

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	OMB Nos. 1210-0110 1210-0089 <div style="text-align: center; font-size: 24pt; font-weight: bold;">2017</div> This Form is Open to Public Inspection
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Part I	Annual Report Identification Information		
For calendar plan year 2017 or fiscal plan year beginning <u>01/01/2017</u> and ending <u>12/31/2017</u>			
A	This return/report is for:	☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)	
	☒ a single-employer plan ☐ a DFE (specify) ____		
B	This return/report is:	☐ the first return/report ☐ the final return/report	
	☒ an amended return/report ☐ a short plan year return/report (less than 12 months)		
C	If the plan is a collectively-bargained plan, check here. ▶ ☒		
D	Check box if filing under:	☒ Form 5558 ☐ automatic extension ☐ the DFVC program	
	☐ special extension (enter description)		

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

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/10/2018	LEAH MITCHELL
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	10/10/2018	TIMOTHY C. KNEWITZ
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

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

Form 5500 (2017)
v. 170203

3a Plan administrator's name and address ☐ Same as Plan Sponsor EMPLOYEE BENEFITS COMMITTEE OF NTESS P.O. BOX 5800, MS 1022 ALBUQUERQUE, NM 87185-1022	3b Administrator's EIN 85-0097942 3c Administrator's telephone number 505-284-1800 <div style="background-color: #cccccc; height: 40px; width: 100%;"></div>
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC c Plan Name SANDIA CORPORATION RETIREMENT INCOME PLAN	4b EIN 85-0097942 4d PN 006
5 Total number of participants at the beginning of the plan year	5 14709
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d).	
a(1) Total number of active participants at the beginning of the plan year	6a(1) 5724
a(2) Total number of active participants at the end of the plan year	6a(2) 5336
b Retired or separated participants receiving benefits	6b 6821
c Other retired or separated participants entitled to future benefits	6c 1211
d Subtotal. Add lines 6a(2) , 6b , and 6c	6d 13368
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	6e 1158
f Total. Add lines 6d and 6e	6f 14526
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	6g
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	6h 3
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....	7
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1A 3F 3H b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:	

9a Plan funding arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor
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10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

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

b General Schedules

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

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2017 Form M-1 annual report. If the plan was not required to file the 2017 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2017 This Form is Open to Public Inspection
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For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017	
A Name of plan NTESS RETIREMENT INCOME PLAN	B Three-digit plan number (PN) ▶ 006
C Plan sponsor's name as shown on line 2a of Form 5500 NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC	D Employer Identification Number (EIN) 85-0097942

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

(a) Name of insurance carrier THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
22-1211670	68241	009007	14526	01/01/2017	12/31/2017

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 0	(b) Total amount of fees paid 0
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3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).
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(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4 Current value of plan's interest under this contract in the general account at year end	4	15998211
5 Current value of plan's interest under this contract in separate accounts at year end	5	31592535

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. Specify nature of costs ▶	6d	

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	16898595
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c Additions: (1) Contributions deposited during the year	7c(1)		
(2) Dividends and credits	7c(2)		
(3) Interest credited during the year	7c(3)	1337062	
(4) Transferred from separate account	7c(4)		
(5) Other (specify below)	7c(5)	177594	

▶ MARKET VALUE CREDIT

(6) Total additions	7c(6)	1514656
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d Total of balance and additions (add lines 7b and 7c(6))	7d	18413251
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e Deductions:			
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	2314566	
(2) Administration charge made by carrier	7e(2)	100474	
(3) Transferred to separate account	7e(3)		
(4) Other (specify below)	7e(4)		

(5) Total deductions	7e(5)	2415040
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f Balance at the end of the current year (subtract line 7e(5) from line 7d)	7f	15998211
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Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

Specify nature of costs.

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. ▶

<div>SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Single-Employer Defined Benefit Plan Actuarial Information</div> <div>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).</div> <div>▶ File as an attachment to Form 5500 or 5500-SF.</div>	<div>OMB No. 1210-0110</div> <div>2017</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

▶ 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.

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

E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500
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Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2017			
2 Assets:			
a Market value	2a	5423707716	
b Actuarial value	2b	5441018959	
3 Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	7777	2823620014	2823620014
b For terminated vested participants	1209	86321651	86321651
c For active participants	5724	1702354347	1767152697
d Total	14710	4612296012	4677094362
4 If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐			
a Funding target disregarding prescribed at-risk assumptions	4a		
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b		
5 Effective interest rate	5	5.92 %	
6 Target normal cost	6	107404901	

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

SIGN HERE		
Signature of actuary	07/13/2018	Date
BRIAN P. LEVINE	17-06424	Most recent enrollment number
Type or print name of actuary	214-989-2661	Telephone number (including area code)
AON CONSULTING, INC.		
Firm name		
2711 NORTH HASKELL AVENUE SUITE 800 DALLAS, TX 75204		
Address of the firm		

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

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)	67790978	716938675
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)	67790978	716938675
10 Interest on line 9 using prior year's actual return of <u>9.64</u> %	6535050	69112888
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		89557928
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>6.12</u> %		5480945
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		95038873
d Portion of (c) to be added to prefunding balance		0
12 Other reductions in balances due to elections or deemed elections	38860052	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	35465976	786051563

Part III Funding Percentages

14 Funding target attainment percentage	14	98.76%
15 Adjusted funding target attainment percentage	15	116.33%
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	103.54%
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.	17	%

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

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
04/12/2018	107000441	0			
Totals ▶			18(b)	107000441	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	99425065

20 Quarterly contributions and liquidity shortfalls:

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

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

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

21 Discount rate:				
a Segment rates:	1st segment: 4.16 %	2nd segment: 5.72 %	3rd segment: 6.48 %	☐ N/A, full yield curve used
b Applicable month (enter code)				21b 4
22 Weighted average retirement age.....				22 59
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute				

Part VI Miscellaneous Items

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6)	31a	107404901	
b Excess assets, if applicable, but not greater than line 31a	31b	0	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment.....	0	0	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33).....	34	107404901	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement.....	7979836	0	7979836
36 Additional cash requirement (line 34 minus line 35)	36	99425065	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	99425065	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years.....	40	0	

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

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

<div>SCHEDULE C</div> <div>(Form 5500)</div> <div>Department of the Treasury Internal Revenue Service</div> <div>Department of Labor Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div>	<div>Service Provider Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div>	OMB No. 1210-0110
		2017
		This Form is Open to Public Inspection.

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017		
A Name of plan NTESS RETIREMENT INCOME PLAN	B Three-digit plan number (PN) ▶	006
C Plan sponsor's name as shown on line 2a of Form 5500 NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC	D Employer Identification Number (EIN) 85-0097942	

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
PRUDENTIAL INSURANCE COMPANY
22-1211670

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
NORTHERN TRUST CORPORATION
36-2723087

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
GLOBAL TRUST COMPANY
27-6075499

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

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

PACIFIC INVESTMENT MANAGEMENT CO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	1996624	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

SILCHESTER INTERNATIONAL INVESTORS

45-3056700

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 40 52 68	NONE	1881560	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

NISA INVESTMENT ADVISORS LLC

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	1358047	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

BLACKROCK FINANCIAL MANAGEMENT INC.

13-3806691

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1129983	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

FIDELITY INSTITUTIONAL ASSET MGT TR

20-2159373

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1008068	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NORTHERN TRUST CORPORATION

36-2723087

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52 49 59	TRUSTEE	771208	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

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

NUMERIC INVESTORS LLC

04-3068821

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	627016	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

NTESS,LLC

85-0097942

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
35 50	EMPLOYER	625165	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ARONSON & JOHNSON & ORTIZ, LP

23-2312104

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	595797	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

DIMENSIONAL FUND ADVISORS, LP

30-0447847

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	478028	Yes ☒ No ☐	Yes ☐ No ☒	0	Yes ☒ No ☐

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

PRUDENTIAL INSURANCE COMPANY

22-1211670

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 19 21 28 52 62 68	TRUSTEE	429643	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

AON HEWITT INVESTMENT CONSULTING

36-2235791

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11	NONE	168000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

STATE STREET GLOBAL ADVISORS

81-4017137

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
18 19 51 52 99	NONE	122971	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

BLACKROCK INSTITUTIONAL TRUST CO.

94-3112180

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 99	NONE	63238	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2017 This Form is Open to Public Inspection.
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For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

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

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE: <u>SHORT TERM FUND</u>				
b Name of sponsor of entity listed in (a): <u>PRUDENTIAL INSURANCE COMPANY</u>				
c EIN-PN <u>22-1211670-044</u>	d Entity code <u>P</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>28677597</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>CONSERVATIVE STOCK FD (CORE EQUITY)</u>				
b Name of sponsor of entity listed in (a): <u>PRUDENTIAL INSURANCE COMPANY</u>				
c EIN-PN <u>22-1211670-007</u>	d Entity code <u>P</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>2914938</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>COLLECTIVE SHORT-TERM INV FD</u>				
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST COMPANY</u>				
c EIN-PN <u>45-6138589-084</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>9463050</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>CF BLACKROCK RUSSELL 3000 INDEX FD</u>				
b Name of sponsor of entity listed in (a): <u>BLACKROCK</u>				
c EIN-PN <u>94-3302956-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>323293839</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>CF HARDING LOEVNER EM COLTV INV FD</u>				
b Name of sponsor of entity listed in (a): <u>GLOBAL TRUST COMPANY</u>				
c EIN-PN <u>27-6075499-002</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>207294242</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>CF SSGA MSCI CANADA INDX SEC LEND F</u>				
b Name of sponsor of entity listed in (a): <u>STATE STREET BANK AND TRUST COMPANY</u>				
c EIN-PN <u>90-0337987-125</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>23065164</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>CF SSGA MSCI CANADA SMALL CAP INDX</u>				
b Name of sponsor of entity listed in (a): <u>STATE STREET BANK AND TRUST COMPANY</u>				
c EIN-PN <u>90-0337987-078</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>3895706</u>		

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

c EIN-PN 04-0025081-240	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 239123762
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a Name of MTIA, CCT, PSA, or 103-12 IE: CF SSGA MSCI EAFE SM CAP INDX SL FD**b** Name of sponsor of entity listed in (a): STATE STREET BANK AND TRUST COMPANY

c EIN-PN 90-0337987-077	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 41672423
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a Name of MTIA, CCT, PSA, or 103-12 IE: CF SILCHESTER INTL VAL EQUITY GR TR**b** Name of sponsor of entity listed in (a): SILCHESTER INTERNATIONAL INVESTORS

c EIN-PN 36-7045783-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 343545594
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a Name of MTIA, CCT, PSA, or 103-12 IE: CF DFA US SMALL CAP TR**b** Name of sponsor of entity listed in (a): DIMENSIONAL FUND ADVISORS LP

c EIN-PN 23-6819730-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 140680197
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a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):

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

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

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

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

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

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

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

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

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2017 This Form is Open to Public Inspection
For calendar plan year 2017 or fiscal plan year beginning <u>01/01/2017</u> and ending <u>12/31/2017</u>		
A Name of plan <u>NTESS RETIREMENT INCOME PLAN</u>	B Three-digit plan number (PN) ►	<u>006</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC</u>	D Employer Identification Number (EIN) <u>85-0097942</u>	

Part I Asset and Liability Statement			
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	109000000	107000441
(2) Participant contributions	1b(2)		
(3) Other.....	1b(3)	54117308	104989823
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	34251989	69953565
(2) U.S. Government securities.....	1c(2)	476528326	592898075
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	412001204	392909178
(B) All other.....	1c(3)(B)	2149276533	2902603125
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	444361653	468546343
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)	62445	7025207
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts.....	1c(9)	819837640	847808186
(10) Value of interest in pooled separate accounts.....	1c(10)	24712297	31592535
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	435094674	484225791
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	572337429	119510703
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	16898595	15998211
(15) Other	1c(15)	218193483	133912423

		(a) Beginning of Year	(b) End of Year
1d	Employer-related investments:		
(1)	Employer securities	1d(1)	
(2)	Employer real property	1d(2)	
e	Buildings and other property used in plan operation	1e	
f	Total assets (add all amounts in lines 1a through 1e)	1f	5766673576 6278973606
Liabilities			
g	Benefit claims payable	1g	
h	Operating payables	1h	2660863 2746914
i	Acquisition indebtedness	1i	
j	Other liabilities	1j	341087819 217446264
k	Total liabilities (add all amounts in lines 1g through 1j)	1k	343748682 220193178
Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	5422924894 6058780428

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.

		(a) Amount	(b) Total
a	Contributions:		
(1)	Received or receivable in cash from: (A) Employers	2a(1)(A)	107000441
	(B) Participants	2a(1)(B)	
	(C) Others (including rollovers)	2a(1)(C)	
(2)	Noncash contributions	2a(2)	
(3)	Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)	107000441
b	Earnings on investments:		
(1)	Interest:		
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	199121
	(B) U.S. Government securities	2b(1)(B)	6864629
	(C) Corporate debt instruments	2b(1)(C)	135483220
	(D) Loans (other than to participants)	2b(1)(D)	
	(E) Participant loans	2b(1)(E)	
	(F) Other	2b(1)(F)	1714887
	(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)	144261857
(2)	Dividends: (A) Preferred stock	2b(2)(A)	
	(B) Common stock	2b(2)(B)	9189661
	(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	1251032
	(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)	10440693
(3)	Rents	2b(3)	
(4)	Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)	
	(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)	0
(5)	Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)	
	(B) Other	2b(5)(B)	346177711
	(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)	346177711

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		192745300
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		523520
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		99024890
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds).....	2b(10)		20170219
c Other income	2c		14267364
d Total income. Add all income amounts in column (b) and enter total.....	2d		934611995

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers.....	2e(1)	278475334	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3).....	2e(4)		278475334
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)	168000	
(2) Contract administrator fees	2i(2)	559306	
(3) Investment advisory and management fees	2i(3)	9512724	
(4) Other	2i(4)	11816431	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		22056461
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j		300531795

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		634080200
l Transfers of assets:			
(1) To this plan.....	2l(1)		2435829
(2) From this plan	2l(2)		660495

Part III Accountant's Opinion

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

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

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

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

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

(1) Name: MITCHELL & TITUS, LLP

(2) EIN: 13-2781641

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

	Yes	No	Amount
4a		X	
4b		X	

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

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

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

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

5c If the plan is a defined benefit plan, is it covered under the PBGC insurance program (See ERISA section 4021.)? ☒ Yes ☐ No ☐ Not determined
 If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 4077293. (See instructions.)

<div>SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Retirement Plan Information</div> <div>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).</div> <div>▶ File as an attachment to Form 5500.</div>	<div>OMB No. 1210-0110</div> <div>2017</div> <div>This Form is Open to Public Inspection.</div>
For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017		
A Name of plan NTESS RETIREMENT INCOME PLAN		B Three-digit plan number (PN) ▶ 006
C Plan sponsor's name as shown on line 2a of Form 5500 NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC		D Employer Identification Number (EIN) 85-0097942
Part I	Distributions	
All references to distributions relate only to payments of benefits during the plan year.		
1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions		1 0
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): 22-1211670		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.		
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year		3 0
Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)	
4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ☐ Yes ☐ No ☒ N/A If the plan is a defined benefit plan, go to line 8.		
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.		
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)		6a
b Enter the amount contributed by the employer to the plan for this plan year		6b
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount)		6c
If you completed line 6c, skip lines 8 and 9.		
7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ☐ Yes ☐ No ☐ N/A		
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ☐ Yes ☐ No ☒ N/A		
Part III	Amendments	
9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box. ☐ Increase ☐ Decrease ☐ Both ☒ No		
Part IV	ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.	
10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ☐ Yes ☐ No		
11 a Does the ESOP hold any preferred stock? ☐ Yes ☐ No		
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ☐ Yes ☐ No		
12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ☐ Yes ☐ No		
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.		
Schedule R (Form 5500) 2017 v. 170203		

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

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

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

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

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

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

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

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

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

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

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

- a** Enter the percentage of plan assets held as:

Stock: 31% Investment-Grade Debt: 69% High-Yield Debt: _____% Real Estate: _____% Other: _____%

- b** Provide the average duration of the combined investment-grade and high-yield debt:

☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☐ 9-12 years ☒ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more

- c** What duration measure was used to calculate line 19(b)?

☒ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify): _____

NTESS RETIREMENT INCOME PLAN

**Financial Statements and Supplemental Schedules
For the Years Ended December 31, 2017 and 2016
With Independent Auditor's Report**

NTESS RETIREMENT INCOME PLAN
For the Years Ended December 31, 2017 and 2016

TABLE OF CONTENTS

	<u>Page(s)</u>
INDEPENDENT AUDITOR’S REPORT	3–5
FINANCIAL STATEMENTS	
Statements of Net Assets Available for Benefits	6
Statements of Changes in Net Assets Available for Benefits	7
Notes to Financial Statements	8–21
SUPPLEMENTAL SCHEDULES	
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year)	23–62
Schedule H, Line 4(i)—Schedule of Acquisitions and Dispositions	63–157
Schedule H, Line 4(j)—Schedule of Reportable Transactions	158–165

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



INDEPENDENT AUDITOR'S REPORT

Plan Administrator and participants of the
National Technology and Engineering Solutions
of Sandia (NTESS) Retirement Income Plan

We have audited the accompanying financial statements of the NTESS Retirement Income Plan, which comprise the statements of net assets available for benefits as of December 31, 2017 and 2016, and the related statements of changes in net assets available for benefits for the year ended December 31, 2017, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

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

Auditor's Responsibility for the 2017 Financial Statements

Our responsibility is to express an opinion on the 2017 financial statements based on our audit. We conducted our audit in accordance with auditing standards generally accepted in the United States of America. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free from material misstatement.

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

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion on the 2017 financial statements.

1818 N. Street, NW
Washington, DC 20036
T +1 202 293 7500
F +1 202 465 3149
mitchelltitus.com



Auditor's Responsibility for the 2016 Financial Statements

Our responsibility is to express an opinion on the 2016 financial statements based on conducting the audit in accordance with auditing standards generally accepted in the United States of America. Because of the matters described in the Basis for Disclaimer of Opinion on the 2016 Financial Statements 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 on the 2016 Financial Statements

As permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, the investment assets held by the Northern Trust Company and Prudential Life Insurance Company of America, the trustees of the Plan, and transactions in those assets were excluded from the scope of our audit of the Plan's 2016 financial statements, except for comparing the information provided by the trustee, which is summarized in Note 4, with the related information included in the financial statements.

Disclaimer of Opinion on the 2016 Financial Statements

Because of the significance of the matter described in the Basis for Disclaimer of Opinion on the 2016 Financial Statements 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 the 2016 financial statements.

Opinion on the 2017 Financial Statements

In our opinion, the financial statements referred to above present fairly, in all material respects, information regarding the Plan's net assets available for benefits as of December 31, 2017 and changes therein for the year then ended, and its financial status as of December 31, 2016 and changes therein for the year then ended in accordance with accounting principles generally accepted in the United States of America.

Report on Supplementary Information

Our audit of the Plan's financial statements as of and for the year ended December 31, 2017 was conducted for the purpose of forming an opinion on the financial statements as a whole. The supplemental schedules of assets (held as of end of year) as of December 31, 2017 and assets acquisitions and depositions within the year and reportable transactions for the year ended December 31, 2017 are presented for the purpose of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Such information is the responsibility of the Plan's management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the

The accompanying notes are an integral part of these financial statements



auditing procedures applied in the audit of the 2017 financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States of America. In our opinion, the information is fairly stated in all material respects in relation to the financial statements as a whole.

Report on Form and Content of the 2016 Financial Statements in Compliance with DOL Rules and Regulations

The form and content of the information included in the 2016 financial statements, other than that derived from the information certified by the trustees, have been audited by us in accordance with auditing standards generally accepted in the United States of America and, in our opinion, are presented in compliance with the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974.

Mitchell Titus, LLP

August 17, 2018

NTESS RETIREMENT INCOME PLAN
Statements of Net Assets Available for Benefits
As of December 31, 2017 and 2016

	2017	2016
ASSETS		
<i>Assets held in insurance company pooled separate accounts, at fair value</i>		
Short-Term Fund	\$ 28,677,597	\$ 22,239,079
Conservative Stock Fund	2,914,938	2,473,218
	31,592,535	24,712,297
Assets held in unallocated insurance contract, at contract value (fixed dollar account)	15,998,211	16,898,595
<i>Investments</i>		
Common stocks	468,546,343	444,361,653
Fixed income	3,898,716,825	3,039,277,055
Derivatives	33,105,877	12,019,292
Cash and cash equivalents	69,953,565	34,251,989
Common/collective trusts	847,808,186	819,837,640
103-12 entities	484,225,791	435,094,674
Mutual funds	119,510,703	572,337,429
Total Investments	5,969,458,036	5,398,790,624
Investments held as collateral on securities on loan	97,525,306	204,765,644
<i>Receivables</i>		
Contributions from employer	107,000,441	109,000,000
Accrued income	40,474,027	34,453,361
Due to broker for sale of securities	64,515,796	19,569,947
Receivable for currency forward contract	-	94,000
Total assets	6,278,973,606	5,766,673,576
LIABILITIES		
Administrative expenses payable	2,746,914	2,660,863
Due to broker for securities purchased	114,726,633	127,140,659
Collateral of securities on loan	97,525,306	204,765,644
Payable for foreign currency forward	370,349	-
Derivatives	4,823,976	9,181,516
Total liabilities	220,193,178	343,748,682
Net Assets Available for Benefits	\$ 6,058,780,428	\$ 5,422,924,894

The accompanying notes are an integral part of these financial statements

NTESS RETIREMENT INCOME PLAN
Statements of Changes in Net Assets Available for Benefits
For the Years Ended December 31, 2017 and 2016

	2017	2016
ADDITIONS		
<i>Investment income</i>		
Interest and dividend income	\$ 168,949,915	\$ 176,932,609
Net appreciation in fair value of investments	<u>658,641,640</u>	<u>312,944,225</u>
Total investment income	827,591,555	489,876,834
Sponsor contributions	107,000,441	109,000,000
Transfers from LMC Retirement Program	2,435,829	894,654
Other	<u>19,999</u>	<u>1,993</u>
Total additions	<u>937,047,824</u>	<u>599,773,481</u>
DEDUCTIONS		
Benefit payments	278,475,334	326,536,589
Administrative expenses	22,056,461	21,722,286
Transfers to LMC Retirement Program	<u>660,495</u>	<u>162,195</u>
Total deductions	<u>301,192,290</u>	<u>348,421,070</u>
Net increase	635,855,534	251,352,411
<i>Net assets available for benefits</i>		
Beginning of year	<u>5,422,924,894</u>	<u>5,171,572,483</u>
Net Assets Available for Benefits	<u><u>\$ 6,058,780,428</u></u>	<u><u>\$ 5,422,924,894</u></u>

The accompanying notes are an integral part of these financial statements

NTESS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2017 and 2016

NOTE 1 DESCRIPTION OF THE PLAN

The following description of the NTESS Retirement Income Plan (formerly Sandia Corporation Retirement Income Plan) (the “Plan”) provides only general information about the Plan’s provisions. Participants should refer to the Plan document and Summary Plan Description for a more complete description of the Plan’s provisions.

General

At 12:01 a.m., Mountain Daylight Time, on May 1, 2017, Lockheed Martin Corporation (“Lockheed Martin”) transferred ownership of Sandia Corporation (“Sandia”), then a wholly-owned subsidiary of Lockheed Martin, to National Technology & Engineering Solutions of Sandia, LLC (“Old NTESS”), a wholly-owned subsidiary of Honeywell International, Inc. (“Honeywell”). At 12:02 a.m., Mountain Daylight Time, on May 1, 2017 Old NTESS merged with and into Sandia (the “Merger”), with Sandia being the surviving corporation in the Merger. In connection with the Merger, Sandia converted from a Delaware corporation into a Delaware limited liability company and changed its name to National Technology & Engineering Solutions of Sandia, LLC. (“New NTESS” or the “Corporation” and the “Conversion”). By virtue of the Merger and the Conversion, New NTESS became the plan sponsor (the “Plan Sponsor”) of the “Sandia Corporation Retirement Income Plan” which was renamed the “NTESS Retirement Income Plan.” The Plan is a non-contributory defined benefit pension plan, covering employees in certain job classifications (as defined) who have at least one year of service and are at least age 21, and all retired and terminated vested employees in such job classifications.

Effective December 31, 2012, due to the merger of the Sandia Corporation Pension Security Plan (PSP) and the Plan, the Plan also covers union employees in certain job classifications (as defined) who have at least one year of service and are at least age 21, and all retired and terminated vested employees in such job classifications. The Plan was amended to close the Plan for non-union employees hired on or after January 1, 2009 and to the Office and Professional Employees International Union represented employees hired on or after July 1, 2009 and Metal Trades Council or Security Police Association represented employees hired on or after July 1, 2010.

Funding Policy

The Sponsor contributes such amounts as are necessary to provide assets sufficient to meet the benefits to be paid to participants and satisfy the ERISA minimum funding requirements. The Plan has met the ERISA minimum funding requirements for 2017 and 2016. NTESS may, at its discretion, contribute amounts in excess of the minimum required contribution.

The accompanying notes are an integral part of these financial statements

NTESS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2017 and 2016

NOTE 1 DESCRIPTION OF THE PLAN *(continued)*

The Sponsor made contributions of \$107,000,441 and \$109,000,000 for the years ended December 31, 2017 and 2016, respectively. Participant contributions were required prior to July 1, 1975. In addition, participants who transferred to this Plan from the Lockheed Martin Specialty Components Pension Plan (LMSC) transferred-in their required and voluntary contributions. The participants' accumulated contributions pertaining to years prior to 1975 and the LMSC transferred-in contributions, including interest credited at an annually compounded rate of 2.15% for the year ended December 31, 2016, was \$561,077 at December 31, 2016.

Benefit Payments

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

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

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

The accompanying notes are an integral part of these financial statements

NTESS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2017 and 2016

NOTE 1 DESCRIPTION OF THE PLAN *(continued)*

Plan Termination

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

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

NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting

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

Payment of Benefits

Benefits are recorded when paid.

Use of Estimates

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

Investment Contracts

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

The accompanying notes are an integral part of these financial statements

NTESS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2017 and 2016

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

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

Investment Contracts *(continued)*

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

Plan Investments

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

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

Derivative Instruments

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

The fair values of these instruments are recorded as investments of the Plan. Changes in the fair value of the derivative instruments are reflected in investment income as net appreciation/(depreciation) on the statement of changes in net assets available for benefits of the Plan. As of December 31, 2017 and 2016, these derivative financial instruments were held for trading purposes. The notional amounts and fair values are presented as gross assets and liabilities as of December 31, 2017 and 2016 as indicated below.

The accompanying notes are an integral part of these financial statements

NTSS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2017 and 2016

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

Derivative Instruments *(continued)*

	2017		2016	
	Notional	Amount Included in Fair Value of Asset	Notional	Amount Included in Fair Value of Asset
	Amount		Amount	
Cash and cash equivalents				
<i>Foreign currency</i>				
Contracts – Receivable	6,968,885	\$ 182,365	3,335,387	\$ 94,000
Contracts - Payable	46,533,767	(552,714)	-	-
Net (Payable)/Receivable		\$ (370,349)		\$ 94,000
Derivative assets				
Futures contracts	(5,945,109)	-	138,470,991	-
Options contracts	163,100,000	2,442,642	328,500,000	5,509,570
Swaps contracts	1,295,382,572	30,663,235	274,550,000	6,509,722
Derivative assets		33,105,877		12,019,292
Derivative liabilities				
Futures contracts	105,603,719	-	(26,003,125)	-
Options contracts	(303,900,000)	(3,285,781)	(390,500,034)	(7,114,172)
Swaps contracts	2,258,850,000	(1,538,195)	(19,950,231)	(2,067,344)
Derivative liabilities		(4,823,976)		(9,181,516)
Net Derivatives		\$ 28,281,901		\$ 2,837,776

Derivative instruments investment income for the years ended December 31, 2017 and 2016 was as follows.

	2017	2016
Futures contracts	\$ 3,323,977	\$ 772,546
Swaps contracts	6,927,020	(4,033,365)
Rights/Warrants	21,374	-
Options contracts	916,345	2,294,419
Derivatives net gain/(loss)	\$ 11,188,716	\$ (966,400)

Foreign Currency Forward Contracts

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

The accompanying notes are an integral part of these financial statements

NTESS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2017 and 2016

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

Risks and Uncertainties

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

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

Tax Status

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

U.S. GAAP requires Plan management to evaluate uncertain tax positions taken by the Plan. The financial statement effect of a tax position is recognized when the position is more-likely-than-not, based on the technical merits, to be sustained upon examination by the IRS. The Plan administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2017, there are no uncertain positions taken or expected to be taken. The Plan has recognized no interest or penalties related to uncertain tax positions. The Plan is subject to routine audits by taxing jurisdiction; however, there are currently no audits for any tax period in progress. The Plan administrator believes it is no longer subject to income tax examination for years prior to 2014.

Subsequent Events

The Sponsor evaluated subsequent events and transactions through August 17, 2018, the date these financial statements were available to be issued. The Sponsor is not aware of any subsequent events that would require recognition or disclosure in the financial statements.

The accompanying notes are an integral part of these financial statements

NTESS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2017 and 2016

NOTE 3 ACTUARIAL PRESENT VALUE OF ACCUMULATED PLAN BENEFITS

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

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

The actuarial valuation for the Plan was prepared by Aon Hewitt. Actuarial assumptions are based on the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits. Significant assumptions underlying the actuarial computations included (a) long-term rate of return of 5.50% (5.75% in 2016) for the year ended December 31, 2017, (b) use of the RP-2014 Fully Generational Mortality Table with Projection Scale MP-2017 for healthy participants, and the RP-2014 Fully Generational Disabled Retirement Mortality Table with Projection Scale MP-2017 for disabled participants, and (c) retirement ages, disability, and turnover rates based on published statistical data and the Plan's experience. The interest rate assumptions used to calculate the actuarial present value of accumulated Plan benefits are based on long-term economic assumptions and are not expected to fluctuate significantly from year to year, barring significant adjustments to the underlying trust asset allocation.

In 2016, the Plan was amended to allow Plan participants, who had a Deferred Vested Pension and who also met specific eligibility requirements, to elect to receive during the one-time special election period his or her Deferred Vested Pension in the form of a lump-sum payment. The special election period began September 16, 2016 and ended October 28, 2016. Eligible participants were also offered a special immediate commencement option. Forty-three percent of eligible individuals accepted the lump-sum offer for a total of \$62,152,444. The effect of the lump sum payments taken during the special election period is reflected on the actuarial present value of the accumulated plan benefits disclosed in the 2017 NTESS Retirement Income Plan financial statement report.

The accompanying notes are an integral part of these financial statements

NTSS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2017 and 2016

NOTE 3 ACTUARIAL PRESENT VALUE OF ACCUMULATED PLAN BENEFITS

(continued)

The actuarial present value of accumulated plan benefits as of December 31, 2016 was as follows:

	<u>December 31, 2016</u>
Vested benefits of participants	
currently receiving payments	\$ 2,975,159,802
Other vested benefits	2,029,483,272
Non-vested benefits	<u>65,412,945</u>
Total	<u><u>\$ 5,070,056,019</u></u>

The net change in the actuarial present value of accumulated plan benefits for the year ended December 31, 2016 is the result of the following:

Change in actuarial assumptions and methods	\$ 101,414,671
Interest accumulation	271,687,539
Benefits accrued	137,705,997
Benefits paid	<u>(326,936,456)</u>
Net decrease	183,871,751
<i>Actuarial present value of accumulated plan benefits</i>	
Beginning of year	<u>4,886,184,268</u>
End of year	<u><u>\$ 5,070,056,019</u></u>

NOTE 4 INVESTMENTS

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

The accompanying notes are an integral part of these financial statements

NTESS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2017 and 2016

NOTE 4 INVESTMENTS *(continued)*

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

	2017	2016
	<u> </u>	<u> </u>
Short-term fund	\$ 28,677,597	\$ 22,239,079
Conservative stock fund	2,914,938	2,473,218
Fixed dollar account	15,998,211	16,898,595
<i>Equity</i>		
U.S. equity securities	467,436,238	440,292,291
International equity securities	1,110,105	4,069,362
<i>Fixed income</i>		
Government debt securities	558,058,340	445,673,072
Corporate debt securities	3,295,512,303	2,561,277,737
Other fixed income	45,146,182	32,326,246
Derivatives	33,105,877	12,019,292
Common/collective trusts	847,808,186	819,837,640
103-12 entities	484,225,791	435,094,674
Mutual funds	119,510,703	572,337,429
Cash and cash equivalents	69,953,565	34,251,989
Total investments	<u><u>\$ 5,969,458,036</u></u>	<u><u>\$ 5,398,790,624</u></u>

Investment income for the years ended December 31, 2017 and 2016 was as follows.

	2017	2016
	<u> </u>	<u> </u>
Investment income		
Net appreciation (depreciation) in the fair value of investments	\$ 658,641,640	\$ 312,944,225
Dividend income	10,440,693	40,251,980
Interest income	144,261,857	130,808,975
Other investment income	14,247,365	5,871,654
Total investment income of the Plan	<u><u>\$ 827,591,555</u></u>	<u><u>\$ 489,876,834</u></u>

The accompanying notes are an integral part of these financial statements

NTSS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2017 and 2016

NOTE 4 INVESTMENTS *(continued)*

In 2017 and 2016, the Plan participated in a securities lending program under which securities of the Trust are loaned to selected security brokerage firms. The Northern Trust Company, trustee of the Plan, transfers titles of the loaned securities, but retains the right to redeem securities on short notice and is entitled to all distributions made by the issuer of the securities during the term of the loan. All such loans require collateralization by U.S. government securities, cash, or letters of credit that always equal at least 100% of the loaned security fair value plus accrued interest. Cash collateral received on loaned securities as of December 31, 2017 and 2016 was invested in a commingled fixed-income fund. Non-cash collateral received on loaned securities as of December 31, 2017 and 2016 was invested in a separate account. There are limitations on the aggregate market value of securities that may be loaned to any one broker and to all brokers as a group. At December 31, 2017 and 2016, loaned securities had a fair value of \$95,270,509 and \$200,187,654, respectively.

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

For the Years Ended December 31, 2017 and 2016	Gross Amounts of Recognized Liabilities	Net Amount of Liabilities Presented in the Financial Statements	Gross Amounts not Offset in the Financial Statements	Net Amount
2017	\$ 97,525,306	\$ 97,525,306	\$ 95,270,509	\$ 2,254,797
2016	\$204,765,644	\$ 204,765,644	\$200,187,654	\$ 4,577,990

Cash received as collateral for securities loaned at December 31, 2017 and 2016 totaled \$42,911,857 and \$126,892,254, respectively. These funds were invested in a commingled fixed-income fund that was valued at the net asset value (NAV) of the shares held at year end. Such investments were considered Level 2 investments.

Non-cash received as collateral for securities loaned at December 31, 2017 and 2016 totaled \$54,613,449 and \$77,873,390, respectively. These funds were invested in a separate account which held Treasury notes at December 31, 2017 and 2016. The securities were valued at fair value. Such investments were considered Level 2 investments.

The accompanying notes are an integral part of these financial statements

NTESS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2017 and 2016

NOTE 5 FAIR VALUE MEASUREMENTS

The following sets forth, by level within the fair value hierarchy, the Plan assets at fair value as of December 31, 2017 and 2016.

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

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

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

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

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

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

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

The accompanying notes are an integral part of these financial statements

NTSS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2017 and 2016

NOTE 5 FAIR VALUE MEASUREMENTS *(continued)*

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

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

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

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

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

Cash and cash equivalents totaling \$69,953,565 and \$34,251,989, and cash equivalent derivatives totaling \$0 and \$1,737, are not reflected in the fair value measurement tables at December 31, 2017 and 2016, respectively, since the fair value is identical to the unit measure of the instrument.

The accompanying notes are an integral part of these financial statements

NTESS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2017 and 2016

NOTE 5 FAIR VALUE MEASUREMENTS *(continued)*

The Plan's assets at fair value as of December 31, 2017 were as follows:

	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Pooled separate accounts	\$ -	\$ 31,592,535	\$ -	\$ 31,592,535
Assets held in unallocated insurance contract	-	-	15,998,211	15,998,211
<i>Equities</i>				
U.S. equity securities	467,436,238	-	-	467,436,238
International equity securities	1,110,105	-	-	1,110,105
<i>Fixed income</i>				
Government debt securities	-	558,058,340	-	558,058,340
Corporate debt securities	-	3,295,512,303	-	3,295,512,303
Other fixed income	-	45,146,182	-	45,146,182
Derivatives	-	33,105,877	-	33,105,877
Common/collective trusts	-	847,808,186	-	847,808,186
103-12 entities	-	484,225,791	-	484,225,791
Mutual funds	-	119,510,703	-	119,510,703
Total	<u>\$ 468,546,343</u>	<u>\$ 5,414,959,917</u>	<u>\$ 15,998,211</u>	<u>\$ 5,899,504,471</u>

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

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

The accompanying notes are an integral part of these financial statements

NTSS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2017 and 2016

NOTE 5 FAIR VALUE MEASUREMENTS *(continued)*

The table below sets forth a summary of changes in the fair value of the Plan Level 3 assets for the year ended December 31, 2017:

The Plan's Level 3 Asset Reconciliation **Year Ended December 31, 2017**

Balance, beginning of year	\$ 16,898,595
Income	1,518,643
Disbursements	<u>(2,419,027)</u>
Balance, end of year	<u>\$ 15,998,211</u>

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

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

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

NOTE 6 RELATED-PARTY TRANSACTIONS

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

The Plan holds units of trust funds managed by Prudential, a trustee of the Plan. This transaction qualifies as party-in-interest transactions; however, they are exempt from the prohibited transactions rules under ERISA. During 2017 and 2016, the Plan paid Prudential \$25,202 and \$20,652 in trustee and transactional fees, respectively. The Plan also owed the trustee \$448,809 and \$585,620 in fees as of December 31, 2017 and 2016, respectively.

The accompanying notes are an integral part of these financial statements

SUPPLEMENTAL SCHEDULE

1818 N. Street, NW
Washington, DC 20036

T +1 202 293 7500

F +1 202 465 3149

mitchelltitus.com

EIN: 85-0097942
Plan #: 006

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year)
As of December 31, 2017

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
<i>*Pooled separate accounts with Prudential Insurance Company of America</i>			
Short-term fund	Interest-bearing cash account, variable interest, 2,114,027 units at 12/31/17	\$ 28,677,597	\$ 28,677,597
Conservative stock fund	Common stock account, 19,855 units at 12/31/17	608,628	2,914,938
<i>*Unallocated insurance contract with Prudential Insurance Company of America</i>	Variable rate, 7.32% at 12/31/17	15,998,211	15,998,211
Investments held at Northern Trust	See attached schedule	<u>4,910,854,733</u>	<u>5,921,867,290</u>
		<u>\$4,956,139,169</u>	<u>\$5,969,458,036</u>

**Party-in-interest.*

The accompanying notes are an integral part of these financial statements

NTESS RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2017

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
#REORG/BIOVERATIV INC CASH MERGER 03-09-2018	13,100.00	712,880	706,352
\$ GEN CORP NEW 3.875% DUE 04-15-2027	3,000,000.00	2,997,780	3,128,724
\$ GEN CORP NEW 3.875% DUE 04-15-2027	1,305,000.00	1,321,099	1,360,995
1345 AVE OF THE 5.278% DUE 08-10-2035	400,000.00	425,406	446,103
1ST REP BK SAN 4.625% DUE 02-13-2047	425,000.00	418,357	454,523
21ST CENTY FOX 4.95% DUE 10-15-2045	2,500,000.00	2,639,170	2,942,360
21ST CENTY FOX 6.15% DUE 02-15-2041	460,000.00	553,670	610,668
21ST CENTY FOX 6.15% DUE 03-01-2037	1,280,000.00	1,522,420	1,676,343
21ST CENTY FOX 6.15% DUE 03-01-2037	1,580,000.00	1,901,716	2,069,236
21ST CENTY FOX 6.2% DUE 12-15-2034	660,000.00	796,422	852,290
21ST CENTY FOX 6.4% DUE 12-15-2035	500,000.00	623,875	664,477
21ST CENTY FOX 6.4% DUE 12-15-2035	1,300,000.00	1,611,137	1,727,640
21ST CENTY FOX 6.65% DUE 11-15-2037	1,485,000.00	1,785,844	2,042,476
21ST CENTY FOX 6.65% DUE 11-15-2037	990,000.00	1,275,966	1,361,651
21ST CENTY FOX 6.75% DUE 01-09-2038	1,065,000.00	1,360,932	1,453,789
21ST CENTY FOX 7.75% DUE 12-01-2045	385,000.00	547,294	610,769
21ST CENTY FOX 7.85% DUE 03-01-2039	640,000.00	974,624	978,075
21ST CENTY FOX 7.9% DUE 12-01-2095	335,000.00	460,230	515,676
21ST CENTY FOX AMER INC 5.4 NOTES DUE 10-01-2043 REG	1,550,000.00	1,546,267	1,917,113
AARON'S INC CLASS A	12,005.00	465,077	478,399
ABBOTT LABS 3.75% DUE 11-30-2026	3,125,000.00	3,239,594	3,208,956
ABBOTT LABS 4.75% 04-15-2043	2,720,000.00	2,738,863	3,020,032
ABBOTT LABS 4.75% 04-15-2043	1,654,000.00	1,657,785	1,836,446
ABBOTT LABS 4.75% DUE 11-30-2036	760,000.00	761,228	853,937
ABBOTT LABS 4.75% DUE 11-30-2036	865,000.00	872,448	971,915
ABBOTT LABS 4.9% DUE 11-30-2046	2,100,000.00	2,083,641	2,407,644
ABBOTT LABS 4.9% DUE 11-30-2046	2,750,000.00	2,821,561	3,152,867
ABBOTT LABS 4.9% DUE 11-30-2046	365,000.00	367,727	418,471
ABBVIE INC 3.6% 05-14-2025	1,850,000.00	1,846,763	1,901,941
ABBVIE INC 4.3% DUE 05-14-2036	895,000.00	922,555	959,018
ABBVIE INC 4.3% DUE 05-14-2036	850,000.00	845,368	910,799
ABBVIE INC 4.4% DUE 11-06-2042	910,000.00	963,546	975,653
ABBVIE INC 4.4% DUE 11-06-2042	3,745,000.00	3,717,680	4,015,187
ABBVIE INC 4.45% DUE 05-14-2046	6,000,000.00	5,925,400	6,522,000
ABBVIE INC COM USD0.01	18,200.00	1,719,721	1,760,122
ABBVIE INC FIXED 4.5% DUE 05-14-2035	2,270,000.00	2,278,946	2,493,236
ABBVIE INC FIXED 4.5% DUE 05-14-2035	1,670,000.00	1,658,460	1,834,231
ABBVIE INC FIXED 4.7% DUE 05-14-2045	1,265,000.00	1,301,106	1,418,413
ABBVIE INC FIXED 4.7% DUE 05-14-2045	432,000.00	430,928	484,391
ABN AMRO BK N V 4.75% DUE 07-28-2025	600,000.00	598,392	636,900
ACE CAP TR II 9.7% DUE 04-01-2030	220,000.00	327,250	331,100
ACE INA HLDGS INC 4.15% DUE 03-13-2043	775,000.00	758,781	841,540
ACE INA HLDGS INC 4.35% DUE 11-03-2045	2,135,000.00	2,166,920	2,410,618
ACE INA HLDGS INC 6.7% DUE 05-15-2036	205,000.00	268,199	288,691
ACTAVIS FDG SCS 4.55% DUE 03-15-2035	1,980,000.00	2,006,472	2,095,169
ACTAVIS FDG SCS 4.55% DUE 03-15-2035	3,700,000.00	3,741,028	3,915,214
ACTAVIS FDG SCS 4.75% DUE 03-15-2045	1,321,000.00	1,279,098	1,406,278
ACTAVIS FDG SCS 4.75% DUE 03-15-2045	586,000.00	618,517	623,830
ACTAVIS FDG SCS 4.75% DUE 03-15-2045	1,900,000.00	2,019,221	2,022,656
ACTAVIS FDG SCS 4.75% DUE 03-15-2045	636,000.00	608,334	677,058
ACTAVIS FDG SCS 4.85% DUE 06-15-2044	500,000.00	545,110	535,213
ACTAVIS FDG SCS 4.85% DUE 06-15-2044	1,085,000.00	1,095,303	1,161,411
ACTAVIS FDG SCS 4.85% DUE 06-15-2044	3,390,000.00	3,356,224	3,628,741
ACTIVISION 2.3% DUE 09-15-2021	2,140,000.00	2,102,657	2,111,913
ACTIVISION 4.5% DUE 06-15-2047	2,600,000.00	2,562,404	2,732,725
ADOBE SYS INC COM	19,000.00	3,247,546	3,329,560
AERCAP IRELAND CAP 3.65% DUE 07-21-2027	1,485,000.00	1,477,486	1,469,651
AES CORP COM	148,084.00	1,757,278	1,603,750
AETNA INC 4.125% DUE 11-15-2042	1,440,000.00	1,407,214	1,458,393
AETNA INC NEW 3.5% DUE 11-15-2024 REG	800,000.00	796,648	812,179
AETNA INC NEW 3.875% DUE 08-15-2047	1,955,000.00	1,952,300	1,926,688

NTESS RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2017

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
AETNA INC NEW 4.75% DUE 03-15-2044	230,000.00	251,066	256,774
AETNA INC NEW 4.75% DUE 03-15-2044	376,000.00	375,098	419,770
AETNA INC NEW 6.75% DUE 12-15-2037	360,000.00	450,238	493,732
AFLAC INC COM	4,293.00	313,769	376,840
AGL CAP CORP 4.4% DUE 06-01-2043	1,270,000.00	1,228,087	1,350,913
AGL CAP CORP 4.4% DUE 06-01-2043	1,750,000.00	1,743,315	1,861,494
AGRIUM INC 6.125% DUE 01-15-2041	560,000.00	602,868	712,373
AHS HOSP CORP 5.024% DUE 07-01-2045	963,000.00	1,148,002	1,165,445
AIR LEASE CORP 3.625% DUE 04-01-2027	2,290,000.00	2,250,446	2,288,186
AIRBUS GROUP SE 3.15% DUE 04-10-2027	990,000.00	989,069	993,128
AKELIUS RESDNTL 3.375% 23/09/2020	600,000.00	705,453	779,190
ALABAMA POWER CO 3.7% 12-01-2047	350,000.00	349,549	357,299
ALABAMA PWR CO 3.75% DUE 03-01-2045	2,000,000.00	2,021,020	2,049,892
ALABAMA PWR CO 3.75% DUE 03-01-2045	1,025,000.00	990,211	1,050,570
ALABAMA PWR CO 4.15% DUE 08-15-2044	4,500,000.00	4,464,180	4,856,013
ALABAMA PWR CO 4.15% DUE 08-15-2044	1,090,000.00	1,081,324	1,176,234
ALABAMA PWR CO 4.3% DUE 01-02-2046	310,000.00	345,752	346,240
ALABAMA PWR CO 6.125% DUE 05-15-2038	355,000.00	429,365	466,544
ALEXANDRIA REAL 3.95% DUE 01-15-2028	2,100,000.00	2,096,955	2,144,316
ALIBABA GROUP HLDG 4% DUE 12-06-2037	200,000.00	199,726	206,970
ALIBABA GROUP HLDG 4.2% DUE 12-06-2047	375,000.00	374,366	390,445
ALIMENTATION 3.55% DUE 07-26-2027	490,000.00	489,343	489,546
ALLISON TRANSMISSION HOLDING	53,900.00	1,921,157	2,321,473
ALLSTATE CORP 4.2% DUE 12-15-2046	2,545,000.00	2,534,209	2,776,799
ALLSTATE CORP 4.2% DUE 12-15-2046	1,935,000.00	1,957,144	2,111,240
ALLSTATE CORP 4.5% DUE 06-15-2043	535,000.00	563,612	604,809
ALLSTATE CORP 5.75% DUE 08-15-2053	2,210,000.00	2,385,625	2,411,110
ALLSTATE CORP COM	28,737.00	1,200,503	3,009,051
ALLSTATE CORP COM	35,200.00	2,492,442	3,685,792
ALLY FINL INC 8% DUE 11-01-2031	900,000.00	1,066,594	1,170,000
ALLY FINL INC COM	58,701.00	1,522,503	1,711,721
ALPHABET INC CAP STK USD0.001 CL C	3,425.00	2,800,545	3,583,920
ALPHABET INC CAPITAL STOCK USD0.001 CL A	5,122.00	4,549,357	5,395,515
ALTRIA GROUP INC 3.875% DUE 09-16-2046	2,930,000.00	2,827,053	2,907,471
ALTRIA GROUP INC 3.875% DUE 09-16-2046	360,000.00	354,654	357,232
ALTRIA GROUP INC 4.25% DUE 08-09-2042	1,710,000.00	1,755,245	1,794,611
ALTRIA GROUP INC 4.25% DUE 08-09-2042	3,725,000.00	3,395,153	3,909,313
ALTRIA GROUP INC 4.5% DUE 05-02-2043	412,000.00	391,947	447,671
ALTRIA GROUP INC 4.5% DUE 05-02-2043	1,963,000.00	2,180,628	2,132,957
ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	680,000.00	808,706	827,200
AMAZON COM INC 4.05% DUE 08-22-2047	1,190,000.00	1,233,378	1,282,483
AMAZON COM INC 4.05% DUE 08-22-2047	3,175,000.00	3,162,893	3,421,751
AMAZON COM INC 4.25% DUE 08-22-2057	4,500,000.00	4,463,190	4,909,023
AMAZON COM INC 4.25% DUE 08-22-2057	6,000,000.00	5,950,920	6,545,364
AMAZON COM INC 4.25% DUE 08-22-2057	1,840,000.00	1,875,988	2,007,245
AMAZON COM INC 4.25% DUE 08-22-2057	2,950,000.00	2,925,869	3,218,137
AMAZON COM INC 4.8% DUE 12-05-2034	100,000.00	99,175	117,373
AMAZON COM INC 4.8% DUE 12-05-2034	675,000.00	729,648	792,268
AMC NETWORKS INC CL A	6,608.00	390,469	357,361
AMER ELEC PWR CO INC COM	27,868.00	1,286,394	2,050,249
AMER MOVIL S A B DE C V FORMERLY AME GTDSR NT 6.125 DUE 11-01-2037 REG	265,000.00	304,665	332,326
AMER MOVIL SAB DE 4.375% DUE 07-16-2042	1,375,000.00	1,221,048	1,458,381
AMER MOVIL SAB DE CV 6.125% 03-30-2040	4,000,000.00	5,008,555	5,082,844
AMER MOVIL SAB DE CV 6.125% 03-30-2040	1,355,000.00	1,631,167	1,721,813
AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO	1,765,000.00	1,901,196	2,129,314
AMERADA HESS CORP 7.3% DUE 08-15-2031	1,200,000.00	1,413,516	1,455,306
AMERADA HESS CORP 7.3% DUE 08-15-2031	1,200,000.00	1,422,096	1,455,306
AMEREN CORP COM	30,900.00	1,874,600	1,822,791
AMEREN ILL CO 3.7% 12-01-2047	895,000.00	888,574	915,782
AMEREN ILL CO 4.15% DUE 03-15-2046	1,055,000.00	1,084,044	1,162,436
AMERICAN EAGLE OUTFITTERS INC NEW COM	33,582.00	584,411	631,342

NTESS RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2017

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE	600,000.00	824,712	936,624
AMERICAN MUN PWR OHIO INC REV 8.084% 02-15-2050 BEO TAXABLE	2,000,000.00	3,020,775	3,408,500
AMERIPRISE FINL INC COM	8,882.00	1,242,521	1,505,233
AMERIPRISE FINL INC COM	30,000.00	2,975,233	5,084,100
AMERISOURCEBERGEN 4.3% 12-15-2047	745,000.00	741,379	747,660
AMERN EXPRESS CO 4.05% DUE 12-03-2042	2,275,000.00	2,185,293	2,417,486
AMERN EXPRESS CO 4.05% DUE 12-03-2042	330,000.00	341,560	350,668
AMERN FINL GROUP 4.5% DUE 06-15-2047	4,300,000.00	4,276,780	4,471,273
AMERN INTL GROUP 3.875% DUE 01-15-2035	968,000.00	964,796	971,651
AMERN INTL GROUP 3.9% DUE 04-01-2026	2,670,000.00	2,668,665	2,768,811
AMERN INTL GROUP 4.375% DUE 01-15-2055	1,260,000.00	1,185,387	1,283,349
AMERN INTL GROUP 4.5% DUE 07-16-2044	4,300,000.00	4,275,934	4,631,539
AMERN INTL GROUP 4.5% DUE 07-16-2044	1,305,000.00	1,326,041	1,405,618
AMERN INTL GROUP 4.5% DUE 07-16-2044	1,715,000.00	1,729,814	1,847,230
AMERN INTL GROUP 4.7% DUE 07-10-2035	500,000.00	496,985	552,992
AMERN INTL GROUP 4.7% DUE 07-10-2035	230,000.00	233,482	254,376
AMERN INTL GROUP 6.25% DUE 05-01-2036	1,000,000.00	1,130,269	1,290,752
AMERN INTL GROUP 6.82% DUE 11-15-2037	1,025,000.00	1,355,350	1,368,865
AMERN INTL GROUP 8.175% DUE 05-15-2068	647,000.00	782,168	879,920
AMERN TOWER CORP 3.125% DUE 01-15-2027	1,825,000.00	1,823,777	1,757,011
AMERN TOWER CORP 4.4% DUE 02-15-2026	50,000.00	49,857	52,579
AMERN TOWER CORP 5% DUE 02-15-2024	794,000.00	813,517	869,721
AMERN TOWER CORP FIXED 4% DUE 06-01-2025	3,300,000.00	3,274,524	3,419,529
AMERN TOWER CORP FIXED 4% DUE 06-01-2025	1,050,000.00	1,041,894	1,088,032
AMERN WTR CAP CORP 3.75% DUE 09-01-2047	840,000.00	837,421	866,773
AMERN WTR CAP CORP 4% DUE 12-01-2046	770,000.00	763,594	822,018
AMGEN INC 4.4% 05-01-2045	1,825,000.00	1,905,438	1,985,671
AMGEN INC 4.563% DUE 06-15-2048	1,300,000.00	1,312,194	1,449,516
AMGEN INC 4.563% DUE 06-15-2048	1,503,000.00	1,482,413	1,675,863
AMGEN INC 4.663% DUE 06-15-2051	2,800,000.00	2,833,740	3,131,814
AMGEN INC 4.663% DUE 06-15-2051	2,030,000.00	2,009,941	2,270,565
AMGEN INC 4.663% DUE 06-15-2051	3,165,000.00	3,119,368	3,540,068
AMGEN INC 4.95% DUE 10-01-2041	415,000.00	450,954	481,002
AMGEN INC 5.15% DUE 11-15-2041	2,295,000.00	2,356,483	2,754,243
AMGEN INC COM	17,460.00	2,284,987	3,036,294
AMKOR TECHNOLOGY INC COM	41,647.00	486,677	418,552
ANADARKO PETE CO 6.2% DUE 03-15-2040	1,630,000.00	1,816,827	1,976,461
ANADARKO PETE CORP 0% DUE 10-10-2036	7,240,000.00	2,824,100	3,102,702
ANADARKO PETE CORP 4.5% DUE 07-15-2044	445,000.00	430,021	443,449
ANADARKO PETE CORP 6.45% DUE 09-15-2036	163,000.00	190,765	199,644
ANADARKO PETE CORP 6.45% DUE 09-15-2036	420,000.00	411,037	514,421
ANADARKO PETE CORP 6.6% DUE 03-15-2046	4,000,000.00	5,130,790	5,145,112
ANADARKO PETE CORP 6.6% DUE 03-15-2046	500,000.00	635,000	643,139
ANADARKO PETE CORP 6.6% DUE 03-15-2046	2,900,000.00	3,004,654	3,730,206
ANADARKO PETE CORP 7.95% DUE 06-15-2039	370,000.00	482,351	502,151
ANALOG DEVICES INC 3.5% DUE 12-05-2026	1,645,000.00	1,637,327	1,664,704
ANALOG DEVICES INC 4.5% DUE 12-05-2036	185,000.00	183,794	199,430
ANALOG DEVICES INC 5.3% DUE 12-15-2045	539,000.00	571,949	640,603
ANDEAVOR COM USD0.1666	13,348.00	864,623	1,526,210
ANDEAVOR 4.5% BNDS 04-01-2048	450,000.00	443,583	455,099
ANDEAVOR LOGISTICS LP/CORP 5.2% 12-01-2047	390,000.00	392,851	406,753
ANDEAVOR LOGISTICS LP/CORP 5.2% 12-01-2047	545,000.00	543,191	568,411
ANHEUSER BUSCH 3.75% DUE 07-15-2042	1,310,000.00	1,286,158	1,274,064
ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	4,000,000.00	4,145,651	4,413,440
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	4,100,000.00	4,223,282	4,466,483
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	9,231,000.00	9,790,818	10,056,122
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	5,405,000.00	5,562,559	5,888,131
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	900,000.00	975,785	980,447
ANHEUSER-BUSCH 4% DUE 01-17-2043	3,409,000.00	3,485,532	3,438,532
ANHEUSER-BUSCH 4% DUE 01-17-2043	500,000.00	463,045	504,332
ANHEUSER-BUSCH 4% DUE 01-17-2043	1,150,000.00	1,172,943	1,159,962

NTESS RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

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Plan #: 006

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ANHEUSER-BUSCH 4.7% DUE 02-01-2036	1,742,000.00	1,727,472	1,947,816
ANHEUSER-BUSCH 4.7% DUE 02-01-2036	380,000.00	402,024	424,897
ANHEUSER-BUSCH 4.7% DUE 02-01-2036	8,740,000.00	9,023,733	9,772,622
ANHEUSER-BUSCH 4.9% DUE 02-01-2046	18,492,000.00	21,245,655	21,432,025
ANHEUSER-BUSCH 4.9% DUE 02-01-2046	9,080,000.00	10,059,801	10,523,620
ANHEUSER-BUSCH 4.9% DUE 02-01-2046	5,534,000.00	5,814,916	6,413,845
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	950,000.00	1,012,821	1,099,643
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	595,000.00	644,980	688,724
ANTHEM INC 3.65% 12-01-2027	2,530,000.00	2,528,868	2,578,900
ANTHEM INC 4.375% 12-01-2047	1,450,000.00	1,449,986	1,541,701
ANTHEM INC 4.375% 12-01-2047	1,390,000.00	1,389,986	1,477,906
ANTHEM INC 4.375% 12-01-2047	780,000.00	779,992	829,329
ANTHEM INC 4.65% DUE 01-15-2043	115,000.00	117,034	126,100
ANTHEM INC 4.65% DUE 08-15-2044	600,000.00	599,190	658,940
ANTHEM INC 4.65% DUE 08-15-2044	1,500,000.00	1,524,767	1,647,350
ANTHEM INC 4.65% DUE 08-15-2044	410,000.00	425,482	450,276
ANTHEM INC COM	1,441.00	322,362	324,239
ANTHEM INC COM	2,800.00	609,968	630,028
AON CORP JR SUB DEFERRABLE INT DEB 8.205DUE 01-01-2027	765,000.00	938,228	998,325
AON CORP SR NT 6.25 DUE 09-30-2040	195,000.00	251,596	256,828
AON CORP SR NT 6.25 DUE 09-30-2040	1,085,000.00	1,412,617	1,429,020
AON PLC 4.45% DUE 05-24-2043	2,250,000.00	2,208,663	2,353,714
AON PLC 4.45% DUE 05-24-2043	345,000.00	319,746	360,903
AON PLC 4.6% DUE 06-14-2044	970,000.00	953,228	1,058,194
AON PLC 4.6% DUE 06-14-2044	1,425,000.00	1,438,451	1,554,564
AON PLC 4.75% DUE 05-15-2045	1,500,000.00	1,495,245	1,667,840
APACHE CORP 4.75% DUE 04-15-2043	2,180,000.00	2,217,300	2,240,467
APACHE CORP 5.1% DUE 09-01-2040	1,880,000.00	1,950,260	2,002,924
APACHE CORP 5.1% DUE 09-01-2040	1,190,000.00	909,597	1,267,808
APACHE CORP 5.25% DUE 02-01-2042	230,000.00	235,147	249,026
APACHE CORP FIXED 4.25% DUE 01-15-2044	3,500,000.00	3,297,870	3,390,709
APACHE CORP FIXED 4.25% DUE 01-15-2044	925,000.00	857,050	896,116
APPALACHIAN PWR CO 4.45% DUE 06-01-2045	4,000,000.00	3,971,080	4,439,128
APPALACHIAN PWR CO 4.45% DUE 06-01-2045	285,000.00	277,878	316,288
APPLE INC 3.45% DUE 02-09-2045	365,000.00	350,334	356,214
APPLE INC 3.45% DUE 02-09-2045	2,975,000.00	2,948,612	2,903,386
APPLE INC 3.75% DUE 09-12-2047	3,200,000.00	3,181,728	3,279,357
APPLE INC 3.75% DUE 09-12-2047	2,070,000.00	2,058,526	2,121,334
APPLE INC 3.75% DUE 09-12-2047	665,000.00	661,203	681,491
APPLE INC 3.85% DUE 05-04-2043	4,000,000.00	3,729,203	4,155,832
APPLE INC 3.85% DUE 05-04-2043	1,785,000.00	1,795,825	1,854,540
APPLE INC 3.85% DUE 05-04-2043	1,600,000.00	1,536,914	1,662,333
APPLE INC 3.85% DUE 08-04-2046	830,000.00	812,194	865,000
APPLE INC 3.85% DUE 08-04-2046	3,455,000.00	3,445,844	3,600,694
APPLE INC 4.375% DUE 05-13-2045	2,025,000.00	2,017,609	2,281,300
APPLE INC 4.375% DUE 05-13-2045	6,799,000.00	7,263,034	7,659,536
APPLE INC 4.375% DUE 05-13-2045	1,225,000.00	1,309,164	1,380,046
APPLE INC 4.375% DUE 05-13-2045	550,000.00	547,993	619,612
APPLE INC 4.5% DUE 02-23-2036	1,175,000.00	1,169,478	1,346,893
APPLE INC 4.65% DUE 02-23-2046	2,500,000.00	2,507,862	2,927,588
APPLE INC 4.65% DUE 02-23-2046	3,355,000.00	3,647,765	3,928,822
APPLE INC 4.65% DUE 02-23-2046	3,495,000.00	3,571,782	4,092,767
APPLE INC COM STK	44,650.00	5,240,654	7,556,120
APPLIED MATERIALS INC COM	21,317.00	709,559	1,089,725
APPLIED MATERIALS INC COM	37,000.00	1,474,152	1,891,440
APPLIED MATLS INC 3.3% DUE 04-01-2027	880,000.00	876,876	895,047
APPLIED MATLS INC 4.35% DUE 04-01-2047	3,000,000.00	2,994,510	3,365,364
APPLIED MATLS INC 4.35% DUE 04-01-2047	1,110,000.00	1,107,969	1,245,185
APPLIED MATLS INC 4.35% DUE 04-01-2047	710,000.00	708,701	796,469
APPLIED MATLS INC 4.35% DUE 04-01-2047	955,000.00	953,252	1,071,308
APT PIPELINES LTD 4.25% DUE 07-15-2027	3,000,000.00	2,979,150	3,104,538

