Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210-0110
1210-0089

2017

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

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.)
- [X] 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:
- [X] Form 5558
- [ ] automatic extension
- [ ] the DFVC program
- [ ] special extension (enter description)

Part II Basic Plan Information—enter all requested information

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

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 05/01/1996

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)

TAMPA BAY RAYS BASEBALL, LTD.

ONE TROPICANA DRIVE
ST. PETERSBURG, FL 33075

2b Employer Identification Number (EIN)
59-3300424

2c Plan Sponsor's telephone number
727-825-3137

2d Business code (see instructions)
711210

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/13/2018	DIANA BRAVERMAN
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

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

3b Administrator's EIN

3c Administrator's telephone number

4 If the name and/or EIN of the plan sponsor 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
c Plan Name

4b EIN

4d PN

5 Total number of participants at the beginning of the plan year	**5**	566
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)**	323
a(2) Total number of active participants at the end of the plan year	**6a(2)**	329
b Retired or separated participants receiving benefits	**6b**	65
c Other retired or separated participants entitled to future benefits	**6c**	198
d Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	592
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	
f Total. Add lines **6d** and **6e**.	**6f**	592
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**	13
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

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

1A

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

9a Plan funding arrangement (check all that apply)

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

9b Plan benefit arrangement (check all that apply)

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

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

11c Enter the Receipt Confirmation Code for the 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 SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

OMB No. 1210-0110

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

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

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

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

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
TAMPA BAY RAYS BASEBALL, LTD.

D Employer Identification Number (EIN)
59-3300424

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

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

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2017

2 Assets:

a Market value	**2a**	31793070
b Actuarial value	**2b**	32452256

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	60	4230452	4230452
b For terminated vested participants	183	7866375	7866375
c For active participants	323	14534369	14779523
d Total	566	26631196	26876350

4 If the plan is in at-risk status, check the box and complete lines (a) and (b) [ ]

a Funding target disregarding prescribed at-risk assumptions	**4a**	
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	**4b**	
5 Effective interest rate	**5**	6.10 %
6 Target normal cost	**6**	2110040

Statement by Enrolled Actuary

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

SIGN HERE

Signature of actuary	Date: 09/26/2018
MARK GENGENBACH	Most recent enrollment number: 17-07102
Type or print name of actuary	
TOWERS WATSON DELAWARE, INC.	Telephone number (including area code): 212-915-8888
Firm name	
200 LIBERTY STREET NEW YORK, NY 10281	
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)		1059300
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)		
9	Amount remaining (line 7 minus line 8)		1059300
10	Interest on line 9 using prior year's actual return of 7.54 %		79871
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		2563406
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 6.28%		160982
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		
	c Total available at beginning of current plan year to add to prefunding balance		2724388
	d Portion of (c) to be added to prefunding balance		
12	Other reductions in balances due to elections or deemed elections		0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)		1139171

Part III Funding Percentages

14	Funding target attainment percentage	14	116.50%
15	Adjusted funding target attainment percentage	15	120.74%
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	117.05%
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.	17	%

Part IV Contributions and Liquidity Shortfalls

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

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
03/12/2018	1550000				
09/13/2018	1550000				
			Totals ► 18(b)	3100000	18(c)

19	Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
	a Contributions allocated toward unpaid minimum required contributions from prior years.	19a	
	b Contributions made to avoid restrictions adjusted to valuation date	19b	
	c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	2845497

20 Quarterly contributions and liquidity shortfalls:

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

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

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

Liquidity shortfall as of end of quarter of this plan year

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

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

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	
4.16%	5.72%	6.48%	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	4
22 Weighted average retirement age	**22**	62

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

Part VI Miscellaneous Items

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

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):

a Target normal cost (line 6)	**31a**	2110040
b Excess assets, if applicable, but not greater than line 31a	**31b**	2110040

32 Amortization installments:

	Outstanding Balance	Installment
a Net shortfall amortization installment		
b Waiver amortization installment		

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	**33**	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	**34**	

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement			

36 Additional cash requirement (line 34 minus line 35)	**36**	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	2845497
38 Present value of excess contributions for current year (see instructions)		
a Total (excess, if any, of line 37 over line 36)	**38a**	2845497
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

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

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

a Schedule elected ☐ 2 plus 7 years ☐ 15 years

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

42 Amount of acceleration adjustment	**42**	
43 Excess installment acceleration amount to be carried over to future plan years	**43**	

SCHEDULE C (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Service Provider Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

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
MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
TAMPA BAY RAYS BASEBALL, LTD.

D Employer Identification Number (EIN)
59-3300424

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

SEI HEDGE SEGREGATED PORTFOLIO COMP

98-1238160

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

U.S. BANK NATIONAL ASSOCIATION

31-0841368

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

U.S. BANCORP ASSET MANAGEMENT

41-2003732

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

U.S. BANCORP FUND SERVICES, LLC

39-1939072

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

QUASAR DISTRIBUTORS, LLC

39-1982827

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

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

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

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

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

SEI INVESTMENTS

04-2452803

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	34894	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

TOWERS WATSON

23-1159360

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11	NONE	32470	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MITCHELL & TITUS, LLP

13-2781641

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	NONE	24371	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)

NISA INVESTMENT ADVISORS,L.L.C.

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	13964	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

GAMCO ASSET MANAGEMENT

13-4044521

(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	6524	Yes [ ] No [X]	Yes [ ] No [ ]		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 H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

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
MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
TAMPA BAY RAYS BASEBALL, LTD.

D Employer Identification Number (EIN)
59-3300424

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)	2800000	3100000
(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)	299046	292151
(2) U.S. Government securities	1c(2)	2661674	3835106
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	2792293	3637308
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	597377	701559
(5) Partnership/joint venture interests	1c(5)	4047671	5081448
(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)	18670569	22082985
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)		

			(a) Beginning of Year	(b) End of Year
1d	Employer-related investments:			
	(1) Employer securities	1d(1)		
	(2) Employer real property	1d(2)		
e	Buildings and other property used in plan operation	1e		
f	Total assets (add all amounts in lines 1a through 1e)	1f	31868630	38730557
	Liabilities			
g	Benefit claims payable	1g		
h	Operating payables	1h	14339	23836
i	Acquisition indebtedness	1i		
j	Other liabilities	1j		
k	Total liabilities (add all amounts in lines 1g through1j)	1k	14339	23836
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	31854291	38706721

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)	3100000	
	(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)		3100000
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		4584275
d Total income. Add all **income** amounts in column (b) and enter total	2d		7684275
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	551513	
(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)		551513
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)	60463	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	57134	
(4) Other	2i(4)	162735	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		280332
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		831845
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		6852430
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

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

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

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

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

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

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

Part IV Compliance Questions

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

During the plan year:

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

			Yes	No	Amount
c	Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	4c		X	
d	Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	4d		X	
e	Was this plan covered by a fidelity bond?	4e	X		500000
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)

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 4077315. (See instructions.)

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

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
MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
TAMPA BAY RAYS BASEBALL, LTD.

D Employer Identification Number (EIN)
59-3300424

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): 41-6271370

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

3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year **3** 1

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** 0

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

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

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

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

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

Part III Amendments

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

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

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

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

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

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

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

MITCHELL TITUS
ACHIEVING EXCELLENCE TOGETHER

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS
Financial Statements and Supplemental Schedules
December 31, 2017 and 2016

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▪ The Cincinnati Reds, LLC	
▪ Cleveland Indians Baseball Co. LLC	
▪ Colorado Rockies Baseball Club, Ltd.	
▪ Detroit Tigers, Inc.	
▪ Houston Astros, LLC	
▪ Kansas City Royals Baseball Corporation	
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MITCHELL TITUS

INDEPENDENT AUDITOR'S REPORT

Pension Committee
Major League Baseball Pension Plan
for Non-Uniformed Personnel—Selected Retirement Plans

We have audited the accompanying financial statements of the Major League Baseball Pension Plan for Non-Uniformed Personnel—Selected Retirement Plans (the Plans), listed in the accompanying table of contents, which comprise the statements of net assets available for benefits as of December 31, 2017 and 2016, the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

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

Auditor's Responsibility

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

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

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

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MITCHELL TITUS

Opinion

In our opinion, the financial statements referred to above present fairly, in all material respects, information regarding the Plans' 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 Supplemental Information

Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. The accompanying supplemental schedules of assets (held at end of year) of the Major League Baseball Group Pension Trust (Group Trust) as of December 31, 2017, and reportable transactions of the Group Trust for the year then ended are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the U.S. In our opinion, the information is fairly stated in all material respects in relation to the financial statements as a whole.

Mitchell & Titus, LLP

October 11, 2018

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

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

December 31, 2017 and 2016

	Angels Baseball LP	Athletics Investment Group, LLC	AZPB Limited Partnership	Baltimore Orioles, L.P.	The Baseball Club of Seattle, LLLP	Boston Red Sox Baseball Club Limited Partnership	Braves Holdings LLC	Chicago White Sox, Ltd.	The Cincinnati Reds, LLC
Statements of Net Assets Available for Benefits December 31, 2017									
Assets									
Contributions receivable	$ 2,500,000	$ 2,700,000	$ 4,600,000	$ 3,200,000	$ 500,000	$ 1,500,000	$ 3,600,000	$ 4,200,000	$ 3,800,000
Investments-at fair value (Note 4)									
Major League Baseball Group Pension Trust	37,569,287	49,117,325	37,282,977	50,542,568	64,153,230	48,943,004	63,297,048	83,215,959	43,528,666
Total assets	40,069,287	51,817,325	41,882,977	53,742,568	64,653,230	50,443,004	66,897,048	87,415,959	47,328,666
Liabilities									
Accrued expenses	45,962	30,843	23,938	30,875	41,394	29,173	38,132	52,437	27,231
Total liabilities	45,962	30,843	23,938	30,875	41,394	29,173	38,132	52,437	27,231
Net assets available for benefits	$ 40,023,325	$ 51,786,482	$ 41,859,039	$ 53,711,693	$ 64,611,836	$ 50,413,831	$ 66,858,916	$ 87,363,522	$ 47,301,435
Statements of Changes in Net Assets Available for Benefits For the Year Ended December 31, 2017									
Additions									
Contributions	$ 2,500,000	$ 2,700,000	$ 4,600,000	$ 3,200,000	$ 500,000	$ 1,500,000	$ 3,600,000	$ 4,200,000	$ 3,800,000
Net investment gain from Major League Baseball Group Pension Trust	4,042,486	6,791,114	4,713,713	6,609,225	9,307,176	6,639,837	8,324,110	11,273,252	5,703,148
Total additions (net of investment activity)	6,542,486	9,491,114	9,313,713	9,809,225	9,807,176	8,139,837	11,924,110	15,473,252	9,503,148
Deductions									
Benefits paid	870,094	651,789	428,804	1,370,362	2,291,669	1,887,790	1,739,914	1,751,533	965,418
Administrative expenses	250,624	301,228	376,400	376,161	558,923	524,736	437,621	246,070	402,032
Total deductions	1,120,718	953,017	805,204	1,746,523	2,850,592	2,412,526	2,177,535	1,997,603	1,367,450
Increase in net assets available for benefits	5,421,768	8,538,097	8,508,509	8,062,702	6,956,584	5,727,311	9,746,575	13,475,649	8,135,698
Net assets available for benefits at beginning of year	34,601,557	43,248,385	33,350,530	45,648,991	57,655,252	44,686,520	57,112,341	73,887,873	39,165,737
Net assets available for benefits at end of year	$ 40,023,325	$ 51,786,482	$ 41,859,039	$ 53,711,693	$ 64,611,836	$ 50,413,831	$ 66,858,916	$ 87,363,522	$ 47,301,435

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

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

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

December 31, 2017 and 2016

	Cleveland Indians Baseball Co. LLC	Colorado Rockies Baseball Club, Ltd.	Detroit Tigers, Inc.	Houston Astros, LLC	Kansas City Royals Baseball Corporation	Los Angeles Dodgers LLC	Marlins Holdings LLC	New York Yankees Partnership	Padres, L.P.
Statements of Net Assets Available for Benefits December 31, 2017									
Assets									
Contributions receivable	$ -	$ 1,600,000	$ 1,300,000	$ 2,250,000	$ 3,000,000	$ 4,000,000	$ 2,600,000	$ 5,500,000	$ 1,200,000
Investments-at fair value (Note 4)									
Major League Baseball Group Pension Trust	55,278,372	50,505,842	31,664,139	55,039,019	48,037,497	32,658,191	32,876,870	64,953,749	42,150,130
Total assets	55,278,372	52,105,842	32,964,139	57,289,019	51,037,497	36,658,191	35,476,870	70,453,749	43,350,130
Liabilities									
Accrued expenses	32,962	79,171	38,004	32,902	29,270	29,000	21,437	40,503	26,021
Total liabilities	32,962	79,171	38,004	32,902	29,270	29,000	21,437	40,503	26,021
Net assets available for benefits	$ 55,245,410	$ 52,026,671	$ 32,926,135	$ 57,256,117	$ 51,008,227	$ 36,629,191	$ 35,455,433	$ 70,413,246	$ 43,324,109
Statements of Changes in Net Assets Available for Benefits For the Year Ended December 31, 2017									
Additions									
Contributions	$ 6,000,000	$ 1,600,000	$ 1,300,000	$ 2,250,000	$ 3,000,000	$ 4,000,000	$ 2,600,000	$ 5,500,000	$ 1,200,000
Net investment gain from Major League Baseball Group Pension Trust	6,463,857	6,584,863	4,103,290	7,434,047	5,683,642	4,460,607	4,172,002	8,414,038	5,580,336
Total additions (net of investment activity)	12,463,857	8,184,863	5,403,290	9,684,047	8,683,642	8,460,607	6,772,002	13,914,038	6,780,336
Deductions									
Benefits paid	703,244	600,092	1,386,916	2,378,590	1,648,381	619,660	656,463	1,701,810	1,299,539
Administrative expenses	393,921	225,551	311,150	402,016	362,824	339,757	329,473	543,927	461,044
Total deductions	1,097,165	825,643	1,698,066	2,780,606	2,011,205	959,417	985,936	2,245,737	1,760,583
Increase in net assets available for benefits	11,366,692	7,359,220	3,705,224	6,903,441	6,672,437	7,501,190	5,786,066	11,668,301	5,019,753
Net assets available for benefits at beginning of year	43,878,718	44,667,451	29,220,911	50,352,676	44,335,790	29,128,001	29,669,367	58,744,945	38,304,356
Net assets available for benefits at end of year	$ 55,245,410	$ 52,026,671	$ 32,926,135	$ 57,256,117	$ 51,008,227	$ 36,629,191	$ 35,455,433	$ 70,413,246	$ 43,324,109

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

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

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

December 31, 2017 and 2016

	The Phillies	Pittsburgh Associates	Rangers Baseball, LLC	San Francisco Baseball Associates LLC	Sterling Mets, L.P.	St. Louis Cardinals, L.L.C.	Tampa Bay Rays Baseball, Ltd.	Washington Nationals Baseball Club, LLC
Statements of Net Assets Available for Benefits December 31, 2017								
Assets								
Contributions receivable	$ 7,300,000	$ 1,500,000	$ 3,500,000	$ 6,000,000	$ 3,100,000	$ 2,200,000	$ 3,100,000	$ 3,300,000
Investments-at fair value (Note 4)								
Major League Baseball Group Pension Trust	91,504,090	44,807,678	20,622,288	73,528,276	44,186,174	38,482,444	35,630,557	19,377,085
Total assets	98,804,090	46,307,678	24,122,288	79,528,276	47,286,174	40,682,444	38,730,557	22,677,085
Liabilities								
Accrued expenses	55,874	27,575	15,798	43,405	27,999	31,545	23,836	14,622
Total liabilities	55,874	27,575	15,798	43,405	27,999	31,545	23,836	14,622
Net assets available for benefits	$ 98,748,216	$ 46,280,103	$ 24,106,490	$ 79,484,871	$ 47,258,175	$ 40,650,899	$ 38,706,721	$ 22,662,463
Statements of Changes in Net Assets Available for Benefits For the Year Ended December 31, 2017								
Additions								
Contributions	$ 7,300,000	$ 1,500,000	$ 3,500,000	$ 6,000,000	$ 3,100,000	$ 2,200,000	$ 3,100,000	$ 3,300,000
Net investment gain from Major League Baseball Group Pension Trust	12,033,569	5,899,729	2,546,094	9,509,271	5,682,386	5,013,436	4,584,275	2,398,568
Total additions (net of investment activity)	19,333,569	7,399,729	6,046,094	15,509,271	8,782,386	7,213,436	7,684,275	5,698,568
Deductions								
Benefits paid	2,178,425	992,028	243,469	1,563,413	1,255,290	829,761	551,513	221,749
Administrative expenses	475,409	473,081	240,836	608,193	560,240	463,216	280,332	229,479
Total deductions	2,653,834	1,465,109	484,305	2,171,606	1,815,530	1,292,977	831,845	451,228
Increase in net assets available for benefits	16,679,735	5,934,620	5,561,789	13,337,665	6,966,856	5,920,459	6,852,430	5,247,340
Net assets available for benefits at beginning of year	82,068,481	40,345,483	18,544,701	66,147,206	40,291,319	34,730,440	31,854,291	17,415,123
Net assets available for benefits at end of year	$ 98,748,216	$ 46,280,103	$ 24,106,490	$ 79,484,871	$ 47,258,175	$ 40,650,899	$ 38,706,721	$ 22,662,463

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

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

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

December 31, 2017 and 2016

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

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

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

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

December 31, 2017 and 2016

	Cleveland Indians Baseball Co. LLC	Colorado Rockies Baseball Club, Ltd.	Detroit Tigers, Inc.	Houston Astros, LLC	Kansas City Royals Baseball Corporation	Los Angeles Dodgers LLC	Marlins Holdings LLC	New York Yankees Partnership	Padres, L.P.
Statements of Net Assets Available for Benefits December 31, 2016									
Assets									
Contributions receivable	$ 3,300,000	$ 6,650,000	$ 2,500,000	$ 500,000	$ 2,800,000	$ 3,900,000	$ 3,750,000	$ 5,000,000	$ 1,800,000
Investments-at fair value (Note 4)									
Major League Baseball Group Pension Trust	40,598,650	38,037,931	26,734,060	49,877,645	41,552,722	25,242,402	25,932,360	53,770,987	36,523,160
Total assets	43,898,650	44,687,931	29,234,060	50,377,645	44,352,722	29,142,402	29,682,360	58,770,987	38,323,160
Liabilities									
Accrued expenses	19,932	20,480	13,149	24,969	16,932	14,401	12,993	26,042	18,804
Total liabilities	19,932	20,480	13,149	24,969	16,932	14,401	12,993	26,042	18,804
Net assets available for benefits	$ 43,878,718	$ 44,667,451	$ 29,220,911	$ 50,352,676	$ 44,335,790	$ 29,128,001	$ 29,669,367	$ 58,744,945	$ 38,304,356
Statements of Changes in Net Assets Available for Benefits For the Year Ended December 31, 2016									
Additions									
Contributions	$ 3,300,000	$ 8,300,000	$ 2,500,000	$ 500,000	$ 2,800,000	$ 3,900,000	$ 3,750,000	$ 5,000,000	$ 1,800,000
Net investment gain from Major League Baseball Group Pension Trust	2,872,071	2,873,732	1,901,859	3,754,740	2,985,067	1,973,233	1,817,597	3,829,917	2,698,186
Total additions	6,172,071	11,173,732	4,401,859	4,254,740	5,785,067	5,873,233	5,567,597	8,829,917	4,498,186
Deductions									
Benefits paid	686,671	581,323	958,148	2,267,539	1,600,080	453,589	555,816	1,707,227	1,144,408
Administrative expenses	342,010	280,594	223,640	337,030	358,715	278,284	303,107	463,657	439,159
Total deductions	1,028,680	861,917	1,181,789	2,604,569	1,958,796	731,873	858,922	2,170,884	1,583,567
Increase in net assets available for benefits	5,143,391	10,311,815	3,220,070	1,650,172	3,826,271	5,141,360	4,708,675	6,659,033	2,914,618
Net assets available for benefits at beginning of year	38,735,327	34,355,636	26,000,841	48,702,504	40,509,519	23,986,641	24,960,692	52,085,912	35,389,738
Net assets available for benefits at end of year	$ 43,878,718	$ 44,667,451	$ 29,220,911	$ 50,352,676	$ 44,335,790	$ 29,128,001	$ 29,669,367	$ 58,744,945	$ 38,304,356

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

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

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

December 31, 2017 and 2016

	The Phillies	Pittsburgh Associates	Rangers Baseball, LLC	San Francisco Baseball Associates LLC	Sterling Mets, L.P.	St. Louis Cardinals, L.L.C.	Tampa Bay Rays Baseball, Ltd.	Washington Nationals Baseball Club, LLC
Statements of Net Assets Available for Benefits December 31, 2016								
Assets								
Contributions receivable	$ 7,000,000	$ 2,000,000	$ 3,300,000	$ 5,600,000	$ 3,000,000	$ 2,600,000	$ 2,800,000	$ 3,000,000
Investments-at fair value (Note 4)								
Major League Baseball Group Pension Trust	75,105,740	38,391,432	15,253,493	60,576,311	37,310,348	32,146,761	29,068,630	14,422,998
Total assets	82,105,740	40,391,432	18,553,493	66,176,311	40,310,348	34,746,761	31,868,630	17,422,998
Liabilities								
Accrued expenses	37,259	45,949	8,792	29,105	19,029	16,321	14,339	7,875
Total liabilities	37,259	45,949	8,792	29,105	19,029	16,321	14,339	7,875
Net assets available for benefits	$ 82,068,481	$ 40,345,483	$ 18,544,701	$ 66,147,206	$ 40,291,319	$ 34,730,440	$ 31,854,291	$ 17,415,123
Statements of Changes in Net Assets Available for Benefits For the Year Ended December 31, 2016								
Additions								
Contributions	$ 11,600,000	$ 2,000,000	$ 3,300,000	$ 5,600,000	$ 3,000,000	$ 2,600,000	$ 2,800,000	$ 3,000,000
Net investment gain from Major League Baseball Group Pension Trust	5,370,547	2,727,317	1,008,734	4,288,909	2,694,391	2,299,359	2,041,459	960,344
Total additions	16,970,547	4,727,317	4,308,734	9,888,909	5,694,391	4,899,359	4,841,459	3,960,344
Deductions								
Benefits paid	1,802,688	1,010,611	161,534	1,344,390	1,068,851	871,614	521,556	202,891
Administrative expenses	480,331	418,166	207,947	530,892	540,168	293,901	252,508	199,274
Total deductions	2,283,020	1,428,777	369,482	1,875,282	1,609,019	1,165,515	774,064	402,166
Increase in net assets available for benefits	14,687,527	3,298,540	3,939,252	8,013,628	4,085,372	3,733,844	4,067,395	3,558,179
Net assets available for benefits at beginning of year	67,380,954	37,046,943	14,605,449	58,133,578	36,205,947	30,996,596	27,786,896	13,856,944
Net assets available for benefits at end of year	$ 82,068,481	$ 40,345,483	$ 18,544,701	$ 66,147,206	$ 40,291,319	$ 34,730,440	$ 31,854,291	$ 17,415,123

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

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

The Major League Baseball Pension Plan for Non-Uniformed Personnel (the NUPP) is a noncontributory defined benefit plan that was established, effective January 1, 1981, that provides retirement and death benefits to eligible employees of the participating Major League Baseball Clubs (Participating Employers or Plan Sponsors). Adoption of the NUPP by a Participating Employer creates a separate single-employer plan covering only eligible employees of the Participating Employer. As of December 31, 2017 and 2016, 26 separate single-employer plans (collectively referred to as the Selected Retirement Plans or Plans and individually as the Plan) had been created:

Major League Baseball Pension Plan for Non-Uniformed Personnel

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

The Internal Revenue Code (the Code) Section 415(b) maximum benefit limit was $215,000 and $210,000 for 2017 and 2016, respectively.

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

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

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

The Plan Sponsors of the Selected Retirement Plans (the Clubs) have agreed to voluntarily contribute such amounts as are necessary to meet the benefits expected to be paid to participants. The contributions by the Clubs are not to be used to pay benefits to participants employed by any other Participating Employer. Such contributions are made in amounts sufficient to meet the minimum funding requirements set forth in the Employee Retirement Income Security Act of 1974, plus such additional amounts as may be determined to be appropriate from time to time. Such minimum funding requirements have been met for 2017 and 2016.

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

Eligible employees participate in the Selected Retirement Plans after they have attained age 21 and completed at least 1,000 hours of service. Benefits under the Selected Retirement Plans fully vest upon completion of five years of vesting service, which includes cumulative years of service prior to the establishment of the applicable Plan. If a participating employee earned a benefit with a prior Club, he/she may receive the benefit from that Club in the form of a lump-sum payment if the present value of the benefit is less than $5,000. If the present value of the benefit exceeds $5,000, he/she will have to wait until retirement age to collect a monthly benefit. The Selected Retirement Plans do not provide benefits for services rendered by participants prior to the adoption of the NUPP by the Clubs.

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

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

Plan Amendments

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

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

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

Effective January 1, 2017, the Pension Committee amended the NUPP sponsored by The Baseball Club of Seattle, LLLP to freeze benefit accruals and participation under the Plan.

Effective January 1, 2017, the Pension Committee amended the NUPP sponsored by Pittsburgh Associates, to freeze benefit accruals and participation under the Plan.

Effective October 31, 2017, the Pension Committee amended the NUPP sponsored by Angels Baseball LP to terminate their Plan.

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

NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting

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

Actuarial Present Value of Accumulated Plan Benefits

Accumulated plan benefits (see Note 7) are those estimated future periodic payments, including lump-sum distributions, that are attributable under the respective Selected Retirement Plans provisions to services rendered by the employees through the valuation date (January 1 of each year). Accumulated plan benefits include benefits expected to be paid to: (a) retired employees or their designated beneficiaries and (b) present employees or their designated beneficiaries. Monthly benefits are determined by a formula provided for in the respective Plan document. Such monthly benefits are limited under Internal Revenue Service (IRS) guidelines in 2017 and 2016 to the lesser of $17,917 and $17,500, respectively, or the employees' highest average monthly compensation for three consecutive years that the participant is employed by the Participating Employers. Benefits payable are included in accumulated plan benefits to the extent they are deemed attributable to employee service rendered to the valuation date.

Use of Estimates

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

Investments and Valuation

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

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

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

Investments and Valuation *(continued)*

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

The Pension Committee is responsible for determining the Group Trust's valuation policies and analyzing information provided by the investment managers and issuers, which is used to determine the fair value of the Group Trust's investments.

Benefit Payments

Benefit payments to participants are recorded upon distribution.

Reclassifications

Certain prior year amounts in the footnotes of these financial statements have been reclassified to conform to the current year presentation.

Future Adoption of New Accounting Pronouncement

In February 2017, the Financial Accounting Standards Board (FASB) issued Accounting Standard Update (ASU) 2017-06, which clarifies the presentation and disclosure requirements for an employee benefit plan's interest in a master trust. The new standard requires a plan's interests in master trust balances and activities to be presented on the face of the Plan's financial statements as a single line item for each interest in a master trust. The new standard also requires the disclosure of the master trust's investments by general type and the dollar amount of the plan's interest in each type; and the disclosure of the master trust's other assets and liabilities on a gross basis and the dollar amount of the plan's interest in each balance. An adoption of the new standard will eliminate the requirement to disclose the Plan's overall percentage interest in the trust and the health and welfare plans to disclose 401(h) investment account information, in which such information will be disclosed in the defined benefit plan. The standard is effective for the Plan beginning on January 1, 2019, with early adoption permitted. Plan management is currently evaluating the impact of the standard on the financial statements and related disclosures.