NTESS RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2017

EIN: 85-0097942

Plan #: 006

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APTIV PLC 4.25% DUE 01-15-2026	400,000.00	399,768	424,489
ARCH CAP FIN LLC 5.031% DUE 12-15-2046	550,000.00	553,704	639,257
ARCHER-DANIELS-MIDLAND CO COM	71,500.00	2,978,623	2,865,720
ARIZONA PUB SVC CO 3.75% DUE 05-15-2046	615,000.00	613,235	633,306
ARIZONA PUB SVC CO 4.35% DUE 11-15-2045	1,100,000.00	1,116,819	1,229,383
ARIZONA PUB SVC CO 4.5% DUE 04-01-2042	830,000.00	869,607	936,526
ARIZONA PUB SVC CO 5.05 DUE 09-01-2041	430,000.00	501,637	512,180
ASCENSION HLTH 3.945% DUE 11-15-2046	1,675,000.00	1,694,474	1,771,112
ASCENSION HLTH 4.847% DUE 11-15-2053	400,000.00	401,411	466,556
ASPEN TECHNOLOGY INC COM	22,241.00	1,043,057	1,472,354
ASSURED GUARANTY LTD COMMON STK	30,845.00	986,632	1,044,720
ASSURED GUARANTY LTD COMMON STK	14,600.00	480,975	494,502
ASTRAZENECA PLC 4% DUE 09-18-2042	1,335,000.00	1,361,143	1,351,989
ASTRAZENECA PLC 4.375% DUE 11-16-2045	950,000.00	960,945	1,033,450
ASTRAZENECA PLC 4.375% DUE 11-16-2045	920,000.00	907,138	1,000,815
AT&T CORP USD SR NT VAR RATE DUE 11-15-2031BEO	1,034,000.00	1,564,294	1,458,895
AT&T INC 3.4% DUE 05-15-2025	2,310,000.00	2,303,162	2,271,077
AT&T INC 4.35% DUE 06-15-2045	1,002,000.00	934,884	924,446
AT&T INC 4.5% DUE 03-09-2048	4,154,000.00	3,825,474	3,892,219
AT&T INC 4.5% DUE 03-09-2048	3,614,000.00	3,467,019	3,386,249
AT&T INC 4.5% DUE 05-15-2035	2,883,000.00	2,874,668	2,865,892
AT&T INC 4.5% DUE 05-15-2035	1,160,000.00	1,156,648	1,153,117
AT&T INC 4.55% DUE 03-09-2049	4,769,000.00	4,566,177	4,488,478
AT&T INC 4.55% DUE 03-09-2049	4,645,000.00	4,223,601	4,371,772
AT&T INC 4.75% DUE 05-15-2046	5,000,000.00	4,786,349	4,890,235
AT&T INC 4.75% DUE 05-15-2046	1,550,000.00	1,559,004	1,515,973
AT&T INC 4.75% DUE 05-15-2046	3,225,000.00	3,106,995	3,154,202
AT&T INC 4.75% DUE 05-15-2046	446,000.00	435,789	436,209
AT&T INC 4.8% DUE 06-15-2044	300,000.00	279,165	296,724
AT&T INC 4.8% DUE 06-15-2044	3,285,000.00	3,099,084	3,249,131
AT&T INC 4.8% DUE 06-15-2044	1,150,000.00	1,168,371	1,137,443
AT&T INC 4.9% DUE 08-14-2037	6,525,000.00	6,513,386	6,607,182
AT&T INC 5.15% DUE 02-14-2050	500,000.00	502,977	506,232
AT&T INC 5.15% DUE 02-14-2050	5,955,000.00	5,963,221	6,029,223
AT&T INC 5.15% DUE 02-14-2050	2,075,000.00	2,052,279	2,100,863
AT&T INC 5.15% DUE 03-15-2042	3,465,000.00	3,510,152	3,595,177
AT&T INC 5.15% DUE 03-15-2042	1,783,000.00	1,856,863	1,849,986
AT&T INC 5.25% DUE 03-01-2037	2,625,000.00	2,612,636	2,776,263
AT&T INC 5.3% DUE 08-14-2058	5,800,000.00	5,801,494	5,819,030
AT&T INC 5.3% DUE 08-14-2058	3,425,000.00	3,416,986	3,436,237
AT&T INC 5.35% DUE 09-01-2040	459,000.00	506,135	484,380
AT&T INC 5.35% DUE 09-01-2040	2,878,000.00	3,426,083	3,037,136
AT&T INC 5.45% DUE 03-01-2047	1,200,000.00	1,193,268	1,282,526
AT&T INC 5.55% DUE 08-15-2041	700,000.00	744,114	760,766
AT&T INC 5.65% DUE 02-15-2047	300,000.00	299,298	328,325
AT&T INC 5.7% DUE 03-01-2057	7,200,000.00	7,437,046	7,907,710
AT&T INC 6% DUE 08-15-2040	275,000.00	309,551	311,216
AT&T INC 6.35% DUE 03-15-2040	230,000.00	273,534	271,892
AT&T INC 6.375% DUE 03-01-2041	827,000.00	1,006,719	975,526
AT&T WIRELESS SVCS 8.75% DUE 03-01-2031	2,185,000.00	3,122,228	3,111,329
ATHENE HOLDING LTD COM USD0.001 CL A	7,800.00	391,653	403,338
Australian dollar	30,248.85	30,249	30,249
AUTOZONE INC 3.75% DUE 06-01-2027	810,000.00	809,960	822,080
AVALONBAY CMNTYS FIXED 4.15% 07-01-2047	310,000.00	313,906	324,596
AVOLON TLB BORROWER 1 (LUXEMBOURG) S.A. R.L TLB SR SECD 1ST LIEN DUE 01-20-2022	1,196,992.48	1,182,030	1,199,386
AXIS CAPITAL HOLDINGS LTD COM USD0.0125	10,000.00	509,952	502,600
AXIS SPECIALTY FIN 5.15% DUE 04-01-2045	1,450,000.00	1,442,373	1,555,821
B A T CAP CORP 4.54% DUE 08-15-2047	2,615,000.00	2,658,366	2,753,354
B A T CAP CORP 4.54% DUE 08-15-2047	2,775,000.00	2,775,000	2,921,820
BAE SYS HLDGS INC 4.75% DUE 10-07-2044	1,582,000.00	1,552,245	1,766,346
BALT GAS & ELEC CO 3.5% DUE 08-15-2046	760,000.00	759,301	744,631

NTESS RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

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Plan #: 006

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BALTIMORE GAS & ELEC CO 3.75% DUE 08-15-2047	475,000.00	471,195	486,658
BANCO INBURSA S A 4.375% DUE 04-11-2027	2,100,000.00	2,070,411	2,103,948
BANK AMER CORP 3.248% DUE 10-21-2027	9,800,000.00	9,417,713	9,724,726
BANK AMER CORP 3.419% DUE 12-20-2028	6,105,000.00	5,484,992	6,106,313
BANK AMER CORP 3.419% DUE 12-20-2028	1,725,000.00	1,711,856	1,725,371
BANK AMER CORP 3.419% DUE 12-20-2028	641,000.00	624,800	641,138
BANK AMER CORP 3.95% DUE 04-21-2025	3,350,000.00	3,329,180	3,464,295
BANK AMER CORP 3.95% DUE 04-21-2025	2,375,000.00	2,289,157	2,456,030
BANK AMER CORP 4% DUE 01-22-2025	2,480,000.00	2,529,020	2,580,098
BANK AMER CORP 4.183% DUE 11-25-2027	2,550,000.00	2,568,743	2,662,878
BANK AMER CORP 4.25% DUE 10-22-2026	787,000.00	783,199	829,367
BANK AMER CORP 4.75% DUE 04-21-2045	5,150,000.00	4,885,766	5,840,069
BANK AMER CORP 5% DUE 01-21-2044	1,178,000.00	1,316,656	1,423,000
BANK AMER CORP 5.875% DUE 02-07-2042	970,000.00	1,285,327	1,284,434
BANK AMER CORP 5.875% DUE 02-07-2042	450,000.00	492,574	595,872
BANK AMER CORP FIXED 3.824% 01-20-2028	790,000.00	812,436	817,152
BANK AMER CORP FLTGT RT 4.244% DUE 04-24-2038	2,500,000.00	2,500,000	2,711,328
BANK AMER CORP FLTGT RT 4.244% DUE 04-24-2038	2,555,000.00	2,593,618	2,770,977
BANK AMER CORP FLTGT RT 4.244% DUE 04-24-2038	3,125,000.00	3,125,000	3,389,159
BANK OF AMERICA CORP	214,551.00	3,665,577	6,333,546
BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024	1,460,000.00	1,458,934	1,537,484
BANK OF MONTREAL BA 17/01/2018	2,500,000.00	1,936,594	1,993,924
BARCLAYS BANK PLC 14%-STP T1 PERP GBP50000	200,000.00	440,659	317,951
BARCLAYS PLC 3.65% DUE 03-16-2025	6,800,000.00	6,822,780	6,787,876
BARCLAYS PLC 4.375% DUE 01-12-2026	1,500,000.00	1,543,050	1,560,330
BARCLAYS PLC 4.836% 05-09-2028	6,120,000.00	6,160,097	6,369,935
BARCLAYS PLC 4.95% DUE 01-10-2047	2,940,000.00	3,096,689	3,262,415
BARRICK N AMER FIN 5.7% DUE 05-30-2041	530,000.00	614,564	651,235
BARRICK N AMER FIN 5.7% DUE 05-30-2041	1,734,000.00	2,036,176	2,130,646
BARRICK N AMER FIN 5.75% DUE 05-01-2043	795,000.00	814,581	998,338
BARRICK PD 5.95% DUE 10-15-2039	2,000,000.00	2,225,420	2,494,900
BARRICK PD 5.95% DUE 10-15-2039	1,625,000.00	1,743,118	2,027,106
BAXALTA INC 4% DUE 06-23-2025	1,881,000.00	1,876,826	1,944,160
BAXALTA INC 5.25% DUE 06-23-2045	1,500,000.00	1,726,665	1,748,145
BAXALTA INC 5.25% DUE 06-23-2045	2,555,000.00	2,869,788	2,977,674
BAXALTA INC 5.25% DUE 06-23-2045	1,012,000.00	984,919	1,179,415
BAXTER INTL INC COM	40,710.00	2,137,679	2,631,494
BAXTER INTL INC COM	20,500.00	1,206,877	1,325,120
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE	600,000.00	829,914	947,892
BEACON ROOFING SUPPLY INC COM	8,500.00	540,651	541,960
BECTON DICKINSON & 4.669% DUE 06-06-2047	1,100,000.00	1,100,000	1,190,979
BECTON DICKINSON & 4.669% DUE 06-06-2047	1,600,000.00	1,600,000	1,732,333
BECTON DICKINSON & 4.685% DUE 12-15-2044	220,000.00	220,000	240,569
BED BATH & BEYOND 5.165% DUE 08-01-2044	1,660,000.00	1,485,855	1,460,229
BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043	1,200,000.00	1,185,763	1,341,583
BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042	53,000.00	52,321	59,724
BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042	440,000.00	438,220	495,824
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	2,386,000.00	2,365,504	2,667,381
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	570,000.00	601,711	637,220
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	1,000,000.00	991,410	1,117,930
BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043	1,575,000.00	1,572,461	1,814,999
BERKSHIRE HATHAWAY 5.75% DUE 01-15-2040	1,500,000.00	1,703,429	1,978,034
BGC PARTNERS INC CL A CL A	8,695.00	131,845	131,381
BHP BILLITON FIN 5% DUE 09-30-2043	3,688,000.00	4,201,659	4,521,658
BHP BILLITON FIN 5% DUE 09-30-2043	710,000.00	772,912	870,493
BHP BILLITON FIN 5% DUE 09-30-2043	1,650,000.00	1,660,762	2,022,976
BIOGEN INC 5.2% DUE 09-15-2045	1,010,000.00	1,156,489	1,198,947
BK N S BA 08/01/2018	600,000.00	464,950	478,741
BK OF NOVA SCOTIA BA 22/01/2018	1,200,000.00	932,617	956,907
BLACK HILLS CORP 4.2% DUE 09-15-2046	620,000.00	616,621	632,866
BLACKSTONE CQP 6.5% DUE 03-20-2021	1,500,000.00	1,500,000	1,522,500

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BNP PARIBAS 7.625% DUE 12-29-2049	1,530,000.00	1,530,000	1,683,000
BOEING CO 3.3% DUE 03-01-2035	285,000.00	276,598	283,743
BOEING CO 3.375% DUE 06-15-2046	250,000.00	236,439	242,948
BOEING CO 3.65% DUE 03-01-2047	2,500,000.00	2,384,800	2,530,328
BOEING CO COM	20,300.00	3,740,186	5,986,673
BOEING CO DEB 6.875 DUE 10-15-2043 REG	425,000.00	599,097	624,550
BOEING CO FIXED 3.5% DUE 03-01-2045	150,000.00	144,429	145,686
BORGWARNER INC 4.375% DUE 03-15-2045	1,380,000.00	1,346,647	1,421,308
BP CAP MKTS P L C 3.279% 09-19-2027	1,130,000.00	1,130,000	1,143,889
BP CAP MKTS P L C 3.535% DUE 11-04-2024	830,000.00	830,000	862,346
BP CAP MKTS P L C 3.588% DUE 04-14-2027	5,000,000.00	5,129,500	5,174,330
BRANDYWINE OPER 4.55% DUE 10-01-2029	3,000,000.00	2,975,730	3,067,062
Brazilian real	-	-	-
BRISTOL MYERS 4.5% DUE 03-01-2044	1,400,000.00	1,387,260	1,615,051
BRISTOL MYERS SQUIBB CO COM	10,596.00	656,751	649,323
BRISTOL MYERS SQUIBB CO COM	16,700.00	1,035,240	1,023,376
British pound sterling	95,499.60	95,500	95,500
British pound sterling	382,948.40	382,948	382,948
BRIXMOR PTY GROUP INC COM	99,600.00	1,808,448	1,858,536
BROADCOM CORP / 3% DUE 01-15-2022	3,000,000.00	2,987,760	2,974,590
BROADCOM CORP / 3.875% 144A 01-15-2027	4,852,000.00	4,835,703	4,774,591
BROOKFIELD FIN LLC 4% DUE 04-01-2024	2,100,000.00	2,094,582	2,173,977
BRUKER CORP	18,670.00	551,851	640,754
BRUNSWICK CORP COM	9,845.00	597,860	543,641
BSTN SCIENTIFIC 3.85% DUE 05-15-2025	650,000.00	649,090	668,250
BUCKEYE PARTNERS L 5.6% DUE 10-15-2044	295,000.00	307,235	309,969
BUCKEYE PARTNERS L 5.85% DUE 11-15-2043	700,000.00	690,067	753,961
BUCKEYE PARTNERS L 5.85% DUE 11-15-2043	1,350,000.00	1,330,844	1,454,067
BUNGE LTD	14,908.00	1,207,826	1,000,029
BUNGE LTD	12,000.00	920,102	804,960
BUNGE LTD FIN CORP 3.75% DUE 09-25-2027	1,300,000.00	1,296,568	1,281,253
BUNGE LTD FIN CORP 3.75% DUE 09-25-2027	1,235,000.00	1,231,740	1,217,190
BUONI POLIENNALI DEL TES 0.75% 15/01/2018	600,000.00	708,657	720,858
BURL NORTHN 4.4 DUE 03-15-2042	4,500,000.00	4,617,835	5,055,408
BURL NORTHN DEB 5.05 DUE 03-01-2041	450,000.00	521,847	542,887
BURL NORTHN SANTA 3.9% DUE 08-01-2046	4,500,000.00	4,463,955	4,775,733
BURL NORTHN SANTA 4.15% DUE 04-01-2045	715,000.00	712,662	776,986
BURL NORTHN SANTA 4.375% DUE 09-01-2042	300,000.00	309,879	335,084
BURL NORTHN SANTA 4.45% DUE 03-15-2043	3,675,000.00	3,572,057	4,141,302
BURL NORTHN SANTA 4.95% DUE 09-15-2041	2,275,000.00	2,375,465	2,700,016
BURL NORTHN SANTA 5.75% DUE 05-01-2040	2,040,000.00	2,520,675	2,658,195
BURL RES FIN CO 7.4% DUE 12-01-2031	755,000.00	1,121,460	1,055,451
BURLINGTON NORTHERN SANTA FE LLC 4.125% DEB SNR 06-15-2047 USD	2,500,000.00	2,471,425	2,739,305
BURLINGTON NORTHN SANTA 4.55 09-01-2044	735,000.00	730,928	841,537
BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043	1,100,000.00	1,100,177	1,360,085
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG	800,000.00	798,336	958,980
CA INC 4.7% DUE 03-15-2027	2,000,000.00	2,000,000	2,092,376
CA INST TECH 4.321% DUE 08-01-2045	1,800,000.00	1,800,000	2,065,390
CABOT CORP COM	17,163.00	929,517	1,057,069
CADENCE DESIGN SYS INC COM	36,019.00	1,332,059	1,506,315
CADENCE DESIGN SYS INC COM	5,800.00	213,432	242,556
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE	3,000,000.00	3,764,015	4,442,460
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE	530,000.00	657,664	829,159
CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE	15,000.00	20,377	22,511
CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.65% European 317U540M1 11-15-2018	37,600,000.00	213,381	14,728
CAMPBELL SOUP CO 3.8% DUE 08-02-2042	890,000.00	783,222	849,453
Canadian dollar	4,730.95	4,731	4,731
Canadian dollar	-	-	-
CAP 1 FINL CORP 3.75% DUE 03-09-2027	1,985,000.00	1,972,467	2,006,180
CAPITAL ONE FINL CORP COM	3,000.00	241,248	298,740
CARDINAL HLTH INC 4.368% DUE 06-15-2047	310,000.00	307,449	308,093

NTES RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2017

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
CARDINAL HLTH INC 4.9% DUE 09-15-2045	1,215,000.00	1,296,065	1,305,944
CARNIVAL CORP COM PAIRED	15,600.00	1,027,652	1,035,372
CAROLINA PWR & LT 4.1 DUE 05-15-2042	1,725,000.00	1,707,678	1,868,158
CAROLINA PWR & LT 4.1 DUE 05-15-2042	800,000.00	894,328	866,392
CATERPILLAR INC 3.803% DUE 08-15-2042	611,000.00	637,844	654,685
CATERPILLAR INC 4.75% DUE 05-15-2064	730,000.00	723,966	857,828
CATERPILLAR INC 6.05 DUE 08-15-2036 BEO	1,160,000.00	1,367,827	1,549,948
CATERPILLAR INC COM	12,800.00	1,735,032	2,017,024
CBRE GROUP INC CL A CL A	60,667.00	2,242,754	2,627,488
CBS CORP NEW 2.9% DUE 01-15-2027	300,000.00	295,050	280,214
CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	17,579,000.00	17,579,000	17,579,000
CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS	582,000.00	582,000	582,000
CDN NAT RES LTD 5.85% DUE 02-01-2035	382,000.00	390,490	447,817
CDN NAT RES LTD 5.85% DUE 02-01-2035	335,000.00	398,173	392,719
CDN NAT RES LTD 6.25% DUE 03-15-2038	180,000.00	195,521	224,783
CDN NAT RES LTD 6.5% DUE 02-15-2037	1,030,000.00	1,308,954	1,307,021
CDN NAT RES LTD 6.75% DUE 02-01-2039	650,000.00	743,184	836,897
CDN NAT RES LTD 6.75% DUE 02-01-2039	270,000.00	325,193	347,634
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	2,200,000.00	2,198,284	2,462,099
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	1,000,000.00	999,220	1,119,136
CDN NATL RY CO 4.5% DUE 11-07-2043	3,000,000.00	2,946,660	3,401,070
CDN PAC RY CO NEW 4.8% DUE 08-01-2045	1,225,000.00	1,220,370	1,456,906
CDN PAC RY CO NEW 6.125% DUE 09-15-2115	665,000.00	702,469	887,883
CDS / STS CHASUS33 SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 SWPCDX75	250,000.00	25,764	40,434
CDS / STS CHASUS33 SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 SWPCDX75	2,200,000.00	220,733	355,819
CDS / STS CHASUS33 SELL PROTECTION ON CDX NAHYS29V1 5Y 12-20-2022 SWPCDX027	3,500,000.00	567,681	601,612
CDS / STS CITIUS33 SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 SWPCDX67	1,950,000.00	197,329	315,385
CDS / STS CITIUS33 SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 SWPCDX67	2,000,000.00	208,111	323,471
CDS / STS CITIUS33 SELL PROTECTION ON CDX NAIGS23V1 5Y 12-20-2019 SWPC31J10	15,400,000.00	174,533	276,405
CDS / STS CSFPG82L SELL PROTECTION ON CMBX.NA.BBB .7 01-17-2047 SWPC0BWF5	1,600,000.00	-	-
CDS / STS GSILGB2X SELL PROTECTION ON CMBX.NA.BBB .7 01-17-2047 SWPC0BXI8	200,000.00	-	-
CDS / STS ICE_SBSIUS SELL PROTECTION ON CDX NAIGS26V1 5Y 06-20-2021 SWPC0CHQ6	700,000.00	13,443	15,998
CDS / STS ICE_SBSIUS SELL PROTECTION ON CDX NAIGS27V1 5Y 12-20-2021 SWPC0DTU2	14,800,000.00	279,989	342,105
CDS / STS ICE_SBSIUS SELL PROTECTION ON CDX NAIGS28V1 5Y 06-20-2022 SWPC0FA52	1,003,700,000.00	20,729,262	22,644,676
CDS / STS ICE_SBSIUS SELL PROTECTION ON CDX NAIGS29V1 5Y 12-20-2022 SWPC0G796	152,200,000.00	3,520,223	3,668,964
CDS / STS JPMSUS3X SELL PROTECTION ON CMBX.NA.BBB .9 09-17-2058 SWPC0DIW0	1,700,000.00	-	-
CDS / STS MLILGB3L SELL PROTECTION ON CMBX.NA.BBB .10 11-17-2059 SWPC0F5I0	1,100,000.00	-	-
CDS / STS MSCUS33 SELL PROTECTION ON CMBX.NA.BBB .10 11-17-2059 SWPC0F4S9	1,700,000.00	-	-
CDS / STS MSCUS33 SELL PROTECTION ON CMBX.NA.BBB .7 01-17-2047 SWPC0C7M6	550,000.00	-	-
CDS BARCGB33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPC0FY98	2,800,000.00	-	21,192
CDS BARCGB33 SELL PROTECTION ON UNITED MEXICAN STS M 06-20-2022 SWPC0F673	1,400,000.00	-	3,476
CDS BNPAFRPP SELL PROT ON INDONESIA(REPUBLIC O 12-20-2022	2,200,000.00	-	15,469
CDS BNPAFRPP SELL PROTECTION ON BHP BILLITON FIN USA 06-20-2021 SWPC0CYV6	400,000.00	-	9,448
CDS BNPAFRPP SELL PROTECTION ON BHP BILLITON FIN USA 06-20-2021 SWPC0CYV6	400,000.00	-	9,448
CDS BNPAFRPP SELL PROTECTION ON BHP BILLITON FIN USA 06-20-2021 SWPC0CYV6	900,000.00	-	21,258
CDS BNPAFRPP SELL PROTECTION ON RIO TINTO FIN USA LT 12-20-2021 SWPC0DYR3	1,400,000.00	-	31,640
CDS BNPAFRPP SELL PROTECTION ON UNITED MEXICAN STS M 06-20-2022 SWPC0F9H8	100,000.00	-	248
CDS CHASUS33 SELL PROT ON COLOMBIA(REPUBLIC OF 12-20-2021 SWPC0EJK3	600,000.00	-	5,449
CDS CITIUS33 SELL PROT ON 12-20-2022 SWPC0G5Z0	1,100,000.00	-	-
CDS CITIUS33 SELL PROT ON COLOMBIA(REPUBLIC OF 12-20-2022 SWPC0G5Z0	1,200,000.00	-	-
CDS CITIUS33 SELL PROTECTION ON SHIRE ACQUISITIONS I 20/12/2021 SWPC0EVV5	1,300,000.00	-	-
CDS GSILGB2X SELL PROT ON COLOMBIA(REPUBLIC OF 12-20-2022	1,000,000.00	-	-
CDS GSILGB2X SELL PROT ON COLOMBIA(REPUBLIC OF 12-20-2022	1,600,000.00	-	-
CDS GSILGB2X SELL PROTECTION ON UNITED MEXICAN STS 12-20-2022 SWPC0G6H9	500,000.00	-	-
CDS ICE_SBSIUS SELL PROTECTION ON ANADARKO PETE CORP 12-20-2021 SWPC0EAW6	1,900,000.00	-	20,695
CDS ICE_SBSIUS SELL PROTECTION ON CONOCOPHILLIPS 06-20-2021 SWPC0E6K7	1,500,000.00	7,008	41,043
CDS ICE_SBSIUS SELL PROTECTION ON GENERAL MTRS CO 06-20-2022 SWPC0F152	4,400,000.00	762,251	796,222
CDS ICE_SBSIUS SELL PROTECTION ON ALLY FINL INC 06-20-2022 SWPC0F2A0	1,100,000.00	151,239	191,926
CDS ICE_SBSIUS SELL PROTECTION ON CBS CORP 09-20-2020 SWPC0E6H4	1,300,000.00	29,090	24,287
CDS ICE_SBSIUS SELL PROTECTION ON FORD MOTOR CREDIT CO 06-20-2022 SWPC0F954	1,500,000.00	270,832	273,688
CDS ICE_SBSIUS SELL PROTECTION ON FORD MOTOR CREDIT CO 12-20-2021 SWPC0E8M1	800,000.00	134,073	135,670

NTES RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2017

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
CDS ICE_SBSIUS SELL PROTECTION ON FORD MTR CO DEL 06-20-2022 SWPCOF988	200,000.00	35,683	36,589
CDS ICE_SBSIUS SELL PROTECTION ON FORD MTR CO DEL 12-20-2021 SWPCOE924	600,000.00	99,634	102,142
CDS ICE_SBSIUS SELL PROTECTION ON MARKS & SPENCER PLC 20/06/2023 SWPCOEGH3	2,400,000.00	-	-
CDS ICE_SBSIUS SELL PROTECTION ON MARKS & SPENCER PLC 20/12/2022 SWPCOG9E3	1,000,000.00	-	-
CDS ICE_SBSIUS SELL PROTECTION ON ROLLS ROYCE 20/06/2021 SWPCOEKC9	2,100,000.00	-	46,379
CDS ICE_SBSIUS SELL PROTECTION ON SIMON PPTY GROUP L P 06-20-2022 SWPCOF962	4,900,000.00	15,084	87,371
CDS ICE_SBSIUS SELL PROTECTION ON TARGETCORP 12-20-2021 SWPCOEIQ1	2,100,000.00	48,728	52,417
CDS ICE_SBSIUS SELL PROTECTION ON VIACOMINC 03-20-2021 SWPCOEB88	400,000.00	6,032	2,434
CDS MRMDUS33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 12-20-2022 SWPCOG6C0	6,800,000.00	-	-
CDS MRMDUS33 SELL PROTECTION ON UNITED MEXICAN STS 12-20-2022 SWPCOG6E6	800,000.00	-	-
CDS MSCUS33 SELL PROTECTION ON CHES ENERGY CO 09-20-2020 SWPCOAJE5	200,000.00	-	1,810
CDS NGFPUS33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPCOFJM6	550,000.00	3,852	4,163
CDS NGFPUS33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPCOFJM6	950,000.00	7,458	7,190
CELANESE CORP DEL COM SER A STK	5,693.00	506,199	609,606
CELGENE CORP 3.45% DUE 11-15-2027	925,000.00	923,594	924,311
CELGENE CORP 4.625% DUE 05-15-2044	1,420,000.00	1,421,059	1,515,032
CELGENE CORP 5% DUE 08-15-2045	920,000.00	1,015,678	1,043,823
CELGENE CORP 5.7% DUE 10-15-2040	290,000.00	337,288	344,166
CELGENE CORP COM	2,800.00	293,198	292,208
CELGENE CORP FIXED 4.35% DUE 11-15-2047	1,680,000.00	1,683,506	1,745,065
CENOVUS ENERGY INC 5.2% DUE 09-15-2043	964,000.00	953,849	978,375
CENOVUS ENERGY INC 5.4% 06-15-2047	540,000.00	539,422	568,260
CENOVUS ENERGY INC 5.4% 06-15-2047	1,400,000.00	1,398,502	1,473,268
CENOVUS ENERGY INC FIXED 5.25% DUE 06-15-2037	1,100,000.00	1,077,681	1,132,887
CENTENE CORP DEL COM	6,777.00	674,498	683,664
CENTENE CORP DEL COM	14,500.00	1,041,521	1,462,760
CENTENE CORPORATION TERM LOAN 10-16-2018	1,900,000.00	1,892,970	1,892,970
CENTERPOINT ENERGY 4.1% DUE 09-01-2047	520,000.00	516,968	546,380
CENTERPOINT ENERGY 5.85 DUE 01-15-2041	1,015,000.00	1,304,532	1,294,991
CENTERPOINT ENERGY INC COM	105,800.00	2,404,647	3,000,488
CF BLACKROCK RUSSELL 3000 INDEX FD	10,588,598.39	167,215,727	323,293,839
CF DFA US SMALL CAP TR	46,122.84	21,674,005	140,680,197
CF HARDING LOEVNER EM COLLECTIVE INV FD CL S 309	15,423,678.69	154,236,787	207,294,242
CF SILCHESTER INTL INVS INTL VALUE EQUITY GR TR FD 826852	2,451,061.17	35,999,553	343,545,594
CF SSGA MSCI CANADA INDEX SECURITIES LENDING (CA12LEN)FUND	231,113.87	19,215,326	23,065,164
CF SSGA MSCI CANADA SMALL CAP INDEX SECURITIES LENDING (ZVCBLEN) FUND	383,096.30	3,841,779	3,895,706
CF SSGA MSCI EAFE INDEX SECURITIES LENDING (FD12SL) FUND	2,383,253.72	167,298,285	239,123,762
CF SSGA MSCI EAFE SMALL CAP INDEX SECURITIES LENDING (ZVYOLEN) FUND	2,432,147.94	24,315,198	41,672,423
CH & DWIGHT INC 3.15% DUE 08-01-2027	1,320,000.00	1,326,892	1,300,502
CH & DWIGHT INC 3.95% DUE 08-01-2047	1,070,000.00	1,069,172	1,073,856
CHARTER 4.908% DUE 07-23-2025	2,500,000.00	2,500,000	2,657,963
CHARTER 5.375% 05-01-2047	1,000,000.00	1,064,260	1,025,349
CHARTER 5.375% 05-01-2047	1,220,000.00	1,244,301	1,250,926
CHARTER 5.375% 05-01-2047	715,000.00	714,771	733,125
CHARTER 6.384% DUE 10-23-2035	2,132,000.00	2,295,173	2,489,377
CHARTER 6.484% DUE 10-23-2045	6,573,000.00	6,694,137	7,663,658
CHARTER 6.834% DUE 10-23-2055	825,000.00	989,112	992,345
CHARTER 6.834% DUE 10-23-2055	2,090,000.00	2,099,774	2,513,942
CHARTER COMMUNICATIONS OPER LLC/CHARTER 4.2% DUE 03-15-2028 BEO	1,360,000.00	1,358,321	1,349,895
CHEMOURS CO COM	13,999.00	549,516	700,790
CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027	2,500,000.00	2,500,000	2,586,000
CHEVRON CORP COM	16,034.00	1,648,270	2,007,296
CHEVRON CORP COM	1,800.00	225,707	225,342
CHICAGO ILL 7.045% DUE 01-01-2029 REG	2,505,000.00	2,571,007	2,768,526
CHICAGO ILL 7.75% 01-01-2042 BEO TAXABLE	600,000.00	585,996	666,414
CHUBB CORP 6.5% DUE 05-15-2038	1,509,000.00	2,001,628	2,135,731
CHUBB CORP FLTG RT DUE 04-15-2037	200,000.00	202,152	198,500
CHURCHILL DOWNS INC COM	1,832.00	390,944	426,306
CIGNA CORP 3.875% 10-15-2047	3,300,000.00	3,294,621	3,303,944
CIGNA CORP 3.875% 10-15-2047	2,455,000.00	2,417,322	2,457,934
CIGNA CORPORATION	4,700.00	696,295	954,523

NTESS RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2017

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Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
CIMAREX ENERGY CO 3.9% 05-15-2027	2,100,000.00	2,094,708	2,147,290
CIN FINL CORP 6.92% DUE 05-15-2028	1,425,000.00	1,747,647	1,839,902
CINGULAR WIRELESS 7.125% DUE 12-15-2031	1,665,000.00	2,381,679	2,117,717
CINTAS CORP NO 2 3.7% DUE 04-01-2027	2,485,000.00	2,530,469	2,585,705
CIRRUS LOGIC INC COM	11,700.00	693,201	606,762
CISCO SYS INC 5.5% DUE 01-15-2040	7,000,000.00	8,680,223	9,262,407
CISCO SYS INC 5.5% DUE 01-15-2040	2,480,000.00	3,195,870	3,281,538
CIT GROUP INC 5% DUE 08-01-2023	1,200,000.00	1,220,250	1,278,000
CITIGROUP INC 3.52% 10-27-2028	1,095,000.00	1,095,000	1,100,166
CITIGROUP INC 3.668% DUE 07-24-2028	3,255,000.00	3,266,406	3,302,357
CITIGROUP INC 3.887% DUE 01-10-2028	15,600,000.00	15,891,720	16,147,279
CITIGROUP INC 3.887% DUE 01-10-2028	2,190,000.00	2,197,446	2,266,830
CITIGROUP INC 3.887% DUE 01-10-2028	2,575,000.00	2,575,000	2,665,336
CITIGROUP INC 4.281% DUE 04-24-2048	2,500,000.00	2,500,000	2,714,258
CITIGROUP INC 4.281% DUE 04-24-2048	225,000.00	226,195	244,283
CITIGROUP INC 4.45% DUE 09-29-2027	2,000,000.00	1,999,252	2,117,406
CITIGROUP INC 4.75% DUE 05-18-2046	1,200,000.00	1,196,904	1,322,820
CITIGROUP INC 4.75% DUE 05-18-2046	3,090,000.00	3,227,712	3,406,262
CITIGROUP INC 4.75% DUE 05-18-2046	2,600,000.00	2,675,801	2,866,110
CITIGROUP INC 5.5% DUE 09-13-2025	3,000,000.00	3,009,825	3,379,629
CITIGROUP INC 5.875 DUE 01-30-2042	2,000,000.00	2,201,539	2,630,446
CITIGROUP INC 5.875 DUE 01-30-2042	600,000.00	692,938	789,134
CITIGROUP INC 6% DUE 10-31-2033	625,000.00	758,906	762,730
CITIGROUP INC 6.625 DUE 06-15-2032 BEO	970,000.00	1,129,363	1,236,098
CITIGROUP INC 6.625 DUE 06-15-2032 BEO	3,280,000.00	3,696,312	4,179,796
CITIGROUP INC 6.875% DUE 02-15-2098	195,000.00	260,657	266,517
CITIGROUP INC 8.125% DUE 07-15-2039	2,600,000.00	3,702,918	4,157,210
CITIGROUP INC COM NEW COM NEW	35,542.00	1,895,408	2,644,680
CITIGROUP INC COM NEW COM NEW	95,500.00	5,263,977	7,106,155
CITIZENS FINL GROUP INC COM	65,675.00	1,709,942	2,757,037
CITIZENS FINL GROUP INC COM	29,900.00	1,217,034	1,255,202
CITRIX SYS INC COM	7,502.00	464,582	660,176
CLECO CORPORATE HLDGS LLC 3.743% 05-01-2026	2,000,000.00	2,008,080	2,007,432
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114	525,000.00	525,000	590,374
CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	500,000.00	591,560	623,031
CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	1,100,000.00	1,297,073	1,370,667
CME GROUP INC 5.3 09-15-2043	800,000.00	798,560	1,027,082
CME_IRS CME_SBSIUS EUR P 1.5%/R 6M EURIB 21/03/2048 SWU00KWK4	400,000.00	-	1,345
CME_IRS CME_SBSIUS GBP P 1.75%/R 6M LIBOR 21/03/2048 SWU00KWW8	2,900,000.00	-	-
CME_IRS CME_SBSIUS MXN P 28D TIE/R 7.38% 04/11/2026 SWU00K9E4	20,000,000.00	-	-
CME_IRS CME_SBSIUS MXN P 28D TIE/R 7.73% 25/02/2027 SWU00L6D7	61,000,000.00	8,471	-
CME_IRS CME_SBSIUS MXN P 28D TIE/R 7.74% 22/02/2027 SWU00L506	16,200,000.00	-	-
CME_IRS CME_SBSIUS USD P 2.0%/R 3M LIBOR 12/20/2019 SWU00LT75	18,300,000.00	-	19,665
CME_ZCS CME_SBSIUS BRL P 1D BZDIO/R 8.18% 02/01/2020 SWU00MX45	30,732,572.45	-	38,356
CMS ENERGY CORP 2.95% DUE 02-15-2027	585,000.00	582,958	564,589
CNO FINL GROUP INC COM	54,634.00	1,201,146	1,348,913
COCA-COLA FEMSA S A B DE C V 5.25 DUE 11-26-2043	615,000.00	663,739	728,548
COGNIZANT TECH SOLUTIONS CORP CL A	9,051.00	658,320	642,802
COLBS SOUTHN PWR 6.6% DUE 03-01-2033	2,100,000.00	2,808,808	2,767,899
COLGATE-PALMOLIVE CO 3.7% DUE 08-01-2047	395,000.00	392,145	404,030
COLTV SHORT TERM INVT FD	502,367.72	502,368	502,368
COLTV SHORT TERM INVT FD	1,582,239.68	1,582,240	1,582,240
COLTV SHORT TERM INVT FD	377,646.71	377,647	377,647
COLTV SHORT TERM INVT FD	3,585.31	3,585	3,585
COLTV SHORT TERM INVT FD	6,970,629.14	6,970,629	6,970,629
COLTV SHORT TERM INVT FD	26,581.02	26,581	26,581
COLUMBUS SOUTHN PWR CO BD 5.85% DUE 10-01-2035/10-13-2005	1,635,000.00	1,999,721	2,058,851
COM ALCOA CORPORATION COM USD0.01	14,392.00	708,747	775,297
COM ALCOA CORPORATION COM USD0.01	46,300.00	2,212,860	2,494,181
COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	3,500,000.00	3,542,260	3,867,378
COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	1,505,000.00	1,656,037	1,662,972

NTESS RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2017

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	575,000.00	527,304	635,355
COMCAST CORP NEW 3.2% DUE 07-15-2036	685,000.00	680,294	651,378
COMCAST CORP NEW 3.4% DUE 07-15-2046	3,000,000.00	2,973,780	2,838,468
COMCAST CORP NEW 4.049% DUE 11-01-2052	3,313,000.00	3,109,208	3,389,954
COMCAST CORP NEW 4.25% DUE 01-15-2033	2,125,000.00	1,988,517	2,316,176
COMCAST CORP NEW 4.6% DUE 08-15-2045	2,321,000.00	2,402,279	2,603,380
COMCAST CORP NEW 4.6% DUE 08-15-2045	1,545,000.00	1,694,817	1,732,969
COMCAST CORP NEW 4.65% DUE 07-15-2042	14,300,000.00	15,325,683	16,096,638
COMCAST CORP NEW 4.75% DUE 03-01-2044	6,150,000.00	6,541,079	7,052,629
COMCAST CORP NEW 6.4% DUE 03-01-2040	1,008,000.00	1,003,202	1,373,357
COMCAST CORP NEW 6.45% DUE 03-15-2037	492,000.00	392,188	663,856
COMCAST CORP NEW 6.5% DUE 11-15-2035	4,205,000.00	5,431,909	5,684,925
COMCAST CORP NEW 6.95% DUE 08-15-2037	3,530,000.00	4,822,631	5,041,405
COMCAST CORP NEW 7.05% DUE 03-15-2033	1,000,000.00	1,241,755	1,391,382
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	3,331,000.00	2,942,941	3,441,186
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	1,302,000.00	1,350,293	1,345,069
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	7,599,000.00	7,160,544	7,781,536
COMCAST CORP NEW-CL A	123,700.00	4,773,518	4,954,185
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042	1,110,000.00	1,098,643	1,150,421
COMMONWEALTH EDISON CO 3.75% 08-15-2047	2,030,000.00	2,034,443	2,109,462
COMWLTH EDISON CO 3.65% DUE 06-15-2046	1,500,000.00	1,490,265	1,515,098
COMWLTH EDISON CO 4.6% DUE 08-15-2043	355,000.00	358,412	408,455
COMWLTH EDISON CO 5.9% DUE 03-15-2036	4,000,000.00	5,279,156	5,243,252
CONAGRA BRANDS INC COM USD5	80,700.00	3,032,789	3,039,969
CONAGRA INC NT 8.25 DUE 09-15-2030 BEO	750,000.00	997,223	1,036,500
CONCHO RES INC 4.875% DUE 10-01-2047	200,000.00	199,498	217,486
CONOCO INC 6.95% DUE 04-15-2029	2,105,000.00	2,900,867	2,764,726
CONOCOPHILLIPS CDA 5.95% DUE 10-15-2036	1,700,000.00	2,234,405	2,155,175
CONOCOPHILLIPS CO 4.15% DUE 11-15-2034	460,000.00	459,683	488,776
CONOCOPHILLIPS CO 5.95% DUE 03-15-2046	5,100,000.00	6,450,259	6,869,766
CONOCOPHILLIPS CO 5.95% DUE 03-15-2046	735,000.00	985,958	990,055
CONOCOPHILLIPS CO 5.95% DUE 03-15-2046	886,000.00	879,443	1,193,454
CONOCOPHILLIPS COM	30,605.00	1,448,589	1,679,908
CONOCOPHILLIPS COM	109,000.00	5,327,785	5,983,010
CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG	1,000,000.00	1,253,923	1,399,431
CONOCOPHILLIPS NT 5.9 DUE 10-15-2032 BEO	400,000.00	476,812	495,327
CONS EDISON CO N Y 3.85% DUE 06-15-2046	1,745,000.00	1,742,540	1,817,360
CONS EDISON CO N Y 3.85% DUE 06-15-2046	1,130,000.00	1,189,856	1,176,858
CONS EDISON CO N Y 3.875% DUE 06-15-2047	1,005,000.00	1,001,282	1,051,051
CONS EDISON CO N Y 3.95% DUE 03-01-2043	3,000,000.00	2,799,320	3,159,153
CONS EDISON CO N Y 3.95% DUE 03-01-2043	405,000.00	400,838	426,486
CONS EDISON CO N Y 4.2% DUE 03-15-2042	1,200,000.00	1,242,852	1,302,959
CONS EDISON CO N Y 4.3% DUE 12-01-2056	590,000.00	584,861	643,793
CONS EDISON CO N Y 4.5% DUE 12-01-2045	1,165,000.00	1,163,835	1,339,853
CONS EDISON CO N Y 4.625% DUE 12-01-2054	1,235,000.00	1,241,007	1,413,695
CONS EDISON CO N Y 5.3% DUE 03-01-2035	1,691,000.00	1,851,446	2,040,633
CONS EDISON CO N Y 6.75% DUE 04-01-2038	375,000.00	494,228	538,466
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG	385,000.00	379,218	438,629
CONSTELLATION 4.5% DUE 05-09-2047	820,000.00	816,384	899,440
CONSTELLATION 4.5% DUE 05-09-2047	1,395,000.00	1,419,256	1,530,145
CONSTELLATION BRANDS INC 3.5% DUE 05-09-2027 REG	1,700,000.00	1,696,022	1,734,544
CONSTELLATION BRANDS INC 3.5% DUE 05-09-2027 REG	1,010,000.00	1,007,637	1,030,523
CONTL RES INC 4.9% DUE 06-01-2044	1,795,000.00	1,803,690	1,714,225
CONTL RES INC 5 DUE 09-15-2022	900,000.00	542,250	913,500
COOPER COS INC COM NEW COM NEW	2,240.00	533,897	488,051
COOPERATIEVE 5.25% DUE 05-24-2041	265,000.00	317,410	334,189
COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG	1,040,000.00	1,022,622	1,323,267
COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	4,800,000.00	5,490,528	5,776,901
COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	405,000.00	487,741	487,426
CORNING INC 4.75% DUE 03-15-2042	2,400,000.00	2,559,699	2,680,810
COSTCO WHSL CORP 3% DUE 05-18-2027	865,000.00	857,535	866,259

NTESS RETIREMENT INCOME PLAN

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Plan #: 006

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CR SUISSE GROUP AG 4.282% DUE 01-09-2028	1,380,000.00	1,380,000	1,438,788
CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045	2,100,000.00	2,093,133	2,417,184
CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045	1,125,000.00	1,271,621	1,294,920
CRANE CO COM	6,500.00	365,006	579,930
CRED AGRICOLE SA 6.5% 23/12/2049	200,000.00	293,698	272,284
CRH AMER FIN INC 4.4% DUE 05-09-2047	2,300,000.00	2,286,706	2,419,660
CROWN CASTLE 3.663% DUE 05-15-2025	2,805,000.00	2,805,000	2,852,937
CROWN CASTLE INTL 3.7% DUE 06-15-2026	230,000.00	229,299	229,843
CROWN CASTLE INTL 4% DUE 03-01-2027	925,000.00	921,097	945,744
CROWN CASTLE INTL 5.25% DUE 01-15-2023	1,114,000.00	1,272,411	1,219,769
CROWN CASTLE INTL CORP NEW 4.75% 05-15-2047	2,700,000.00	2,678,589	2,842,287
CSX CORP 3.8% DUE 11-01-2046	1,900,000.00	1,740,837	1,889,143
CSX CORP 3.8% DUE 11-01-2046	195,000.00	190,971	193,886
CSX CORP 3.95% DUE 05-01-2050	500,000.00	495,490	497,507
CSX CORP 3.95% DUE 05-01-2050	880,000.00	842,344	875,611
CSX CORP 4.1 DUE 03-15-2044	825,000.00	701,638	859,442
CSX CORP 4.25% DUE 11-01-2066	850,000.00	847,884	849,308
CSX CORP 4.25% DUE 11-01-2066	735,000.00	700,670	734,402
CSX CORP 4.4 DUE 03-01-2043 REG	380,000.00	370,786	411,460
CSX CORP 4.4 DUE 03-01-2043 REG	1,110,000.00	1,150,397	1,201,896
CSX CORP 4.5% DUE 08-01-2054	450,000.00	450,545	473,767
CUMMINS INC	9,795.00	1,548,192	1,730,189
CUMMINS INC	9,200.00	1,524,926	1,625,088
CURTISS WRIGHT CORP COM	4,500.00	463,034	548,325
CVS CAREMARK CORP 5.3 DUE 12-05-2043	1,095,000.00	1,273,845	1,274,175
CVS CAREMARK CORP 5.3 DUE 12-05-2043	1,375,000.00	1,440,140	1,599,991
CVS HEALTH CORP 5.125% DUE 07-20-2045	4,135,000.00	4,374,525	4,739,099
CVS HEALTH CORP 5.125% DUE 07-20-2045	2,945,000.00	3,291,023	3,375,247
DAIMLER FIN N AMER 3.45% DUE 01-06-2027	1,600,000.00	1,593,568	1,637,453
DANA INC COM	55,072.00	1,309,937	1,762,855
DANAHER CORP COM	16,300.00	1,444,543	1,512,966
DARDEN RESTAURANTS INC COM	2,900.00	281,147	278,458
DCP MIDSTREAM OPER 5.6% DUE 04-01-2044	1,724,000.00	1,845,894	1,711,070
DELTA AIR LINES INC DEL COM NEW COM NEW	43,438.00	1,850,082	2,432,528
DETROIT EDISON CO BDS 3.95 DUE 06-15-2042	3,964,000.00	4,225,253	4,171,496
DEUTSCHE TELEKOM 9.25% DUE 06-01-2032	2,805,000.00	4,393,381	4,405,398
DEUTSCHE TELEKOM AG DISC COMPL PAPER 4/2 YRS 3&4 01-30-2018	3,800,000.00	3,767,826	3,793,646
DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030	1,440,000.00	2,067,086	2,130,611
DEVON ENERGY CORP 5% DUE 06-15-2045	2,412,000.00	2,316,201	2,690,697
DEVON ENERGY CORP NEW COM	9,010.00	342,946	373,014
DEVON ENERGY CORP NEW COM	55,100.00	1,740,518	2,281,140
DIAGEO CAP PLC 3.875% DUE 04-29-2043	1,050,000.00	1,034,597	1,098,790
DIAMOND 1 FIN CORP 5.45% DUE 06-15-2023	400,000.00	399,828	432,256
DIAMOND 1 FIN CORP 8.1% DUE 07-15-2036	3,400,000.00	3,397,518	4,293,489
DIGITAL RLTY TR LP 3.625 DUE 10-01-2022	1,900,000.00	1,874,996	1,958,005
DISCOVER FINL SVCS 3.75% DUE 03-04-2025	990,000.00	988,852	996,536
DISCOVER FINL SVCS 4.1% DUE 02-09-2027	2,000,000.00	1,998,220	2,048,662
DISCOVER FINL SVCS 4.1% DUE 02-09-2027	600,000.00	599,466	614,599
DISCOVER FINL SVCS COM STK	5,438.00	342,380	418,291
DISCOVERY 3.95% DUE 03-20-2028	5,100,000.00	5,041,311	5,072,746
DISCOVERY 4.875% DUE 04-01-2043	1,095,000.00	1,094,587	1,087,422
DISCOVERY 4.9% DUE 03-11-2026	2,200,000.00	2,310,836	2,346,971
DISCOVERY 6.35% DUE 06-01-2040	150,000.00	194,614	176,459
DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047	1,485,000.00	1,483,203	1,549,923
DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047	2,435,000.00	2,432,054	2,541,456
DISNEY WALT CO 4.125 DUE 12-01-2041	2,000,000.00	2,348,788	2,153,186
DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042	1,000,000.00	992,820	1,009,804
DOMINION ENERGY GAS HLDGS LLC 4.6% DUE 12-15-2044	1,165,000.00	1,172,117	1,281,712
DOMINION RES INC 4.05% DUE 09-15-2042	835,000.00	762,631	859,273
DOMINION RES INC 4.7% DUE 12-01-2044	2,000,000.00	2,147,680	2,268,090
DOMINION RES INC 4.7% DUE 12-01-2044	460,000.00	458,307	521,661

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DOMINION RES INC 5.25% DUE 08-01-2033	750,000.00	859,170	877,556
DOMINION RES INC 5.25% DUE 08-01-2033	1,760,000.00	2,036,080	2,059,330
DOMINION RESOURCES INC 4.9% 08-01-2041	380,000.00	380,141	439,131
DOMINOS PIZZA INC COM	12,500.00	2,021,918	2,362,000
DOMTAR CORP COM NEW COM NEW	8,693.00	410,875	430,477
DOW CHEM CO NT 9.4 DUE 05-15-2039	1,015,000.00	1,660,883	1,734,991
DOW CHEMICAL CO 4.375% DUE 11-15-2042	2,210,000.00	2,120,202	2,325,278
DOW CHEMICAL CO 4.375% DUE 11-15-2042	1,000,000.00	1,028,710	1,052,162
DR PEPPER SNAPPLE 4.42% DUE 12-15-2046	565,000.00	564,531	593,688
DR PEPPER SNAPPLE 4.5% DUE 11-15-2045	1,795,000.00	1,887,196	1,928,780
DR PEPPER SNAPPLE 4.5% DUE 11-15-2045	330,000.00	329,135	354,595
DR PEPPER SNAPPLE 7.45% DUE 05-01-2038	315,000.00	453,697	456,567
DTE ELEC CO 4.3% DUE 07-01-2044	3,000,000.00	2,995,470	3,364,788
DUKE ENERGY 4 DUE 09-30-2042	840,000.00	776,597	896,203
DUKE ENERGY 4 DUE 09-30-2042	360,000.00	357,134	384,087
DUKE ENERGY 4.2% DUE 08-15-2045	420,000.00	417,871	463,199
DUKE ENERGY 4.25% DUE 12-15-2041	6,063,000.00	6,779,931	6,673,162
DUKE ENERGY 4.25% DUE 12-15-2041	1,320,000.00	1,428,246	1,452,841
DUKE ENERGY 4.25% DUE 12-15-2041	1,275,000.00	1,402,497	1,403,312
DUKE ENERGY 4.375% DUE 03-30-2044	1,041,000.00	1,040,792	1,183,002
DUKE ENERGY 4.375% DUE 03-30-2044	800,000.00	799,840	909,127
DUKE ENERGY 6% DUE 01-15-2038	6,630,000.00	8,346,181	8,920,214
DUKE ENERGY 6% DUE 01-15-2038	2,030,000.00	2,722,143	2,731,227
DUKE ENERGY 6.1% DUE 06-01-2037	650,000.00	893,922	860,135
DUKE ENERGY CORP 3.75% DUE 09-01-2046	3,434,000.00	3,432,077	3,395,920
DUKE ENERGY CORP 4.8% DUE 12-15-2045	433,000.00	431,545	500,412
DUKE ENERGY CORP 6.45% DUE 10-15-2032	620,000.00	809,102	824,426
DUKE ENERGY FLA 2.858% DUE 03-01-2035	515,000.00	514,974	477,945
DUKE ENERGY FLA 3.112% DUE 09-01-2036	660,000.00	659,960	625,637
DUKE ENERGY IND 3.75% DUE 05-15-2046	1,475,000.00	1,471,032	1,512,993
DUKE ENERGY IND 4.9 DUE 07-15-2043	1,700,000.00	1,692,299	2,045,590
DUKE ENERGY IND 4.9 DUE 07-15-2043	300,000.00	298,641	360,986
DUKE ENERGY OH INC 3.7% DUE 06-15-2046	1,360,000.00	1,290,352	1,382,708
DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047	865,000.00	865,000	904,935
DXC TECHNOLOGY CO COM	19,900.00	1,894,802	1,888,510
DXC TECHNOLOGY CO FIXED 4.75% DUE 04-15-2027	2,000,000.00	1,997,880	2,126,824
E TRADE FINL CORP 3.8% DUE 08-24-2027	1,384,000.00	1,381,952	1,379,494
EASTMAN CHEM CO 4.65% DUE 10-15-2044	800,000.00	781,452	872,662
EASTMAN CHEM CO 4.8% DUE 09-01-2042	500,000.00	483,970	549,765
EASTMAN CHEM CO 4.8% DUE 09-01-2042	875,000.00	891,284	962,089
EATON CORP OHIO 4 DUE 11-02-2032	944,000.00	939,248	974,739
EATON CORP OHIO 4.15 DUE 11-02-2042 REG	540,000.00	523,558	562,295
EBAY INC FIXED 3.6% DUE 06-05-2027	2,500,000.00	2,497,925	2,478,190
EDF S A 4.95% DUE 10-13-2045	2,000,000.00	1,995,040	2,269,166
EDISON INTL COM	9,500.00	752,841	600,780
EL PASO NAT GAS CO 8.375% DUE 06-15-2032	790,000.00	1,092,157	1,037,694
EL PASO NAT GAS CO 8.375% DUE 06-15-2032	825,000.00	1,175,122	1,083,668
EL PASO PIPELN 4.7% DUE 11-01-2042	1,110,000.00	1,082,185	1,074,568
EL PASO PIPELN 7.5% DUE 11-15-2040	1,485,000.00	1,892,644	1,900,666
ELECTR ARTS COM	8,600.00	1,017,305	903,516
ELI LILLY & CO 3.95% 05-15-2047	2,500,000.00	2,486,475	2,684,175
ELI LILLY & CO 3.95% 05-15-2047	250,000.00	248,648	268,418
ELI LILLY & CO COM	16,601.00	1,378,705	1,402,120
EMCOR GROUP INC COM	7,000.00	535,683	572,250
EMERA INC 6.75% DUE 06-15-2076	2,000,000.00	2,000,000	2,250,000
EMERA US FIN LP 4.75% DUE 06-15-2046	870,000.00	863,806	952,497
EMERA US FIN LP 4.75% DUE 06-15-2046	2,975,000.00	2,953,818	3,257,101
ENABLE MIDSTREAM 5% DUE 05-15-2044	835,000.00	841,737	820,097
ENBRIDGE ENERGY 7.375% DUE 10-15-2045	470,000.00	502,702	624,519
ENBRIDGE INC 3.7% 07-15-2027	1,630,000.00	1,629,576	1,636,872
ENBRIDGE INC 3.7% 07-15-2027	685,000.00	684,822	687,888

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ENBRIDGE INC 4.5% DUE 06-10-2044	1,900,000.00	1,890,367	1,970,196
ENCANA CORP 6.5% DUE 08-15-2034	400,000.00	457,132	494,290
ENCANA CORP 6.5% DUE 08-15-2034	2,025,000.00	2,024,353	2,502,341
ENCANA CORP 6.625% DUE 08-15-2037	513,000.00	582,917	653,071
ENDO INTL LTD COM STK	17,061.00	199,851	132,223
ENERGY TRANSFER 4.75% DUE 01-15-2026	1,800,000.00	1,786,950	1,867,468
ENERGY TRANSFER 5.15% DUE 02-01-2043	1,440,000.00	1,428,415	1,363,615
ENERGY TRANSFER 5.95 DUE 10-01-2043	2,630,000.00	2,521,055	2,796,292
ENERGY TRANSFER 5.95 DUE 10-01-2043	1,415,000.00	1,399,551	1,504,469
ENERGY TRANSFER 6.05% DUE 06-01-2041	1,275,000.00	1,403,418	1,366,101
ENERGY TRANSFER 7.5% DUE 07-01-2038	1,290,000.00	1,530,612	1,599,503
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047	2,100,000.00	2,089,143	2,083,748
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	675,000.00	728,325	732,994
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	2,152,000.00	2,093,703	2,336,893
ENERGY TRANSFER PARTNERS 5.2 2-1-2022	300,000.00	259,686	320,290
ENLINK MIDSTREAM 5.45% DUE 06-01-2047	1,635,000.00	1,624,650	1,727,690
ENLINK MIDSTREAM 5.6% DUE 04-01-2044	685,000.00	706,413	719,202
ENLINK MIDSTREAM PARTNERS LP 5.05% DUE 04-01-2045	875,000.00	851,667	864,246
ENTERGY CORP NEW COM	30,259.00	2,132,550	2,462,780
ENTERGY LA LLC 3.12% 09-01-2027	1,600,000.00	1,599,216	1,595,917
ENTERPRISE PRODS 4.45 DUE 02-15-2043	1,410,000.00	1,358,493	1,459,624
ENTERPRISE PRODS 4.85% DUE 03-15-2044	850,000.00	851,724	925,260
ENTERPRISE PRODS 6.125% DUE 10-15-2039	1,625,000.00	1,883,862	2,044,209
ENTERPRISE PRODS 6.45% DUE 09-01-2040	2,195,000.00	2,719,960	2,845,936
ENTERPRISE PRODS 7.55% DUE 04-15-2038	990,000.00	1,282,659	1,386,539
ENTERPRISE PRODS 7.55% DUE 04-15-2038	1,825,000.00	2,374,376	2,555,993
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	5,000,000.00	5,214,950	5,508,975
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	2,600,000.00	2,842,372	2,864,667
ENTERPRISE PRODS FIXED 5.25% DUE 08-16-2077	1,775,000.00	1,775,000	1,757,250
ENTERPRISE PRODS FLTGT RT 4.78375% DUE 06-01-2067	1,200,000.00	1,233,000	1,177,200
ENTERPRISE PRODS OPER L P JR SUB NT FIXED/FLTGT RATE DUE 08-01-2066 REG	1,125,000.00	1,269,844	1,125,000
ENTERPRISE PRODS OPER LLC 3.7% 02-15-2026	700,000.00	697,445	716,759
EOG RES INC 5.1% DUE 01-15-2036	1,850,000.00	1,955,593	2,136,743
EOG RES INC FIXED 3.9% DUE 04-01-2035	860,000.00	862,038	877,781
EPR PPTYS 4.5% DUE 06-01-2027	2,100,000.00	2,087,253	2,111,949
EQT CORP 3.9% DUE 10-01-2027	1,100,000.00	1,099,098	1,093,545
EQT CORP 4.875% DUE 11-15-2021	1,500,000.00	1,605,015	1,599,285
EQUINIX INC COM PAR \$0.001	7,705.00	3,503,941	3,492,060
ERAC USA FIN LLC 4.5% DUE 02-15-2045	1,700,000.00	1,629,059	1,746,351
ERP OPER LTD 4.5% DUE 07-01-2044	1,510,000.00	1,499,385	1,652,994
ERP OPER LTD 4.5% DUE 07-01-2044	520,000.00	526,142	569,243
ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047	480,000.00	469,085	493,872
ESSENT GROUP LTD COM STK	5,743.00	224,178	249,361
ESSENT GROUP LTD COM STK	13,000.00	539,691	564,460
Euro	159,680.77	159,681	159,681
Euro	70,319.80	70,320	70,320
Euro	213,249.37	213,249	213,249
Euro	(18.07)	(18)	(18)
EURO INV BANK 1.375% SNR 15/01/18 GBP100	2,100,000.00	2,799,003	2,841,815
EVEREST RE GROUP COM	2,400.00	510,171	531,024
EXELIXIS INC COM STK	20,075.00	537,488	610,280
EXELON CORP 3.95% DUE 06-15-2025	718,000.00	714,695	748,252
EXELON CORP 4.45% DUE 04-15-2046	1,012,000.00	1,006,839	1,099,765
EXELON CORP 4.45% DUE 04-15-2046	575,000.00	574,545	624,866
EXELON CORP 5.1% DUE 06-15-2045	1,575,000.00	1,565,940	1,859,024
EXELON CORP 5.625% DUE 06-15-2035	227,000.00	194,169	278,981
EXELON CORP 5.625% DUE 06-15-2035	1,330,000.00	1,516,366	1,634,561
EXELON CORP COM	11,060.00	387,073	435,875
EXELON GENERATION SR NT 6.25 DUE 10-01-2039	700,000.00	702,100	818,868
EXPRESS SCRIPTS 3.4% DUE 03-01-2027	1,600,000.00	1,599,344	1,570,101
EXPRESS SCRIPTS 4.5% DUE 02-25-2026	1,200,000.00	1,216,923	1,273,448