NOTE 3 INVESTMENTS

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

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

With respect to investments in the Group Trust, on a quarterly basis, each Plan's net assets are remeasured. This is done by first adjusting the Plan's beginning balance for employer-specific items, such as contributions, benefit payments, withdrawals, and any specific expenses incurred. Investment income and loss, investment fees and expenses, and realized and unrealized gains or losses on investments are then allocated to each Plan based on the percentage of its fair value to the combined fair value of all Plans participating in the Group Trust. At December 31, 2017 and 2016, the individual Plans owned the following portions of the total fair value of the underlying investments comprising the Group Trust:

	Individual Plan's Ownership % in Group Trust	
	December 31,	
	2017	2016
Angels Baseball LP	2.24%	1.97%
Athletics Investment Group, L.L.C.	2.93	2.93
AZPB Limited Partnership	2.22	2.10
Baltimore Orioles LP	3.01	3.08
The Baseball Club of Seattle, LLLP	3.82	4.11
Boston Red Sox Baseball Club Limited Partnership	2.92	3.23
Braves Holdings LLC	3.77	3.89
Chicago White Sox, Ltd.	4.96	4.73
The Cincinnati Reds, LLC	2.59	2.57
Cleveland Indians Baseball Co. LLC	3.29	2.93
Colorado Rockies Baseball Club, Ltd.	3.01	2.75
Detroit Tigers, Inc.	1.89	1.93
Houston Astros, LLC	3.28	3.60
Kansas City Royals Baseball Corporation	2.86	3.00
Los Angeles Dodgers LLC	1.95	1.82
Marlins Holdings LLC	1.96	1.87
New York Yankees Partnership	3.87	3.88
Padres, LP	2.51	2.64
The Phillies	5.45	5.42
Pittsburgh Associates	2.67	2.77
Rangers Baseball, LLC	1.23	1.10

NOTE 3 INVESTMENTS *(continued)*

	Individual Plan's Ownership % in Group Trust	
	December 31,	
	2017	**2016**
San Francisco Baseball Associates LLC	4.38%	4.37%
Sterling Mets, LP	2.63	2.69
St. Louis Cardinals, LLC	2.29	2.32
Tampa Bay Rays Baseball, Ltd.	2.12	2.10
Washington Nationals Baseball Club, LLC	1.15	1.04
The American and National Leagues of Professional Baseball Clubs Retirement Income Plan for Umpires	10.13	10.78
Major League Baseball – Office Employees' Plan	13.76	13.25
Minor League Players' Pension Plan	1.11	1.13
Total Group Trust	100.00%	100.00%

During the years ended December 31, 2017 and 2016, the Plan's investments in the Group Trust, including investments bought, sold, and held during the applicable period, appreciated in fair value by $182,384,084 and $70,021,830, respectively. Interest and dividends reported by the Group Trust were $35,605,379 and $31,164,291 for the years ended December 31, 2017 and 2016, respectively. The Plan's allocable shares of these amounts are reported in in the net investment gain from the Group Trust in the statements of changes in net assets available for benefits.

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

Certain investment managers are authorized to use derivative financial instruments, either directly or within a commingled fund structure, within established guidelines. Derivative financial instruments may be used to manage interest rate and foreign exchange risk. The derivative financial instruments are recorded as other investments either as an asset or a liability, depending upon whether the instrument is in a gain or loss position. Changes in the fair value of derivative financial instruments are recorded in the statements of changes in net assets available for benefits; therefore, no gains or losses are deferred. At December 31, 2017 and 2016, the Group Trust held less than 1% of the total fair value of its investments in derivative financial instruments.

NOTE 4 FAIR VALUE MEASUREMENTS

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

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

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

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

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

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

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

NOTE 4 FAIR VALUE MEASUREMENTS *(continued)*

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

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

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

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

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

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

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

NOTE 4 FAIR VALUE MEASUREMENTS *(continued)*

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

The Plan did not have any investments measured at fair value on a nonrecurring basis as of December 31, 2017 and 2016.

The following table sets forth, by level within the fair value hierarchy, the Group Trust's assets carried at fair value as of December 31, 2017:

	Level 1	Level 2	Level 3	Total Fair Value
Cash and cash equivalents	$ 2,159,835	$ 29,012,730	$ -	$ 31,172,565
Common stocks				
Domestic companies	32,010,543	-	-	32,010,543
International companies	1,044,724	-	-	1,044,724
Mutual funds	-	1,040,480,816	-	1,040,480,816
Government obligations				
Treasury securities	14,481,897	142,818,221	-	157,300,118
Municipal securities	-	23,397,997	-	23,397,997
Corporate bonds and notes				
U.S. issues	-	149,539,067	-	149,539,067
International issues	-	21,839,460	-	21,839,460
Interest rate swaps	-	360,694	-	360,694
Total assets, at fair value	$ 49,696,999	$ 1,407,448,985	$ -	1,457,145,984
Assets measured at NAV				
Hedge funds				239,061,178
Liabilities				(17,407,309)
Total assets of the Trust				$ 1,678,799,854

NOTE 4 FAIR VALUE MEASUREMENTS *(continued)*

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

	Level 1	Level 2	Level 3	Total Fair Value
Cash and cash equivalents	$ 1,144,691	$ 13,110,622	$ -	$ 14,255,313
Common stocks				
Domestic companies	27,720,097	-	-	27,720,097
International companies	756,464	-	-	756,464
Mutual funds	-	890,013,105	-	890,013,105
Government obligations				
Treasury securities	5,806,762	97,752,130	-	103,558,892
Municipal securities	-	23,321,260	-	23,321,260
Corporate bonds and notes				
U.S. issues	-	116,535,663	-	116,535,663
International issues	-	16,571,029	-	16,571,029
Interest rate swaps	-	546,838.00	-	546,838.00
Total assets, at fair value	$ 35,428,014	$ 1,157,850,647	$ -	1,193,278,661
Assets measured at NAV				
Hedge funds				192,402,819
Total assets of the Trust				$ 1,385,681,480

There were no transfers of investments between Level 1 and Level 2 during 2017 and 2016.

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

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

	December 31, 2017			
Investment Class	**Fair Value**	**Unfunded Commitments**	**Redemption Frequency (if Currently Eligible)**	**Redemption Notice Period**
Hedge funds (a)	$ 239,061,178	$ -	Monthly–Annually	30-180 days

	December 31, 2016			
Investment Class	**Fair Value**	**Unfunded Commitments**	**Redemption Frequency (if Currently Eligible)**	**Redemption Notice Period**
Hedge funds (a)	$ 192,402,819	$ -	Monthly–Annually	30-180 days

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

NOTE 4 FAIR VALUE MEASUREMENTS *(continued)*

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

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

NOTE 5 DERIVATIVE INSTRUMENTS

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

The following table presents the interest rate swaps held by the Group Trust at December 31, 2017. The fair value presented in the table is located in the statements of net assets available for benefits as investments at fair value.

	Number of Contracts	Maturity	Notional	Fair Value
ASSETS				
Interest rate contracts				
Fixed/3-month LIBOR	(A)	3/12/2018	$ 48,500,000	$ 23,467,016
LIABILITIES				
Interest rate contracts				
3-month LIBOR/Fixed	(A)	3/12/2018	$ (48,500,000)	(23,106,322)
Total				$ 360,694

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

NOTE 5 DERIVATIVE INSTRUMENTS *(continued)*

The following table presents the interest rate swaps held by the Group Trust at December 31, 2016:

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

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

NOTE 6 OFFSETTING ASSETS AND LIABILITIES

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

NOTE 7 ACCUMULATED PLAN BENEFITS

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

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

NOTE 7 ACCUMULATED PLAN BENEFITS *(continued)*

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

	as of December 31, 2016				
	Vested Benefits				
	Participants Receiving Benefits	Other Participants	Total Vested Benefits	Nonvested Benefits	Total
Angels Baseball LP	$ 9,252,994	$ 25,015,870	$ 34,268,864	$ -	$ 34,268,864
Athletics Investment Group, LLC	7,425,123	42,943,142	50,368,265	-	50,368,265
AZPB Limited Partnership	3,638,354	39,609,941	43,248,295	151,363	43,399,658
Baltimore Orioles L.P.	13,305,865	40,810,070	54,115,935	27,034	54,142,969
The Baseball Club of Seattle, LLLP	25,998,815	46,785,958	72,784,773	111,796	72,896,569
Boston Red Sox Baseball Club Limited Partnership	20,162,178	40,359,064	60,521,242	44,643	60,565,885
Braves Holdings LLC	16,449,002	51,357,305	67,806,307	129,789	67,936,096
Chicago White Sox, Ltd.	12,735,187	64,869,549	77,604,736	-	77,604,736
The Cincinnati Reds, LLC	12,211,074	36,665,646	48,876,720	-	48,876,720
Cleveland Indians Baseball Co. LLC	6,189,338	48,224,224	54,413,562	143,980	54,557,542
Colorado Rockies Baseball Club, Ltd.	6,662,884	40,462,947	47,125,831	-	47,125,831
Detroit Tigers, Inc.	2,636,556	32,858,850	35,495,406	52,858	35,548,264
Houston Astros, LLC	28,430,229	31,190,654	59,620,883	181,737	59,802,620
Kansas City Royals Baseball Corporation	16,294,525	36,275,832	52,570,357	23,471	52,593,828
Los Angeles Dodgers LLC	3,982,763	33,681,665	37,664,428	338,200	38,002,628
Marlins Holdings LLC	6,291,861	31,510,396	37,802,257	6,755	37,809,012
New York Yankees Partnership	16,621,373	56,954,704	73,576,077	251,928	73,828,005
Padres, L.P.	14,838,777	35,051,776	49,890,553	257,298	50,147,851
The Phillies	16,881,879	76,375,599	93,257,478	-	93,257,478
Pittsburgh Associates	10,732,792	42,195,260	52,928,052	-	52,928,052
Rangers Baseball, LLC	2,480,026	21,622,696	24,102,722	180,236	24,282,958
San Francisco Baseball Associates LLC	14,087,863	69,483,318	83,571,181	173,503	83,744,684
Sterling Mets, L.P.	12,519,855	45,303,228	57,823,083	459,720	58,282,803
St. Louis Cardinals, L.L.C.	7,181,589	36,873,088	44,054,677	18,513	44,073,190
Tampa Bay Rays Baseball, Ltd.	4,973,889	33,433,369	38,407,258	89,743	38,497,001
Washington Nationals Baseball Club, LLC	2,487,554	19,902,055	22,389,609	487,472	22,877,081

NOTE 7 ACCUMULATED PLAN BENEFITS *(continued)*

The changes in the actuarial present value of the accumulated plan benefits for the year ended December 31, 2016 are due to the following:

	Actuarial Present Value of Accumulated Plan Benefits as of December 31, 2015	Additional Benefits/ Accumulated (Including the Effect of Noninvestment Experience)	Interest Due to Decrease in the Discount Period	Benefits Paid	Assumption Changes and Other	Plan Amendments	Actuarial Present Value of Accumulated Plan Benefits as of December 31, 2016
Angels Baseball LP	$ 32,681,936	$ 126,561	$ 1,420,531	$ (805,225)	$ 845,061	$ -	$ 34,268,864
Athletics Investment Group, LLC	44,963,090	1,972,248	2,011,165	(550,409)	1,972,171	-	50,368,265
AZPB Limited Partnership	35,350,921	3,987,574	1,619,008	(316,072)	2,758,227	-	43,399,658
Baltimore Orioles L.P.	48,893,615	3,116,648	2,127,160	(1,113,663)	1,119,209	-	54,142,969
The Baseball Club of Seattle, LLLP	63,141,626	4,889,583	2,743,732	(1,589,963)	2,604,591	1,107,000	72,896,569
Boston Red Sox Baseball Club Limited Partnership	57,381,483	685,311	2,526,541	(2,503,435)	2,475,985	-	60,565,885
Braves Holdings LLC	60,606,358	4,015,786	2,685,999	(1,859,808)	2,487,761	-	67,936,096
Chicago White Sox, Ltd.	70,614,643	3,674,403	3,079,623	(1,265,414)	1,501,481	-	77,604,736
The Cincinnati Reds, LLC	42,787,976	3,224,351	1,903,499	(989,758)	1,950,652	-	48,876,720
Cleveland Indians Baseball Co. LLC	47,464,083	3,307,202	2,120,677	(686,671)	2,352,251	-	54,557,542
Colorado Rockies Baseball Club, Ltd.	40,737,892	3,279,607	1,820,339	(581,323)	1,869,316	-	47,125,831
Detroit Tigers, Inc.	30,552,025	3,234,550	1,353,568	(958,148)	1,366,269	-	35,548,264
Houston Astros, LLC	56,747,950	1,038,669	2,392,015	(2,267,539)	1,891,525	-	59,802,620
Kansas City Royals Baseball Corporation	48,080,126	2,961,849	2,080,778	(1,600,080)	1,071,155	-	52,593,828
Los Angeles Dodgers LLC	31,282,451	4,023,243	1,397,663	(453,589)	1,752,860	-	38,002,628
Marlins Holdings LLC	32,576,244	2,753,645	1,453,611	(555,816)	1,581,328	-	37,809,012
New York Yankees Partnership	64,141,261	5,623,000	2,848,464	(1,707,227)	2,922,507	-	73,828,005
Padres, L.P.	46,918,238	193,047	2,085,920	(1,144,408)	2,095,054	-	50,147,851
The Phillies	84,050,680	5,616,328	3,659,134	(1,802,688)	1,734,024	-	93,257,478
Pittsburgh Associates	46,358,724	3,285,960	2,063,724	(1,010,611)	2,230,255	-	52,928,052
Rangers Baseball, LLC	19,301,026	3,049,950	884,201	(161,534)	1,209,315	-	24,282,958
San Francisco Baseball Associates LLC	72,914,807	5,606,483	3,251,361	(1,344,390)	3,316,423	-	83,744,684
Sterling Mets, L.P.	51,378,316	3,217,235	2,288,307	(1,068,851)	2,467,796	-	58,282,803
St. Louis Cardinals, L.L.C.	38,045,431	3,454,731	1,692,707	(871,614)	1,751,935	-	44,073,190
Tampa Bay Rays Baseball, Ltd.	33,199,289	2,771,708	1,482,414	(521,556)	1,565,146	-	38,497,001
Washington Nationals Baseball Club, LLC	18,075,666	2,988,614	826,892	(202,891)	1,188,800	-	22,877,081

NOTE 8 ACTUARIAL ASSUMPTIONS

The more significant assumptions used by the actuary of the Selected Retirement Plans to, among other things, calculate accumulated plan benefits and determine funding levels at December 31, 2016, are as follows:

Actuarial method—Plan funding	Present value of accrued benefits
Mortality	RP-2017, with projection and MP-2017 full generational improvement scale (RP-2016, with projection and MP-2016 full generational improvement scale in prior year)
Average retirement age	Age 62

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

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

These actuarial assumptions are based on the presumption that the Plans will continue. Were the Plans to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits. The actuary estimated the accumulated plan benefits as of December 31, 2016.

NOTE 9 INCOME TAX STATUS

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

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

NOTE 10 ADMINISTRATIVE EXPENSES

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

NOTE 11 RISKS AND UNCERTAINTIES

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

NOTE 11 RISKS AND UNCERTAINTIES *(continued)*

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

NOTE 12 SUBSEQUENT EVENTS

The St. Louis Cardinals, LLC executed a plan amendment, approved by the Pension Committee, to freeze benefit accruals and participation in the Plan, effective January 1, 2018, for employees hired or rehired on or after November 1, 2017. Eligible employees were given the option to either remain in the Plan or switch to a separate defined contribution plan.

The Colorado Rockies Baseball Club, Ltd. executed a plan amendment, approved by the Pension Committee, to freeze benefit accruals and participation in the Plan, effective April 1, 2018, for certain eligible employees in the Plan who elect and foreclose eligibility for participant in the Plan by its employees hired or rehired on or after February 1, 2018.

The Detroit Tigers, Inc. executed a plan amendment, approved by the Pension Committee, to freeze benefit accruals and participation in the Plan, effective January 1, 2018.

The Angels Baseball LP executed a plan amendment, executed by the Pension Committee on March 15, 2018, to allow participants who receive “required distributions” to be eligible for a lump sum window, effective as soon as administratively feasible.

The Marlins Holdings LLC executed a plan amendment, approved by the Pension Committee, to freeze benefit accruals and participation in the Plan, effective July 1, 2018.

The AZPB Limited Partnership (Diamondbacks) executed a plan amendment, approved by the Pension Committee, to freeze benefit accruals and participation in the Plan, effective January 1, 2019.

Management evaluated subsequent events for the Selected Retirement Plans through October 11, 2018, the date the financial statements were available to be issued.

SUPPLEMENTAL SCHEDULES

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
	Domestic Common Stock			
	AMC NETWORKS INC A W I	Common Stock	$ 27,823	$ 32,448
	AARONS INC	Common Stock	32,017	47,820
	AEROJET ROCKETDYNE HOLDINGS	Common Stock	57,007	106,080
	AKORN INC	Common Stock	46,936	64,460
	ALBANY INTL CORP CL A	Common Stock	16,745	49,160
	ARMSTRONG FLOORING INC WI	Common Stock	69,402	64,296
	ASCENT CAPITAL GROUP INC A	Common Stock	105,475	34,470
	ASTEC INDUSTRIES INC	Common Stock	22,132	35,100
	ATLANTIC CAP BANCSHARES	Common Stock	27,186	26,400
	AUTONATION INC	Common Stock	75,632	80,845
	B & G FOODS INC NEW	Common Stock	28,090	31,635
	BLOCK H R INC	Common Stock	55,782	65,550
	BLUCORA INC	Common Stock	38,832	75,140
	BOSTON BEER INC A	Common Stock	46,804	57,330
	BOYD GAMING CORPORATION	Common Stock	11,228	59,585
	THE BRINKS CO	Common Stock	23,543	78,700
	CABLE ONE INC	Common Stock	17,174	45,718
	CALAVO GROWERS INC	Common Stock	19,329	50,640
	CANTEL MEDICAL CORP	Common Stock	10,471	61,722
	CASEYS GEN STORES INC	Common Stock	44,683	67,164
	CHEESECAKE FACTORY INC	Common Stock	19,945	28,908
	CHEMED CORP	Common Stock	31,986	97,208
	CIRCOR INTERNATIONAL INC	Common Stock	66,444	63,284
	CLEAR CHANNEL OUTDOOR HLDGS INC	Common Stock	30,022	24,840
	COHEN STEERS INC	Common Stock	28,521	37,832
	COMMERCEHUB INC	Common Stock	10,763	17,502
	COOPER TIRE & RUBR CO	Common Stock	24,367	28,280
	CORE MARK HLDG CO INC	Common Stock	15,473	41,054
	CRANE CO	Common Stock	53,178	107,064
	CUBIC CORP	Common Stock	56,644	70,740
	CURTISS WRIGHT CORP	Common Stock	19,210	60,925
	D S T SYSTEMS INC	Common Stock	53,202	86,898
	DANA INCORPORATED	Common Stock	19,271	48,015
	DEAN FOODS CO	Common Stock	25,229	15,028
	DENNYS CORP	Common Stock	55,381	66,200
	DONNELLEY FINANCIAL SOLUTIONS INC	Common Stock	78,860	66,266
	DYCOM INDS INC	Common Stock	49,580	66,858
	ECHOSTAR CORP A	Common Stock	64,033	107,820
	EDGEWELL PERSONAL CARE CO	Common Stock	59,614	47,512
	EL PASO ELEC CO	Common Stock	58,913	94,095
	EMERALD EXPOSITIONS EVENTS I	Common Stock	13,993	14,238
	ENERGIZER HLDGS INC	Common Stock	35,942	47,980
	ENTRAVISION COMMUNICATIONS A	Common Stock	27,441	34,320
	EXACTECH INC	Common Stock	22,022	49,450
	FCB FINANCIAL HOLDINGS INC	Common Stock	50,363	55,880
	FTD COS INC	Common Stock	59,770	19,413
	FEDERAL SIGNAL CORP	Common Stock	23,749	58,261
	FERRO CORP	Common Stock	13,069	54,257
	FLUSHING FINANCIAL CORPORATION	Common Stock	26,058	33,000
	FOREST CITY REALTY TRUST A	Common Stock	57,163	69,890
	FORRESTER RESH INC	Common Stock	17,622	26,520
	FORTRESS TRANSPORTATION IN	Common Stock	24,738	27,902
	FORUM ENERGY TECHNOLOGIES IN	Common Stock	32,503	32,655
	FULLER H B CO	Common Stock	80,338	107,740
	G A T X CORP	Common Stock	23,430	31,080
	GRACO INC	Common Stock	45,887	122,094
	GRAHAM HOLDINGS CO	Common Stock	25,909	33,501

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
	HRG GROUP INC	Common Stock	$ 69,089	$ 78,648
	HERC HOLDINGS INC	Common Stock	44,186	81,393
	ITT CORP NEW	Common Stock	21,246	53,370
	INGLES MARKETS INC CL A	Common Stock	46,814	69,200
	INTEGER HOLDINGS CORPORATION	Common Stock	20,512	36,240
	INTERNAP CORP	Common Stock	58,068	47,130
	IRIDIUM COMMUNICATION INC	Common Stock	25,625	41,300
	JOHN BEAN TECHNOLOGIES CORP	Common Stock	14,565	103,044
	KAR AUCTION SERVICES INC	Common Stock	14,595	35,357
	KLX INC WHEN ISSUED	Common Stock	68,738	116,025
	K2M GROUP HOLDINGS INC	Common Stock	27,349	27,000
	KAMAN CORP	Common Stock	67,794	105,912
	LAMAR ADVERTISING CO A	Common Stock	24,229	44,544
	LAMB WESTON HOLDING INC	Common Stock	40,369	73,385
	LIBERTY BROADBAND C	Common Stock	37,752	59,612
	LIBERTY EXPEDIA HOLD A	Common Stock	31,164	31,031
	LIBERTY VENTURES SER A	Common Stock	52,412	81,360
	LIBERTY MEDIA CORP DELAWARE	Common Stock	29,747	37,774
	LIBERTY TRIPADVISOR HDG A	Common Stock	10,702	7,540
	LORAL SPACE & COMMUNICATIONS INC	Common Stock	95,183	87,219
	MSG NETWORK INC	Common Stock	11,430	22,275
	MACQUARIE INFRASTRUCTURE	Common Stock	63,331	86,028
	MADISON SQUARE GARDEN CO WI	Common Stock	49,514	105,425
	MEREDITH CORP	Common Stock	23,979	39,630
	MUELLER WTR PRODS INC	Common Stock	23,802	60,144
	MURPHY USA INC W I	Common Stock	57,155	80,360
	NAVISTAR INTERNATIONAL	Common Stock	41,042	68,608
	NUVASIVE INC	Common Stock	12,562	35,094
	ORBCOMM INC	Common Stock	20,544	34,612
	PANDORA MEDIA INC	Common Stock	59,882	27,956
	POST HOLDINGS INC	Common Stock	48,826	95,076
	RPC ENERGY SVCS INC	Common Stock	19,284	38,295
	RAVEN INDS INC	Common Stock	33,772	41,220
	READING INTL INC A	Common Stock	16,031	16,700
	RUSH ENTERPRISES INC	Common Stock	34,113	110,883
	RYMAN HOSPITALITY PROPERTIES	Common Stock	39,653	69,020
	SANFILIPPO JOHN B & SON INC	Common Stock	21,570	31,625
	EW SCRIPPS CO CL A	Common Stock	41,106	39,075
	SEALED AIR CORP	Common Stock	18,332	44,370
	SENSIENT TECHNOLOGIES CORP	Common Stock	33,265	51,205
	SNYDERS-LANCE INC	Common Stock	35,906	65,104
	SOUTHWEST GAS HOLDINGS, INC	Common Stock	35,923	64,384
	STANDEX INTL CORP	Common Stock	26,859	61,110
	TAKE-TWO INTERACTIVE SOFTWARE INC	Common Stock	10,383	123,503
	TENNANT CO	Common Stock	17,326	29,060
	TENNECO INC	Common Stock	18,781	35,124
	TIME INC	Common Stock	25,930	27,675
	UNITED NAT FOODS INC	Common Stock	88,439	103,467
	UNITI GROUP INC	Common Stock	65,093	53,370
	VISTEON CORP	Common Stock	58,197	75,084
	WOODWARD INC	Common Stock	21,215	45,924
	ZEBRA TECHNOLOGIES CORP CL A	Common Stock	21,688	51,900
	AMC NETWORKS INC A W I	Common Stock	96,235	108,160
	AARONS INC	Common Stock	125,857	187,295
	AEROJET ROCKETDYNE HOLDINGS	Common Stock	234,734	436,800
	AKORN INC	Common Stock	111,585	161,150
	ALBANY INTL CORP CL A	Common Stock	64,885	190,495
	ARMSTRONG FLOORING INC WI	Common Stock	280,108	262,260

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
	ASCENT CAPITAL GROUP INC A	Common Stock	$ 433,978	$ 149,370
	ASTEC INDUSTRIES INC	Common Stock	220,642	274,950
	ATLANTIC CAP BANCSHARES	Common Stock	161,476	158,400
	AUTONATION INC	Common Stock	310,921	333,645
	B & G FOODS INC NEW	Common Stock	128,004	144,115
	BLOCK H R INC	Common Stock	234,647	275,310
	BLUCORA INC	Common Stock	162,814	307,190
	BOSTON BEER INC A	Common Stock	155,988	191,100
	BOYD GAMING CORPORATION	Common Stock	42,637	245,350
	THE BRINKS CO	Common Stock	94,170	314,800
	CABLE ONE INC	Common Stock	68,695	182,871
	CALAVO GROWERS INC	Common Stock	74,093	194,120
	CANTEL MEDICAL CORP	Common Stock	40,138	236,601
	CASEYS GEN STORES INC	Common Stock	230,020	335,820
	CHEESECAKE FACTORY INC	Common Stock	97,185	134,904
	CHEMED CORP	Common Stock	106,953	388,832
	CIRCOR INTERNATIONAL INC	Common Stock	270,793	248,268
	CLEAR CHANNEL OUTDOOR HLDGS INC	Common Stock	126,364	101,200
	COHEN STEERS INC	Common Stock	210,325	260,095
	COMMERCEHUB INC	Common Stock	43,582	72,065
	COOPER TIRE & RUBR CO	Common Stock	94,420	109,585
	CORE MARK HLDG CO INC	Common Stock	64,273	170,532
	CRANE CO	Common Stock	202,342	419,334
	CUBIC CORP	Common Stock	234,206	294,750
	CURTISS WRIGHT CORP	Common Stock	62,392	243,700
	D S T SYSTEMS INC	Common Stock	215,038	347,592
	DANA INCORPORATED	Common Stock	77,083	192,060
	DEAN FOODS CO	Common Stock	98,411	58,956
	DENNYS CORP	Common Stock	251,014	297,900
	DONNELLEY FINANCIAL SOLUTIONS INC	Common Stock	345,969	292,350
	DYCOM INDS INC	Common Stock	283,964	378,862
	ECHOSTAR CORP A	Common Stock	257,867	443,260
	EDGEWELL PERSONAL CARE CO	Common Stock	238,629	201,926
	EL PASO ELEC CO	Common Stock	242,581	387,450
	EMERALD EXPOSITIONS EVENTS I	Common Stock	59,970	61,020
	ENERGIZER HLDGS INC	Common Stock	136,065	191,920
	ENTRAVISION COMMUNICATIONS A	Common Stock	119,108	150,150
	EXACTECH INC	Common Stock	85,886	192,855
	FCB FINANCIAL HOLDINGS INC	Common Stock	278,443	304,800
	FTD COS INC	Common Stock	283,212	100,660
	FEDERAL SIGNAL CORP	Common Stock	92,770	243,089
	FERRO CORP	Common Stock	51,120	221,746
	FLUSHING FINANCIAL CORPORATION	Common Stock	142,151	165,000
	FOREST CITY REALTY TRUST A	Common Stock	229,350	281,970
	FORRESTER RESH INC	Common Stock	67,552	101,660
	FORTRESS TRANSPORTATION IN	Common Stock	142,837	159,440
	FORUM ENERGY TECHNOLOGIES IN	Common Stock	184,399	186,600
	FULLER H B CO	Common Stock	320,717	430,960
	G A T X CORP	Common Stock	89,482	124,320
	GRACO INC	Common Stock	178,451	474,810
	GRAHAM HOLDINGS CO	Common Stock	112,272	145,171
	HRG GROUP INC	Common Stock	301,248	339,000
	HERC HOLDINGS INC	Common Stock	185,148	344,355
	ITT CORP NEW	Common Stock	75,497	208,143
	INGLES MARKETS INC CL A	Common Stock	189,152	294,100
	INTEGER HOLDINGS CORPORATION	Common Stock	77,060	135,900
	INTERNAP CORP	Common Stock	294,203	235,650
	IRIDIUM COMMUNICATION INC	Common Stock	104,716	171,100

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
	JOHN BEAN TECHNOLOGIES CORP	Common Stock	$ 51,683	$ 365,640
	KAR AUCTION SERVICES INC	Common Stock	56,294	136,377
	KLX INC WHEN ISSUED	Common Stock	273,799	457,275
	K2M GROUP HOLDINGS INC	Common Stock	128,182	126,000
	KAMAN CORP	Common Stock	263,643	411,880
	LAMAR ADVERTISING CO A	Common Stock	95,328	185,600
	LAMB WESTON HOLDING INC	Common Stock	155,602	282,250
	LIBERTY BROADBAND C	Common Stock	139,366	229,932
	LIBERTY EXPEDIA HOLD A	Common Stock	121,086	131,217
	LIBERTY VENTURES SER A	Common Stock	198,569	325,440
	LIBERTY MEDIA CORP DELAWARE	Common Stock	172,292	199,980
	LIBERTY TRIPADVISOR HDG A	Common Stock	32,029	25,448
	LORAL SPACE & COMMUNICATIONS INC	Common Stock	456,172	418,475
	MSG NETWORK INC	Common Stock	75,309	121,500
	MACQUARIE INFRASTRUCTURE	Common Stock	323,321	417,300
	MADISON SQUARE GARDEN CO WI	Common Stock	158,688	358,445
	MEREDITH CORP	Common Stock	91,921	151,915
	MUELLER WTR PRODS INC	Common Stock	101,251	250,600
	MURPHY USA INC W I	Common Stock	214,600	321,440
	NAVISTAR INTERNATIONAL	Common Stock	177,812	287,296
	NUVASIVE INC	Common Stock	30,229	116,980
	ORBCOMM INC	Common Stock	145,188	203,600
	PANDORA MEDIA INC	Common Stock	305,802	159,060
	POST HOLDINGS INC	Common Stock	186,320	380,304
	RPC ENERGY SVCS INC	Common Stock	137,920	229,770
	RAVEN INDS INC	Common Stock	132,274	161,445
	READING INTL INC A	Common Stock	80,155	83,500
	RUSH ENTERPRISES INC	Common Stock	131,860	457,995
	RYMAN HOSPITALITY PROPERTIES	Common Stock	154,647	269,178
	SANFILIPPO JOHN B & SON INC	Common Stock	65,334	113,850
	EW SCRIPPS CO CL A	Common Stock	183,795	171,930
	SEALED AIR CORP	Common Stock	68,018	177,480
	SENSIENT TECHNOLOGIES CORP	Common Stock	122,461	190,190
	SNYDERS-LANCE INC	Common Stock	147,180	270,432
	SOUTHWEST GAS HOLDINGS, INC	Common Stock	139,201	249,488
	STANDEX INTL CORP	Common Stock	102,958	234,255
	TAKE-TWO INTERACTIVE SOFTWARE INC	Common Stock	47,383	450,098
	TENNANT CO	Common Stock	60,117	116,240
	TENNECO INC	Common Stock	71,995	134,642
	TIME INC	Common Stock	60,503	64,575
	UNITED NAT FOODS INC	Common Stock	336,924	404,012
	UNITI GROUP INC	Common Stock	305,067	266,850
	VISTEON CORP	Common Stock	276,955	350,392
	WOODWARD INC	Common Stock	81,324	176,042
	ZEBRA TECHNOLOGIES CORP CL A	Common Stock	81,418	197,220
	Total Domestic Common Stock		$ 21,409,798	$ 32,010,543
	Foreign Common Stock			
	INTERXION HOLDING NV	INFORMATION TECHNOLOGY	$ 28,511	$ 88,395
	LIONS GATE ENTERTAINMENT B	CONSUMER DISCRETIONARY	18,091	22,218
	WASTE CONNECTIONS INC	INDUSTRIALS	41,633	95,769
	INTERXION HOLDING NV	INFORMATION TECHNOLOGY	117,846	365,366
	LIONS GATE ENTERTAINMENT B	CONSUMER DISCRETIONARY	77,860	95,220
	WASTE CONNECTIONS INC	INDUSTRIALS	168,789	377,756
	Total Foreign Common Stock		$ 452,730	$ 1,044,724

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value			Cost	Current Value
	Government Obligations - Treasury and Federal Agencies					
	U S TREAS BD STRIP	Fixed Income Obligations		5/15/2047	$ 5,481,863	$ 5,634,735
	U S TREAS BD STRIP	Fixed Income Obligations		8/15/2027	730,051	718,458
	U S TREAS BD STRIP	Fixed Income Obligations		11/15/2032	1,094,897	1,087,507
	U S TREASURY BD	Fixed Income Obligations	5.50%	8/15/2028	45,313	45,039
	U S TREASURY BD	Fixed Income Obligations	5.38%	2/15/2031	33,123	31,889
	U S TREASURY BD	Fixed Income Obligations	4.50%	2/15/2036	65,910	85,353
	U S TREASURY NT	Fixed Income Obligations	4.63%	2/15/2040	143,248	159,577
	U S TREASURY BD	Fixed Income Obligations	3.00%	5/15/2042	62,465	63,152
	U S TREASURY NT	Fixed Income Obligations	2.75%	8/15/2042	15,069	15,104
	U S TREASURY BD	Fixed Income Obligations	3.13%	2/15/2043	25,151	26,859
	U S TREASURY BD	Fixed Income Obligations	3.63%	8/15/2043	68,149	71,894
	U S TREASURY BD	Fixed Income Obligations	3.38%	5/15/2044	15,405	17,057
	U S TREASURY BD	Fixed Income Obligations	3.13%	8/15/2044	14,805	15,907
	U S TREASURY BD	Fixed Income Obligations	3.00%	11/15/2044	27,054	26,154
	U S TREASURY NT	Fixed Income Obligations	2.50%	2/15/2045	56,873	56,246
	U S TREASURY BD	Fixed Income Obligations	3.00%	5/15/2045	9,775	10,502
	U S TREASURY BD	Fixed Income Obligations	2.88%	8/15/2045	42,459	42,458
	U S TREASURY BD	Fixed Income Obligations	2.50%	2/15/2046	41,619	41,204
	U S TREASURY BD	Fixed Income Obligations	2.50%	5/15/2046	96,746	87,705
	U S TREASURY BD	Fixed Income Obligations	2.25%	8/15/2046	136,421	133,867
	U S TREASURY BD	Fixed Income Obligations	2.88%	11/15/2046	38,534	41,033
	U S TREASURY BD	Fixed Income Obligations	3.00%	2/15/2047	14,283	14,724
	U S TREASURY BD	Fixed Income Obligations	3.00%	2/15/2047	7,256,085	7,645,714
	U S TREASURY BD	Fixed Income Obligations	2.75%	8/15/2047	19,530	20,025
	U S TREASURY BD	Fixed Income Obligations	2.75%	8/15/2047	2,274,113	2,287,856
	U S TREASURY BD	Fixed Income Obligations	2.75%	11/15/2047	23,784	24,039
	U S TREASURY NT	Fixed Income Obligations	2.38%	8/15/2024	26,114	26,284
	U S TREASURY NT	Fixed Income Obligations	1.63%	12/31/2019	143,438	143,247
	U S TREASURY I P S	Fixed Income Obligations	0.13%	4/15/2020	90,732	89,349
	U S TREASURY NT	Fixed Income Obligations	1.38%	8/31/2020	29,188	28,970
	U S TREASURY NT	Fixed Income Obligations	1.38%	9/30/2020	199,809	197,348
	U S TREASURY NT	Fixed Income Obligations	1.38%	10/31/2020	327,546	327,432
	U S TREASURY NT	Fixed Income Obligations	2.13%	12/31/2022	102,406	102,574
	U S TREASURY NT	Fixed Income Obligations	1.38%	1/31/2021	118,467	114,770
	U S TREASURY NT	Fixed Income Obligations	0.88%	3/31/2018	569,065	569,288
	U S TREASURY NT	Fixed Income Obligations	1.75%	5/15/2022	70,068	68,874
	U S TREASURY NT	Fixed Income Obligations	1.63%	8/15/2022	146,677	144,543
	U S TREASURY NT	Fixed Income Obligations	1.63%	11/15/2022	100,973	100,377
	U S TREASURY NT	Fixed Income Obligations	1.13%	9/30/2021	291,256	287,148
	U S TREASURY NT	Fixed Income Obligations	1.75%	11/30/2021	61,661	61,333
	U S TREASURY NT	Fixed Income Obligations	2.00%	12/31/2021	105,459	104,467
	U S TREASURY NT	Fixed Income Obligations	1.88%	1/31/2022	79,772	79,169
	U S TREASURY NT	Fixed Income Obligations	1.88%	2/28/2022	53,757	53,218
	U S TREASURY NT	Fixed Income Obligations	1.75%	6/30/2022	59,527	58,915
	U S TREASURY NT	Fixed Income Obligations	1.88%	4/30/2022	40,214	39,522
	U S TREASURY NT	Fixed Income Obligations	2.38%	5/15/2027	73,480	72,792
	U S TREASURY NT	Fixed Income Obligations	2.25%	8/15/2027	80,918	79,861
	U S TREASURY NT	Fixed Income Obligations	1.63%	8/31/2022	178,601	175,549
	U S TREASURY NT	Fixed Income Obligations	2.25%	11/15/2027	21,546	21,690
	U S TREASURY NT	Fixed Income Obligations	2.25%	11/15/2027	573,392	571,822
	F N M A TBA 15YR	Fixed Income Obligations	3.00%	1/15/2030	122,269	122,227
	F N M A TBA 30YR	Fixed Income Obligations	3.50%	1/15/2044	604,262	603,711
	F N M A TBA 30YR	Fixed Income Obligations	4.00%	1/15/2044	298,119	298,036
	F N M A TBA 30YR	Fixed Income Obligations	4.50%	1/15/2045	284,856	284,064
	G N M A II TBA	Fixed Income Obligations	3.50%	1/15/2044	199,845	199,514
	F H L M C GD G03205	Fixed Income Obligations	5.50%	7/1/2035	2,886	3,270
	F H L M C GD G60732	Fixed Income Obligations	4.00%	2/1/2046	46,884	46,872

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value			Cost	Current Value
	F H L M C GD G60886	Fixed Income Obligations	4.00%	7/1/2044	$ 36,109	$ 36,122
	F N M A	Fixed Income Obligations	1.88%	9/24/2026	69,557	65,985
	F N M A DEB	Fixed Income Obligations	6.25%	5/15/2029	124,317	140,376
	F N M A DEB	Fixed Income Obligations	6.63%	11/15/2030	85,480	98,442
	F N M A #254693	Fixed Income Obligations	5.50%	4/1/2033	5,383	5,912
	F N M A #AS8483	Fixed Income Obligations	3.00%	12/1/2046	287,403	286,008
	F N M A #AU6743	Fixed Income Obligations	4.00%	10/1/2043	84,961	85,009
	F N M A #BA2106	Fixed Income Obligations	3.00%	8/1/2045	51,054	50,548
	F N M A #BA2990	Fixed Income Obligations	3.00%	11/1/2045	25,152	24,802
	F N M A #BD5642	Fixed Income Obligations	2.50%	10/1/2031	74,934	72,807
	F N M A #BE1972	Fixed Income Obligations	2.50%	1/1/2032	47,818	47,519
	F N M A #725424	Fixed Income Obligations	5.50%	4/1/2034	2,801	3,083
	F N M A #725946	Fixed Income Obligations	5.50%	11/1/2034	7,126	7,995
	F N M A #745418	Fixed Income Obligations	5.50%	4/1/2036	9,793	11,121
	F N M A #889139	Fixed Income Obligations	5.50%	3/1/2037	7,981	8,897
	F N M A #MA2868	Fixed Income Obligations	2.50%	12/1/2031	62,307	60,547
	F N M A #AE9758	Fixed Income Obligations	4.00%	12/1/2040	20,991	20,989
	G N M A I I #MA4126	Fixed Income Obligations	3.00%	11/20/2046	42,393	42,183
	RESOLUTION FDG STRIP	Fixed Income Obligations		7/15/2020	113,316	153,694
	U S TREAS BD STRIP	Fixed Income Obligations		5/15/2041	109,816	132,603
	U S TREAS BD STRIP	Fixed Income Obligations		11/15/2041	1,422,388	1,937,150
	U S TREAS BD STRIP	Fixed Income Obligations		2/15/2042	2,545,637	3,371,688
	U S TREAS BD STRIP	Fixed Income Obligations	0.00%	5/15/2042	1,498,819	1,637,363
	U S TREAS BD STRIP	Fixed Income Obligations		8/15/2042	3,074,428	3,970,638
	U S TREAS BD STRIP	Fixed Income Obligations		11/15/2042	5,907,236	8,351,335
	U S TREAS BD STRIP	Fixed Income Obligations		2/15/2043	8,340,587	11,926,557
	U S TREAS BD STRIP	Fixed Income Obligations		5/15/2043	4,228,460	5,273,255
	U S TREAS BD STRIP	Fixed Income Obligations		8/15/2043	4,805,966	7,020,690
	U S TREAS BD STRIP	Fixed Income Obligations		11/15/2043	9,407,431	13,567,357
	U S TREAS BD STRIP	Fixed Income Obligations		2/15/2044	12,729,437	16,939,793
	U S TREAS BD STRIP	Fixed Income Obligations		5/15/2044	4,536,387	5,473,952
	U S TREAS BD STRIP	Fixed Income Obligations		11/15/2044	4,763,536	4,823,257
	U S TREAS BD STRIP	Fixed Income Obligations		2/15/2045	2,327,850	2,350,550
	U S TREAS BD STRIP	Fixed Income Obligations		5/15/2045	4,575,872	5,235,664
	U S TREAS BD STRIP	Fixed Income Obligations		2/15/2046	4,593,624	4,360,912
	U S TREAS BD STRIP	Fixed Income Obligations		2/15/2047	14,610,120	16,198,287
	U S TREAS BD STRIP	Fixed Income Obligations		5/15/2047	16,558,562	17,103,070
	U S TREASURY I P S	Fixed Income Obligations	0.13%	4/15/2019	118,159	115,747
	U S TREASURY I P S	Fixed Income Obligations	0.25%	1/15/2025	105,373	103,221
	U S TREASURY I P S	Fixed Income Obligations	0.38%	7/15/2025	144,178	145,845
	U S TREASURY NT	Fixed Income Obligations	1.75%	5/31/2022	$ 41,808	$ 41,268
	U S TREAS BD STRIP	Fixed Income Obligations		5/15/2035	1,492,640	2,517,583
	Total Government Obligations - Treasury and Federal Agencies				$ 132,033,102	$ 157,300,118
	U.S Corporate Obligations					
	AEP TRANSMISSION	Fixed Income Obligations	3.75%	12/1/2047	$ 174,578	$ 179,975
	AT T INC	Fixed Income Obligations	4.13%	2/17/2026	36,497	36,823
	AT T INC	Fixed Income Obligations	5.15%	3/15/2042	124,809	129,696
	AT T INC	Fixed Income Obligations	5.15%	2/14/2050	24,945	25,312
	AT T INC	Fixed Income Obligations	5.15%	2/14/2050	154,811	156,931
	ABBOTT LABORATORIES	Fixed Income Obligations	4.75%	11/30/2036	670,748	735,958
	ABBOTT LABORATORIES	Fixed Income Obligations	4.90%	11/30/2046	194,691	200,638
	ABBVIE INC	Fixed Income Obligations	3.60%	5/14/2025	14,018	14,393
	ABBVIE INC	Fixed Income Obligations	4.30%	5/14/2036	102,310	107,153
	ACE INA HOLDINGS	Fixed Income Obligations	4.15%	3/13/2043	95,027	103,157
	ACE INA HOLDINGS	Fixed Income Obligations	4.35%	11/3/2045	767,280	824,243
	AETNA INC	Fixed Income Obligations	6.75%	12/15/2037	181,492	178,292

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value			Cost	Current Value
	AETNA INC	Fixed Income Obligations	4.50%	5/15/2042	$ 152,105	$ 155,294
	AETNA INC	Fixed Income Obligations	4.13%	11/15/2042	83,831	86,085
	AETNA INC	Fixed Income Obligations	4.75%	3/15/2044	676,069	669,846
	AGILENT TECH INC	Fixed Income Obligations	5.00%	7/15/2020	4,977	5,309
	ALABAMA POWER CO	Fixed Income Obligations	4.15%	8/15/2044	385,305	377,689
	ALABAMA POWER CO	Fixed Income Obligations	3.75%	3/1/2045	227,423	235,739
	ALABAMA POWER CO	Fixed Income Obligations	3.70%	12/1/2047	494,361	505,326
	ALLSTATE CORP	Fixed Income Obligations	4.50%	6/15/2043	199,825	203,488
	ALLSTATE CORP	Fixed Income Obligations	4.20%	12/15/2046	477,267	512,808
	ALTRIA GROUP INC	Fixed Income Obligations	4.25%	8/9/2042	782,016	813,347
	ALTRIA GROUP INC	Fixed Income Obligations	4.50%	5/2/2043	248,791	249,913
	ALTRIA GROUP INC	Fixed Income Obligations	5.38%	1/31/2044	132,221	133,812
	ALTRIA GROUP INC	Fixed Income Obligations	3.88%	9/16/2046	528,858	545,771
	AMEREN ILLINOIS CO	Fixed Income Obligations	4.15%	3/15/2046	308,259	330,552
	AMEREN ILLINOIS CO	Fixed Income Obligations	3.70%	12/1/2047	446,730	460,449
	AMERICAN EXPRESS CO	Fixed Income Obligations	4.05%	12/3/2042	240,079	249,718
	AMERICAN WATER	Fixed Income Obligations	4.00%	12/1/2046	307,421	330,944
	AMERICAN WATER	Fixed Income Obligations	2.95%	9/1/2027	214,293	212,777
	AMERICAN WATER	Fixed Income Obligations	3.75%	9/1/2047	149,540	154,781
	AMERISOURCEBERGEN	Fixed Income Obligations	4.30%	12/15/2047	213,955	215,768
	ANHEUSER BUSCH	Fixed Income Obligations	4.44%	10/6/2048	1,608,147	1,763,722
	ANHEUSER BUSCH INBEV	Fixed Income Obligations	4.95%	1/15/2042	311,217	324,106
	ANHEUSER BUSCH INBEV	Fixed Income Obligations	4.70%	2/1/2036	132,175	139,769
	ANHEUSER BUSCH	Fixed Income Obligations	4.90%	2/1/2046	3,166,688	3,291,532
	ANTHEM INC	Fixed Income Obligations	3.65%	12/1/2027	234,528	239,543
	ANTHEM INC	Fixed Income Obligations	4.38%	12/1/2047	124,999	132,905
	APACHE CORP	Fixed Income Obligations	5.10%	9/1/2040	157,233	159,809
	APPLE INC	Fixed Income Obligations	3.85%	5/4/2043	243,372	254,545
	APPLE INC	Fixed Income Obligations	3.45%	2/9/2045	411,168	429,409
	APPLE INC	Fixed Income Obligations	4.38%	5/13/2045	332,579	354,870
	APPLE INC	Fixed Income Obligations	4.65%	2/23/2046	1,362,157	1,446,234
	APPLE INC	Fixed Income Obligations	3.85%	8/4/2046	250,159	260,543
	APPLE INC	Fixed Income Obligations	3.75%	9/12/2047	885,441	906,948
	APPLIED MATERIALS	Fixed Income Obligations	4.35%	4/1/2047	269,506	302,883
	ARCHER DANIELS	Fixed Income Obligations	3.75%	9/15/2047	243,861	249,795
	ARIZONA PUBLIC SERV	Fixed Income Obligations	4.50%	4/1/2042	64,385	73,342
	ARIZONA PUBLIC	Fixed Income Obligations	4.35%	11/15/2045	565,919	614,691
	ARIZONA PUBLIC SERVI	Fixed Income Obligations	3.75%	5/15/2046	71,837	77,233
	ASCENSION HEALTH	Fixed Income Obligations	4.85%	11/15/2053	110,000	128,303
	ASCENSION HEALTH	Fixed Income Obligations	3.95%	11/15/2046	414,105	438,813
	ASSET BACKED FD	Fixed Income Obligations	2.45%	12/25/2032	2,838	2,842
	ATMOS ENERGY CORP	Fixed Income Obligations	3.00%	6/15/2027	368,983	368,146
	BAT CAPITAL CORP	Fixed Income Obligations	4.39%	8/15/2037	250,472	262,525
	BAT CAPITAL CORP	Fixed Income Obligations	4.54%	8/15/2047	364,635	373,783
	BAKER HUGHES A GE CO	Fixed Income Obligations	4.08%	12/15/2047	562,261	569,559
	BALTIMORE GAS	Fixed Income Obligations	3.75%	8/15/2047	104,159	107,577
	BANK OF AMERICA MTN	Fixed Income Obligations	6.00%	10/15/2036	445,631	462,948
	BANK OF AMER MTN	Fixed Income Obligations	5.88%	2/7/2042	938,614	960,016
	BANK AMERICA M T N	Fixed Income Obligations	4.20%	8/26/2024	12,991	13,690
	BANK OF AMERICA MTN	Fixed Income Obligations	3.82%	1/20/2028	25,000	25,859
	BANK OF AMERICA CORP	Fixed Income Obligations	2.88%	4/24/2023	25,000	25,037
	BARRICK NA FINANCE	Fixed Income Obligations	5.70%	5/30/2041	54,257	55,294
	BAYLOR SCOTT WHITE	Fixed Income Obligations	4.19%	11/15/2045	85,000	91,112
	BERKSHIRE HATHAWAY	Fixed Income Obligations	4.50%	2/1/2045	69,788	78,255
	BERKSHIRE HATHAWAY	Fixed Income Obligations	4.30%	5/15/2043	301,499	335,397
	BERKSHIRE HATHAWAY	Fixed Income Obligations	4.50%	2/11/2043	753,106	800,904
	BESTFOODS MTN	Fixed Income Obligations	6.63%	4/15/2028	443,985	434,045
	BIOGEN INC	Fixed Income Obligations	4.05%	9/15/2025	18,955	20,106

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value			Cost	Current Value
	BOEING CO	Fixed Income Obligations	6.88%	10/15/2043	$ 126,868	$ 132,258
	BOEING CO	Fixed Income Obligations	6.63%	2/15/2038	88,208	85,743
	BOEING CO	Fixed Income Obligations	6.88%	3/15/2039	101,488	102,946
	BOEING CO	Fixed Income Obligations	3.38%	6/15/2046	118,148	121,474
	BURLINGTON NORTH	Fixed Income Obligations	5.40%	6/1/2041	738,241	780,369
	BURLINGTON NORTH	Fixed Income Obligations	4.95%	9/15/2041	494,216	522,201
	BURLINGTON NORTH	Fixed Income Obligations	4.55%	9/1/2044	67,493	68,697
	BURLINGTON NORTH	Fixed Income Obligations	6.15%	5/1/2037	160,512	160,856
	CIGNA CORP	Fixed Income Obligations	3.88%	10/15/2047	269,600	275,330
	CANADIAN NATL RR	Fixed Income Obligations	6.25%	8/1/2034	203,700	202,829
	CAPITAL ONE FINL	Fixed Income Obligations	4.75%	7/15/2021	19,907	21,370
	PROGRESS ENERGY CAR	Fixed Income Obligations	4.10%	5/15/2042	176,601	189,523
	CAROLINA POWER LIGHT	Fixed Income Obligations	4.10%	3/15/2043	98,182	103,177
	CATERPILLAR INC	Fixed Income Obligations	4.75%	5/15/2064	476,744	528,800
	CELGENE CORP	Fixed Income Obligations	4.35%	11/15/2047	249,333	259,683
	CENTERPOINT ENERGY	Fixed Income Obligations	4.50%	1/15/2021	9,993	10,459
	CHILDRENS HOSPITAL	Fixed Income Obligations	4.27%	5/15/2044	204,447	212,291
	CHUBB CORP	Fixed Income Obligations	6.00%	5/11/2037	99,342	100,028
	CHUBB CORP	Fixed Income Obligations	6.50%	5/15/2038	55,336	56,613
	CINCINNATI FINL CORP	Fixed Income Obligations	6.13%	11/1/2034	64,247	70,043
	CINCINNATI FINL CORP	Fixed Income Obligations	6.92%	5/15/2028	143,208	148,483
	CINGULAR WIRE	Fixed Income Obligations	7.13%	12/15/2031	306,402	311,616
	CINTAS CORPORATION	Fixed Income Obligations	3.70%	4/1/2027	473,176	494,252
	CITIGROUP INC	Fixed Income Obligations	3.89%	1/10/2028	168,095	170,788
	CITIGROUP INC	Fixed Income Obligations	3.67%	7/24/2028	190,087	192,765
	CITIGROUP INC	Fixed Income Obligations	3.52%	10/27/2028	315,000	316,487
	CLEVELAND CLINIC	Fixed Income Obligations	4.86%	1/1/2114	216,176	224,904
	COLGATE MTN	Fixed Income Obligations	3.70%	8/1/2047	340,629	350,841
	COMCAST CORP	Fixed Income Obligations	6.50%	11/15/2035	434,957	447,492
	COMCAST CORP	Fixed Income Obligations	4.50%	1/15/2043	677,167	696,131
	COMCAST CORP	Fixed Income Obligations	3.97%	11/1/2047	481,257	506,209
	COMCAST CORP	Fixed Income Obligations	4.00%	11/1/2049	1,509,957	1,572,895
	COMCAST CORP	Fixed Income Obligations	4.05%	11/1/2052	1,848,740	1,955,393
	COMMONWLTH EDIS	Fixed Income Obligations	6.45%	1/15/2038	127,360	138,425
	COMMONWEALTH EDISON	Fixed Income Obligations	3.70%	3/1/2045	362,301	371,607
	COMMONWEALTH EDISON	Fixed Income Obligations	2.95%	8/15/2027	324,110	321,318
	COMMONWEALTH EDISON	Fixed Income Obligations	3.75%	8/15/2047	355,136	368,895
	COMPASS BANK	Fixed Income Obligations	5.50%	4/1/2020	29,312	31,564
	CONOCOPHILLIPS	Fixed Income Obligations	5.90%	10/15/2032	464,892	482,945
	CONOCOPHILLIPS	Fixed Income Obligations	5.95%	3/15/2046	523,162	525,334
	CON EDISON NY	Fixed Income Obligations	5.50%	12/1/2039	111,030	114,015
	CON EDISON NY	Fixed Income Obligations	4.20%	3/15/2042	514,348	564,616
	CONS EDISON CO OF NY	Fixed Income Obligations	4.45%	3/15/2044	140,746	148,109
	CONSOLIDATED	Fixed Income Obligations	4.63%	12/1/2054	286,137	303,343
	CONSOLIDATED EDISON	Fixed Income Obligations	4.50%	12/1/2045	345,673	391,031
	CONSOLIDATED EDISON	Fixed Income Obligations	3.85%	6/15/2046	152,681	151,013
	CONSOLIDATED EDISON	Fixed Income Obligations	4.30%	12/1/2056	232,898	256,427
	COSTCO WHOLESALE	Fixed Income Obligations	3.00%	5/18/2027	580,301	585,854
	DTE ELECTRIC CO	Fixed Income Obligations	4.30%	7/1/2044	60,810	61,688
	JOHN DEERE MTN	Fixed Income Obligations	2.80%	9/8/2027	473,152	466,251
	DELMARVA PWR LIGHT	Fixed Income Obligations	4.00%	6/1/2042	94,402	92,637
	DIAMOND OFFSHORE	Fixed Income Obligations	4.88%	11/1/2043	8,032	5,840
	DIGNITY HEALTH	Fixed Income Obligations	5.27%	11/1/2064	95,000	101,508
	WALT DISNEY CO MTN	Fixed Income Obligations	4.38%	8/16/2041	229,498	232,409
	DOM GAS HOLD LLC	Fixed Income Obligations	4.80%	11/1/2043	181,490	184,868
	DOMINION ENERGY GAS	Fixed Income Obligations	4.60%	12/15/2044	268,615	291,548
	DR PEPPER SNAPPL	Fixed Income Obligations	7.45%	5/1/2038	56,784	65,224
	DR PEPPER SNAPPLE	Fixed Income Obligations	4.42%	12/15/2046	131,060	136,601