NTESS RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2017

EIN: 85-0097942

Plan #: 006

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EXPRESS SCRIPTS 4.8% DUE 07-15-2046	1,550,000.00	1,592,304	1,648,871
EXPRESS SCRIPTS HLDG CO COM	6,223.00	388,747	464,485
EXPRESS SCRIPTS HLDG CO COM	60,500.00	4,154,465	4,515,720
EXTENDED STAY AMER INC PAIRED SHS COMPRISED 1 COM 1 CL B COM	26,600.00	527,974	505,400
EXXON MOBIL CORP 3.567% DUE 03-06-2045	1,720,000.00	1,648,568	1,738,113
EXXON MOBIL CORP 4.114% DUE 03-01-2046	1,811,000.00	1,811,000	2,026,936
EXXON MOBIL CORP COM	77,065.00	6,610,327	6,445,717
FACEBOOK INC COM USD0.000006 CL 'A'	62,000.00	9,714,145	10,940,520
FED EXPRESS CORP 7.6% DUE 07-01-2097	1,000,000.00	1,334,279	1,498,121
FED RLTY INVT TR 3.625% DUE 08-01-2046	800,000.00	782,048	749,676
FEDEX CORP 4.1% DUE 02-01-2045	2,176,000.00	2,052,442	2,242,986
FEDEX CORP 4.1% DUE 04-15-2043	1,240,000.00	1,186,690	1,266,768
FEDEX CORP 4.1% DUE 04-15-2043	1,025,000.00	1,022,356	1,047,127
FEDEX CORP 4.4% DUE 01-15-2047	3,900,000.00	3,921,567	4,161,401
FEDEX CORP 4.4% DUE 01-15-2047	740,000.00	748,828	789,599
FEDEX CORP 4.4% DUE 01-15-2047	1,249,000.00	1,233,912	1,332,715
FEDEX CORP 4.5% DUE 02-01-2065	1,200,000.00	1,153,153	1,211,665
FEDEX CORP 4.55% DUE 04-01-2046	3,581,000.00	3,633,806	3,932,694
FEDEX CORP BOND 5.1 DUE 01-15-2044	920,000.00	1,003,571	1,070,641
FEDT RETAIL HLDGS 6.375% DUE 03-15-2037	360,000.00	392,472	367,124
FIAT INVESTMENTS NV NPV	31,446.00	553,892	560,997
FID NATL 4.5% DUE 08-15-2046	1,195,000.00	1,176,239	1,245,642
FID NATL 5% DUE 10-15-2025	283,000.00	285,483	312,747
FIFTH 3RD BANCORP 8.25% DUE 03-01-2038	3,760,000.00	4,635,326	5,741,561
FIRST SOLAR INC COM	34,700.00	2,065,869	2,342,944
FIRSTENERGY CORP 4.85% 07-15-2047	820,000.00	814,826	915,110
FIRSTENERGY CORP 7.375% DUE 11-15-2031	390,000.00	496,264	525,993
FL PWR & LT CO 3.7% 12-01-2047	2,600,000.00	2,579,434	2,710,006
FL PWR & LT CO 3.7% 12-01-2047	2,050,000.00	2,033,785	2,136,736
FL PWR & LT CO 3.7% 12-01-2047	1,400,000.00	1,388,926	1,459,234
FL PWR & LT CO 3.8% DUE 12-15-2042	1,700,000.00	1,513,006	1,782,455
FL PWR & LT CO 4.05% DUE 06-01-2042	350,000.00	382,538	383,760
FL PWR & LT CO 4.05% DUE 10-01-2044	240,000.00	239,208	262,422
FL PWR & LT CO 4.95% DUE 06-01-2035	1,580,000.00	1,858,659	1,872,193
FL PWR & LT CO 5.95% DUE 02-01-2038	1,960,000.00	2,694,914	2,619,832
FLORIDA PWR CORP 3.85% DUE 11-15-2042	730,000.00	718,807	765,058
FLORIDA PWR CORP 6.35% DUE 09-15-2037	2,005,000.00	2,772,718	2,791,437
FNMA POOL #468861 3.84% DUE 08-01-2021 BEO	904,228.35	905,359	946,105
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES FEBRUARY	8,300,000.00	8,254,123	8,289,135
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY	10,000,000.00	10,225,313	10,251,170
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES MARCH	15,000,000.00	15,330,859	15,353,325
FOMENTO ECONOMICO 4.375% DUE 05-10-2043	600,000.00	620,041	631,877
FOOT LOCKER INC COM	5,900.00	277,110	276,592
FORD MOTOR CREDIT CO LLC 2.145% DUE 01-09-2018	2,250,000.00	2,259,563	2,250,045
FORD MTR CO DEL 4.346% DUE 12-08-2026	3,075,000.00	3,142,804	3,205,943
FORD MTR CO DEL 5.291% DUE 12-08-2046	1,100,000.00	1,100,000	1,197,030
FORD MTR CO DEL 5.291% DUE 12-08-2046	1,655,000.00	1,684,389	1,800,986
FORD MTR CO DEL 7.4% DUE 11-01-2046	795,000.00	970,881	1,087,109
FORD MTR CO DEL 7.4% DUE 11-01-2046	675,000.00	788,535	923,017
FORD MTR CO DEL 7.45% DUE 07-16-2031	590,000.00	746,351	771,256
FORD MTR CO DEL 7.7% DUE 05-15-2097	470,000.00	563,582	618,258
FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	115,200.00	1,417,299	1,438,848
FORD MTR CO DEL NT 4.75 01-15-2043	1,418,000.00	1,359,610	1,438,038
FORD MTR CO DEL NT 4.75 01-15-2043	1,995,000.00	2,035,681	2,023,191
FORD MTR CR CO LLC 4.25% DUE 09-20-2022	1,454,000.00	1,481,149	1,524,651
FORTIVE CORP 4.3% DUE 06-15-2046	435,000.00	438,134	464,402
FORTUNE BRANDS 4% DUE 06-15-2025	2,000,000.00	1,987,140	2,090,918
FRANCE(GOVT OF) 0% TB 31/01/18 EUR1	1,100,000.00	1,308,411	1,321,710
FRANCE(GOVT OF) 0% T-BILL 24/01/2018 EUR1	2,700,000.00	3,205,085	3,243,689
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	1,480,000.00	1,579,073	1,573,619
GAMING & LEISURE PPTYS INC COM	33,622.00	1,231,689	1,244,014

NTESS RETIREMENT INCOME PLAN

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

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EIN: 85-0097942

Plan #: 006

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GATX CORP 3.25% DUE 09-15-2026	1,600,000.00	1,589,040	1,559,451
GATX CORP 3.85% DUE 03-30-2027	2,000,000.00	1,994,880	2,033,418
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	1,654,000.00	1,433,348	1,790,053
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	17,196,000.00	15,466,427	18,610,491
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	13,572,000.00	13,547,214	14,688,392
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	9,719,000.00	8,985,792	10,518,456
GEN ELEC CAP CORP 6.15% DUE 08-07-2037	603,000.00	804,553	796,343
GEN ELEC CAP CORP 6.15% DUE 08-07-2037	609,000.00	718,142	804,267
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	323,000.00	388,718	465,440
GEN MTRS CO COM	64,858.00	2,398,776	2,658,529
GEN MTRS FINL CO FIXED 4.35% DUE 01-17-2027	418,000.00	417,394	434,740
GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002	1,265,000.00	1,644,694	1,732,898
GENERAL ELEC CO 4.125% DUE 10-09-2042	2,192,000.00	2,185,929	2,296,341
GENERAL ELEC CO 4.125% DUE 10-09-2042	1,825,000.00	1,807,655	1,911,872
GENERAL ELEC CO 4.125% DUE 10-09-2042	900,000.00	905,466	942,841
GENERAL ELEC CO 4.5% DUE 03-11-2044	1,400,000.00	1,526,728	1,550,878
GENERAL ELEC CO 4.5% DUE 03-11-2044	754,000.00	750,052	835,259
GENERAL ELEC CO FLTGT RT 5% DUE 12-29-2049	1,780,000.00	1,619,632	1,834,468
GENERAL MTRS CO 5% DUE 04-01-2035	500,000.00	493,795	529,867
GENERAL MTRS CO 5.15% DUE 04-01-2038	1,210,000.00	1,209,238	1,290,046
GENERAL MTRS CO 5.2% DUE 04-01-2045	1,210,000.00	1,201,119	1,278,533
GENERAL MTRS CO 5.2% DUE 04-01-2045	1,165,000.00	1,163,675	1,230,984
GENERAL MTRS CO 5.2% DUE 04-01-2045	2,555,000.00	2,516,629	2,699,713
GENERAL MTRS CO 5.4% 04-01-2048	575,000.00	574,580	627,171
GENERAL MTRS CO 6.25% DUE 10-02-2043	1,340,000.00	1,393,929	1,587,188
GENERAL MTRS CO 6.6% DUE 04-01-2036	1,400,000.00	1,398,880	1,705,743
GENERAL MTRS CO 6.6% DUE 04-01-2036	2,880,000.00	3,088,202	3,508,957
GENERAL MTRS CO 6.75% DUE 04-01-2046	1,555,000.00	1,858,043	1,957,852
GEORGE WASH UNIV 4.3% DUE 09-15-2044	885,000.00	885,000	969,870
GEORGE WASH UNIV 4.3% DUE 09-15-2044	1,150,000.00	1,150,000	1,260,283
GEORGIA PWR CO 5.4% DUE 06-01-2040	1,000,000.00	1,180,760	1,201,935
GERMANY(FED REP) 4% SNR 04/01/2018 EURO.01	3,800,000.00	4,522,010	4,564,295
GILEAD SCIENCES 4% DUE 09-01-2036	940,000.00	934,642	994,453
GILEAD SCIENCES 4.15% DUE 03-01-2047	3,000,000.00	2,826,540	3,191,028
GILEAD SCIENCES 4.15% DUE 03-01-2047	2,445,000.00	2,335,064	2,600,688
GILEAD SCIENCES 4.5% DUE 02-01-2045	710,000.00	724,554	789,112
GILEAD SCIENCES 4.5% DUE 02-01-2045	1,432,000.00	1,427,140	1,591,561
GILEAD SCIENCES 4.6% DUE 09-01-2035	390,000.00	388,694	439,442
GILEAD SCIENCES 4.75% DUE 03-01-2046	5,525,000.00	5,953,188	6,390,989
GILEAD SCIENCES 4.75% DUE 03-01-2046	3,047,000.00	3,117,424	3,524,587
GILEAD SCIENCES 4.8% DUE 04-01-2044	3,035,000.00	3,145,675	3,521,583
GILEAD SCIENCES INC	11,861.00	1,099,685	849,722
GILEAD SCIENCES INC	74,900.00	6,179,774	5,365,836
GLAXOSMITHKLINE 5.375% DUE 04-15-2034	1,540,000.00	1,746,037	1,892,608
GLAXOSMITHKLINE 6.375% DUE 05-15-2038	2,000,000.00	2,965,858	2,821,454
GLAXOSMITHKLINE 6.375% DUE 05-15-2038	930,000.00	1,287,315	1,311,976
GLAXOSMITHKLINE CAP INC 4.2% 03-18-2043	1,200,000.00	1,269,348	1,326,570
GLAXOSMITHKLINE CAP INC 4.2% 03-18-2043	2,000,000.00	2,014,128	2,210,950
GOLDCORP INC NEW 3.7% DUE 03-15-2023	1,000,000.00	994,310	1,024,386
GOLDCORP INC NEW 5.45% DUE 06-09-2044	200,000.00	199,034	232,811
GOLDMAN SACHS 2.876% DUE 10-31-2022	4,500,000.00	4,500,000	4,487,103
GOLDMAN SACHS 3.85% DUE 01-26-2027	11,600,000.00	11,803,288	11,909,221
GOLDMAN SACHS 3.85% DUE 01-26-2027	1,680,000.00	1,669,836	1,724,784
GOLDMAN SACHS 3.85% DUE 07-08-2024	3,000,000.00	2,996,040	3,111,801
GOLDMAN SACHS 4.8% DUE 07-08-2044	2,600,000.00	2,814,810	2,965,443
GOLDMAN SACHS 4.8% DUE 07-08-2044	1,275,000.00	1,423,135	1,454,208
GOLDMAN SACHS 5.15% DUE 05-22-2045	3,600,000.00	3,576,600	4,174,722
GOLDMAN SACHS 5.15% DUE 05-22-2045	670,000.00	763,000	776,962
GOLDMAN SACHS 5.15% DUE 05-22-2045	2,050,000.00	2,226,525	2,377,272
GOLDMAN SACHS 6.125% DUE 02-15-2033	1,155,000.00	1,344,501	1,472,113
GOLDMAN SACHS 6.125% DUE 02-15-2033	1,885,000.00	2,088,110	2,402,540

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GOLDMAN SACHS 6.25% DUE 02-01-2041	1,000,000.00	1,102,062	1,347,598
GOLDMAN SACHS 6.75% DUE 10-01-2037	217,000.00	230,386	290,486
GOLDMAN SACHS 6.75% DUE 10-01-2037	2,950,000.00	3,699,168	3,948,997
GOLDMAN SACHS 6.75% DUE 10-01-2037	4,145,000.00	4,365,748	5,548,675
GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO	1,095,000.00	1,169,252	1,378,147
GOLDMAN SACHS FLTG RT 3.691% DUE 06-05-2028	1,400,000.00	1,400,000	1,420,241
GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038	6,795,000.00	6,806,807	6,987,924
GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038	2,825,000.00	2,825,000	2,905,207
GOLDMAN SACHS GROUP INC 3.272% 09-29-2025 REG	1,115,000.00	1,117,966	1,110,508
GOLDMAN SACHS GROUP INC COM	26,000.00	6,212,863	6,623,760
GOLDMAN SACHS GROUP INC FRN 10-28-2027	1,800,000.00	1,800,000	1,903,352
GRAINGER W W INC 3.75% DUE 05-15-2046	1,030,000.00	1,006,910	992,667
GRAINGER W W INC 4.2% DUE 05-15-2047	1,080,000.00	1,087,016	1,121,808
GRAINGER W W INC FIXED 4.6% DUE 06-15-2045	1,405,000.00	1,569,705	1,537,891
GRUPO TELEvisa S A 5% DUE 05-13-2045	555,000.00	562,016	567,409
GRUPO TELEvisa S A 6.625% DUE 01-15-2040	2,230,000.00	2,721,786	2,742,641
GRUPO TELEvisa S A 8.5% DUE 03-11-2032	1,025,000.00	1,268,296	1,359,894
GUARDIAN LIFE INS 4.85% DUE 01-24-2077	2,000,000.00	1,980,700	2,196,248
GUARDIAN LIFE INS 4.85% DUE 01-24-2077	375,000.00	371,381	411,797
GULF PWR CO 3.3% DUE 05-30-2027	2,100,000.00	2,096,430	2,113,094
HACKENSACK 4.5% DUE 07-01-2057	1,930,000.00	1,912,707	2,154,575
HAEMONETICS CORP MASS COM	9,851.00	570,303	572,146
HALLIBURTON CO 4.75% DUE 08-01-2043	1,000,000.00	985,596	1,091,826
HALLIBURTON CO 4.75% DUE 08-01-2043	355,000.00	337,604	387,598
HALLIBURTON CO 4.75% DUE 08-01-2043	1,480,000.00	1,475,550	1,615,902
HALLIBURTON CO 4.85% DUE 11-15-2035	860,000.00	923,743	964,784
HALLIBURTON CO 4.85% DUE 11-15-2035	660,000.00	659,828	740,416
HALLIBURTON CO 5% DUE 11-15-2045	1,850,000.00	1,799,511	2,124,464
HALLIBURTON CO 5% DUE 11-15-2045	2,265,000.00	2,369,193	2,601,033
HALLIBURTON CO 5% DUE 11-15-2045	1,770,000.00	1,844,582	2,032,595
HARTFORD FINL SVCS 6.1% DUE 10-01-2041	950,000.00	1,159,133	1,260,318
HARTFORD FINL SVCS 6.1% DUE 10-01-2041	390,000.00	459,106	517,394
HARTFORD FINL SVCS 6.625 DUE 04-15-2042	2,063,000.00	2,700,885	2,795,192
HARTFORD FINL SVCS SR NT 6.625 DUE 03-30-2040	500,000.00	498,695	695,499
HCA INC 4.5% DUE 02-15-2027	1,190,000.00	1,165,363	1,195,950
HCA INC 5.25% DUE 06-15-2026	2,235,000.00	2,327,990	2,369,100
HCA INC 5.5% DUE 06-15-2047	1,055,000.00	1,055,000	1,052,363
HERSHEY COMPANY COM STK USD1	16,208.00	1,721,293	1,839,770
HESS CORP 5.6% DUE 02-15-2041	355,000.00	342,040	382,819
HESS CORP 5.6% DUE 02-15-2041	2,200,000.00	2,060,498	2,372,401
HESS CORP 5.8% DUE 04-01-2047	330,000.00	358,631	367,221
HESS CORP 5.8% DUE 04-01-2047	925,000.00	975,616	1,029,333
HESS CORP 6% DUE 01-15-2040	585,000.00	596,177	646,458
HEWLETT PACKARD CO 6% DUE 09-15-2041	300,000.00	340,950	320,794
HEWLETT PACKARD CO 6% DUE 09-15-2041	505,000.00	547,682	540,003
HEWLETT PACKARD ENTERPRISE CO NT STEP UP10-15-2035 12-23-2016	1,601,000.00	1,600,071	1,739,266
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045	200,000.00	199,864	211,733
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045	1,260,000.00	1,259,143	1,333,917
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045	1,151,000.00	1,190,720	1,218,522
HILTON GRAND VACATIONS INC COM	5,061.00	210,487	212,309
HOLLYFRONTIER CORP COM	4,217.00	150,159	215,995
HOME DEPOT INC 3.9% DUE 06-15-2047	1,360,000.00	1,367,269	1,434,260
HOME DEPOT INC 4.2% DUE 04-01-2043	625,000.00	647,787	688,381
HOME DEPOT INC 4.2% DUE 04-01-2043	2,525,000.00	2,597,832	2,781,058
HOME DEPOT INC 4.25% DUE 04-01-2046	1,540,000.00	1,513,626	1,719,866
HOME DEPOT INC 4.25% DUE 04-01-2046	1,775,000.00	1,785,686	1,982,313
HOME DEPOT INC 4.4 DUE 03-15-2045 REG	355,000.00	391,288	402,025
HOME DEPOT INC 4.4 DUE 03-15-2045 REG	835,000.00	822,032	945,607
HOME DEPOT INC 4.875 DUE 02-15-2044	3,300,000.00	3,250,698	3,990,086
HOME DEPOT INC 4.875 DUE 02-15-2044	620,000.00	735,616	749,653
HOME DEPOT INC 4.875 DUE 02-15-2044	460,000.00	453,128	556,194

NTESS RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2017

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
HOME DEPOT INC 5.4% DUE 09-15-2040	1,145,000.00	1,428,731	1,458,301
HOME DEPOT INC 5.4% DUE 09-15-2040	920,000.00	1,168,650	1,171,735
HOME DEPOT INC 5.875% DUE 12-16-2036	3,000,000.00	4,113,810	4,059,627
HOME DEPOT INC 5.95% DUE 04-01-2041	3,451,000.00	4,168,472	4,673,444
HOSPITALITY PTYS TR COM SH BEN INT COM SH BEN INT	42,758.00	1,248,140	1,276,326
HOST HOTELS & 3.875% DUE 04-01-2024	2,000,000.00	1,991,500	2,034,818
HOUSTON TEX 3.961% 03-01-2047 BEO TAXABLE	1,330,000.00	1,330,000	1,366,868
HSBC BK USA N A 7 DUE 01-15-2039	1,590,000.00	2,111,215	2,349,319
HSBC BK USA N A 7 DUE 01-15-2039	2,000,000.00	2,486,739	2,955,118
HSBC HLDGS PLC 3.9% DUE 05-25-2026	3,250,000.00	3,238,528	3,370,702
HSBC HLDGS PLC 4.041% 03-13-2028	1,000,000.00	1,000,000	1,042,140
HSBC HLDGS PLC 4.041% 03-13-2028	1,615,000.00	1,613,994	1,683,056
HSBC HLDGS PLC 4.375% DUE 11-23-2026	2,615,000.00	2,635,836	2,730,107
HSBC HLDGS PLC 5.25% DUE 03-14-2044	13,500,000.00	14,526,103	15,830,519
HSBC HLDGS PLC 6% 12-31-2049	1,270,000.00	1,282,144	1,335,088
HSBC HLDGS PLC 6.375% DUE 03-29-2049	730,000.00	785,663	784,750
HSBC HLDGS PLC 6.5% DUE 05-02-2036	230,000.00	296,077	300,168
HSBC HLDGS PLC 6.5% DUE 09-15-2037	1,050,000.00	1,296,582	1,380,835
HSBC HLDGS PLC 6.5% DUE 09-15-2037	1,480,000.00	1,956,052	1,946,320
HSBC HLDGS PLC 6.5% DUE 09-15-2037	320,000.00	389,406	420,826
HSBC HLDGS PLC 6.8% DUE 06-01-2038	5,181,000.00	6,813,558	7,064,034
HSBC HLDGS PLC 6.8% DUE 06-01-2038	195,000.00	265,582	265,873
HSBC HLDGS PLC 7.625% DUE 05-17-2032	725,000.00	886,931	985,036
HUMANA INC 4.8% DUE 03-15-2047	2,100,000.00	2,098,005	2,367,834
HUMANA INC COM	6,017.00	1,491,019	1,492,637
HUMANA INC FIXED 3.95% DUE 03-15-2027	1,240,000.00	1,298,280	1,283,877
HUNTINGTON INGALLS INDS INC COM	2,426.00	543,645	571,808
HUNTINGTON INGALLS INDS INC COM	5,840.00	1,117,064	1,376,488
HUNTSMAN CORP COM STK	69,600.00	2,207,194	2,316,984
IAC / INTERACTIVECORP COM PAR \$.001 STK	1,100.00	135,545	134,508
ICAHN ENTERPRISES 6% DUE 08-01-2020	918,000.00	936,360	944,094
IL ST BUILD AMERICA BONDS-TAXABLE-SER 3 6.725 04-01-2035 BEO	1,085,000.00	1,095,403	1,204,936
IN MICH PWR CO 4.55% DUE 03-15-2046	1,022,000.00	1,018,495	1,165,645
ING U S INC 5.7% DUE 07-15-2043	1,741,000.00	1,723,733	2,132,288
INGERSOLL-RAND 4.65% DUE 11-01-2044	441,000.00	438,385	488,259
INGERSOLL-RAND 5.75% DUE 06-15-2043	132,000.00	131,459	167,079
INGERSOLL-RAND PLC COM STK	6,400.00	551,166	570,816
INGREDION INC COM	19,036.00	2,055,083	2,661,233
INGREDION INC COM	4,300.00	580,199	601,140
INTEL CORP 3.7% DUE 07-29-2025	4,100,000.00	4,093,891	4,328,546
INTER-AMERN DEVEL BK BD 4.375 DUE 01-24-2044 BEO	365,000.00	361,507	445,542
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000	1,150,000.00	1,149,595	1,217,871
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000	1,200,000.00	1,306,660	1,270,822
INTERNATIONAL PAPER CO 4.35% DUE 08-15-2048	2,175,000.00	2,176,838	2,270,780
INTL BUSINESS 4.7% DUE 02-19-2046	850,000.00	843,506	1,004,825
INTL FLAVORS & 4.375% DUE 06-01-2047	2,500,000.00	2,491,250	2,659,490
INTL PAPER CO 4.4% DUE 08-15-2047	1,745,000.00	1,696,651	1,823,457
INTL PAPER CO 4.4% DUE 08-15-2047	2,155,000.00	2,152,823	2,251,891
INTL PAPER CO 4.8% DUE 06-15-2044	715,000.00	759,737	782,679
INTL PAPER CO 6 DUE 11-15-2041	590,000.00	706,217	738,488
INTL PAPER CO 6 DUE 11-15-2041	1,800,000.00	2,142,302	2,253,013
INTL PAPER CO 7.3% DUE 11-15-2039	530,000.00	683,177	746,608
INTUIT COM	7,404.00	820,468	1,168,203
INTUIT COM	34,800.00	5,253,234	5,490,744
ITALY(REP OF) 4.5% SNR 01/02/2018 EUR1000	1,200,000.00	1,426,260	1,446,825
ITT INC COM	4,600.00	216,459	245,502
JABIL INC	33,471.00	974,114	878,614
JABIL INC	41,100.00	1,188,912	1,078,875
JACOBS ENGR GROUP INC COM	9,900.00	603,607	653,004
Japanese yen	21,366.76	21,367	21,367
Japanese yen	456.95	457	457

NTESS RETIREMENT INCOME PLAN

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

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Japanese yen	45,506.42	45,506	45,506
JETBLUE AWYS CORP COM	59,879.00	1,331,615	1,337,697
JOHN SEVIER COMB CYCLE 4.626 1-15-42	1,610,440.95	1,802,941	1,776,592
JOHNS HOPKINS HLTH 3.837% DUE 05-15-2046	567,000.00	567,000	585,260
JOHNSON & JOHNSON 3.4% 01-15-2038	1,590,000.00	1,594,630	1,628,578
JOHNSON & JOHNSON 3.5% 01-15-2048	7,000,000.00	6,973,610	7,160,874
JOHNSON & JOHNSON 3.5% 01-15-2048	1,200,000.00	1,222,610	1,227,578
JOHNSON & JOHNSON 3.55% DUE 03-01-2036	5,310,000.00	5,333,396	5,505,100
JOHNSON & JOHNSON 3.625% DUE 03-03-2037	2,895,000.00	2,887,647	3,058,513
JOHNSON & JOHNSON 3.625% DUE 03-03-2037	1,250,000.00	1,246,825	1,320,601
JOHNSON & JOHNSON 3.7% DUE 03-01-2046	1,260,000.00	1,254,709	1,328,029
JOHNSON & JOHNSON 3.75% DUE 03-03-2047	2,100,000.00	2,095,107	2,242,407
JOHNSON & JOHNSON 3.75% DUE 03-03-2047	1,155,000.00	1,159,790	1,233,324
JOHNSON & JOHNSON COM USD1	51,021.00	5,097,726	7,128,654
JOHNSON & JOHNSON COM USD1	23,500.00	2,895,809	3,283,420
JOHNSON CTLS INTL 4.5% DUE 02-15-2047	1,320,000.00	1,355,386	1,450,137
JOHNSON CTLS INTL 4.5% DUE 02-15-2047	225,000.00	222,948	247,183
JOHNSON CTLS INTL 5.125% DUE 09-14-2045	337,000.00	337,227	395,595
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2044 12-23-2016	1,015,000.00	1,059,569	1,118,007
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016	670,000.00	690,497	738,042
JONES LANG LASALLE INC COM STK	11,595.00	1,484,467	1,726,843
JP MORGAN CHASE BK 6 DUE 12-31-2049	1,275,000.00	1,275,000	1,370,689
JPMORGAN CHASE & 3.375% DUE 05-01-2023	7,200,000.00	7,161,264	7,318,526
JPMORGAN CHASE & 3.882% DUE 07-24-2038	5,005,000.00	5,035,374	5,144,980
JPMORGAN CHASE & 3.882% DUE 07-24-2038	3,825,000.00	3,825,000	3,931,978
JPMORGAN CHASE & 4.125% DUE 12-15-2026	1,273,000.00	1,269,767	1,342,906
JPMORGAN CHASE & 4.95% DUE 06-01-2045	3,874,000.00	3,994,608	4,502,584
JPMORGAN CHASE & 5.6% DUE 07-15-2041	800,000.00	936,200	1,029,038
JPMORGAN CHASE & 5.6% DUE 07-15-2041	310,000.00	371,150	398,752
JPMORGAN CHASE & 7.9% DUE 04-29-2049	2,975,000.00	3,336,332	3,012,188
JPMORGAN CHASE & CO 3.782% DUE 02-01-2028 BEO	12,000,000.00	12,147,900	12,435,000
JPMORGAN CHASE & CO 3.964% DUE 11-15-2048	2,015,000.00	2,020,008	2,080,542
JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044	2,400,000.00	2,484,355	2,835,094
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	3,500,000.00	3,682,531	4,395,188
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	625,000.00	736,992	784,855
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	1,120,000.00	1,330,536	1,410,504
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	2,125,000.00	2,497,041	2,676,180
JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	900,000.00	1,028,043	1,117,398
JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	1,620,000.00	1,613,374	2,011,316
JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048	1,700,000.00	1,700,000	1,772,910
JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048	2,500,000.00	2,536,125	2,607,220
JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048	880,000.00	913,075	917,741
JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048	2,100,000.00	2,100,000	2,272,952
JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048	4,940,000.00	5,002,077	5,346,849
JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048	1,725,000.00	1,814,252	1,867,068
JPMORGAN CHASE & CO COM	52,933.00	2,931,181	5,660,655
JUNIPER NETWORKS INC 5.95 DUE 03-15-2041	505,000.00	576,758	565,265
JUNIPER NETWORKS INC COM	44,100.00	1,326,211	1,256,850
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	1,061,000.00	1,050,931	1,146,454
KANSAS CITY SOUTHN 3.125% DUE 06-01-2026	2,100,000.00	1,983,807	2,033,869
KANSAS CITY SOUTHN 4.3% DUE 05-15-2043	1,575,000.00	1,538,961	1,655,645
KELLOGG CO 4.5% DUE 04-01-2046	545,000.00	539,566	578,200
KIMBERLY CLARK 3.9% DUE 05-04-2047	2,500,000.00	2,482,050	2,647,183
KIMBERLY CLARK 6.625% DUE 08-01-2037	500,000.00	762,117	711,733
KIMCO RLTY CORP 4.125% DUE 12-01-2046	1,215,000.00	1,190,870	1,184,138
KIMCO RLTY CORP 4.45% 09-01-2047	910,000.00	903,301	934,829
KINDER MORGAN 5.625% DUE 09-01-2041	875,000.00	840,945	929,701
KINDER MORGAN 5.8% DUE 03-15-2035	690,000.00	754,800	763,890
KINDER MORGAN 6.375% DUE 03-01-2041	195,000.00	204,229	226,661
KINDER MORGAN 6.375% DUE 03-01-2041	2,855,000.00	3,471,136	3,318,549
KINDER MORGAN 6.5% DUE 09-01-2039	2,000,000.00	2,243,880	2,360,396

NTESS RETIREMENT INCOME PLAN

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KINDER MORGAN 6.5% DUE 09-01-2039	1,240,000.00	1,456,394	1,463,446
KINDER MORGAN 6.55% DUE 09-15-2040	490,000.00	510,820	572,874
KINDER MORGAN 6.95% DUE 01-15-2038	736,000.00	764,071	915,103
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042	550,000.00	534,479	558,142
KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043	500,000.00	449,660	507,530
KINDER MORGAN INC 5.3% DUE 12-01-2034	1,155,000.00	1,166,402	1,232,112
KINDER MORGAN INC 5.3% DUE 12-01-2034	734,000.00	611,708	783,005
KINDER MORGAN INC 5.55% DUE 06-01-2045	418,000.00	446,386	457,457
KINDER MORGAN INC FLTG RT 3.00019% DUE 01-15-2023	100,000.00	100,000	101,656
KRAFT FOODS GROUP 5% DUE 06-04-2042	1,520,000.00	1,618,563	1,630,996
KRAFT FOODS GROUP 6.5% DUE 02-09-2040	1,500,000.00	1,947,608	1,903,083
KRAFT FOODS GROUP 6.875% DUE 01-26-2039	920,000.00	1,179,196	1,211,082
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	1,165,000.00	1,138,103	1,153,991
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	1,195,000.00	1,191,224	1,183,707
KRAFT HEINZ FOODS 5% DUE 07-15-2035	775,000.00	767,630	846,123
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	1,400,000.00	1,467,438	1,540,025
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	2,375,000.00	2,429,195	2,612,543
KROGER CO 3.875% DUE 10-15-2046	2,385,000.00	2,257,327	2,183,453
KROGER CO 4.45% DUE 02-01-2047	890,000.00	870,651	888,653
KROGER CO 5 DUE 04-15-2042 REG	705,000.00	733,347	749,038
KS CY PWR & LT CO 4.2% DUE 06-15-2047	625,000.00	623,306	661,728
KY UTILS CO 4.65 DUE 11-14-2043	815,000.00	920,453	942,237
LAM RESH CORP COM	4,453.00	602,932	819,664
LCH_IRS SBSIUS33 20/03/2028 JPY P 0.3% / R 6MLIBOR SWU00MO45	2,140,000,000.00	42,280	-
LCH_IRS SBSIUS33 21/03/2023 GBP P 1% / R 6MLIBOR SWU00MID2	14,300,000.00	107,092	63,910
LEAR CORP COM NEW COM NEW	11,097.00	966,361	1,960,396
LEAR CORP COM NEW COM NEW	24,900.00	3,090,489	4,398,834
LEGG MASON INC 5.625 DUE 01-15-2044 REG	200,000.00	202,271	222,975
LEUCADIA NATL CORP COM	71,787.00	1,756,615	1,901,638
LEUCADIA NATL CORP COM	65,600.00	1,694,182	1,737,744
LIBERTY INTERACTIVE CORPORATION QVC GROUP SER A	18,000.00	442,055	439,560
LIBERTY MEDIA CORP DEL COM SER A SIRIUSXM GROUP COM SER A SIRIUSXM GROUP	68,809.00	2,827,481	2,728,965
LIBERTY MEDIA CORP DEL COM SER C SIRIUSXM GROUP COM SER C SIRIUSXM GROUP	68,400.00	2,862,965	2,712,744
LILLY ELI & CO 3.7% DUE 03-01-2045	415,000.00	415,764	429,025
LINCOLN NATL CORP 6.15 DUE 04-07-2036 BEO	23,000.00	26,564	28,531
LINCOLN NATL CORP COM	31,459.00	1,647,810	2,418,253
LINCOLN NATL CORP COM	11,500.00	746,309	884,005
LLOYDS BKG GROUP 3.75% DUE 01-11-2027	1,600,000.00	1,588,928	1,624,853
LOCKHEED MARTIN 3.6% DUE 03-01-2035	625,000.00	619,613	630,035
LOCKHEED MARTIN 3.8% DUE 03-01-2045	895,000.00	885,334	906,443
LOCKHEED MARTIN 4.07% DUE 12-15-2042	2,305,000.00	2,136,975	2,426,566
LOCKHEED MARTIN 4.5% DUE 05-15-2036	170,000.00	166,811	190,621
LOCKHEED MARTIN CORP 4.09% 09-15-2052	2,367,000.00	2,230,638	2,477,790
LOGMEIN INC COM	10,500.00	1,223,789	1,202,250
LOUISIANA-PACIFIC CORP COM	26,929.00	635,641	707,156
LOUISIANA-PACIFIC CORP COM	40,500.00	1,055,771	1,063,530
LOUISVILLE GAS & ELEC 5.125 11-15-2040	1,155,000.00	1,476,356	1,402,296
LOWES COS INC 3.7% DUE 04-15-2046	1,600,000.00	1,591,104	1,606,550
LOWES COS INC 3.7% DUE 04-15-2046	800,000.00	768,355	803,275
LOWES COS INC 3.7% DUE 04-15-2046	825,000.00	820,413	828,378
LOWES COS INC 4.05% DUE 05-03-2047	2,500,000.00	2,484,100	2,661,295
LOWES COS INC 4.05% DUE 05-03-2047	3,435,000.00	3,426,286	3,656,619
LOWES COS INC 4.05% DUE 05-03-2047	900,000.00	894,276	958,066
LOWES COS INC 4.375% DUE 09-15-2045	80,000.00	78,106	88,422
LOWES COS INC 4.65 DUE 04-15-2042	385,000.00	396,714	439,962
LOWES COS INC 4.65 DUE 04-15-2042	1,538,000.00	1,584,218	1,757,563
LOWES COS INC 6.5% DUE 03-15-2029	284,000.00	346,554	366,607
LPL FINL HLDGS INC COM	18,726.00	867,417	1,070,004
LSVLE GAS & ELEC 4.65% DUE 11-15-2043	1,375,000.00	1,365,100	1,587,183
LYB INTL FIN B V 4.875% DUE 03-15-2044	1,101,000.00	1,135,902	1,222,029
LYB INTL FIN B V 5.25% DUE 07-15-2043	237,000.00	256,981	275,637

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LYB INTL FIN B V 5.25% DUE 07-15-2043	390,000.00	422,039	453,579
LYONDELLBASELL 4.625% DUE 02-26-2055	1,225,000.00	1,204,824	1,296,357
LYONDELLBASELL 4.625% DUE 02-26-2055	500,000.00	471,410	529,126
LYONDELLBASELL IND N V COM USD0.01 CL 'A'	18,303.00	1,532,131	2,019,187
LYONDELLBASELL IND N V COM USD0.01 CL 'A'	4,100.00	416,649	452,312
M D C HLDGS INC 6% DUE 01-15-2043	1,520,000.00	1,460,727	1,482,000
MA ELEC CO 5.9% DUE 11-15-2039	460,000.00	602,390	606,894
MA INST TECH 3.885% DUE 07-01-2116	3,251,000.00	3,128,350	3,191,438
MA INST TECH 3.885% DUE 07-01-2116	1,195,000.00	1,195,000	1,173,106
MA INST TECH 3.885% DUE 07-01-2116	1,046,000.00	1,046,000	1,026,836
MA INST TECH 4.678% DUE 07-01-2114	810,000.00	810,000	945,885
MA INST TECH 5.6% DUE 07-01-2111	210,000.00	289,481	289,963
MACK CALI RLTY CORP COM REIT	23,668.00	493,073	510,282
MACYS RETAIL HLDGS 5.125% DUE 01-15-2042	1,130,000.00	1,056,789	1,012,717
MADISON SQUARE GARDEN CO NEW CL A CL A	2,800.00	608,079	590,380
MAGELLAN MIDSTREAM 4.2% DUE 10-03-2047	415,000.00	407,559	418,449
MAGELLAN MIDSTREAM 4.25% DUE 09-15-2046	1,000,000.00	987,620	1,012,118
MAGELLAN MIDSTREAM 5.15% DUE 10-15-2043	1,080,000.00	1,119,570	1,221,646
MANPOWERGROUP INC	10,912.00	1,069,433	1,376,112
MARATHON OIL CORP 5.2% DUE 06-01-2045	1,300,000.00	1,137,357	1,440,903
MARATHON OIL CORP 6.6% DUE 10-01-2037	725,000.00	826,732	908,375
MARATHON OIL CORP 6.8% DUE 03-15-2032	1,040,000.00	1,194,162	1,265,391
MARATHON OIL CORP COM	99,400.00	1,277,003	1,682,842
MARATHON PETE CORP 4.75% DUE 09-15-2044	1,224,000.00	1,213,327	1,278,871
MARATHON PETE CORP 5% DUE 09-15-2054	1,115,000.00	1,012,466	1,129,223
MARATHON PETE CORP 5.85% DUE 12-15-2045	830,000.00	816,259	956,055
MARATHON PETE CORP 6.5% DUE 03-01-2041	1,660,000.00	1,977,470	2,080,556
MARATHON PETE CORP 6.5% DUE 03-01-2041	1,810,000.00	2,219,458	2,268,558
MARATHON PETE CORP COM	40,236.00	2,033,239	2,654,771
MARKEL CORP 4.3% 11-01-2047	190,000.00	189,745	195,149
MARKEL CORP FIXED 3.5% DUE 11-01-2027	870,000.00	868,112	865,581
MARSH & MCLENNAN COS INC 4.35% 01-30-2047	900,000.00	894,294	996,911
MARSH & MCLENNAN COS INC 4.35% 01-30-2047	330,000.00	329,301	365,534
MARSH & MCLENNAN COS INC 4.35% 01-30-2047	305,000.00	303,066	337,842
MARSH & MCLENNAN FIXED 3.75% DUE 03-14-2026	1,500,000.00	1,498,571	1,566,569
MASCO CORP COM	38,298.00	1,421,452	1,682,814
MASTERCARD INC 3.8% DUE 11-21-2046	3,000,000.00	2,949,840	3,188,688
MASTERCARD INC 3.8% DUE 11-21-2046	300,000.00	306,330	318,869
MAY DEPT STORES CO 6.7% DUE 07-15-2034	675,000.00	710,606	706,491
MAYO CLINIC 4.128% DUE 11-15-2052	1,260,000.00	1,260,000	1,341,840
MCDONALDS CORP 4.45% DUE 03-01-2047 REG	1,205,000.00	1,199,083	1,311,534
MCDONALD'S CORP 3.625 DUE 05-01-2043	1,400,000.00	1,230,338	1,345,086
MCDONALDS CORP 3.7% DUE 01-30-2026	411,000.00	409,668	428,421
MCDONALDS CORP 4.7% DUE 12-09-2035	212,000.00	211,319	240,804
MCDONALDS CORP 4.7% DUE 12-09-2035	1,115,000.00	1,170,755	1,266,495
MCDONALDS CORP 4.875% DUE 07-15-2040	1,160,000.00	1,319,818	1,337,543
MCDONALDS CORP 4.875% DUE 12-09-2045	333,000.00	333,000	385,764
MCDONALDS CORP 4.875% DUE 12-09-2045	405,000.00	406,492	469,172
MCDONALDS CORP 6.3% DUE 10-15-2037	4,300,000.00	6,223,528	5,775,145
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	25,000.00	24,992	27,908
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	1,320,000.00	1,319,578	1,473,540
MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042	580,000.00	573,373	566,202
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038	1,519,000.00	1,950,912	2,024,920
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRTRANCHE # TR 00104 5.7 01 FEB 2039	210,000.00	255,656	264,882
MCKESSON CORP	9,200.00	1,626,082	1,434,740
MDU RES GROUP INC COM	22,900.00	607,662	615,552
MEDTRONIC INC 4.375% DUE 03-15-2035	585,000.00	579,834	659,479
MEDTRONIC INC 4.375% DUE 03-15-2035	711,000.00	712,028	801,520
MEDTRONIC INC 4.375% DUE 03-15-2035	2,331,000.00	2,310,417	2,627,769
MEDTRONIC INC 4.5 DUE 03-15-2042 REG	435,000.00	414,316	486,114
MEDTRONIC INC 4.625 DUE 03-15-2044	730,000.00	797,886	836,122

NTESS RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2017

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
MEDTRONIC INC 4.625% DUE 03-15-2045	1,749,000.00	1,744,313	2,037,676
MEDTRONIC INC 4.625% DUE 03-15-2045	2,150,000.00	2,373,761	2,504,862
MEDTRONIC INC 4.625% DUE 03-15-2045	4,795,000.00	4,866,353	5,586,424
MEDTRONIC INC 5.55% DUE 03-15-2040	2,000,000.00	2,283,360	2,535,588
MEDTRONIC INC 6.5% DUE 03-15-2039	600,000.00	915,579	830,690
MEDTRONIC PLC COMMON STOCK STOCK	86,500.00	7,234,047	6,984,875
MEM 4.2% DUE 07-01-2055	520,000.00	518,112	562,210
MEM 4.2% DUE 07-01-2055	678,000.00	675,539	733,035
MEMORIAL SLOAN-KETTERING CANCER CTR TAXABLE BD SER 2012A 4.125 7-1-52	830,000.00	744,748	874,402
MERCK & CO INC 4.15% DUE 05-18-2043	800,000.00	892,619	894,535
MERCK & CO INC NEW 3.7% DUE 02-10-2045	2,185,000.00	2,132,361	2,281,011
MERCK & CO INC NEW COM	66,714.00	4,145,703	3,753,997
MERCURY GEN CORP 4.4% DUE 03-15-2027	2,100,000.00	2,096,787	2,159,254
MERRILL LYNCH & CO 6.11% DUE 01-29-2037	1,213,000.00	1,011,518	1,550,766
MERRILL LYNCH & CO 6.11% DUE 01-29-2037	240,000.00	282,245	306,829
MERRILL LYNCH & CO 6.11% DUE 01-29-2037	933,000.00	1,105,288	1,192,799
MERRILL LYNCH & CO 7.75% DUE 05-14-2038	3,570,000.00	4,675,380	5,349,238
MERRILL LYNCH & CO 7.75% DUE 05-14-2038	835,000.00	1,223,064	1,251,152
METHANEX CORP 5.65% DUE 12-01-2044	1,655,000.00	1,680,567	1,719,763
METLIFE INC 10.75% DUE 08-01-2069	515,000.00	791,908	861,338
METLIFE INC 4.05% DUE 03-01-2045	360,000.00	374,292	377,551
METLIFE INC 4.125% DUE 08-13-2042	7,000,000.00	6,779,498	7,409,955
METLIFE INC 4.125% DUE 08-13-2042	175,000.00	167,421	185,249
METLIFE INC 4.875% DUE 11-13-2043	875,000.00	978,283	1,026,792
METLIFE INC 5.875% DUE 02-06-2041	385,000.00	481,647	500,528
METLIFE INC FLTG RT 9.25% DUE 04-08-2068	750,000.00	1,046,250	1,106,250
METLIFE INC STEP CPN 4.721% DUE 12-15-2044	2,270,000.00	2,392,187	2,638,950
METLIFE INC STEP CPN 4.721% DUE 12-15-2044	1,020,000.00	1,029,570	1,185,784
METROPOLITAN TRANSN AUTH N Y REV 6.814% 11-15-2040 BEO TAXABLE	1,550,000.00	1,760,810	2,215,276
Mexican peso	11,730.01	11,730	11,730
Mexican peso	232,349.82	232,350	232,350
MFO DFA INVT DIMENSIONS GROUP INC FXD INCOME PORTFOLIO	11,636,874.69	119,750,034	119,510,703
MGIC INVT CORP WIS COM	48,334.00	524,649	681,993
MICHAEL KORS HOLDINGS LTD COM NPV	13,382.00	549,405	842,397
MICRON TECH INC COM	21,989.00	657,029	904,188
MICRON TECH INC COM	44,000.00	1,933,968	1,809,280
MICROSOFT CORP 4.875 12-15-2043	2,000,000.00	1,993,080	2,453,966
MICROSOFT CORP 3.45% DUE 08-08-2036	3,200,000.00	3,187,616	3,299,168
MICROSOFT CORP 3.5% DUE 02-12-2035	1,080,000.00	1,067,580	1,123,700
MICROSOFT CORP 3.7% DUE 08-08-2046	22,250,000.00	22,355,788	23,195,870
MICROSOFT CORP 3.7% DUE 08-08-2046	5,718,000.00	5,696,089	5,961,078
MICROSOFT CORP 3.7% DUE 08-08-2046	1,805,000.00	1,796,246	1,881,732
MICROSOFT CORP 3.75% DUE 02-12-2045	1,500,000.00	1,491,705	1,580,243
MICROSOFT CORP 3.75% DUE 02-12-2045	1,330,000.00	1,241,338	1,401,148
MICROSOFT CORP 3.75% DUE 02-12-2045	1,411,000.00	1,412,029	1,486,481
MICROSOFT CORP 3.75% DUE 05-01-2043	395,000.00	399,965	414,225
MICROSOFT CORP 3.95% DUE 08-08-2056	5,000,000.00	4,729,050	5,336,960
MICROSOFT CORP 3.95% DUE 08-08-2056	460,000.00	480,391	491,000
MICROSOFT CORP 3.95% DUE 08-08-2056	2,725,000.00	2,657,011	2,908,643
MICROSOFT CORP 4% DUE 02-12-2055	1,200,000.00	1,078,416	1,283,795
MICROSOFT CORP 4% DUE 02-12-2055	4,960,000.00	4,844,240	5,306,352
MICROSOFT CORP 4% DUE 02-12-2055	1,650,000.00	1,660,065	1,765,218
MICROSOFT CORP 4.1% DUE 02-06-2037	2,135,000.00	2,218,049	2,383,742
MICROSOFT CORP 4.1% DUE 02-06-2037	2,070,000.00	2,126,413	2,311,169
MICROSOFT CORP 4.45% DUE 11-03-2045	1,750,000.00	1,743,963	2,051,170
MICROSOFT CORP 4.45% DUE 11-03-2045	370,000.00	410,242	433,676
MICROSOFT CORP 4.45% DUE 11-03-2045	2,984,000.00	3,101,409	3,497,537
MICROSOFT CORP 4.5 DUE 10-01-2040	1,500,000.00	1,546,948	1,753,115
MICROSOFT CORP 4.75% DUE 11-03-2055	850,000.00	846,830	1,052,059
MICROSOFT CORP COM	27,141.00	1,303,259	2,321,641
MICROSOFT CORP COM	84,300.00	6,139,512	7,211,022

NTESS RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2017

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
MICROSOFT CORP FIXED 4.25% DUE 02-06-2047	2,960,000.00	3,048,600	3,384,079
MICROSOFT CORP FIXED 4.5% DUE 02-06-2057	7,300,000.00	7,278,465	8,644,105
MICROSOFT CORP FIXED 4.5% DUE 02-06-2057	2,205,000.00	2,314,134	2,610,993
MICROSOFT CORP FIXED 4.5% DUE 02-06-2057	1,450,000.00	1,445,723	1,716,980
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	1,000,000.00	993,990	1,138,508
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043	4,000,000.00	3,976,360	4,862,320
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043	2,000,000.00	1,988,180	2,431,160
MIDAMERICAN ENERGY 5.95% DUE 05-15-2037	335,000.00	429,506	438,890
MIDAMERICAN ENERGY 5.95% DUE 05-15-2037	3,620,000.00	4,404,959	4,742,627
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036	1,725,000.00	2,254,417	2,305,502
MIDAMERICAN ENERGY 6.5% DUE 09-15-2037	5,000,000.00	6,352,091	7,012,230
MIDLAND BK PLC 7.65% DUE 05-01-2025	750,000.00	869,719	924,049
MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.651% 01-15-2046 BEO TAXABLE	605,000.00	605,000	617,070
MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.652% 08-15-2057 BEO TAXABLE	425,000.00	418,812	431,949
MLP LAZARD LTD CL A	31,386.00	1,396,374	1,647,765
MOLINA HEALTHCARE INC COM	10,900.00	826,403	835,812
MOLSON COORS 4.2% DUE 07-15-2046	2,300,000.00	2,347,924	2,343,753
MOLSON COORS 5 DUE 05-01-2042	400,000.00	419,264	453,617
MONSANTO CO NEW 3.95% DUE 04-15-2045	805,000.00	745,695	787,690
MONSANTO CO NEW 4.2% DUE 07-15-2034	260,000.00	258,323	271,007
MONSANTO CO NEW 4.4% DUE 07-15-2044	1,825,000.00	1,820,769	1,944,623
MONSANTO CO NEW 4.7% DUE 07-15-2064	1,825,000.00	1,750,800	1,904,532
MOODYS CORP 5.25% DUE 07-15-2044	2,480,000.00	2,521,242	2,995,731
MORGAN STANLEY 3.625% DUE 01-20-2027	9,000,000.00	9,003,330	9,211,086
MORGAN STANLEY 3.625% DUE 01-20-2027	2,000,000.00	2,005,760	2,046,908
MORGAN STANLEY 3.971% 07-22-2038	1,730,000.00	1,730,000	1,791,405
MORGAN STANLEY 3.971% 07-22-2038	3,620,000.00	3,631,834	3,748,488
MORGAN STANLEY 3.971% 07-22-2038	1,400,000.00	1,400,000	1,449,692
MORGAN STANLEY 4.3% DUE 01-27-2045	725,000.00	719,563	781,969
MORGAN STANLEY 4.3% DUE 01-27-2045	915,000.00	960,282	986,899
MORGAN STANLEY 4.375% DUE 01-22-2047	500,000.00	526,165	548,091
MORGAN STANLEY 4.375% DUE 01-22-2047	3,295,000.00	3,390,821	3,611,920
MORGAN STANLEY 5% DUE 11-24-2025	1,950,000.00	1,941,128	2,133,772
MORGAN STANLEY 6.375% DUE 07-24-2042	8,000,000.00	9,056,547	11,122,776
MORGAN STANLEY 6.375% DUE 07-24-2042	2,715,000.00	2,995,409	3,774,792
MORGAN STANLEY COM STK USD0.01	20,036.00	921,821	1,051,289
MORGAN STANLEY COM STK USD0.01	85,700.00	3,966,082	4,496,679
MOSAIC CO NEW SR NT 5.625 DUE 11-15-2043	3,273,000.00	3,397,477	3,526,540
MOUNT SINAI HOSP 3.981% BNDS 07-01-2048	780,000.00	780,000	789,018
MPLX LP FIXED 5.2% DUE 03-01-2047	170,000.00	168,817	186,562
MURPHY OIL CORP COM	27,800.00	777,238	863,190
MYLAN N V FIXED 3.95% DUE 06-15-2026	2,000,000.00	1,960,380	2,016,734
MYLAN N V FIXED 3.95% DUE 06-15-2026	1,800,000.00	1,793,342	1,815,061
MYLAN N V FIXED 5.25% DUE 06-15-2046	2,700,000.00	2,733,534	2,958,417
N V R INC COM	568.00	1,677,222	1,992,669
NAVIENT CORP 6.5% DUE 06-15-2022	1,500,000.00	1,499,370	1,574,250
NAVIENT CORP COM	51,117.00	746,454	680,878
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	2,500,000.00	2,283,699	2,728,043
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	1,027,000.00	957,010	1,120,680
NBCUNIVERSAL MEDIA 5.95% DUE 04-01-2041	1,300,000.00	1,631,570	1,694,518
NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040	205,000.00	207,693	277,042
NEUBERGER BERMAN 4.875% DUE 04-15-2045	800,000.00	684,040	815,776
NEVADA PWR CO 5.375% DUE 09-15-2040	465,000.00	534,792	577,045
NEW ENGLAND PWR CO 3.8% DUE 12-05-2047	930,000.00	923,732	950,804
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE	240,000.00	324,139	358,543
NEW YORK & 4.024% DUE 08-01-2045	315,000.00	315,000	333,278
NEW YORK LIFE INS 6.75% DUE 11-15-2039	4,550,000.00	6,161,195	6,577,899
NEW YORK ST URBAN DEV CORP REV 3.15% 03-15-2027 BEO TAXABLE	1,400,000.00	1,400,000	1,405,684
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE	165,000.00	195,228	201,724
NEWELL BRANDS INC 5.375% DUE 04-01-2036	1,900,000.00	2,129,734	2,223,733
NEWELL BRANDS INC 5.375% DUE 04-01-2036	145,000.00	145,000	169,706

NTESS RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2017

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
NEWELL BRANDS INC 5.5% DUE 04-01-2046	2,170,000.00	2,511,452	2,587,241
NEWELL BRANDS INC 5.5% DUE 04-01-2046	1,645,000.00	1,897,645	1,961,296
NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG	1,025,000.00	1,050,810	1,137,447
NEWMONT MNG CORP 6.25% DUE 10-01-2039	1,215,000.00	1,383,436	1,553,664
NEWS CORP COM CL A	62,538.00	888,818	1,013,741
NIKE INC 3.375% DUE 11-01-2046	345,000.00	324,400	332,720
NIKE INC 3.875% DUE 11-01-2045	1,284,000.00	1,308,164	1,344,597
NISOURCE FIN CORP 3.95% DUE 03-30-2048	1,720,000.00	1,718,414	1,761,968
NISOURCE FIN CORP 4.375% 05-15-2047	2,500,000.00	2,497,950	2,740,190
NISOURCE FIN CORP 4.375% 05-15-2047	3,500,000.00	3,611,955	3,836,266
NISOURCE FIN CORP 4.8% DUE 02-15-2044	1,475,000.00	1,490,549	1,669,706
NISOURCE FIN CORP 5.25% DUE 02-15-2043	325,000.00	359,997	389,169
NISOURCE FIN CORP 5.65% DUE 02-01-2045	1,327,000.00	1,578,391	1,661,691
NISOURCE FIN CORP 5.8% DUE 02-01-2042	1,600,000.00	1,851,296	1,982,434
NISOURCE FIN CORP 5.95% DUE 06-15-2041	1,000,000.00	1,049,062	1,282,226
NOBLE ENERGY INC 4.95% DUE 08-15-2047	1,450,000.00	1,442,614	1,551,729
NOBLE ENERGY INC 5.05% DUE 11-15-2044	1,500,000.00	1,554,235	1,606,724
NOBLE ENERGY INC 5.05% DUE 11-15-2044	1,725,000.00	1,465,658	1,847,732
NOBLE ENERGY INC 5.25% DUE 11-15-2043	895,000.00	903,782	990,554
NOBLE ENERGY INC 5.25% DUE 11-15-2043	450,000.00	447,435	498,044
NORBORD INC COM NEW COM NEW	16,241.00	584,860	549,108
NORDSTROM INC 5% DUE 01-15-2044	3,515,000.00	3,481,302	3,388,703
NORTHERN STS PWR CO MINN 3.6% 09-15-2047	1,185,000.00	1,173,186	1,205,786
NORTHN STS PWR CO 4.125% DUE 05-15-2044	365,000.00	363,938	398,119
NORTHROP GRUMMAN 3.25% DUE 01-15-2028	1,575,000.00	1,577,123	1,577,301
NORTHROP GRUMMAN 4.03% DUE 10-15-2047	2,500,000.00	2,496,100	2,612,760
NORTHROP GRUMMAN 4.03% DUE 10-15-2047	3,000,000.00	3,015,326	3,135,312
NORTHROP GRUMMAN 4.03% DUE 10-15-2047	1,810,000.00	1,807,176	1,891,638
NORTHROP GRUMMAN 5.05% DUE 11-15-2040	305,000.00	339,874	357,726
NORTHROP GRUMMAN 7.75% DUE 02-15-2031	575,000.00	767,919	819,219
NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045	700,000.00	692,773	705,533
NORTHWELL HEALTHCARE INC 4.26% 11-01-2047	479,000.00	479,000	489,837
NORTHWESTERN UNIV 4.643% DUE 12-01-2044	100,000.00	100,000	120,717
NORTHWESTERN UNIV 4.643% DUE 12-01-2044	1,200,000.00	1,200,000	1,448,602
NORTHWESTERN UNIV FIXED 3.688% DUE 12-01-2038	340,000.00	340,000	359,575
NORTHWESTN MUT 6.063% DUE 03-30-2040	3,000,000.00	3,589,517	4,027,614
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	1,500,000.00	1,487,940	1,719,764
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	770,000.00	820,674	882,812
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	1,425,000.00	1,413,543	1,633,775
NTT FINANCE CORP 1.9% SNR EMTN 21/07/21 USD	2,000,000.00	1,959,300	1,951,542
NU SKIN ENTERPRISES INC CL A CL A	16,693.00	756,266	1,138,963
NUCOR CORP 5.2% DUE 08-01-2043	480,000.00	560,093	581,536
NV PWR CO 5.45 DUE 05-15-2041	550,000.00	710,163	681,293
NV PWR CO NV PWR CO 6.75 DUE 07-01-2037 BEO	185,000.00	251,478	261,693
NVIDIA CORP 3.2% DUE 09-16-2026	1,740,000.00	1,736,450	1,745,250
NYU HOSPS CTR 4.368% DUE 07-01-2047	2,325,000.00	2,325,000	2,505,262
NYU HOSPS CTR 4.368% DUE 07-01-2047	185,000.00	185,000	199,343
NYU HOSPS CTR 4.784% DUE 07-01-2044	1,934,000.00	1,934,000	2,209,976
NYU HOSPS CTR 4.784% DUE 07-01-2044	155,000.00	155,000	177,118
NYU HOSPS CTR 5.75% DUE 07-01-2043	475,000.00	475,000	618,431
O REILLY AUTOMOTIVE INC NEW 3.6% DUE 09-01-2027	920,000.00	918,528	923,382
OCCIDENTAL PETE 4.1% DUE 02-15-2047	2,225,000.00	2,220,016	2,365,131
OCCIDENTAL PETE 4.4% DUE 04-15-2046	1,100,000.00	1,091,464	1,217,649
OCCIDENTAL PETE 4.4% DUE 04-15-2046	750,000.00	766,014	830,216
OCEANEERING INTL INC COM	12,655.00	452,946	267,527
OCHSNER CLINIC 5.897% DUE 05-15-2045	395,000.00	395,000	515,745
OFFICE DEPOT INC COM	84,875.00	447,726	300,458
OK GAS & ELEC CO FIXED 3.85% DUE 08-15-2047	590,000.00	588,124	614,169
OLD DOMINION FGHT LINE INC COM	8,495.00	922,276	1,117,517
OLD REP INTL CORP COM	20,400.00	414,682	436,152
OMEGA HEALTHCARE INVS INC 4.75% 01-15-2028	2,900,000.00	2,906,209	2,874,669