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value			Cost	Current Value
	DR PEPPER SNAPPLE	Fixed Income Obligations	4.50%	11/15/2045	$ 152,205	$ 155,807
	DUKE ENERGY	Fixed Income Obligations	4.20%	3/15/2042	102,550	106,960
	DUKE ENERGY INDIANA	Fixed Income Obligations	4.90%	7/15/2043	264,290	264,724
	DUKE ENERGY CAR	Fixed Income Obligations	3.90%	6/15/2021	26,972	28,211
	DUKE ENERGY OHIO INC	Fixed Income Obligations	3.70%	6/15/2046	559,949	594,770
	DUKE ENERGY PROGRESS	Fixed Income Obligations	4.38%	3/30/2044	178,730	193,190
	DUKE ENERGY PROGRESS	Fixed Income Obligations	4.20%	8/15/2045	220,994	242,629
	DUKE ENERGY PROGRESS	Fixed Income Obligations	3.70%	10/15/2046	144,385	148,097
	DUKE UNIVERSITY	Fixed Income Obligations	3.92%	6/1/2047	220,000	230,157
	DUKE ENERGY FL	Fixed Income Obligations	2.86%	3/1/2033	339,983	315,537
	DUKE ENERGY FLORIDA	Fixed Income Obligations	3.11%	9/1/2036	369,978	350,738
	EOG RESOURCES INC	Fixed Income Obligations	3.90%	4/1/2035	235,477	239,860
	EOG RESOURCES INC	Fixed Income Obligations	5.10%	1/15/2036	134,598	155,925
	ERP OPERATING LP	Fixed Income Obligations	4.50%	7/1/2044	388,662	410,513
	EBAY INC	Fixed Income Obligations	3.80%	3/9/2022	7,982	8,305
	ELEC DATA SYSTEM	Fixed Income Obligations	7.45%	10/15/2029	5,017	6,214
	ENEGRY TRAN PTNR	Fixed Income Obligations	6.70%	7/1/2018	27,538	25,552
	ENTERPRISE PRODUCTS	Fixed Income Obligations	5.20%	9/1/2020	16,988	16,026
	ENTERPRISE PRODUCTS	Fixed Income Obligations	3.70%	2/15/2026	22,984	23,551
	EXELON CORP	Fixed Income Obligations	5.10%	6/15/2045	9,966	11,803
	EXXON MOBIL CORP	Fixed Income Obligations	3.57%	3/6/2045	449,493	474,949
	EXXON MOBIL	Fixed Income Obligations	4.11%	3/1/2046	241,775	246,233
	FEDEX CORP	Fixed Income Obligations	5.10%	1/15/2044	130,847	128,011
	FIFTH THIRD BANCORP	Fixed Income Obligations	3.50%	3/15/2022	8,938	9,265
	FLORIDA PWR LT	Fixed Income Obligations	5.25%	2/1/2041	190,584	207,128
	FLORIDA POWER LIGHT	Fixed Income Obligations	4.05%	6/1/2042	477,075	493,407
	FLORIDA POWER	Fixed Income Obligations	3.70%	12/1/2047	773,830	813,002
	FLORIDA PWR CORP	Fixed Income Obligations	3.85%	11/15/2042	1,036,074	1,063,740
	FORD MOTOR COMPANY	Fixed Income Obligations	4.75%	1/15/2043	124,351	126,766
	FORD MOTOR COMPANY	Fixed Income Obligations	5.29%	12/8/2046	115,658	125,144
	GENERAL ELECTRIC CO	Fixed Income Obligations	4.13%	10/9/2042	464,351	466,182
	GENERAL ELECTRIC CO	Fixed Income Obligations	4.50%	3/11/2044	227,313	227,093
	GENERAL ELECTRIC CO	Fixed Income Obligations	5.00%	12/29/2049	6,200	7,214
	GENERAL ELEC CAP MTN	Fixed Income Obligations	6.15%	8/7/2037	517,148	526,935
	GENERAL MTN	Fixed Income Obligations	5.88%	1/14/2038	699,844	708,668
	GENERAL ELEC CAP MTN	Fixed Income Obligations	6.88%	1/10/2039	121,532	122,484
	GENERAL MOTORS CO	Fixed Income Obligations	6.60%	4/1/2036	137,584	146,207
	GENERAL MOTORS FINL	Fixed Income Obligations	4.00%	1/15/2025	2,976	3,082
	GEORGE WASHINGTON	Fixed Income Obligations	4.30%	9/15/2044	99,262	104,111
	GEORGE WASHINGTON	Fixed Income Obligations	4.87%	9/15/2045	66,126	77,599
	GEORGIA POWER	Fixed Income Obligations	5.40%	6/1/2040	111,869	120,194
	GEORGIA POWER	Fixed Income Obligations	4.30%	3/15/2042	521,026	510,365
	GILEAD SCIENCES INC	Fixed Income Obligations	4.80%	4/1/2044	896,883	992,074
	GILEAD SCIENCES INC	Fixed Income Obligations	4.50%	2/1/2045	733,992	789,115
	GILEAD SCIENCES INC	Fixed Income Obligations	3.65%	3/1/2026	18,923	19,711
	GILEAD SCIENCES INC	Fixed Income Obligations	4.00%	9/1/2036	77,730	79,345
	GLAXOSMITHKLINE CAP	Fixed Income Obligations	6.38%	5/15/2038	614,035	634,829
	GLAXOSMITHKLINE CAP	Fixed Income Obligations	4.20%	3/18/2043	96,728	99,493
	GOLDMAN SACHS MTN	Fixed Income Obligations	7.50%	2/15/2019	24,678	26,421
	GOLDMAN SACHS GP MTN	Fixed Income Obligations	6.00%	6/15/2020	8,616	8,650
	GOLDMAN SACHS GP MTN	Fixed Income Obligations	3.85%	7/8/2024	9,972	10,373
	GOLDMAN SACHS MTN	Fixed Income Obligations	4.80%	7/8/2044	239,747	245,220
	GOLDMAN SACHS GRP	Fixed Income Obligations	6.13%	2/15/2033	590,710	611,789
	GOLDMAN SACHS GROUP	Fixed Income Obligations	6.75%	10/1/2037	205,046	207,489
	GOLDMAN SACHS GROUP	Fixed Income Obligations	5.75%	1/24/2022	38,047	38,809
	GOLDMAN SACHS GROUP	Fixed Income Obligations	3.27%	9/29/2025	1,599,279	1,588,572
	GOLDMAN SACHS GROUP	Fixed Income Obligations	2.35%	11/15/2021	9,990	9,848
	GOLDMAN SACHS GROUP	Fixed Income Obligations	3.75%	5/22/2025	8,012	8,242

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value			Cost	Current Value
	GOLDMAN SACHS GROUP	Fixed Income Obligations	4.02%	10/31/2038	$ 1,474,712	$ 1,516,875
	WW GRAINGER INC	Fixed Income Obligations	4.60%	6/15/2045	498,312	508,980
	WW GRAINGER INC	Fixed Income Obligations	3.75%	5/15/2046	215,491	207,206
	WW GRAINGER INC	Fixed Income Obligations	4.20%	5/15/2047	204,274	212,936
	DIAGEO INVT CORP	Fixed Income Obligations	7.45%	4/15/2035	137,830	148,493
	GUARDIAN LIFE	Fixed Income Obligations	4.85%	1/24/2077	7,203	10,981
	GUARDIAN LIFE	Fixed Income Obligations	4.85%	1/24/2077	74,276	82,359
	HSBC BK USA N A MTN	Fixed Income Obligations	7.00%	1/15/2039	578,602	642,739
	HALLIBURTON CO	Fixed Income Obligations	7.60%	8/15/2096	230,346	227,163
	HARTFORD FINL SVCS	Fixed Income Obligations	6.10%	10/1/2041	14,513	19,900
	HEALTH CARE REIT INC	Fixed Income Obligations	4.00%	6/1/2025	31,731	31,022
	HEALTHCARE TRUST	Fixed Income Obligations	2.95%	7/1/2022	24,985	24,934
	HESS CORP	Fixed Income Obligations	4.30%	4/1/2027	18,977	19,047
	HEWLETT PACKARD CO	Fixed Income Obligations	3.75%	12/1/2020	3,112	3,096
	HP ENTERPRISE CO	Fixed Income Obligations	4.90%	10/15/2025	24,931	26,394
	HOME DEPOT INC	Fixed Income Obligations	4.20%	4/1/2043	812,330	870,114
	HOME DEPOT INC	Fixed Income Obligations	4.88%	2/15/2044	219,960	229,733
	HOME DEPOT INC	Fixed Income Obligations	4.40%	3/15/2045	89,495	90,597
	HOME DEPOT INC	Fixed Income Obligations	4.25%	4/1/2046	247,590	256,864
	HOME DEPOT INC	Fixed Income Obligations	3.50%	9/15/2056	63,498	62,529
	HOME DEPOT INC	Fixed Income Obligations	3.90%	6/15/2047	442,497	453,478
	HOME DEPOT INC	Fixed Income Obligations	2.80%	9/14/2027	244,363	241,024
	HOST HOTELS RESORTS	Fixed Income Obligations	3.75%	10/15/2023	3,043	3,054
	INTEL CORP	Fixed Income Obligations	4.10%	5/19/2046	366,058	396,979
	INTEL CORP	Fixed Income Obligations	3.73%	12/8/2047	648,272	649,025
	IBM CORP	Fixed Income Obligations	4.00%	6/20/2042	542,489	571,871
	INTERSTATE POWER	Fixed Income Obligations	6.25%	7/15/2039	118,716	113,815
	JPMORGAN CHASE	Fixed Income Obligations	4.40%	7/22/2020	35,157	36,769
	JPMORGAN CHASE	Fixed Income Obligations	5.50%	10/15/2040	371,349	384,111
	JPMORGAN CHASE CO	Fixed Income Obligations	5.60%	7/15/2041	355,806	373,027
	JPMORGAN CHASE	Fixed Income Obligations	4.50%	1/24/2022	10,325	10,701
	JPMORGAN CHASE CO	Fixed Income Obligations	3.63%	5/13/2024	26,005	27,035
	JPMORGAN CHASE CO	Fixed Income Obligations	3.78%	2/1/2028	16,000	16,580
	JPMORGAN CHASE CO	Fixed Income Obligations	4.26%	2/22/2048	913,284	979,536
	JPMORGAN CHASE CO	Fixed Income Obligations	3.22%	3/1/2025	50,000	50,390
	JPMORGAN CHASE CO	Fixed Income Obligations	3.88%	7/24/2038	1,428,994	1,464,857
	JPMORGAN CHASE CO	Fixed Income Obligations	4.03%	7/24/2048	519,440	537,088
	JPMORGAN CHASE CO	Fixed Income Obligations	3.96%	11/15/2048	590,737	604,030
	JOHN SEVIER COMB	Fixed Income Obligations	4.63%	1/15/2042	678,587	676,651
	JOHNSON JOHNSON	Fixed Income Obligations	3.70%	3/1/2046	136,099	137,019
	JOHNSON JOHNSON	Fixed Income Obligations	3.63%	3/3/2037	505,853	533,522
	JOHNSON JOHNSON	Fixed Income Obligations	3.40%	1/15/2038	893,335	916,713
	JOHNSON JOHNSON	Fixed Income Obligations	3.50%	1/15/2048	795,875	813,269
	KLA TENCOR CORP	Fixed Income Obligations	4.65%	11/1/2024	17,985	19,525
	KEYSPAN GAS EAST	Fixed Income Obligations	5.82%	4/1/2041	69,938	78,743
	KIMBERLY CLARK CORP	Fixed Income Obligations	3.88%	3/1/2021	24,851	26,111
	KIMCO REALTY CORP	Fixed Income Obligations	4.13%	12/1/2046	149,253	146,190
	KINDER MORGAN ENER	Fixed Income Obligations	6.85%	2/15/2020	14,320	12,998
	KINDER MORGAN ENER	Fixed Income Obligations	4.15%	3/1/2022	11,155	11,418
	KINDER MORGAN ENER	Fixed Income Obligations	3.95%	9/1/2022	18,942	19,608
	KINDER MORGAN ENER	Fixed Income Obligations	2.65%	2/1/2019	10,006	10,018
	LAM RESEARCH CORP	Fixed Income Obligations	2.80%	6/15/2021	10,008	10,063
	ELI LILLY CO	Fixed Income Obligations	3.95%	5/15/2047	398,215	424,100
	LINCOLN NATL CRP	Fixed Income Obligations	8.75%	7/1/2019	2,971	3,276
	LOUISVILLE GAS ELEC	Fixed Income Obligations	4.65%	11/15/2043	92,930	92,346
	LOWES COMPANIES INC	Fixed Income Obligations	4.65%	4/15/2042	74,738	79,993
	LOWE S COS INC	Fixed Income Obligations	4.25%	9/15/2044	335,143	343,331
	LOWE S COS INC	Fixed Income Obligations	4.38%	9/15/2045	59,703	60,790

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value			Cost	Current Value
	LOWES COS INC	Fixed Income Obligations	3.70%	4/15/2046	$ 203,761	$ 210,859
	LOWES COS INC	Fixed Income Obligations	4.05%	5/3/2047	693,813	739,841
	MARATHON PETROLEUM	Fixed Income Obligations	5.13%	3/1/2021	4,364	4,293
	MARSH MCLENNAN COS	Fixed Income Obligations	4.35%	1/30/2047	199,045	215,998
	MASS ELECTRIC CO	Fixed Income Obligations	5.90%	11/15/2039	101,637	118,741
	MASS INSTITUTE TECH	Fixed Income Obligations	4.68%	7/1/2114	356,575	379,522
	MASS INSTITUTE TECH	Fixed Income Obligations	3.89%	7/1/2116	60,000	58,901
	MASS MUTUAL LIFE	Fixed Income Obligations	8.88%	6/1/2039	1,974	3,314
	MAYO CLINIC	Fixed Income Obligations	3.77%	11/15/2043	36,913	40,537
	MEDTRONIC INC	Fixed Income Obligations	4.50%	3/15/2042	383,065	396,713
	MEDTRONIC INC	Fixed Income Obligations	4.63%	3/15/2044	463,886	481,055
	MEDTRONIC INC	Fixed Income Obligations	3.50%	3/15/2025	24,794	25,934
	MEDTRONIC INC	Fixed Income Obligations	4.38%	3/15/2035	106,738	120,622
	MEDTRONIC INC	Fixed Income Obligations	4.63%	3/15/2045	533,165	565,049
	MEMORIAL SLOAN	Fixed Income Obligations	5.00%	7/1/2042	246,384	295,000
	MEMORIAL SLOAN KETTE	Fixed Income Obligations	4.13%	7/1/2052	44,812	52,675
	MEMORIAL SLOAN	Fixed Income Obligations	4.20%	7/1/2055	157,615	167,581
	MERCK CO INC	Fixed Income Obligations	3.70%	2/10/2045	570,575	600,266
	MERCK CO INC	Fixed Income Obligations	3.60%	9/15/2042	117,091	117,402
	METLIFE INC	Fixed Income Obligations	7.72%	2/15/2019	35,017	30,813
	METLIFE INC	Fixed Income Obligations	4.13%	8/13/2042	188,486	217,007
	METLIFE INC	Fixed Income Obligations	4.88%	11/13/2043	273,087	287,503
	METLIFE INC	Fixed Income Obligations	4.72%	12/15/2044	689,178	744,019
	METLIFE INC	Fixed Income Obligations	4.05%	3/1/2045	70,183	73,413
	METLIFE INC	Fixed Income Obligations	4.60%	5/13/2046	341,683	353,605
	MICROSOFT CORP	Fixed Income Obligations	2.13%	11/15/2022	24,857	24,693
	MICROSOFT CORP	Fixed Income Obligations	3.75%	5/1/2043	156,948	162,544
	MICROSOFT CORP	Fixed Income Obligations	3.75%	2/12/2045	1,233,766	1,364,283
	MICROSOFT CORP	Fixed Income Obligations	4.00%	2/12/2055	1,326,389	1,438,921
	MICROSOFT CORP	Fixed Income Obligations	3.45%	8/8/2036	135,533	139,184
	MICROSOFT CORP	Fixed Income Obligations	3.70%	8/8/2046	1,376,842	1,438,664
	MICROSOFT CORP	Fixed Income Obligations	3.95%	8/8/2056	433,325	437,630
	MICROSOFT CORP	Fixed Income Obligations	4.10%	2/6/2037	1,299,097	1,417,968
	MICROSOFT CORP	Fixed Income Obligations	4.25%	2/6/2047	297,179	302,967
	MICROSOFT CORP	Fixed Income Obligations	4.50%	2/6/2057	189,488	213,142
	MIDAMERICAN ENERGY	Fixed Income Obligations	6.13%	4/1/2036	24,628	26,730
	MIDAMERICAN ENERGY	Fixed Income Obligations	4.80%	9/15/2043	164,588	168,158
	MIDAMERICAN ENERGY	Fixed Income Obligations	4.25%	5/1/2046	101,662	112,264
	MONSANTO CO	Fixed Income Obligations	3.60%	7/15/2042	189,338	183,244
	MONSANTO CO	Fixed Income Obligations	4.70%	7/15/2064	654,544	699,199
	MORGAN STANLEY	Fixed Income Obligations	3.59%	7/22/2028	35,133	35,322
	MORGAN STANLEY	Fixed Income Obligations	3.97%	7/22/2038	787,633	812,860
	MORGAN STANLEY	Fixed Income Obligations	6.63%	4/1/2018	32,094	35,384
	MORGAN STANLEY MTN	Fixed Income Obligations	3.75%	2/25/2023	22,430	23,836
	MORGAN STANLEY MTN	Fixed Income Obligations	4.38%	1/22/2047	1,389,276	1,485,324
	MORGAN STANLEY	Fixed Income Obligations	5.50%	7/28/2021	16,821	18,595
	MORGAN STANLEY	Fixed Income Obligations	6.38%	7/24/2042	246,888	264,167
	MOTIVA ENTERPR	Fixed Income Obligations	6.85%	1/15/2040	618,365	615,371
	MOTOROLA SOLUTIONS	Fixed Income Obligations	3.50%	3/1/2023	8,890	9,063
	MT SINAI HOSPITAL	Fixed Income Obligations	3.98%	7/1/2048	295,000	298,410
	NYU HOSPITALS	Fixed Income Obligations	5.75%	7/1/2043	156,669	195,294
	NYU HOSPITAL CENTER	Fixed Income Obligations	4.78%	7/1/2044	100,000	114,270
	NYU HOSPITALS	Fixed Income Obligations	4.37%	7/1/2047	100,000	107,753
	NATIONWIDE MUTL	Fixed Income Obligations	9.38%	8/15/2039	5,000	8,504
	NEVADA POWER CO	Fixed Income Obligations	6.75%	7/1/2037	360,655	381,931
	NY PRESBYTERIAN HOSP	Fixed Income Obligations	4.02%	8/1/2045	63,614	68,772
	NY PRESBYTERIAN	Fixed Income Obligations	4.76%	8/1/2116	82,919	85,173
	NEWELL RUBBERMAID	Fixed Income Obligations	5.38%	4/1/2036	190,097	193,114

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value			Cost	Current Value
	NEWELL RUBBERMAID	Fixed Income Obligations	5.50%	4/1/2046	$ 264,433	$ 268,263
	NEXEN INC	Fixed Income Obligations	5.88%	3/10/2035	158,495	165,313
	NIKE INC	Fixed Income Obligations	3.38%	11/1/2046	540,969	573,824
	NORDSTROM INC	Fixed Income Obligations	5.00%	1/15/2044	362,155	366,347
	NORTHERN NAT GAS	Fixed Income Obligations	4.10%	9/15/2042	192,967	195,195
	NORTHERN STATES PWR	Fixed Income Obligations	3.60%	5/15/2046	282,876	303,462
	NORTHERN STATES	Fixed Income Obligations	3.60%	9/15/2047	287,109	295,087
	NORTHROP GRUMMAN	Fixed Income Obligations	3.25%	1/15/2028	214,886	215,314
	NORTHROP GRUMMAN	Fixed Income Obligations	4.03%	10/15/2047	336,496	350,109
	NORTHWESTERN UNIV	Fixed Income Obligations	4.64%	12/1/2044	131,842	150,896
	NOVARTIS CAPITAL	Fixed Income Obligations	4.40%	5/6/2044	513,380	521,662
	NSTAR ELECTRIC CO	Fixed Income Obligations	3.20%	5/15/2027	460,337	460,510
	OCCIDENTAL PETROLEUM	Fixed Income Obligations	4.40%	4/15/2046	434,229	464,919
	OGLETHORPE POWER	Fixed Income Obligations	4.20%	12/1/2042	294,917	295,286
	OGLETHORPE POWER	Fixed Income Obligations	4.25%	4/1/2046	114,412	115,106
	OKLAHOMA GE CO	Fixed Income Obligations	3.85%	8/15/2047	224,285	234,216
	ONCOR ELECTRIC	Fixed Income Obligations	5.25%	9/30/2040	111,125	124,685
	ONCOR ELEC DELIVERY	Fixed Income Obligations	5.30%	6/1/2042	186,782	182,406
	ONCOR ELECTRIC	Fixed Income Obligations	3.80%	9/30/2047	340,843	353,226
	ORACLE CORP	Fixed Income Obligations	5.38%	7/15/2040	476,561	531,019
	ORACLE CORP	Fixed Income Obligations	4.13%	5/15/2045	1,538,946	1,655,549
	ORACLE CORP	Fixed Income Obligations	4.38%	5/15/2055	342,656	380,025
	ORACLE CORP	Fixed Income Obligations	4.00%	7/15/2046	765,933	819,288
	ORACLE CORP	Fixed Income Obligations	3.80%	11/15/2037	438,346	461,459
	ORACLE CORP	Fixed Income Obligations	4.00%	11/15/2047	1,034,197	1,096,826
	PECO ENERGY CO	Fixed Income Obligations	4.80%	10/15/2043	168,714	177,183
	PECO ENERGY CO	Fixed Income Obligations	3.70%	9/15/2047	259,020	266,898
	PNC FUNDING CORP	Fixed Income Obligations	5.13%	2/8/2020	10,007	10,554
	PPL ELECTRIC UTIL	Fixed Income Obligations	4.13%	6/15/2044	266,452	267,440
	PPL CAPITAL FUND	Fixed Income Obligations	5.00%	3/15/2044	130,005	127,457
	P SEG POWER L L C	Fixed Income Obligations	8.63%	4/15/2031	246,339	224,140
	PACIFIC GAS & ELEC	Fixed Income Obligations	5.80%	3/1/2037	444,544	461,727
	PACIFIC GAS ELEC	Fixed Income Obligations	5.40%	1/15/2040	704,332	705,598
	PACIFIC GAS & ELEC	Fixed Income Obligations	4.50%	12/15/2041	10,406	10,687
	PACIFIC GAS ELEC	Fixed Income Obligations	4.45%	4/15/2042	242,761	235,310
	PACIFIC GAS ELECTRIC	Fixed Income Obligations	3.75%	8/15/2042	669,367	654,230
	PACIFIC GAS ELECTRIC	Fixed Income Obligations	4.75%	2/15/2044	259,501	260,516
	PACIFIC GAS ELECTRIC	Fixed Income Obligations	2.95%	3/1/2026	234,828	233,662
	PACIFICORP	Fixed Income Obligations	5.25%	6/15/2035	144,831	152,758
	PACIFICORP	Fixed Income Obligations	6.25%	10/15/2037	195,456	204,975
	PACIFICORP	Fixed Income Obligations	6.35%	7/15/2038	397,533	395,908
	PACIFICORP	Fixed Income Obligations	6.00%	1/15/2039	537,465	544,227
	PACIFICORP	Fixed Income Obligations	4.10%	2/1/2042	414,059	444,284
	PEPSICO INC	Fixed Income Obligations	3.60%	8/13/2042	376,640	395,672
	PEPSICO INC	Fixed Income Obligations	4.60%	7/17/2045	133,615	139,382
	PEPSICO INC	Fixed Income Obligations	3.45%	10/6/2046	867,258	892,520
	PEPSICO INC	Fixed Income Obligations	3.00%	10/15/2027	262,167	264,065
	PFIZER INC	Fixed Income Obligations	7.20%	3/15/2039	767,427	820,444
	PFIZER INC	Fixed Income Obligations	4.40%	5/15/2044	69,633	74,608
	PFIZER INC	Fixed Income Obligations	5.60%	9/15/2040	286,041	319,113
	PFIZER INC	Fixed Income Obligations	4.13%	12/15/2046	242,685	249,779
	PHILIP MORRIS INTL	Fixed Income Obligations	4.38%	11/15/2041	322,734	317,447
	PHILIP MORRIS INTL	Fixed Income Obligations	3.88%	8/21/2042	676,951	703,082
	PHILIP MORRIS INTL	Fixed Income Obligations	4.13%	3/4/2043	82,853	87,413
	PHILLIPS 66	Fixed Income Obligations	4.30%	4/1/2022	4,397	4,251
	POTOMAC ELEC PWR CO	Fixed Income Obligations	5.40%	6/1/2035	176,538	177,248
	POTOMAC ELECTRIC	Fixed Income Obligations	4.15%	3/15/2043	500,964	545,165
	HARVARD PRES & FEL	Fixed Income Obligations	5.63%	10/1/2038	665,919	677,688

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value			Cost	Current Value
	PRINCIPAL FINANCIAL	Fixed Income Obligations	4.63%	9/15/2042	$ 88,309	$ 89,107
	PROCTER GAMBLE CO	Fixed Income Obligations	3.50%	10/25/2047	676,088	691,679
	PROGRESSIVE CORP	Fixed Income Obligations	6.63%	3/1/2029	130,895	127,476
	PROGRESSIVE CORP	Fixed Income Obligations	3.70%	1/26/2045	140,730	151,232
	PROGRESSIVE CORP	Fixed Income Obligations	4.13%	4/15/2047	503,664	534,595
	PRUDENTIAL FIN MTN	Fixed Income Obligations	6.63%	6/21/2040	51,992	56,172
	PRUDENTIAL FIN MTN	Fixed Income Obligations	4.50%	11/15/2020	19,027	17,965
	PRUDENTIAL FINANICAL	Fixed Income Obligations	3.94%	12/7/2049	162,402	172,787
	PUBLIC SERVICE CO	Fixed Income Obligations	6.50%	8/1/2038	280,506	317,473
	PUBLIC SERVICE	Fixed Income Obligations	4.30%	3/15/2044	377,083	378,831
	PUBLIC SERVICE CO	Fixed Income Obligations	3.55%	6/15/2046	168,232	168,082
	PUBLIC SERVICE	Fixed Income Obligations	3.80%	6/15/2047	77,171	78,648
	PUB SVC EL GAS MTN	Fixed Income Obligations	5.80%	5/1/2037	77,053	79,532
	PUBLIC SERVICE MTN	Fixed Income Obligations	3.80%	3/1/2046	209,398	220,905
	PUGET ENERGY INC	Fixed Income Obligations	6.27%	3/15/2037	58,033	59,540
	PUGET SOUND ENRG	Fixed Income Obligations	5.80%	3/15/2040	313,562	317,460
	PUGET SOUND ENRG	Fixed Income Obligations	5.76%	7/15/2040	365,769	362,596
	QUALCOMM INC	Fixed Income Obligations	4.30%	5/20/2047	401,090	402,964
	RELIANCE STAND MTN	Fixed Income Obligations	2.50%	4/24/2019	24,942	25,056
	REPUBLIC NY CORP	Fixed Income Obligations	7.20%	7/15/2097	50,395	58,247
	RWJ BARNABAS HEALTH	Fixed Income Obligations	3.95%	7/1/2046	85,000	86,652
	ST PAUL TRAVELERS	Fixed Income Obligations	6.75%	6/20/2036	77,818	77,908
	CREDIT BASED SVC	Fixed Income Obligations	3.95%	1/25/2033	5,551	5,675
	SAN DIEGO G E	Fixed Income Obligations	4.50%	8/15/2040	347,650	378,836
	SANTANDER HOLDINGS	Fixed Income Obligations	4.40%	7/13/2027	25,242	25,566
	SCHLUMBERGER HLDGS	Fixed Income Obligations	3.00%	12/21/2020	24,944	25,324
	SEMPRA ENERGY	Fixed Income Obligations	4.05%	12/1/2023	24,916	26,150
	SOUTH CAROLINA ELEC	Fixed Income Obligations	4.35%	2/1/2042	91,864	94,022
	SOUTH CAROL E G	Fixed Income Obligations	4.60%	6/15/2043	414,393	437,517
	SOUTH CAROLINA ELEC	Fixed Income Obligations	5.10%	6/1/2065	484,764	554,937
	SOUTH CAROLINA ELEC	Fixed Income Obligations	4.10%	6/15/2046	166,524	172,735
	SOUTHERN BAPTIST	Fixed Income Obligations	4.86%	7/15/2045	165,000	190,011
	SOUTHERN CAL ED	Fixed Income Obligations	6.00%	1/15/2034	159,945	186,753
	SOUTHERN CAL EDISON	Fixed Income Obligations	5.75%	4/1/2035	143,632	153,331
	SOUTHERN CAL ED	Fixed Income Obligations	5.95%	2/1/2038	574,351	568,727
	SOUTHERN CAL EDISON	Fixed Income Obligations	6.05%	3/15/2039	311,454	328,153
	SOUTHERN CAL ED	Fixed Income Obligations	4.50%	9/1/2040	154,994	168,977
	SOUTHERN CA EDISON	Fixed Income Obligations	3.90%	12/1/2041	392,279	389,809
	SOUTHERN CAL EDISON	Fixed Income Obligations	4.05%	3/15/2042	148,853	155,697
	SOUTHERN CAL EDISON	Fixed Income Obligations	3.60%	2/1/2045	258,692	262,132
	SOUTHERN CAL EDISON	Fixed Income Obligations	4.00%	4/1/2047	53,567	53,704
	SOUTHERN CAL GAS	Fixed Income Obligations	5.13%	11/15/2040	139,495	142,913
	SOUTHERN CALIF GAS	Fixed Income Obligations	3.75%	9/15/2042	675,635	688,637
	SOUTHWESTERN PUBLIC	Fixed Income Obligations	3.70%	8/15/2047	164,051	168,841
	STARBUCKS CORP	Fixed Income Obligations	3.75%	12/1/2047	443,803	451,021
	STATE STREET CORP	Fixed Income Obligations	3.70%	11/20/2023	9,976	10,530
	WELLS FARGO HOME	Fixed Income Obligations	1.86%	4/25/2034	16,011	15,607
	SYNCHRONY FINANCIAL	Fixed Income Obligations	3.95%	12/1/2027	24,927	24,895
	TAMPA ELECTRIC CO	Fixed Income Obligations	4.35%	5/15/2044	71,954	70,712
	TARGET CORP	Fixed Income Obligations	3.63%	4/15/2046	771,905	793,248
	TARGET CORP	Fixed Income Obligations	3.90%	11/15/2047	463,286	473,314
	TEACHERS INSUR	Fixed Income Obligations	4.27%	5/15/2047	302,097	317,262
	TEXAS HEALTH	Fixed Income Obligations	4.33%	11/15/2055	156,317	175,459
	THERMO FISHER SCIEN	Fixed Income Obligations	4.15%	2/1/2024	9,973	10,608
	TIME WARNER INC	Fixed Income Obligations	4.70%	1/15/2021	9,976	10,565
	TIME WARNER INC	Fixed Income Obligations	3.55%	6/1/2024	15,572	15,165
	TIME WARNER CABLE	Fixed Income Obligations	4.13%	2/15/2021	26,169	25,745
	TIME WARNER CABLE	Fixed Income Obligations	4.50%	9/15/2042	9,959	9,382

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value			Cost	Current Value
	TRAVELERS COS INC	Fixed Income Obligations	6.25%	6/15/2037	$ 88,570	$ 88,568
	TRAVELERS COS	Fixed Income Obligations	5.35%	11/1/2040	400,566	404,832
	TRAVELERS COS INC	Fixed Income Obligations	3.75%	5/15/2046	218,530	234,690
	TRAVELERS COS INC	Fixed Income Obligations	4.00%	5/30/2047	619,641	644,228
	TRINITY HEALTH	Fixed Income Obligations	4.13%	12/1/2045	90,377	95,428
	TUFTS UNIVERSITY	Fixed Income Obligations	5.02%	4/15/2112	95,964	108,573
	21ST CENTY FOX AMER	Fixed Income Obligations	6.15%	3/1/2037	24,005	31,431
	21ST CENTY FOX AMER	Fixed Income Obligations	6.15%	3/1/2037	91,023	102,152
	TYSON FOODS INC	Fixed Income Obligations	4.50%	6/15/2022	17,089	18,158
	TYSON FOODS INC	Fixed Income Obligations	3.95%	8/15/2024	18,028	18,930
	BARCLAYS COML MTG	Fixed Income Obligations	2.85%	12/10/2045	20,356	20,070
	US BANCORP	Fixed Income Obligations	5.30%	12/29/2049	13,001	14,073
	UNION ELECTRIC CO	Fixed Income Obligations	3.90%	9/15/2042	137,780	142,384
	UNION PACIFIC CORP	Fixed Income Obligations	4.25%	4/15/2043	312,364	334,469
	UNION PACIFIC CORP	Fixed Income Obligations	4.82%	2/1/2044	170,307	165,502
	UNION PACIFIC CORP	Fixed Income Obligations	3.88%	2/1/2055	63,856	71,119
	UNION PACIFIC CORP	Fixed Income Obligations	4.38%	11/15/2065	348,476	387,678
	UNION PACIFIC CORP	Fixed Income Obligations	4.05%	3/1/2046	272,280	281,154
	UNION PACIFIC CORP	Fixed Income Obligations	4.10%	9/15/2067	109,837	114,763
	UNITED PARCEL	Fixed Income Obligations	4.88%	11/15/2040	279,432	293,040
	UNITED PARCEL	Fixed Income Obligations	3.75%	11/15/2047	653,270	671,132
	UNITED TECHNOLOGIES	Fixed Income Obligations	4.50%	6/1/2042	404,428	410,097
	UNITED TECHNOLOGIES	Fixed Income Obligations	4.15%	5/15/2045	944,397	974,713
	UNITEDHEALTH GROUP	Fixed Income Obligations	5.80%	3/15/2036	265,928	260,066
	UNITEDHEALTH GROUP	Fixed Income Obligations	6.50%	6/15/2037	348,857	355,939
	UNITEDHEALTH GROUP	Fixed Income Obligations	6.88%	2/15/2038	571,133	565,668
	UNITEDHEALTH GRP	Fixed Income Obligations	5.95%	2/15/2041	290,331	306,500
	UNITEDHEALTH GRP INC	Fixed Income Obligations	4.63%	11/15/2041	474,986	479,207
	UNITEDHEALTH GROUP	Fixed Income Obligations	4.63%	7/15/2035	133,050	139,750
	UNITEDHEALTH GROUP	Fixed Income Obligations	4.75%	7/15/2045	403,890	413,420
	UNITEDHEALTH GROUP	Fixed Income Obligations	4.25%	4/15/2047	214,401	214,615
	UNITEDHEALTH GROUP	Fixed Income Obligations	3.75%	10/15/2047	-	-
	UNIV OF NOTRE	Fixed Income Obligations	3.44%	2/15/2045	244,182	251,248
	UNIV OF SOUTHERN	Fixed Income Obligations	3.84%	10/1/2047	355,000	378,739
	VERIZON COMM	Fixed Income Obligations	5.01%	8/21/2054	221,178	230,398
	VERIZON	Fixed Income Obligations	3.50%	11/1/2024	8,327	8,143
	VERIZON	Fixed Income Obligations	4.81%	3/15/2039	353,738	376,636
	VERIZON	Fixed Income Obligations	5.50%	3/16/2047	14,972	17,091
	VIRGINIA EL PWR	Fixed Income Obligations	8.88%	11/15/2038	946,132	1,068,200
	VIRGINIA ELEC POWER	Fixed Income Obligations	4.20%	5/15/2045	228,883	244,411
	VIRGINIA ELEC POWER	Fixed Income Obligations	3.50%	3/15/2027	154,211	155,085
	VIRGINIA ELEC POWER	Fixed Income Obligations	3.80%	9/15/2047	164,267	170,813
	VISA INC	Fixed Income Obligations	4.30%	12/14/2045	1,075,626	1,172,058
	VISA INC	Fixed Income Obligations	3.65%	9/15/2047	411,453	425,782
	WF RBS COMMERCIAL	Fixed Income Obligations	3.34%	6/15/2046	13,798	13,756
	WACHOVIA BANK NA MTN	Fixed Income Obligations	6.60%	1/15/2038	123,235	125,530
	WAL MART STORES INC	Fixed Income Obligations	4.00%	4/11/2043	178,718	181,449
	WALMART STORES INC	Fixed Income Obligations	3.63%	12/15/2047	978,510	1,026,697
	WASHINGTON GAS MTN	Fixed Income Obligations	3.80%	9/15/2046	423,670	441,262
	WELLPOINT INC	Fixed Income Obligations	3.30%	1/15/2023	9,966	10,147
	WELLS FARGO COMPANY	Fixed Income Obligations	4.13%	8/15/2023	19,878	21,091
	WELLS FARGO COM MTN	Fixed Income Obligations	5.38%	11/2/2043	389,329	410,823
	WELLS FARGO CO MTN	Fixed Income Obligations	4.65%	11/4/2044	1,308,416	1,346,755
	WELLS FARGO COMPANY	Fixed Income Obligations	3.90%	5/1/2045	57,880	62,234
	WELLS FARGO COMPANY	Fixed Income Obligations	4.90%	11/17/2045	690,583	752,634
	WELLS FARGO MTN	Fixed Income Obligations	4.40%	6/14/2046	330,379	353,304
	WELLS FARGO MTN	Fixed Income Obligations	4.75%	12/7/2046	667,716	698,525
	WELLS FARGO & CO NEW	Fixed Income Obligations	5.38%	2/7/2035	215,025	221,251

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value			Cost	Current Value
	WELLS FARGO COMPANY	Fixed Income Obligations	5.61%	1/15/2044	$ 414,723	$ 425,348
	WELLS FARGO COMPANY	Fixed Income Obligations	3.07%	1/24/2023	19,000	19,143
	WELLS FAGRO BANK NA	Fixed Income Obligations	5.95%	8/26/2036	151,705	153,793
	WESLEYAN UNIVERSITY	Fixed Income Obligations	4.78%	7/1/2116	115,000	122,077
	WESTAR ENERGY INC	Fixed Income Obligations	4.13%	3/1/2042	145,268	150,189
	WESTAR ENERGY INC	Fixed Income Obligations	4.25%	12/1/2045	406,608	441,140
	RICE UNIVERSITY	Fixed Income Obligations	3.77%	5/15/2055	200,000	212,512
	WILLIAMS PARTNERS LP	Fixed Income Obligations	3.90%	1/15/2025	15,958	16,307
	WISCONSIN POWER	Fixed Income Obligations	6.38%	8/15/2037	130,200	136,838
	WISCONSIN PUBLIC	Fixed Income Obligations	4.75%	11/1/2044	145,947	161,162
	WYETH	Fixed Income Obligations	5.95%	4/1/2037	635,681	677,023
	Total U. S. Corporate Obligations				$ 143,261,994	$ 149,539,067
	Foreign Obligations					
	AON PLC	Fixed Income Obligations	4.45%	5/24/2043	$ 162,191	$ 172,607
	AON PLC	Fixed Income Obligations	4.60%	6/14/2044	54,856	60,001
	ACTAVIS FUNDING SCS	Fixed Income Obligations	4.75%	3/15/2045	175,486	176,717
	AIRBUS SE	Fixed Income Obligations	3.15%	4/10/2027	579,455	581,833
	AIRBUS SE	Fixed Income Obligations	3.95%	4/10/2047	398,801	421,027
	AMERICA MOVIL SA	Fixed Income Obligations	6.13%	11/15/2037	155,207	169,298
	AMERICA MOVIL SAB DE	Fixed Income Obligations	6.13%	3/30/2040	802,568	825,962
	ASIAN DEVELOPMENT BK	Fixed Income Obligations	5.82%	6/16/2028	271,066	251,600
	ASTRAZENECA PLC	Fixed Income Obligations	6.45%	9/15/2037	6,944	6,794
	ASTRAZENECA PLC	Fixed Income Obligations	4.00%	9/18/2042	155,479	156,973
	ASTRAZENECA PLC	Fixed Income Obligations	4.38%	11/16/2045	459,033	478,650
	BHP BILLITON FIN	Fixed Income Obligations	5.00%	9/30/2043	472,954	521,071
	BP CAPITAL MARKETS	Fixed Income Obligations	3.28%	9/19/2027	310,000	313,810
	CENOVUS ENERGY INC	Fixed Income Obligations	5.70%	10/15/2019	7,915	9,466
	CENOVUS ENERGY INC	Fixed Income Obligations	3.00%	8/15/2022	4,015	4,969
	REPUBLIC OF CHILE	Fixed Income Obligations	3.86%	6/21/2047	401,893	410,800
	COCA COLA FEMSA	Fixed Income Obligations	5.25%	11/26/2043	170,446	183,618
	COMMONWEALTH MTN	Fixed Income Obligations	3.90%	7/12/2047	189,741	194,229
	RABOBANK	Fixed Income Obligations	5.25%	8/4/2045	65,010	66,194
	RABOBANK MTN	Fixed Income Obligations	5.25%	5/24/2041	463,502	498,131
	COVIDIEN INTL FI	Fixed Income Obligations	6.55%	10/15/2037	274,240	274,838
	ELECTRICITE DE	Fixed Income Obligations	5.60%	1/27/2040	70,126	76,866
	ELECTRICITE FRANCE	Fixed Income Obligations	6.00%	1/22/2114	77,562	89,324
	ECANA CORP	Fixed Income Obligations	3.90%	11/15/2021	9,851	10,278
	FOMENTO ECONOMICO	Fixed Income Obligations	4.38%	5/10/2043	251,433	258,017
	GE CAPITAL INTL	Fixed Income Obligations	4.42%	11/15/2035	4,125,195	4,365,837
	HSBC HLDGS PLC	Fixed Income Obligations	7.63%	5/17/2032	89,359	101,900
	HSBC HLDGS PLC	Fixed Income Obligations	6.50%	9/15/2037	363,532	361,647
	HSBC HOLDINGS PLC	Fixed Income Obligations	6.80%	6/1/2038	74,908	74,990
	HSBC HOLDINGS PLC	Fixed Income Obligations	5.10%	4/5/2021	21,577	21,489
	HSBC HOLDINGS MTN	Fixed Income Obligations	6.10%	1/14/2042	60,882	61,781
	HSBC HOLDINGS PLC	Fixed Income Obligations	4.00%	3/30/2022	24,879	26,114
	HSBC HOLDINGS PLC	Fixed Income Obligations	4.04%	3/13/2028	340,994	354,328
	INTER AMER DEV BK	Fixed Income Obligations	4.38%	1/24/2044	263,294	274,649
	ISRAEL ST DLR BD	Fixed Income Obligations	2.70%	8/1/2019	2,000,000	1,999,960
	JOHNSON CONTROLS	Fixed Income Obligations	5.13%	9/14/2045	200,448	211,297
	NEXEN INC	Fixed Income Obligations	6.40%	5/15/2037	364,338	423,891
	NORSK HYDRO A S	Fixed Income Obligations	7.15%	1/15/2029	369,947	403,167
	PETROLEOS MTN	Fixed Income Obligations	5.38%	3/13/2022	11,934	12,720
	PETROLEOS MEXICANOS	Fixed Income Obligations	6.50%	3/13/2027	16,050	16,395
	QUEBEC PROVINCE	Fixed Income Obligations	7.50%	9/15/2029	2,054,413	1,970,232
	RABOBANK NEDERLD MTN	Fixed Income Obligations	5.80%	9/30/2110	72,849	85,855
	RIO TINTO FINANC	Fixed Income Obligations	4.75%	3/22/2042	333,219	351,159

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value			Cost	Current Value
	RIO TINTO FIN	Fixed Income Obligations	4.13%	8/21/2042	$ 69,044	$ 74,908
	SAUDI INTERNATIONAL	Fixed Income Obligations	4.63%	10/4/2047	551,615	566,822
	SHELL INTERNATIONAL	Fixed Income Obligations	3.63%	8/21/2042	723,948	804,666
	SHELL INTERNATIONAL	Fixed Income Obligations	4.38%	5/11/2045	472,199	517,210
	SHELL INTERNATIONAL	Fixed Income Obligations	4.00%	5/10/2046	226,229	228,986
	STATOIL ASA	Fixed Income Obligations	4.25%	11/23/2041	34,575	37,849
	STATOIL ASA	Fixed Income Obligations	3.95%	5/15/2043	313,415	329,503
	STATOIL ASA	Fixed Income Obligations	4.80%	11/8/2043	417,498	427,514
	SUNCOR ENERGY INC	Fixed Income Obligations	4.00%	11/15/2047	591,364	608,947
	TELEFONICA EMIS	Fixed Income Obligations	5.46%	2/16/2021	10,004	10,817
	TRANS CANADA	Fixed Income Obligations	5.85%	3/15/2036	289,008	300,998
	TRANS CANADA PIPE	Fixed Income Obligations	6.20%	10/15/2037	328,946	435,485
	TRANS CANADA PL	Fixed Income Obligations	6.10%	6/1/2040	94,232	118,056
	VALE OVERSEAS LTD	Fixed Income Obligations	6.88%	11/21/2036	4,990	6,125
	XL CAPITAL LTD	Fixed Income Obligations	6.25%	5/15/2027	23,459	29,590
	YAMANA GOLD INC	Fixed Income Obligations	4.95%	7/15/2024	11,066	11,500
	Total Foreign Obligations				$ 20,939,184	$ 21,839,460
	Municipal Obligations					
	AMERICAN MUN PWR OH	Fixed Income Obligations	8.08%	2/15/2050	$ 776,596	$ 852,125
	BAY AREA TOLL CA	Fixed Income Obligations	7.04%	4/1/2050	776,075	853,103
	BAY AREA TOLL CA	Fixed Income Obligations	6.91%	10/1/2050	394,453	450,140
	CALIFORNIA ST BUILD	Fixed Income Obligations	7.35%	11/1/2039	2,362,971	2,483,692
	CALIFORNIA ST BUILD	Fixed Income Obligations	7.63%	3/1/2040	20,418	31,289
	CALIFORNIA ST BUILD	Fixed Income Obligations	7.95%	3/1/2036	90,898	89,338
	CALIFORNIA ST BUILD	Fixed Income Obligations	7.60%	11/1/2040	1,133,632	1,205,682
	CMWLTH FING AUTH PA	Fixed Income Obligations	4.14%	6/1/2038	295,639	323,331
	CURATORS UNIV MO SYS	Fixed Income Obligations	5.96%	11/1/2039	106,647	109,369
	DALLAS CNTY TX HOSP	Fixed Income Obligations	5.62%	8/15/2044	506,378	505,647
	DALLAS TX AREA RAPID	Fixed Income Obligations	6.00%	12/1/2044	327,799	344,960
	DALLAS TX AREA RAPID	Fixed Income Obligations	5.02%	12/1/2048	120,226	130,925
	DIST OF COLUMBIA WTR	Fixed Income Obligations	4.81%	10/1/2114	285,246	333,154
	HOUSTON TX	Fixed Income Obligations	3.96%	3/1/2047	420,000	431,642
	ILLINOIS ST TOLL HWY	Fixed Income Obligations	6.18%	1/1/2034	329,324	356,936
	JOBS OH BEVERAGE SYS	Fixed Income Obligations	4.53%	1/1/2035	394,470	419,753
	LOS ANGELES CA UNI	Fixed Income Obligations	5.76%	7/1/2029	234,970	263,128
	LOS ANGELES CA UNI	Fixed Income Obligations	5.75%	7/1/2034	927,349	1,013,776
	LOS ANGELES CA UNI	Fixed Income Obligations	6.76%	7/1/2034	593,386	600,787
	METRO TRANSN AUTH NY	Fixed Income Obligations	6.67%	11/15/2039	46,982	49,540
	METROPOLITAN NY	Fixed Income Obligations	6.81%	11/15/2040	600,525	700,313
	MISSOURI ST HLTH	Fixed Income Obligations	3.65%	1/15/2046	168,429	168,292
	MISSOURI ST HLTH	Fixed Income Obligations	3.65%	8/15/2057	287,649	294,742
	NEW JERSEY ST TPK	Fixed Income Obligations	7.41%	1/1/2040	243,720	246,963
	NEW JERSEY ST TPK	Fixed Income Obligations	7.10%	1/1/2041	975,360	1,165,265
	NEW YORK NY BUILD	Fixed Income Obligations	5.21%	10/1/2031	94,498	111,056
	NEW YORK NY BUILD	Fixed Income Obligations	6.25%	6/1/2035	411,811	386,773
	NEW YORK NY BUILD	Fixed Income Obligations	5.52%	10/1/2037	59,847	56,761
	NEW YORK NY BUILD	Fixed Income Obligations	6.27%	12/1/2037	112,329	114,777
	NEW YORK NY CITY	Fixed Income Obligations	5.51%	8/1/2037	679,834	763,350
	NEW YORK NY CITY	Fixed Income Obligations	5.57%	11/1/2038	72,231	75,985
	NEW YORK ST URBAN	Fixed Income Obligations	5.77%	3/15/2039	544,726	611,285
	NORTH TX TWY AUTH	Fixed Income Obligations	6.72%	1/1/2049	652,943	730,219
	OHIO ST UNIV SER A	Fixed Income Obligations	3.80%	12/1/2046	110,134	116,740
	OHIO UNIV GEN RECPTS	Fixed Income Obligations	5.59%	12/1/2114	85,000	101,680
	OREGON ST DEPT	Fixed Income Obligations	5.83%	11/15/2034	258,203	257,580
	OREGON ST	Fixed Income Obligations	5.89%	6/1/2027	120,822	138,309
	PORT AUTH NY NJ CONS	Fixed Income Obligations	5.65%	11/1/2040	703,270	721,397

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value			Cost	Current Value
	PORT AUTH NY NJ CONS	Fixed Income Obligations	5.65%	11/1/2040	$ 759,683	$ 826,327
	PORT AUTH OF NY NJ	Fixed Income Obligations	4.46%	10/1/2062	125,334	127,020
	REGIONAL TRANSN CO	Fixed Income Obligations	5.84%	11/1/2050	295,700	367,843
	SALES TAX IL	Fixed Income Obligations	3.59%	1/1/2043	449,946	449,249
	SAN ANTONIO TX ELEC	Fixed Income Obligations	4.43%	2/1/2042	330,138	340,746
	SAN DIEGO CNTY	Fixed Income Obligations	5.91%	4/1/2048	166,443	198,492
	SAN JOSE CA REDEV	Fixed Income Obligations	3.38%	8/1/2034	166,097	167,484
	TEXAS ST BUILD	Fixed Income Obligations	5.52%	4/1/2039	176,483	183,792
	TEXAS ST BUILD	Fixed Income Obligations	4.68%	4/1/2040	356,282	360,897
	TEXAS ST TRANSN	Fixed Income Obligations	5.18%	4/1/2030	706,841	762,914
	UNIV CA REGTS MED	Fixed Income Obligations	6.58%	5/15/2049	110,932	119,572
	UNIVERSITY CA REGTS	Fixed Income Obligations	6.55%	5/15/2048	232,547	241,024
	UNIV OF CA	Fixed Income Obligations	4.77%	5/15/2115	372,488	410,021
	UNIV CALIFORNIA CA	Fixed Income Obligations	4.86%	5/15/2112	316,312	329,291
	UNIV OF CALIFORNIA	Fixed Income Obligations	4.60%	5/15/2031	50,000	55,571
	UNIVERSITY TX UNIV	Fixed Income Obligations	6.28%	8/15/2041	98,084	96,081
	UNIVERSITY VA UNIV	Fixed Income Obligations	6.20%	9/1/2039	264,090	284,826
	UNIV OF VIRGINIA VA	Fixed Income Obligations	4.18%	9/1/2117	115,000	119,924
	WASHINGTON ST BUILD	Fixed Income Obligations	5.14%	8/1/2040	300,597	347,119
	Total Municipal Obligations				$ 21,717,787	$ 23,397,997
	Mutual Funds					
*	SEI INSTITUTIONAL INVESTMENTS TRUST	Mutual Fund			$ 774,880	$ 774,895
*	SEI LONG DURATION CREDIT A	Mutual Fund			28,937,396	29,318,900
*	SEI EMERGING MARKETS EQ A	Mutual Fund			9,780,153	11,681,351
*	SEI INST INV WRLD EQ EX US A	Mutual Fund			35,085,130	39,332,449
*	SEI INST INV S/M CAP EQUITY FD CL A	Mutual Fund			15,968,085	14,682,023
*	SEI INST INV L C DIS EQTY A	Mutual Fund			31,625,671	30,130,760
	VANGUARD INSTL INDEX INSTL#94	Mutual Fund			20,468,656	30,418,024
*	SEI INST INV H Y BOND FD A	Mutual Fund			11,620,529	11,348,268
*	SEI OPPORTUNISTIC INCOME A	Mutual Fund			22,507,583	22,514,760
*	SEI INST INV EMER MKT DB A	Mutual Fund			6,490,016	6,835,017
*	SEI INST INV LONG DURTATION A	Mutual Fund			23,524,649	23,060,118
*	SEI EMERGING MARKETS EQ A	Mutual Fund			35,464,818	42,207,849
*	SEI INST INV WRLD EQ EX US A	Mutual Fund			125,886,929	139,743,572
*	SEI INST INV S/M CAP EQUITY FD CL A	Mutual Fund			62,518,617	57,627,976
*	SEI INST INV L C DIS EQTY A	Mutual Fund			114,449,929	109,705,167
	VANGUARD INSTL INDEX INSTL#94	Mutual Fund			74,286,891	111,043,399
*	SEI INST INV H Y BOND FD A	Mutual Fund			41,836,690	41,170,266
*	SEI LONG DURATION CREDIT A	Mutual Fund			285,009,975	291,346,377
*	SEI INST INV EMER MKT DB A	Mutual Fund			26,037,272	27,539,645
	Total Mutual Funds				$ 972,273,869	$ 1,040,480,816
	Interest Swaps					
	GOLDMAN SACHS	Interest Rate Swaps			$ -	$ (23,106,322)
	GOLDMAN SACHS	Interest Rate Swaps			-	23,467,016
	Total Interest Swaps				$ -	$ 360,694
	Hedge Funds					
*	SEI HDG SPC OF SEG PORTFOLIO A	Hedge Fund			$ 32,058,573	$ 33,794,395
*	SEI HDG SPC OF SEG PORTFOLIO A	Hedge Fund			193,340,627	204,945,003
*	MLB - HEDGE POOL	Hedge Fund			31,406	41,243
*	MLB - HEDGE POOL	Hedge Fund			213,625	280,537
	Total Hedge Funds				$ 225,644,231	$ 239,061,178

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
	Cash and Cash Equivalents			
	FIRST AMERICAN PRIME OBLIGATIONS	Short Term Funds	$ 34,821	$ 34,821
	FIRST AMERICAN PRIME OBLIGATIONS	Short Term Funds	106,996	106,996
	FIRST AMERICAN PRIME OBLIGATIONS	Short Term Funds	32	32
	FIRST AMERICAN PRIME OBLIGATIONS	Short Term Funds	195,802	195,802
	U. S. TREASURY SHORT TERM OBLIGATION	Fixed Income Obligations	174,542	174,990
	U. S. TREASURY SHORT TERM OBLIGATION	Fixed Income Obligations	1,983,506	1,984,846
	FIRST AMERICAN PRIME OBLIGATIONS	Short Term Funds	9,618,316	9,618,316
	FIRST AMERICAN PRIME OBLIGATIONS	Short Term Funds	31,339	31,339
	FIRST AMERICAN PRIME OBLIGATIONS	Short Term Funds	1,478,098	1,478,098
	FIRST AMERICAN PRIME OBLIGATIONS	Short Term Funds	2,077,790	2,077,790
	FIRST AMERICAN PRIME OBLIGATIONS	Short Term Funds	39	39
	FIRST AMERICAN PRIME OBLIGATIONS	Short Term Funds	163,180	163,180
	FIRST AMERICAN PRIME OBLIGATIONS	Short Term Funds	290,000	290,000
	FIRST AMERICAN PRIME OBLIGATIONS	Short Term Funds	9,579,891	9,579,891
	FIRST AMERICAN PRIME OBLIGATIONS	Short Term Funds	3,445,169	3,445,169
	U. S. TREASURY SHORT TERM OBLIGATION	Fixed Income Obligations	338,815	339,963
	U. S. TREASURY SHORT TERM OBLIGATION	Fixed Income Obligations	1,098,917	1,099,329
	U. S. TREASURY SHORT TERM OBLIGATION	Fixed Income Obligations	149,577	149,882
	U. S. TREASURY SHORT TERM OBLIGATION	Fixed Income Obligations	162,482	162,742
	U. S. TREASURY SHORT TERM OBLIGATION	Fixed Income Obligations	239,197	239,342
	VARIOUS		(17,407,310)	(17,407,310)
	Total Cash and Cash Equivalents		13,761,199	13,765,257
			$ 1,551,493,894	$ 1,678,799,854

(*) - denotes Party-in-Interest

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS
Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2017

	Plan's Individual Ownership % in Group Trust	Cost	Current Value
Angels Baseball LP	2.24%	$ 34,720,350	$ 37,569,287
Athletics Investment Group, LLC	2.93%	45,392,683	49,117,325
AZPB Limited Partnership	2.22%	34,455,752	37,282,977
Baltimore Orioles L.P.	3.01%	46,709,847	50,542,568
The Baseball Club of Seattle, LLLP	3.82%	59,288,392	64,153,230
Boston Red Sox Baseball Club Limited Partnership	2.92%	45,231,581	48,943,004
Braves Holdings LLC	3.77%	58,497,136	63,297,048
Chicago White Sox, Ltd.	4.96%	76,905,565	83,215,959
The Cincinnati Reds, LLC	2.59%	40,227,821	43,528,666
Cleveland Indians Baseball Co. LLC	3.29%	51,086,528	55,278,372
Colorado Rockies Baseball Club, Ltd.	3.01%	46,675,907	50,505,842
Detroit Tigers, Inc.	1.89%	29,262,999	31,664,139
Houston Astros, LLC	3.28%	50,865,326	55,039,019
Kansas City Royals Baseball Corporation	2.86%	44,394,740	48,037,497
Los Angeles Dodgers LLC	1.95%	30,181,671	32,658,191
Marlins Holdings LLC	1.96%	30,383,767	32,876,870
New York Yankees Partnership	3.87%	60,028,207	64,953,749
Padres, L.P.	2.51%	38,953,821	42,150,130
The Phillies	5.45%	84,565,195	91,504,090
Pittsburgh Associates	2.67%	41,409,843	44,807,678
Rangers Baseball, LLC	1.23%	19,058,468	20,622,288
San Francisco Baseball Associates LLC	4.38%	67,952,514	73,528,276
Sterling Mets, L.P.	2.63%	40,835,469	44,186,174
St. Louis Cardinals, L.L.C.	2.29%	35,564,261	38,482,444
Tampa Bay Rays Baseball, Ltd.	2.12%	32,928,638	35,630,557
Washington Nationals Baseball Club, LLC	1.15%	17,907,691	19,377,085
American and National Leagues of Professional Baseball Clubs Retirement Income Plan for Umpires	10.13%	157,168,893	170,065,197
Major League Baseball – Office Employees' Plan	13.76%	213,582,951	231,108,243
Minor League Players' Pension Plan	1.11%	17,257,879	18,673,953
Total Group Trust	100.00%	$1,551,493,894	$1,678,799,854

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS
Schedule H, Part IV, Line 4(j)—Schedule of Reportable Transactions of the Group Trust
For the Year Ended December 31, 2017

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

Note 1: The threshold for reporting transactions under the Department of Labor's provisions is 5% of the fair value of the Group Trust's assets at the beginning of the year of $1,385,681,480. Of this amount, 5% is $69,284,074.