NTESS RETIREMENT INCOME PLAN

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ON SEMICONDUCTOR CORP COM	45,400.00	970,301	950,676
ONCOR ELEC 5.25% DUE 09-30-2040	565,000.00	638,365	704,469
ONCOR ELEC 5.3 DUE 06-01-2042	905,000.00	991,724	1,138,465
ONCOR ELEC 7.25% DUE 01-15-2033	290,000.00	376,836	409,674
ONCOR ELEC 7.5% DUE 09-01-2038	740,000.00	995,581	1,119,397
ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041	1,335,000.00	1,416,795	1,543,016
ONE GAS INC 4.658% DUE 02-01-2044	2,200,000.00	2,199,978	2,505,560
ONT TEACHERS 3.875% DUE 03-20-2027	1,100,000.00	1,129,678	1,124,574
ORACLE CORP 3.8% 11-15-2037	2,710,000.00	2,716,163	2,842,169
ORACLE CORP 3.85% DUE 07-15-2036	2,400,000.00	2,399,640	2,536,205
ORACLE CORP 3.85% DUE 07-15-2036	490,000.00	505,033	517,808
ORACLE CORP 3.85% DUE 07-15-2036	1,600,000.00	1,599,760	1,690,803
ORACLE CORP 3.9% DUE 05-15-2035	975,000.00	996,362	1,032,809
ORACLE CORP 4% 11-15-2047	3,060,000.00	3,089,238	3,258,542
ORACLE CORP 4% 11-15-2047	1,200,000.00	1,194,372	1,277,860
ORACLE CORP 4% DUE 07-15-2046	2,000,000.00	1,999,640	2,128,022
ORACLE CORP 4% DUE 07-15-2046	3,865,000.00	3,866,001	4,112,403
ORACLE CORP 4% DUE 07-15-2046	713,000.00	719,082	758,640
ORACLE CORP 4.125% DUE 05-15-2045	8,500,000.00	8,465,065	9,167,548
ORACLE CORP 4.125% DUE 05-15-2045	1,485,000.00	1,492,792	1,601,624
ORACLE CORP 4.125% DUE 05-15-2045	4,315,000.00	4,266,369	4,653,879
ORACLE CORP 4.3% DUE 07-08-2034	1,150,000.00	1,149,540	1,278,049
ORACLE CORP 4.375% DUE 05-15-2055	2,500,000.00	2,488,725	2,794,303
ORACLE CORP 4.375% DUE 05-15-2055	915,000.00	884,353	1,022,715
ORACLE CORP 4.5% DUE 07-08-2044	400,000.00	399,804	455,953
ORACLE CORP 5.375 DUE 07-15-2040	7,400,000.00	9,047,094	9,356,020
ORACLE CORP 5.375 DUE 07-15-2040	2,115,000.00	2,567,730	2,674,052
ORACLE CORP 6.125% DUE 07-08-2039	3,565,000.00	4,936,342	4,895,900
ORACLE CORP COM	108,400.00	4,669,762	5,125,152
ORANGE 5.375% DUE 01-13-2042	2,650,000.00	3,002,927	3,196,719
ORANGE 5.375% DUE 01-13-2042	1,960,000.00	2,209,121	2,364,366
ORANGE NT STEP UP 03-01-2031 02-28-2031	1,630,000.00	2,389,862	2,445,481
ORANGE S A 5.5% DUE 02-06-2044	4,100,000.00	4,887,077	5,032,885
ORANGE S A 5.5% DUE 02-06-2044	850,000.00	932,299	1,043,403
OSHKOSH CORPORATION	3,390.00	295,070	308,117
OTC DERIVATIVE COLL RECEI FROM CITIBANK	185,000.00	185,000	185,000
OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC	180,000.00	180,000	180,000
OTC DERIVATIVE CASH COLL RECEIVABLE FROMMORGAN STANLEY	580,000.00	580,000	580,000
OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM CREDIT SUISSE EUROPE	260,000.00	260,000	260,000
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	(930,000.00)	(930,000)	(930,000)
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	(910,000.00)	(910,000)	(910,000)
OTC DERIVATIVE CASH COLL PAY FROM MORGANSTANLEY	(98,000.00)	(98,000)	(98,000)
OWENS CORNING NEW 4.2 DUE 12-15-2022	775,000.00	779,979	812,628
OWENS CORNING NEW COM STK	18,840.00	975,787	1,732,150
OWENS CORNING NEW COM STK	13,800.00	820,826	1,268,772
PA ELEC CO 6.15% DUE 10-01-2038	300,000.00	299,355	372,024
PAC GAS & ELEC CO 2.95% DUE 03-01-2026	1,115,000.00	1,090,972	1,085,554
PAC GAS & ELEC CO 3.75 DUE 08-15-2042	2,000,000.00	1,928,077	1,927,030
PAC GAS & ELEC CO 3.75 DUE 08-15-2042	1,220,000.00	1,223,955	1,175,488
PAC GAS & ELEC CO 4.3% DUE 03-15-2045	485,000.00	479,427	506,781
PAC GAS & ELEC CO 4.45 DUE 04-15-2042	3,941,000.00	4,276,933	4,215,242
PAC GAS & ELEC CO 4.45 DUE 04-15-2042	765,000.00	739,139	818,234
PAC GAS & ELEC CO 4.5% DUE 12-15-2041	250,000.00	249,138	267,172
PAC GAS & ELEC CO 4.5% DUE 12-15-2041	200,000.00	202,788	213,737
PAC GAS & ELEC CO 4.6% DUE 06-15-2043	1,300,000.00	1,298,947	1,420,916
PAC GAS & ELEC CO 5.4% DUE 01-15-2040	585,000.00	673,180	705,596
PAC GAS & ELEC CO 5.8% DUE 03-01-2037	2,495,000.00	2,940,524	3,113,545
PAC GAS & ELEC CO 6.05% DUE 03-01-2034	2,000,000.00	2,261,036	2,520,882
PAC GAS & ELEC CO 6.05% DUE 03-01-2034	1,500,000.00	1,990,199	1,890,662
PACIFIC GAS & ELEC CO 5.125 DUE 11-15-2043	1,165,000.00	1,189,872	1,359,984
PACIFIC GAS & ELEC CO 5.125 DUE 11-15-2043	1,150,000.00	1,148,241	1,342,473

NTESS RETIREMENT INCOME PLAN

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PACIFICORP 4.1 DUE 02-01-2042	775,000.00	782,673	839,804
PACIFICORP 5.25% DUE 06-15-2035	245,000.00	283,869	299,405
PACIFICORP 5.75% DUE 04-01-2037	780,000.00	995,748	1,007,055
PACIFICORP 6% DUE 01-15-2039	530,000.00	666,173	712,199
PACIFICORP 6.1% DUE 08-01-2036	775,000.00	907,455	1,036,112
PACIFICORP 6.25% DUE 10-15-2037	565,000.00	739,099	772,073
PACIFICORP 6.25% DUE 10-15-2037	2,100,000.00	2,921,313	2,869,650
PANCANADIAN PETE 7.2% DUE 11-01-2031	400,000.00	469,096	513,556
PANCANADIAN PETE 7.2% DUE 11-01-2031	1,100,000.00	1,317,371	1,412,278
PBF ENERGY INC CL A CLA	19,886.00	674,197	704,959
PECO ENERGY CO 4.15% DUE 10-01-2044	1,125,000.00	1,121,141	1,229,500
PEPSICO INC 3.45% DUE 10-06-2046	1,745,000.00	1,717,685	1,692,882
PEPSICO INC 4% DUE 05-02-2047	2,100,000.00	2,090,907	2,236,949
PEPSICO INC 4.25% DUE 10-22-2044	450,000.00	490,060	496,617
PEPSICO INC 4.45% DUE 04-14-2046	2,000,000.00	2,115,820	2,272,680
PEPSICO INC COM	23,342.00	2,375,730	2,799,173
PEPSICO INC COM	37,700.00	4,052,281	4,520,984
PERRIGO FIN PLC 4.9% DUE 12-15-2044	1,318,000.00	1,303,229	1,363,196
PERRIGO FIN UNLTD 4.375% DUE 03-15-2026	1,000,000.00	997,510	1,026,018
PETROBRAS GLOBAL 7.25% DUE 03-17-2044	1,700,000.00	1,756,100	1,768,000
PETRO-CDA 5.95% DUE 05-15-2035	1,545,000.00	1,857,503	1,934,230
PETRO-CDA 6.8% DUE 05-15-2038	220,000.00	249,915	303,211
PETROLEO GLOBAL TRADING BV TL 02-19-2020	1,300,000.00	1,256,450	1,256,450
PETROLEOS 5.625% DUE 01-23-2046	1,500,000.00	1,372,500	1,388,250
PETROLEOS MEXICANOS 144A 6.5% DUE 03-13-2027	2,163,000.00	2,143,403	2,364,159
PETROLEOS MEXICANOS 6.75% DUE 09-21-2047	300,000.00	313,394	313,155
PFIZER INC 4.125% DUE 12-15-2046	285,000.00	287,851	316,387
PFIZER INC 4.3% DUE 06-15-2043	675,000.00	720,704	757,790
PFIZER INC 5.6% DUE 09-15-2040	865,000.00	1,058,131	1,126,660
PFIZER INC 5.6% DUE 09-15-2040	1,300,000.00	1,419,850	1,693,246
PFIZER INC COM	157,639.00	5,426,844	5,709,685
PFIZER INC NT 7.2 DUE 03-15-2039	1,925,000.00	2,702,430	2,952,063
PG&E CORP COM	80,200.00	4,421,890	3,595,366
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	205,000.00	184,331	204,443
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	1,565,000.00	1,523,601	1,560,746
PHILIP MORRIS INTL 4.125% DUE 03-04-2043	625,000.00	590,650	642,746
PHILIP MORRIS INTL 4.125% DUE 03-04-2043	1,030,000.00	976,646	1,059,246
PHILIP MORRIS INTL 4.25% DUE 11-10-2044	2,650,000.00	2,779,267	2,793,259
PHILIP MORRIS INTL 4.375% DUE 11-15-2041	200,000.00	195,906	215,219
PHILIP MORRIS INTL 4.375% DUE 11-15-2041	1,350,000.00	1,475,004	1,452,727
PHILIP MORRIS INTL 6.375% DUE 05-16-2038	1,800,000.00	2,501,591	2,435,872
PHILIP MORRIS INTL COM STK NPV	7,409.00	677,179	782,761
PHILLIPS 66 3.75% DUE 03-01-2028	630,000.00	627,606	630,288
PHILLIPS 66 4.65% DUE 11-15-2034	500,000.00	493,720	547,825
PHILLIPS 66 4.65% DUE 11-15-2034	890,000.00	939,536	975,129
PHILLIPS 66 4.875% DUE 11-15-2044	1,500,000.00	1,471,485	1,718,079
PHILLIPS 66 4.875% DUE 11-15-2044	1,125,000.00	1,206,539	1,288,559
PHILLIPS 66 COM	9,502.00	832,369	961,127
PILGRIMS PRIDE CORP	5,635.00	181,116	175,023
PILGRIMS PRIDE CORP	4,300.00	134,973	133,558
PIONEER NAT RES CO 4.45% DUE 01-15-2026	575,000.00	574,362	616,306
PLAINS ALL AMERN 3.6% DUE 11-01-2024	2,200,000.00	2,162,666	2,142,485
PLAINS ALL AMERN 4.3% DUE 01-31-2043	320,000.00	212,573	282,600
PLAINS ALL AMERN 4.3% DUE 01-31-2043	1,015,000.00	1,004,254	896,371
PLAINS ALL AMERN 4.5% DUE 12-15-2026	3,000,000.00	3,110,040	3,041,100
PLAINS ALL AMERN 4.7 DUE 06-15-2044	1,050,000.00	928,137	981,595
PLAINS ALL AMERN 6.65% DUE 01-15-2037	1,800,000.00	2,041,362	2,055,310
PLAINS ALL AMERN 6.65% DUE 01-15-2037	1,085,000.00	1,241,240	1,238,895
PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG	540,000.00	400,302	525,800
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	2,500,000.00	2,335,025	2,400,700
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	4,500,000.00	4,420,800	4,321,260

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PNC FINL SVCS 3.9% DUE 04-29-2024	1,515,000.00	1,511,016	1,586,357
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE	600,000.00	600,000	692,838
PORT AUTH N Y & N J TAXABLE-CONS-100D 4.926 DUE 10-01-2051 BEO TAXABLE	600,000.00	670,152	741,372
PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW	33,860.00	1,583,580	1,543,339
PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW	11,500.00	528,232	524,170
POTASH CORP SASK 4% DUE 12-15-2026	635,000.00	634,263	660,632
POTOMAC ELEC PWR 4.15% DUE 03-15-2043	1,324,000.00	1,314,607	1,443,594
PPL CAP FDG INC 4% DUE 09-15-2047	1,700,000.00	1,679,464	1,746,820
PPL CAP FDG INC 5% DUE 03-15-2044	780,000.00	838,032	903,782
PPL ELEC UTILS 4.75 DUE 07-15-2043	2,000,000.00	1,987,320	2,379,774
PPL ELEC UTILS 4.75 DUE 07-15-2043	350,000.00	347,781	416,460
PPL ELEC UTILS 5.2% DUE 07-15-2041	950,000.00	1,038,146	1,165,607
PRESIDENT & 5.625% DUE 10-01-2038	130,000.00	149,595	175,847
PROGRESS ENERGY 6% DUE 12-01-2039	1,420,000.00	1,802,844	1,833,875
PROGRESS ENERGY 6% DUE 12-01-2039	775,000.00	1,012,843	1,000,882
PROGRESS ENERGY 7% DUE 10-30-2031	250,000.00	334,355	334,072
PROGRESS ENERGY 7% DUE 10-30-2031	1,200,000.00	1,472,604	1,603,544
PROGRESSIVE CORP 3.7% DUE 01-26-2045	365,000.00	342,443	367,997
PROGRESSIVE CORP 4.35 DUE 04-25-2044	235,000.00	252,569	261,226
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG	2,025,000.00	2,063,698	2,186,976
PRUDENTIAL FINL FIXED 5.375% DUE 05-15-2045	1,950,000.00	1,950,000	2,089,425
PRUDENTIAL FINL INC COM	27,866.00	2,717,902	3,204,033
PRUDENTIAL FINL INC COM	9,300.00	1,010,899	1,069,314
PRUDENTIAL FINL INC DTD 06-21-2010 6.62506-21-2040	230,000.00	271,478	322,991
PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436	600,000.00	336,000	755,429
PSEG PWR LLC 8.625% DUE 04-15-2031	529,000.00	768,324	697,471
PUB SERVICE ENTERPRISE GROUP INC COM	27,589.00	1,116,774	1,420,834
PUB SERVICE ENTERPRISE GROUP INC COM	23,100.00	1,123,342	1,189,650
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047	325,000.00	329,030	332,779
PUB SVC ELEC GAS 3.8% DUE 03-01-2046	1,040,000.00	1,037,125	1,094,003
PUB SVC ELEC GAS 4 DUE 06-01-2044	1,000,000.00	990,510	1,070,159
PUB SVC ELEC GAS 4 DUE 06-01-2044	845,000.00	881,876	904,284
PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG	1,225,000.00	1,359,279	1,310,259
PUBLIC SERVICE CO OF COLORADO 3.6 DUE 09-15-2042	900,000.00	896,886	909,354
PUBLIC SERVICE ELECTRIC & GAS CO 4.15% DUE 11-01-2045 BEO	380,000.00	418,604	415,251
PUBLIC SVC COLORADO 3.8% 06-15-2047	1,160,000.00	1,155,267	1,216,420
PUBLIC SVC CO COLO 3.55% DUE 06-15-2046	485,000.00	479,956	479,528
PUBLIC SVC CO COLO 4.3% DUE 03-15-2044	650,000.00	647,602	724,238
PUBLIC SVC CO COLO 4.75% DUE 08-15-2041	1,775,000.00	2,101,849	2,065,101
PUBLIC SVC CO COLO 6.5% DUE 08-01-2038	795,000.00	1,016,262	1,121,733
PUGET SOUND ENERGY 4.3% DUE 05-20-2045	555,000.00	570,339	627,511
PUGET SOUND ENERGY 5.795% DUE 03-15-2040	585,000.00	798,750	773,811
PUGET SOUND ENERGY 6.274% DUE 03-15-2037	510,000.00	657,706	674,792
PUGET SOUND ENERGY INC 5.76 DUE 07-15-2040	300,000.00	365,310	395,558
PULTE GROUP INC	23,026.00	726,648	765,615
PUT SWAPTION USD GSCMUS33 6M 2.9425%/3M LIBOR EUROPEAN 317U312P0 12-12-2019	3,500,000.00	168,000	133,602
PUT SWPTN GBP BARCGB33 6M 1.6%/6MLIBOR European 317U937M2 15/02/2018	10,200,000.00	72,772	145
PUT SWPTN GBP BARCGB33 6M 1.7%/6MLIBOR European 317U912M1 05/02/2018	26,100,000.00	178,261	14
PUT SWPTN GBP GSCMUS33 6M 1.6%/6MLIBOR European 317U938M1 15/02/2018	11,200,000.00	78,371	159
PUT SWPTN USD BOFAUS6S 6M 2.45%/3MLIBOR European 317U888L3 06-28-2019	100,000.00	7,576	7,095
PUT SWPTN USD BOFAUS6S 6M 2.7%/3MLIBOR European 317U395L9 05-13-2019	4,000,000.00	346,667	172,951
PUT SWPTN USD CHASUS33 6M 2.605%/3MLIBOREuropean 317U945K6 10-17-2018	13,500,000.00	1,218,420	514,775
PUT SWPTN USD DEUTGB2L 6M 2.56%/3MLIBOR European 317U965K1 11-19-2018	9,400,000.00	1,005,241	422,699
PUT SWPTN USD DEUTGB2L 6M 2.7%/3MLIBOR European 317U457N0 06-11-2018	8,900,000.00	107,690	46,277
PUT SWPTN USD DEUTGB2L 6M 3.23%/3MLIBOR European 317U129L2 02-19-2019	9,500,000.00	449,667	102,092
PUT SWPTN USD GSCMUS33 6M 3.2%/3MLIBOR European 317U131L8 03-18-2019	5,600,000.00	280,000	71,094
PUT SWPTN USD MSCUS33 6M 2.45%/3MLIBOR European 317U891L8 06-28-2019	12,700,000.00	987,778	901,010
PUT SWPTN USD MSCUS33 6M 2.695%/3MLIBOREuropean 317U455N2 06-08-2018	10,800,000.00	136,890	56,001
PVPTL CLEVELAND ELEC ILLUM CO 3.5% 04-01-2028	1,000,000.00	997,040	1,001,092
PVPTL IPALCO ENTERPRISES INC 3.7% DUE 09-01-2024	349,000.00	348,654	348,683
PVPTL AASET 2017-1 SR 17-1A CL A 3.967% 05-16-2042	2,099,900.00	2,099,889	2,107,260

NTES RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2017

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
PVTPL AIG SUNAMERICA GLOBAL FING X SR NT144A 6.9% DUE 03-15-2032 BEO	800,000.00	975,289	1,066,970
PVTPL AIR LIQUIDE FIN S A NT 144A 3.5% DUE 09-27-2046/09-27-2016 BEO	460,000.00	459,066	452,020
PVTPL AIRBUS GROUP 3.95% 04-10-2047	3,000,000.00	2,963,070	3,197,676
PVTPL AIRBUS GROUP 3.95% 04-10-2047	1,910,000.00	1,907,640	2,035,854
PVTPL AIRBUS GROUP 3.95% 04-10-2047	1,725,000.00	1,703,765	1,838,664
PVTPL ALIMENTATION COUCHE-TARD INC SR NT4.5% 07-26-2047	2,200,000.00	2,198,922	2,289,747
PVTPL ALIMENTATION COUCHE-TARD INC SR NT4.5% 07-26-2047	285,000.00	291,774	296,626
PVTPL AMAZON COM INC 3.875% 08-22-2037	1,265,000.00	1,261,850	1,342,290
PVTPL AMAZON COM INC 3.875% 08-22-2037	1,180,000.00	1,177,062	1,252,097
PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5.25% DUE 01-15-2022/12-15-2009 BEO	1,100,000.00	1,282,632	1,190,463
PVTPL AT&T INC 5.15% 11-15-2046	6,844,000.00	7,122,962	6,994,787
PVTPL AT&T INC8.0% 11-15-2031	1,102,000.00	1,634,896	1,528,711
PVTPL AVIATION CAP GROUP LLC SR NT 144A 3.5% DUE 11-01-2027/07-01-2027 BEO	2,300,000.00	2,262,464	2,254,129
PVTPL BAKER HUGHES A GE CO LLC/BAKER HUGHES 144A 4.08 DUE 12-15-2047	1,720,000.00	1,731,914	1,749,352
PVTPL BAT CAPITAL CORP 4.39% DUE 08-15-2037	3,740,000.00	3,796,522	3,927,385
PVTPL BAT CAPITAL CORP 4.39% DUE 08-15-2037	1,725,000.00	1,725,000	1,811,428
PVTPL BOSTON GAS CO SR NT 144A 4.487% DUE 02-15-2042 BEO	1,250,000.00	1,414,659	1,400,933
PVTPL BRIGHTHOUSE FINL INC 4.7% 06-22-2047	1,375,000.00	1,354,607	1,402,684
PVTPL CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028	7,600,000.00	7,513,968	7,282,381
PVTPL CMO JP MORGAN CHASE COML MTG SECS TR 2011-C A-3 4.1063 DUE 07-15-2046 BEO	376,621.24	380,386	377,939
PVTPL COMMONWEALTH BANK AUST 3.9% 07-12-2047	765,000.00	768,313	782,030
PVTPL COX COMMUNICATIONS INC NEW 4.6% DUE 08-15-2047	130,000.00	129,202	131,207
PVTPL COX COMMUNICATIONS INC NEW NT 144A3.35% DUE 09-15-2026/09-13-2016 BEO	1,300,000.00	1,297,803	1,270,417
PVTPL CTL 1999-11 TR (CVS CORP BROOKLYN NY) 7.15 PASS THRU CTF5 5-15-19 BEO	2,525,156.14	3,246,639	3,255,171
PVTPL DAIMLER FINANCE NA LLC NT 144A 1.5% DUE 07-05-2019 BEO	2,100,000.00	2,096,871	2,075,432
PVTPL DCP MIDSTREAM LLC 144A 4.75% DUE 09-30-2021/09-19-2011 BEO	127,000.00	126,938	131,128
PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	1,900,000.00	2,448,188	2,448,232
PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	3,149,000.00	3,472,912	4,057,622
PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	1,925,000.00	1,960,526	2,480,445
PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 FIN CORP 1ST LIEN NT 144A 6.02	1,290,000.00	1,289,381	1,422,377
PVTPL DUQUESNE LIGHT HLDGS 3.616% DUE 08-01-2027	1,388,000.00	1,388,000	1,387,378
PVTPL ECOLAB INC 3.25% 12-01-2027	1,830,000.00	1,824,419	1,830,972
PVTPL EDF S A NT 4.875 DUE 01-22-2044	950,000.00	918,897	1,052,350
PVTPL EDF S A NT 6 DUE 01-22-2114 BEO	1,200,000.00	1,163,436	1,339,862
PVTPL EDF S A NT 6 DUE 01-22-2114 BEO	1,680,000.00	1,814,637	1,875,807
PVTPL ENEL FIN INTL N V NT 4.75% DUE 05-25-2047	2,200,000.00	2,196,502	2,382,098
PVTPL ERAC USA FIN LLC GTD NT 144A 2.7% DUE 11-01-2023/10-18-2016 BEO	2,400,000.00	2,322,192	2,335,390
PVTPL ERAC USA FINANCE LLC 4.2% 11-01-2046	2,100,000.00	1,927,044	2,056,736
PVTPL ERAC USA FINANCE LLC 4.2% 11-01-2046	835,000.00	821,347	817,797
PVTPL FMR LLC NT 144A 6.45% DUE 11-15-2039 BEO	925,000.00	1,051,921	1,246,015
PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028	1,000,000.00	996,310	992,304
PVTPL GREENKO DUTCH B V SR NT 144A 5.25%DUE 07-24-2024/07-24-2017 BEO	800,000.00	800,000	809,840
PVTPL HALLIBURTON CO DEB 144A 7.6% DUE 08-15-2096 BEO	1,475,000.00	2,121,260	2,094,162
PVTPL HEINEKEN N V SR NT 4 DUE 10-01-2042 BEO	74,000.00	72,706	75,948
PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO	2,020,000.00	2,686,656	2,734,387
PVTPL INTEL CORP INTEL CORP 3.734% 12-08-2047	445,000.00	450,803	462,106
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 5.71% DUE 01-15-2026 BEO	1,800,000.00	1,800,000	1,896,269
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 5.71% DUE 01-15-2026 BEO	1,750,000.00	1,755,864	1,843,595
PVTPL JOHNSON S C & SON INC SR NT 144A 4.75% DUE 10-15-2046/10-16-2015 BEO	420,000.00	483,005	490,985
PVTPL KEYSpan GAS EAST CORP CORPOND 5.819% DUE 04-01-2041 BEO	6,750,000.00	8,660,293	8,858,592
PVTPL LIBERTY MUT GROUP INC SR NT 6.5 DUE 05-01-2042 BEO	390,000.00	451,250	520,412
PVTPL MASS MUT LIFE INS CO 5.375 12-1-41	395,000.00	457,692	480,604
PVTPL MASS MUT LIFE INS CO SURP NT 144A 8.875 DUE 06-01-2039 BEO	301,000.00	435,400	498,808
PVTPL MASS MUT LIFE INS CO SURP NT 144A 8.875 DUE 06-01-2039 BEO	420,000.00	629,982	696,011
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077	2,100,000.00	2,081,079	2,387,477
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077	890,000.00	881,981	1,011,836
PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 144A 4.5% DUE 04-15-2065 BEO	1,553,000.00	1,527,267	1,650,393
PVTPL MELCO RESORTS FIN LTD 4.875% 06-06-2025	1,400,000.00	1,400,000	1,415,347
PVTPL METLIFE CAP TR IV METLIFE CAPITAL TR IV 7.875 DUE 12-15-2067/12-12-2007BEO	400,000.00	470,275	533,000
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO	376,000.00	375,319	468,110
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO	1,295,000.00	1,292,656	1,612,241

NTES RETIREMENT INCOME PLAN

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

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Plan #: 006

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PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO	1,725,000.00	2,139,600	2,166,353
PVTPL N.W FLA TIMBER FIN LLC N.W FL 4.75DUE 03-04-2029	1,105,000.00	1,088,237	1,046,247
PVTPL NATIONWIDE BLDG SOC 4.125% 10-18-2032	940,000.00	939,163	940,318
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG	1,500,000.00	2,454,810	2,551,043
PVTPL NIAGARA MOHAWK PWR CORP NEW SR NT 4.278% DUE 10-01-2034 BEO	1,500,000.00	1,499,985	1,646,778
PVTPL NORFOLK SOUTHN CORP NT 4.05% 08-15-2052	1,786,000.00	1,720,540	1,851,130
PVTPL NORTHN NAT GAS CO DEL 4.1 DUE 09-15-2042/08-27-2012 BEO	4,800,000.00	4,791,648	4,931,208
PVTPL NXP B V / NXP FDG LLC SR NT 144A 4.625% DUE 06-01-2023 BEO	1,650,000.00	1,757,006	1,725,900
PVTPL OHIO NATL LIFE INS CO SURPLUS NT 144A 6.875% DUE 06-15-2042 BEO	500,000.00	500,000	666,525
PVTPL PACIFIC GAS & ELEC CO SR NT 3.3% 12-01-2027	1,075,000.00	1,071,818	1,064,944
PVTPL PACIFIC GAS & ELEC CO SR NT 3.95% 12-01-2047	825,000.00	821,403	819,963
PVTPL PACIFIC LIFECORP 5.125% 01-30-2043	615,000.00	600,865	694,034
PVTPL PENSKE TRUCK LEASING CO L P/PTL 144A 4.2 04-01-2027/03-20-2017	2,000,000.00	1,997,220	2,078,914
PVTPL PENSKE TRUCK LEASING CO L P/PTL 144A 4.2 04-01-2027/03-20-2017	2,550,000.00	2,546,456	2,650,615
PVTPL PERUSAHAAN LISTRIK NEGAR3 4.125% DUE 05-15-2027 REG	1,700,000.00	1,682,830	1,702,958
PVTPL PRIME SEC ONE MS INC 1ST PRIORITY SR SECD 4.875 DUE 07-15-2032 BEO	1,479,000.00	1,053,788	1,397,655
PVTPL PRUDENTIAL FINL INC 3.905% DUE 12-07-2047 BEO	94,000.00	44,024	95,881
PVTPL PRUDENTIAL FINL INC 3.935% DUE 12-07-2049 BEO	5,061,000.00	4,329,640	5,174,422
PVTPL PRUDENTIAL FINL INC 3.935% DUE 12-07-2049 BEO	1,053,000.00	1,010,556	1,076,599
PVTPL RBS CTZNS FINL GROUP INC 4.15% DUE 09-28-2022	245,000.00	244,067	254,080
PVTPL ROCHE HLDGS INC GTD NT 144A 4.0% DUE 11-28-2044	1,950,000.00	1,919,502	2,091,486
PVTPL SANTANDER UK GROUP HLDGS PLC SUB NT 4.75% DUE 09-15-2025 BEO	2,075,000.00	2,017,481	2,175,405
PVTPL SANTANDER UK PLC SUB NT 5 DUE 11-07-2023 BEO	498,000.00	521,755	532,142
PVTPL SCENTRE MGMT LTD /RE1 LTD AS 2 144A 3.75% DUE 03-23-2027	2,500,000.00	2,483,725	2,538,140
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V 4.2% 03-16-2047	1,575,000.00	1,569,409	1,727,996
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V NT 4.4% 05-27-2045 BEO	1,750,000.00	1,737,015	1,962,763
PVTPL SINOPEC GROUP OVERSEAS DEV 4.0% 09-13-2047	2,300,000.00	2,300,000	2,275,436
PVTPL SWISS RE TREAS US CORP SR NT 144A 4.25% DUE 12-06-2042 BEO	2,320,000.00	2,163,159	2,412,410
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	962,000.00	961,105	1,100,409
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	1,000,000.00	999,070	1,143,876
PVTPL TRUST F/1401 SR NT 6.95 DUE 01-30-2044	2,100,000.00	2,080,125	2,283,750
PVTPL UBS AG LONDON BRH 2.45% 12-01-2020	2,500,000.00	2,497,700	2,492,465
PVTPL UBS GROUP FDG SWITZ AG SR 4.253% DUE 03-23-2028	2,000,000.00	2,000,000	2,107,378
PVTPL UBS GROUP FDG SWITZ AG SR 4.253% DUE 03-23-2028	2,940,000.00	2,955,816	3,097,846
PVTPL WOODSIDE FIN LTD GTD NT 3.7% 03-15-2028	600,000.00	599,586	595,879
QEP RES INC COM STK	33,728.00	335,650	322,777
QUALCOMM INC 4.3% DUE 05-20-2047	2,600,000.00	2,599,584	2,619,256
QUALCOMM INC 4.3% DUE 05-20-2047	1,025,000.00	1,024,836	1,032,591
QUALCOMM INC 4.8% DUE 05-20-2045	2,800,000.00	2,770,313	3,011,532
QUALCOMM INC 4.8% DUE 05-20-2045	910,000.00	932,304	978,748
QUANTA SVCS INC COM	39,724.00	994,794	1,553,606
QVC INC 4.375% DUE 03-15-2023	1,580,000.00	1,589,340	1,620,197
RABOBANK 5.25% SUB 14/09/2027 GBP	1,200,000.00	1,762,101	1,982,874
RAC BOND CO PLC 4.87% SNR EMTN 06/05/26 GBP	1,000,000.00	1,394,566	1,493,734
RADIAN GROUP INC COM	20,443.00	385,500	421,330
RAYMOND JAMES FINL 4.95% DUE 07-15-2046	2,500,000.00	2,567,525	2,826,385
REALOGY HLDGS CORP COM	17,293.00	584,862	458,265
REALTY INCOME CORP 4.125% 10-15-2026	670,000.00	666,643	696,574
REGENCY CTRS L P 4.4% DUE 02-01-2047	550,000.00	554,312	566,784
REGIONS BK BIRMINGHAM ALA MT SUTRANCHE # SB 00001 6.45 06-26-2037	2,026,000.00	2,351,795	2,589,285
REGIONS FINL CORP 7.375% DUE 12-10-2037	285,000.00	372,606	398,378
REGIONS FINL CORP NEW COM	69,300.00	1,105,859	1,197,504
REINSURANCE GROUP AMER INC COM NEW STK	15,065.00	1,748,700	2,349,085
REINSURANCE GROUP AMER INC COM NEW STK	12,700.00	1,819,853	1,980,311
REPUBLIC N Y CORP 7.2% DUE 07-15-2097	390,000.00	522,262	567,905
REYNOLDS AMERN INC 6.15% DUE 09-15-2043	273,000.00	271,780	350,888
REYNOLDS AMERN INC 7% DUE 08-04-2041	390,000.00	520,896	527,742
REYNOLDS AMERN INC 7% DUE 08-04-2041	1,420,000.00	1,638,843	1,921,521
REYNOLDS AMERN INC 7.25% DUE 06-15-2037	420,000.00	524,996	582,528
REYNOLDS AMERN INC 8.125% DUE 05-01-2040	615,000.00	835,075	919,622
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035	198,000.00	197,125	236,013

NTESS RETIREMENT INCOME PLAN

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REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035	570,000.00	581,487	679,432
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	910,000.00	1,099,912	1,136,381
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	3,705,000.00	4,302,098	4,626,693
RIO TINTO FIN USA 5.2 DUE 11-02-2040	3,000,000.00	3,243,030	3,684,186
RIO TINTO FIN USA 7.125% DUE 07-15-2028	2,005,000.00	2,858,908	2,648,394
RIO TINTO FIN USA PLC 4.75 DUE 03-22-2042 REG	290,000.00	324,043	339,453
ROCKWELL COLLINS 4.35% DUE 04-15-2047	2,500,000.00	2,489,175	2,715,170
ROCKWELL COLLINS 4.35% DUE 04-15-2047	315,000.00	315,170	342,111
ROCKWELL COLLINS 4.35% DUE 04-15-2047	935,000.00	930,951	1,015,474
ROGERS 5% DUE 03-15-2044	1,500,000.00	1,488,465	1,732,358
ROPER TECHNOLOGIES 3.8% DUE 12-15-2026	1,075,000.00	1,074,828	1,108,597
ROYAL BANK OF CDA BA 22/01/2018	3,700,000.00	2,875,510	2,950,547
ROYAL BK CDA BA 18/01/2018	1,200,000.00	932,600	957,045
ROYAL BK SCOTLAND 3.875% DUE 09-12-2023	2,200,000.00	2,199,340	2,237,275
ROYAL BK SCOTLAND GROUP PLC 6 DUE 12-19-2023 REG	2,367,000.00	2,443,665	2,607,066
ROYAL CARIBBEAN CRUISES COM STK	27,500.00	3,300,421	3,280,200
ROYAL KPN NV FORMERLY ROYAL PTT NEDERLAND NV TO 07/06/1998 8.375 10-1-30	1,071,000.00	1,413,348	1,471,180
RPI GBP UK RPI/3.585% LCH_SBSIU5 15/10/2046 SWU09GJ52	250,000.00	2,404	13,436
RPM INTL INC 3.45% DUE 11-15-2022	600,000.00	599,226	614,862
RPM INTL INC 5.25% DUE 06-01-2045	240,000.00	254,957	276,462
RWJ BARNABAS HLTH 3.949% DUE 07-01-2046	745,000.00	745,000	759,481
RYDER SYS INC COM	24,903.00	1,997,417	2,096,086
RYDER SYS INC COM	5,500.00	438,601	462,935
RYMAN HOSPITALITY PPTYS INC COM	8,177.00	511,513	564,377
S CAROLINA ELEC & 4.1% DUE 06-15-2046	430,000.00	432,709	436,918
S CAROLINA ELEC & 4.5% DUE 06-01-2064	970,000.00	952,581	1,005,949
S CAROLINA ELEC & 4.6% DUE 06-15-2043	1,715,000.00	1,747,789	1,852,703
S CAROLINA ELEC & 5.1% DUE 06-01-2065	525,000.00	520,763	600,704
S&P GLOBAL INC COM	12,220.00	1,726,228	2,070,068
S.W. AIRL CO COM	6,155.00	339,430	402,845
SABINE PASS 5.625% DUE 03-01-2025	1,800,000.00	1,962,948	1,985,416
SABINE PASS 5.625% DUE 04-15-2023	3,400,000.00	3,451,000	3,733,975
SABINE PASS FIXED 4.2% DUE 03-15-2028	2,900,000.00	2,897,187	2,934,162
SABINE PASS FIXED 4.2% DUE 03-15-2028	570,000.00	569,447	576,715
SALES TAX SECURITIZATION CORP ILL 3.587%01-01-2043 BEO TAXABLE	1,440,000.00	1,439,741	1,437,595
SAN DIEGO GAS & 3.75% DUE 06-01-2047	775,000.00	771,544	814,289
SAN DIEGO GAS & 3.95% DUE 11-15-2041	2,000,000.00	1,836,300	2,117,450
SAN DIEGO GAS & 4.5% DUE 08-15-2040	945,000.00	987,062	1,101,540
SAN JOSE CALIF REDEV AGY SUCC AGY TX ALLOCATION 3.375 08-01-2034 BEO TAXABLE	370,000.00	361,505	364,524
SANDERSON FARMS INC COM	6,844.00	614,820	949,810
SANDERSON FARMS INC COM	6,900.00	1,107,293	957,582
SANTANDER HLDGS 4.4% DUE 07-13-2027	600,000.00	614,442	613,592
SANTANDER HLDGS 4.4% DUE 07-13-2027	760,000.00	778,293	777,216
SANTANDER UK GROUP 3.823% DUE 11-03-2028	865,000.00	865,000	867,007
SAUDI INTERNATIONAL BOND 144A TBOND 4.625% DUE 10-04-2047 REG	3,300,000.00	3,279,870	3,370,303
SECRETARIA TESOURO 0% TB 01/04/18 BRL1000	11,400.00	3,506,885	3,382,863
SEI INVTS CO COM	22,736.00	1,338,869	1,633,809
SEMPRA ENERGY 4.05 SNR NTS DUE 12-01-2023	2,700,000.00	2,690,955	2,824,214
SEMPRA ENERGY 6% DUE 10-15-2039	654,000.00	723,535	843,869
SEMPRA ENERGY 6% DUE 10-15-2039	685,000.00	883,335	883,869
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	2,000,000.00	1,994,220	2,248,746
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	7,815,000.00	8,309,738	8,786,975
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	1,235,000.00	1,282,324	1,388,601
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	1,600,000.00	1,625,906	1,819,821
SHELL INTL FIN B V 3.625% DUE 08-21-2042	820,000.00	720,919	809,602
SHELL INTL FIN B V 3.625% DUE 08-21-2042	1,200,000.00	1,028,981	1,184,783
SHELL INTL FIN B V 3.75% DUE 09-12-2046	840,000.00	783,728	856,733
SHELL INTL FIN B V 4% DUE 05-10-2046	2,970,000.00	2,916,481	3,163,201
SHELL INTL FIN B V 4.125% DUE 05-11-2035	1,876,000.00	1,860,354	2,046,448
SHELL INTL FIN B V 4.125% DUE 05-11-2035	1,295,000.00	1,284,791	1,412,660
SHELL INTL FIN B V 6.375% DUE 12-15-2038	1,630,000.00	2,418,628	2,272,429

NTESS RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2017

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
SHERWIN WILLIAMS CO 4 DUE 12-15-2042	1,145,000.00	1,091,886	1,148,093
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	1,800,000.00	1,787,634	1,968,019
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	980,000.00	973,267	1,071,477
SHERWIN-WILLIAMS FIXED 4.4% DUE 02-01-2045	365,000.00	362,441	374,081
SHIRE ACQUISITIONS 2.4% DUE 09-23-2021	2,000,000.00	1,975,800	1,968,522
SHIRE ACQUISITIONS 3.2% DUE 09-23-2026	1,650,000.00	1,648,037	1,613,292
SIMON PPTY GROUP L 4.25% DUE 10-01-2044	1,000,000.00	994,090	1,043,499
SIMON PPTY GROUP L 4.75% DUE 03-15-2042	550,000.00	536,834	617,097
SIMON PROPERTY GROUP INC COM	22,090.00	3,748,830	3,793,737
SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00107 7.25% DUE 01-25-2022	1,100,000.00	1,137,125	1,178,375
SLM CORP MTN 5.5 01-15-2019	700,000.00	700,000	712,250
SMALL BUSINEE ADMIN GTD DEV PARTN CTF SER 2005-20J DUE 10-01-2025 REG	86,434.52	86,435	90,628
SMUCKER J M CO 3.375% DUE 12-15-2027	1,020,000.00	1,019,653	1,021,357
SMUCKER J M CO 4.375% DUE 03-15-2045	400,000.00	393,240	424,123
SMUCKER J M CO COM NEW	18,200.00	2,117,047	2,261,168
SOUTH CAROLINA ELEC & GAS CO 4.35 DUE 02-01-2042	1,300,000.00	1,408,958	1,358,092
SOUTHERN CALIF GAS CO 4.45 DUE 03-15-2044 REG	355,000.00	390,418	401,334
SOUTHERN CO 2.35% DUE 07-01-2021	1,800,000.00	1,774,710	1,789,321
SOUTHERN CO 4.25% DUE 07-01-2036	1,475,000.00	1,512,125	1,554,356
SOUTHERN CO 4.25% DUE 07-01-2036	1,935,000.00	1,926,854	2,039,105
SOUTHERN CO 4.4% DUE 07-01-2046	2,100,000.00	2,089,122	2,236,443
SOUTHERN CO 4.4% DUE 07-01-2046	485,000.00	484,521	516,512
SOUTHERN CO 4.4% DUE 07-01-2046	2,550,000.00	2,536,791	2,715,681
SOUTHERN CO FIXED 2.75% DUE 06-15-2020	2,100,000.00	2,121,324	2,113,297
SOUTHERN CO GAS CAP CORP 4.4% 05-30-2047	2,500,000.00	2,494,125	2,678,395
SOUTHERN PWR CO 5.25% DUE 07-15-2043	1,555,000.00	1,565,081	1,758,120
SOUTHN BAPTIST 4.857% DUE 07-15-2045	755,000.00	755,000	869,441
SOUTHN BAPTIST 4.857% DUE 07-15-2045	615,000.00	615,000	708,220
SOUTHN CAL EDISON 3.9 DUE 03-15-2043	935,000.00	929,911	983,661
SOUTHN CAL EDISON 3.9% DUE 12-01-2041	1,720,000.00	1,813,080	1,787,930
SOUTHN CAL EDISON 4% DUE 04-01-2047	490,000.00	525,687	526,293
SOUTHN CAL EDISON 4.05% DUE 03-15-2042	675,000.00	736,921	724,792
SOUTHN CAL EDISON 4.5% DUE 09-01-2040	860,000.00	888,629	968,795
SOUTHN CAL EDISON 5.35% DUE 07-15-2035	1,085,000.00	1,388,939	1,333,899
SOUTHN CAL EDISON 5.5% DUE 03-15-2040	1,565,000.00	2,062,365	2,004,278
SOUTHN CAL EDISON 5.95% DUE 02-01-2038	800,000.00	1,091,266	1,058,094
SOUTHN CAL GAS 3.75 DUE 09-15-2042	825,000.00	816,598	860,793
SOUTHN COPPER 6.75% DUE 04-16-2040	70,000.00	91,795	91,261
SOUTHN COPPER CORP 5.25% DUE 11-08-2042	1,815,000.00	1,794,336	2,027,408
SOUTHN COPPER CORP 5.875% DUE 04-23-2045	1,375,000.00	1,358,954	1,660,776
SOUTHN COPPER CORP 5.875% DUE 04-23-2045	1,960,000.00	2,294,743	2,367,361
SOUTHN COPPER CORP 5.875% DUE 04-23-2045	2,255,000.00	2,227,967	2,723,672
SOUTHN COPPER CORP 7.5% DUE 07-27-2035	1,200,000.00	1,606,755	1,630,836
SOUTHN COPPER CORP 7.5% DUE 07-27-2035	640,000.00	872,992	869,779
SOUTHWEST GAS HLDGS INC COM	11,494.00	925,426	925,037
SOUTHWESTERN ENERGY CO COM	122,963.00	774,192	686,134
SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO	480,000.00	477,240	491,176
SOUTHWESTN ELEC 3.9% DUE 04-01-2045	645,000.00	639,247	661,742
SOUTHWESTN ELEC 6.2% DUE 03-15-2040	1,000,000.00	1,114,438	1,335,215
SOUTHWESTN PUB SVC 4.5% DUE 08-15-2041	885,000.00	921,966	1,010,282
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	516,000.00	576,160	667,284
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	5,354,000.00	6,204,669	6,923,718
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	1,516,000.00	1,900,087	1,960,470
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	1,046,000.00	1,286,371	1,352,673
SPECTRA ENERGY 4.5% DUE 03-15-2045	2,925,000.00	2,902,595	3,016,041
SPECTRA ENERGY 4.5% DUE 03-15-2045	500,000.00	503,315	515,563
SPIRIT AEROSYSTEMS HLDGS INC CL A	15,664.00	722,758	1,366,684
SPIRIT AEROSYSTEMS HLDGS INC CL A	26,200.00	2,050,171	2,285,950
SPIRIT RLTY L P 4.45% DUE 09-15-2026	2,000,000.00	1,973,792	1,991,506
SPRINT COMMUNICATIONS INC TERM LOAN SENIOR SECD 1ST LIEN DUE 01-31-2024BEO	2,679,750.00	2,679,750	2,676,400
ST PAUL TRAVELERS COS INC FORMERLY ST P ST PAUL TRAVELERS 6.75 06-20-2036 BEO	195,000.00	257,457	276,217

NTESS RETIREMENT INCOME PLAN

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STARBUCKS CORP 3.75% 12-01-2047	765,000.00	762,942	775,348
STARBUCKS CORP 4.3% DUE 06-15-2045	600,000.00	655,104	662,849
STATE OF RIO DE JANEIRO 2.7744% 20/12/2020	1,800,000.00	1,800,000	1,800,000
STATE STR CORP 5.25% DUE 12-29-2049	715,000.00	715,000	749,892
STATE STR CORP COM	39,800.00	3,745,564	3,884,878
STATE STR CORP JR SUB DEB FTG RATE DUE 06-01-2077/12-21-2016 REG	2,290,000.00	1,743,220	2,063,840
STATOIL ASA 4.8 DUE 11-08-2043	1,800,000.00	1,969,866	2,108,284
STATOIL ASA 4.8 DUE 11-08-2043	3,000,000.00	2,984,880	3,513,807
STATOIL ASA 5.1 DUE 08-17-2040	820,000.00	938,783	988,668
STRYKER CORP 4.625% DUE 03-15-2046	1,900,000.00	1,878,986	2,157,667
STRYKER CORP 4.625% DUE 03-15-2046	400,000.00	395,576	454,246
SUNCOR ENERGY INC 4% DUE 11-15-2047	1,425,000.00	1,418,265	1,458,399
SUNCOR ENERGY INC 4% DUE 11-15-2047	485,000.00	482,565	496,367
SUNCOR ENERGY INC 6.5% DUE 06-15-2038	1,000,000.00	1,165,889	1,351,010
SUNCOR ENERGY INC 6.85% DUE 06-01-2039	980,000.00	1,375,048	1,363,568
SUNCOR ENERGY INC 6.85% DUE 06-01-2039	630,000.00	842,348	876,579
SUNCOR ENERGY INC 7.15% DUE 02-01-2032	360,000.00	375,210	482,948
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	625,000.00	615,321	587,954
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	1,725,000.00	1,730,486	1,622,752
SUNOCO LOGISTICS 5.3% DUE 04-01-2044	1,680,000.00	1,625,137	1,657,990
SUNOCO LOGISTICS 5.35% DUE 05-15-2045	835,000.00	721,055	829,750
SUNOCO LOGISTICS 5.35% DUE 05-15-2045	685,000.00	680,417	680,693
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	1,200,000.00	1,223,523	1,208,104
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	800,000.00	798,448	805,402
SUNTRUST BKS INC FRN 12-31-2049	2,540,000.00	2,540,000	2,571,750
SWAP COLL RECEIVABLE FROM JPMORGAN CHASE BANK, NA NEW YORK, NY	190,000.00	190,000	190,000
Swiss franc	410,467.43	410,467	410,467
SYNCHRONY FINL 3.95% DUE 12-01-2027	1,870,000.00	1,862,221	1,862,133
SYNOPSIS INC COM	18,338.00	1,426,968	1,563,131
SYNOPSIS INC COM	21,100.00	1,802,508	1,798,564
SYNOVUS FINL CORP COM NEW COM NEW	27,826.00	1,277,728	1,333,978
SYSCO CORP 4.85% DUE 10-01-2045	2,675,000.00	2,803,116	3,057,367
TAMPA ELEC CO 4.35% DUE 05-15-2044	1,500,000.00	1,498,995	1,631,805
TAMPA ELEC CO FIXED 4.2% DUE 05-15-2045	920,000.00	918,289	947,691
TANGER PPTYS LTD 3.75% DUE 12-01-2024	538,000.00	534,928	540,803
TANGER PPTYS LTD PARTNERSHIP 3.875 DUE 12-01-2023	298,000.00	293,113	303,752
TARGET CORP 3.625% DUE 04-15-2046	2,605,000.00	2,482,685	2,535,478
TARGET CORP 4% DUE 07-01-2042	1,030,000.00	1,065,924	1,065,643
TARGET CORP FIXED 3.9% DUE 11-15-2047	2,000,000.00	1,977,110	2,035,756
TC PIPELINES LP 3.9% DUE 05-25-2027	2,300,000.00	2,300,000	2,311,491
TCF FNCL CORP COM	19,336.00	353,085	396,388
TCI COMMUNICATIONS 7.125% DUE 02-15-2028	1,100,000.00	1,487,153	1,439,515
TEACHERS INS & 4.27% DUE 05-15-2047	2,437,000.00	2,429,202	2,577,227
TEACHERS INS & 4.27% DUE 05-15-2047	1,385,000.00	1,392,796	1,464,694
TEACHERS INS & 6.85% DUE 12-16-2039	32,000.00	43,026	45,211
TEACHERS INS & 6.85% DUE 12-16-2039	106,000.00	129,797	149,761
TECH DATA CORP 4.95% 02-15-2027	2,000,000.00	2,000,720	2,109,690
TECH DATA CORP COM	6,100.00	605,105	597,617
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	4,500,000.00	4,545,390	5,106,830
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	3,670,000.00	3,877,666	4,164,903
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	3,350,000.00	3,354,336	3,801,751
TELEPHONE & DATA SYS INC COM STK	38,477.00	1,086,246	1,069,661
TELUS CORP FIXED 3.7% DUE 09-15-2027	545,000.00	544,428	557,362
TENNECO INC	18,789.00	1,055,947	1,099,908
TERADYNE INC COM	4,406.00	157,484	184,479
TEVA 2.8% DUE 07-21-2023	4,000,000.00	3,801,040	3,483,240
TEVA 3.15% DUE 10-01-2026	571,000.00	569,481	471,444
TEXAS ROADHOUSE INC COMMON STOCK	10,100.00	545,784	532,068
TEXTRON INC 4% DUE 03-15-2026	2,000,000.00	1,984,840	2,086,152
THERMO FISHER 4.1% DUE 08-15-2047	1,000,000.00	988,250	1,030,191
THERMO FISHER 4.1% DUE 08-15-2047	1,050,000.00	1,037,663	1,081,701

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THERMO FISHER SCIENTIFIC INC 5.3 DUE 02-01-2044	77,000.00	76,945	91,988
THERMO FISHER SCIENTIFIC INC 5.3 DUE 02-01-2044	800,000.00	799,424	955,720
THOMSON REUTERS 4.5 DUE 05-23-2043	3,500,000.00	3,381,278	3,620,481
THOR INDS INC COM STK	-	-	-
TIME WARNER CABLE 4.5% DUE 09-15-2042	500,000.00	492,085	469,108
TIME WARNER CABLE 4.5% DUE 09-15-2042	385,000.00	359,794	361,213
TIME WARNER CABLE 4.5% DUE 09-15-2042	2,016,000.00	1,862,626	1,891,443
TIME WARNER CABLE 5.5% DUE 09-01-2041	300,000.00	325,509	312,686
TIME WARNER CABLE 5.5% DUE 09-01-2041	2,005,000.00	2,084,016	2,089,787
TIME WARNER CABLE 5.875% DUE 11-15-2040	800,000.00	908,064	867,993
TIME WARNER CABLE 5.875% DUE 11-15-2040	2,096,000.00	2,291,954	2,274,141
TIME WARNER CABLE 5.875% DUE 11-15-2040	3,485,000.00	3,894,877	3,781,194
TIME WARNER CABLE 6.55% DUE 05-01-2037	2,700,000.00	3,084,051	3,175,400
TIME WARNER CABLE 6.55% DUE 05-01-2037	140,000.00	140,218	164,650
TIME WARNER CABLE 6.75% DUE 06-15-2039	890,000.00	919,655	1,067,891
TIME WARNER CABLE 7.3% DUE 07-01-2038	1,195,000.00	1,290,146	1,497,888
TIME WARNER ENTMT 8.375% DUE 07-15-2033	1,000,000.00	1,093,590	1,375,898
TIME WARNER ENTMT 8.375% DUE 07-15-2033	445,000.00	515,501	612,275
TIME WARNER INC 3.8% DUE 02-15-2027	660,000.00	657,459	659,376
TIME WARNER INC 3.875% DUE 01-15-2026	1,000,000.00	999,510	1,009,537
TIME WARNER INC 4.9% DUE 06-15-2042	1,125,000.00	1,150,422	1,171,892
TIME WARNER INC 5.375% DUE 10-15-2041	1,400,000.00	1,498,798	1,548,519
TIME WARNER INC FIXED 4.65% DUE 06-01-2044	325,000.00	325,512	330,495
TIME WARNER INC FIXED 4.65% DUE 06-01-2044	249,000.00	263,766	253,210
TIME WARNER INC FIXED 4.85% DUE 07-15-2045	650,000.00	649,539	682,652
TIME WARNER INC FIXED 4.85% DUE 07-15-2045	876,000.00	938,768	920,005
T-MOBILE US INC COM	25,500.00	1,494,835	1,619,505
TN GAS PIPELN CO 7% DUE 03-15-2027	825,000.00	1,003,364	981,695
TN GAS PIPELN CO 7% DUE 10-15-2028	700,000.00	856,674	848,191
TN GAS PIPELN CO 7.625% DUE 04-01-2037	780,000.00	1,079,746	1,005,815
TOLEDO EDISON CO 6.15% DUE 05-15-2037	1,825,000.00	2,153,614	2,352,104
TOLL BROS INC COM	17,061.00	822,372	819,269
TOLL BROS INC COM	44,700.00	2,119,302	2,146,494
TOTAL SYS SVCS INC 4.8% DUE 04-01-2026	1,010,000.00	1,007,273	1,092,713
TRANSCANADA 4.625% DUE 03-01-2034	1,600,000.00	1,723,552	1,786,522
TRANSCANADA 5% DUE 10-16-2043	2,300,000.00	2,429,766	2,724,244
TRANSCANADA 5% DUE 10-16-2043	1,250,000.00	1,363,063	1,480,568
TRANSCANADA 6.2% DUE 10-15-2037	1,750,000.00	2,370,470	2,309,384
TRANSCANADA 6.2% DUE 10-15-2037	585,000.00	764,275	771,994
TRANSCANADA 7.625% DUE 01-15-2039	1,375,000.00	1,968,459	2,071,636
TRANSCANADA TR FLTGT RT 5.3% DUE 03-15-2077	2,100,000.00	2,100,000	2,165,625
TRANSCANADA TR FLTGT RT 5.875% DUE 08-15-2076	850,000.00	850,000	920,125
TRANSCANADA TR SUB TR NT SER 2015-A DUE 05-20-2075/05-20-2025 REG	762,000.00	762,000	802,005
TRANSOCEAN LTD	114,900.00	1,196,496	1,227,132
TRANSOCEAN PROTEUS 6.25% DUE 12-01-2024	540,000.00	531,900	566,325
TRAVELERS COS INC 3.75% DUE 05-15-2046	805,000.00	776,107	821,416
TRAVELERS COS INC 3.75% DUE 05-15-2046	320,000.00	317,773	326,525
TRAVELERS COS INC 4% DUE 05-30-2047	1,380,000.00	1,410,340	1,469,483
TRAVELERS COS INC 4% DUE 05-30-2047	630,000.00	627,266	670,851
TRAVELERS COS INC 4.3% 08-25-2045	380,000.00	411,570	422,156
TRAVELERS COS INC 5.35% DUE 11-01-2040	3,500,000.00	4,300,499	4,427,864
TRAVELERS COS INC 5.35% DUE 11-01-2040	725,000.00	853,275	917,200
TRAVELERS COS INC 6.25% DUE 06-15-2037	550,000.00	682,776	749,420
TRCINTNL GAS PIPE 7.85% DUE 02-01-2026	1,413,000.00	1,551,347	1,806,053
TRINITY HLTH CORP 4.125% DUE 12-01-2045	720,000.00	719,287	763,422
TRINSEO S A COMMON STOCK	11,404.00	701,922	827,930
TRUSTEES UNION CG 5.45% DUE 11-15-2043	1,702,000.00	1,692,962	2,051,999
TSY INFL IX N/B US GVT NATIONAL 0.375%01-15-2027	226,000.00	228,021	229,112
TUFTS UNIV TAXABLE BD SER 2012A 5.017 DUE 04-15-2112	215,000.00	217,182	245,718
TYSON FOODS INC 4.55% DUE 06-02-2047	2,200,000.00	2,187,152	2,396,051
TYSON FOODS INC 4.55% DUE 06-02-2047	715,000.00	710,824	778,717

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TYSON FOODS INC 4.55% DUE 06-02-2047	1,030,000.00	1,023,985	1,121,787
TYSON FOODS INC CL A COM (DELAWARE)	60,300.00	3,479,578	4,888,521
U S TREAS BD STRIPPED PRIN PMT 00078 08-15-2039 REG	5,965,000.00	3,339,573	3,356,684
U S TREAS SEC STRIPPED INT PMT TINT 05/15/40	2,980,000.00	1,744,701	1,609,537
UK(GOVT OF) 0% T-BILL 22/01/2018 GBP1	3,800,000.00	5,074,810	5,140,021
UK(GOVT OF) 0% TSY BILL 29/01/18 GBP1	7,000,000.00	9,382,721	9,467,798
UN PAC RR CO PASS 7.6% DUE 01-02-2020	194,102.60	194,103	210,601
UNION CARBIDE CORP 7.75% DUE 10-01-2096	245,000.00	335,101	339,046
UNION ELEC CO 2.95% DUE 06-15-2027	360,000.00	358,826	356,641
UNION ELEC CO 3.9 DUE 09-15-2042	1,110,000.00	1,074,758	1,179,456
UNION PAC CORP 3.875% DUE 02-01-2055	370,000.00	334,203	375,915
UNION PAC CORP 4.05% DUE 11-15-2045	1,500,000.00	1,492,995	1,621,281
UNION PAC CORP 4.1% DUE 09-15-2067	500,000.00	506,610	521,650
UNION PAC CORP 4.1% DUE 09-15-2067	1,900,000.00	1,897,188	1,982,270
UNION PAC CORP 4.3% DUE 06-15-2042	2,643,000.00	2,583,357	2,903,898
UNION PAC CORP 4.375% DUE 11-15-2065	780,000.00	744,012	851,798
UNION PAC CORP 4.75 DUE 12-15-2043	480,000.00	547,366	557,078
UNION PAC CORP 4.75% DUE 09-15-2041	875,000.00	964,132	1,016,635
UNION PAC CORP COM	5,800.00	629,055	777,780
UNION PACIFIC CORP 3.6% DUE 09-15-2037	1,250,000.00	1,248,763	1,295,079
UNION PACIFIC CORP 4.821 DUE 02-01-2044 BEO	465,000.00	540,865	549,706
United States dollar	(28,229,935.81)	(28,229,936)	(28,229,936)
United States dollar	-	-	-
United States dollar	1,538,000.00	1,538,000	1,538,000
United States dollar	(1,286,545.80)	(1,286,546)	(1,286,546)
United States dollar	10,255,365.60	10,255,366	10,255,366
United States dollar	12,662,007.01	12,662,007	12,662,007
United States dollar	16,848,487.48	16,848,487	16,848,487
United States dollar	50,968.12	50,968	50,968
United States dollar	(0.09)	(0)	(0)
United States dollar	(15,033.92)	(15,034)	(15,034)
UNITED STATES GOV NATL TREAS BD STRIPPEDPRIN PMT 4.375 05-15-2040	10,290,000.00	5,717,636	5,642,583
UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047	100,000.00	99,802	106,183
UNITED STATES OF AMER TREAS BD 2.375% 5-15-2027	8,500,000.00	8,560,098	8,475,758
UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG	6,345,000.00	6,019,896	6,048,815
UNITED STATES OF AMER TREAS STRIP 02-15-2045	11,170,000.00	5,078,436	5,251,106
UNITED STATES OF AMER TREAS STRIP 0% 02-15-2047	12,935,000.00	5,559,196	5,764,030
UNITED STATES TREAS BD STRIPPED DUE 08-15-2045	12,385,000.00	5,376,195	5,743,891
UNITED STATES TREAS BD STRIPPED PRIN PMT 05-15-2045	10,045,000.00	4,608,840	4,695,686
UNITED STATES TREAS BD STRIPPED PRIN PMT 08-15-2044	6,985,000.00	3,204,714	3,341,715
UNITED STATES TREAS BD STRIPPED PRIN PMT 08-15-2044	1,000,000.00	432,340	478,413
UNITED STATES TREAS BD STRIPPED PRIN PMT0 11-15-2040 REG	1,885,000.00	1,000,848	1,015,629
UNITED STATES TREAS BD STRIPPED PRIN PMT00073 02-15-2038 (UNDDATE) REG	1,045,000.00	599,629	619,786
UNITED STATES TREAS BD STRIPPED PRIN PMT00074 05-15-2038 (UNDDATE) REG	3,344,000.00	919,355	1,967,379
UNITED STATES TREAS BD STRIPPED PRIN PMT00077 05-15-2039 (UNDDATE) REG	3,370,000.00	1,850,912	1,912,856
UNITED STATES TREAS BD STRIPPED PRIN PMT00079 11-15-2039 (UNDDATE) REG	1,920,000.00	1,051,992	1,070,788
UNITED STATES TREAS BD STRIPPED PRIN PMT00079 11-15-2039 (UNDDATE) REG	2,300,000.00	642,859	1,282,715
UNITED STATES TREAS BD STRIPPED PRIN PMT00080 02-15-2040 (UNDDATE) REG	10,080,000.00	5,633,594	5,572,194
UNITED STATES TREAS BD STRIPPED PRIN PMT00083 08-15-2040 (UNDDATE) REG	2,415,000.00	1,277,264	1,313,323
UNITED STATES TREAS BD STRIPPED PRIN PMT00085 02-15-2041 (UNDDATE) REG	510,000.00	256,630	272,731
UNITED STATES TREAS BD STRIPPED PRIN PMT00087 05-15-2041 (UNDDATE) REG	2,225,000.00	1,158,136	1,180,156
UNITED STATES TREAS BD STRIPPED PRIN PMT00088 08-15-2041 (UNDDATE) REG	2,650,000.00	1,339,763	1,393,126
UNITED STATES TREAS BD STRIPPED PRIN PMT00098 08-15-2043 (UNDDATE) REG	8,735,000.00	4,230,192	4,303,516
UNITED STATES TREAS BD STRIPPED PRIN PMT00098 08-15-2043 (UNDDATE) REG	27,000,000.00	12,312,084	13,302,225
UNITED STATES TREAS BD STRIPPED PRIN PMT00102 05-15-2044 (UNDDATE) REG	16,775,000.00	8,372,045	8,079,712
UNITED STATES TREAS BD STRIPPED PRIN PMT00104 ZCPN DUE 11-15-2044 REG	13,650,000.00	6,017,086	6,480,024
UNITED STATES TREAS BD STRIPPED PRIN PMT00109 11-15-2045 (UNDDATE) REG	21,090,000.00	8,860,143	9,709,941
UNITED STATES TREAS BD STRIPPED PRIN PMT00110 0% DUE 02-15-2046 REG	1,640,000.00	743,920	748,881
UNITED STATES TREAS BD STRIPPED PRIN PMT00112 05-15-2046 (UNDDATE) REG	37,500,000.00	16,669,378	17,004,038
UNITED STATES TREAS BD STRIPPED PRIN PMT00114 11-15-2046 (UNDDATE) REG	15,520,000.00	6,655,125	6,935,748
UNITED STATES TREAS BD STRIPPED PRIN PMT00117 05-15-2047	3,200,000.00	1,391,898	1,414,205

NTES RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2017

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG	15,370,000.00	7,560,442	7,462,396
UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG	39,400,000.00	17,668,392	19,129,370
UNITED STATES TREAS BD STRIPPED PRIN PMT11-15-2041 REG	735,000.00	371,175	383,255
UNITED STATES TREAS BD STRIPPED PRIN PMTBD 02-15-2036 (UNDDATE) BEO	805,000.00	510,929	511,582
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP 11-15-2043 REG	4,115,000.00	1,977,946	2,012,601
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043	18,085,000.00	8,992,059	9,053,242
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043	148,300,000.00	65,520,977	74,238,090
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043	360,000.00	129,730	180,214
UNITED STATES TREAS BDS 2.25% DUE 08-15-2027	655,000.00	647,100	645,789
UNITED STATES TREAS BDS 2.25% DUE 08-15-2027	2,022,000.00	1,992,791	1,993,567
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046	7,600,000.00	7,507,762	7,796,232
UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG	7,420,000.00	9,917,506	9,867,153
UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG	2,000,000.00	2,739,844	2,742,266
UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG	1,175,000.00	1,503,883	1,502,026
UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG	1,765,000.00	1,789,491	1,810,090
UNITED STATES TREAS BDS 1.375 02-15-2044 REG	1,500,000.00	1,731,385	1,832,744
UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG	8,205,000.00	8,531,021	8,629,034
UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG	40,573,000.00	41,124,775	42,669,813
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG	6,525,000.00	6,595,837	6,853,547
UNITED STATES TREAS BDS 3% DUE 05-1 5-2045	3,540,000.00	3,648,185	3,717,690
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	5,680,000.00	5,957,244	6,104,892
UNITED STATES TREAS BDS 3.375 05-15-2044REG	6,300,000.00	7,096,182	7,069,532
UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND	2,105,000.00	2,490,051	2,460,465
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043	9,680,000.00	11,251,024	11,297,615
UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG	7,695,000.00	9,073,589	9,168,769
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG	8,070,000.00	8,506,917	8,669,892
UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG	560,000.00	652,903	663,622
UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 REG	2,040,000.00	2,425,383	2,457,882
UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG	2,640,000.00	3,430,661	3,352,800
UNITED STATES TREAS BDS DTD 00246 3% DUE11-15-2045 REG	14,110,000.00	14,623,903	14,818,251
UNITED STATES TREAS BDS DTD 02/15/2000 6.25 DUE 05-15-2030 REG	520,000.00	744,607	731,067
UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG	4,810,000.00	6,175,669	6,192,312
UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG	3,700,000.00	4,813,613	4,763,317
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047	400,000.00	395,484	400,500
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047	10,390,000.00	10,324,353	10,402,988
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047	3,165,000.00	3,118,713	3,168,956
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047	1,715,000.00	1,702,418	1,717,814
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047	13,380,000.00	13,351,547	13,401,957
UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046	500,000.00	542,936	556,042
UNITED STATES TREAS BILLS 02-22-2018	8,545,000.00	8,517,870	8,529,687
UNITED STATES TREAS NTS DTD 2.25% 11-15-2027	1,885,000.00	1,857,041	1,858,418
UNITED STATES TREAS NTS DTD 2.25% 11-15-2027	797,000.00	785,328	785,761
UNITED STATES TREAS NTS DTD 2.25% 11-15-2027	4,185,000.00	4,136,242	4,125,983
UNITED STATES TREAS NTS INFL INDEXED 0.375% 7-15-2027	4,899,000.00	4,848,711	4,913,654
UNITED STATES TREAS SEC STRIPPED 08-15-2038	525,000.00	289,559	298,521
UNITED STATES TREAS SEC STRIPPED INT PMT00005 05-15-2038 (UNDDATE) REG	3,065,000.00	1,822,710	1,755,090
UNITED STATES TREAS SEC STRIPPED INT PMT00019 02-15-2039 (UNDDATE) REG	385,000.00	205,097	215,736
UNITED STATES TREAS SEC STRIPPED INT PMT00091 11-15-2038 (UNDDATE) REG	1,565,000.00	944,134	885,842
UNITED STATES TREAS SEC STRIPPED INT PMT00122 02-15-2040 (UNDDATE) REG	1,665,000.00	978,021	905,940
UNITED STATES TREAS SEC STRIPPED INT PMT00755 05-15-2037 (UNDDATE) REG	2,010,000.00	1,208,929	1,185,781
UNITED STATES TREAS SEC STRIPPED INT PMT00765 02-15-2038 (UNDDATE) REG	2,365,000.00	1,359,832	1,365,639
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2041	4,195,000.00	2,361,609	2,194,488
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2042 (UNDDATE) REG	2,135,000.00	1,163,440	1,081,480
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 08-15-2041 (UNDDATE) REG	4,490,000.00	2,326,230	2,328,846
UNITED STATES TREAS SEC STRIPPED INT PMTNT 194 08-15-2040 (UNDDATE) REG	635,000.00	319,725	339,588
UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	980,000.00	1,006,371	1,043,958
UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	825,000.00	823,862	878,842
UNITEDHEALTH GROUP 3.75% 10-15-2047	1,025,000.00	1,016,674	1,045,775
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	99,000.00	96,753	102,904
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047	2,000,000.00	2,154,500	2,155,110
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047	2,000,000.00	1,996,200	2,201,172

NTESS RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2017

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	554,000.00	553,934	645,178
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	535,000.00	534,936	623,051
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	1,500,000.00	1,481,280	1,711,461
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	1,825,000.00	1,886,836	2,082,278
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	930,000.00	926,178	1,098,520
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	1,057,000.00	1,077,035	1,248,533
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036	2,125,000.00	2,656,288	2,763,199
UNITEDHEALTH GROUP 6.5% DUE 06-15-2037	1,385,000.00	1,918,975	1,933,241
UNITEDHEALTH GROUP 6.625% DUE 11-15-2037	455,000.00	611,006	646,330
UNITEDHEALTH GROUP 6.625% DUE 11-15-2037	1,375,000.00	1,730,549	1,953,194
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038	1,380,000.00	1,955,443	2,001,587
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	2,800,000.00	3,008,946	3,092,709
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	700,000.00	710,297	773,177
UNIV NOTRE DAME DU 3.438% DUE 02-15-2045	705,000.00	705,000	708,519
UNIV SOUTH CAL 3.841% DUE 10-01-2047	1,430,000.00	1,430,000	1,525,617
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE	1,000,000.00	1,023,560	1,116,240
UNIVERSITY VA UNIV REVS 4.179% 09-01-2117 BEO TAXABLE	250,000.00	250,000	260,705
UNUM GROUP	40,248.00	1,357,006	2,209,213
UNUM GROUP FORMERLY UNUMPROVIDENT 5.75 08-15-2042	5,233,000.00	5,634,590	6,403,308
US AIRWAYS GROUP INC 5.9 DUE 10-01-2024	163,542.94	165,178	181,516
US BANCORP DEL 5.625% DUE 12-29-2049	3,030,000.00	3,052,000	3,280,127
US FOODS HLDG CORP COM	17,150.00	501,183	547,600
US FOODS HLDG CORP COM	30,900.00	957,255	986,637
US TREAS BD STRIPPED PRIN 08-15-2042 REG	4,705,000.00	2,322,343	2,393,589
US TREAS BD STRIPPED PRIN 08-15-2042 REG	200,000.00	78,412	101,747
US TREAS BD STRIPPED PRIN PMT 05-15-2043 REG	4,295,000.00	2,152,506	2,132,618
US TREAS BD STRIPPED PRIN PMT STRIPPED PRIN PMT 11-15-2042 REG	4,095,000.00	2,002,912	2,065,751
US TREAS BD STRIPPED PRIN PMT STRIPPED PRIN PMT 11-15-2042 REG	7,250,000.00	3,432,458	3,657,313
US TREAS BDS 4.375 DUE 05-15-2040 REG	2,200,000.00	2,869,973	2,836,625
US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG	550,000.00	710,628	711,584
US TREAS SEC 0 DUE 11-15-2041	530,000.00	277,015	272,841
US TREAS SEC 4.5 DUE 08-15-2039 REG	2,845,000.00	3,714,921	3,716,392
US TREAS SEC STRIPPED INT PMT NT 200 0 11-15-2040 REG	3,115,000.00	1,712,642	1,654,180
US TREAS SEC STRIPPED INT PMT ZCP NT 2060 2-15-2041 REG	1,065,000.00	589,654	560,510
UTD AIRLS PASS 3.45% DUE 01-07-2030	1,600,000.00	1,600,000	1,621,728
UTD PARCEL SVC INC 3.625% DUE 10-01-2042	650,000.00	641,901	658,434
UTD PARCEL SVC INC 3.75% 11-15-2047	4,285,000.00	4,333,224	4,424,293
UTD PARCEL SVC INC 6.2% DUE 01-15-2038	675,000.00	986,125	929,059
UTD STATES TREAS 3% DUE 05-15-2047	5,415,000.00	5,644,096	5,693,152
UTD STATES TREAS 3% DUE 05-15-2047	4,899,000.00	5,036,211	5,150,647
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2042	440,000.00	198,711	224,174
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2043	1,340,000.00	590,092	661,330
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2044	1,955,000.00	935,131	935,653
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2039	600,000.00	290,550	334,145
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2043	1,945,000.00	1,003,367	952,218
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2044	985,000.00	488,476	467,968
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2039	5,440,000.00	3,239,194	3,006,095
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2042	1,775,000.00	871,334	887,315
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2043	1,060,000.00	479,749	515,935
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2044	165,000.00	76,321	77,860
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2042	670,000.00	354,144	332,377
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2043	930,000.00	410,594	448,218
UTD TECHNOLOGIES 3.75% DUE 11-01-2046	1,250,000.00	1,234,888	1,251,991
UTD TECHNOLOGIES 4.05% DUE 05-04-2047	2,900,000.00	2,891,996	3,035,369
UTD TECHNOLOGIES 4.5% DUE 06-01-2042	2,685,000.00	2,921,640	2,975,960
UTD TECHNOLOGIES 4.5% DUE 06-01-2042	3,350,000.00	3,757,625	3,713,023
UTD TECHNOLOGIES 5.4% DUE 05-01-2035	540,000.00	643,731	654,015
UTD TECHNOLOGIES CORP NT DTD 08/04/1998 6.7 DUE 08-01-2028 BEO	750,000.00	925,050	971,867
VA ELEC & PWR CO 4.45 02-15-2044	725,000.00	769,421	817,960
VA ELEC & PWR CO 3.8% DUE 09-15-2047	1,500,000.00	1,493,340	1,552,842
VA ELEC & PWR CO 4% DUE 11-15-2046	325,000.00	323,479	347,833

NTESS RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2017

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
VA ELEC & PWR CO 4.2% DUE 05-15-2045	4,500,000.00	4,662,320	4,888,229
VA ELEC & PWR CO 6% DUE 05-15-2037	3,400,000.00	4,519,168	4,484,246
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	2,505,000.00	4,265,053	4,315,902
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	875,000.00	1,530,496	1,507,551
VALE OVERSEAS LTD 5.875% DUE 06-10-2021	1,900,000.00	1,900,000	2,069,100
VALE OVERSEAS LTD 6.875% DUE 11-10-2039	1,316,000.00	1,556,330	1,613,745
VALE OVERSEAS LTD 6.875% DUE 11-10-2039	1,485,000.00	1,559,448	1,820,981
VALE OVERSEAS LTD 6.875% DUE 11-21-2036	3,130,000.00	3,207,817	3,834,250
VALE OVERSEAS LTD 8.25% DUE 01-17-2034	340,000.00	438,600	449,225
VALE S A 5.625% DUE 09-11-2042	1,365,000.00	1,372,631	1,494,675
VALERO ENERGY CORP 4.9% DUE 03-15-2045	1,490,000.00	1,400,203	1,697,047
VALERO ENERGY CORP 6.625% DUE 06-15-2037	1,200,000.00	1,458,141	1,581,497
VALERO ENERGY CORP COM STK NEW	35,032.00	1,960,254	3,219,791
VALERO ENERGY CORP COM STK NEW	8,500.00	579,984	781,235
VENTAS RLTY LTD 3.85% DUE 04-01-2027	2,100,000.00	2,083,116	2,138,678
VENTAS RLTY LTD FIXED 4.125% DUE 01-15-2026	253,000.00	251,022	264,053
VENTAS RLTY LTD FIXED 4.375% DUE 02-01-2045	1,470,000.00	1,488,260	1,514,675
VERISIGN INC COM	20,849.00	1,499,230	2,385,960
VERIZON 2.625% DUE 08-15-2026	900,000.00	897,705	847,700
VERIZON 3.85% DUE 11-01-2042	2,480,000.00	2,196,027	2,243,294
VERIZON 3.85% DUE 11-01-2042	2,360,000.00	2,211,721	2,134,747
VERIZON 4.272% DUE 01-15-2036	597,000.00	594,248	593,897
VERIZON 4.672% DUE 03-15-2055	12,164,000.00	11,167,852	11,743,661
VERIZON 4.672% DUE 03-15-2055	10,595,000.00	9,885,999	10,228,879
VERIZON 4.75% DUE 11-01-2041	1,955,000.00	1,932,450	1,993,036
VERIZON 4.812% DUE 03-15-2039	112,000.00	89,951	117,175
VERIZON 4.812% DUE 03-15-2039	6,330,000.00	6,204,615	6,622,497
VERIZON 4.812% DUE 03-15-2039	243,000.00	195,163	254,229
VERIZON 4.862% DUE 08-21-2046	1,345,000.00	1,266,974	1,400,983
VERIZON 4.862% DUE 08-21-2046	340,000.00	343,951	354,152
VERIZON 4.862% DUE 08-21-2046	2,411,000.00	2,386,721	2,511,353
VERIZON 5.012% DUE 04-15-2049	2,643,000.00	2,859,193	2,771,944
VERIZON 5.012% DUE 08-21-2054	11,116,000.00	10,744,453	11,382,662
VERIZON 5.012% DUE 08-21-2054	5,275,000.00	5,135,383	5,401,542
VERIZON 5.012% DUE 08-21-2054	6,250,000.00	5,033,690	6,399,931
VERIZON 5.5% DUE 03-16-2047	1,475,000.00	1,560,845	1,680,634
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG	5,125,000.00	5,236,466	5,222,575
VERIZON COMMUNICATIONS 4.522% 09-15-2048	100,000.00	77,086	98,465
VERIZON COMMUNICATIONS 4.522% 09-15-2048	2,700,000.00	2,576,909	2,658,550
VERIZON COMMUNICATIONS 4.522% 09-15-2048	5,400,000.00	4,838,297	5,317,099
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	5,500,000.00	5,720,533	6,048,251
VERIZON COMMUNICATIONS COM	68,548.00	3,446,480	3,628,246
VERIZON COMMUNICATIONS COM	75,800.00	3,764,278	4,012,094
VERIZON FIXED 3.5% DUE 11-01-2024	450,000.00	447,030	458,067
VERTEX PHARMACEUTICALS INC COM	4,324.00	521,141	647,995
VIACOM INC NEW 4.375% DUE 03-15-2043	850,000.00	733,982	735,833
VIACOM INC NEW 5.85% DUE 09-01-2043	1,380,000.00	1,435,997	1,427,909
VIACOM INC SR NT 6.875% DUE 04-30-2036/10-18-2006	690,000.00	748,444	782,914
VISA INC 2.75% 09-15-2027	475,000.00	471,461	468,663
VISA INC 3.65% 09-15-2047	1,795,000.00	1,787,515	1,841,634
VISA INC 3.65% 09-15-2047	1,160,000.00	1,153,499	1,190,137
VISA INC 3.65% 09-15-2047	295,000.00	293,770	302,664
VISA INC 4.15% DUE 12-14-2035	355,000.00	354,521	394,142
VISA INC 4.3% DUE 12-14-2045	2,000,000.00	1,996,660	2,275,860
VISA INC 4.3% DUE 12-14-2045	1,590,000.00	1,587,345	1,809,309
VISA INC 4.3% DUE 12-14-2045	3,265,000.00	3,510,556	3,715,341
VISA INC 4.3% DUE 12-14-2045	1,991,000.00	2,068,367	2,265,619
VISHAY INTERTECHNOLOGY INC COM STK	73,530.00	1,542,307	1,525,748
VISTEON CORP COM NEW COM NEW	2,454.00	168,036	307,094
VODAFONE GROUP PLC 4.375% DUE 02-19-2043	4,000,000.00	3,694,960	4,122,996
VODAFONE GROUP PLC 4.375% DUE 02-19-2043	4,000,000.00	3,568,477	4,122,996

NTES RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2017

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
VODAFONE GROUP PLC 4.375% DUE 02-19-2043	2,525,000.00	2,245,524	2,602,641
VOYA FINL INC 3.65% DUE 06-15-2026	1,050,000.00	1,046,945	1,061,869
VOYA FINL INC COM	39,439.00	1,404,685	1,951,047
WA GAS LT CO 3.796% DUE 09-15-2046	1,560,000.00	1,537,037	1,600,863
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038	185,000.00	252,257	258,034
WACHOVIA CORP NEW 5.5% DUE 08-01-2035	225,000.00	248,177	269,274
WALGREEN CO 4.4% DUE 09-15-2042	1,470,000.00	1,408,543	1,473,884
WALGREENS BOOTS 4.5% DUE 11-18-2034	875,000.00	879,174	913,646
WALGREENS BOOTS 4.65% DUE 06-01-2046	180,000.00	178,589	189,621
WALGREENS BOOTS ALLIANCE INC COM	62,600.00	4,241,676	4,546,012
WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044	285,000.00	295,836	306,844
WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044	1,870,000.00	1,823,091	2,013,326
WALMART INC 3.625% DUE 12-15-2047	1,540,000.00	1,537,659	1,613,376
WALMART INC 5.25% DUE 09-01-2035	5,444,000.00	6,723,215	6,922,639
WALMART INC 5.25% DUE 09-01-2035	2,830,000.00	3,421,845	3,598,653
WALMART INC 5.625% DUE 04-15-2041	9,180,000.00	11,485,188	12,537,438
WALMART INC 6.2% DUE 04-15-2038	1,492,000.00	2,094,350	2,107,102
WALMART INC COM	34,801.00	2,457,480	3,436,599
WAL-MART STORES INC 4.75 DUE 10-02-2043	2,500,000.00	2,626,075	3,077,960
WEA FIN LLC / 3.75% DUE 09-17-2024	2,400,000.00	2,409,288	2,475,384
WEA FIN LLC 3.15% DUE 04-05-2022	1,000,000.00	998,490	1,009,262
WELLCARE HLTH PLANS INC COM	6,300.00	832,001	1,266,993
WELLPOINT INC 4.625 DUE 05-15-2042	880,000.00	860,153	958,768
WELLPOINT INC 4.625 DUE 05-15-2042	1,975,000.00	2,082,648	2,151,780
WELLPOINT INC 4.85% DUE 08-15-2054	460,000.00	495,563	505,169
WELLPOINT INC 5.1% DUE 01-15-2044	2,500,000.00	2,745,950	2,917,830
WELLPOINT INC 5.1% DUE 01-15-2044	785,000.00	783,940	916,199
WELLS FARGO & CO 3% DUE 10-23-2026	760,000.00	758,244	744,919
WELLS FARGO & CO 3.9% DUE 05-01-2045	275,000.00	269,829	285,237
WELLS FARGO & CO 4.4% DUE 06-14-2046	2,000,000.00	1,997,680	2,109,282
WELLS FARGO & CO 4.4% DUE 06-14-2046	1,195,000.00	1,184,506	1,260,296
WELLS FARGO & CO 4.4% DUE 06-14-2046	2,315,000.00	2,312,315	2,441,494
WELLS FARGO & CO 4.75% DUE 12-07-2046	12,000,000.00	12,322,440	13,411,668
WELLS FARGO & CO 4.75% DUE 12-07-2046	2,920,000.00	3,123,075	3,263,506
WELLS FARGO & CO 4.75% DUE 12-07-2046	1,055,000.00	1,052,996	1,179,109
WELLS FARGO & CO 4.9% DUE 11-17-2045	2,000,000.00	1,984,760	2,263,566
WELLS FARGO & CO 4.9% DUE 11-17-2045	2,500,000.00	2,480,950	2,829,458
WELLS FARGO & CO 4.9% DUE 11-17-2045	2,565,000.00	2,620,521	2,903,023
WELLS FARGO & CO 4.9% DUE 11-17-2045	1,600,000.00	1,558,560	1,810,853
WELLS FARGO & CO 5.375% DUE 02-07-2035	385,000.00	439,054	470,614
WELLS FARGO & CO 5.375% DUE 11-02-2043	10,500,000.00	10,886,760	12,503,316
WELLS FARGO & CO 5.375% DUE 11-02-2043	1,040,000.00	1,170,949	1,238,424
WELLS FARGO & CO 5.375% DUE 11-02-2043	1,200,000.00	1,196,448	1,428,950
WELLS FARGO & CO 5.606% DUE 01-15-2044	455,000.00	544,925	560,967
WELLS FARGO & CO FLTGT RT 5.875% DUE 12-29-2049	1,660,000.00	1,660,000	1,838,533
WELLS FARGO & CO FLTGT RT 5.9% DUE 12-29-2049	752,000.00	752,000	804,414
WELLS FARGO & CO FLTGT RT 7.98% DUE 03-29-2049	2,167,000.00	2,276,385	2,202,105
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	1,250,000.00	1,241,400	1,363,118
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	2,275,000.00	2,371,657	2,480,874
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	6,667,000.00	6,677,370	7,270,324
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	1,000,000.00	996,200	1,064,805
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	2,000,000.00	1,992,400	2,129,610
WELLS FARGO CAP X 5.95% DUE 12-01-2086	340,000.00	377,400	385,900
WELLS FARGO MTG BACKED SECS 2004-H TR MTG PASSTHRU CTF CL A-1 VAR 6-25-34	47,948.40	46,928	48,708
WESTAR ENERGY INC 4.1% DUE 04-01-2043	750,000.00	776,063	810,628
WESTAR ENERGY INC 4.125 DUE 03-01-2042	615,000.00	686,007	659,762
WESTAR ENERGY INC 4.125 DUE 03-01-2042	1,580,000.00	1,759,967	1,694,999
WESTAR ENERGY INC 4.25% DUE 12-01-2045	670,000.00	667,280	738,908
WESTAR ENERGY INC 4.625% DUE 09-01-2043	750,000.00	749,985	851,585
WESTERN UN CO 6.2% DUE 11-17-2036	1,015,000.00	1,044,232	1,120,008
WESTLAKE CHEM CORP 5% DUE 08-15-2046	2,880,000.00	2,865,375	3,235,182

NTESS RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2017

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
WESTLAKE CHEM CORP COM STK	1,300.00	121,761	138,489
WESTN DIGITAL CORP COM	4,612.00	361,385	366,792
WESTN DIGITAL CORP COM	10,100.00	821,519	803,253
WESTN GAS PARTNERS 5.45% DUE 04-01-2044	3,300,000.00	3,387,325	3,506,623
WESTN GAS PARTNERS 5.45% DUE 04-01-2044	325,000.00	341,760	345,349
WESTN GAS PARTNERS 5.45% DUE 04-01-2044	885,000.00	871,221	940,413
WESTVACO CORP DEL 8.2% DUE 01-15-2030	675,000.00	820,881	948,958
WI ELEC PWR CO 3.65% DUE 12-15-2042	650,000.00	647,413	655,634
WI ENERGY CORP FLTGT RT 3.95125% DUE 05-15-2067	847,000.00	431,970	819,032
WILEY JOHN & SONS INC CL A	10,184.00	541,126	669,598
WILLIAM MARSH RICE 3.774% DUE 05-15-2055	795,000.00	795,000	844,735
WILLIAMS PARTNERS 3.75% DUE 06-15-2027	840,000.00	839,572	841,746
WILLIAMS PARTNERS 4.9% DUE 01-15-2045	445,000.00	443,122	472,088
WILLIAMS PARTNERS 5.1% DUE 09-15-2045	1,050,000.00	1,093,714	1,154,760
WILLIAMS PARTNERS 5.4% DUE 03-04-2044	3,075,000.00	2,199,211	3,451,297
WILLIAMS PARTNERS 5.8 DUE 11-15-2043	1,575,000.00	1,564,589	1,855,166
WILLIAMS PARTNERS 6.3% DUE 04-15-2040	1,500,000.00	1,548,576	1,844,910
WILLIAMS PARTNERS 6.3% DUE 04-15-2040	1,750,000.00	2,231,853	2,152,395
WISCONSIN PUB SVC CORP 4.752 DUE 11-01-2044	1,410,000.00	1,415,163	1,683,248
WORLD FUEL SERVICE COM STK USD0.01	15,869.00	582,021	446,554
WYETH 6% DUE 02-15-2036	2,010,000.00	2,563,623	2,672,641
WYETH 6.5% DUE 02-01-2034	1,500,000.00	2,198,834	2,051,357
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	950,000.00	1,211,730	1,273,607
WYNHAM WORLDWIDE CORP 4.5% 04-01-2027	2,200,000.00	2,195,050	2,235,565
XCEL ENERGY INC 4.8% DUE 09-15-2041	550,000.00	546,582	624,749
ZIMMER BIOMET 3.15% DUE 04-01-2022	2,850,000.00	2,842,847	2,856,980
ZIMMER BIOMET HLDGS INC COM	12,800.00	1,429,225	1,544,577
ZOETIS INC 3.95% 09-12-2047	500,000.00	497,040	509,873
		4,910,854,733	5,921,867,290

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account number SNDNOP
TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

Page 1 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C9DU99MMY6	##GOLDMAN SACHS GROUP INC 3.85% 26 JAN 2027 DO NOT USE SEE TNT #471LABB	Acquisitions	22,815,000.00	-23,023,710.95	
		Dispositions	-7,285,000.00		7,408,712.25
		Free Delivery	-15,725,000.00		
		Free Receipt	195,000.00		
C057224107	#REORG/ BAKER HUGHES INC CASH & STOCK MERGER BAKER 2G14AV2 07-05-2017	Acquisitions	17,400.00	-1,020,379.41	
		Dispositions	-14,900.00		884,994.58
		Free Delivery	-56,000.00		
C855030102	#REORG/ STAPLES INC COM CASH MERGER 09-12-2017	Acquisitions	12,400.00	-106,994.80	
		Dispositions	-93,800.00		864,745.57
C966387102	#REORG/ WHITING REVERSE SPLIT WHITING 2L1HAK2 11-09-2017	Acquisitions	111,100.00	-1,256,027.75	
		Dispositions	-119,700.00		776,065.84
C09075E100	#REORG/BIOVERATIV INC CASH MERGER 03-09-2018	Acquisitions	29,600.00	-1,620,595.59	
		Dispositions	-17,795.00		972,953.75
		Free Receipt	1,295.00		
C20854P109	#REORG/CONSOL MANDATORY EXCHANGE CNX RESOURCES CORP COM 2L1LAQ2 11-29-17	Acquisitions	6,773.00	-124,246.85	
		Dispositions	-79,775.00		1,147,294.06
C53071M104	#REORG/LIBERTY NAME CHANGE QURATE 2P1NAQ2 04-10-2018	Acquisitions	112,400.00	-2,695,282.54	
		Dispositions	-94,400.00		2,186,727.34
SBYNHPM2	1ST REP BK SAN 4.625% DUE 02-13-2047	Acquisitions	640,000.00	-629,996.80	
		Dispositions	-215,000.00		225,605.85
SBZ4T825	21ST CENTY FOX 4.95% DUE 10-15-2045	Acquisitions	2,700,000.00	-2,860,033.61	
		Dispositions	-200,000.00		218,914.00
SBVGH573	21ST CENTY FOX 6.15% DUE 02-15-2041	Acquisitions	545,000.00	-660,206.40	
		Dispositions	-1,410,000.00		1,788,076.00
SBWWYN04	21ST CENTY FOX 6.4% DUE 12-15-2035				

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

Page 2 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	335,000.00	-426,418.15	
		Dispositions	-475,000.00		627,551.00
SBWV6C71	21ST CENTY FOX 6.65% DUE 11-15-2037	Acquisitions	65,000.00	-85,533.50	
		Dispositions	-1,015,000.00		1,318,867.20
SBVB30J3	21ST CENTY FOX AMER INC 4.75% DUE 09-15-2044 REG	Acquisitions	510,000.00	-545,358.30	
		Dispositions	-510,000.00		548,932.50
C002535300	AARON'S INC CLASS A	Acquisitions	14,754.00	-571,573.50	
		Dispositions	-2,749.00		118,337.02
SBYQH36	ABBOTT LABS 3.75% DUE 11-30-2026	Acquisitions	3,125,000.00	-3,239,593.75	
		Dispositions	-1,220,000.00		1,221,024.80
SBYVQ5V0	ABBOTT LABS 4.75% DUE 11-30-2036	Acquisitions	1,655,000.00	-1,672,083.30	
		Dispositions	-3,145,000.00		3,324,383.70
SBYQH58	ABBOTT LABS 4.9% DUE 11-30-2046	Acquisitions	2,155,000.00	-2,259,974.45	
		Dispositions	-3,860,000.00		4,081,341.95
SBYP8MR7	ABBVIE INC 4.3% DUE 05-14-2036	Acquisitions	605,000.00	-634,995.90	
		Dispositions	-1,430,000.00		1,404,364.70
SBCZM189	ABBVIE INC 4.4% DUE 11-06-2042	Acquisitions	1,610,000.00	-1,697,341.70	
		Dispositions	-1,475,000.00		1,527,185.50
SBYP8MQ6	ABBVIE INC 4.45% DUE 05-14-2046	Acquisitions	8,075,000.00	-8,061,055.35	
		Dispositions	-4,130,000.00		4,270,694.10
C00287Y109	ABBVIE INC COM USD0.01	Acquisitions	18,900.00	-1,785,339.97	
		Dispositions	-700.00		65,521.98
SBXDZFY1	ABBVIE INC FIXED 4.5% DUE 05-14-2035	Acquisitions	980,000.00	-995,346.80	
		Dispositions	-1,910,000.00		1,981,384.10

◆ Schedule of Acquisitions and Dispositions

Page 3 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBXDZFZ2	ABBVIE INC FIXED 4.7% DUE 05-14-2045	Acquisitions	2,960,000.00	-3,024,844.15	
		Dispositions	-3,655,000.00		3,847,166.65
SBWDBND7	ACTAVIS FDG SCS 4.55% DUE 03-15-2035	Acquisitions	2,185,000.00	-2,271,497.50	
		Dispositions	-2,405,000.00		2,456,097.35
SBWDBNG0	ACTAVIS FDG SCS 4.75% DUE 03-15-2045	Acquisitions	4,260,000.00	-4,489,334.60	
		Dispositions	-8,257,000.00		8,825,555.41
SBT6T3K4	ACTAVIS FDG SCS 4.85% DUE 06-15-2044	Acquisitions	1,485,000.00	-1,499,100.95	
		Dispositions	-835,000.00		907,537.45
SBF0P355	ACTIVISION 4.5% DUE 06-15-2047	Acquisitions	3,150,000.00	-3,104,451.00	
		Dispositions	-550,000.00		542,487.00
C00507V109	ACTIVISION BLIZZARD INC COM STK	Acquisitions	11,200.00	-632,114.27	
		Dispositions	-95,900.00		4,514,148.07
CG0084W101	ADIENT PLC ADIENT PLC LTD COM	Acquisitions	4,300.00	-246,194.46	
		Dispositions	-15,194.00		1,002,347.96
C00724F101	ADOBE SYS INC COM	Acquisitions	25,300.00	-4,094,834.77	
		Dispositions	-6,300.00		888,285.28
CN00985106	AERCAP HOLDINGS N.V. EUR0.01	Acquisitions	7,334.00	-328,412.36	
		Dispositions	-7,334.00		367,673.54
SBYXJFM8	AERCAP IRELAND CAP 4.25% DUE 07-01-2020	Acquisitions	1,500,000.00	-1,562,175.00	
		Dispositions	-1,500,000.00		1,575,435.00
C00130H105	AES CORP COM	Acquisitions	63,125.00	-691,609.19	
		Dispositions	-140,111.00		1,548,657.36
C00817Y108	AETNA INC				

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account number SNDNOP
TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

Page 4 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	27,503.00	-4,018,539.75	
		Dispositions	-27,503.00		4,483,491.91
C001055102	AFLAC INC COM	Acquisitions	33,406.00	-2,459,076.85	
		Dispositions	-37,790.00		3,096,796.77
SBF081M7	AIR LEASE CORP 3.625% DUE 04-01-2027	Acquisitions	5,390,000.00	-5,295,916.86	
		Dispositions	-3,100,000.00		3,117,918.00
C009158106	AIR PROD & CHEM INC COM	Acquisitions	1,400.00	-214,203.50	
		Dispositions	-1,400.00		213,979.91
C011659109	ALASKA AIR GROUP INC COM	Acquisitions	2,468.00	-224,697.09	
		Dispositions	-2,468.00		207,303.00
C01626PAH9	ALIMENTATION 3.55% DUE 07-26-2027	Acquisitions	980,000.00	-978,686.80	
		Dispositions	-490,000.00		493,513.30
CG0177J108	ALLERGAN PLC. COM STK	Acquisitions	700.00	-162,090.95	
		Dispositions	-700.00		163,550.65
C018522300	ALLETE INC COM NEW	Acquisitions	7,000.00	-512,715.87	
		Dispositions	-7,000.00		535,687.57
C01973R101	ALLISON TRANSMISSION HOLDING	Acquisitions	60,000.00	-2,199,236.95	
		Dispositions	-43,900.00		1,673,189.78
SBDSFRM8	ALLSTATE CORP 4.2% DUE 12-15-2046	Acquisitions	695,000.00	-715,878.05	
		Dispositions	-560,000.00		597,674.70
C020002101	ALLSTATE CORP COM	Acquisitions	27,900.00	-2,328,166.46	
		Dispositions	-57,253.00		5,588,204.59
SB3LVPV8	ALLY FINL INC 8% DUE 11-01-2031	Acquisitions	1,200,000.00	-1,422,125.00	
		Dispositions	-300,000.00		367,875.00

◆ Schedule of Acquisitions and Dispositions

Page 5 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C02005N100	ALLY FINL INC COM	Acquisitions	44,865.00	-1,244,309.71	
		Dispositions	-95,923.00		1,997,481.52
C02079K107	ALPHABET INC CAP STK USD0.001 CL C	Acquisitions	1,850.00	-1,685,442.07	
		Dispositions	-3,475.00		3,287,569.28
C02079K305	ALPHABET INC CAPITAL STOCK USD0.001 CL A	Acquisitions	4,318.00	-4,102,840.39	
		Dispositions	-3,586.00		3,317,605.09
SBD91617	ALTRIA GROUP INC 3.875% DUE 09-16-2046	Acquisitions	2,110,000.00	-1,995,163.85	
		Dispositions	-1,700,000.00		1,563,437.00
SB8K84P2	ALTRIA GROUP INC 4.25% DUE 08-09-2042	Acquisitions	470,000.00	-474,709.40	
		Dispositions	-275,000.00		284,768.00
SBRJ2WM1	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	Acquisitions	755,000.00	-896,691.30	
		Dispositions	-75,000.00		89,327.25
C02209S103	ALTRIA GROUP INC COM	Acquisitions	57,200.00	-3,664,864.01	
		Dispositions	-57,200.00		3,798,987.64
SBD5KBP7	AMAZON COM INC 4.05% DUE 08-22-2047	Acquisitions	5,665,000.00	-5,723,669.30	
		Dispositions	-1,300,000.00		1,318,451.80
SBD5KBM4	AMAZON COM INC 4.25% DUE 08-22-2057	Acquisitions	17,910,000.00	-17,814,535.50	
		Dispositions	-2,620,000.00		2,799,057.00
C023135106	AMAZON COM INC COM	Acquisitions	3,750.00	-3,650,506.62	
		Dispositions	-3,750.00		3,812,968.31
C00164V103	AMC NETWORKS INC CL A	Acquisitions	8,120.00	-479,813.38	
		Dispositions	-8,312.00		470,889.57
SB8C3GC6	AMER MOVIL SAB DE CV 6.125% 03-30-2040				

◆ Schedule of Acquisitions and Dispositions

Page 6 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	525,000.00	-611,978.00	
		Dispositions	-300,000.00		348,579.00
S2791205	AMERADA HESS CORP 7.3% DUE 08-15-2031				
		Acquisitions	2,400,000.00	-2,835,612.00	
		Dispositions	-259,000.00		308,746.13
C023608102	AMEREN CORP COM				
		Acquisitions	56,800.00	-3,362,367.19	
		Dispositions	-25,900.00		1,531,451.59
C02376R102	AMERICAN AIRLINES INC COM USD1				
		Acquisitions	9,917.00	-446,174.56	
		Dispositions	-9,917.00		442,962.07
C02665T306	AMERICAN HOMES 4 RENT COMMON STOCK				
		Acquisitions	38,589.00	-827,272.78	
		Dispositions	-128,879.00		2,941,159.70
C03076C106	AMERIPRISE FINL INC COM				
		Acquisitions	13,715.00	-1,866,968.40	
		Dispositions	-7,533.00		1,148,985.98
SBD0B508	AMERN EXPRESS CR 3.3% DUE 05-03-2027				
		Acquisitions	2,225,000.00	-2,203,700.60	
		Dispositions	-2,225,000.00		2,234,445.90
SBDFXRB4	AMERN INTL GROUP 3.9% DUE 04-01-2026				
		Acquisitions	1,220,000.00	-1,229,148.70	
		Dispositions	-1,220,000.00		1,251,378.40
SBVCJNG8	AMERN INTL GROUP 4.375% DUE 01-15-2055				
		Acquisitions	700,000.00	-628,666.75	
		Dispositions	-760,000.00		701,301.20
SBP8G1N4	AMERN INTL GROUP 4.5% DUE 07-16-2044				
		Acquisitions	2,015,000.00	-2,018,684.75	
		Dispositions	-4,130,000.00		4,069,712.26
SBYMMP95	AMERN INTL GROUP 4.7% DUE 07-10-2035				
		Acquisitions	610,000.00	-624,740.30	
		Dispositions	-640,000.00		688,998.40
C031162BZ2	AMGEN INC 4.4% 05-01-2045				
		Acquisitions	825,000.00	-800,283.90	
		Dispositions	-1,506,000.00		1,459,383.00

◆ Schedule of Acquisitions and Dispositions

Page 7 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDR5CM4	AMGEN INC 4.563% DUE 06-15-2048	Acquisitions	2,925,000.00	-2,977,826.00	
		Dispositions	-1,625,000.00		1,747,964.25
SBDRVZ12	AMGEN INC 4.663% DUE 06-15-2051	Acquisitions	3,460,000.00	-3,503,059.20	
		Dispositions	-1,741,000.00		1,790,733.40
C031162100	AMGEN INC COM	Acquisitions	2,700.00	-486,638.39	
		Dispositions	-36,868.00		6,087,468.05
C031652100	AMKOR TECHNOLOGY INC COM	Acquisitions	51,180.00	-598,077.42	
		Dispositions	-9,533.00		93,102.25
SBNYJ9Z1	ANADARKO PETE CORP 4.5% DUE 07-15-2044	Acquisitions	730,000.00	-705,428.20	
		Dispositions	-285,000.00		275,050.65
SBD5FGB3	ANADARKO PETE CORP 6.6% DUE 03-15-2046	Acquisitions	4,500,000.00	-5,765,790.00	
		Dispositions	-2,010,000.00		2,485,043.40
C03349M105	ANDEAVOR COM USD0.1666	Dispositions	-3,056.00		311,254.61
		Free Receipt	16,404.00		
C03350WAC3	ANDEAVOR LOGISTICS LP & TESORO LOGISTICS4.25% 12-01-2027	Acquisitions	395,000.00	-394,296.90	
		Dispositions	-395,000.00		397,662.05
SBDR0F19	ANDEAVOR LOGISTICS LP/CORP 5.2% 12-01-2047	Acquisitions	1,265,000.00	-1,268,454.00	
		Dispositions	-330,000.00		337,038.90
SBD0YZ96	ANHEUSER-BUSCH 4.439% DUE 10-06-2048	Acquisitions	7,020,000.00	-7,207,255.90	
		Dispositions	-2,593,878.55		2,642,426.46
		Free Receipt	266,889.50		
SBYMLCL3	ANHEUSER-BUSCH 4.7% DUE 02-01-2036	Acquisitions	4,360,000.00	-4,669,082.70	
		Dispositions	-7,640,000.00		8,410,037.50

◆ Schedule of Acquisitions and Dispositions

Page 8 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYMLGZ5	ANHEUSER-BUSCH 4.9% DUE 02-01-2046	Acquisitions	12,840,000.00	-14,440,918.80	
		Dispositions	-11,471,000.00		12,611,199.44
C03674X106	ANTERO RES CORP COM	Acquisitions	9,673.00	-209,430.13	
		Dispositions	-50,373.00		1,238,490.07
SBR17WN5	ANTHEM INC 4.65% DUE 08-15-2044	Acquisitions	1,500,000.00	-1,524,766.93	
		Dispositions	-1,480,000.00		1,497,093.80
C036752103	ANTHEM INC COM	Acquisitions	5,241.00	-1,123,792.72	
		Dispositions	-1,000.00		191,043.15
SBXS2QD3	AON PLC 4.75% DUE 05-15-2045	Acquisitions	250,000.00	-251,413.60	
		Dispositions	-250,000.00		248,450.00
SB58CQJ3	APACHE CORP 5.1% DUE 09-01-2040	Acquisitions	555,000.00	-581,762.10	
		Dispositions	-390,000.00		405,362.10
SBLNMSB6	APACHE CORP FIXED 4.25% DUE 01-15-2044	Acquisitions	2,060,000.00	-1,972,502.00	
		Dispositions	-560,000.00		540,428.00
SBD3N0T5	APPLE INC 3.2% DUE 05-11-2027	Acquisitions	1,150,000.00	-1,150,000.00	
		Dispositions	-1,150,000.00		1,155,098.50
SBD894X0	APPLE INC 3.35% DUE 02-09-2027	Acquisitions	5,070,000.00	-5,089,968.20	
		Dispositions	-5,070,000.00		5,109,205.60
C037833BA7	APPLE INC 3.45% DUE 02-09-2045	Acquisitions	785,000.00	-732,042.50	
		Dispositions	-3,275,000.00		2,968,568.49
C037833AL4	APPLE INC 3.85% DUE 05-04-2043	Acquisitions	2,035,000.00	-2,052,729.40	
		Dispositions	-1,115,000.00		1,120,528.60
SBDCWWV9	APPLE INC 3.85% DUE 08-04-2046				

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account number SNDNOP
TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

Page 9 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDVPX83	APPLE INC 4.25% DUE 02-09-2047	Acquisitions	1,725,000.00	-1,681,862.10	
		Dispositions	-895,000.00		909,454.75
SBXC5WP2	APPLE INC 4.375% DUE 05-13-2045	Acquisitions	2,620,000.00	-2,682,236.95	
		Dispositions	-2,620,000.00		2,755,644.30
SBM6NVC5	APPLE INC 4.45% DUE 05-06-2044	Acquisitions	1,540,000.00	-1,638,471.05	
		Dispositions	-315,000.00		340,833.15
C037833BX7	APPLE INC 4.65% DUE 02-23-2046	Acquisitions	295,000.00	-311,186.65	
		Dispositions	-1,675,000.00		1,811,741.90
C037833100	APPLE INC COM STK	Acquisitions	4,925,000.00	-5,317,188.35	
		Dispositions	-3,345,000.00		3,699,408.10
C037833DG2	APPLE INC FIXED 3.75% 11-13-2047	Acquisitions	51,300.00	-7,657,736.58	
		Dispositions	-62,300.00		10,070,039.72
C038222105	APPLIED MATERIALS INC COM	Acquisitions	2,155,000.00	-2,152,854.10	
		Dispositions	-2,155,000.00		2,157,338.25
SBYVBM5	APPLIED MATLS INC 4.35% DUE 04-01-2047	Acquisitions	103,545.00	-3,943,344.72	
		Dispositions	-187,391.00		8,236,826.72
C039483102	ARCHER-DANIELS-MIDLAND CO COM	Acquisitions	6,705,000.00	-6,692,729.85	
		Dispositions	-930,000.00		942,564.30
CG05384105	ASPEN INSURANCE HLDGS COM	Acquisitions	72,300.00	-3,012,255.79	
		Dispositions	-14,800.00		664,280.20
C045327103	ASPEN TECHNOLOGY INC COM	Acquisitions	2,137.00	-121,622.14	
		Dispositions	-2,137.00		107,392.96
		Acquisitions	14,562.00	-818,093.08	
		Dispositions	-4,926.00		292,512.27

◆ **Schedule of Acquisitions and Dispositions**

Page 10 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C04621X108	ASSURANT INC COM	Acquisitions	4,100.00	-414,547.04	
		Dispositions	-4,100.00		405,096.35
CG0585R106	ASSURED GUARANTY LTD COMMON STK	Acquisitions	18,104.00	-727,695.27	
		Dispositions	-44,326.00		1,748,040.89
SBBP3ML5	AT&T INC 4.3 DUE 12-15-2042	Acquisitions	440,000.00	-397,042.80	
		Dispositions	-740,000.00		644,203.40
SBBNC4H4	AT&T INC 4.35% DUE 06-15-2045	Acquisitions	2,405,000.00	-2,100,126.60	
		Dispositions	-2,405,000.00		2,143,803.80
SBD3HCY6	AT&T INC 4.5% DUE 03-09-2048	Acquisitions	4,050,000.00	-3,698,354.65	
		Dispositions	-4,680,000.00		4,295,323.05
SBD3HCX5	AT&T INC 4.55% DUE 03-09-2049	Acquisitions	1,705,000.00	-1,591,519.10	
		Dispositions	-985,000.00		895,509.70
SBX2H2X6	AT&T INC 4.75% DUE 05-15-2046	Acquisitions	6,715,000.00	-6,481,914.90	
		Dispositions	-2,490,000.00		2,393,377.55
SBN8KPY1	AT&T INC 4.8% DUE 06-15-2044	Acquisitions	3,275,000.00	-3,095,930.30	
		Dispositions	-1,705,000.00		1,668,861.00
SBY3Z96	AT&T INC 5.15% DUE 03-15-2042	Acquisitions	3,685,000.00	-3,721,622.50	
		Dispositions	-1,365,000.00		1,382,814.95
SBDCL4L0	AT&T INC 5.25% DUE 03-01-2037	Acquisitions	6,115,000.00	-6,146,762.00	
		Dispositions	-3,490,000.00		3,676,475.95
SB4WPQV3	AT&T INC 5.35% DUE 09-01-2040	Acquisitions	563,000.00	-563,022.52	
		Dispositions	-1,072,000.00		1,072,641.92
SBDCL4K9	AT&T INC 5.45% DUE 03-01-2047				

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account number SNDNOP
TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

Page 11 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDCL4M1	AT&T INC 5.7% DUE 03-01-2057	Acquisitions	7,920,000.00	-7,994,690.25	
		Dispositions	-6,720,000.00		7,036,789.80
SBD20MH9	AT&T INC 6% DUE 08-15-2040	Acquisitions	9,000,000.00	-9,296,307.00	
		Dispositions	-1,800,000.00		1,943,622.00
SBD8P267	AT&T INC 6.35% DUE 03-15-2040	Acquisitions	455,000.00	-512,166.20	
		Dispositions	-180,000.00		201,787.20
SBD8P278	AT&T INC 6.375% DUE 03-01-2041	Acquisitions	625,000.00	-743,300.00	
		Dispositions	-395,000.00		462,880.75
C00206R102	AT&T INC COM	Acquisitions	735,000.00	-821,443.35	
		Dispositions	-735,000.00		844,823.70
CG0684D107	ATHENE HOLDING LTD COM USD0.001 CL A	Acquisitions	10,300.00	-396,396.65	
		Dispositions	-88,867.00		3,352,500.97
SBYQKB9	AUTOZONE INC 3.75% DUE 06-01-2027	Acquisitions	30,800.00	-1,546,892.70	
		Dispositions	-23,000.00		1,226,106.15
C053774105	AVIS BUDGET GROUP INC COM STK	Acquisitions	1,195,000.00	-1,194,940.25	
		Dispositions	-385,000.00		390,801.95
C05400KAB6	AVOLON TLB BORROWER 1 (LUXEMBOURG) S.A R.L TLB SR SECD 1ST LIEN DUE 01-20-2022	Acquisitions	28,982.00	-1,034,780.36	
		Dispositions	-28,982.00		734,381.47
CG0692U109	AXIS CAPITAL HOLDINGS LTD COM USD0.0125	Acquisitions	2,696,992.48	-2,674,530.07	
		Dispositions	-1,500,000.00		1,520,625.00
C05526DBE4	B A T CAP CORP 4.54% DUE 08-15-2047	Acquisitions	14,000.00	-764,131.66	
		Dispositions	-41,209.00		2,351,709.01
		Acquisitions	6,480,000.00	-6,533,571.80	
		Dispositions	-1,090,000.00		1,118,443.00

◆ Schedule of Acquisitions and Dispositions

Page 12 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C05722G100	BAKER HUGHES A GE CO USD0.0001 CL A	Dispositions	-56,000.00		1,755,434.62
		Free Receipt	56,000.00		
SBD5FYQ4	BANK AMER CORP 3.248% DUE 10-21-2027	Acquisitions	18,825,000.00	-18,089,119.50	
		Dispositions	-13,115,000.00		12,789,545.35
SBFMJBZ1	BANK AMER CORP 3.419% DUE 12-20-2028	Acquisitions	1,725,000.00	-1,711,855.50	
		Dispositions	-356.50		356.50
SBF8F0V2	BANK AMER CORP 3.593% DUE 07-21-2028	Acquisitions	2,350,000.00	-2,351,374.70	
		Dispositions	-2,350,000.00		2,357,699.50
SBYWC0Y5	BANK AMER CORP 3.705% BNDS 04-24-2028	Acquisitions	440,000.00	-442,679.60	
		Dispositions	-440,000.00		446,349.20
SBZ013F3	BANK AMER CORP 4.183% DUE 11-25-2027	Acquisitions	2,550,000.00	-2,568,742.50	
		Dispositions	-2,080,000.00		2,087,185.35
SBLBP4H5	BANK AMER CORP 4.875% DUE 04-01-2044	Acquisitions	275,000.00	-313,524.75	
		Dispositions	-275,000.00		314,704.50
SBJ7B592	BANK AMER CORP 5% DUE 01-21-2044	Acquisitions	730,000.00	-841,530.70	
		Dispositions	-2,237,000.00		2,601,729.57
SB8WR844	BANK AMER CORP 5.875% DUE 02-07-2042	Acquisitions	1,280,000.00	-1,682,789.90	
		Dispositions	-310,000.00		400,182.10
SBYMX8C2	BANK AMER CORP BNDS 4.443% 01-20-2048	Acquisitions	10,210,000.00	-10,296,849.05	
		Dispositions	-10,210,000.00		10,751,947.50
SBYM4WN4	BANK AMER CORP FIXED 3.824% 01-20-2028	Acquisitions	7,700,000.00	-7,785,123.15	
		Dispositions	-6,910,000.00		6,998,093.30
SBYWC0C3	BANK AMER CORP FLTG RT 4.244% DUE 04-24-2038				

◆ Schedule of Acquisitions and Dispositions

Page 13 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	13,050,000.00	-13,152,071.05	
		Dispositions	-4,870,000.00		5,138,679.00
C064058100	BANK NEW YORK MELLON CORP COM STK				
		Acquisitions	11,800.00	-569,474.28	
		Dispositions	-11,800.00		555,646.73
C06652K103	BANKUNITED INC				
		Acquisitions	6,730.00	-258,386.28	
		Dispositions	-6,730.00		230,737.41
SBDH3MN9	BAPTIST HLTH S FLA 4.342% DUE 11-15-2041				
		Acquisitions	465,000.00	-465,000.00	
		Dispositions	-465,000.00		468,482.85
SBD0SY79	BARCLAYS PLC 4.375% DUE 01-12-2026				
		Acquisitions	1,500,000.00	-1,543,050.00	
		Dispositions	-1,445,000.00		1,454,369.30
SBDGKSN3	BARCLAYS PLC 4.836% 05-09-2028				
		Acquisitions	10,165,000.00	-10,233,797.61	
		Dispositions	-4,045,000.00		4,173,478.60
SBD72S38	BARCLAYS PLC 4.95% DUE 01-10-2047				
		Acquisitions	5,710,000.00	-5,898,018.70	
		Dispositions	-2,770,000.00		2,918,220.35
SBYWR2D3	BARCLAYS PLC 5.25% DUE 08-17-2045				
		Acquisitions	770,000.00	-863,175.70	
		Dispositions	-770,000.00		889,442.40
SBG48MX8	BARRICK PD 5.95% DUE 10-15-2039				
		Acquisitions	430,000.00	-532,572.30	
		Dispositions	-990,000.00		1,155,862.15
C070101AH3	BASIN ELEC PWR 4.75% DUE 04-26-2047				
		Acquisitions	850,000.00	-846,897.50	
		Dispositions	-850,000.00		847,807.00
SBD4F5R3	BAXALTA INC 5.25% DUE 06-23-2045				
		Acquisitions	2,055,000.00	-2,356,040.55	
		Dispositions	-585,000.00		645,997.95
C071813109	BAXTER INTL INC COM				
		Acquisitions	112,729.00	-6,318,296.98	
		Dispositions	-51,519.00		3,295,726.90

◆ Schedule of Acquisitions and Dispositions

Page 14 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C086516101	BEST BUY INC COM STK	Acquisitions	25,232.00	-1,277,735.42	
		Dispositions	-68,407.00		3,446,270.43
C05541T101	BGC PARTNERS INC CL A CL A	Acquisitions	9,245.00	-140,184.67	
		Dispositions	-550.00		8,370.80
SBFD3PF0	BHP BILLITON FIN 5% DUE 09-30-2043	Acquisitions	915,000.00	-1,047,157.35	
		Dispositions	-1,620,000.00		1,873,056.00
SBYNPNY4	BIOGEN INC 5.2% DUE 09-15-2045	Acquisitions	1,695,000.00	-1,897,905.95	
		Dispositions	-950,000.00		1,097,828.60
C09062X103	BIOGEN INC COMMON STOCK	Acquisitions	3,346.00	-919,865.90	
		Dispositions	-5,486.00		1,472,210.17
SBDCL4P4	BK NEW YORK MELLON CORP 3.442% DUE 02-07-2028/02-07-2027 REG	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		513,115.00
SBDD87R7	BLACKSTONE HLDGS 3.15% DUE 10-02-2027	Acquisitions	1,200,000.00	-1,195,104.00	
		Dispositions	-1,200,000.00		1,186,104.00
S9FX2KVU	BND C OP CHASUS33 103.4453125 06 SEP 2017 3175N0374 US01F0326904	Acquisitions	2,000,000.00	-4,531.25	
		Dispositions	-2,000,000.00		3,046.88
SBD72429	BOEING CO 3.375% DUE 06-15-2046	Acquisitions	545,000.00	-495,339.60	
		Dispositions	-1,230,000.00		1,173,429.00
C097023105	BOEING CO COM	Acquisitions	34,700.00	-6,370,751.18	
		Dispositions	-14,400.00		3,678,425.77
C099502106	BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK	Acquisitions	7,200.00	-245,225.16	
		Dispositions	-7,200.00		264,306.14
SBDS6RL0	BPCE SR NON PFD 3% DUE 05-22-2022				

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

Page 15 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,100,000.00	-2,086,980.00	
		Dispositions	-2,100,000.00		2,124,654.00
SBDRHC31	BRISTOL MYERS 3.25% DUE 02-27-2027	Acquisitions	1,755,000.00	-1,746,086.40	
		Dispositions	-1,755,000.00		1,796,187.70
C110122108	BRISTOL MYERS SQUIBB CO COM	Acquisitions	34,966.00	-2,167,450.79	
		Dispositions	-7,670.00		475,704.58
C11120U105	BRIXMOR PPTY GROUP INC COM	Acquisitions	286,700.00	-5,404,958.10	
		Dispositions	-187,100.00		3,538,982.35
SBDQZ645	BROADCOM CORP / 3.875% 144A 01-15-2027	Acquisitions	5,265,000.00	-5,247,315.70	
		Dispositions	-413,000.00		407,881.49
C116794108	BRUKER CORP	Acquisitions	22,943.00	-678,153.11	
		Dispositions	-4,273.00		124,558.54
C117043109	BRUNSWICK CORP COM	Acquisitions	18,131.00	-1,101,047.04	
		Dispositions	-8,286.00		452,940.88
SBSNH724	BUCKEYE PARTNERS L 5.6% DUE 10-15-2044	Acquisitions	860,000.00	-895,669.00	
		Dispositions	-565,000.00		591,318.50
CG16962105	BUNGE LTD	Acquisitions	91,179.00	-7,177,203.42	
		Dispositions	-71,371.00		5,134,864.85
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .5% FROM 03-01-2017 TO 03-02-2017	Acquisitions	10,800,000.00	-10,800,000.00	
		Dispositions	-10,800,000.00		10,800,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .5% FROM 03-02-2017 TO 03-03-2017	Acquisitions	11,800,000.00	-11,800,000.00	
		Dispositions	-11,800,000.00		11,800,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .5% FROM 03-07-2017 TO 03-08-2017	Acquisitions	12,700,000.00	-12,700,000.00	
		Dispositions	-12,700,000.00		12,700,000.00

◆ Schedule of Acquisitions and Dispositions

Page 16 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .5% FROM 03-09-2017 TO 03-10-2017	Acquisitions	17,500,000.00	-17,500,000.00	
		Dispositions	-17,500,000.00		17,500,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .5% FROM 03-09-2017 TO 03-10-2017	Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .5% FROM 03-10-2017 TO 03-13-2017	Acquisitions	17,500,000.00	-17,500,000.00	
		Dispositions	-17,500,000.00		17,500,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .5% FROM 03-10-2017 TO 03-13-2017	Acquisitions	16,100,000.00	-16,100,000.00	
		Dispositions	-16,100,000.00		16,100,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .5% FROM 03-13-2017 TO 03-14-2017	Acquisitions	13,300,000.00	-13,300,000.00	
		Dispositions	-13,300,000.00		13,300,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .5% FROM 03-13-2017 TO 03-14-2017	Acquisitions	18,500,000.00	-18,500,000.00	
		Dispositions	-18,500,000.00		18,500,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .51% FROM 03-06-2017 TO 03-07-2017	Acquisitions	11,800,000.00	-11,800,000.00	
		Dispositions	-11,800,000.00		11,800,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .51% FROM 03-06-2017 TO 03-07-2017	Acquisitions	16,500,000.00	-16,500,000.00	
		Dispositions	-16,500,000.00		16,500,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .53% FROM 02-24-2017 TO 02-27-2017	Acquisitions	7,900,000.00	-7,900,000.00	
		Dispositions	-7,900,000.00		7,900,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .53% FROM 03-03-2017 TO 03-06-2017	Acquisitions	10,800,000.00	-10,800,000.00	
		Dispositions	-10,800,000.00		10,800,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .55% FROM 03-14-2017 TO 03-15-2017	Acquisitions	10,600,000.00	-10,600,000.00	
		Dispositions	-10,600,000.00		10,600,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .55% FROM 03-14-2017 TO 03-15-2017				

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account number SNDNOP
TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

Page 17 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	15,100,000.00	-15,100,000.00	
		Dispositions	-15,100,000.00		15,100,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .56% FROM 03-15-2017 TO 03-16-2017				
		Acquisitions	16,200,000.00	-16,200,000.00	
		Dispositions	-16,200,000.00		16,200,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .75% FROM 03-17-2017 TO 03-20-2017				
		Acquisitions	13,400,000.00	-13,400,000.00	
		Dispositions	-13,400,000.00		13,400,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .75% FROM 03-21-2017 TO 03-22-2017				
		Acquisitions	8,700,000.00	-8,700,000.00	
		Dispositions	-8,700,000.00		8,700,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .75% FROM 03-22-2017 TO 03-23-2017				
		Acquisitions	13,700,000.00	-13,700,000.00	
		Dispositions	-13,700,000.00		13,700,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .75% FROM 03-23-2017 TO 03-24-2017				
		Acquisitions	7,900,000.00	-7,900,000.00	
		Dispositions	-7,900,000.00		7,900,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .78% FROM 03-28-2017 TO 03-29-2017				
		Acquisitions	6,900,000.00	-6,900,000.00	
		Dispositions	-6,900,000.00		6,900,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .8% FROM 03-16-2017 TO 03-17-2017				
		Acquisitions	10,500,000.00	-10,500,000.00	
		Dispositions	-10,500,000.00		10,500,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .8% FROM 03-27-2017 TO 03-28-2017				
		Acquisitions	6,900,000.00	-6,900,000.00	
		Dispositions	-6,900,000.00		6,900,000.00
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .8% FROM 04-03-2017 TO 04-04-2017				
		Acquisitions	15,900,000.00	-15,900,000.00	
		Dispositions	-15,900,000.00		15,900,000.00
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .8% FROM 04-03-2017 TO 04-04-2017				
		Acquisitions	6,900,000.00	-6,900,000.00	
		Dispositions	-6,900,000.00		6,900,000.00
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .8% FROM 04-04-2017 TO 04-05-2017				
		Acquisitions	13,000,000.00	-13,000,000.00	
		Dispositions	-13,000,000.00		13,000,000.00