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

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	BEGINNING MARKET VALUE				**1,385,681,480.71**		
	COMPARATIVE VALUE (5%)				**69,284,074.03**		

CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE

NO TRANSACTIONS QUALIFIED FOR THIS SECTION

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE

Broker: Citigroup Global Markets Inc.

Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/04/2017 060006871406	B	260,000.000	.9616		- 250,016	250,016	
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/04/2017 060006871406	S	- 150,000.000	.9615		144,223	144,658	- 436
Issue: 172967LD1 - Citigroup Inc 3.887% 1/10/28							
01/04/2017 060006871406	B	155,000.000	1.0000		- 155,000	155,000	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/04/2017 060006871406	S	- 125,000.000	.8429		105,361	104,622	740
Issue: 594918BT0 - Microsoft Corp 3.700% 8/08/46							
01/06/2017 060006871406	B	30,000.000	.9462		- 28,387	28,387	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/06/2017 060006871406	S	- 30,000.000	.8497		25,491	25,182	308
Issue: 04650NAB0 - At T Inc 5.350% 9/01/40							
01/17/2017 060006871402	S	- 2,000.000	1.0352		2,070	2,231	- 160

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 87612EBF2 - Target Corp 3.625% 4/15/46							
01/17/2017 060006871406	S	- 165,000.000	.9326		153,871	165,204	- 11,333
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/17/2017 060006871406	B	150,000.000	.8627		- 129,398	129,398	
Issue: 151020AU8 - Celgene Corp 5.000% 8/15/45							
01/18/2017 060006871406	S	- 135,000.000	1.0434		140,852	147,546	- 6,693
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/18/2017 060006871406	B	120,000.000	.8538		- 102,450	102,450	
Issue: 68389XAV7 - Oracle Corp 4.300% 7/08/34							
01/19/2017 060006871406	B	105,000.000	1.0357		- 108,744	108,744	
Issue: 68389XBE4 - Oracle Corp 3.900% 5/15/35							
01/19/2017 060006871406	S	- 100,000.000	.9912		99,116	99,319	- 203
Issue: 172967KY6 - Citigroup Inc 3.200% 10/21/26							
01/23/2017 060006871406	S	- 80,000.000	.9527		76,215	76,789	- 574
Issue: 172967LD1 - Citigroup Inc 3.887% 1/10/28							
01/23/2017 060006871406	B	75,000.000	1.0010		- 75,073	75,073	
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/25/2017 060006871406	B	165,000.000	.9567		- 157,859	157,859	
Issue: 57636QAG9 - Mastercard Inc 2.950% 11/21/26							
01/25/2017 060006871406	S	- 170,000.000	.9815		166,850	169,692	- 2,842
Issue: 743315AQ6 - Progressive Corp 3.700% 1/26/45							
01/26/2017 060006871406	B	150,000.000	.9382		- 140,730	140,730	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 654106AD5 - Nike Inc 3.625% 5/01/43							
01/26/2017 060006871406	S	- 280,000.000	.9333		261,316	283,960	- 22,645
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/26/2017 060006871406	B	105,000.000	.8319		- 87,347	87,347	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/26/2017 060006871406	B	250,000.000	.8347		- 208,672	208,672	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/26/2017 060006871406	S	- 140,000.000	.8359		117,031	117,751	- 720
Issue: 02209SAV5 - Altria Group Inc 3.875% 9/16/46							
01/26/2017 060006871406	S	- 115,000.000	.9095		104,595	110,942	- 6,347
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/27/2017 060006871406	B	70,000.000	.9572		- 67,003	67,003	
Issue: 61746BEF9 - Morgan Stanley 3.625% 1/20/27							
01/27/2017 060006871406	S	- 75,000.000	.9827		73,699	74,132	- 433
Issue: 61746BEG7 - Morgan Stanley Mtn 4.375% 1/22/47							
01/27/2017 060006871406	B	35,000.000	.9919		- 34,716	34,716	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/27/2017 060006871406	S	- 35,000.000	.8373		29,307	29,425	- 118
Issue: 594918BU7 - Microsoft Corp 3.950% 8/08/56							
01/30/2017 060006871406	S	- 100,000.000	.9159		91,586	96,876	- 5,290
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/30/2017 060006871406	B	100,000.000	.8361		- 83,609	83,609	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 594918CB8 - Microsoft Corp 4.500% 2/06/57							
01/31/2017 060006871406	S	- 170,000.000	1.0119		172,020	169,499	2,521
Issue: 00206RDR0 - At T Inc 5.250% 3/01/37							
01/31/2017 060006871406	B	125,000.000	.9953		- 124,411	124,411	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/31/2017 060006871406	B	185,000.000	.8388		- 155,169	155,169	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/31/2017 060006871406	S	- 90,000.000	.8380		75,417	75,489	- 72
Issue: 172967KY6 - Citigroup Inc 3.200% 10/21/26							
02/01/2017 060006871406	S	- 135,000.000	.9459		127,691	129,581	- 1,890
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
02/01/2017 060006871406	B	125,000.000	.9573		- 119,668	119,668	
Issue: 172967JU6 - Citigroup Inc 4.650% 7/30/45							
02/01/2017 060006871406	B	65,000.000	1.0333		- 67,162	67,162	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
02/01/2017 060006871406	S	- 60,000.000	.8358		50,147	50,341	- 194
Issue: 29736RAK6 - Estee Lauder Co 4.150% 3/15/47							
02/06/2017 060006871406	B	455,000.000	.9974		- 453,812	453,812	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
02/06/2017 060006871406	S	- 450,000.000	.8424		379,072	377,446	1,626
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
02/07/2017 060006871406	B	85,000.000	.9664		- 82,145	82,145	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967LD1 - Citigroup Inc 3.887% 1/10/28							
02/07/2017 060006871406	S	- 90,000.000	1.0048		90,433	90,196	237
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
02/08/2017 060006871406	B	85,000.000	.9708		- 82,516	82,516	
Issue: 38141GWB6 - Goldman Sachs Group 3.850% 1/26/27							
02/08/2017 060006871406	S	- 95,000.000	1.0078		95,737	94,870	867
Issue: 29736RAK6 - Estee Lauder Co 4.150% 3/15/47							
02/08/2017 060006871406	S	- 210,000.000	1.0056		211,168	209,452	1,716
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
02/08/2017 060006871406	B	205,000.000	.8542		- 175,115	175,115	
Issue: 594918CA0 - Microsoft Corp 4.250% 2/06/47							
02/09/2017 060006871406	S	- 230,000.000	1.0224		235,154	234,884	270
Issue: 594918BZ6 - Microsoft Corp 4.100% 2/06/37							
02/09/2017 060006871406	B	290,000.000	1.0233		- 296,743	296,743	
Issue: 037833CJ7 - Apple Inc 3.350% 2/09/27							
02/13/2017 060006871406	B	125,000.000	1.0079		- 125,986	125,986	
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
02/13/2017 060006871406	B	170,000.000	.9841		- 167,291	167,291	
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
02/13/2017 060006871406	S	- 120,000.000	.9844		118,125	118,040	85
Issue: 035242AP1 - Anheuser Busch 3.650% 2/01/26							
02/13/2017 060006871406	S	- 200,000.000	1.0074		201,482	214,036	- 12,554

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
02/14/2017 060006871406	B	45,000.000	.9625		- 43,314	43,314	
Issue: 00817YAX6 - Aetna Inc 4.375% 6/15/46							
02/14/2017 060006871406	B	180,000.000	1.0120		- 182,160	182,160	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
02/21/2017 060006871406	B	90,000.000	.9666		- 86,991	86,991	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
02/21/2017 060006871406	S	- 85,000.000	.9681		82,291	82,057	234
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
02/21/2017 060006871406	S	- 105,000.000	.9702		101,866	101,364	502
Issue: 46625HRY8 - Jpmorgan Chase Co 3.782% 2/01/28							
02/21/2017 060006871406	S	- 125,000.000	1.0095		126,186	125,209	978
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
02/21/2017 060006871406	B	185,000.000	.9844		- 182,109	182,109	
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
02/21/2017 060006871406	B	60,000.000	1.0037		- 60,223	60,223	
Issue: 585055BU9 - Medtronic Inc 4.625% 3/15/45							
02/21/2017 060006871406	B	115,000.000	1.0717		- 123,249	123,249	
Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46							
02/21/2017 060006871406	S	- 100,000.000	1.0812		108,121	104,972	3,149
Issue: 717081CY7 - Pfizer Inc 7.200% 3/15/39							
02/22/2017 060006871406	B	330,000.000	1.4278		- 471,181	471,181	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 949746SH5 - Wells Fargo Company 3.000% 10/23/26							
02/22/2017 060006871406	B	605,000.000	.9550		- 577,745	577,745	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
02/22/2017 060006871406	B	250,000.000	.9681		- 242,031	242,031	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
02/22/2017 060006871406	B	105,000.000	.9681		- 101,653	101,653	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
02/22/2017 060006871406	S	- 315,000.000	.9670		304,615	304,630	- 15
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
02/22/2017 060006871406	S	- 545,000.000	.9855		537,080	535,702	1,379
Issue: 94974BGK0 - Wells Fargo Company 3.900% 5/01/45							
02/22/2017 060006871406	S	- 300,000.000	.9572		287,160	297,657	- 10,497
Issue: 718172AW9 - Philip Morris Intl 4.125% 3/04/43							
02/22/2017 060006871406	S	- 130,000.000	.9699		126,081	128,372	- 2,292
Issue: 38141GWB6 - Goldman Sachs Group 3.850% 1/26/27							
02/23/2017 060006871406	S	- 60,000.000	1.0095		60,567	59,974	593
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
02/23/2017 060006871406	B	50,000.000	.9891		- 49,453	49,453	
Issue: 718172AW9 - Philip Morris Intl 4.125% 3/04/43							
02/23/2017 060006871406	B	85,000.000	.9747		- 82,853	82,853	
Issue: 718172BD0 - Philip Morris Intl 4.875% 11/15/43							
02/23/2017 060006871406	S	- 85,000.000	1.0862		92,329	91,141	1,187

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
02/24/2017 060006871406	B	50,000.000	.9767		- 48,836	48,836	
Issue: 61746BEF9 - Morgan Stanley 3.625% 1/20/27							
02/24/2017 060006871406	B	110,000.000	.9968		- 109,644	109,644	
Issue: 61746BEG7 - Morgan Stanley Mtn 4.375% 1/22/47							
02/24/2017 060006871406	S	- 55,000.000	1.0085		55,466	54,600	866
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
02/24/2017 060006871406	S	- 105,000.000	.9917		104,130	103,305	825
Issue: 548661DJ3 - Lowe S Cos Inc 4.375% 9/15/45							
02/24/2017 060006871406	S	- 150,000.000	1.0533		157,994	162,247	- 4,254
Issue: 548661DA2 - Lowes Companies Inc 5.000% 9/15/43							
02/24/2017 060006871406	B	170,000.000	1.1389		- 193,605	193,605	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
02/28/2017 060006871406	S	- 25,000.000	.9809		24,523	24,408	115
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
02/28/2017 060006871406	S	- 65,000.000	.9809		63,761	63,461	300
Issue: 06051GGF0 - Bank Of America Mtn 3.824% 1/20/28							
02/28/2017 060006871406	S	- 55,000.000	1.0068		55,372	55,000	372
Issue: 06051GGG8 - Bank Of America Mtn 4.443% 1/20/48							
02/28/2017 060006871406	B	30,000.000	1.0185		- 30,554	30,554	
Issue: 46625HRY8 - Jpmorgan Chase Co 3.782% 2/01/28							
02/28/2017 060006871406	S	- 155,000.000	1.0156		157,421	155,259	2,162

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
02/28/2017 060006871406	B	150,000.000	.9900		- 148,500	148,500	
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
02/28/2017 060006871406	B	50,000.000	.9902		- 49,508	49,508	
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
02/28/2017 060006871406	B	75,000.000	1.0150		- 76,122	76,122	
Issue: 61746BEF9 - Morgan Stanley 3.625% 1/20/27							
03/01/2017 060006871406	S	- 90,000.000	.9932		89,384	89,212	172
Issue: 46625HRY8 - Jpmorgan Chase Co 3.782% 2/01/28							
03/01/2017 060006871406	B	90,000.000	1.0102		- 90,918	90,918	
Issue: 594918CB8 - Microsoft Corp 4.500% 2/06/57							
03/01/2017 060006871406	B	155,000.000	1.0237		- 158,678	158,678	
Issue: 594918BE3 - Microsoft Corp 4.000% 2/12/55							
03/01/2017 060006871406	S	- 160,000.000	.9436		150,971	156,228	- 5,257
Issue: 172967KY6 - Citigroup Inc 3.200% 10/21/26							
03/02/2017 060006871406	S	- 200,000.000	.9543		190,850	191,972	- 1,122
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/02/2017 060006871406	S	- 80,000.000	.9572		76,575	78,007	- 1,432
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
03/02/2017 060006871406	B	180,000.000	.9789		- 176,203	176,203	
Issue: 172967KR1 - Citigroup Inc 4.750% 5/18/46							
03/02/2017 060006871406	B	100,000.000	.9896		- 98,964	98,964	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828NA4 - U S Treasury Nt 3.125% 4/30/17							
03/03/2017 060006871402	S	- 55,000.000	1.0038		55,208	55,771	- 563
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/03/2017 060006871406	S	- 60,000.000	.9564		57,384	58,169	- 784
Issue: 46625HRY8 - Jpmorgan Chase Co 3.782% 2/01/28							
03/03/2017 060006871406	S	- 130,000.000	1.0061		130,788	130,300	488
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
03/03/2017 060006871406	B	125,000.000	.9783		- 122,285	122,285	
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
03/03/2017 060006871406	B	65,000.000	.9965		- 64,770	64,770	
Issue: 12189LAW1 - Burlingtn Santa Fe 4.150% 4/01/45							
03/07/2017 060006871406	B	60,000.000	.9892		- 59,351	59,351	
Issue: 12189LAP6 - Burlingtn North 5.150% 9/01/43							
03/07/2017 060006871406	S	- 55,000.000	1.1380		62,589	69,785	- 7,196
Issue: 437076BH4 - Home Depot Inc 4.250% 4/01/46							
03/08/2017 060006871406	B	125,000.000	1.0205		- 127,563	127,563	
Issue: 437076BD3 - Home Depot Inc 4.875% 2/15/44							
03/08/2017 060006871406	S	- 125,000.000	1.1127		139,091	147,399	- 8,308
Issue: 912828D98 - U S Treasury Nt 1.000% 9/15/17							
03/14/2017 060006871402	B	860,000.000	1.0003		- 860,269	860,269	
Issue: 341081FH5 - Florida Power Light 3.800% 12/15/42							
03/15/2017 060006871406	B	105,000.000	.9778		- 102,665	102,665	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 341081FA0 - Florida Pwr & Lt 5.950% 2/01/38							
03/15/2017 060006871406	S	- 100,000.000	1.2744		127,441	120,307	7,134
Issue: 912796KS7 - U S Treasury Bill 4/13/17							
03/15/2017 060006871406	B	340,000.000	.9994		- 339,808	339,808	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/17/2017 060006871406	B	75,000.000	.9522		- 71,414	71,414	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/17/2017 060006871406	B	30,000.000	.9530		- 28,589	28,589	
Issue: 94980VAG3 - Wells Fagro Bank Na 5.950% 8/26/36							
03/17/2017 060006871406	S	- 95,000.000	1.1998		113,983	117,085	- 3,102
Issue: 92976GAG6 - Wachovia Bank Na Mtn 5.850% 2/01/37							
03/17/2017 060006871406	S	- 35,000.000	1.1900		41,651	41,384	267
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
03/21/2017 060006871406	B	120,000.000	1.4688		- 176,261	176,261	
Issue: 172967JU6 - Citigroup Inc 4.650% 7/30/45							
03/21/2017 060006871406	S	- 130,000.000	1.0341		134,436	134,207	229
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/22/2017 060006871406	S	- 270,000.000	.9724		262,543	262,026	517
Issue: 26442EAE0 - Duke Energy Ohio Inc 3.700% 6/15/46							
03/22/2017 060006871406	B	315,000.000	.9346		- 294,405	294,405	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/23/2017 060006871406	S	- 60,000.000	.9703		58,219	58,220	- 1

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/23/2017 060006871406	S	- 45,000.000	.9695		43,625	43,665	- 40
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/23/2017 060006871406	S	- 85,000.000	.9695		82,404	82,479	- 75
Issue: 00206RDR0 - At T Inc 5.250% 3/01/37							
03/23/2017 060006871406	B	130,000.000	1.0202		- 132,630	132,630	
Issue: 94974BGE4 - Wells Fargo Co Mtn 4.650% 11/04/44							
03/23/2017 060006871406	B	75,000.000	1.0099		- 75,744	75,744	
Issue: 913017CA5 - United Technologies 4.150% 5/15/45							
03/23/2017 060006871406	B	50,000.000	1.0115		- 50,575	50,575	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/28/2017 060006871406	S	- 430,000.000	.9694		416,831	419,815	- 2,983
Issue: 038222AM7 - Applied Materials 4.350% 4/01/47							
03/28/2017 060006871406	B	495,000.000	.9982		- 494,094	494,094	
Issue: 61746BEF9 - Morgan Stanley 3.625% 1/20/27							
03/29/2017 060006871406	S	- 105,000.000	.9937		104,336	104,081	255
Issue: 61746BEG7 - Morgan Stanley Mtn 4.375% 1/22/47							
03/29/2017 060006871406	B	65,000.000	1.0064		- 65,418	65,418	
Issue: 46625HRY8 - Jpmorgan Chase Co 3.782% 2/01/28							
03/29/2017 060006871406	B	105,000.000	1.0106		- 106,115	106,115	
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
03/29/2017 060006871406	S	- 65,000.000	1.0023		65,151	64,899	252

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/31/2017 060006871406	S	- 150,000.000	.9666		144,984	145,636	- 652
Issue: 12189LBB6 - Burlingtn North 4.125% 6/15/47							
03/31/2017 060006871406	S	- 395,000.000	.9952		393,096	390,485	2,611
Issue: 87612EBF2 - Target Corp 3.625% 4/15/46							
03/31/2017 060006871406	B	185,000.000	.9014		- 166,761	166,761	
Issue: 12189LAE1 - Burlington North 5.400% 6/01/41							
03/31/2017 060006871406	B	405,000.000	1.1718		- 474,575	474,575	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/04/2017 060006871406	S	- 25,000.000	.9791		24,477	24,273	204
Issue: 743315AS2 - Progressive Corp 4.125% 4/15/47							
04/04/2017 060006871406	B	30,000.000	1.0005		- 30,015	30,015	
Issue: 548661DJ3 - Lowe S Cos Inc 4.375% 9/15/45							
04/05/2017 060006871406	S	- 130,000.000	1.0465		136,042	140,614	- 4,572
Issue: 548661DN4 - Lowes Cos Inc 3.700% 4/15/46							
04/05/2017 060006871406	B	135,000.000	.9416		- 127,109	127,109	
Issue: 594918CA0 - Microsoft Corp 4.250% 2/06/47							
04/10/2017 060006871406	S	- 130,000.000	1.0350		134,545	134,298	247
Issue: 594918BT0 - Microsoft Corp 3.700% 8/08/46							
04/10/2017 060006871406	B	140,000.000	.9460		- 132,434	132,434	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/11/2017 060006871406	B	50,000.000	.9867		- 49,336	49,336	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 375558BG7 - Gilead Sciences Inc 4.600% 9/01/35							
04/11/2017 060006871406	S	- 80,000.000	1.0381		83,045	80,021	3,024
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/12/2017 060006871406	S	- 185,000.000	.9877		182,716	180,407	2,310
Issue: 46625HRY8 - Jpmorgan Chase Co 3.782% 2/01/28							
04/12/2017 060006871406	S	- 415,000.000	1.0170		422,059	416,559	5,500
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
04/12/2017 060006871406	B	395,000.000	.9970		- 393,827	393,827	
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
04/12/2017 060006871406	B	210,000.000	1.0113		- 212,373	212,373	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/18/2017 060006871406	B	235,000.000	1.0072		- 236,689	236,689	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/18/2017 060006871406	S	- 175,000.000	1.0086		176,504	173,725	2,779
Issue: 172967LJ8 - Citigroup Inc 4.281% 4/24/48							
04/18/2017 060006871406	B	205,000.000	1.0000		- 205,000	205,000	
Issue: 055451AV0 - Bhp Billiton Fin 5.000% 9/30/43							
04/18/2017 060006871406	S	- 265,000.000	1.1428		302,853	290,738	12,115
Issue: 548661DQ7 - Lowes Cos Inc 4.050% 5/03/47							
04/20/2017 060006871406	B	80,000.000	1.0003		- 80,027	80,027	
Issue: 548661DN4 - Lowes Cos Inc 3.700% 4/15/46							
04/20/2017 060006871406	S	- 85,000.000	.9475		80,536	80,032	504

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/21/2017 060006871406	S	- 65,000.000	.9988		64,919	64,663	255
Issue: 00206RDH2 - At T Inc 5.150% 3/15/42							
04/21/2017 060006871406	B	95,000.000	.9998		- 94,981	94,981	
Issue: 172967LD1 - Citigroup Inc 3.887% 1/10/28							
04/24/2017 060006871406	S	- 145,000.000	1.0139		147,010	145,114	1,896
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
04/24/2017 060006871406	B	55,000.000	.9978		- 54,880	54,880	
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
04/24/2017 060006871406	S	- 65,000.000	1.0116		65,756	65,047	709
Issue: 172967LJ8 - Citigroup Inc 4.281% 4/24/48							
04/24/2017 060006871406	B	65,000.000	.9867		- 64,134	64,134	
Issue: 46647PAF3 - Jpmorgan Chase Co 3.658% 5/01/28							
04/24/2017 060006871406	B	140,000.000	.9954		- 139,356	139,356	
Issue: 21684AAF3 - Cooperatieve 3.750% 7/21/26							
04/24/2017 060006871406	S	- 65,000.000	.9911		64,422	64,705	- 283
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/25/2017 060006871406	S	- 135,000.000	.9820		132,574	134,035	- 1,461
Issue: 384802AB0 - Ww Grainger Inc 4.600% 6/15/45							
04/25/2017 060006871406	B	150,000.000	1.0775		- 161,624	161,624	
Issue: 654106AG8 - Nike Inc 3.375% 11/01/46							
04/26/2017 060006871406	B	180,000.000	.8925		- 160,646	160,646	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 654106AE3 - Nike Inc 3.875% 11/01/45							
04/26/2017 060006871406	S	- 175,000.000	.9757		170,748	177,517	- 6,769
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/27/2017 060006871406	B	20,000.000	.9791		- 19,581	19,581	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/27/2017 060006871406	B	95,000.000	.9809		- 93,189	93,189	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/27/2017 060006871406	S	- 90,000.000	.9819		88,369	88,917	- 548
Issue: 345370CS7 - Ford Motor Company 5.291% 12/08/46							
04/27/2017 060006871406	S	- 25,000.000	1.0102		25,255	25,143	112
Issue: 594918CA0 - Microsoft Corp 4.250% 2/06/47							
04/27/2017 060006871406	B	100,000.000	1.0415		- 104,150	104,150	
Issue: 713448CZ9 - Pepsico Inc 4.600% 7/17/45							
04/27/2017 060006871406	S	- 100,000.000	1.0891		108,910	111,346	- 2,436
Issue: 913017BT5 - United Technologies 4.500% 6/01/42							
04/28/2017 060006871406	S	- 130,000.000	1.0765		139,948	142,463	- 2,515
Issue: 913017CA5 - United Technologies 4.150% 5/15/45							
04/28/2017 060006871406	B	125,000.000	1.0244		- 128,048	128,048	
Issue: 313385HT6 - F H L B Disc Nts 7/05/17							
05/09/2017 060006871402	B	120,000.000	.9987		- 119,841	119,841	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/09/2017 060006871406	S	- 55,000.000	.9673		53,204	53,405	- 201