◆ Schedule of Acquisitions and Dispositions

Page 18 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .84% FROM 03-30-2017 TO 03-31-2017	Acquisitions	5,900,000.00	-5,900,000.00	
		Dispositions	-5,900,000.00		5,900,000.00
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .85% FROM 04-07-2017 TO 04-10-2017	Acquisitions	7,000,000.00	-7,000,000.00	
		Dispositions	-7,000,000.00		7,000,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .9% FROM 03-31-2017 TO 04-03-2017	Acquisitions	6,900,000.00	-6,900,000.00	
		Dispositions	-6,900,000.00		6,900,000.00
C77799OCT5	BUY TO OPEN REPO W/BARCLAYS 1.09% FROM 10-11-2017 TO 10-12-2017	Acquisitions	4,700,000.00	-4,700,000.00	
		Dispositions	-4,700,000.00		4,700,000.00
C77799JUN9	BUY TO OPEN REPO W/BARCLAYS 1.1% FROM 06-20-2017 TO 06-21-2017	Acquisitions	5,300,000.00	-5,300,000.00	
		Dispositions	-5,300,000.00		5,300,000.00
C77799JUL3	BUY TO OPEN REPO W/BARCLAYS 1.1% FROM 07-05-2017 TO 07-06-2017	Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .52% FROM 03-07-2017 TO 03-08-2017	Acquisitions	33,000,000.00	-33,000,000.00	
		Dispositions	-33,000,000.00		33,000,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .54% FROM 03-06-2017 TO 03-07-2017	Acquisitions	33,400,000.00	-33,400,000.00	
		Dispositions	-33,400,000.00		33,400,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .59% FROM 03-14-2017 TO 03-15-2017	Acquisitions	12,300,000.00	-12,300,000.00	
		Dispositions	-12,300,000.00		12,300,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .89% FROM 04-27-2017 TO 04-28-2017	Acquisitions	63,300,000.00	-63,300,000.00	
		Dispositions	-63,300,000.00		63,300,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .9% FROM 05-30-2017 TO 05-31-2017	Acquisitions	16,600,000.00	-16,600,000.00	
		Dispositions	-16,600,000.00		16,600,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 11-13-2017 TO 11-14-2017				

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account number SNDNOP
TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

Page 19 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	10,700,000.00	-10,700,000.00	
		Dispositions	-10,700,000.00		10,700,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .56% FROM 02-08-2017 TO 02-09-2017	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		400,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .57% FROM 02-24-2017 TO 02-27-2017	Acquisitions	800,000.00	-800,000.00	
		Dispositions	-800,000.00		800,000.00
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .61% FROM 03-15-2017 TO 03-16-2017	Acquisitions	5,800,000.00	-5,800,000.00	
		Dispositions	-5,800,000.00		5,800,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .64% FROM 02-10-2017 TO 02-13-2017	Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		200,000.00
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .76% FROM 03-20-2017 TO 03-21-2017	Acquisitions	5,100,000.00	-5,100,000.00	
		Dispositions	-5,100,000.00		5,100,000.00
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .76% FROM 03-21-2017 TO 03-22-2017	Acquisitions	4,300,000.00	-4,300,000.00	
		Dispositions	-4,300,000.00		4,300,000.00
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .8% FROM 03-23-2017 TO 03-24-2017	Acquisitions	4,600,000.00	-4,600,000.00	
		Dispositions	-4,600,000.00		4,600,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .82% FROM 04-04-2017 TO 04-05-2017	Acquisitions	2,500,000.00	-2,500,000.00	
		Dispositions	-2,500,000.00		2,500,000.00
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .83% FROM 03-16-2017 TO 03-17-2017	Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .85% FROM 03-30-2017 TO 03-31-2017	Acquisitions	14,700,000.00	-14,700,000.00	
		Dispositions	-14,700,000.00		14,700,000.00
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .87% FROM 05-02-2017 TO 05-03-2017	Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00

◆ Schedule of Acquisitions and Dispositions

Page 20 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .87% FROM 05-24-2017 TO 05-25-2017	Acquisitions	1,600,000.00	-1,600,000.00	
		Dispositions	-1,600,000.00		1,600,000.00
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .97% FROM 05-26-2017 TO 05-30-2017	Acquisitions	4,700,000.00	-4,700,000.00	
		Dispositions	-4,700,000.00		4,700,000.00
C77799JUL3	BUY TO OPEN REPO W/CHASE SEC 1.1% FROM 07-28-2017 TO 07-31-2017	Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799OCT5	BUY TO OPEN REPO W/CHASE SEC 1.11% FROM 10-12-2017 TO 10-13-2017	Acquisitions	7,200,000.00	-7,200,000.00	
		Dispositions	-7,200,000.00		7,200,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC 1.13% FROM 12-08-2017 TO 12-11-2017	Acquisitions	16,000,000.00	-16,000,000.00	
		Dispositions	-16,000,000.00		16,000,000.00
C77799OCT5	BUY TO OPEN REPO W/CHASE SEC 1.15% FROM 10-16-2017 TO 10-17-2017	Acquisitions	3,500,000.00	-3,500,000.00	
		Dispositions	-3,500,000.00		3,500,000.00
C77799NOV9	BUY TO OPEN REPO W/CHASE SEC 1.15% FROM 11-22-2017 TO 11-24-2017	Acquisitions	13,600,000.00	-13,600,000.00	
		Dispositions	-13,600,000.00		13,600,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC 1.16% FROM 12-06-2017 TO 12-07-2017	Acquisitions	15,500,000.00	-15,500,000.00	
		Dispositions	-15,500,000.00		15,500,000.00
C77799NOV9	BUY TO OPEN REPO W/CHASE SEC 1.19% FROM 11-24-2017 TO 11-27-2017	Acquisitions	13,800,000.00	-13,800,000.00	
		Dispositions	-13,800,000.00		13,800,000.00
C77799NOV9	BUY TO OPEN REPO W/CHASE SEC 1.25% FROM 11-17-2017 TO 11-20-2017	Acquisitions	12,400,000.00	-12,400,000.00	
		Dispositions	-12,400,000.00		12,400,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC 1.43% FROM 12-20-2017 TO 12-21-2017	Acquisitions	17,900,000.00	-17,900,000.00	
		Dispositions	-17,900,000.00		17,900,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC 1.44% FROM 12-15-2017 TO 12-18-2017				

◆ Schedule of Acquisitions and Dispositions

Page 21 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	20,900,000.00	-20,900,000.00	
		Dispositions	-20,900,000.00		20,900,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC 1.48% FROM 12-21-2017 TO 12-22-2017				
		Acquisitions	8,300,000.00	-8,300,000.00	
		Dispositions	-8,300,000.00		8,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC 1.52% FROM 12-22-2017 TO 12-26-2017				
		Acquisitions	4,900,000.00	-4,900,000.00	
		Dispositions	-4,900,000.00		4,900,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .51% FROM 03-02-2017 TO 03-03-2017				
		Acquisitions	52,400,000.00	-52,400,000.00	
		Dispositions	-52,400,000.00		52,400,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .52% FROM 03-01-2017 TO 03-02-2017				
		Acquisitions	69,200,000.00	-69,200,000.00	
		Dispositions	-69,200,000.00		69,200,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .52% FROM 03-13-2017 TO 03-14-2017				
		Acquisitions	14,400,000.00	-14,400,000.00	
		Dispositions	-14,400,000.00		14,400,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .53% FROM 03-08-2017 TO 03-09-2017				
		Acquisitions	24,400,000.00	-24,400,000.00	
		Dispositions	-24,400,000.00		24,400,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .53% FROM 03-09-2017 TO 03-10-2017				
		Acquisitions	19,900,000.00	-19,900,000.00	
		Dispositions	-19,900,000.00		19,900,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .53% FROM 03-10-2017 TO 03-13-2017				
		Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .56% FROM 03-03-2017 TO 03-06-2017				
		Acquisitions	44,900,000.00	-44,900,000.00	
		Dispositions	-44,900,000.00		44,900,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .6% FROM 02-28-2017 TO 03-01-2017				
		Acquisitions	33,400,000.00	-33,400,000.00	
		Dispositions	-33,400,000.00		33,400,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .76% FROM 03-17-2017 TO 03-20-2017				
		Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00

◆ Schedule of Acquisitions and Dispositions

Page 22 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .76% FROM 03-22-2017 TO 03-23-2017	Acquisitions	14,300,000.00	-14,300,000.00	
		Dispositions	-14,300,000.00		14,300,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .82% FROM 03-27-2017 TO 03-28-2017	Acquisitions	3,700,000.00	-3,700,000.00	
		Dispositions	-3,700,000.00		3,700,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .82% FROM 05-12-2017 TO 05-15-2017	Acquisitions	900,000.00	-900,000.00	
		Dispositions	-900,000.00		900,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .84% FROM 05-03-2017 TO 05-04-2017	Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .85% FROM 03-24-2017 TO 03-27-2017	Acquisitions	7,100,000.00	-7,100,000.00	
		Dispositions	-7,100,000.00		7,100,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .85% FROM 04-25-2017 TO 04-26-2017	Acquisitions	8,500,000.00	-8,500,000.00	
		Dispositions	-8,500,000.00		8,500,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .85% FROM 04-26-2017 TO 04-27-2017	Acquisitions	44,000,000.00	-44,000,000.00	
		Dispositions	-44,000,000.00		44,000,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .9% FROM 05-05-2017 TO 05-08-2017	Acquisitions	33,800,000.00	-33,800,000.00	
		Dispositions	-33,800,000.00		33,800,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .95% FROM 06-01-2017 TO 06-02-2017	Acquisitions	29,900,000.00	-29,900,000.00	
		Dispositions	-29,900,000.00		29,900,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .96% FROM 05-31-2017 TO 06-01-2017	Acquisitions	25,500,000.00	-25,500,000.00	
		Dispositions	-25,500,000.00		25,500,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 1.05% FROM 11-29-2017 TO 11-30-2017	Acquisitions	15,400,000.00	-15,400,000.00	
		Dispositions	-15,400,000.00		15,400,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 1.07% FROM 10-13-2017 TO 10-16-2017				

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account number SNDNOP
TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

Page 23 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	6,700,000.00	-6,700,000.00	
		Dispositions	-6,700,000.00		6,700,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 1.08% FROM 12-04-2017 TO 12-05-2017	Acquisitions	15,100,000.00	-15,100,000.00	
		Dispositions	-15,100,000.00		15,100,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 1.1% FROM 12-01-2017 TO 12-04-2017	Acquisitions	15,200,000.00	-15,200,000.00	
		Dispositions	-15,200,000.00		15,200,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 1.1% FROM 12-11-2017 TO 12-12-2017	Acquisitions	16,600,000.00	-16,600,000.00	
		Dispositions	-16,600,000.00		16,600,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 1.11% FROM 12-12-2017 TO 12-13-2017	Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 1.12% FROM 09-07-2017 TO 09-08-2017	Acquisitions	5,400,000.00	-5,400,000.00	
		Dispositions	-5,400,000.00		5,400,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 1.12% FROM 10-30-2017 TO 10-31-2017	Acquisitions	6,100,000.00	-6,100,000.00	
		Dispositions	-6,100,000.00		6,100,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 1.13% FROM 11-28-2017 TO 11-29-2017	Acquisitions	14,700,000.00	-14,700,000.00	
		Dispositions	-14,700,000.00		14,700,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 1.13% FROM 12-05-2017 TO 12-06-2017	Acquisitions	15,700,000.00	-15,700,000.00	
		Dispositions	-15,700,000.00		15,700,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 1.14% FROM 10-17-2017 TO 10-18-2017	Acquisitions	3,200,000.00	-3,200,000.00	
		Dispositions	-3,200,000.00		3,200,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 1.14% FROM 10-27-2017 TO 10-30-2017	Acquisitions	3,400,000.00	-3,400,000.00	
		Dispositions	-3,400,000.00		3,400,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 1.14% FROM 11-07-2017 TO 11-08-2017	Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00

◆ Schedule of Acquisitions and Dispositions

Page 24 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 1.14% FROM 11-21-2017 TO 11-22-2017	Acquisitions	12,500,000.00	-12,500,000.00	
		Dispositions	-12,500,000.00		12,500,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 1.14% FROM 11-30-2017 TO 12-01-2017	Acquisitions	15,100,000.00	-15,100,000.00	
		Dispositions	-15,100,000.00		15,100,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 1.14% FROM 12-13-2017 TO 12-14-2017	Acquisitions	18,900,000.00	-18,900,000.00	
		Dispositions	-18,900,000.00		18,900,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 1.15% FROM 11-01-2017 TO 11-02-2017	Acquisitions	3,400,000.00	-3,400,000.00	
		Dispositions	-3,400,000.00		3,400,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 1.16% FROM 11-06-2017 TO 11-07-2017	Acquisitions	4,700,000.00	-4,700,000.00	
		Dispositions	-4,700,000.00		4,700,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 1.16% FROM 11-08-2017 TO 11-09-2017	Acquisitions	6,000,000.00	-6,000,000.00	
		Dispositions	-6,000,000.00		6,000,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 1.16% FROM 12-07-2017 TO 12-08-2017	Acquisitions	15,900,000.00	-15,900,000.00	
		Dispositions	-15,900,000.00		15,900,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 1.17% FROM 11-14-2017 TO 11-15-2017	Acquisitions	11,500,000.00	-11,500,000.00	
		Dispositions	-11,500,000.00		11,500,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 1.17% FROM 11-27-2017 TO 11-28-2017	Acquisitions	15,200,000.00	-15,200,000.00	
		Dispositions	-15,200,000.00		15,200,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 1.18% FROM 11-09-2017 TO 11-10-2017	Acquisitions	10,300,000.00	-10,300,000.00	
		Dispositions	-10,300,000.00		10,300,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 1.18% FROM 11-10-2017 TO 11-13-2017	Acquisitions	10,800,000.00	-10,800,000.00	
		Dispositions	-10,800,000.00		10,800,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 1.19% FROM 10-23-2017 TO 10-24-2017				

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account number SNDNOP
TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

Page 25 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 1.19% FROM 11-02-2017 TO 11-03-2017				
		Acquisitions	3,500,000.00	-3,500,000.00	
		Dispositions	-3,500,000.00		3,500,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 1.19% FROM 11-03-2017 TO 11-06-2017				
		Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 1.2% FROM 11-20-2017 TO 11-21-2017				
		Acquisitions	12,500,000.00	-12,500,000.00	
		Dispositions	-12,500,000.00		12,500,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 1.21% FROM 10-31-2017 TO 11-01-2017				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 1.25% FROM 11-15-2017 TO 11-16-2017				
		Acquisitions	10,400,000.00	-10,400,000.00	
		Dispositions	-10,400,000.00		10,400,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 1.28% FROM 11-16-2017 TO 11-17-2017				
		Acquisitions	9,800,000.00	-9,800,000.00	
		Dispositions	-9,800,000.00		9,800,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 1.4% FROM 12-14-2017 TO 12-15-2017				
		Acquisitions	18,900,000.00	-18,900,000.00	
		Dispositions	-18,900,000.00		18,900,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 1.44% FROM 12-18-2017 TO 12-19-2017				
		Acquisitions	20,800,000.00	-20,800,000.00	
		Dispositions	-20,800,000.00		20,800,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 1.45% FROM 12-19-2017 TO 12-20-2017				
		Acquisitions	21,200,000.00	-21,200,000.00	
		Dispositions	-21,200,000.00		21,200,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .85% FROM 05-04-2017 TO 05-05-2017				
		Acquisitions	26,300,000.00	-26,300,000.00	
		Dispositions	-26,300,000.00		26,300,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE 1.5% FROM 12-26-2017 TO 12-27-2017				
		Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00

◆ Schedule of Acquisitions and Dispositions

Page 26 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C127055101	CABOT CORP COM	Acquisitions	20,650.00	-1,116,343.71	
		Dispositions	-7,487.00		420,298.00
C127387108	CADENCE DESIGN SYS INC COM	Acquisitions	120,168.00	-4,428,383.52	
		Dispositions	-78,349.00		3,385,361.99
S9F4VNNU	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.88% European 317U220N6 07-07-2017	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		7,216.00
SBDFC7T9	CAP 1 FINL CORP 3.75% DUE 03-09-2027	Acquisitions	4,880,000.00	-4,846,020.45	
		Dispositions	-2,895,000.00		2,921,454.00
SBYYQNX5	CAP 1 FINL CORP 3.75% DUE 07-28-2026	Acquisitions	870,000.00	-841,237.80	
		Dispositions	-870,000.00		851,194.65
C14040H105	CAPITAL ONE FINL CORP COM	Acquisitions	39,300.00	-3,160,346.89	
		Dispositions	-36,300.00		3,266,797.02
C142339100	CARLISLE COMPANIES INC COM	Acquisitions	4,400.00	-448,380.02	
		Dispositions	-14,000.00		1,519,413.33
C143658300	CARNIVAL CORP COM PAIRED	Acquisitions	86,100.00	-5,167,726.75	
		Dispositions	-70,500.00		4,468,216.54
C149123101	CATERPILLAR INC COM	Acquisitions	15,500.00	-2,101,014.94	
		Dispositions	-2,700.00		378,360.78
C12504L109	CBRE GROUP INC CL A CL A	Acquisitions	64,575.00	-2,387,085.58	
		Dispositions	-3,908.00		163,486.96
SBYXKMT7	CBS CORP NEW 3.375% DUE 02-15-2028	Acquisitions	1,015,000.00	-1,005,124.05	
		Dispositions	-1,015,000.00		1,000,373.85
S9B88NAU	CCP RECEIVABLE FROM UCREDIT SUISSE SECURITIES				

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account number SNDNOP
TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

Page 27 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	15,127,000.00	-15,127,000.00	
		Dispositions	-15,127,000.00		15,127,000.00
S9B8BM3U	CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	Acquisitions	15,983,000.00	-15,983,000.00	
		Dispositions	-5,312,000.00		5,312,000.00
S9AYQMLU	CCP DUE TO/FROM MORGAN STANLEY	Acquisitions	456,000.00	-456,000.00	
		Dispositions	-456,000.00		456,000.00
S9D6H81U	CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS	Acquisitions	497,000.00	-497,000.00	
		Dispositions	-1,610,000.00		1,610,000.00
SBF47XV3	CDN NAT RES LTD 3.85% DUE 06-01-2027	Acquisitions	605,000.00	-603,160.80	
		Dispositions	-605,000.00		604,903.20
SBF47XX5	CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	Acquisitions	4,175,000.00	-4,175,627.45	
		Dispositions	-975,000.00		989,134.30
SBF47XY6	CDN PAC RY CO NEW 6.125% DUE 09-15-2115	Acquisitions	295,000.00	-350,044.05	
		Dispositions	-2,965,000.00		3,755,083.10
S9F4DVPL	CDS / STS ICE_CSFBUS 06-20-2022 SWPC0FA52	Acquisitions	749,300,000.00	0.00	
		Dispositions	-749,300,000.00		0.00
S9F3EZWL	CDS / STS ICE_CSFBUS 12-20-2021 SWPC0DTU2	Acquisitions	267,400,000.00	0.00	
		Dispositions	-267,400,000.00		0.00
S9F3EZWU	CDS / STS ICE_CSFBUS SELL PROTECTION ON CDX NAIGS27V1 5Y 12-20-2021 SWPC0DTU2	Acquisitions	267,400,000.00	-5,131,479.03	
		Dispositions	-267,400,000.00		5,389,966.90
S9F4DVPU	CDS / STS ICE_CSFBUS SELL PROTECTION ON CDX NAIGS28V1 5Y 06-20-2022 SWPC0FA52	Acquisitions	749,300,000.00	-13,134,819.60	
		Dispositions	-749,300,000.00		15,439,160.02
S9F7CMBL	CDS / STS ICE_SBSIUS 06-20-2022 SWPC0FA52	Acquisitions	61,900,000.00	0.00	
		Dispositions	-1,065,600,000.00		0.00

◆ Schedule of Acquisitions and Dispositions

Page 28 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9F13BDL	CDS / STS ICE_SBSIUS 12-20-2021 SWPC0DTU2	Acquisitions	181,800,000.00	0.00	
		Dispositions	-180,800,000.00		0.00
S9F6GKQL	CDS / STS ICE_SBSIUS 20/06/2022 SWPC0F9K1	Acquisitions	9,800,000.00	-230,577.57	
		Dispositions	-9,800,000.00		180,995.40
S9F88GBL	CDS / STS ICE_SBSIUS 20/06/2022 SWPC0F9K1	Acquisitions	11,950,000.00	-321,454.53	
		Dispositions	-11,950,000.00		213,825.05
S9F6GKPL	CDS / STS ICE_SBSIUS 20/12/2021 SWPC0DSY5	Acquisitions	17,100,000.00	-432,712.63	
		Dispositions	-17,100,000.00		332,527.53
S9F6GKPU	CDS / STS ICE_SBSIUS PURC PROT ON ITRAXXEUROPES26V1 5 20/12/2021 SWPC0DSY5	Acquisitions	17,100,000.00	0.00	
		Dispositions	-17,100,000.00		0.00
S9F6GKQU	CDS / STS ICE_SBSIUS PURC PROT ON ITRAXXEUROPES27V1 5 20/06/2022 SWPC0F9K1	Acquisitions	9,800,000.00	0.00	
		Dispositions	-9,800,000.00		0.00
S9F88GBU	CDS / STS ICE_SBSIUS PURC PROT ON ITRAXXEUROPES27V1 5 20/06/2022 SWPC0F9K1	Acquisitions	11,950,000.00	0.00	
		Dispositions	-11,950,000.00		0.00
S9F13BDU	CDS / STS ICE_SBSIUS SELL PROTECTION ON CDX NAIGS27V1 5Y 12-20-2021 SWPC0DTU2	Acquisitions	180,800,000.00	-3,442,933.05	
		Dispositions	-181,800,000.00		3,918,397.33
S9F7CMBU	CDS / STS ICE_SBSIUS SELL PROTECTION ON CDX NAIGS28V1 5Y 06-20-2022 SWPC0FA52	Acquisitions	1,065,600,000.00	-22,007,673.69	
		Dispositions	-61,900,000.00		1,388,277.66
S9F3W45L	CDS ICE_CSFBUS 06-20-2022 SWPC0F954	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		0.00
S9F5ASDL	CDS ICE_CSFBUS 06-20-2022 SWPC0FJ87	Acquisitions	4,950,000.00	0.00	
		Dispositions	-4,950,000.00		0.00
S9F57ASL	CDS ICE_CSFBUS 09-20-2020 SWPC0FIZ8				

◆ Schedule of Acquisitions and Dispositions

Page 29 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		0.00
S9F5ASCL	CDS ICE_CSFBUS 12-20-2020 SWPC0FIV7				
		Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		0.00
S9F5FV0L	CDS ICE_CSFBUS 12-20-2020 SWPC0FJ04				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		0.00
S9F52WPL	CDS ICE_CSFBUS 12-20-2020 SWPC0FJ15				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		0.00
S9F3TKKL	CDS ICE_CSFBUS 12-20-2021 SWPC0EB21				
		Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		0.00
S9F5ASCU	CDS ICE_CSFBUS SELL PROTECTION ON CITIGROUP INC 12-20-2020 SWPC0FIV7				
		Acquisitions	3,400,000.00	-68,330.26	
		Dispositions	-3,400,000.00		71,350.59
S9F3TKKU	CDS ICE_CSFBUS SELL PROTECTION ON GENERAL MTRS CO 12-20-2021 SWPC0EB21				
		Acquisitions	2,500,000.00	-447,114.23	
		Dispositions	-2,500,000.00		416,103.85
S9F5ASDU	CDS ICE_CSFBUS SELL PROTECTION ON GOLDMAN SACHS GROUP 06-20-2022 SWPC0FJ87				
		Acquisitions	4,950,000.00	-60,696.54	
		Dispositions	-4,950,000.00		65,247.60
S9F57ASU	CDS ICE_CSFBUS SELL PROTECTION ON GOLDMAN SACHS GROUP 09-20-2020 SWPC0FIZ8				
		Acquisitions	3,300,000.00	-53,165.82	
		Dispositions	-3,300,000.00		57,935.32
S9F5FV0U	CDS ICE_CSFBUS SELL PROTECTION ON GOLDMAN SACHS GROUP 12-20-2020 SWPC0FJ04				
		Acquisitions	1,900,000.00	-31,456.20	
		Dispositions	-1,900,000.00		32,954.13
S9F3W45U	CDS ICE_CSFBUS SELL PROTECTION ON FORD MOTOR CREDIT CO 06-20-2022 SWPC0F954				
		Acquisitions	1,500,000.00	-289,371.92	
		Dispositions	-1,500,000.00		270,832.33
S9F52WPU	CDS ICE_CSFBUS SELL PROTECTION ON MORGANSTANLEY 12-20-2020 SWPC0FJ15				
		Acquisitions	1,900,000.00	-30,353.96	
		Dispositions	-1,900,000.00		37,974.91

◆ **Schedule of Acquisitions and Dispositions**

Page 30 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9E9ANRL	CDS ICE_GOLDUS 12-20-2021 SWPC0DQR2	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,200,000.00		14,668.62
S9EZEUXL	CDS ICE_GOLDUS 20/06/2023 SWPC0EGH3	Acquisitions	2,400,000.00	-116,943.71	
		Dispositions	-1,200,000.00		66,114.44
S9E9ANRU	CDS ICE_GOLDUS SELL PROTECTION ON METLIFE INC 12-20-2021 SWPC0DQR2	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,400,000.00		4,968.93
S9EZEUXU	CDS ICE_GOLDUS SELL PROTECTION ON MARKS & SPENCER PLC 20/06/2023 SWPC0EGH3	Acquisitions	1,200,000.00	0.00	
		Dispositions	-2,400,000.00		0.00
S9F4KTPL	CDS ICE_SBSIUS 06-20-2022 SWPC0EAY2	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		0.00
S9F45EML	CDS ICE_SBSIUS 06-20-2022 SWPC0FAP8	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		0.00
S9F2FVNL	CDS ICE_SBSIUS 12-20-2021 SWPC0E924	Acquisitions	200,000.00	0.00	
		Dispositions	-800,000.00		0.00
S9F5PM6L	CDS ICE_SBSIUS 20/06/2017 SWPC0FKW2	Acquisitions	1,400,000.00	-3,523.65	
		Dispositions	-1,400,000.00		3,523.65
S9F5TZFL	CDS ICE_SBSIUS 20/12/2017 SWPC0ESL1	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		0.00
S9F5VXAL	CDS ICE_SBSIUS 20/12/2017 SWPC0FL43	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		0.00
S9F5PM6U	CDS ICE_SBSIUS PURC PROTECTION ON CDS_DUMMY_INDEX 20/06/2017 SWPC0FKW2	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		0.00
S9F5TZFU	CDS ICE_SBSIUS SELL PROT ON ANHEUSER BUSCH INBEV 20/12/2017 SWPC0ESL1				

◆ Schedule of Acquisitions and Dispositions

Page 31 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,900,000.00	-13,756.02	
		Dispositions	-1,900,000.00		0.00
S9F4KTPU	CDS ICE_SBSIUS SELL PROT ON BERKSHIRE HATHAWAY I 06-20-2022 SWPC0EAY2				
		Acquisitions	700,000.00	-12,961.78	
		Dispositions	-700,000.00		16,929.87
S9F5VXAU	CDS ICE_SBSIUS SELL PROTECTION ON CDS_DUMMY_INDEX 20/12/2017 SWPC0FL43				
		Acquisitions	900,000.00	-6,083.39	
		Dispositions	-900,000.00		6,680.94
S9F45EMU	CDS ICE_SBSIUS SELL PROTECTION ON METLIFE INC 06-20-2022 SWPC0FAP8				
		Acquisitions	1,400,000.00	-14,794.21	
		Dispositions	-1,400,000.00		24,365.69
S9F2FVNU	CDS ICE_SBSIUS SELL PROTECTION ON FORD MTR CO DEL 12-20-2021 SWPC0E924				
		Acquisitions	800,000.00	-132,844.78	
		Dispositions	-200,000.00		34,002.78
C150870103	CELANESE CORP DEL COM SER A STK				
		Acquisitions	2,953.00	-317,285.40	
		Dispositions	-12,136.00		1,092,097.82
C151020AM6	CELGENE CORP 4.625% DUE 05-15-2044				
		Acquisitions	685,000.00	-677,834.90	
		Dispositions	-970,000.00		956,167.80
C15135B101	CENTENE CORP DEL COM				
		Acquisitions	72,852.00	-5,571,255.73	
		Dispositions	-51,575.00		4,829,276.12
C15189T107	CENTERPOINT ENERGY INC COM				
		Acquisitions	3,800.00	-96,718.40	
		Dispositions	-57,700.00		1,676,011.48
C156700106	CENTURYLINK INC COM				
		Acquisitions	26,000.00	-662,643.00	
		Dispositions	-48,800.00		1,214,344.45
SBF0CDS9	CH & DWIGHT INC 3.95% DUE 08-01-2047				
		Acquisitions	1,725,000.00	-1,722,028.95	
		Dispositions	-655,000.00		655,085.10
SBYQCM12	CHARTER 5.375% DUE 05-01-2047				
		Acquisitions	4,705,000.00	-4,788,869.80	
		Dispositions	-1,770,000.00		1,830,207.90

◆ Schedule of Acquisitions and Dispositions

Page 32 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBZ06JT4	CHARTER 6.384% DUE 10-23-2035	Acquisitions	950,000.00	-1,106,645.90	
		Dispositions	-1,005,000.00		1,129,601.74
SBYQ7R23	CHARTER 6.484% DUE 10-23-2045	Acquisitions	1,365,000.00	-1,582,212.30	
		Dispositions	-2,735,000.00		3,189,725.51
C163851108	CHEMOURS CO COM	Acquisitions	57,104.00	-2,355,825.41	
		Dispositions	-75,605.00		3,144,800.63
C166764100	CHEVRON CORP COM	Acquisitions	9,300.00	-1,035,930.60	
		Dispositions	-11,171.00		1,217,033.83
C169656105	CHIPOTLE MEXICAN GRILL INC COM STK	Acquisitions	11,890.00	-5,454,213.27	
		Dispositions	-11,890.00		3,551,219.55
C171484108	CHURCHILL DOWNS INC COM	Acquisitions	1,948.00	-415,698.13	
		Dispositions	-116.00		24,747.10
SBF58H57	CIGNA CORP 3.875% 10-15-2047	Acquisitions	6,030,000.00	-5,982,722.95	
		Dispositions	-275,000.00		274,967.00
C125509109	CIGNA CORPORATION	Acquisitions	33,800.00	-5,007,399.88	
		Dispositions	-29,100.00		5,221,770.27
SBD096S7	CINTAS CORP NO 2 3.7% DUE 04-01-2027	Acquisitions	3,465,000.00	-3,506,706.15	
		Dispositions	-980,000.00		1,014,270.60
C172755100	CIRRUS LOGIC INC COM	Acquisitions	27,900.00	-1,615,197.63	
		Dispositions	-16,200.00		989,962.18
C17275R102	CISCO SYSTEMS INC	Acquisitions	38,800.00	-1,316,193.24	
		Dispositions	-68,000.00		2,167,132.19
SBYWG4Z6	CITIGROUP INC 3.52% 10-27-2028				

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

Page 33 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBF347Y6	CITIGROUP INC 3.668% DUE 07-24-2028	Acquisitions	1,460,000.00	-1,460,000.00	
		Dispositions	-365,000.00		366,200.85
SBDDXTT8	CITIGROUP INC 3.887% DUE 01-10-2028	Acquisitions	5,465,000.00	-5,479,317.90	
		Dispositions	-2,210,000.00		2,224,502.10
SBF1ZBM7	CITIGROUP INC 4.281% DUE 04-24-2048	Acquisitions	26,245,000.00	-26,553,209.80	
		Dispositions	-5,880,000.00		5,988,499.40
SBY7RB31	CITIGROUP INC 4.45% DUE 09-29-2027	Acquisitions	8,585,000.00	-8,582,802.35	
		Dispositions	-5,860,000.00		6,116,719.25
SBYTHPH1	CITIGROUP INC 4.65% DUE 07-30-2045	Acquisitions	861,000.00	-868,707.33	
		Dispositions	-761,000.00		802,497.33
SBDGLCL2	CITIGROUP INC 4.75% DUE 05-18-2046	Acquisitions	735,000.00	-774,161.55	
		Dispositions	-1,525,000.00		1,609,374.75
SB8WTN90	CITIGROUP INC 4.75% DUE 05-18-2046	Acquisitions	7,105,000.00	-7,332,983.10	
		Dispositions	-3,020,000.00		3,232,976.95
SBDC7485	CITIGROUP INC 5.875 DUE 01-30-2042	Acquisitions	370,000.00	-463,687.70	
		Dispositions	-370,000.00		474,478.20
SB8G0DX3	CITIGROUP INC 6.675% DUE 09-13-2043	Acquisitions	820,000.00	-1,092,891.40	
		Dispositions	-1,681,000.00		2,194,865.55
C172967424	CITIGROUP INC 8.125% DUE 07-15-2039	Acquisitions	1,175,000.00	-1,732,696.40	
		Dispositions	-1,905,000.00		2,950,729.15
C174610105	CITIZENS FINL GROUP INC COM	Acquisitions	34,100.00	-2,251,733.71	
		Dispositions	-132,558.00		8,561,833.23
		Acquisitions	75,638.00	-2,815,828.48	
		Dispositions	-64,465.00		2,298,533.46

◆ Schedule of Acquisitions and Dispositions

Page 34 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C177376100	CITRIX SYS INC COM	Acquisitions	25,600.00	-2,078,954.34	
		Dispositions	-80,806.00		6,769,332.82
S9F3TKML	CME_IRS CME_MSCSUS USD P 3M LIBOR/R 2.25% 12/21/2046 SWU00INI4	Acquisitions	6,600,000.00	-822,084.85	
		Dispositions	-6,600,000.00		845,300.00
S9F3TKMU	CME_IRS CME_MSCSUS USD P 3M LIBOR/R 2.25% 12/21/2046 SWU00INI4	Acquisitions	6,600,000.00	0.00	
		Dispositions	-6,600,000.00		0.00
S9F3229L	CME_IRS CME_SBSIUS USD P 1.25%/R 3M LIBOR 06/21/2022 SWU00KL11	Acquisitions	13,300,000.00	0.00	
		Dispositions	-13,300,000.00		0.00
S9F3229U	CME_IRS CME_SBSIUS USD P 1.25%/R 3M LIBOR 06/21/2022 SWU00KL11	Acquisitions	13,300,000.00	-555,964.70	
		Dispositions	-13,300,000.00		550,082.00
S9F34YGL	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.4% 02/21/2027 SWU00L0R2	Acquisitions	2,550,000.00	-4,156.50	
		Dispositions	-2,550,000.00		0.00
S9F34YGU	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.4% 02/21/2027 SWU00L0R2	Acquisitions	2,550,000.00	0.00	
		Dispositions	-2,550,000.00		0.00
C125896100	CMS ENERGY CORP COM	Acquisitions	7,900.00	-355,699.61	
		Dispositions	-7,900.00		383,756.58
C12621E103	CNO FINL GROUP INC COM	Acquisitions	66,074.00	-1,449,472.81	
		Dispositions	-36,240.00		888,325.43
C192446102	COGNIZANT TECH SOLUTIONS CORP CL A	Acquisitions	12,524.00	-915,575.50	
		Dispositions	-3,473.00		261,036.79
SBF7TQ51	COLGATE-PALMOLIVE CO 3.7% DUE 08-01-2047	Acquisitions	1,180,000.00	-1,171,470.60	
		Dispositions	-785,000.00		794,176.65
C19625W104	COLONY NORTHSTAR INC CL A COM CL A COM				

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

Page 35 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-30,855.88		437,447.75
		Free Receipt	30,855.88		
C013872106	COM ALCOA CORPORATION COM USD0.01				
		Acquisitions	80,103.00	-3,732,134.05	
		Dispositions	-79,911.00		3,068,292.06
SB97R909	COMCAST CORP 4.5 BDS DUE 01-15-2043 REG				
		Acquisitions	1,875,000.00	-2,014,616.25	
		Dispositions	-420,000.00		455,721.00
SBJZXTF4	COMCAST CORP NEW 4.75% DUE 03-01-2044				
		Acquisitions	6,150,000.00	-6,541,078.50	
		Dispositions	-820,000.00		863,140.20
SB108F49	COMCAST CORP NEW 6.45% DUE 03-15-2037				
		Acquisitions	450,000.00	-615,757.50	
		Dispositions	-1,310,000.00		1,680,533.50
SB2444H6	COMCAST CORP NEW 6.95% DUE 08-15-2037				
		Acquisitions	750,000.00	-990,667.50	
		Dispositions	-2,015,000.00		2,799,049.70
C20030N101	COMCAST CORP NEW-CL A				
		Acquisitions	152,600.00	-5,890,202.26	
		Dispositions	-39,800.00		1,906,069.72
C200340107	COMERICA INC COM				
		Acquisitions	26,900.00	-1,845,734.19	
		Dispositions	-26,900.00		2,115,327.46
C205887102	CONAGRA BRANDS INC COM USD5				
		Acquisitions	188,107.00	-7,267,837.12	
		Dispositions	-107,407.00		3,705,824.88
C206787103	CONDUENT INC COM				
		Dispositions	-7,185.60		100,385.03
		Free Receipt	7,185.60		
C20825C104	CONOCOPHILLIPS COM				
		Acquisitions	215,210.00	-10,376,940.10	
		Dispositions	-80,705.00		3,797,586.86
SB4T4431	CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG				
		Acquisitions	1,210,000.00	-1,534,523.50	
		Dispositions	-1,210,000.00		1,648,133.90

◆ Schedule of Acquisitions and Dispositions

Page 36 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C21036P108	CONSTELLATION BRANDS INC CL A CL A	Acquisitions	21,600.00	-3,732,778.77	
		Dispositions	-21,600.00		4,457,085.96
C216648402	COOPER COS INC COM NEW COM NEW	Acquisitions	2,340.00	-557,731.66	
		Dispositions	-100.00		23,863.94
C21684AAF3	COOPERATIEVE 3.75% DUE 07-21-2026	Acquisitions	645,000.00	-627,165.75	
		Dispositions	-1,360,000.00		1,375,342.80
C21684AAD8	COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	Acquisitions	5,985,000.00	-6,839,276.00	
		Dispositions	-1,575,000.00		1,747,797.45
C21871N101	CORECIVIC INC COM	Acquisitions	11,500.00	-366,756.51	
		Dispositions	-11,500.00		381,941.79
C21870Q105	CORESITE RLTY CORP CORESITE REALTY CORP	Acquisitions	23,811.00	-2,678,654.76	
		Dispositions	-23,811.00		2,704,878.69
C219350105	CORNING INC COM	Acquisitions	17,900.00	-505,480.99	
		Dispositions	-17,900.00		520,626.59
SBDFVGN3	COSTCO WHSL CORP 3% DUE 05-18-2027	Acquisitions	1,970,000.00	-1,952,998.90	
		Dispositions	-1,105,000.00		1,109,497.35
C22535WAB3	CR AGRICOLE S A 4.125% DUE 01-10-2027	Acquisitions	1,775,000.00	-1,766,089.50	
		Dispositions	-1,775,000.00		1,856,082.00
C225401AB4	CR SUISSE GROUP AG 3.574% DUE 01-09-2023	Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,063,020.00
C225401AC2	CR SUISSE GROUP AG 4.282% DUE 01-09-2028	Acquisitions	2,370,000.00	-2,369,990.80	
		Dispositions	-990,000.00		1,033,480.80
SBYMPHS7	CSX CORP 3.8% DUE 11-01-2046				

◆ Schedule of Acquisitions and Dispositions

Page 37 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,725,000.00	-2,499,482.90	
		Dispositions	-895,000.00		852,500.50
SBD9NGT1	CSX CORP 4.25% DUE 11-01-2066				
		Acquisitions	700,000.00	-643,813.50	
		Dispositions	-2,360,000.00		2,247,728.90
C229663109	CUBESMART				
		Acquisitions	8,500.00	-215,173.54	
		Dispositions	-8,500.00		228,247.47
C231021106	CUMMINS INC				
		Acquisitions	26,116.00	-4,201,008.41	
		Dispositions	-7,121.00		1,135,156.87
S9G1432U	CURRENCY OPTION CALL BNPAFRPP EUR/USD 1.2126 European 30/11/2017 31750CII3				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		11,849.14
S9FZ6WJU	CURRENCY OPTION CALL BNPAFRPP USD/MXN 18.15 European 10-17-2017 31750CGA2				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		6,880.00
S9F9XBDU	CURRENCY OPTION CALL CHASUS33 USD/MXN 18.25 European 08-31-2017 31750CCY4				
		Acquisitions	3,262,693.00	0.00	
		Dispositions	-3,262,693.00		17,781.68
S9FXJEWU	CURRENCY OPTION CALL CITIUS33 EUR/USD 1.207 European 12/10/2017 31750CDS6				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		8,419.13
S9FXJEVU	CURRENCY OPTION CALL CSFPG2L USD/BRL 3.3 European 09-14-2017 31750CDV9				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		9,945.00
S9FZRRBU	CURRENCY OPTION CALL CSFPG2L USD/MXN 18.25 European 10-25-2017 31750CHI4				
		Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		12,880.00
S9FXJESU	CURRENCY OPTION CALL DEUTGB2L USD/MXN 18.25 European 09-14-2017 31750CDT4				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		11,270.00
S9FYKLNU	CURRENCY OPTION CALL MSBKUS5WFXO USD/MXN18.3 European 10-05-2017 31750CFA3				
		Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		14,985.00

◆ Schedule of Acquisitions and Dispositions

Page 38 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C231561101	CURTISS WRIGHT CORP COM	Acquisitions	6,300.00	-637,478.73	
		Dispositions	-1,800.00		192,627.46
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045	Acquisitions	2,075,000.00	-2,331,614.85	
		Dispositions	-4,467,000.00		5,021,440.11
C126650100	CVS HEALTH CORP COM	Acquisitions	2,800.00	-223,791.61	
		Dispositions	-79,000.00		6,319,674.02
SBYYPRY1	DAIMLER FIN N AMER 3.45% DUE 01-06-2027	Acquisitions	2,545,000.00	-2,534,769.10	
		Dispositions	-945,000.00		941,216.75
C235825205	DANA INC COM	Acquisitions	44,097.00	-1,217,839.36	
		Dispositions	-12,477.00		347,282.98
C235851102	DANAHER CORP COM	Acquisitions	26,700.00	-2,366,214.01	
		Dispositions	-10,400.00		972,671.74
SB3BRLT6	DARDEN RESTAURANTS STEP CPN 6.8% DUE 10-15-2037	Acquisitions	810,000.00	-1,013,653.35	
		Dispositions	-810,000.00		1,066,145.70
C244199105	DEERE & CO COM	Acquisitions	3,000.00	-374,296.51	
		Dispositions	-3,000.00		383,211.50
C247361702	DELTA AIR LINES INC DEL COM NEW COM NEW	Acquisitions	40,175.00	-1,964,903.20	
		Dispositions	-94,638.00		4,735,707.78
C25156KY99	DEUTSCHE TELEKOM AG DISC COML PAPER 4/2 YRS 1&2 11-09-2017	Acquisitions	2,500,000.00	-2,490,520.83	
		Dispositions	-2,500,000.00		2,490,520.83
SBYNCYY2	DEVON ENERGY CORP 5% DUE 06-15-2045	Acquisitions	875,000.00	-899,316.25	
		Dispositions	-1,579,000.00		1,652,715.23
C25179M103	DEVON ENERGY CORP NEW COM				

◆ Schedule of Acquisitions and Dispositions

Page 39 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	133,372.00	-4,338,663.69	
		Dispositions	-69,262.00		2,618,507.36
C253393102	DICKS SPORTING GOODS INC OC-COM OC-COM				
		Acquisitions	68,000.00	-2,915,296.05	
		Dispositions	-70,700.00		2,564,037.47
C254709108	DISCOVER FINL SVCS COM STK				
		Acquisitions	20,512.00	-1,267,029.31	
		Dispositions	-15,074.00		936,409.42
C25470DAS8	DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017				
		Acquisitions	2,825,000.00	-2,829,581.25	
		Dispositions	-2,825,000.00		2,869,546.20
SBDGS7J6	DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047				
		Acquisitions	4,360,000.00	-4,354,724.40	
		Dispositions	-440,000.00		441,580.65
SBDGTNC4	DISNEY WALT CO 3% DUE 07-30-2046				
		Acquisitions	675,000.00	-592,008.75	
		Dispositions	-835,000.00		733,714.50
C25659T107	DOLBY LABORATORIES INC CL A COM STK				
		Acquisitions	20,300.00	-1,176,682.09	
		Dispositions	-20,300.00		1,230,014.70
S9A3XW7L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS				
		Acquisitions	860,000.00	-860,000.00	
		Dispositions	-860,000.00		860,000.00
S9A3XX0L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:CSFB				
		Acquisitions	570,000.00	-570,000.00	
		Dispositions	-570,000.00		570,000.00
S9A3XY4U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:MORGAN STANLEY				
		Acquisitions	330,000.00	-330,000.00	
		Dispositions	-1,960,000.00		1,960,000.00
C25754A201	DOMINOS PIZZA INC COM				
		Acquisitions	2,100.00	-388,045.26	
		Dispositions	-1,500.00		282,846.53
C257559203	DOMTAR CORP COM NEW COM NEW				
		Acquisitions	8,693.00	-410,874.65	
		Dispositions	-15,731.00		576,572.09

◆ Schedule of Acquisitions and Dispositions

Page 40 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C260003108	DOVER CORP COM	Acquisitions	1,600.00	-125,380.36	
		Dispositions	-1,600.00		126,126.21
C26138E109	DR PEPPER SNAPPLE GROUP INC COM STK	Acquisitions	3,263.00	-298,282.25	
		Dispositions	-7,037.00		648,836.76
SB45K3P8	DU PONT E I DE NEMOURS & CO NT 4.9 DUE 01-15-2041	Acquisitions	995,000.00	-1,130,489.15	
		Dispositions	-995,000.00		1,134,339.80
SBYYPRS5	DUKE ENERGY FLA 3.2% DUE 01-15-2027	Acquisitions	1,075,000.00	-1,074,355.00	
		Dispositions	-1,075,000.00		1,092,466.25
SBYMXHP8	DUKE ENERGY OH INC 3.7% DUE 06-15-2046	Acquisitions	1,030,000.00	-962,658.60	
		Dispositions	-680,000.00		620,765.20
C23355L106	DXC TECHNOLOGY CO COM	Acquisitions	20,400.00	-1,942,619.95	
		Dispositions	-500.00		48,446.38
SBMNQYY0	EASTMAN CHEM CO 4.65% DUE 10-15-2044	Acquisitions	425,000.00	-431,477.00	
		Dispositions	-425,000.00		454,002.00
C277432100	EASTMAN CHEM CO COM	Acquisitions	4,600.00	-371,818.21	
		Dispositions	-16,500.00		1,328,544.95
SBDD98H7	EATON VANCE CORP FIXED 3.5% DUE 04-06-2027	Acquisitions	2,100,000.00	-2,092,272.00	
		Dispositions	-2,100,000.00		2,104,977.00
C281020107	EDISON INTL COM	Acquisitions	16,500.00	-1,307,565.83	
		Dispositions	-41,083.00		3,248,115.88
C285512109	ELECTR ARTS COM	Acquisitions	35,400.00	-4,187,512.79	
		Dispositions	-26,800.00		2,955,583.90
SBDVJY26	ELI LILLY & CO 3.95% 05-15-2047				

◆ **Schedule of Acquisitions and Dispositions**

Page 41 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,385,000.00	-3,366,687.15	
		Dispositions	-635,000.00		670,104.15
C532457108	ELI LILLY & CO COM				
		Acquisitions	22,837.00	-1,896,602.04	
		Dispositions	-6,236.00		519,914.11
C291011104	EMERSON ELECTRIC CO COM				
		Acquisitions	4,600.00	-279,263.81	
		Dispositions	-4,600.00		270,312.98
CG30401106	ENDO INTL LTD COM STK				
		Acquisitions	20,967.00	-245,605.11	
		Dispositions	-3,906.00		37,086.93
SBXVMC65	ENERGY TRANSFER 5.15% DUE 03-15-2045				
		Acquisitions	880,000.00	-826,012.00	
		Dispositions	-880,000.00		859,719.00
SB5L3ZK7	ENERGY TRANSFER 6.5% DUE 02-01-2042				
		Acquisitions	440,000.00	-496,214.40	
		Dispositions	-705,000.00		791,468.25
SBDHTRM1	ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047				
		Acquisitions	2,890,000.00	-2,870,764.80	
		Dispositions	-790,000.00		785,598.85
SBDVJS80	ENLINK MIDSTREAM 5.45% DUE 06-01-2047				
		Acquisitions	2,000,000.00	-1,987,340.05	
		Dispositions	-365,000.00		375,413.45
CG3157S106	ENSCO PLC SHS CLASS A COM				
		Acquisitions	91,300.00	-1,061,388.03	
		Dispositions	-259,018.00		2,177,630.30
C29366EYH3	ENTERGY CORP DISC COML PAPER 4/2 YRS 1&2 11-17-2017				
		Acquisitions	1,300,000.00	-1,294,756.67	
		Dispositions	-1,300,000.00		1,294,756.67
C29364G103	ENTERGY CORP NEW COM				
		Acquisitions	6,907.00	-526,926.74	
		Dispositions	-6,927.00		553,009.97
SB8D1HN7	ENTERPRISE PRODS 4.45 DUE 02-15-2043				
		Acquisitions	760,000.00	-722,836.00	
		Dispositions	-415,000.00		424,702.70

◆ Schedule of Acquisitions and Dispositions

Page 42 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJT1608	ENTERPRISE PRODS 5.1% DUE 02-15-2045	Acquisitions	1,535,000.00	-1,649,780.50	
		Dispositions	-1,535,000.00		1,696,375.30
SBYZ5J66	ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	Acquisitions	7,600,000.00	-8,057,322.00	
		Dispositions	-4,000,000.00		4,221,600.00
SBYVNB5	EOG RES INC 5.1% DUE 01-15-2036	Acquisitions	1,010,000.00	-1,136,713.40	
		Dispositions	-310,000.00		356,205.50
C29472R108	EQTY LIFESTYLE PPTYS INC REIT	Acquisitions	9,900.00	-799,354.11	
		Dispositions	-21,800.00		1,763,229.57
C29444U700	EQUINIX INC COM PAR \$0.001	Acquisitions	9,395.00	-4,240,320.44	
		Dispositions	-1,690.00		765,753.53
S9F45JUJ	EQX C OP MSCSUS33 09-21-2017 OCD002380	Acquisitions	2,500,000.00	-218,000.00	
		Dispositions	-2,500,000.00		197,750.00
SBF4G280	ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047	Acquisitions	755,000.00	-737,831.30	
		Dispositions	-275,000.00		277,453.00
CG3198U102	ESSENT GROUP LTD COM STK	Acquisitions	19,106.00	-778,039.15	
		Dispositions	-363.00		15,416.43
SBYNHPP5	ESTEE LAUDER COS 4.15% DUE 03-15-2047	Acquisitions	480,000.00	-478,747.20	
		Dispositions	-480,000.00		484,497.60
CG3223R108	EVEREST RE GROUP COM	Acquisitions	7,600.00	-1,707,620.64	
		Dispositions	-19,929.00		4,987,274.35
C30161Q104	EXELIXIS INC COM STK	Acquisitions	21,345.00	-571,491.04	
		Dispositions	-1,270.00		32,644.97
SBD073T1	EXELON CORP 4.45% DUE 04-15-2046				

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

Page 43 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	805,000.00	-805,805.65	
		Dispositions	-3,065,000.00		3,209,938.50
SBYVF9K4	EXELON CORP 5.1% DUE 06-15-2045	Acquisitions	360,000.00	-385,178.40	
		Dispositions	-1,135,000.00		1,259,620.40
C30161N101	EXELON CORP COM	Acquisitions	67,226.00	-2,428,729.41	
		Dispositions	-76,816.00		2,888,196.99
C30219GAM0	EXPRESS SCRIPTS 4.5% DUE 02-25-2026	Acquisitions	4,100,000.00	-4,157,821.00	
		Dispositions	-2,900,000.00		3,078,978.00
C30219GAP3	EXPRESS SCRIPTS 4.8% DUE 07-15-2046	Acquisitions	1,550,000.00	-1,592,303.50	
		Dispositions	-1,280,000.00		1,216,852.65
C30219G108	EXPRESS SCRIPTS HLDG CO COM	Acquisitions	60,817.00	-4,037,746.98	
		Dispositions	-56,894.00		3,666,488.88
C30231G102	EXXON MOBIL CORP COM	Acquisitions	33,490.00	-2,773,101.22	
		Dispositions	-17,641.00		1,423,419.09
C30231G102	EXXON MOBIL CORP COM	Acquisitions	14,700.00	-1,177,578.78	
		Dispositions	-18,700.00		1,479,993.62
C315616102	F5 NETWORKS INC COM STK	Acquisitions	3,000.00	-392,903.05	
		Dispositions	-11,500.00		1,586,585.37
C30303M102	FACEBOOK INC COM USD0.000006 CL 'A'	Acquisitions	83,400.00	-12,688,899.16	
		Dispositions	-23,500.00		3,535,458.71
SBV9HFG9	FEDEX CORP 4.1% DUE 02-01-2045	Acquisitions	1,446,000.00	-1,350,028.98	
		Dispositions	-1,440,000.00		1,399,589.20
SBYYPG0	FEDEX CORP 4.4% DUE 01-15-2047	Acquisitions	7,139,000.00	-7,148,135.12	
		Dispositions	-1,250,000.00		1,258,817.25

◆ Schedule of Acquisitions and Dispositions

Page 44 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD9Y0B4	FEDEX CORP 4.55% DUE 04-01-2046	Acquisitions	1,632,000.00	-1,665,967.36	
		Dispositions	-640,000.00		657,536.00
SBYPJYG3	FEDEX CORP 4.75% DUE 11-15-2045	Acquisitions	425,000.00	-437,898.75	
		Dispositions	-425,000.00		444,078.25
SBHZFZM5	FEDEX CORP BOND 5.1 DUE 01-15-2044	Acquisitions	470,000.00	-527,965.10	
		Dispositions	-625,000.00		692,886.90
C31428X106	FEDEX CORP COM	Acquisitions	796.00	-147,043.01	
		Dispositions	-13,693.00		2,650,423.65
CN31738102	FIAT INVESTMENTS NV NPV	Acquisitions	146,979.00	-1,829,842.20	
		Dispositions	-115,533.00		1,262,979.36
C32008D106	FIRST DATA CORP NEW COM CL A COM CL A	Acquisitions	31,900.00	-502,474.53	
		Dispositions	-31,900.00		521,017.41
SBDC3P80	FIRSTENERGY CORP 4.85% 07-15-2047	Acquisitions	2,195,000.00	-2,181,149.55	
		Dispositions	-1,375,000.00		1,398,468.20
C337932107	FIRSTENERGY CORP COM	Acquisitions	34,600.00	-1,064,241.54	
		Dispositions	-100,100.00		3,038,193.59
CY2573F102	FLEX LTD FLEX LTD	Acquisitions	7,900.00	-122,217.29	
		Dispositions	-7,900.00		135,926.65
C302445101	FLIR SYS INC COM	Acquisitions	16,300.00	-589,858.29	
		Dispositions	-16,300.00		604,449.39
SBYPL1V3	FORD MTR CO DEL 5.291% DUE 12-08-2046	Acquisitions	1,305,000.00	-1,336,135.95	
		Dispositions	-665,000.00		671,789.65
C345370860	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01				

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

Page 45 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	596,600.00	-7,428,773.58	
		Dispositions	-491,100.00		5,533,552.06
SB94Q0Z1	FORD MTR CO DEL NT 4.75 01-15-2043	Acquisitions	375,000.00	-351,007.50	
		Dispositions	-1,095,000.00		1,023,939.95
S9E3RHSU	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ	Acquisitions	320,000.00	-320,000.00	
		Dispositions	-320,000.00		320,000.00
C999999OA8	FUT CALL APR 17 T-NOTE OPTION 1260	Acquisitions	21.00	-2.10	
		Dispositions	-21.00		5,553.24
C999999OA8	FUT CALL AUG 17 T-NOTE OPTION 1260	Acquisitions	26.00	-14.56	
		Dispositions	-26.00		2,178.00
C999999OA8	FUT CALL AUG 17 T-NOTE OPTION 1280	Acquisitions	23.00	-3,980.61	
		Dispositions	-23.00		10,882.13
C999999OA8	FUT CALL DEC 17 T-NOTE OPTION 1270	Acquisitions	2.00	-0.20	
		Dispositions	-2.00		295.34
C999999OA8	FUT CALL FEB 18 T-NOTE OPTION 1260	Acquisitions	29.00	-2,753.26	
		Dispositions	-29.00		4,490.79
C999999OA8	FUT CALL JAN 18 T-NOTE OPTION 1255	Acquisitions	14.00	-1.40	
		Dispositions	-14.00		2,970.10
C999999OA8	FUT CALL JUL 17 T-NOTE OPTION 1270	Acquisitions	49.00	-6,949.18	
		Dispositions	-49.00		17,719.31
C999999OA8	FUT CALL JUN 17 T-NOTE OPTION 126.00	Acquisitions	45.00	-9,194.41	
		Dispositions	-45.00		34,759.09
C999999OA8	FUT CALL JUN 17 T-NOTE OPTION 1280	Acquisitions	23.00	-2.30	
		Dispositions	-23.00		5,722.63

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

Page 46 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999999OA8	FUT CALL MAY 17 T-NOTE OPTION 1260	Acquisitions	16.00	-8.50	
		Dispositions	-16.00		4,480.96
C999999OA8	FUT CALL NOV 17 T-NOTE OPTION 1280	Acquisitions	67.00	-6.70	
		Dispositions	-67.00		15,512.82
C999999OA8	FUT CALL NOV 17 T-NOTE OPTION 1290	Acquisitions	47.00	-4.70	
		Dispositions	-47.00		13,153.18
C999999OA8	FUT CALL OCT 17 T-NOTE OPTION 1270	Acquisitions	25.00	-2.50	
		Dispositions	-25.00		7,093.78
C999999OA8	FUT CALL SEP 17 T-NOTE OPTION 127.00	Acquisitions	89.00	-2,371.18	
		Dispositions	-89.00		20,722.76
C999599GH0	FUT DEC 17 10 YR T-NOTES	Free Delivery	-72.00		
		Free Receipt	637.00		
C999599GH0	FUT DEC 17 10 YR T-NOTES	Free Delivery	-637.00		
		Free Receipt	72.00		
C999599GH0	FUT DEC 17 CBT UL T-BONDS	Free Delivery	-592.00		
		Free Receipt	118.00		
C999599GH0	FUT DEC 17 CBT UL T-BONDS	Free Delivery	-118.00		
		Free Receipt	592.00		
C999599GH0	FUT DEC 17 U.S. T-BONDS	Free Delivery	-141.00		
		Free Receipt	50.00		
C999599GH0	FUT DEC 17 U.S. T-BONDS	Free Delivery	-50.00		
		Free Receipt	141.00		
C999599GH0	FUT JUN 17 10 YR T-NOTES				

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

Page 47 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-1,226.00		
		Free Receipt	142.00		
C999599GH0	FUT JUN 17 10 YR T-NOTES	Free Delivery	-142.00		
		Free Receipt	1,226.00		
C999599GH0	FUT JUN 17 CBT UL T-BONDS	Free Delivery	-610.00		
		Free Receipt	26.00		
C999599GH0	FUT JUN 17 CBT UL T-BONDS	Free Delivery	-26.00		
		Free Receipt	610.00		
C999599GH0	FUT JUN 17 CBT ULT TNOTE	Free Delivery	-70.00		
		Free Receipt	11.00		
C999599GH0	FUT JUN 17 CBT ULT TNOTE	Free Delivery	-11.00		
		Free Receipt	70.00		
C999599GH0	FUT MAR 17 10 YR T-NOTES	Free Delivery	-9.00		
		Free Receipt	803.00		
C999599GH0	FUT MAR 17 10 YR T-NOTES	Free Delivery	-803.00		
		Free Receipt	9.00		
C999599GH0	FUT MAR 17 CBT UL T-BONDS	Free Delivery	-108.00		
		Free Receipt	9.00		
C999599GH0	FUT MAR 17 CBT UL T-BONDS	Free Delivery	-9.00		
		Free Receipt	108.00		
C999599GH0	FUT MAR 17 CBT ULT TNOTE	Free Delivery	-70.00		
		Free Receipt	36.00		
C999599GH0	FUT MAR 17 CBT ULT TNOTE	Free Delivery	-36.00		
		Free Receipt	70.00		

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

Page 48 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 18 10 YR T-NOTES	Free Delivery	-14.00		
		Free Receipt	507.00		
C999599GH0	FUT MAR 18 10 YR T-NOTES	Free Delivery	-507.00		
		Free Receipt	14.00		
C999599GH0	FUT MAR 18 CBT UL T-BONDS	Free Delivery	-516.00		
		Free Receipt	118.00		
C999599GH0	FUT MAR 18 CBT UL T-BONDS	Free Delivery	-118.00		
		Free Receipt	516.00		
C999999OA8	FUT PUT APR 17 T-NOTE OPTION 1210	Acquisitions	21.00	-2.10	
		Dispositions	-21.00		5,225.01
C999999OA8	FUT PUT AUG 17 T-NOTE OPTION 1235	Acquisitions	23.00	-104.42	
		Dispositions	-23.00		9,188.38
C999999OA8	FUT PUT AUG 17 T-NOTE OPTION 1240	Acquisitions	26.00	-118.04	
		Dispositions	-26.00		1,584.18
C999999OA8	FUT PUT AUG 17 T-NOTE OPTION 1250	Acquisitions	36.00	-2,300.89	
		Dispositions	-36.00		7,832.16
C999999OA8	FUT PUT AUG 17 T-NOTE OPTION 1255	Acquisitions	229.00	-7,508.91	
		Dispositions	-229.00		78,806.76
C999999OA8	FUT PUT DEC 17 T-NOTE OPTION 1230	Acquisitions	72.00	-7.20	
		Dispositions	-72.00		5,582.16
C999999OA8	FUT PUT DEC 17 T-NOTE OPTION 1240	Acquisitions	2.00	-0.20	
		Dispositions	-2.00		201.60
C999999OA8	FUT PUT FEB 18 T-NOTE OPTION 1230				

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

Page 49 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	29.00	-5,472.01	
		Dispositions	-29.00		6,303.29
C999999OA8	FUT PUT JAN 18 T-NOTE OPTION 1220	Acquisitions	72.00	-7.20	
		Dispositions	-72.00		7,832.16
C999999OA8	FUT PUT JAN 18 T-NOTE OPTION 1245	Acquisitions	14.00	-7.84	
		Dispositions	-14.00		3,121.58
C999999OA8	FUT PUT JUL 17 T-NOTE OPTION 1220	Acquisitions	21.00	-353.23	
		Dispositions	-21.00		5,093.76
C999999OA8	FUT PUT JUL 17 T-NOTE OPTION 123.5	Acquisitions	28.00	-1,355.76	
		Dispositions	-28.00		7,038.92
C999999OA8	FUT PUT JUN 17 T-NOTE OPTION 1210	Acquisitions	17.00	-285.94	
		Dispositions	-17.00		5,557.98
C999999OA8	FUT PUT JUN 17 T-NOTE OPTION 1240	Acquisitions	23.00	-2.30	
		Dispositions	-23.00		4,285.13
C999999OA8	FUT PUT JUN 17 T-NOTE OPTION 1260	Acquisitions	28.00	-2.80	
		Dispositions	-28.00		23,154.32
C999999OA8	FUT PUT MAY 17 T-NOTE OPTION 1220	Acquisitions	16.00	-1.60	
		Dispositions	-16.00		4,731.04
C999999OA8	FUT PUT NOV 17 T-NOTE OPTION 1235	Acquisitions	42.00	-4.20	
		Dispositions	-42.00		11,091.78
C999999OA8	FUT PUT NOV 17 T-NOTE OPTION 1255	Acquisitions	25.00	-14.00	
		Dispositions	-25.00		6,972.50
C999999OA8	FUT PUT NOV 17 T-NOTE OPTION 1260	Acquisitions	47.00	-26.32	
		Dispositions	-47.00		14,684.43

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

Page 50 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999999OA8	FUT PUT OCT 17 T-NOTE OPTION 1230	Acquisitions	25.00	-2.50	
		Dispositions	-25.00		6,127.97
C999999OA8	FUT PUT SEP 17 T-NOTE OPTION 125.0	Acquisitions	89.00	-396.98	
		Dispositions	-89.00		20,722.76
C999599GH0	FUT SEP 17 10 YR T-NOTES	Free Delivery	-818.00		
		Free Receipt	31.00		
C999599GH0	FUT SEP 17 10 YR T-NOTES	Free Delivery	-31.00		
		Free Receipt	818.00		
C999599GH0	FUT SEP 17 CBT UL T-BONDS	Free Delivery	-87.00		
		Free Receipt	591.00		
C999599GH0	FUT SEP 17 CBT UL T-BONDS	Free Delivery	-591.00		
		Free Receipt	87.00		
C999599GH0	FUT SEP 17 CBT ULT TNOTE	Free Delivery	-11.00		
		Free Receipt	109.00		
C999599GH0	FUT SEP 17 CBT ULT TNOTE	Free Delivery	-109.00		
		Free Receipt	11.00		
C999599GH0	FUT SEP 17 U.S. T-BONDS	Free Delivery	-107.00		
		Free Receipt	78.00		
C999599GH0	FUT SEP 17 U.S. T-BONDS	Free Delivery	-78.00		
		Free Receipt	107.00		
C36467J108	GAMING & LEISURE PPTYS INC COM	Acquisitions	40,575.00	-1,485,137.45	
		Dispositions	-6,953.00		260,249.77
C364760108	GAP INC COM				

◆ Schedule of Acquisitions and Dispositions

Page 51 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	130,400.00	-3,077,728.02	
		Dispositions	-130,400.00		3,158,467.43
SBYNWXZ6	GE CAP INTL FDG CO 4.418% DUE 11-15-2035	Acquisitions	5,640,000.00	-6,102,318.55	
		Dispositions	-1,285,000.00		1,398,121.25
SBCZSZ30	GEN ELEC CAP CORP 6.15% DUE 08-07-2037	Acquisitions	640,000.00	-851,910.40	
		Dispositions	-255,000.00		342,873.00
SB7XW2Z0	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	Acquisitions	565,000.00	-812,522.45	
		Dispositions	-695,000.00		1,006,159.85
C37045V100	GEN MTRS CO COM	Acquisitions	57,666.00	-2,177,017.26	
		Dispositions	-30,808.00		1,124,208.55
SBDR58D7	GEN MTRS FINL CO FIXED 4.35% DUE 01-17-2027	Acquisitions	795,000.00	-793,847.25	
		Dispositions	-377,000.00		383,635.20
SB7T4807	GENERAL ELEC CO 4.125% DUE 10-09-2042	Acquisitions	675,000.00	-695,223.00	
		Dispositions	-1,712,000.00		1,791,922.46
SBKRVHN7	GENERAL ELEC CO 4.5% DUE 03-11-2044	Acquisitions	3,435,000.00	-3,757,940.45	
		Dispositions	-5,010,000.00		5,447,850.57
SBV54K36	GENERAL MTRS CO 5.2% DUE 04-01-2045	Acquisitions	2,625,000.00	-2,634,345.33	
		Dispositions	-1,115,000.00		1,099,294.40
SBP8Y7Q3	GENERAL MTRS CO 6.25% DUE 10-02-2043	Acquisitions	455,000.00	-510,560.05	
		Dispositions	-635,000.00		725,735.15
SBYXXH1	GENERAL MTRS CO 6.75% DUE 04-01-2046	Acquisitions	1,555,000.00	-1,858,042.76	
		Dispositions	-687,000.00		804,051.06
C375558BK8	GILEAD SCIENCES 4.15% DUE 03-01-2047	Acquisitions	5,550,000.00	-5,278,896.10	
		Dispositions	-2,450,000.00		2,456,057.55

◆ Schedule of Acquisitions and Dispositions

Page 52 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBSNBW0	GILEAD SCIENCES 4.5% DUE 02-01-2045	Acquisitions	605,000.00	-601,854.00	
		Dispositions	-590,000.00		633,272.10
C375558BD4	GILEAD SCIENCES 4.75% DUE 03-01-2046	Acquisitions	5,901,000.00	-6,073,307.79	
		Dispositions	-2,315,000.00		2,521,510.25
SBKHDRD3	GILEAD SCIENCES 4.8% DUE 04-01-2044	Acquisitions	500,000.00	-512,440.00	
		Dispositions	-305,000.00		341,700.65
C375558103	GILEAD SCIENCES INC	Acquisitions	18,024.00	-1,231,730.06	
		Dispositions	-53,222.00		3,974,636.23
SBDFDPG5	GOLDMAN SACHS 3.85% DUE 01-26-2027	Acquisitions	195,000.00	-194,262.90	
		Dispositions	-2,445,000.00		2,499,344.70
		Free Delivery	-195,000.00		
		Free Receipt	15,725,000.00		
SBYNZDD3	GOLDMAN SACHS 4.75% DUE 10-21-2045	Acquisitions	840,000.00	-865,242.00	
		Dispositions	-5,520,000.00		5,804,837.30
SBP4W4X7	GOLDMAN SACHS 4.8% DUE 07-08-2044	Acquisitions	3,320,000.00	-3,663,355.10	
		Dispositions	-845,000.00		908,003.20
SBY58YT3	GOLDMAN SACHS 5.15% DUE 05-22-2045	Acquisitions	2,915,000.00	-3,211,592.00	
		Dispositions	-195,000.00		227,672.25
SB7M7YX8	GOLDMAN SACHS 6.125% DUE 02-15-2033	Acquisitions	280,000.00	-337,470.00	
		Dispositions	-1,175,000.00		1,461,303.35
SB9CMD63	GOLDMAN SACHS 6.75% DUE 10-01-2037	Acquisitions	2,580,000.00	-3,321,050.70	
		Dispositions	-2,415,000.00		3,119,070.25
SBF6Q761	GOLDMAN SACHS FLTG RT 3.691% DUE 06-05-2028	Acquisitions	4,410,000.00	-4,411,441.35	
		Dispositions	-3,010,000.00		3,038,116.20

◆ Schedule of Acquisitions and Dispositions

Page 53 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYZKX58	GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038	Acquisitions	11,580,000.00	-11,591,295.20	
		Dispositions	-1,960,000.00		2,000,359.80
SBBM55R1	GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO	Acquisitions	145,000.00	-174,168.20	
		Dispositions	-145,000.00		183,322.05
C38141G104	GOLDMAN SACHS GROUP INC COM	Acquisitions	32,320.00	-7,737,680.55	
		Dispositions	-29,400.00		6,600,362.88
C388689101	GRAPHIC PACKAGING HLDG CO COM STK	Acquisitions	9,600.00	-129,174.90	
		Dispositions	-9,600.00		125,881.48
SBD7C7X3	GREAT PLAINS ENERGY INC 4.85% DUE 04-01-2047	Acquisitions	4,275,000.00	-4,324,009.00	
		Dispositions	-845,000.00		852,807.80
C391164100	GREAT PLAINS ENERGY INC COM	Acquisitions	4,500.00	-123,224.29	
		Dispositions	-71,000.00		2,224,083.84
SBMJ71M4	GRUPO TELEvisa S A 5% DUE 05-13-2045	Acquisitions	555,000.00	-562,016.00	
		Dispositions	-370,000.00		332,050.30
SBG494S0	GRUPO TELEvisa S A 6.625% DUE 01-15-2040	Acquisitions	495,000.00	-575,120.05	
		Dispositions	-1,045,000.00		1,237,605.65
SBYNR4N6	HALLIBURTON CO 5% DUE 11-15-2045	Acquisitions	1,170,000.00	-1,273,055.80	
		Dispositions	-4,650,000.00		5,091,936.00
SB8JV032	HARTFORD FINL SVCS 4.3 DUE 04-15-2043	Acquisitions	205,000.00	-205,213.20	
		Dispositions	-205,000.00		214,963.00
C416515104	HARTFORD FINL SVCS GROUP INC COM	Acquisitions	34,487.00	-1,674,492.52	
		Dispositions	-85,360.00		4,263,140.17
C418056107	HASBRO INC COM				

◆ Schedule of Acquisitions and Dispositions

Page 54 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,000.00	-284,575.73	
		Dispositions	-3,000.00		290,238.45
C40412C101	HCA HEALTHCARE INC COM				
		Acquisitions	5,900.00	-493,910.06	
		Dispositions	-5,900.00		501,060.94
C423012AG8	HEINEKEN N V 4.35% DUE 03-29-2047				
		Acquisitions	3,020,000.00	-2,996,474.20	
		Dispositions	-3,020,000.00		3,023,585.60
C427866108	HERSHEY COMPANY COM STK USD1				
		Acquisitions	17,234.00	-1,830,254.35	
		Dispositions	-1,026.00		111,540.14
SB4TV238	HESS CORP 5.6% DUE 02-15-2041				
		Acquisitions	1,215,000.00	-1,195,293.35	
		Dispositions	-1,895,000.00		1,935,319.00
C42824C109	HEWLETT PACKARD ENTERPRISE CO COM				
		Acquisitions	9,100.00	-210,693.82	
		Dispositions	-85,700.00		1,962,833.27
SBDCT8F6	HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045				
		Acquisitions	1,530,000.00	-1,595,529.15	
		Dispositions	-1,120,000.00		1,182,308.96
C43283X105	HILTON GRAND VACATIONS INC COM				
		Acquisitions	8,781.00	-365,112.03	
		Dispositions	-3,720.00		157,834.20
C436106108	HOLLYFRONTIER CORP COM				
		Acquisitions	4,484.00	-159,666.27	
		Dispositions	-267.00		11,454.67
C436440101	HOLOGIC INC COM				
		Acquisitions	40,200.00	-1,721,314.62	
		Dispositions	-40,200.00		1,814,587.49
SBDGLXQ4	HOME DEPOT INC 3.9% DUE 06-15-2047				
		Acquisitions	2,315,000.00	-2,321,917.00	
		Dispositions	-955,000.00		981,932.20
SBYQF318	HOME DEPOT INC 4.25% DUE 04-01-2046				
		Acquisitions	805,000.00	-871,098.55	
		Dispositions	-805,000.00		867,065.20

◆ Schedule of Acquisitions and Dispositions

Page 55 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C438516106	HONEYWELL INTL INC COM STK	Acquisitions	1,000.00	-136,753.75	
		Dispositions	-1,000.00		139,662.57
C44106M102	HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT	Acquisitions	3,419.00	-94,719.53	
		Dispositions	-12,887.00		368,788.32
C44107P104	HOST HOTELS & RESORTS INC REIT	Acquisitions	48,233.00	-890,393.55	
		Dispositions	-92,614.00		1,726,963.75
SBG48WG1	HSBC BK USA N A 7 DUE 01-15-2039	Acquisitions	965,000.00	-1,356,349.65	
		Dispositions	-1,705,000.00		2,316,278.60
SBG48WF0	HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035	Acquisitions	285,000.00	-331,184.25	
		Dispositions	-1,125,000.00		1,379,612.70
SBF243H2	HSBC HLDGS PLC 4.041% 03-13-2028	Acquisitions	4,675,000.00	-4,672,710.55	
		Dispositions	-2,060,000.00		2,121,259.75
SBKS7XY7	HSBC HLDGS PLC 5.25% DUE 03-14-2044	Acquisitions	13,990,000.00	-15,100,465.70	
		Dispositions	-490,000.00		578,028.50
C404280BL2	HSBC HLDGS PLC 6% 12-31-2049	Acquisitions	2,000,000.00	-2,019,125.00	
		Dispositions	-730,000.00		766,500.00
SBFN0JF9	HSBC HLDGS PLC 6.5% DUE 09-15-2037	Acquisitions	4,900,000.00	-6,243,630.45	
		Dispositions	-2,370,000.00		3,041,525.35
C444097109	HUDSON PACIFIC PROPERTIES INC COM	Acquisitions	9,500.00	-333,907.58	
		Dispositions	-38,360.00		1,315,205.58
C444859102	HUMANA INC COM	Acquisitions	15,914.00	-3,855,823.45	
		Dispositions	-9,897.00		2,476,628.09
C446413106	HUNTINGTON INGALLS INDS INC COM				

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

Page 56 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	15,879.00	-3,419,470.25	
		Dispositions	-24,049.00		5,170,400.06
C447011107	HUNTSMAN CORP COM STK	Acquisitions	173,888.00	-4,770,602.56	
		Dispositions	-104,288.00		2,735,319.57
C448579102	HYATT HOTELS CORP COM CL A COM CL A	Acquisitions	13,500.00	-741,755.10	
		Dispositions	-13,500.00		698,663.11
C44919P508	IAC / INTERACTIVECORP COM PAR \$.001 STK	Acquisitions	22,201.00	-1,822,588.63	
		Dispositions	-34,601.00		3,490,221.60
C452151LF8	IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C	Acquisitions	1,500,000.00	-1,342,260.00	
		Dispositions	-1,500,000.00		1,466,696.40
SBDRM6Q7	IN MICH PWR CO 3.75% DUE 07-01-2047	Acquisitions	1,070,000.00	-1,063,230.05	
		Dispositions	-1,070,000.00		1,061,654.00
SBDD99P2	ING GROEP N V FIXED 3.95% DUE 03-29-2027	Acquisitions	3,205,000.00	-3,200,801.45	
		Dispositions	-3,205,000.00		3,353,725.35
CG47791101	INGERSOLL-RAND PLC COM STK	Acquisitions	41,100.00	-3,605,814.26	
		Dispositions	-34,700.00		3,093,830.40
C457187102	INGREDION INC COM	Acquisitions	18,632.00	-2,342,937.86	
		Dispositions	-23,471.00		2,878,400.83
SBF3W9R7	INTEL CORP 4.1% DUE 05-11-2047	Acquisitions	2,685,000.00	-2,669,400.15	
		Dispositions	-2,685,000.00		2,845,758.45
C458140100	INTEL CORP COM	Acquisitions	51,100.00	-1,824,744.78	
		Dispositions	-152,789.00		5,387,547.50
SB8J5PR3	INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000	Acquisitions	1,495,000.00	-1,494,473.75	
		Dispositions	-345,000.00		355,208.55

◆ Schedule of Acquisitions and Dispositions

Page 57 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBF037N5	INTERNATIONAL PAPER CO 4.35% DUE 08-15-2048	Acquisitions	2,380,000.00	-2,382,011.35	
		Dispositions	-205,000.00		206,209.50
SBYN2GX5	INTL BUSINESS 4.7% DUE 02-19-2046	Acquisitions	585,000.00	-662,407.20	
		Dispositions	-1,935,000.00		2,173,171.10
SBYYGTQ0	INTL PAPER CO 4.4% DUE 08-15-2047	Acquisitions	1,100,000.00	-1,034,318.05	
		Dispositions	-700,000.00		682,551.80
C461202103	INTUIT COM	Acquisitions	49,200.00	-7,297,783.49	
		Dispositions	-45,926.00		6,176,066.78
C45073V108	ITT INC COM	Acquisitions	11,700.00	-550,559.18	
		Dispositions	-7,100.00		378,993.78
C466313103	JABIL INC	Acquisitions	147,928.00	-4,295,652.24	
		Dispositions	-73,357.00		2,095,297.08
C46590V100	JBG SMITH PROPERTIES COM USD0.01 WI	Dispositions	-10,500.00		368,387.10
		Free Receipt	10,500.00		
C477143101	JETBLUE AWYS CORP COM	Acquisitions	76,868.00	-1,702,935.78	
		Dispositions	-98,089.00		2,071,516.81
SBF01Z35	JOHNSON & JOHNSON 3.75% DUE 03-03-2047	Acquisitions	3,730,000.00	-3,731,867.45	
		Dispositions	-475,000.00		495,235.00
C478160104	JOHNSON & JOHNSON COM USD1	Acquisitions	21,900.00	-2,786,273.38	
		Dispositions	-25,269.00		3,263,924.14
C48020Q107	JONES LANG LASALLE INC COM STK	Acquisitions	12,922.00	-1,655,054.73	
		Dispositions	-1,327.00		185,728.67
SBDHBPY5	JPMORGAN CHASE & 2.95% DUE 10-01-2026				

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account number SNDNOP
TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

Page 58 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBF348B0	JPMORGAN CHASE & 3.882% DUE 07-24-2038	Acquisitions	227,000.00	-216,493.54	
		Dispositions	-3,712,000.00		3,516,584.48
SB6QKFT9	JPMORGAN CHASE & 5.6% DUE 07-15-2041	Acquisitions	11,010,000.00	-11,051,926.90	
		Dispositions	-2,180,000.00		2,219,103.60
SBD7F8X7	JPMORGAN CHASE & CO 3.782% DUE 02-01-2028 BEO	Acquisitions	205,000.00	-254,259.45	
		Dispositions	-1,485,000.00		1,833,988.65
SBD0G1Q1	JPMORGAN CHASE & CO 3.964% DUE 11-15-2048	Acquisitions	27,050,000.00	-27,235,866.05	
		Dispositions	-15,050,000.00		15,354,238.50
SBF348D2	JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048	Acquisitions	2,210,000.00	-2,215,492.30	
		Dispositions	-195,000.00		200,362.50
SBZ7NF45	JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048	Acquisitions	10,775,000.00	-10,871,764.85	
		Dispositions	-5,695,000.00		5,786,137.65
C46625H100	JPMORGAN CHASE & CO COM	Acquisitions	12,155,000.00	-12,332,662.15	
		Dispositions	-3,390,000.00		3,502,724.85
SBY20Z52	JPMORGAN CHASE & CO NT FIXED/FLTG RATE DUE 05-01-2028/10-25-2017 REG	Acquisitions	8,400.00	-819,898.98	
		Dispositions	-63,701.00		5,748,758.90
C48203R104	JUNIPER NETWORKS INC COM	Acquisitions	3,920,000.00	-3,916,734.00	
		Dispositions	-3,920,000.00		3,931,209.20
SBF7TVZ6	KIMCO RLTY CORP 4.45% 09-01-2047	Acquisitions	167,300.00	-5,015,676.89	
		Dispositions	-123,200.00		3,133,268.24
SBWGCKR0	KIMCO RLTY CORP RT 4.25% DUE 04-01-2045	Acquisitions	1,125,000.00	-1,116,717.70	
		Dispositions	-215,000.00		218,738.85
		Acquisitions	240,000.00	-223,862.40	
		Dispositions	-240,000.00		231,004.80

◆ Schedule of Acquisitions and Dispositions

Page 59 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB83ZS69	KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043	Acquisitions	340,000.00	-338,510.80	
		Dispositions	-340,000.00		336,015.20
SBSWG9S2	KINDER MORGAN INC 5.3% DUE 12-01-2034	Acquisitions	1,080,000.00	-1,118,815.20	
		Dispositions	-940,000.00		997,931.10
SBSXNP73	KINDER MORGAN INC 5.55% DUE 06-01-2045	Acquisitions	1,853,000.00	-1,965,018.18	
		Dispositions	-1,435,000.00		1,521,219.00
C49456B101	KINDER MORGAN INC DEL COM	Acquisitions	52,686.00	-1,061,530.60	
		Dispositions	-52,686.00		991,350.21
C482480100	KLA-TENCOR CORP	Acquisitions	13,100.00	-1,353,901.62	
		Dispositions	-13,100.00		1,377,559.13
C500255104	KOHL'S CORP COM	Acquisitions	12,900.00	-563,879.13	
		Dispositions	-30,900.00		1,398,447.38
C50076QAE6	KRAFT FOODS GROUP 5% DUE 06-04-2042	Acquisitions	3,150,000.00	-3,294,742.40	
		Dispositions	-1,630,000.00		1,690,741.05
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	Acquisitions	3,215,000.00	-3,050,459.00	
		Dispositions	-5,285,000.00		5,087,129.35
C50077LAM8	KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	Acquisitions	1,735,000.00	-1,830,634.95	
		Dispositions	-335,000.00		365,927.20
SBYVZC8	KROGER CO 3.875% DUE 10-15-2046	Acquisitions	1,295,000.00	-1,167,657.30	
		Dispositions	-645,000.00		573,140.55
SBYND735	KROGER CO 4.45% DUE 02-01-2047	Acquisitions	2,305,000.00	-2,273,067.75	
		Dispositions	-1,415,000.00		1,394,418.35
SBF34898	KROGER CO 4.65% 01-15-2048				

◆ Schedule of Acquisitions and Dispositions

Page 60 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	595,000.00	-591,049.20	
		Dispositions	-595,000.00		586,106.50
SBYQBJL8	KSA SUKUK LTD 3.628% DUE 04-20-2027				
		Acquisitions	2,500,000.00	-2,500,000.00	
		Dispositions	-2,500,000.00		2,558,750.00
C502413107	L3 TECHNOLOGIES INC COM				
		Acquisitions	800.00	-125,424.44	
		Dispositions	-10,100.00		1,692,800.50
		Free Receipt	9,300.00		
C512807108	LAM RESH CORP COM				
		Acquisitions	19,337.00	-2,544,428.84	
		Dispositions	-14,884.00		2,181,487.30
C513847103	LANCASTER COLONY CORP COM				
		Acquisitions	234.00	-28,652.11	
		Dispositions	-234.00		27,382.03
C517942108	LASALLE HOTEL PPTYS COM SH BEN INT				
		Acquisitions	62,519.00	-1,833,037.95	
		Dispositions	-62,519.00		1,775,474.28
C521865204	LEAR CORP COM NEW COM NEW				
		Acquisitions	4,456.00	-719,577.50	
		Dispositions	-13,445.00		2,086,722.56
C527288104	LEUCADIA NATL CORP COM				
		Acquisitions	165,905.00	-4,177,344.86	
		Dispositions	-33,018.00		830,728.57
C531229409	LIBERTY MEDIA CORP DEL COM SER A SIRIUSXM GROUP COM SER A SIRIUSXM GROUP				
		Acquisitions	109,800.00	-4,495,527.57	
		Dispositions	-40,991.00		1,648,089.70
C531229607	LIBERTY MEDIA CORP DEL COM SER C SIRIUSXM GROUP COM SER C SIRIUSXM GROUP				
		Acquisitions	92,400.00	-3,838,738.25	
		Dispositions	-24,000.00		1,006,868.36
S7A7677U	LIBERTY MUTUAL 1.75% GTD SNR 27/03/24 EUR				
		Acquisitions	1,600,000.00	-1,715,941.69	
		Dispositions	-1,600,000.00		1,918,195.29
SBW0XTH2	LILLY ELI & CO 3.7% DUE 03-01-2045				
		Acquisitions	415,000.00	-415,763.60	

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

Page 61 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-625,000.00		610,843.75
C534187109	LINCOLN NATL CORP COM	Acquisitions	41,124.00	-2,859,695.84	
		Dispositions	-51,998.00		3,707,938.49
C54142L109	LOGMEIN INC COM	Acquisitions	20,800.00	-2,259,416.78	
		Dispositions	-20,405.82		2,184,993.29
		Free Receipt	10,105.82		
C546347105	LOUISIANA-PACIFIC CORP COM	Acquisitions	112,455.00	-2,833,094.27	
		Dispositions	-45,026.00		1,102,842.93
SBYWC120	LOWES COS INC 4.05% DUE 05-03-2047	Acquisitions	8,230,000.00	-8,192,334.80	
		Dispositions	-1,395,000.00		1,426,610.05
SBYMYN08	LOWES COS INC 4.375% DUE 09-15-2045	Acquisitions	425,000.00	-445,170.50	
		Dispositions	-1,430,000.00		1,493,281.75
SB7142T2	LOWES COS INC 5.125% DUE 11-15-2041	Acquisitions	315,000.00	-359,490.60	
		Dispositions	-2,020,000.00		2,355,858.80
C548661107	LOWES COS INC COM	Acquisitions	72,300.00	-5,906,922.25	
		Dispositions	-72,300.00		6,002,508.22
C50212V100	LPL FINL HLDGS INC COM	Acquisitions	21,802.00	-1,004,235.13	
		Dispositions	-3,076.00		143,581.87
SBLS7X5	LYB INTL FIN B V 5.25% DUE 07-15-2043	Acquisitions	627,000.00	-679,019.97	
		Dispositions	-380,000.00		414,143.00
SBXVMC87	LYONDELLBASELL 4.625% DUE 02-26-2055	Acquisitions	500,000.00	-471,410.00	
		Dispositions	-1,550,000.00		1,612,845.37
CN53745100	LYONDELLBASELL IND N V COM USD0.01 CL 'A'	Acquisitions	23,942.00	-2,222,501.08	
		Dispositions	-34,149.00		3,008,845.52

◆ Schedule of Acquisitions and Dispositions

Page 62 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C554489104	MACK CALI RLTY CORP COM REIT	Acquisitions	2,844.00	-83,733.74	
		Dispositions	-5,418.00		136,289.04
C55825T103	MADISON SQUARE GARDEN CO NEW CL A CL A	Acquisitions	8,500.00	-1,842,892.07	
		Dispositions	-5,700.00		1,216,259.85
SBFGCNC7	MAGELLAN MIDSTREAM 5.15% DUE 10-15-2043	Acquisitions	300,000.00	-322,449.00	
		Dispositions	-320,000.00		328,924.80
C559222401	MAGNA INTERNATIONAL INC COMMON STOCK	Acquisitions	25,451.00	-1,164,975.34	
		Dispositions	-25,451.00		1,243,535.36
C56418H100	MANPOWERGROUP INC	Acquisitions	21,946.00	-2,150,822.66	
		Dispositions	-22,734.00		2,294,809.72
SB27ZDL3	MARATHON OIL CORP 6.6% DUE 10-01-2037	Acquisitions	2,735,000.00	-3,120,947.60	
		Dispositions	-2,010,000.00		2,415,815.25
C565849106	MARATHON OIL CORP COM	Acquisitions	139,500.00	-1,742,598.44	
		Dispositions	-40,100.00		515,050.22
C56585A102	MARATHON PETE CORP COM	Acquisitions	64,527.00	-3,310,006.89	
		Dispositions	-30,723.00		1,656,540.17
SBYQ8HY8	MARSH & MCLENNAN COS INC 4.35% 01-30-2047	Acquisitions	2,470,000.00	-2,459,681.45	
		Dispositions	-935,000.00		972,605.45
CG5876H105	MARVELL TECH GROUP COM USD0.002	Acquisitions	100.00	-2,029.13	
		Dispositions	-100.00		2,012.94
SBDFZC82	MASCO CORP 4.5% DUE 05-15-2047	Acquisitions	1,095,000.00	-1,095,922.60	
		Dispositions	-1,095,000.00		1,096,713.95
C574599106	MASCO CORP COM				

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account number SNDNOP
TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

Page 63 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	47,064.00	-1,746,806.49	
		Dispositions	-8,766.00		337,973.38
C574795100	MASIMO CORP COM STK	Acquisitions	20,700.00	-1,804,744.16	
		Dispositions	-20,700.00		1,918,439.06
SBD6KVZ6	MASTERCARD INC 3.8% DUE 11-21-2046	Acquisitions	300,000.00	-306,330.00	
		Dispositions	-1,000,000.00		989,560.00
SB604531	MATTEL INC 5.45 DUE 11-01-2041	Acquisitions	475,000.00	-485,112.75	
		Dispositions	-1,055,000.00		911,284.40
C580135101	MC DONALDS CORP COM	Acquisitions	36,795.00	-5,479,366.36	
		Dispositions	-52,895.00		7,841,334.67
SBDFC7W2	MCDONALDS CORP 4.45% DUE 03-01-2047 REG	Acquisitions	1,620,000.00	-1,645,955.45	
		Dispositions	-415,000.00		444,830.20
SBYWKWC1	MCDONALDS CORP 4.7% DUE 12-09-2035	Acquisitions	515,000.00	-544,360.15	
		Dispositions	-1,335,000.00		1,469,986.80
SBYWKW98	MCDONALDS CORP 4.875% DUE 12-09-2045	Acquisitions	1,300,000.00	-1,436,477.00	
		Dispositions	-2,350,000.00		2,648,125.50
SBDFC7V1	MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRTRANCHE # TR 00122 3.5% DUE 03-01-2027	Acquisitions	2,770,000.00	-2,755,485.20	
		Dispositions	-2,770,000.00		2,815,157.30
C58155Q103	MCKESSON CORP	Acquisitions	15,328.00	-2,399,409.19	
		Dispositions	-38,628.00		5,751,987.09
C552690109	MDU RES GROUP INC COM	Acquisitions	58,700.00	-1,568,414.38	
		Dispositions	-82,000.00		2,184,529.47
SBYPBTY2	MEDTRONIC GLOBAL HLDGS 3.35% 04-01-2027	Acquisitions	3,065,000.00	-3,065,000.00	
		Dispositions	-3,065,000.00		3,140,636.25

◆ Schedule of Acquisitions and Dispositions

Page 64 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYMLDL0	MEDTRONIC INC 4.625% DUE 03-15-2045	Acquisitions	4,195,000.00	-4,544,902.55	
		Dispositions	-1,355,000.00		1,473,917.90
CG5960L103	MEDTRONIC PLC COMMON STOCK STOCK	Acquisitions	102,500.00	-8,603,654.35	
		Dispositions	-16,000.00		1,275,645.45
C58933Y105	MERCK & CO INC NEW COM	Acquisitions	87,868.00	-5,575,671.66	
		Dispositions	-97,415.00		5,958,233.68
SB83ZNK8	MERRILL LYNCH & CO 6.11% DUE 01-29-2037	Acquisitions	405,000.00	-476,288.10	
		Dispositions	-785,000.00		946,442.90
SBBMT8T6	MERRILL LYNCH & CO 7.75% DUE 05-14-2038	Acquisitions	1,495,000.00	-2,158,779.15	
		Dispositions	-980,000.00		1,407,935.00
SBW9JZD9	METLIFE INC 4.05% DUE 03-01-2045	Acquisitions	905,000.00	-926,815.80	
		Dispositions	-1,290,000.00		1,277,414.75
SBYQ29M2	METLIFE INC 4.6% DUE 05-13-2046	Acquisitions	770,000.00	-842,260.00	
		Dispositions	-2,270,000.00		2,453,990.60
SBGDXK74	METLIFE INC 4.875% DUE 11-13-2043	Acquisitions	1,210,000.00	-1,368,307.85	
		Dispositions	-550,000.00		632,322.10
SB4Z51H1	METLIFE INC 5.875% DUE 02-06-2041	Acquisitions	335,000.00	-428,990.95	
		Dispositions	-565,000.00		727,097.25
C552848103	MGIC INVT CORP WIS COM	Acquisitions	111,998.00	-1,204,048.57	
		Dispositions	-63,664.00		749,478.31
C595112103	MICRON TECH INC COM	Acquisitions	131,879.00	-4,697,235.45	
		Dispositions	-65,890.00		2,377,985.90
C594918BS2	MICROSOFT CORP 3.45% DUE 08-08-2036				

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account number SNDNOP
TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

Page 65 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,680,000.00	-1,589,130.45	
		Dispositions	-1,680,000.00		1,629,235.30
C594918BT0	MICROSOFT CORP 3.7% DUE 08-08-2046	Acquisitions	12,365,000.00	-12,434,350.90	
		Dispositions	-4,295,000.00		4,159,015.55
C594918BE3	MICROSOFT CORP 4% DUE 02-12-2055	Acquisitions	1,965,000.00	-1,960,073.15	
		Dispositions	-1,990,000.00		1,966,736.05
SBYP2P70	MICROSOFT CORP 4.1% DUE 02-06-2037	Acquisitions	7,175,000.00	-7,343,105.85	
		Dispositions	-2,970,000.00		3,065,148.75
C594918BL7	MICROSOFT CORP 4.45% DUE 11-03-2045	Acquisitions	1,275,000.00	-1,383,506.35	
		Dispositions	-905,000.00		979,542.90
C594918BM5	MICROSOFT CORP 4.75% DUE 11-03-2055	Acquisitions	530,000.00	-566,893.30	
		Dispositions	-530,000.00		618,610.60
C594918104	MICROSOFT CORP COM	Acquisitions	91,300.00	-6,703,411.81	
		Dispositions	-67,627.00		4,839,145.02
SBYP2PC5	MICROSOFT CORP FIXED 4.25% DUE 02-06-2047	Acquisitions	6,755,000.00	-6,978,538.60	
		Dispositions	-3,795,000.00		3,950,894.40
SBYP2P81	MICROSOFT CORP FIXED 4.5% DUE 02-06-2057	Acquisitions	12,960,000.00	-13,079,831.80	
		Dispositions	-2,005,000.00		2,176,794.40
C602736AA8	MINEJESA CAP BV 4.625% DUE 08-10-2030	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		305,625.00
CG54050102	MLP LAZARD LTD CL A	Acquisitions	35,636.00	-1,587,703.63	
		Dispositions	-4,250.00		198,872.60
SBYT4Q46	MOLSON COORS 4.2% DUE 07-15-2046	Acquisitions	1,860,000.00	-1,774,131.55	
		Dispositions	-4,410,000.00		4,317,999.70

◆ Schedule of Acquisitions and Dispositions

Page 66 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C60920VXX5	MONDELEZ INTL INC DISC COML PAPER 4/2 YRS 1&2 10-31-2017	Acquisitions	1,600,000.00	-1,593,920.00	
		Dispositions	-1,600,000.00		1,593,920.00
C61174X109	MONSTER BEVERAGE CORP NEW COM	Acquisitions	2,000.00	-112,582.02	
		Dispositions	-2,000.00		110,725.77
C615369105	MOODYS CORP COM	Acquisitions	9,398.00	-1,064,969.46	
		Dispositions	-9,398.00		1,085,887.85
SBYV6G28	MORGAN STANLEY 3.125% DUE 07-27-2026	Acquisitions	1,565,000.00	-1,495,989.90	
		Dispositions	-1,565,000.00		1,516,490.15
SBYM4WS9	MORGAN STANLEY 3.625% DUE 01-20-2027	Acquisitions	15,005,000.00	-14,969,639.15	
		Dispositions	-4,005,000.00		4,012,236.45
SBZ9P947	MORGAN STANLEY 3.971% 07-22-2038	Acquisitions	7,540,000.00	-7,554,416.75	
		Dispositions	-790,000.00		792,896.40
SBVRZ811	MORGAN STANLEY 4.3% DUE 01-27-2045	Acquisitions	1,915,000.00	-1,968,297.75	
		Dispositions	-2,476,000.00		2,566,247.80
SBYM4WR8	MORGAN STANLEY 4.375% DUE 01-22-2047	Acquisitions	13,150,000.00	-13,328,596.90	
		Dispositions	-9,355,000.00		9,751,664.10
SB98G6S2	MORGAN STANLEY 6.375% DUE 07-24-2042	Acquisitions	160,000.00	-201,672.00	
		Dispositions	-2,785,000.00		3,702,823.50
C617446448	MORGAN STANLEY COM STK USD0.01	Acquisitions	218,023.00	-9,975,154.15	
		Dispositions	-112,287.00		5,236,543.74
SBGDXXF2	MOSAIC CO NEW SR NT 5.625 DUE 11-15-2043	Acquisitions	3,273,000.00	-3,397,477.49	
		Dispositions	-310,000.00		302,073.30
C620076307	MOTOROLA SOLUTIONS INC				

◆ Schedule of Acquisitions and Dispositions

Page 67 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,200.00	-174,628.02	
		Dispositions	-2,200.00		175,392.05
C626717102	MURPHY OIL CORP COM				
		Acquisitions	101,315.00	-2,863,376.31	
		Dispositions	-93,715.00		2,477,179.49
C62854AAN4	MYLAN N V FIXED 3.95% DUE 06-15-2026				
		Acquisitions	2,000,000.00	-1,960,380.00	
		Dispositions	-1,250,000.00		1,245,918.36
C62944T105	N V R INC COM				
		Acquisitions	1,664.00	-3,914,956.04	
		Dispositions	-1,096.00		2,776,561.74
CG6359F103	NABORS INDUSTRIES COM USD0.10				
		Acquisitions	15,000.00	-220,395.00	
		Dispositions	-180,194.00		2,066,594.35
C635017106	NATIONAL BEVERAGE CORP COM				
		Acquisitions	5,900.00	-516,416.15	
		Dispositions	-5,900.00		553,599.83
SBZ0YQT7	NATL AUSTRALIA BK FIXED 2.5% DUE 05-22-2022				
		Acquisitions	2,100,000.00	-2,087,967.00	
		Dispositions	-2,100,000.00		2,103,192.00
SBF08280	NAVIENT CORP 6.5% DUE 06-15-2022				
		Acquisitions	1,600,000.00	-1,599,328.00	
		Dispositions	-100,000.00		106,250.00
C63938C108	NAVIENT CORP COM				
		Acquisitions	54,351.00	-793,679.68	
		Dispositions	-3,234.00		39,242.71
SB555Z76	NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040				
		Acquisitions	700,000.00	-965,041.00	
		Dispositions	-345,000.00		462,448.35
C64110D104	NETAPP INC COM STK				
		Acquisitions	31,700.00	-1,217,553.32	
		Dispositions	-80,500.00		3,197,989.27
C64110L106	NETFLIX INC COM STK				
		Acquisitions	3,500.00	-489,934.91	
		Dispositions	-3,500.00		499,458.60

◆ **Schedule of Acquisitions and Dispositions**

Page 68 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB4WN3T4	NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE	Dispositions	0.00		0.00
		Free Receipt	0.00		
SBD3J3M7	NEWELL BRANDS INC 5.5% DUE 04-01-2046	Acquisitions	1,855,000.00	-2,133,519.10	
		Dispositions	-1,730,000.00		2,021,062.80
C651290108	NEWFIELD EXPLORATION	Acquisitions	15,200.00	-438,509.93	
		Dispositions	-15,200.00		485,228.60
SB7J8X60	NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG	Acquisitions	1,505,000.00	-1,555,844.30	
		Dispositions	-480,000.00		518,718.80
SBG490N7	NEWMONT MNG CORP 6.25% DUE 10-01-2039	Acquisitions	880,000.00	-1,078,382.40	
		Dispositions	-590,000.00		727,987.50
SBZ3FXP2	NEXTERA ENERGY CAP 3.55% DUE 05-01-2027	Acquisitions	1,730,000.00	-1,725,086.80	
		Dispositions	-1,730,000.00		1,793,715.90
SBD5FYV9	NIKE INC 3.375% DUE 11-01-2046	Acquisitions	345,000.00	-324,400.05	
		Dispositions	-460,000.00		420,228.40
SB75MXV1	NIKE INC 3.625% DUE 05-01-2043	Acquisitions	360,000.00	-344,098.80	
		Dispositions	-360,000.00		354,290.40
SBD72Q01	NISOURCE FIN CORP 3.95% DUE 03-30-2048	Acquisitions	2,075,000.00	-2,073,030.35	
		Dispositions	-355,000.00		349,721.15
SBLSP519	NOBLE ENERGY INC 5.25% DUE 11-15-2043	Acquisitions	400,000.00	-412,752.00	
		Dispositions	-325,000.00		339,235.00
C655044105	NOBLE ENERGY INC COM	Acquisitions	8,800.00	-324,550.74	
		Dispositions	-8,800.00		300,582.51
CG6564A105	NOMAD FOODS LIMITED COMMON STOCK				

◆ Schedule of Acquisitions and Dispositions

Page 69 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	15,653.00	-230,239.98	
		Dispositions	-15,653.00		232,076.48
SBYXCM71	NORDSTROM INC 4% DUE 03-15-2027				
		Acquisitions	649,000.00	-646,559.76	
		Dispositions	-649,000.00		644,989.18
C655664100	NORDSTROM INC COM				
		Acquisitions	2,700.00	-123,595.03	
		Dispositions	-13,800.00		645,485.72
SBYY5HP2	NORFOLK SOUTHN 4.45% DUE 06-15-2045				
		Acquisitions	455,000.00	-480,398.10	
		Dispositions	-2,870,000.00		3,095,458.65
SBYV2RZ6	NORFOLK SOUTHN 4.65% DUE 01-15-2046				
		Acquisitions	430,000.00	-461,007.30	
		Dispositions	-430,000.00		468,558.10
SBF15KD1	NORTHROP GRUMMAN 4.03% DUE 10-15-2047				
		Acquisitions	7,705,000.00	-7,715,620.85	
		Dispositions	-395,000.00		408,110.05
SBVVN4R9	NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045				
		Acquisitions	1,430,000.00	-1,391,586.00	
		Dispositions	-730,000.00		723,343.00
C666807102	NORTHROP GRUMMAN CORP COM				
		Acquisitions	3,380.00	-824,605.83	
		Dispositions	-23,139.00		5,559,996.48
SBZ7NY82	NOVARTIS CAP CORP 3.1% DUE 05-17-2027				
		Acquisitions	1,410,000.00	-1,397,436.90	
		Dispositions	-1,410,000.00		1,440,300.90
SBD3S5K6	NOVARTIS CAP CORP 4% DUE 11-20-2045				
		Acquisitions	470,000.00	-480,857.00	
		Dispositions	-2,985,000.00		3,093,413.05
SBK1PN26	NOVARTIS CAP CORP 4.4% DUE 05-06-2044				
		Acquisitions	770,000.00	-820,673.70	
		Dispositions	-460,000.00		501,280.40
C629377508	NRG ENERGY INC COM NEW				
		Acquisitions	12,700.00	-206,036.00	
		Dispositions	-12,700.00		287,531.51

◆ Schedule of Acquisitions and Dispositions

Page 70 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C67018T105	NU SKIN ENTERPRISES INC CL A CL A	Acquisitions	4,363.00	-217,596.21	
		Dispositions	-3,821.00		241,436.46
C67020Y100	NUANCE COMMUNICATIONS INC COM	Acquisitions	23,000.00	-392,474.42	
		Dispositions	-41,000.00		733,759.26
SBF29YJ6	NYU HOSPS CTR 4.368% DUE 07-01-2047	Acquisitions	2,930,000.00	-2,930,000.00	
		Dispositions	-420,000.00		444,759.00
SDBDFN16	OCCIDENTAL PETE 4.4% DUE 04-15-2046	Acquisitions	510,000.00	-532,032.00	
		Dispositions	-135,000.00		141,124.95
C676220106	OFFICE DEPOT INC COM	Acquisitions	104,304.00	-550,216.47	
		Dispositions	-19,429.00		98,496.74
C670837103	OGE ENERGY CORP COM	Acquisitions	14,500.00	-531,943.21	
		Dispositions	-14,500.00		502,679.95
C679580100	OLD DOMINION FGHT LINE INC COM	Acquisitions	9,033.00	-980,685.43	
		Dispositions	-538.00		63,746.36
C680223104	OLD REP INTL CORP COM	Acquisitions	25,200.00	-514,169.23	
		Dispositions	-4,800.00		96,686.69
C682189105	ON SEMICONDUCTOR CORP COM	Acquisitions	79,996.00	-1,515,764.89	
		Dispositions	-34,596.00		564,462.18
SBY7RCZ0	ORACLE CORP 3.85% DUE 07-15-2036	Acquisitions	595,000.00	-613,254.60	
		Dispositions	-105,000.00		109,453.05
SBWTM367	ORACLE CORP 3.9% DUE 05-15-2035	Acquisitions	975,000.00	-996,362.25	
		Dispositions	-2,520,000.00		2,532,894.30
SBD390R1	ORACLE CORP 4% 11-15-2047				

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

Page 71 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	4,305,000.00	-4,328,936.75	
		Dispositions	-45,000.00		47,058.75
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046	Acquisitions	860,000.00	-857,398.20	
		Dispositions	-2,340,000.00		2,299,430.03
SBWTM334	ORACLE CORP 4.125% DUE 05-15-2045	Acquisitions	1,885,000.00	-1,905,792.30	
		Dispositions	-1,700,000.00		1,787,486.60
SBWTM356	ORACLE CORP 4.375% DUE 05-15-2055	Acquisitions	605,000.00	-602,416.65	
		Dispositions	-800,000.00		840,408.00
SBP4W512	ORACLE CORP 4.5% DUE 07-08-2044	Acquisitions	660,000.00	-686,175.60	
		Dispositions	-660,000.00		728,563.00
C68389X105	ORACLE CORP COM	Acquisitions	112,300.00	-4,953,775.23	
		Dispositions	-48,000.00		2,293,254.00
C688239201	OSHKOSH CORPORATION	Acquisitions	7,705.00	-588,097.48	
		Dispositions	-30,015.00		2,513,239.63
S9D85KJU	OTC CASH COLLATERAL RECEIVABLE FROM TORANTO DOMINION US	Acquisitions	50,000.00	-50,000.00	
		Dispositions	-50,000.00		50,000.00
S9A32GFU	OTC DER CASH COLL REC FROM BARCLAYS	Acquisitions	270,000.00	-270,000.00	
		Dispositions	-550,000.00		550,000.00
S9A32HNU	OTC DER CASH COLL RECEIVABLE FROM UBSSEC	Acquisitions	210,000.00	-210,000.00	
		Dispositions	-210,000.00		210,000.00
S9AZUZ5U	OTC DERICASH COLL RECEI FROM CITIBANK	Acquisitions	313,000.00	-313,000.00	
		Dispositions	-128,000.00		128,000.00
S9A32GLL	OTC DERIVATIVE CASH COLL PAY TO CITIBANK	Acquisitions	1,100,000.00	-1,100,000.00	
		Dispositions	-950,000.00		950,000.00

◆ Schedule of Acquisitions and Dispositions

Page 72 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9A32GTL	OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
S9A32GKU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBNP PARIBAS	Acquisitions	260,000.00	-260,000.00	
		Dispositions	-260,000.00		260,000.00
S9A32HGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC	Acquisitions	560,000.00	-560,000.00	
		Dispositions	-380,000.00		380,000.00
S9A32HKU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMMORGAN STANLEY	Acquisitions	580,000.00	-580,000.00	
		Dispositions	-580,000.00		580,000.00
S9B7GP6U	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM TD SECURITIES	Acquisitions	1,981,000.00	-1,981,000.00	
		Dispositions	-3,631,000.00		3,631,000.00
S9A32HHL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	Acquisitions	1,220,000.00	-1,220,000.00	
		Dispositions	-1,780,000.00		1,780,000.00
S9CXZAU	OTC DERIVATIVE CASH COLLATERAL REC FROM NOMURA GLOBAL INC CCNGFIUS2 12-31-2050	Acquisitions	349,000.00	-349,000.00	
		Dispositions	-349,000.00		349,000.00
C690742101	OWENS CORNING NEW COM STK	Acquisitions	24,800.00	-1,475,107.97	
		Dispositions	-41,666.00		2,927,260.07
SB7MTCC9	PAC GAS & ELEC CO 3.75 DUE 08-15-2042	Acquisitions	1,725,000.00	-1,730,591.40	
		Dispositions	-2,505,000.00		2,477,709.65
C713448108	PEPSICO INC COM	Acquisitions	25,219.00	-2,903,166.52	
		Dispositions	-41,221.00		4,683,935.09
SBDR71F6	PERRIGO FIN PLC 4.9% DUE 12-15-2044	Acquisitions	1,795,000.00	-1,763,148.22	
		Dispositions	-2,912,000.00		2,971,037.07
SBZ3FFH8	PFIZER INC 4.125% DUE 12-15-2046				

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

Page 73 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	990,000.00	-998,032.50	
		Dispositions	-1,535,000.00		1,606,333.30
C717081103	PFIZER INC COM	Acquisitions	59,315.00	-2,021,529.74	
		Dispositions	-110,885.00		3,753,983.98
SB8MJDB2	PFIZER INC NT 7.2 DUE 03-15-2039	Acquisitions	990,000.00	-1,413,541.80	
		Dispositions	-620,000.00		882,886.20
SB83KB65	PHILIP MORRIS INTL 4.125% DUE 03-04-2043	Acquisitions	390,000.00	-378,140.10	
		Dispositions	-930,000.00		910,891.05
SBGM0MQ9	PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043	Acquisitions	930,000.00	-1,000,745.10	
		Dispositions	-930,000.00		1,001,239.50
C718546104	PHILLIPS 66 COM	Acquisitions	10,761.00	-940,310.09	
		Dispositions	-1,259.00		112,687.88
C720190206	PIEDMONT OFFICE REALTY TRU-A	Acquisitions	14,039.00	-308,736.90	
		Dispositions	-40,536.00		862,851.27
C72147K108	PILGRIMS PRIDE CORP	Acquisitions	147,135.00	-3,537,560.91	
		Dispositions	-137,200.00		4,006,717.05
C72348P104	PINNACLE FOODS INC DEL COM	Acquisitions	2,200.00	-128,096.34	
		Dispositions	-2,200.00		136,509.51
SBYX18X6	PITNEY BOWES INC STEP CPN 3.875% DUE 05-15-2022	Acquisitions	1,400,000.00	-1,393,602.00	
		Dispositions	-1,400,000.00		1,399,757.00
SBDBGH39	PLAINS ALL AMERN 4.5% DUE 12-15-2026	Acquisitions	3,000,000.00	-3,110,040.00	
		Dispositions	-960,000.00		994,136.70
C72650RBE1	PLAINS ALL AMERN 4.7 DUE 06-15-2044	Acquisitions	1,050,000.00	-928,137.00	
		Dispositions	-1,608,000.00		1,464,325.20

◆ Schedule of Acquisitions and Dispositions

Page 74 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYM9466	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	Acquisitions	4,500,000.00	-4,258,925.00	
		Dispositions	-320,000.00		296,342.40
C693475105	PNC FINANCIAL SERVICES GROUP COM STK	Acquisitions	11,400.00	-1,450,381.75	
		Dispositions	-11,400.00		1,490,975.86
C733174700	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)	Acquisitions	25,356.00	-1,050,339.25	
		Dispositions	-49,412.00		1,733,956.91
C736508847	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW	Acquisitions	47,503.00	-2,212,036.08	
		Dispositions	-2,143.00		105,885.56
C69351T106	PPL CORP COM ISIN US69351T1060	Acquisitions	5,686.00	-217,447.42	
		Dispositions	-5,686.00		217,744.88
SBDR0683	PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG	Acquisitions	5,465,000.00	-5,514,875.20	
		Dispositions	-3,440,000.00		3,555,706.70
SBD00H54	PRUDENTIAL FINL 5.1% DUE 08-15-2043	Acquisitions	870,000.00	-1,011,145.15	
		Dispositions	-1,000,000.00		1,157,770.00
C744320102	PRUDENTIAL FINL INC COM	Acquisitions	48,954.00	-5,298,466.04	
		Dispositions	-33,487.00		3,622,692.40
C744573106	PUB SERVICE ENTERPRISE GROUP INC COM	Acquisitions	78,500.00	-3,638,610.89	
		Dispositions	-64,681.00		3,174,493.89
SBD3J3P0	PUGET SOUND ENERGY 4.3% DUE 05-20-2045	Acquisitions	750,000.00	-789,690.00	
		Dispositions	-785,000.00		876,986.30
C745867101	PULTE GROUP INC	Acquisitions	23,997.00	-755,950.61	
		Dispositions	-971.00		30,614.04
S9F4VPZU	PUT SWPTN USD GSCMUS33 6M 2.48%/3MLIBOR European 317U221N5 07-07-2017				

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account number SNDNOP
TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

Page 75 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		11,424.00
S9F2XHBU	PUT SWPTN USD MSCSUS33 6M 1.52%/3MLIBOR European 317U930M9 05-15-2017				
		Acquisitions	15,600,000.00	-4,602.00	
		Dispositions	-15,600,000.00		0.00
S9F2ME2U	PUT SWPTN USD MSCSUS33 6M 2.92%/3MLIBOR European 317U907M8 02-05-2018				
		Acquisitions	33,700,000.00	-4,550.00	
		Dispositions	-33,700,000.00		190,405.00
SBF2NP51	PVTPL AASET 2017-1 SR 17-1A CL A 3.967% 05-16-2042				
		Acquisitions	2,200,000.00	-2,199,988.78	
		Dispositions	-100,100.00		100,100.00
C01626PAG1	PVTPL ALIMENTATION COUCHE-TARD INC SR NT4.5% 07-26-2047				
		Acquisitions	3,430,000.00	-3,446,514.30	
		Dispositions	-945,000.00		975,892.20
SBD5KB1	PVTPL AMAZON COM INC 3.875% 08-22-2037				
		Acquisitions	2,785,000.00	-2,778,065.35	
		Dispositions	-340,000.00		357,088.40
SBZ3ZWG6	PVTPL AT&T INC 5.15% 11-15-2046				
		Acquisitions	2,550,000.00	-2,580,651.00	
		Dispositions	-1,766.63		1,755.61
		Free Receipt	4,295,766.63		
C05526DBC8	PVTPL BAT CAPITAL CORP 4.39% DUE 08-15-2037				
		Acquisitions	7,020,000.00	-7,083,170.95	
		Dispositions	-1,555,000.00		1,576,104.00
SBF38340	PVTPL BRIGHTHOUSE FINL INC 4.7% 06-22-2047				
		Acquisitions	1,705,000.00	-1,679,712.10	
		Dispositions	-330,000.00		329,947.20
C15135UAN9	PVTPL CENOVUS ENERGY INC 5.25% DUE 06-15-2037 BEO				
		Acquisitions	2,795,000.00	-2,758,458.45	
		Dispositions	-1,695,000.00		1,649,007.90
C15135UAQ2	PVTPL CENOVUS ENERGY INC 5.4% DUE 06-15-2047 BEO				
		Acquisitions	3,110,000.00	-3,106,672.30	
		Dispositions	-1,170,000.00		1,149,725.10
SBZ0WWY8	PVTPL COMCAST CORP NEW NT 144A 3.969% 11-01-2047				
		Acquisitions	475,000.00	-472,344.75	

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

Page 76 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-801.04		801.04
		Free Receipt	1,612,435.04		
SBF550C6	PVTPL COMMONWEALTH BANK AUST 3.9% 07-12-2047	Acquisitions	1,165,000.00	-1,166,837.05	
		Dispositions	-400,000.00		397,404.00
C21987BAX6	PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 4.5% 08-01-2047	Acquisitions	900,000.00	-882,309.00	
		Dispositions	-900,000.00		919,693.40
SB3P9916	PVTPL CTL 1999-11 TR (CVS CORP BROOKLYN NY) 7.15 PASS THRU CTFS 5-15-19 BEO	Acquisitions	2,593,503.35	-3,334,513.20	
		Dispositions	-68,347.21		68,347.21
SBD96MK3	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	Acquisitions	2,900,000.00	-3,766,208.00	
		Dispositions	-1,025,000.00		1,299,566.75
SBYM4ZC4	PVTPL ERAC USA FINANCE LLC 4.2% 11-01-2046	Acquisitions	2,100,000.00	-1,927,044.00	
		Dispositions	-1,145,000.00		1,084,100.55
SBD8SC29	PVTPL GREENKO DUTCH B V SR NT 144A 5.25%DUE 07-24-2024/07-24-2017 BEO	Acquisitions	1,800,000.00	-1,800,000.00	
		Dispositions	-1,000,000.00		1,019,030.00
C423012AF0	PVTPL HEINEKEN N V SR NT 144A 3.5%01-29-2028	Acquisitions	860,000.00	-871,266.00	
		Dispositions	-860,000.00		881,581.80
SB3VJFD4	PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO	Acquisitions	435,000.00	-581,529.75	
		Dispositions	-610,000.00		794,329.80
SBYZDVQ4	PVTPL JOHNSON S C & SON INC SR NT 144A 4.75% DUE 10-15-2046/10-16-2015 BEO	Acquisitions	840,000.00	-966,009.40	
		Dispositions	-420,000.00		489,484.80
C58547DAA7	PVTPL MELCO RESORTS FIN LTD 4.875% 06-06-2025	Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-600,000.00		607,800.00
SB3YCMZ1	PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG	Acquisitions	1,500,000.00	-2,454,810.00	
		Dispositions	-325,000.00		507,299.00

◆ Schedule of Acquisitions and Dispositions

Page 77 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBF01YW7	PVTPL SABINE PASS LIQUEFACTION LLC 4.2% 03-15-2028	Acquisitions	4,455,000.00	-4,450,678.65	
		Dispositions	-985,000.00		984,389.30
SBYVWGL5	PVTPL SABINE PASS LIQUEFACTION LLC SR SECD NT 144A 5% DUE 03-15-2027 BEO	Acquisitions	730,000.00	-745,278.90	
		Dispositions	-730,000.00		754,885.70
C824348BE5	PVTPL SHERWIN-WILLIAMS CO SR NT 3.95% DUE 01-15-2026 BEO	Dispositions	-585,000.00		615,601.35
		Free Receipt	585,000.00		
SBD7F912	PVTPL SMITHFIELD FOODS INC 4.25% 02-01-2027	Acquisitions	2,000,000.00	-1,997,580.00	
		Dispositions	-2,000,000.00		2,081,100.00
C90352JAC7	PVTPL UBS GROUP FDG SWITZ AG SR 4.253% DUE 03-23-2028	Acquisitions	6,420,000.00	-6,435,816.28	
		Dispositions	-1,480,000.00		1,522,185.00
SBDH6YZ4	PVTPL VALEANT PHARMACEUTICALS INTL INC CDA 6.5% DUE 03-15-2022 BEO	Acquisitions	1,100,000.00	-1,119,250.00	
		Dispositions	-1,100,000.00		1,155,000.00
SBYM4502	PVTPL VERIZON COMMUNICATIONS INC 5.012% 144A 04-15-2049 BEO	Acquisitions	1,720,000.00	-1,712,133.55	
		Dispositions	-10,887,584.90		10,646,398.42
		Free Receipt	3,737,247.60		
SBYPG9V4	PVTPL VERIZON COMMUNICATIONS INC NT 4.812% 03-15-2039	Acquisitions	8,050,000.00	-7,869,720.65	
		Dispositions	-326,089.80		323,075.50
		Free Receipt	356,089.80		
C74733V100	QEP RES INC COM STK	Acquisitions	35,862.00	-356,886.61	
		Dispositions	-54,534.00		971,113.76
SBF3KVD1	QUALCOMM INC 4.3% DUE 05-20-2047	Acquisitions	4,885,000.00	-4,884,218.40	
		Dispositions	-1,260,000.00		1,267,692.05
C747525103	QUALCOMM INC COM	Acquisitions	38,300.00	-2,288,929.17	
		Dispositions	-61,600.00		3,394,938.95

◆ Schedule of Acquisitions and Dispositions

Page 78 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C74762E102	QUANTA SVCS INC COM	Acquisitions	5,540.00	-173,784.26	
		Dispositions	-34,342.00		1,239,387.81
C74834L100	QUEST DIAGNOSTICS INC COM	Acquisitions	18,003.00	-1,981,320.50	
		Dispositions	-22,358.00		2,119,456.90
C750236101	RADIAN GROUP INC COM	Acquisitions	28,037.00	-519,454.89	
		Dispositions	-7,594.00		135,315.92
C751212101	RALPH LAUREN CORP CL A CL A	Acquisitions	7,400.00	-673,127.72	
		Dispositions	-7,400.00		664,518.38
C755111507	RAYTHEON CO USD0.01	Acquisitions	5,500.00	-918,558.88	
		Dispositions	-11,900.00		1,973,649.99
C75605Y106	REALOGY HLDGS CORP COM	Acquisitions	18,387.00	-621,861.47	
		Dispositions	-1,094.00		28,652.61
C758750103	REGAL BELOIT CORP COM	Acquisitions	3,300.00	-258,459.00	
		Dispositions	-3,300.00		264,114.77
SBYXJZ95	REGENCY CTRS L P 4.4% DUE 02-01-2047	Acquisitions	890,000.00	-891,286.00	
		Dispositions	-340,000.00		334,655.20
C7591EP100	REGIONS FINL CORP NEW COM	Acquisitions	85,300.00	-1,346,812.38	
		Dispositions	-37,473.00		536,720.07
C759351604	REINSURANCE GROUP AMER INC COM NEW STK	Acquisitions	30,232.00	-4,105,633.86	
		Dispositions	-22,148.00		2,907,694.17
SB3D5P18	REPUBLIC N Y CORP 7.2% DUE 07-15-2097	Acquisitions	190,000.00	-270,286.40	
		Dispositions	-185,000.00		244,249.95
SBDWGXG3	REYNOLDS AMERN INC 6.15% DUE 09-15-2043				