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/09/2017 060006871406	S	- 95,000.000	.9675		91,913	92,245	- 332
Issue: 68389XAW5 - Oracle Corp 4.500% 7/08/44							
05/09/2017 060006871406	B	105,000.000	1.0494		- 110,191	110,191	
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
05/09/2017 060006871406	S	- 385,000.000	.9865		379,796	381,384	- 1,588
Issue: 743315AS2 - Progressive Corp 4.125% 4/15/47							
05/09/2017 060006871406	B	60,000.000	1.0140		- 60,839	60,839	
Issue: 22160KAM7 - Costco Wholesale 3.000% 5/18/27							
05/09/2017 060006871406	B	390,000.000	.9914		- 386,634	386,634	
Issue: 912803EW9 - U S Treas Bd Strip 2/15/47							
05/09/2017 060006871424	B	16,300,000.000	.3949		- 6,436,381	6,436,381	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/10/2017 060006871406	B	65,000.000	.9730		- 63,243	63,243	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/10/2017 060006871406	S	- 90,000.000	.9731		87,581	87,395	186
Issue: 61746BEG7 - Morgan Stanley Mtn 4.375% 1/22/47							
05/10/2017 060006871406	S	- 75,000.000	1.0118		75,884	74,712	1,172
Issue: 694308HF7 - Pacific Gas Elec 5.125% 11/15/43							
05/10/2017 060006871406	S	- 105,000.000	1.1587		121,668	104,839	16,828
Issue: 695114BZ0 - Pacificorp 5.250% 6/15/35							
05/10/2017 060006871406	B	125,000.000	1.1587		- 144,831	144,831	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 694308HH3 - Pacific Gas Electric 4.750% 2/15/44							
05/10/2017 060006871406	B	110,000.000	1.1032		- 121,348	121,348	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/11/2017 060006871406	S	- 40,000.000	.9661		38,644	38,842	- 199
Issue: 743315AS2 - Progressive Corp 4.125% 4/15/47							
05/11/2017 060006871406	B	45,000.000	1.0128		- 45,575	45,575	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/12/2017 060006871406	S	- 55,000.000	.9755		53,651	53,412	239
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/12/2017 060006871406	S	- 130,000.000	.9755		126,811	126,246	565
Issue: 61746BEG7 - Morgan Stanley Mtn 4.375% 1/22/47							
05/12/2017 060006871406	B	145,000.000	1.0189		- 147,736	147,736	
Issue: 26442EAE0 - Duke Energy Ohio Inc 3.700% 6/15/46							
05/12/2017 060006871406	B	65,000.000	.9535		- 61,976	61,976	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
05/15/2017 060006871406	S	- 300,000.000	.9979		299,355	299,241	114
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
05/15/2017 060006871406	B	660,000.000	1.0027		- 661,779	661,779	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
05/16/2017 060006871406	S	- 65,000.000	1.0011		65,071	64,823	248
Issue: 172967LJ8 - Citigroup Inc 4.281% 4/24/48							
05/16/2017 060006871406	B	75,000.000	.9945		- 74,585	74,585	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 46647PAF3 - Jpmorgan Chase Co 3.658% 5/01/28							
05/16/2017 060006871406	S	- 145,000.000	.9994		144,912	144,773	139
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
05/16/2017 060006871406	B	135,000.000	1.0042		- 135,570	135,570	
Issue: 437076BA9 - Home Depot Inc 4.200% 4/01/43							
05/16/2017 060006871406	S	- 155,000.000	1.0492		162,620	159,381	3,239
Issue: 437076BD3 - Home Depot Inc 4.875% 2/15/44							
05/16/2017 060006871406	B	145,000.000	1.1479		- 166,444	166,444	
Issue: 46647PAF3 - Jpmorgan Chase Co 3.658% 5/01/28							
05/23/2017 060006871406	S	- 70,000.000	1.0040		70,278	69,890	388
Issue: 95000U2A0 - Wells Fargo Mtn 3.584% 5/22/28							
05/23/2017 060006871406	B	70,000.000	1.0077		- 70,539	70,539	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
05/25/2017 060006871406	B	825,000.000	1.0148		- 837,246	837,246	
Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46							
05/25/2017 060006871406	S	- 950,000.000	1.0965		1,041,685	1,012,355	29,330
Issue: 172967LD1 - Citigroup Inc 3.887% 1/10/28							
05/30/2017 060006871406	B	170,000.000	1.0185		- 173,138	173,138	
Issue: 46647PAF3 - Jpmorgan Chase Co 3.658% 5/01/28							
05/30/2017 060006871406	S	- 165,000.000	1.0052		165,860	164,741	1,119
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
05/31/2017 060006871402	B	15,000.000	1.0271		- 15,407	15,407	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 913017CP2 - United Technologies 4.050% 5/04/47							
05/31/2017 060006871406	S	- 95,000.000	1.0238		97,259	96,943	316
Issue: 913017CA5 - United Technologies 4.150% 5/15/45							
05/31/2017 060006871406	B	100,000.000	1.0362		- 103,621	103,621	
Issue: 313385GR1 - F H L B Disc Nts 6/09/17							
06/05/2017 060006871402	S	- 100,000.000	.9999		99,801	99,801	
Issue: 912796LT4 - U S Treasury Bill 9/07/17							
06/07/2017 060006871406	B	150,000.000	.9975		- 149,630	149,630	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/15/2017 060006871406	S	- 45,000.000	1.0431		46,941	46,191	749
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/21/2017 060006871406	B	100,000.000	1.0561		- 105,609	105,609	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/21/2017 060006871406	B	50,000.000	1.0511		- 52,555	52,555	
Issue: 172967KR1 - Citigroup Inc 4.750% 5/18/46							
06/21/2017 060006871406	S	- 125,000.000	1.0666		133,324	123,993	9,331
Issue: 172967KR1 - Citigroup Inc 4.750% 5/18/46							
06/21/2017 060006871406	S	- 60,000.000	1.0574		63,443	59,517	3,927
Issue: 548661CX3 - Lowes Companies Inc 4.650% 4/15/42							
06/26/2017 060006871406	S	- 60,000.000	1.1256		67,538	64,061	3,476
Issue: 548661DJ3 - Lowe S Cos Inc 4.375% 9/15/45							
06/26/2017 060006871406	B	55,000.000	1.0855		- 59,703	59,703	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 46647PAF3 - Jpmorgan Chase Co 3.658% 5/01/28							
06/28/2017 060006871406	S	- 395,000.000	1.0092		398,650	394,380	4,270
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
06/28/2017 060006871406	B	370,000.000	1.0120		- 374,452	374,452	
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
06/28/2017 060006871406	B	40,000.000	1.0139		- 40,556	40,556	
Issue: 95000U2A0 - Wells Fargo Mtn 3.584% 5/22/28							
06/28/2017 060006871406	S	- 40,000.000	1.0177		40,707	40,073	634
Issue: 437076BS0 - Home Depot Inc 3.900% 6/15/47							
06/28/2017 060006871406	B	165,000.000	1.0271		- 169,473	169,473	
Issue: 437076AV4 - Home Depot Inc 5.950% 4/01/41							
06/28/2017 060006871406	S	- 160,000.000	1.3304		212,867	212,368	499
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/29/2017 060006871406	S	- 45,000.000	1.0369		46,659	47,070	- 410
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
06/29/2017 060006871406	B	50,000.000	1.0545		- 52,727	52,727	
Issue: 46647PAF3 - Jpmorgan Chase Co 3.658% 5/01/28							
06/29/2017 060006871406	S	- 110,000.000	1.0069		110,759	109,827	932
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
06/29/2017 060006871406	B	105,000.000	1.0095		- 106,001	106,001	
Issue: 437076BS0 - Home Depot Inc 3.900% 6/15/47							
06/29/2017 060006871406	B	95,000.000	1.0235		- 97,233	97,233	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 437076AV4 - Home Depot Inc 5.950% 4/01/41							
06/29/2017 060006871406	S	- 90,000.000	1.3267		119,399	119,457	- 59
Issue: 375558BG7 - Gilead Sciences Inc 4.600% 9/01/35							
07/05/2017 060006871406	B	200,000.000	1.0793		- 215,866	215,866	
Issue: 375558BJ1 - Gilead Sciences Inc 4.000% 9/01/36							
07/05/2017 060006871406	S	- 200,000.000	1.0078		201,566	198,860	2,706
Issue: 71656LBQ3 - Petroleos Mexicanos 6.500% 3/13/27							
07/07/2017 060006871402	B	15,000.000	1.0700		- 16,050	16,050	
Issue: 80282KAN6 - Santander Holdings 4.400% 7/13/27							
07/12/2017 060006871402	B	5,000.000	1.0097		- 5,048	5,048	
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
07/17/2017 060006871406	S	- 725,000.000	1.0066		729,786	731,720	- 1,934
Issue: 172967LP4 - Citigroup Inc 3.668% 7/24/28							
07/17/2017 060006871406	B	765,000.000	1.0000		- 765,000	765,000	
Issue: 80282KAN6 - Santander Holdings 4.400% 7/13/27							
07/18/2017 060006871402	B	3,000.000	1.0160		- 3,048	3,048	
Issue: 46625HRY8 - Jpmorgan Chase Co 3.782% 2/01/28							
07/18/2017 060006871406	S	- 100,000.000	1.0260		102,602	100,376	2,226
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/18/2017 060006871406	B	35,000.000	1.0300		- 36,050	36,050	
Issue: 172967LJ8 - Citigroup Inc 4.281% 4/24/48							
07/18/2017 060006871406	S	- 55,000.000	1.0264		56,450	55,943	507

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967LP4 - Citigroup Inc 3.668% 7/24/28							
07/18/2017 060006871406	B	115,000.000	1.0035		- 115,403	115,403	
Issue: 46647PAK2 - Jpmorgan Chase Co 4.032% 7/24/48							
07/18/2017 060006871406	B	45,000.000	1.0066		- 45,297	45,297	
Issue: 585055BU9 - Medtronic Inc 4.625% 3/15/45							
07/18/2017 060006871406	S	- 200,000.000	1.1439		228,788	217,412	11,376
Issue: 585055BD7 - Medtronic Inc 4.625% 3/15/44							
07/18/2017 060006871406	B	210,000.000	1.1376		- 238,886	238,886	
Issue: 375558BJ1 - Gilead Sciences Inc 4.000% 9/01/36							
07/18/2017 060006871406	S	- 55,000.000	1.0239		56,315	54,687	1,628
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/20/2017 060006871406	S	- 175,000.000	1.0372		181,508	180,078	1,430
Issue: 459200HF1 - IBM Corp 4.000% 6/20/42							
07/20/2017 060006871406	B	220,000.000	1.0200		- 224,398	224,398	
Issue: 25470DAK5 - Discovery 3.450% 3/15/25							
07/21/2017 060006871402	S	- 10,000.000	.9882		9,882	9,983	- 101
Issue: 46647PAJ5 - Jpmorgan Chase Co 3.882% 7/24/38							
07/27/2017 060006871406	B	135,000.000	.9971		- 134,609	134,609	
Issue: 46647PAK2 - Jpmorgan Chase Co 4.032% 7/24/48							
07/27/2017 060006871406	S	- 105,000.000	1.0016		105,163	105,366	- 204
Issue: 80282KAN6 - Santander Holdings 4.400% 7/13/27							
07/28/2017 060006871402	B	3,000.000	1.0193		- 3,058	3,058	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
07/28/2017 060006871406	B	230,000.000	1.0072		- 231,653	231,653	
Issue: 046353AL2 - Astrazeneca Plc 3.375% 11/16/25							
07/28/2017 060006871406	S	- 270,000.000	1.0271		277,325	271,272	6,053
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/31/2017 060006871406	S	- 135,000.000	1.0192		137,595	137,430	164
Issue: 761713BB1 - Reynolds American 5.850% 8/15/45							
07/31/2017 060006871406	B	150,000.000	1.2186		- 182,796	182,796	
Issue: 61746BEG7 - Morgan Stanley Mtn 4.375% 1/22/47							
08/01/2017 060006871406	B	45,000.000	1.0540		- 47,430	47,430	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/01/2017 060006871406	S	- 165,000.000	1.0263		169,331	168,287	1,044
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/01/2017 060006871406	S	- 40,000.000	1.0239		40,956	40,797	159
Issue: 404280BK4 - Hsbc Holdings Plc 4.041% 3/13/28							
08/01/2017 060006871406	S	- 90,000.000	1.0508		94,572	90,263	4,309
Issue: 12189LBB6 - Burlingtn North 4.125% 6/15/47							
08/01/2017 060006871406	S	- 150,000.000	1.0557		158,361	158,063	299
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
08/01/2017 060006871406	B	85,000.000	1.0095		- 85,810	85,810	
Issue: 02209SAM5 - Altria Group Inc 4.250% 8/09/42							
08/01/2017 060006871406	B	215,000.000	1.0174		- 218,743	218,743	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 12189LAE1 - Burlington North 5.400% 6/01/41							
08/01/2017 060006871406	B	160,000.000	1.2236		- 195,778	195,778	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/02/2017 060006871406	B	5,000.000	1.0300		- 5,150	5,150	
Issue: 46647PAJ5 - Jpmorgan Chase Co 3.882% 7/24/38							
08/02/2017 060006871406	B	50,000.000	1.0086		- 50,430	50,430	
Issue: 46647PAK2 - Jpmorgan Chase Co 4.032% 7/24/48							
08/02/2017 060006871406	S	- 5,000.000	1.0145		5,072	5,017	55
Issue: 46647PAK2 - Jpmorgan Chase Co 4.032% 7/24/48							
08/02/2017 060006871406	S	- 40,000.000	1.0145		40,580	40,140	440
Issue: 172967LD1 - Citigroup Inc 3.887% 1/10/28							
08/07/2017 060006871406	S	- 80,000.000	1.0216		81,728	80,662	1,066
Issue: 774341AK7 - Rockwell Collins Inc 3.500% 3/15/27							
08/07/2017 060006871406	S	- 170,000.000	1.0227		173,866	169,720	4,146
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
08/07/2017 060006871406	B	155,000.000	1.0103		- 156,598	156,598	
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
08/07/2017 060006871406	B	75,000.000	1.0092		- 75,691	75,691	
Issue: 38141GWB6 - Goldman Sachs Group 3.850% 1/26/27							
08/08/2017 060006871406	S	- 165,000.000	1.0195		168,224	165,256	2,968
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/08/2017 060006871406	B	85,000.000	1.0267		- 87,271	87,271	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967LJ8 - Citigroup Inc 4.281% 4/24/48							
08/08/2017 060006871406	S	- 100,000.000	1.0162		101,618	101,715	- 97
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
08/08/2017 060006871406	B	140,000.000	1.0100		- 141,400	141,400	
Issue: 68389XBG9 - Oracle Corp 4.375% 5/15/55							
08/09/2017 060006871406	S	- 75,000.000	1.0580		79,349	73,178	6,171
Issue: 68389XBJ3 - Oracle Corp 4.000% 7/15/46							
08/09/2017 060006871406	B	90,000.000	1.0066		- 90,593	90,593	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/10/2017 060006871406	B	125,000.000	1.0413		- 130,156	130,156	
Issue: 38141GVS0 - Goldman Sachs Group 4.750% 10/21/45							
08/10/2017 060006871406	S	- 145,000.000	1.0975		159,130	162,842	- 3,712
Issue: 95000U2A0 - Wells Fargo Mtn 3.584% 5/22/28							
08/14/2017 060006871406	S	- 280,000.000	1.0142		283,984	280,513	3,472
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
08/14/2017 060006871406	B	260,000.000	1.0034		- 260,894	260,894	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
08/17/2017 060006871406	S	- 120,000.000	1.0438		125,250	124,734	516
Issue: 05526DBE4 - Bat Capital Corp 4.540% 8/15/47							
08/17/2017 060006871406	B	150,000.000	1.0093		- 151,400	151,400	
Issue: 037833CH1 - Apple Inc 4.250% 2/09/47							
08/29/2017 060006871406	S	- 170,000.000	1.0854		184,518	171,096	13,422

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 037833CD0 - Apple Inc 3.850% 8/04/46							
08/29/2017 060006871406	B	180,000.000	1.0186		- 183,348	183,348	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
08/31/2017 060006871406	S	- 65,000.000	1.0536		68,484	68,023	461
Issue: 025816BF5 - American Express Co 4.050% 12/03/42							
08/31/2017 060006871406	B	85,000.000	1.0247		- 87,101	87,101	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/01/2017 060006871406	S	- 135,000.000	1.0513		141,919	141,588	331
Issue: 87612EBF2 - Target Corp 3.625% 4/15/46							
09/01/2017 060006871406	B	175,000.000	.9419		- 164,833	164,833	
Issue: 172967LJ8 - Citigroup Inc 4.281% 4/24/48							
09/08/2017 060006871406	S	- 80,000.000	1.0416		83,324	81,372	1,952
Issue: 61744YAL2 - Morgan Stanley 3.971% 7/22/38							
09/08/2017 060006871406	B	105,000.000	1.0043		- 105,456	105,456	
Issue: 233851CU6 - Daimler Finance Na 3.450% 1/06/27							
09/11/2017 060006871406	S	- 300,000.000	1.0310		309,291	298,794	10,497
Issue: 29736RAK6 - Estee Lauder Co 4.150% 3/15/47							
09/11/2017 060006871406	S	- 165,000.000	1.0579		174,557	165,035	9,522
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/11/2017 060006871406	B	145,000.000	1.0530		- 152,680	152,680	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/11/2017 060006871406	S	- 210,000.000	1.0554		221,624	221,771	- 147

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
09/11/2017 060006871406	B	275,000.000	1.0120		- 278,309	278,309	
Issue: 039483BM3 - Archer Daniels 3.750% 9/15/47							
09/11/2017 060006871406	B	245,000.000	.9954		- 243,861	243,861	
Issue: 437076BS0 - Home Depot Inc 3.900% 6/15/47							
09/14/2017 060006871406	S	- 145,000.000	1.0239		148,470	145,712	2,758
Issue: 437076BH4 - Home Depot Inc 4.250% 4/01/46							
09/14/2017 060006871406	B	145,000.000	1.0765		- 156,088	156,088	
Issue: 743315AS2 - Progressive Corp 4.125% 4/15/47							
09/19/2017 060006871406	B	40,000.000	1.0500		- 42,000	42,000	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/19/2017 060006871406	S	- 35,000.000	1.0384		36,345	36,431	- 85
Issue: 61746BEG7 - Morgan Stanley Mtn 4.375% 1/22/47							
09/22/2017 060006871406	S	- 65,000.000	1.0531		68,453	66,246	2,207
Issue: 61744YAL2 - Morgan Stanley 3.971% 7/22/38							
09/22/2017 060006871406	B	85,000.000	1.0038		- 85,321	85,321	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/25/2017 060006871406	S	- 150,000.000	1.0475		157,131	156,335	796
Issue: 00115AAG4 - Aep Transmission 3.750% 12/01/47							
09/25/2017 060006871406	B	175,000.000	.9976		- 174,578	174,578	
Issue: 548661DQ7 - Lowes Cos Inc 4.050% 5/03/47							
09/27/2017 060006871406	B	170,000.000	1.0215		- 173,662	173,662	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/27/2017 060006871406	B	45,000.000	1.0327		- 46,470	46,470	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/27/2017 060006871406	B	40,000.000	1.0302		- 41,206	41,206	
Issue: 548661DN4 - Lowes Cos Inc 3.700% 4/15/46							
09/27/2017 060006871406	S	- 180,000.000	.9666		173,983	174,557	- 574
Issue: 172967KR1 - Citigroup Inc 4.750% 5/18/46							
09/27/2017 060006871406	S	- 55,000.000	1.0743		59,089	54,557	4,532
Issue: 949746RF0 - Wells Fargo Company 5.606% 1/15/44							
09/27/2017 060006871406	S	- 45,000.000	1.2046		54,207	54,094	113
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/28/2017 060006871406	B	45,000.000	1.0245		- 46,104	46,104	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
09/28/2017 060006871406	S	- 50,000.000	1.4503		72,515	71,489	1,025
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/29/2017 060006871406	S	- 120,000.000	1.0278		123,338	123,491	- 154
Issue: 74432QBY0 - Prudential Fin Mtn 5.100% 8/15/43							
09/29/2017 060006871406	B	140,000.000	1.1638		- 162,928	162,928	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/02/2017 060006871406	S	- 55,000.000	1.0275		56,513	56,600	- 88
Issue: 19416QEK2 - Colgate Mtn 3.700% 8/01/47							
10/02/2017 060006871406	B	63,000.000	.9925		- 62,529	62,529	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967LD1 - Citigroup Inc 3.887% 1/10/28							
10/05/2017 060006871406	S	- 90,000.000	1.0306		92,757	90,745	2,011
Issue: 95000U2A0 - Wells Fargo Mtn 3.584% 5/22/28							
10/05/2017 060006871406	B	90,000.000	1.0153		- 91,376	91,376	
Issue: 931142DW0 - Walmart Stores Inc 3.625% 12/15/47							
10/11/2017 060006871406	B	1,135,000.000	.9985		- 1,133,275	1,133,275	
Issue: 002824BG4 - Abbott Laboratories 4.750% 11/30/36							
10/11/2017 060006871406	B	195,000.000	1.0993		- 214,369	214,369	
Issue: 009279AC4 - Airbus SE 3.950% 4/10/47							
10/11/2017 060006871406	B	105,000.000	1.0477		- 110,007	110,007	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/11/2017 060006871406	B	30,000.000	1.0256		- 30,769	30,769	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/11/2017 060006871406	S	- 95,000.000	1.0278		97,642	97,310	332
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/11/2017 060006871406	S	- 50,000.000	1.0278		51,391	51,216	175
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/11/2017 060006871406	S	- 135,000.000	1.0278		138,755	138,283	472
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/11/2017 060006871406	S	- 1,020,000.000	1.0227		1,043,109	1,048,563	- 5,453
Issue: 912796MC0 - U S Treasury Bill 11/16/17							
10/11/2017 060006871406	S	- 690,000.000	.9991		688,273	688,273	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 478160BV5 - Johnson Johnson 3.700% 3/01/46							
10/11/2017 060006871406	B	55,000.000	1.0451		- 57,479	57,479	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/12/2017 060006871406	B	315,000.000	1.0234		- 322,383	322,383	
Issue: 375558BK8 - Gilead Sciences Inc 4.150% 3/01/47							
10/13/2017 060006871406	B	160,000.000	1.0293		- 164,693	164,693	
Issue: 375558BJ1 - Gilead Sciences Inc 4.000% 9/01/36							
10/13/2017 060006871406	S	- 205,000.000	1.0386		212,917	203,832	9,086
Issue: 548661DE4 - Lowe S Cos Inc 4.250% 9/15/44							
10/19/2017 060006871406	B	240,000.000	1.0630		- 255,113	255,113	
Issue: 548661DQ7 - Lowes Cos Inc 4.050% 5/03/47							
10/19/2017 060006871406	S	- 230,000.000	1.0371		238,528	229,607	8,921
Issue: 61746BEG7 - Morgan Stanley Mtn 4.375% 1/22/47							
10/20/2017 060006871406	S	- 45,000.000	1.0644		47,899	45,937	1,962
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/20/2017 060006871406	B	40,000.000	1.0219		- 40,875	40,875	
Issue: 172967LP4 - Citigroup Inc 3.668% 7/24/28							
10/20/2017 060006871406	S	- 400,000.000	1.0148		405,924	400,183	5,741
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
10/20/2017 060006871406	B	385,000.000	.9889		- 380,729	380,729	
Issue: 172967LS8 - Citigroup Inc 3.520% 10/27/28							
10/23/2017 060006871406	B	315,000.000	1.0000		- 315,000	315,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 61746BEG7 - Morgan Stanley Mtn 4.375% 1/22/47							
10/23/2017 060006871406	S	- 35,000.000	1.0698		37,444	35,729	1,715
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/23/2017 060006871406	B	30,000.000	1.0239		- 30,717	30,717	
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
10/23/2017 060006871406	S	- 305,000.000	.9895		301,795	304,076	- 2,281
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/24/2017 060006871406	B	60,000.000	1.0156		- 60,938	60,938	
Issue: 94974BFP0 - Wells Fargo Com Mtn 5.375% 11/02/43							
10/24/2017 060006871406	S	- 70,000.000	1.1707		81,946	78,994	2,951
Issue: 38148YAA6 - Goldman Sachs Group 4.017% 10/31/38							
10/25/2017 060006871406	B	85,000.000	.9990		- 84,918	84,918	
Issue: 38148YAA6 - Goldman Sachs Group 4.017% 10/31/38							
10/25/2017 060006871406	B	95,000.000	.9990		- 94,909	94,909	
Issue: 172967LD1 - Citigroup Inc 3.887% 1/10/28							
10/25/2017 060006871406	S	- 150,000.000	1.0234		153,507	152,813	694
Issue: 172967LP4 - Citigroup Inc 3.668% 7/24/28							
10/25/2017 060006871406	S	- 155,000.000	1.0050		155,777	155,071	706
Issue: 907818EN4 - Union Pacific Corp 4.000% 4/15/47							
10/26/2017 060006871406	S	- 135,000.000	1.0346		139,667	133,489	6,178
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/26/2017 060006871406	B	180,000.000	1.0098		- 181,772	181,772	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 375558BG7 - Gilead Sciences Inc 4.600% 9/01/35							
10/26/2017 060006871406	S	- 75,000.000	1.1084		83,130	80,950	2,180
Issue: 907818EJ3 - Union Pacific Corp 4.050% 3/01/46							
10/26/2017 060006871406	B	140,000.000	1.0406		- 145,680	145,680	
Issue: 20030NBK6 - Comcast Corp 4.750% 3/01/44							
10/26/2017 060006871406	S	- 205,000.000	1.1058		226,687	225,069	1,618
Issue: 375558BJ1 - Gilead Sciences Inc 4.000% 9/01/36							
10/26/2017 060006871406	B	75,000.000	1.0364		- 77,730	77,730	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/30/2017 060006871406	S	- 80,000.000	1.0241		81,925	81,427	498
Issue: 125509BW8 - Cigna Corp 3.875% 10/15/47							
10/30/2017 060006871406	B	95,000.000	.9734		- 92,469	92,469	
Issue: 548661DE4 - Lowe S Cos Inc 4.250% 9/15/44							
11/01/2017 060006871406	B	75,000.000	1.0671		- 80,030	80,030	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
11/01/2017 060006871406	S	- 65,000.000	1.0313		67,031	66,348	683
Issue: 010392FR4 - Alabama Power Co 3.700% 12/01/47							
11/02/2017 060006871406	B	495,000.000	.9987		- 494,361	494,361	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
11/02/2017 060006871406	B	260,000.000	1.0347		- 269,019	269,019	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
11/02/2017 060006871406	S	- 440,000.000	1.0332		454,592	452,489	2,104

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 010392FM5 - Alabama Power Co 3.750% 3/01/45							
11/02/2017 060006871406	S	- 310,000.000	1.0160		314,945	306,526	8,418
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
11/03/2017 060006871406	B	130,000.000	1.0358		- 134,652	134,652	
Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46							
11/03/2017 060006871406	S	- 150,000.000	1.1263		168,941	166,589	2,351
Issue: 20030NCB5 - Comcast Corporation 3.969% 11/01/47							
11/06/2017 060006871406	B	35,000.000	.9944		- 34,804	34,804	
Issue: 20030NBE0 - Comcast Corp 4.650% 7/15/42							
11/06/2017 060006871406	S	- 35,000.000	1.1045		38,657	38,098	559
Issue: 743315AS2 - Progressive Corp 4.125% 4/15/47							
11/07/2017 060006871406	S	- 55,000.000	1.0668		58,672	55,963	2,709
Issue: 532457BR8 - Eli Lilly Co 3.950% 5/15/47							
11/07/2017 060006871406	S	- 215,000.000	1.0691		229,863	216,750	13,113
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
11/07/2017 060006871406	B	50,000.000	1.0463		- 52,313	52,313	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
11/07/2017 060006871406	B	195,000.000	1.0450		- 203,775	203,775	
Issue: 867224AB3 - Suncor Energy Inc 4.000% 11/15/47							
11/08/2017 060006871406	B	450,000.000	.9950		- 447,741	447,741	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
11/08/2017 060006871406	S	- 380,000.000	1.0440		396,729	393,795	2,934