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

Page 79 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	285,000.00	-353,742.00	
		Dispositions	-1,985,000.00		2,451,189.65
SBZ0HGQ3	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	Acquisitions	3,020,000.00	-3,671,183.40	
		Dispositions	-3,860,000.00		4,669,331.05
C74965L101	RLJ LODGING TR COM REIT	Acquisitions	58,561.00	-1,346,822.95	
		Dispositions	-58,561.00		1,223,331.30
SBYVBMG9	ROCKWELL COLLINS 4.35% DUE 04-15-2047	Acquisitions	4,800,000.00	-4,785,865.15	
		Dispositions	-1,050,000.00		1,119,318.55
CV7780T103	ROYAL CARIBBEAN CRUISES COM STK	Acquisitions	29,000.00	-3,479,985.65	
		Dispositions	-1,500.00		186,588.18
C74966UAP5	RPI FINANCE TRUST TERM LOAN B FIRST LIENDUE 03-16-2023 BEO	Acquisitions	2,000,000.00	-1,995,000.00	
		Dispositions	-2,000,000.00		2,007,439.77
SBYLY8N7	RPM INTL INC 5.25% DUE 06-01-2045	Acquisitions	670,000.00	-711,754.40	
		Dispositions	-430,000.00		495,794.30
C783549108	RYDER SYS INC COM	Acquisitions	37,279.00	-2,985,077.26	
		Dispositions	-6,876.00		562,478.76
C78377T107	RYMAN HOSPITALITY PPTYS INC COM	Acquisitions	9,392.00	-588,198.25	
		Dispositions	-1,215.00		77,458.66
C78409V104	S&P GLOBAL INC COM	Acquisitions	15,017.00	-2,121,338.94	
		Dispositions	-2,797.00		435,753.57
C844741108	S.W. AIRL CO COM	Acquisitions	54,355.00	-3,054,678.16	
		Dispositions	-57,742.00		3,190,590.93
SBKXGQS4	SABINE PASS 5.625% DUE 04-15-2023	Acquisitions	372,000.00	-400,465.38	
		Dispositions	-372,000.00		412,562.88

◆ Schedule of Acquisitions and Dispositions

Page 80 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBZ4FB57	SABINE PASS LIQUEFACTION LLC 5.0% 03-15-2027	Acquisitions	975,000.00	-1,032,632.25	
		Dispositions	-975,000.00		1,039,164.75
SBF4SP32	SAN DIEGO GAS & 3.75% DUE 06-01-2047	Acquisitions	1,155,000.00	-1,149,848.70	
		Dispositions	-380,000.00		396,317.20
C800013104	SANDERSON FARMS INC COM	Acquisitions	7,300.00	-1,171,483.66	
		Dispositions	-7,647.00		976,857.88
C78410G104	SBA COMMUNICATIONS CORP COM USD0.01 CL A	Acquisitions	40,800.00	-4,939,396.16	
		Dispositions	-40,800.00		5,322,242.97
CG7945M107	SEAGATE TECHNOLOGY PLC COM USD0.00001	Acquisitions	8,500.00	-373,136.34	
		Dispositions	-8,500.00		408,567.56
C784117103	SEI INVTS CO COM	Acquisitions	26,122.00	-1,538,262.23	
		Dispositions	-3,386.00		231,896.42
C81721M109	SENIOR HSG PPTYS TR SH BEN INT SH BEN INT	Acquisitions	25,021.00	-489,463.65	
		Dispositions	-80,645.00		1,574,810.64
SBXQ9DY6	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	Acquisitions	570,000.00	-611,929.20	
		Dispositions	-1,385,000.00		1,419,018.20
SBCZQWS8	SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	Acquisitions	310,000.00	-335,252.60	
		Dispositions	-310,000.00		339,856.10
SBDB2XM8	SHELL INTL FIN B V 4% DUE 05-10-2046	Acquisitions	890,000.00	-869,438.85	
		Dispositions	-890,000.00		900,364.30
SBDGKT18	SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	Acquisitions	4,105,000.00	-4,089,552.65	
		Dispositions	-1,325,000.00		1,363,862.55
C824348106	SHERWIN-WILLIAMS CO COM				

◆ Schedule of Acquisitions and Dispositions

Page 81 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,160.00	-760,969.34	
		Dispositions	-2,160.00		725,815.02
CG81276100	SIGNET JEWELERS LTD ORD USD0.18				
		Acquisitions	17,400.00	-1,071,094.94	
		Dispositions	-17,400.00		1,231,256.98
SB3PR0Y0	SIMON PPTY GROUP L FIXED 6.75% DUE 02-01-2040				
		Acquisitions	245,000.00	-318,063.90	
		Dispositions	-245,000.00		340,211.90
C828806109	SIMON PROPERTY GROUP INC COM				
		Acquisitions	40,100.00	-6,620,071.65	
		Dispositions	-41,700.00		6,890,038.35
C832696405	SMUCKER J M CO COM NEW				
		Acquisitions	19,500.00	-2,257,189.77	
		Dispositions	-1,300.00		148,437.07
SB806KL4	SOUTHN COPPER 6.75% DUE 04-16-2040				
		Acquisitions	1,010,000.00	-1,191,055.35	
		Dispositions	-940,000.00		1,156,352.75
SBWXV3J3	SOUTHN COPPER CORP 5.875% DUE 04-23-2045				
		Acquisitions	1,960,000.00	-2,294,743.20	
		Dispositions	-1,275,000.00		1,311,018.10
C844895102	SOUTHWEST GAS HLDGS INC COM				
		Acquisitions	18,494.00	-1,507,844.82	
		Dispositions	-7,000.00		553,871.23
C845467109	SOUTHWESTERN ENERGY CO COM				
		Acquisitions	123,804.00	-737,039.10	
		Dispositions	-26,202.00		179,311.55
SB2NJ7Z1	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038				
		Acquisitions	430,000.00	-558,311.15	
		Dispositions	-215,000.00		281,101.75
C848574109	SPIRIT AEROSYSTEMS HLDGS INC CL A				
		Acquisitions	31,173.00	-2,357,927.81	
		Dispositions	-68,770.00		4,104,912.51
C848577102	SPIRIT AIRLS INC COM				
		Acquisitions	3,460.00	-190,724.89	
		Dispositions	-13,041.00		633,602.51

◆ Schedule of Acquisitions and Dispositions

Page 82 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C85208EAB6	SPRINT COMMUNICATIONS INC TERM LOAN SENIOR SECD 1ST LIEN DUE 01-31-2024BEO	Acquisitions	2,700,000.00	-2,700,000.00	
		Dispositions	-20,250.00		20,250.00
SB9J49Y2	ST JUDE MED INC 4.75% DUE 04-15-2043	Acquisitions	220,000.00	-219,102.40	
		Dispositions	-2,454,000.00		6,135.00
C854502101	STANLEY BLACK & DECKER INC COM	Acquisitions	12,200.00	-1,611,522.78	
		Dispositions	-12,200.00		1,678,518.10
SBYYG2D8	STARBUCKS CORP 4.3% DUE 06-15-2045	Acquisitions	600,000.00	-655,104.00	
		Dispositions	-750,000.00		809,813.55
C857477103	STATE STR CORP COM	Acquisitions	42,200.00	-3,954,214.30	
		Dispositions	-16,200.00		1,328,330.90
SBYX7CB0	STATE STR CORP JR SUB DEB FTG RATE DUE 06-01-2077/12-21-2016 REG	Acquisitions	395,000.00	-348,587.50	
		Dispositions	-650,000.00		599,187.50
C858119100	STEEL DYNAMICS INC COM	Acquisitions	28,600.00	-986,442.00	
		Dispositions	-83,500.00		3,020,567.32
C862121100	STORE CAPITAL CORPORATION COM USD0.01	Acquisitions	24,900.00	-513,829.56	
		Dispositions	-24,900.00		570,401.37
C867224AB3	SUNCOR ENERGY INC 4% DUE 11-15-2047	Acquisitions	2,430,000.00	-2,417,077.00	
		Dispositions	-520,000.00		526,302.40
SBD35XM5	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	Acquisitions	3,660,000.00	-3,678,750.54	
		Dispositions	-1,660,000.00		1,682,045.85
C867892101	SUNSTONE HOTEL INVS INC NEW COM	Acquisitions	42,942.00	-695,934.21	
		Dispositions	-42,942.00		709,490.40
S9F5844U	SWO_CD_X BARCGB33 17/05/2017 ITRAXX_EUROPE.27 3175455X5				

◆ Schedule of Acquisitions and Dispositions

Page 83 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,200,000.00	-348.05	
		Dispositions	-3,200,000.00		4,009.66
S9F59ABU	SWO_CD_X BARCGB33 17/05/2017 ITRAXX_EUROPE.27 317545X5	Acquisitions	3,200,000.00	-348.05	
		Dispositions	-3,200,000.00		4,009.66
S9F5838U	SWO_CD_X BARCGB33 17/05/2017 ITRAXX_EUROPE.27 317545GT2	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		3,412.48
S9F5847U	SWO_CD_X BARCGB33 17/05/2017 ITRAXX_EUROPE.27 317545GT2	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		3,241.86
S9F5388U	SWO_CD_X BARCGB33 21/06/2017 ITRAXX_EUROPE.27 317548MI3	Acquisitions	7,400,000.00	0.00	
		Dispositions	-7,400,000.00		12,820.10
S9F5853U	SWO_CD_X BARCGB33 21/06/2017 ITRAXX_EUROPE.27 317548MI3	Acquisitions	4,550,000.00	0.00	
		Dispositions	-4,550,000.00		7,763.39
S9F5389U	SWO_CD_X BARCGB33 21/06/2017 ITRAXX_EUROPE.27 317548MJ1	Acquisitions	7,400,000.00	0.00	
		Dispositions	-7,400,000.00		7,629.14
S9F5850U	SWO_CD_X BARCGB33 21/06/2017 ITRAXX_EUROPE.27 317548MJ1	Acquisitions	4,550,000.00	0.00	
		Dispositions	-4,550,000.00		3,881.70
S9FXRLXU	SWO_CD_X CITIUS33 11/15/2017 CD_X.NA.IG.28 3175Y3335	Acquisitions	11,900,000.00	0.00	
		Dispositions	-11,900,000.00		15,470.00
S9F58XSU	SWO_CD_X DEUTGB2L 17/05/2017 ITRAXX_EUROPE.27 3175448A5	Acquisitions	3,400,000.00	-369.80	
		Dispositions	-3,400,000.00		3,601.11
S9F59GWU	SWO_CD_X DEUTGB2L 17/05/2017 ITRAXX_EUROPE.27 3175455V9	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		4,001.24
S9F3FSWU	SWO_CD_X SOGEFRPPHCM 17/05/2017 ITRAXX_EUROPE.26 317545AS0	Acquisitions	17,100,000.00	-1,673.89	
		Dispositions	-17,100,000.00		26,313.69

◆ Schedule of Acquisitions and Dispositions

Page 84 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9F3FSMU	SWO_CDX SOGEFRPPHCM 17/05/2017 ITRAXX_EUROPE.26 317545RZ6	Acquisitions	17,100,000.00	0.00	
		Dispositions	-17,100,000.00		13,156.85
C871607107	SYNOPTSYS INC COM	Acquisitions	91,162.00	-7,039,641.50	
		Dispositions	-68,124.00		5,182,649.75
C87161C501	SYNOVUS FINL CORP COM NEW COM NEW	Acquisitions	30,485.00	-1,396,581.99	
		Dispositions	-2,659.00		120,048.53
SBD073D5	TARGET CORP 3.625% DUE 04-15-2046	Acquisitions	3,625,000.00	-3,368,210.35	
		Dispositions	-2,840,000.00		2,684,658.05
SB9K8J87	TARGET CORP 4% DUE 07-01-2042	Acquisitions	720,000.00	-719,167.00	
		Dispositions	-720,000.00		735,440.45
C87612E106	TARGET CORP COM STK	Acquisitions	19,400.00	-1,122,090.20	
		Dispositions	-19,400.00		1,136,985.29
C876664103	TAUBMAN CTRS INC COM	Acquisitions	19,600.00	-1,216,171.05	
		Dispositions	-22,221.00		1,308,290.31
C87724P106	TAYLOR MORRISON HOME CORP COM USD0.00001	Acquisitions	37,837.00	-898,960.85	
		Dispositions	-37,837.00		873,062.39
S9A6FYNL	TBA COLLATERAL PAYABLE FROM CITIBANK	Acquisitions	225,000.00	-225,000.00	
		Dispositions	-225,000.00		225,000.00
SBF2KDG9	TC PIPELINES LP 3.9% DUE 05-25-2027	Acquisitions	2,860,000.00	-2,860,000.00	
		Dispositions	-560,000.00		562,822.40
C872275102	TCF FNCL CORP COM	Acquisitions	20,560.00	-375,435.98	
		Dispositions	-1,224.00		21,898.56
C878237106	TECH DATA CORP COM				

◆ Schedule of Acquisitions and Dispositions

Page 85 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	16,400.00	-1,578,189.39	
		Dispositions	-10,300.00		1,046,678.55
CG87110105	TECHNI CN COM USD1				
		Acquisitions	84,400.00	-2,693,669.08	
		Dispositions	-115,300.00		3,696,346.30
		Free Receipt	30,900.00		
C878742204	TECK RESOURCES LIMITED				
		Acquisitions	20,478.00	-454,460.36	
		Dispositions	-20,478.00		430,236.93
SBYWMQF8	TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG				
		Acquisitions	13,290,000.00	-13,616,216.80	
		Dispositions	-1,770,000.00		1,937,648.30
C879433829	TELEPHONE & DATA SYS INC COM STK				
		Acquisitions	43,978.00	-1,242,665.50	
		Dispositions	-5,501.00		148,858.04
C87971MBF9	TELUS CORP FIXED 3.7% DUE 09-15-2027				
		Acquisitions	845,000.00	-844,112.75	
		Dispositions	-300,000.00		305,766.00
C880349105	TENNECO INC				
		Acquisitions	23,090.00	-1,297,664.83	
		Dispositions	-4,301.00		234,047.03
C880770102	TERADYNE INC COM				
		Acquisitions	22,181.00	-792,817.71	
		Dispositions	-17,775.00		680,409.80
SBF01TW2	TEXTRON INC 3.65% DUE 03-15-2027				
		Acquisitions	745,000.00	-744,061.30	
		Dispositions	-745,000.00		745,491.70
C885160101	THOR INDS INC COM STK				
		Acquisitions	3,600.00	-457,071.69	
		Dispositions	-3,600.00		547,881.82
SB66BW80	TIME WARNER CABLE 5.875% DUE 11-15-2040				
		Acquisitions	545,000.00	-578,397.60	
		Dispositions	-825,000.00		895,878.45
SBMTS707	TIME WARNER INC FIXED 4.65% DUE 06-01-2044				
		Acquisitions	1,580,000.00	-1,590,126.50	

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

Page 86 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,255,000.00		1,256,148.90
SBYYTH32	TIME WARNER INC FIXED 4.85% DUE 07-15-2045	Acquisitions	300,000.00	-306,561.00	
		Dispositions	-300,000.00		302,664.00
C887389104	TIMKEN CO COM	Acquisitions	8,942.00	-408,115.48	
		Dispositions	-8,942.00		403,984.16
C872590104	T-MOBILE US INC COM	Acquisitions	30,900.00	-1,833,077.93	
		Dispositions	-5,400.00		334,024.17
C891092108	TORO CO COM	Acquisitions	2,857.00	-208,257.30	
		Dispositions	-2,857.00		178,718.36
C891906109	TOTAL SYS SVCS INC COM	Acquisitions	12,500.00	-731,519.03	
		Dispositions	-12,500.00		795,037.69
CH8817H100	TRANSOCEAN LTD	Acquisitions	176,000.00	-1,881,949.37	
		Dispositions	-193,900.00		1,861,566.74
SBYMJDY7	TRANSOCEAN PROTEUS 6.25% DUE 12-01-2024	Acquisitions	0.00	0.00	
		Dispositions	-260,000.00		269,262.50
SBDS6RM1	TRAVELERS COS INC 4% DUE 05-30-2047	Acquisitions	4,630,000.00	-4,652,940.05	
		Dispositions	-2,620,000.00		2,718,943.80
C89417E109	TRAVELERS COS INC COM STK	Acquisitions	1,800.00	-211,938.49	
		Dispositions	-31,700.00		4,017,253.82
SBYXR3R3	TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026	Acquisitions	599,000.00	-765,779.57	
		Dispositions	-271,000.00		350,804.08
CL9340P101	TRINSEO S A COMMON STOCK	Acquisitions	9,907.00	-688,883.43	
		Dispositions	-15,501.00		1,051,083.32

◆ Schedule of Acquisitions and Dispositions

Page 87 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDHBM2	TSY INFL IX N/B US GVT NATIONAL 0.125%04-15-2022	Acquisitions	2,500,000.00	-2,525,053.83	
		Dispositions	-2,500,000.00		2,514,830.31
SBDFFCW6	TSY INFL IX N/B US GVT NATIONAL 0.375%01-15-2027	Acquisitions	10,600,000.00	-10,694,809.36	
		Dispositions	-10,374,000.00		10,432,162.49
SB7ZWP15	TUFTS UNIV TAXABLE BD SER 2012A 5.017 DUE 04-15-2112	Acquisitions	215,000.00	-217,182.25	
		Dispositions	-555,000.00		581,456.85
C90130A200	TWENTY-FIRST CENTY FOX INC CL B CL B	Acquisitions	32,900.00	-894,614.06	
		Dispositions	-146,300.00		4,229,784.66
SBF0P300	TYSON FOODS INC 3.55% DUE 06-02-2027	Acquisitions	1,345,000.00	-1,342,753.85	
		Dispositions	-1,345,000.00		1,370,689.50
SBF0P399	TYSON FOODS INC 4.55% DUE 06-02-2047	Acquisitions	4,285,000.00	-4,259,975.60	
		Dispositions	-340,000.00		365,092.00
C902494103	TYSON FOODS INC CL A COM (DELAWARE)	Acquisitions	41,396.00	-2,580,877.98	
		Dispositions	-50,018.00		3,304,669.54
C902681105	UGI CORP NEW COM	Acquisitions	22,600.00	-1,100,196.10	
		Dispositions	-22,600.00		1,086,601.58
SBYSWYD6	UNION ELEC CO 2.95% DUE 06-15-2027	Acquisitions	995,000.00	-991,756.30	
		Dispositions	-635,000.00		634,714.25
C907818108	UNION PAC CORP COM	Acquisitions	31,200.00	-3,363,236.63	
		Dispositions	-25,400.00		2,780,490.15
SBYSSD48	UNION PAC CORP FIXED 4% DUE 04-15-2047	Acquisitions	870,000.00	-871,776.25	
		Dispositions	-870,000.00		901,186.15
C910047109	UNITED CONTL HLDGS INC COM STK				

◆ Schedule of Acquisitions and Dispositions

Page 88 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,103.00	-140,640.65	
		Dispositions	-45,836.00		3,003,700.23
C911363109	UNITED RENTALS INC COM				
		Acquisitions	10,895.00	-1,203,116.87	
		Dispositions	-31,695.00		3,730,310.61
SBK0HZL6	UNITED STATES TREAS BDS 1.375 02-15-2044 REG				
		Acquisitions	4,500,000.00	-5,165,875.46	
		Dispositions	-4,500,000.00		5,167,415.61
SBYXFH64	UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046				
		Acquisitions	3,000,000.00	-3,177,345.42	
		Dispositions	-3,000,000.00		3,177,222.73
SBYZ6DQ7	UNITED STATES TREAS NTS INFL INDEXED 0.375% 7-15-2027				
		Acquisitions	6,399,000.00	-6,333,146.51	
		Dispositions	-1,500,000.00		1,488,252.43
SBWTZ6W3	UNITED TECHNOLOGIES CORP 4.15% 05-15-2045				
		Acquisitions	895,000.00	-932,091.45	
		Dispositions	-375,000.00		383,156.25
SBZ0X5W0	UNITEDHEALTH GROUP 4.2% DUE 01-15-2047				
		Acquisitions	2,000,000.00	-2,154,500.00	
		Dispositions	-315,000.00		323,237.25
SB97GZH5	UNITEDHEALTH GROUP 4.25% DUE 03-15-2043				
		Acquisitions	905,000.00	-926,358.00	
		Dispositions	-7,105,000.00		7,202,310.60
C91324P102	UNITEDHEALTH GROUP INC COM				
		Acquisitions	12,900.00	-2,365,352.38	
		Dispositions	-50,300.00		8,861,286.87
C91325V108	UNITI GROUP INC COM				
		Acquisitions	12,787.00	-315,495.76	
		Dispositions	-12,787.00		336,907.43
C91336L107	UNIVAR INC COM				
		Acquisitions	15,600.00	-500,022.66	
		Dispositions	-15,600.00		478,487.94
C91529Y106	UNUM GROUP				
		Acquisitions	13,215.00	-634,263.85	
		Dispositions	-16,517.00		813,425.92

◆ Schedule of Acquisitions and Dispositions

Page 89 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C912008109	US FOODS HLDG CORP COM	Acquisitions	62,750.00	-1,870,460.70	
		Dispositions	-14,700.00		425,186.57
SBD8Z3T7	UTD TECHNOLOGIES 4.05% DUE 05-04-2047	Acquisitions	3,765,000.00	-3,774,685.25	
		Dispositions	-865,000.00		889,505.70
SB8J6DZ0	UTD TECHNOLOGIES 4.5% DUE 06-01-2042	Acquisitions	2,070,000.00	-2,242,969.95	
		Dispositions	-870,000.00		941,640.90
SBXPB5G9	VA ELEC & PWR CO 4.2% DUE 05-15-2045	Acquisitions	4,500,000.00	-4,662,320.00	
		Dispositions	-300,000.00		300,720.00
SBD4G7B4	VALE OVERSEAS LTD 6.25% DUE 08-10-2026	Acquisitions	1,795,000.00	-1,938,841.80	
		Dispositions	-1,795,000.00		1,980,520.00
SB5B54D9	VALE OVERSEAS LTD 6.875% DUE 11-10-2039	Acquisitions	2,941,000.00	-3,321,087.65	
		Dispositions	-1,145,000.00		1,329,630.00
SB4M6ZX1	VALE S A 5.625% DUE 09-11-2042	Acquisitions	1,735,000.00	-1,719,968.75	
		Dispositions	-370,000.00		352,980.00
C91913Y100	VALERO ENERGY CORP COM STK NEW	Acquisitions	79,447.00	-5,329,329.99	
		Dispositions	-110,701.00		7,782,082.85
CG9319H102	VALIDUS HOLDING LTD COM STK USD0.175	Acquisitions	23,708.00	-1,216,982.37	
		Dispositions	-32,908.00		1,611,549.51
C92343E102	VERISIGN INC COM	Acquisitions	3,394.00	-303,661.80	
		Dispositions	-14,842.00		1,375,924.86
SB8HCRP8	VERIZON 3.85% DUE 11-01-2042	Acquisitions	2,380,000.00	-2,085,122.45	
		Dispositions	-3,620,000.00		3,058,936.40
SBY7RR99	VERIZON 4.125% DUE 08-15-2046				

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account number SNDNOP
TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

Page 90 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	485,000.00	-428,274.40	
		Dispositions	-485,000.00		443,193.00
SBYRLRK2	VERIZON 4.272% DUE 01-15-2036	Acquisitions	650,000.00	-604,941.50	
		Dispositions	-1,825,000.00		1,713,050.40
SBF22PM5	VERIZON 4.5% DUE 08-10-2033	Acquisitions	1,020,000.00	-1,017,123.60	
		Dispositions	-1,020,000.00		1,052,163.90
SBYM0W21	VERIZON 4.672% DUE 03-15-2055	Acquisitions	16,560,000.00	-15,195,660.65	
		Dispositions	-2,155,000.00		1,985,010.50
SBDFLJN4	VERIZON 4.812% DUE 03-15-2039	Acquisitions	1,035,000.00	-1,034,482.50	
		Dispositions	-2,430,000.00		2,498,872.50
SBXVMD62	VERIZON 4.862% DUE 08-21-2046	Acquisitions	2,275,000.00	-2,232,635.50	
		Dispositions	-5,418,000.00		5,328,409.28
SBDFLJP6	VERIZON 5.012% DUE 04-15-2049	Acquisitions	320,000.00	-331,216.00	
		Dispositions	-830,000.00		837,178.70
SBVYRK47	VERIZON 5.012% DUE 08-21-2054	Acquisitions	12,940,000.00	-12,533,748.15	
		Dispositions	-6,070,000.00		5,944,424.33
SBKX5BV9	VERIZON 5.05% DUE 03-15-2034	Acquisitions	330,000.00	-340,596.30	
		Dispositions	-330,000.00		336,369.00
SBSBN5N1	VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG	Acquisitions	680,000.00	-648,118.85	
		Dispositions	-680,000.00		646,202.60
SBYRLSF4	VERIZON COMMUNICATIONS 4.522% 09-15-2048	Acquisitions	4,275,000.00	-4,061,594.90	
		Dispositions	-5,141,000.00		4,815,354.29
SBYZKXZ8	VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	Acquisitions	9,380,000.00	-9,696,257.20	
		Dispositions	-3,880,000.00		4,042,267.35

◆ Schedule of Acquisitions and Dispositions

Page 91 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C92343V104	VERIZON COMMUNICATIONS COM	Acquisitions	27,200.00	-1,294,078.08	
		Dispositions	-104,735.00		4,996,886.28
C92532F100	VERTEX PHARMACEUTICALS INC COM	Acquisitions	5,314.00	-640,459.22	
		Dispositions	-990.00		150,116.55
C92553PAZ5	VIACOM INC NEW 4.85% DUE 12-15-2034	Acquisitions	1,177,000.00	-1,104,984.86	
		Dispositions	-2,337,000.00		2,225,041.17
C925524AX8	VIACOM INC SR NT 6.875% DUE 04-30-2036/10-18-2006	Acquisitions	560,000.00	-620,239.20	
		Dispositions	-625,000.00		699,114.15
SBD5WHT9	VISA INC 3.65% 09-15-2047	Acquisitions	3,740,000.00	-3,722,037.95	
		Dispositions	-490,000.00		494,651.30
SBYPHFN1	VISA INC 4.3% DUE 12-14-2045	Acquisitions	140,000.00	-155,237.60	
		Dispositions	-880,000.00		970,850.30
C928298108	VISHAY INTERTECHNOLOGY INC COM STK	Acquisitions	77,804.00	-1,631,543.44	
		Dispositions	-4,274.00		90,974.68
SBB0RG21	VODAFONE GROUP PLC 4.375% DUE 02-19-2043	Acquisitions	6,045,000.00	-5,532,418.90	
		Dispositions	-1,725,000.00		1,714,332.85
SB1SBFX9	VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO	Acquisitions	705,000.00	-787,273.50	
		Dispositions	-2,740,000.00		3,086,000.80
C929042109	VORNADO RLTY TR COM	Acquisitions	37,600.00	-3,421,597.28	
		Dispositions	-37,600.00		3,138,219.24
C929089100	VOYA FINL INC COM	Acquisitions	58,300.00	-2,136,819.62	
		Dispositions	-132,564.00		5,383,121.38
SBDZFCC6	VULCAN MATLS CO 4.5% 06-15-2047				

◆ Schedule of Acquisitions and Dispositions

Page 92 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,500,000.00	-1,498,677.30	
		Dispositions	-1,500,000.00		1,519,658.90
SB7XGYR8	WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038				
		Acquisitions	185,000.00	-252,256.75	
		Dispositions	-1,268,000.00		1,665,310.32
SBYVG9R4	WALGREENS BOOTS 4.65% DUE 06-01-2046				
		Acquisitions	490,000.00	-498,068.90	
		Dispositions	-490,000.00		515,256.35
C931427108	WALGREENS BOOTS ALLIANCE INC COM				
		Acquisitions	107,300.00	-7,818,816.54	
		Dispositions	-44,700.00		3,571,862.96
C931427AC2	WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044				
		Acquisitions	610,000.00	-633,192.20	
		Dispositions	-1,620,000.00		1,664,373.60
SB8SZHR8	WALMART INC 4% DUE 04-11-2043				
		Acquisitions	1,835,000.00	-1,923,208.45	
		Dispositions	-3,360,000.00		3,526,294.65
SBG49725	WALMART INC 5% DUE 10-25-2040				
		Acquisitions	1,005,000.00	-1,167,195.15	
		Dispositions	-1,705,000.00		2,084,123.80
SBG49714	WALMART INC 5.625% DUE 04-01-2040				
		Acquisitions	300,000.00	-387,600.00	
		Dispositions	-1,735,000.00		2,259,782.85
SB654D54	WALMART INC 5.625% DUE 04-15-2041				
		Acquisitions	530,000.00	-683,175.30	
		Dispositions	-1,740,000.00		2,237,229.33
C931142103	WALMART INC COM				
		Acquisitions	61,354.00	-4,563,305.90	
		Dispositions	-105,038.00		8,440,913.34
SBF6DY94	WAL-MART STORES INC 4.75 DUE 10-02-2043				
		Acquisitions	565,000.00	-654,772.85	
		Dispositions	-3,190,000.00		3,755,232.40
C254687106	WALT DISNEY CO				
		Acquisitions	45,125.00	-4,765,606.06	
		Dispositions	-45,125.00		4,563,516.55

◆ Schedule of Acquisitions and Dispositions

Page 93 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C94946T106	WELLCARE HLTH PLANS INC COM	Acquisitions	2,100.00	-363,292.71	
		Dispositions	-9,800.00		1,601,821.32
SB87XCP6	WELLPOINT INC 4.625 DUE 05-15-2042	Acquisitions	975,000.00	-1,034,750.00	
		Dispositions	-1,600,000.00		1,735,589.50
C94973VBL0	WELLPOINT INC 4.85% DUE 08-15-2054	Acquisitions	460,000.00	-495,562.60	
		Dispositions	-195,000.00		202,663.50
SBCSCZN9	WELLPOINT INC 5.1% DUE 01-15-2044	Acquisitions	2,500,000.00	-2,745,950.00	
		Dispositions	-765,000.00		876,973.05
SBX2H0V0	WELLS FARGO & CO 3.9% DUE 05-01-2045	Acquisitions	1,895,000.00	-1,824,972.85	
		Dispositions	-8,280,000.00		8,119,308.55
SBD39X50	WELLS FARGO & CO 4.4% DUE 06-14-2046	Acquisitions	525,000.00	-507,843.00	
		Dispositions	-1,550,000.00		1,598,414.20
SBDSFRX9	WELLS FARGO & CO 4.75% DUE 12-07-2046	Acquisitions	16,080,000.00	-16,635,193.95	
		Dispositions	-2,535,000.00		2,599,902.95
SBYQ29R7	WELLS FARGO & CO 4.9% DUE 11-17-2045	Acquisitions	300,000.00	-330,854.80	
		Dispositions	-300,000.00		313,467.00
SBG48MR2	WELLS FARGO & CO 5.375% DUE 11-02-2043	Acquisitions	2,050,000.00	-2,293,284.70	
		Dispositions	-1,010,000.00		1,181,105.65
SBJTGH7	WELLS FARGO & CO 5.606% DUE 01-15-2044	Acquisitions	1,135,000.00	-1,359,317.90	
		Dispositions	-4,164,000.00		4,823,503.16
SBF3R2P1	WELLS FARGO & CO FLTG RT 3.584% DUE 05-22-2028	Acquisitions	4,450,000.00	-4,469,060.05	
		Dispositions	-4,450,000.00		4,509,975.85
C949746101	WELLS FARGO & CO NEW COM STK				

◆ Schedule of Acquisitions and Dispositions

Page 94 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	28,700.00	-1,523,446.49	
		Dispositions	-28,700.00		1,559,952.29
SBYQXN34	WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027				
		Acquisitions	640,000.00	-675,500.20	
		Dispositions	-640,000.00		677,164.80
C960413102	WESTLAKE CHEM CORP COM STK				
		Acquisitions	7,600.00	-711,834.24	
		Dispositions	-6,300.00		657,629.80
C958102105	WESTN DIGITAL CORP COM				
		Acquisitions	55,012.00	-4,710,842.26	
		Dispositions	-40,300.00		3,485,121.58
C96145D105	WESTROCK CO COM				
		Acquisitions	62,959.00	-3,519,346.80	
		Dispositions	-62,959.00		3,759,512.27
SBF032Q3	WI PWR & LT CO FIXED 3.05% 10-15-2027				
		Acquisitions	2,055,000.00	-2,049,019.95	
		Dispositions	-2,055,000.00		2,063,754.30
C968223206	WILEY JOHN & SONS INC CL A				
		Acquisitions	11,321.00	-601,569.33	
		Dispositions	-1,137.00		62,578.82
SBF6Q7G1	WILLIAMS PARTNERS 3.75% DUE 06-15-2027				
		Acquisitions	2,200,000.00	-2,198,878.00	
		Dispositions	-1,360,000.00		1,352,506.40
C981475106	WORLD FUEL SERVICE COM STK USD0.01				
		Acquisitions	19,501.00	-715,230.96	
		Dispositions	-3,632.00		114,043.70
C98310W108	WYNDHAM WORLDWIDE CORP COM STK				
		Acquisitions	5,400.00	-415,068.48	
		Dispositions	-5,400.00		517,103.44
CG98294104	XL GROUP LTD XL GROUP LTD COM NPV				
		Acquisitions	76,300.00	-3,065,704.84	
		Dispositions	-76,300.00		3,129,101.54
C98956P102	ZIMMER BIOMET HLDGS INC COM				
		Acquisitions	17,200.00	-1,920,243.93	
		Dispositions	-4,400.00		483,835.99

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

Page 95 of 95

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBF58HB3	ZOETIS INC 3.95% 09-12-2047	Acquisitions	1,940,000.00	-1,928,515.20	
		Dispositions	-1,440,000.00		1,426,935.45

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DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

Page 1 of 2

◆ 5% Report - Part A

Single Transactions in Excess of 5%

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

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-16 VALUE (INCLUDING ACCRUALS) OF 5,274,834,165.02

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

Page 2 of 2

◆ 5% Report - Part A

Single Transactions in Excess of 5%

Security description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

◆ 5% Report - Part B

Page 1 of 2

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

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

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 5,274,834,165.02

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

◆ 5% Report - Part B

Page 2 of 2

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

◆ 5% Report - Part C Summary

Page 1 of 3

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
			Acquisition Price	Disposition Price				
UNITED STATES OF AMER TREAS BD 2.375% 5-15-2027 SEDOL: BF0T9Y8	Total acquisitions	108	314,399,192.66			0.00	314,399,192.66	314,399,192.66
	Total dispositions	87		306,008,353.01		0.00	305,839,095.00	306,008,353.01
UNITED STATES TREAS 2.25% DUE 02-15-2027 REG SEDOL: BYPG9T2	Total acquisitions	133	539,825,739.04			0.00	539,825,739.04	539,825,739.04
	Total dispositions	120		539,703,293.42		0.00	539,825,739.04	539,703,293.42
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046 CUSIP: 912810RU4	Total acquisitions	354	546,900,949.46			0.00	546,900,949.46	546,900,949.46
	Total dispositions	327		573,884,398.60		0.00	573,236,747.37	573,884,398.60
UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG CUSIP: 912810RV2	Total acquisitions	268	310,839,027.43			0.00	310,839,027.43	310,839,027.43
	Total dispositions	259		262,542,486.76		0.00	261,183,231.06	262,542,486.76
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044 CUSIP: 912810RH3	Total acquisitions	22	159,250,349.75			0.00	159,250,349.75	159,250,349.75
	Total dispositions	19		184,675,565.40		0.00	188,359,985.00	184,675,565.40
UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE 11-15-2026 REG SEDOL: BYYRSN3	Total acquisitions	67	151,217,214.87			0.00	151,217,214.87	151,217,214.87
	Total dispositions	56		162,680,268.59		0.00	162,552,429.78	162,680,268.59
UTD STATES TREAS 3% DUE 05-15-2047 CUSIP: 912810RX8	Total acquisitions	336	271,360,256.07			0.00	271,360,256.07	271,360,256.07
	Total dispositions	270		261,547,834.92		0.00	260,679,949.71	261,547,834.92

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 5,274,834,165.02

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

◆ 5% Report - Part C Summary

Page 2 of 3

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
			Acquisition Price	Disposition Price				
COLTV SHORT TERM INVT FD CUSIP: 195998AC3	Total acquisitions	464	517,600,181.32			0.00	517,600,181.32	517,600,181.32
COLTV SHORT TERM INVT FD CUSIP: 195998AC3	Total dispositions	363		512,492,999.56		0.00	512,492,999.56	512,492,999.56
MFO DFA INVT DIMENSIONS GROUP INC FXD INCOME PORTFOLIO CUSIP: 233203603	Total acquisitions	16	296,884,638.01			0.00	296,884,638.01	296,884,638.01
	Total dispositions	11		215,500,000.00		0.00	215,544,974.51	215,500,000.00
MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO CUSIP: 72201P878	Total dispositions	34		554,245,387.58		0.00	555,032,161.31	554,245,387.58

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 5,274,834,165.02

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

◆ 5% Report - Part C Summary

Page 3 of 3

Series of Transactions by Issue in Excess of 5%

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

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DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

Page 1 of 1

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

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

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Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2017

Attained Age	Number of Participants and Average Compensation									
	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25										
25-29		3	36 \$83,683							
30-34		3	118 \$106,691	112 \$103,401	5					
35-39		3	114 \$120,966	390 \$122,532	97 \$115,566	8				
40-44		4	98 \$108,722	340 \$123,151	185 \$133,388	23 \$111,087	2			
45-49		2	60 \$110,064	254 \$115,127	251 \$135,945	96 \$149,885	43 \$117,305			
50-54		5	53 \$95,906	285 \$110,289	225 \$123,192	197 \$153,976	213 \$158,831	100 \$137,046		
55-59		3	53 \$104,583	239 \$105,046	206 \$117,663	171 \$136,766	279 \$152,898	305 \$151,558	122 \$139,361	1
60-64		1	21 \$104,385	125 \$98,969	111 \$110,052	75 \$139,691	97 \$143,375	161 \$142,840	145 \$146,707	49 \$127,525
65-69	1		6 \$105,440	31 \$116,543	38 \$116,543	17	18	30 \$130,212	28 \$143,483	22 \$157,719
70+				6	6	4	6	7	4	11

N-5,724

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

Page 1 of 2

◆ 5% Report - Part A

Single Transactions in Excess of 5%

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

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-16 VALUE (INCLUDING ACCRUALS) OF 5,274,834,165.02

*Generated by Northern Trust from periodic data on 20 Apr 18 C0699

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

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

Page 2 of 2

◆ 5% Report - Part A Single Transactions in Excess of 5%

Security description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

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

Page 1 of 2

◆ 5% Report - Part B

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

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

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 5,274,834,165.02

- 160 -

*Generated by Northern Trust from periodic data on 20 Apr 18 C0700

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

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

Page 2 of 2

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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*Generated by Northern Trust from periodic data on 20 Apr 18 C0700

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

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

◆ 5% Report - Part C Summary

Page 1 of 3

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Number of Transactions	Transaction Price	Lease Aggregate Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
UNITED STATES OF AMER TREAS BD 2.375% 5-15-2027 SEDOL: BF0T9Y8	Total acquisitions	108	314,399,192.66		0.00	314,399,192.66	314,399,192.66
	Total dispositions	87		306,008,353.01	0.00	306,839,095.00	306,008,353.01
UNITED STATES TREAS 2.25% DUE 02-15-2027 REG SEDOL: BYPG9T2	Total acquisitions	133	539,825,739.04		0.00	539,825,739.04	539,825,739.04
	Total dispositions	120		539,703,293.42	0.00	539,825,739.04	539,703,293.42
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046 CUSIP: 912810RU4	Total acquisitions	354	546,900,949.46		0.00	546,900,949.46	546,900,949.46
	Total dispositions	327		573,884,398.60	0.00	573,236,747.37	573,884,398.60
UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG CUSIP: 912810RV2	Total acquisitions	268	310,839,027.43		0.00	310,839,027.43	310,839,027.43
	Total dispositions	259		262,542,486.76	0.00	261,183,231.06	262,542,486.76
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044 CUSIP: 912810RH3	Total acquisitions	22	159,250,349.75		0.00	159,250,349.75	159,250,349.75
	Total dispositions	19		184,675,565.40	0.00	188,359,985.00	184,675,565.40
UNITED STATES TREAS NTS W/ TREASURY NOTE 2% DUE 11-15-2026 REG SEDOL: BYYRSN3	Total acquisitions	67	151,217,214.87		0.00	151,217,214.87	151,217,214.87
	Total dispositions	56		162,680,268.59	0.00	162,552,429.78	162,680,268.59
UTD STATES TREAS 3% DUE 05-15-2047 CUSIP: 912810RX8	Total acquisitions	336	271,360,256.07		0.00	271,360,256.07	271,360,256.07
	Total dispositions	270		261,547,834.92	0.00	260,679,949.71	261,547,834.92

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 5,274,834,165.02

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DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

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

Page 2 of 3

◆ 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	Value of Asset on Transaction
		Acquisition Price	Disposition Price				
<hr/>							
COL TV SHORT TERM INVT FD CUSIP: 195998AC3	464	517,600,181.32			0.00	517,600,181.32	517,600,181.32
COL TV SHORT TERM INVT FD CUSIP: 195998AC3	363		512,492,999.56		0.00	512,492,999.56	512,492,999.56
<hr/>							
MFO DFA INVT DIMENSIONS GROUP INC FXD INCOME PORTFOLIO CUSIP: 233203603	16	296,884,638.01			0.00	296,884,638.01	296,884,638.01
	11		215,500,000.00		0.00	215,544,974.51	215,500,000.00
<hr/>							
MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO CUSIP: 72201P878	34		554,245,387.58		0.00	555,032,161.31	554,245,387.58
<hr/>							

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 5,274,834,165.02

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

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

Page 3 of 3

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

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

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

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 5,274,834,165.02

*Generated by Northern Trust from periodic data on 20 Apr 18 C0073

DOL 5500 Reporting

01 JAN 17 - 31 DEC 17

Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

Page 1 of 1

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

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

THERE ARE NO REPORTABLE TRANSACTIONS

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

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 5,274,834,165.02

*Generated by Northern Trust from periodic data on 20 Apr 18 C0702

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 19—Discounted Employer Contributions

Year applied for contributions: 2017

Date	Amount	Days to Discount to 1/1/2017 at 5.92%	Interest Adjusted Contribution
April 12, 2018	<u>\$ 107,000,441</u>	466	<u>\$ 99,425,065</u>
Total Contribution	\$ 107,000,441		\$ 99,425,065

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 24—Change in Actuarial Assumptions

The funding valuation reflects the following assumption change:

- A change in the expected rate of return on assets from 5.75% to 5.50%.

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

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

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

Interest Rates for Minimum Funding Purposes	Based on segment rates with a four-month lookback (as of September 2016), each adjusted as needed to fall within the 25-year average interest rate stabilization corridor
1st Segment Rate	4.16%
2nd Segment Rate	5.72%
3rd Segment Rate	6.48%
Interest Rates for Maximum Tax Purposes	Based on segment rates with a four-month lookback (as of September 2016), without regard to interest rate stabilization
1st Segment Rate	1.52%
2nd Segment Rate	3.80%
3rd Segment Rate	4.79%
Salary Increases	
RIP	See Table 1
PSP	2.50%
Optional Payment Form Election Percentage	
Married Males	35% life annuity 65% joint and 100% survivor annuity with a pop-up
Married Females	85% life annuity 15% joint and 100% survivor annuity with a pop-up
Unmarried Males and Females	100% life annuity
Optional Payment Form	Tabular conversion factors as specified in the plan document
Conversion Interest Rate	
Retirement Age	
Active Participants	See Tables 2–3
Terminated Vested Participants	Age 65
Mortality Rates	
Healthy and Disabled	2017 static mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(e)
Withdrawal Rates	See Table 4
Disability Rates	See Table 5

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Decrement Timing	Middle of year decrements (except that retirement is assumed to occur at the beginning of the year for ages where the assumed retirement rate is 100%)
Surviving Spouse Benefit	It is assumed that 90% of males and 75% of females have an eligible spouse, and that males are three years older than their spouses.
Valuation Compensation	2017 estimated pensionable earnings based on the pay rate in effect at the beginning of the plan year and the actual bonus paid for the prior plan year.
Benefit and Compensation Limits	Projected benefits and compensation are limited by the current IRC section 415 maximum benefit of \$215,000 and the IRC section 401(a)(17) compensation limit of \$270,000.
Valuation of Plan Assets	<p>Smoothed fair market value of assets over the current and prior two years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value.</p> <p>A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii).</p>
Expected Return on Assets	
2015 Plan Year	5.50%
2016 Plan Year	5.75%
2017 Plan Year	5.50%
Trust Expenses Included in Target Normal Cost	Prior year recurring administrative expenses, less PBGC premiums, plus expected PBGC premiums for the current plan year. \$11,517,000 for 2017.
Actuarial Method	Standard unit credit cost method
Valuation Date	January 1, 2017

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 1

Salary Merit Increase Rates—RIP

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

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 2

Retirement Rates—PSP

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

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 3

Retirement Rates—RIP

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

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 4

Withdrawal Rates

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

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 5

Disability Rates

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

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

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

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

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

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

Retirement Table	Count	Average Retirement Age	Weight
RIP	5,228	59.11	91.33%
PSP	496	55.34	8.67%
	5,724		
Weighted Average Retirement Age			58.78

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, Part V—Summary of Plan Provisions

History of the Plan

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

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

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

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

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

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

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

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

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

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

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Effective January 1, 2012, the plan was amended to implement a 2.25% modified career average benefit formula for the portion of pension benefit service on or after that date. The current benefit formula was frozen for benefit service and average annual earnings through December 31, 2011.

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

Effective December 1, 2016, a one-time special lump sum payment option was offered during a specified period to participants who terminated employment prior to May 1, 2016, were eligible for a deferred vested pension, and met certain other requirements. Eligible participants were also offered a special immediate commencement option.

Effective May 1, 2017, the plan sponsor was changed from Sandia Corporation to National Technology and Engineering Solutions of Sandia, LLC, a wholly owned subsidiary of Honeywell International, Inc., and the plan name changed to the NTESS Retirement Income Plan.

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Effective Date	June 1, 1950. Amended and restated May 1, 2017.
Plan Year	January 1 through December 31.
Participation	Regular, Limited Term, and Post Doc salaried employees with one year of service and at least age 21 are eligible to participate. Effective January 1, 2009, neither a New Hire nor a Post-2008 Rehire is eligible to participate.
Employee Contributions	Contributions, if any, made by a Participant under a Previous Plan, to the extent that those contributions remain in the plan. Employee contributions include "Prior Plan Employee Contributions" and "LMSC Employee Contributions".
Retirement Eligibility Normal	The later of the date a Participant attains age 65 or the fifth anniversary of the Participant's commencement of employment.
Service	Age 50 with 25 years of Eligibility Service, age 55 with 20 years of Eligibility Service, age 60 with 15 years of Eligibility Service, age 65 with 10 years of Eligibility Service or any age with 30 years of Eligibility Service. Only participants who meet these requirements while still in active service are eligible for a Service Retirement.
Early	The same as Service Retirement. Age 55 with 20 years of Eligibility Service or age 50 with 25 years of Eligibility Service for the purpose of a deferred vested pension.
Disability	Fifteen years of Eligibility Service, provided qualifying disability occurred before January 1, 2009.
Vesting	Five years of Eligibility Service.

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Retirement Benefits
Normal

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

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

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

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

(b) equals 2.25%

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

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

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

(a) equals the employee's Average Earnings

(b) equals 2.0%

(c) equals Benefit Service as of retirement

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

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

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

(d) equals the employee's Average Earnings.

(e) equals 1.5%

(f) equals Benefit Service as of retirement

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

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

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

Early

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

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

Disability

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

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

Vesting

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

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Preretirement Spouse's Benefits

Eligibility

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

Benefit

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

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

Death Benefit

Eligibility

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

Benefit

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

Return of Employee Contributions

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

Normal Form of Payment

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

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

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Optional Forms of Payment

50% joint and survivor annuity with a pop-up. Effective December 1, 2016, a one-time special lump sum option was offered to eligible participants.

Actuarial Equivalence

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

Cost Of Living Increases

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

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

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

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

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

⁵ Plus an increase due to change in QJSA reductions.

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

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Transferred Service

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

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Definitions

Pensionable Pay

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

Notwithstanding the foregoing, Pensionable Pay includes non-base compensation awards including individual performance awards, advancement awards, NTESS awards for excellence, special recognition awards, promotion awards, appointment awards, employment sign on awards and other awards or bonuses, but excluding bonuses or incentives paid on or after May 1, 2017 that are not fully reimbursable to NTESS under a Management and Operating contract with the Department of Energy. In addition, until April 30, 2017, Pensionable Pay included incentive compensation awards under the Sandia Corporation Management Incentive Compensation Plan. These awards were recognized in the year such compensation was awarded whether or not deferred.

Average Earnings

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

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

Eligibility Service

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

Benefit Service

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

Administrative Expenses

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

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

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 (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Single-Employer Defined Benefit Plan Actuarial Information <small>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).</small> File as an attachment to Form 5500 or 5500-SF.	<small>OMB No. 1210-0110</small> 2017 This Form is Open to Public Inspection
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For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

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

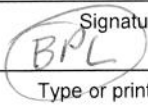
▶ **Caution:** A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan NTESS Retirement Income Plan	<table border="1" style="width:100%; border-collapse: collapse;"> <tr> <td style="width:60%;">B Three-digit plan number (PN) ▶</td> <td style="width:40%; text-align: center;">006</td> </tr> </table>	B Three-digit plan number (PN) ▶	006
B Three-digit plan number (PN) ▶	006		
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF National Technology & Engineering Solutions of Sandia	D Employer Identification Number (EIN) 85-0097942		
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500		

Part I Basic Information			
1 Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2017</u>			
2 Assets:			
a Market value	2a	5,423,707,716	
b Actuarial value	2b	5,441,018,959	
3 Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	7,777	2,823,620,014	2,823,620,014
b For terminated vested participants	1,209	86,321,651	86,321,651
c For active participants	5,724	1,702,354,347	1,767,152,697
d Total	14,710	4,612,296,012	4,677,094,362
4 If the plan is in at-risk status, check the box and complete lines (a) and (b) ☐			
a Funding target disregarding prescribed at-risk assumptions	4a		
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b		
5 Effective interest rate	5	5.92%	
6 Target normal cost	6	107,404,901	

Statement by Enrolled Actuary

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

SIGN HERE	<div style="text-align: center;">  Signature of actuary BRIAN P. LEVINE Type or print name of actuary Aon Consulting, Inc. Firm name 2711 NORTH HASKELL AVENUE SUITE 800 DALLAS TX 75204 Address of the firm </div>	<div style="text-align: center;"> 07/13/2018 Date 1706424 Most recent enrollment number 214-989-2661 Telephone number (including area code) </div>
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If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐

Part II Beginning of Year Carryover and Prefunding Balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year).....	67,790,978	716,938,675
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).....	67,790,978	716,938,675
10 Interest on line 9 using prior year's actual return of <u>9.64%</u>	6,535,050	69,112,888
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year).....		89,557,928
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>6.12%</u>		5,480,945
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.....		95,038,873
d Portion of (c) to be added to prefunding balance.....		0
12 Other reductions in balances due to elections or deemed elections.....	38,860,052	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12).....	35,465,976	786,051,563

Part III Funding Percentages

14 Funding target attainment percentage	14	98.76%
15 Adjusted funding target attainment percentage.....	15	116.33%
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	103.54%
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.	17	%

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

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
04/12/2018	107,000,441	0			
Totals ▶			18(b)	107,000,441	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	99,425,065

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

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

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

21 Discount rate:				
a Segment rates:	1st segment: 4.16 %	2nd segment: 5.72 %	3rd segment: 6.48 %	☐ N/A, full yield curve used
b Applicable month (enter code).....				21b 4
22 Weighted average retirement age				22 59
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute				

Part VI Miscellaneous Items

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6)	31a	107,404,901	
b Excess assets, if applicable, but not greater than line 31a	31b	0	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment.....	0	0	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)....	34	107,404,901	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement.....	7,979,836	0	7,979,836
36 Additional cash requirement (line 34 minus line 35).....	36	99,425,065	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....	37	99,425,065	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37).....	39	0	
40 Unpaid minimum required contributions for all years	40	0	

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

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

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 19—Discounted Employer Contributions

Year applied for contributions: 2017

Date	Amount	Days to Discount to 1/1/2017 at 5.92%	Interest Adjusted Contribution
April 12, 2018	<u>\$ 107,000,441</u>	466	<u>\$ 99,425,065</u>
Total Contribution	\$ 107,000,441		\$ 99,425,065

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

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

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

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

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

Retirement Table	Count	Average Retirement Age	Weight
RIP	5,228	59.11	91.33%
PSP	496	55.34	8.67%
	5,724		
Weighted Average Retirement Age			58.78

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 24—Change in Actuarial Assumptions

The funding valuation reflects the following assumption change:

- A change in the expected rate of return on assets from 5.75% to 5.50%.

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

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2017

Attained Age	Number of Participants and Average Compensation									
	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25										
25-29		3	36 \$83,683							
30-34		3	118 \$106,691	112 \$103,401	5					
35-39		3	114 \$120,966	390 \$122,532	97 \$115,566	8				
40-44		4	98 \$108,722	340 \$123,151	185 \$133,388	23 \$111,087	2			
45-49		2	60 \$110,064	254 \$115,127	251 \$135,945	96 \$149,885	43 \$117,305			
50-54		5	53 \$95,906	285 \$110,289	225 \$123,192	197 \$153,976	213 \$158,831	100 \$137,046		
55-59		3	53 \$104,583	239 \$105,046	206 \$117,663	171 \$136,766	279 \$152,898	305 \$151,558	122 \$139,361	1
60-64		1	21 \$104,385	125 \$98,969	111 \$110,052	75 \$139,691	97 \$143,375	161 \$142,840	145 \$146,707	49 \$127,525
65-69	1		6 \$105,440	31 \$116,543	38	17	18	30 \$130,212	28 \$143,483	22 \$157,719
70+				6	6	4	6	7	4	11

N-5,724

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

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

Interest Rates for Minimum Funding Purposes	Based on segment rates with a four-month lookback (as of September 2016), each adjusted as needed to fall within the 25-year average interest rate stabilization corridor
1st Segment Rate	4.16%
2nd Segment Rate	5.72%
3rd Segment Rate	6.48%
Interest Rates for Maximum Tax Purposes	Based on segment rates with a four-month lookback (as of September 2016), without regard to interest rate stabilization
1st Segment Rate	1.52%
2nd Segment Rate	3.80%
3rd Segment Rate	4.79%
Salary Increases	
RIP	See Table 1
PSP	2.50%
Optional Payment Form Election Percentage	
Married Males	35% life annuity 65% joint and 100% survivor annuity with a pop-up
Married Females	85% life annuity 15% joint and 100% survivor annuity with a pop-up
Unmarried Males and Females	100% life annuity
Optional Payment Form	Tabular conversion factors as specified in the plan document
Conversion Interest Rate	
Retirement Age	
Active Participants	See Tables 2–3
Terminated Vested Participants	Age 65
Mortality Rates	
Healthy and Disabled	2017 static mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(e)
Withdrawal Rates	See Table 4
Disability Rates	See Table 5

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Decrement Timing	Middle of year decrements (except that retirement is assumed to occur at the beginning of the year for ages where the assumed retirement rate is 100%)
Surviving Spouse Benefit	It is assumed that 90% of males and 75% of females have an eligible spouse, and that males are three years older than their spouses.
Valuation Compensation	2017 estimated pensionable earnings based on the pay rate in effect at the beginning of the plan year and the actual bonus paid for the prior plan year.
Benefit and Compensation Limits	Projected benefits and compensation are limited by the current IRC section 415 maximum benefit of \$215,000 and the IRC section 401(a)(17) compensation limit of \$270,000.
Valuation of Plan Assets	<p>Smoothed fair market value of assets over the current and prior two years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value.</p> <p>A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii).</p>
Expected Return on Assets	
2015 Plan Year	5.50%
2016 Plan Year	5.75%
2017 Plan Year	5.50%
Trust Expenses Included in Target Normal Cost	Prior year recurring administrative expenses, less PBGC premiums, plus expected PBGC premiums for the current plan year. \$11,517,000 for 2017.
Actuarial Method	Standard unit credit cost method
Valuation Date	January 1, 2017

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 1

Salary Merit Increase Rates—RIP

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

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 2

Retirement Rates—PSP

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

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 3

Retirement Rates—RIP

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

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 4

Withdrawal Rates

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

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 5

Disability Rates

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

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, Part V—Summary of Plan Provisions

History of the Plan

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

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

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

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

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

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

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

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

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

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

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Effective January 1, 2012, the plan was amended to implement a 2.25% modified career average benefit formula for the portion of pension benefit service on or after that date. The current benefit formula was frozen for benefit service and average annual earnings through December 31, 2011.

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

Effective December 1, 2016, a one-time special lump sum payment option was offered during a specified period to participants who terminated employment prior to May 1, 2016, were eligible for a deferred vested pension, and met certain other requirements. Eligible participants were also offered a special immediate commencement option.

Effective May 1, 2017, the plan sponsor was changed from Sandia Corporation to National Technology and Engineering Solutions of Sandia, LLC, a wholly owned subsidiary of Honeywell International, Inc., and the plan name changed to the NTESS Retirement Income Plan.

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Effective Date	June 1, 1950. Amended and restated May 1, 2017.
Plan Year	January 1 through December 31.
Participation	Regular, Limited Term, and Post Doc salaried employees with one year of service and at least age 21 are eligible to participate. Effective January 1, 2009, neither a New Hire nor a Post-2008 Rehire is eligible to participate.
Employee Contributions	Contributions, if any, made by a Participant under a Previous Plan, to the extent that those contributions remain in the plan. Employee contributions include "Prior Plan Employee Contributions" and "LMSC Employee Contributions".
Retirement Eligibility Normal	The later of the date a Participant attains age 65 or the fifth anniversary of the Participant's commencement of employment.
Service	Age 50 with 25 years of Eligibility Service, age 55 with 20 years of Eligibility Service, age 60 with 15 years of Eligibility Service, age 65 with 10 years of Eligibility Service or any age with 30 years of Eligibility Service. Only participants who meet these requirements while still in active service are eligible for a Service Retirement.
Early	The same as Service Retirement. Age 55 with 20 years of Eligibility Service or age 50 with 25 years of Eligibility Service for the purpose of a deferred vested pension.
Disability	Fifteen years of Eligibility Service, provided qualifying disability occurred before January 1, 2009.
Vesting	Five years of Eligibility Service.

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Retirement Benefits
Normal

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

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

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

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

(b) equals 2.25%

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

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

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

(a) equals the employee's Average Earnings

(b) equals 2.0%

(c) equals Benefit Service as of retirement

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

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

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

(d) equals the employee's Average Earnings.

(e) equals 1.5%

(f) equals Benefit Service as of retirement

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

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

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

Early

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

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

Disability

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

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

Vesting

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

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Preretirement Spouse's Benefits

Eligibility

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

Benefit

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

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

Death Benefit

Eligibility

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

Benefit

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

Return of Employee Contributions

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

Normal Form of Payment

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

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

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Optional Forms of Payment

50% joint and survivor annuity with a pop-up. Effective December 1, 2016, a one-time special lump sum option was offered to eligible participants.

Actuarial Equivalence

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

Cost Of Living Increases

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

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

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

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

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

⁵ Plus an increase due to change in QJSA reductions.

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

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Transferred Service

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

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Definitions

Pensionable Pay

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

Notwithstanding the foregoing, Pensionable Pay includes non-base compensation awards including individual performance awards, advancement awards, NTESS awards for excellence, special recognition awards, promotion awards, appointment awards, employment sign on awards and other awards or bonuses, but excluding bonuses or incentives paid on or after May 1, 2017 that are not fully reimbursable to NTESS under a Management and Operating contract with the Department of Energy. In addition, until April 30, 2017, Pensionable Pay included incentive compensation awards under the Sandia Corporation Management Incentive Compensation Plan. These awards were recognized in the year such compensation was awarded whether or not deferred.

Average Earnings

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

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

Eligibility Service

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

Benefit Service

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

Administrative Expenses

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

Schedule SB Attachment (Form 5500)—2017 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

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 H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	<small>OMB No. 1210-0110</small> 2017 This Form is Open to Public Inspection
For calendar plan year 2017 or fiscal plan year beginning _____ and ending _____		
A Name of plan	B Three-digit plan number (PN) ►	
C Plan sponsor's name as shown on line 2a of Form 5500	D Employer Identification Number (EIN)	

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

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

Liabilities

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

Net Assets

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

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

Income

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

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

Expenses

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

Net Income and Reconciliation

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

Part III Accountant's Opinion

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

	Yes	No	Amount
4a			
4b			

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

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

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

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

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

Attachment to 2017 Form 5500
Schedule H, line 4i - Schedule of Assets (Held at End of Year)

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value.	(d) Cost	(e) Current value
*	PRUDENTIAL INSURANCE	SHORT TERM FUND, INTEREST-BEARING CASH ACCOUNT, VARIABLE INTEREST, 2,114,027 UNITS AT 12/31/17	28,677,597	28,677,597
	PRUDENTIAL INSURANCE	CONSERVATIVE STOCK FUND, COMMON STOCK ACCOUNT, 19,855 UNITS AT 12/31/17	608,628	2,914,938
*	PRUDENTIAL INSURANCE	UNALLOCATED INSURANCE CONTRACT, VARIABLE RATE, 7.32% AT 12/31/17	15,998,211	15,998,211
	INVESTMENTS HELD AT NORTHERN TRUST	SEE ATTACHED SCHEDULE	4,910,854,783	5,921,867,290