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 05526DBE4 - Bat Capital Corp 4.540% 8/15/47							
11/08/2017 060006871406	S	- 160,000.000	1.0366		165,859	160,539	5,320
Issue: 761713BB1 - Reynolds American 5.850% 8/15/45							
11/08/2017 060006871406	B	150,000.000	1.2256		- 183,837	183,837	
Issue: 12189LAU5 - Burlington North 4.550% 9/01/44							
11/09/2017 060006871406	B	60,000.000	1.1249		- 67,493	67,493	
Issue: 867224AB3 - Suncor Energy Inc 4.000% 11/15/47							
11/09/2017 060006871406	B	145,000.000	.9905		- 143,623	143,623	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
11/09/2017 060006871406	S	- 120,000.000	1.0389		124,669	124,542	126
Issue: 12189LAW1 - Burlingtn Santa Fe 4.150% 4/01/45							
11/09/2017 060006871406	S	- 60,000.000	1.0682		64,094	59,351	4,743
Issue: 035240AG5 - Anheuser Busch Inbev 4.950% 1/15/42							
11/13/2017 060006871406	B	500,000.000	1.1115		- 555,745	555,745	
Issue: 68389XBQ7 - Oracle Corp 4.000% 11/15/47							
11/13/2017 060006871406	B	345,000.000	1.0038		- 346,308	346,308	
Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46							
11/13/2017 060006871406	S	- 465,000.000	1.1104		516,345	516,731	- 386
Issue: 68389XBJ3 - Oracle Corp 4.000% 7/15/46							
11/13/2017 060006871406	S	- 355,000.000	1.0054		356,899	353,125	3,774
Issue: 61746BEG7 - Morgan Stanley Mtn 4.375% 1/22/47							
11/15/2017 060006871406	B	145,000.000	1.0490		- 152,098	152,098	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
11/15/2017 060006871406	B	130,000.000	.9885		- 128,502	128,502	
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
11/15/2017 060006871406	S	- 125,000.000	.9908		123,848	122,753	1,094
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
11/22/2017 060006871406	B	145,000.000	.9961		- 144,434	144,434	
Issue: 00206RCQ3 - At T Inc 4.750% 5/15/46							
11/22/2017 060006871406	S	- 200,000.000	.9683		193,650	193,014	636
Issue: 037833DG2 - Apple Inc 3.750% 11/13/47							
11/28/2017 060006871406	S	- 65,000.000	1.0080		65,521	65,173	348
Issue: 037833BA7 - Apple Inc 3.450% 2/09/45							
11/28/2017 060006871406	B	70,000.000	.9598		- 67,187	67,187	
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
11/29/2017 060006871406	S	- 180,000.000	.9840		177,117	177,894	- 777
Issue: 03073EAQ8 - Amerisourcebergen 4.300% 12/15/47							
11/29/2017 060006871406	B	215,000.000	.9951		- 213,955	213,955	
Issue: 4042Q1AB3 - Hsbc Bank USA Mtn 5.625% 8/15/35							
12/01/2017 060006871406	S	- 60,000.000	1.2456		74,735	72,437	2,298
Issue: 404280AJ8 - Hsbc Holdings Plc 6.800% 6/01/38							
12/01/2017 060006871406	B	55,000.000	1.3620		- 74,908	74,908	
Issue: 912796MJ5 - U S Treasury Bill 12/28/17							
12/05/2017 060006871424	B	2,700,000.000	.9993		- 2,698,134	2,698,134	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 717081DK6 - Pfizer Inc 4.400% 5/15/44							
12/06/2017 060006871406	S	- 215,000.000	1.1414		245,403	230,323	15,080
Issue: 459200HF1 - IBM Corp 4.000% 6/20/42							
12/06/2017 060006871406	S	- 250,000.000	1.0638		265,945	251,152	14,793
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
12/06/2017 060006871406	B	195,000.000	1.0063		- 196,219	196,219	
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
12/06/2017 060006871406	B	205,000.000	1.0069		- 206,409	206,409	
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
12/06/2017 060006871406	B	65,000.000	1.0044		- 65,284	65,284	
Issue: 94974BGK0 - Wells Fargo Company 3.900% 5/01/45							
12/06/2017 060006871406	S	- 75,000.000	1.0346		77,594	72,351	5,243
Issue: 478160CM4 - Johnson Johnson 3.500% 1/15/48							
12/08/2017 060006871406	B	175,000.000	1.0099		- 176,727	176,727	
Issue: 478160BV5 - Johnson Johnson 3.700% 3/01/46							
12/08/2017 060006871406	S	- 180,000.000	1.0451		188,114	188,444	- 330
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
12/12/2017 060006871406	B	120,000.000	.9919		- 119,025	119,025	
Issue: 92343VCM4 - Verizon Comm 5.012% 8/21/54							
12/12/2017 060006871406	S	- 140,000.000	1.0189		142,640	137,622	5,019
Issue: 92343VDD3 - Verizon 2.625% 8/15/26							
12/13/2017 060006871402	S	- 8,000.000	.9409		7,527	7,367	161

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912796NW5 - U S Treasury Bill 3/15/18							
12/13/2017 060006871406	B	1,990,000.000	.9967		- 1,983,506	1,983,506	
Issue: 92343VDD3 - Verizon 2.625% 8/15/26							
12/15/2017 060006871402	S	- 8,000.000	.9390		7,512	7,367	145
Issue: 035240AG5 - Anheuser Busch Inbev 4.950% 1/15/42							
12/15/2017 060006871406	S	- 220,000.000	1.1640		256,076	244,528	11,548
Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46							
12/15/2017 060006871406	B	205,000.000	1.1636		- 238,546	238,546	
Issue: 05723KAC4 - Baker Hughes A Ge Co 4.080% 12/15/47							
12/18/2017 060006871406	B	155,000.000	1.0146		- 157,261	157,261	
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
12/18/2017 060006871406	S	- 130,000.000	1.0091		131,178	129,875	1,303
Issue: 92343VDD3 - Verizon 2.625% 8/15/26							
12/20/2017 060006871402	S	- 5,000.000	.9322		4,661	4,604	57
Total For Citigroup Global Markets Inc.				**0**	**74,753,299**	**74,523,604**	**229,690**
Broker: J.P. Morgan Securities LLC							
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/03/2017 060006871406	S	- 295,000.000	.9608		283,430	284,241	- 811
Issue: 233851CU6 - Daimler Finance Na 3.450% 1/06/27							
01/03/2017 060006871406	B	300,000.000	.9960		- 298,794	298,794	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967KY6 - Citigroup Inc 3.200% 10/21/26							
01/04/2017 060006871406	S	- 150,000.000	.9531		142,970	143,979	- 1,010
Issue: 172967LD1 - Citigroup Inc 3.887% 1/10/28							
01/04/2017 060006871406	B	150,000.000	1.0026		- 150,383	150,383	
Issue: 172967LD1 - Citigroup Inc 3.887% 1/10/28							
01/09/2017 060006871406	B	70,000.000	.9995		- 69,966	69,966	
Issue: 46625HRS1 - Jpmorgan Chase Co 3.200% 6/15/26							
01/09/2017 060006871406	S	- 75,000.000	.9696		72,719	74,129	- 1,411
Issue: 01F042616 - F N M A Tba 30Yr 4.500% 1/15/45							
01/10/2017 060006871402	S	- 252,000.000	1.0763		271,235	271,190	45
Issue: 01F042624 - F N M A Tba 30Yr 4.500% 2/15/44							
01/10/2017 060006871402	B	252,000.000	1.0753		- 270,979	270,979	
Issue: 92343VCK8 - Verizon Comm 4.862% 8/21/46							
01/11/2017 060006871402	S	- 9,000.000	1.0080		9,072	9,542	- 470
Issue: 00206RCT7 - At T Inc 4.125% 2/17/26							
01/11/2017 060006871402	B	6,000.000	1.0136		- 6,081	6,081	
Issue: 92343VDD3 - Verizon 2.625% 8/15/26							
01/11/2017 060006871402	B	21,000.000	.9203		- 19,326	19,326	
Issue: 92343VCK8 - Verizon Comm 4.862% 8/21/46							
01/17/2017 060006871402	S	- 8,000.000	1.0197		8,158	8,482	- 324
Issue: 01F022428 - F N M A Tba 15Yr 2.500% 2/15/29							
01/17/2017 060006871402	B	55,000.000	1.0052		- 55,288	55,288	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 949746SH5 - Wells Fargo Company 3.000% 10/23/26							
01/17/2017 060006871406	S	- 645,000.000	.9514		613,627	635,113	- 21,486
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/17/2017 060006871406	B	120,000.000	.9713		- 116,550	116,550	
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/17/2017 060006871406	B	595,000.000	.9716		- 578,080	578,080	
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/17/2017 060006871406	B	165,000.000	.9716		- 160,308	160,308	
Issue: 57636QAH7 - Mastercard Inc 3.800% 11/21/46							
01/17/2017 060006871406	S	- 195,000.000	.9896		192,964	191,740	1,225
Issue: 71644EAJ1 - Petro Canada 6.800% 5/15/38							
01/17/2017 060006871406	S	- 155,000.000	1.3250		205,377	190,929	14,448
Issue: 90351DAF4 - Ubs Group Funding 4.125% 4/15/26							
01/17/2017 060006871406	S	- 135,000.000	1.0159		137,141	135,051	2,090
Issue: 46625HRV4 - Jp Morgan Chase Co 2.950% 10/01/26							
01/17/2017 060006871406	S	- 180,000.000	.9499		170,986	179,044	- 8,059
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/17/2017 060006871406	B	145,000.000	.8613		- 124,881	124,881	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/17/2017 060006871406	B	190,000.000	.8627		- 163,905	163,905	
Issue: 06051GEU9 - Bank Of Amer Crp Mtn 3.300% 1/11/23							
01/18/2017 060006871402	S	- 15,000.000	.9990		14,985	14,436	549

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/23/2017 060006871406	B	60,000.000	.9655		- 57,928	57,928	
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/23/2017 060006871406	B	265,000.000	.9653		- 255,808	255,808	
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/23/2017 060006871406	S	- 370,000.000	.9648		356,992	356,935	57
Issue: 38141GWB6 - Goldman Sachs Group 3.850% 1/26/27							
01/23/2017 060006871406	B	415,000.000	1.0004		- 415,158	415,158	
Issue: 46625HRS1 - Jpmorgan Chase Co 3.200% 6/15/26							
01/23/2017 060006871406	S	- 290,000.000	.9677		280,621	286,633	- 6,012
Issue: 21684AAF3 - Cooperatieve 3.750% 7/21/26							
01/23/2017 060006871406	S	- 65,000.000	.9753		63,391	64,705	- 1,314
Issue: 46625HRY8 - Jpmorgan Chase Co 3.782% 2/01/28							
01/25/2017 060006871402	B	16,000.000	1.0000		- 16,000	16,000	
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/25/2017 060006871406	B	190,000.000	.9550		- 181,450	181,450	
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/25/2017 060006871406	S	- 845,000.000	.9555		807,404	808,696	- 1,292
Issue: 828807CY1 - Simon Property Group 3.250% 11/30/26							
01/25/2017 060006871406	S	- 195,000.000	.9769		190,490	194,487	- 3,998
Issue: 46625HRY8 - Jpmorgan Chase Co 3.782% 2/01/28							
01/25/2017 060006871406	B	860,000.000	1.0000		- 860,000	860,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 3140FMFN1 - F N M A #Be1972 2.500% 1/01/32							
02/01/2017 060006871402	B	54,999.170	1.0052		- 55,287	55,287	
Issue: 01F022428 - F N M A Tba 15Yr 2.500% 2/15/29							
02/01/2017 060006871402	S	- 55,000.000	1.0052		55,288	55,288	
Issue: 575767AG3 - Mass Mutual Life 8.875% 6/01/39							
02/02/2017 060006871406	S	- 65,000.000	1.5265		99,224	96,761	2,464
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
02/02/2017 060006871406	B	70,000.000	.8364		- 58,548	58,548	
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
02/03/2017 060006871406	S	- 245,000.000	.9614		235,545	234,879	666
Issue: 037833CJ7 - Apple Inc 3.350% 2/09/27							
02/03/2017 060006871406	B	250,000.000	1.0070		- 251,738	251,738	
Issue: 38145GAH3 - Goldman Sachs Group 3.500% 11/16/26							
02/07/2017 060006871406	S	- 55,000.000	.9831		54,068	54,050	18
Issue: 172967LD1 - Citigroup Inc 3.887% 1/10/28							
02/07/2017 060006871406	B	55,000.000	1.0065		- 55,355	55,355	
Issue: 01F042624 - F N M A Tba 30Yr 4.500% 2/15/44							
02/08/2017 060006871402	S	- 252,000.000	1.0785		271,776	270,995	781
Issue: 01F042632 - F N M A Tba 30Yr 4.500% 3/15/44							
02/08/2017 060006871402	B	252,000.000	1.0769		- 271,373	271,373	
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
02/08/2017 060006871406	B	365,000.000	.9698		- 353,993	353,993	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 037833CJ7 - Apple Inc 3.350% 2/09/27							
02/08/2017 060006871406	S	- 370,000.000	1.0119		374,385	370,869	3,516
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
02/14/2017 060006871406	S	- 485,000.000	.9636		467,324	468,033	- 709
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
02/14/2017 060006871406	B	545,000.000	1.0000		- 545,000	545,000	
Issue: 01F042632 - F N M A Tba 30Yr 4.500% 3/15/44							
02/15/2017 060006871402	S	- 180,000.000	1.0723		193,008	193,767	- 759
Issue: 30161MAL7 - Exelon Generation Co 4.250% 6/15/22							
02/15/2017 060006871402	S	- 5,000.000	1.0395		5,197	5,254	- 57
Issue: 037833CJ7 - Apple Inc 3.350% 2/09/27							
02/15/2017 060006871406	S	- 205,000.000	1.0027		205,545	205,768	- 223
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
02/15/2017 060006871406	B	195,000.000	.9773		- 190,582	190,582	
Issue: 30161MAL7 - Exelon Generation Co 4.250% 6/15/22							
02/16/2017 060006871402	S	- 5,000.000	1.0407		5,204	5,254	- 51
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
02/16/2017 060006871406	S	- 130,000.000	.9611		124,942	125,452	- 510
Issue: 882722KF7 - Texas ST Build 5.517% 4/01/39							
02/16/2017 060006871406	B	145,000.000	1.2559		- 182,108	182,108	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
02/28/2017 060006871406	S	- 200,000.000	.9767		195,344	195,265	79

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
02/28/2017 060006871406	S	- 260,000.000	.9767		253,947	253,844	103
Issue: 478160CF9 - Johnson Johnson 3.625% 3/03/37							
02/28/2017 060006871406	B	355,000.000	.9975		- 354,098	354,098	
Issue: 478160CG7 - Johnson Johnson 3.750% 3/03/47							
02/28/2017 060006871406	B	215,000.000	.9977		- 214,499	214,499	
Issue: 46625HRY8 - Jpmorgan Chase Co 3.782% 2/01/28							
03/01/2017 060006871406	S	- 215,000.000	1.0102		217,193	215,497	1,697
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
03/01/2017 060006871406	B	110,000.000	1.0040		- 110,444	110,444	
Issue: 01F042632 - F N M A Tba 30Yr 4.500% 3/15/44							
03/06/2017 060006871402	S	- 72,000.000	1.0704		77,068	77,535	- 467
Issue: 01F042640 - F N M A Tba 30Yr 4.500% 4/15/47							
03/06/2017 060006871402	B	72,000.000	1.0689		- 76,961	76,961	
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
03/06/2017 060006871406	S	- 280,000.000	.9785		273,984	275,601	- 1,617
Issue: 58013MFB5 - McDonalds Corp Mtn 3.500% 3/01/27							
03/06/2017 060006871406	B	290,000.000	.9948		- 288,480	288,480	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/08/2017 060006871406	B	100,000.000	.9444		- 94,438	94,438	
Issue: 097023BL8 - Boeing Co 3.500% 3/01/45							
03/08/2017 060006871406	S	- 120,000.000	.9108		109,294	110,431	- 1,137

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/09/2017 060006871406	S	- 150,000.000	.9406		141,094	143,158	- 2,065
Issue: 92343VDN1 - Verizon 4.812% 3/15/39							
03/09/2017 060006871406	B	220,000.000	.9524		- 209,532	209,532	
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
03/09/2017 060006871406	S	- 460,000.000	.9695		445,948	452,774	- 6,825
Issue: 17252MAN0 - Cintas Corporation 3.700% 4/01/27							
03/09/2017 060006871406	B	475,000.000	.9962		- 473,176	473,176	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/10/2017 060006871406	S	- 90,000.000	.9400		84,600	85,851	- 1,251
Issue: 38145GAH3 - Goldman Sachs Group 3.500% 11/16/26							
03/10/2017 060006871406	S	- 210,000.000	.9635		202,343	206,371	- 4,028
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
03/10/2017 060006871406	B	190,000.000	.9698		- 184,270	184,270	
Issue: 38141GVS0 - Goldman Sachs Group 4.750% 10/21/45							
03/10/2017 060006871406	B	105,000.000	1.0301		- 108,155	108,155	
Issue: 01F042632 - F N M A Tba 30Yr 4.500% 3/15/44							
03/13/2017 060006871402	S	- 180,000.000	1.0723		193,008	193,838	- 830
Issue: 01F042632 - F N M A Tba 30Yr 4.500% 3/15/44							
03/13/2017 060006871402	S	180,000.000	1.0723		- 193,008	193,767	759
Issue: 01F040644 - F N M A Tba 30Yr 4.000% 4/15/47							
03/15/2017 060006871402	B	200,000.000	1.0380		- 207,594	207,594	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F040644 - F N M A Tba 30Yr 4.000% 4/15/47							
03/15/2017 060006871402	S	- 65,000.000	1.0444		67,884	67,556	328
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/16/2017 060006871406	B	100,000.000	.9472		- 94,719	94,719	
Issue: 68389XAV7 - Oracle Corp 4.300% 7/08/34							
03/16/2017 060006871406	S	- 155,000.000	1.0179		157,779	160,725	- 2,946
Issue: 912803EW9 - U S Treas Bd Strip 2/15/47							
03/22/2017 060006871424	B	13,750,000.000	.3991		- 5,488,175	5,488,175	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/23/2017 060006871406	B	160,000.000	.9706		- 155,300	155,300	
Issue: 02209SAV5 - Altria Group Inc 3.875% 9/16/46							
03/23/2017 060006871406	S	- 195,000.000	.9237		180,122	188,118	- 7,997
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/29/2017 060006871406	S	- 185,000.000	.9737		180,129	179,618	511
Issue: 907818EN4 - Union Pacific Corp 4.000% 4/15/47							
03/29/2017 060006871406	B	205,000.000	.9866		- 202,243	202,243	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/30/2017 060006871406	S	- 90,000.000	.9700		87,300	87,382	- 82
Issue: 46625HRY8 - Jpmorgan Chase Co 3.782% 2/01/28							
03/30/2017 060006871406	S	- 215,000.000	1.0092		216,980	215,808	1,172
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
03/30/2017 060006871406	B	105,000.000	1.0027		- 105,279	105,279	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 375558BD4 - Gilead Sciences Inc 4.750% 3/01/46							
03/30/2017 060006871406	B	105,000.000	1.0190		- 106,993	106,993	
Issue: 3138WJJX7 - F N M A #As8377 4.000% 11/01/46							
04/01/2017 060006871402	S	- 63,844.190	1.0420		66,523	69,251	- 2,728
Issue: 31335AY51 - F H L M C Gd G60732 4.000% 2/01/46							
04/01/2017 060006871402	B	49,279.410	1.0498		- 51,736	51,736	
Issue: 31419LZY2 - F N M A #Ae9758 4.000% 12/01/40							
04/01/2017 060006871402	B	22,306.200	1.0506		- 23,435	23,435	
Issue: 3138WJBH0 - F N M A #As8139 4.000% 10/01/46							
04/01/2017 060006871402	S	- 118,195.670	1.0420		123,154	128,335	- 5,180
Issue: 01F040644 - F N M A Tba 30Yr 4.000% 4/15/47							
04/03/2017 060006871402	S	- 35,000.000	1.0505		36,766	36,483	283
Issue: 01F040644 - F N M A Tba 30Yr 4.000% 4/15/47							
04/03/2017 060006871402	S	- 90,000.000	1.0504		94,535	93,813	722
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
04/03/2017 060006871406	B	55,000.000	1.0091		- 55,501	55,501	
Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46							
04/03/2017 060006871406	S	- 240,000.000	1.0919		262,063	252,204	9,859
Issue: 46625HJB7 - Jpmorgan Chase Co 5.600% 7/15/41							
04/03/2017 060006871406	S	- 55,000.000	1.2038		66,210	65,169	1,041
Issue: 03524BAF3 - Anheuser Busch 4.625% 2/01/44							
04/03/2017 060006871406	B	250,000.000	1.0476		- 261,905	261,905	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 949746SH5 - Wells Fargo Company 3.000% 10/23/26							
04/04/2017 060006871406	S	- 540,000.000	.9599		518,330	521,555	- 3,225
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/04/2017 060006871406	S	- 220,000.000	.9756		214,638	213,600	1,038
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/04/2017 060006871406	S	- 215,000.000	.9777		210,196	208,745	1,451
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
04/04/2017 060006871406	B	485,000.000	.9914		- 480,832	480,832	
Issue: 94974BGK0 - Wells Fargo Company 3.900% 5/01/45							
04/04/2017 060006871406	B	265,000.000	.9636		- 255,349	255,349	
Issue: 01F040644 - F N M A Tba 30Yr 4.000% 4/15/47							
04/05/2017 060006871402	S	- 10,000.000	1.0520		10,520	10,424	96
Issue: 01F040651 - F N M A Tba 30Yr 4.000% 5/15/44							
04/05/2017 060006871402	B	10,000.000	1.0500		- 10,500	10,500	
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
04/05/2017 060006871406	S	- 570,000.000	.9901		564,367	564,146	221
Issue: 035240AH3 - Anheuser Busch Inbev 4.439% 10/06/48							
04/05/2017 060006871406	B	115,000.000	1.0132		- 116,516	116,516	
Issue: 009279AA8 - Airbus SE 3.150% 4/10/27							
04/05/2017 060006871406	B	580,000.000	.9991		- 579,455	579,455	
Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46							
04/05/2017 060006871406	S	- 115,000.000	1.0871		125,015	120,848	4,167

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F042640 - F N M A Tba 30Yr 4.500% 4/15/47							
04/06/2017 060006871402	S	- 72,000.000	1.0750		77,403	76,810	593
Issue: 01F042657 - F N M A Tba 30Yr 4.500% 5/25/44							
04/06/2017 060006871402	B	72,000.000	1.0734		- 77,288	77,288	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/06/2017 060006871406	S	- 215,000.000	.9728		209,155	209,105	50
Issue: 02209SAM5 - Altria Group Inc 4.250% 8/09/42							
04/06/2017 060006871406	B	275,000.000	.9825		- 270,190	270,190	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/07/2017 060006871406	S	- 40,000.000	.9805		39,219	38,910	309
Issue: 94974BGU8 - Wells Fargo Mtn 4.750% 12/07/46							
04/07/2017 060006871406	B	45,000.000	1.0298		- 46,343	46,343	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/10/2017 060006871406	S	- 220,000.000	.9759		214,706	214,005	702
Issue: 68389XBJ3 - Oracle Corp 4.000% 7/15/46							
04/10/2017 060006871406	B	260,000.000	.9684		- 251,787	251,787	
Issue: 01F040644 - F N M A Tba 30Yr 4.000% 4/15/47							
04/12/2017 060006871402	S	- 65,000.000	1.0444		67,884	67,754	130
Issue: 01F040644 - F N M A Tba 30Yr 4.000% 4/15/47							
04/12/2017 060006871402	S	65,000.000	1.0444		- 67,884	67,556	- 328
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/18/2017 060006871406	B	105,000.000	1.0047		- 105,492	105,492	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
04/18/2017 060006871406	S	- 730,000.000	1.0070		735,076	725,529	9,547
Issue: 59156RAV0 - Metlife Inc 10.750% 8/01/39							
04/18/2017 060006871406	S	- 55,000.000	1.6005		88,028	80,650	7,377
Issue: 46647PAF3 - Jpmorgan Chase Co 3.658% 5/01/28							
04/18/2017 060006871406	B	770,000.000	1.0000		- 770,000	770,000	
Issue: 63946BAJ9 - Nbc Universal Media 4.450% 1/15/43							
04/18/2017 060006871406	S	- 130,000.000	1.0341		134,430	127,209	7,221
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/19/2017 060006871406	B	85,000.000	.9981		- 84,841	84,841	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/19/2017 060006871406	B	115,000.000	.9989		- 114,874	114,874	
Issue: 00206RDR0 - At T Inc 5.250% 3/01/37							
04/19/2017 060006871406	S	- 180,000.000	1.0331		185,960	181,441	4,519
Issue: 913017BT5 - United Technologies 4.500% 6/01/42							
04/19/2017 060006871406	S	- 100,000.000	1.0796		107,964	109,587	- 1,623
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/20/2017 060006871406	B	140,000.000	.9938		- 139,125	139,125	
Issue: 907818DU9 - Union Pacific Corp 4.750% 12/15/43							
04/20/2017 060006871406	S	- 160,000.000	1.1059		176,944	188,760	- 11,816
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/21/2017 060006871406	B	155,000.000	.9966		- 154,467	154,467	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 037833CH1 - Apple Inc 4.250% 2/09/47							
04/21/2017 060006871406	S	- 175,000.000	1.0389		181,811	176,128	5,683
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/24/2017 060006871406	B	95,000.000	.9858		- 93,649	93,649	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/24/2017 060006871406	S	- 30,000.000	.9883		29,648	29,801	- 153
Issue: 038222AM7 - Applied Materials 4.350% 4/01/47							
04/24/2017 060006871406	S	- 110,000.000	1.0308		113,386	109,799	3,587
Issue: 21684AAD8 - Rabobank 5.250% 8/04/45							
04/24/2017 060006871406	B	35,000.000	1.1047		- 38,665	38,665	
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
04/25/2017 060006871406	B	115,000.000	.9950		- 114,425	114,425	
Issue: 46647PAF3 - Jpmorgan Chase Co 3.658% 5/01/28							
04/25/2017 060006871406	S	- 120,000.000	.9944		119,329	119,915	- 586
Issue: 459200HF1 - IBM Corp 4.000% 6/20/42							
04/27/2017 060006871406	B	335,000.000	.9993		- 334,776	334,776	
Issue: 459200JH5 - IBM Corp 4.700% 2/19/46							
04/27/2017 060006871406	S	- 290,000.000	1.1073		321,120	308,293	12,827
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/28/2017 060006871406	B	505,000.000	.9832		- 496,498	496,498	
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
04/28/2017 060006871406	S	- 50,000.000	.9967		49,836	49,746	90

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 0258M0EL9 - American Express Mtn 3.300% 5/03/27							
04/28/2017 060006871406	B	50,000.000	.9969		- 49,844	49,844	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/01/2017 060006871406	B	105,000.000	.9733		- 102,195	102,195	
Issue: 02209SAQ6 - Altria Group Inc 4.500% 5/02/43							
05/01/2017 060006871406	S	- 125,000.000	1.0300		128,751	135,212	- 6,461
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/03/2017 060006871406	B	825,000.000	.9832		- 811,175	811,175	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/03/2017 060006871406	S	- 210,000.000	.9774		205,259	206,966	- 1,707
Issue: 878091BF3 - Teachers Insur 4.270% 5/15/47							
05/03/2017 060006871406	B	240,000.000	.9968		- 239,232	239,232	
Issue: 01F042657 - F N M A Tba 30Yr 4.500% 5/25/44							
05/04/2017 060006871402	S	- 72,000.000	1.0740		77,327	77,271	55
Issue: 01F042665 - F N M A Tba 30Yr 4.500% 6/15/45							
05/04/2017 060006871402	B	72,000.000	1.0720		- 77,186	77,186	
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
05/04/2017 060006871406	S	- 250,000.000	.9910		247,744	248,835	- 1,091
Issue: 037833CR9 - Apple Inc 3.200% 5/11/27							
05/04/2017 060006871406	B	255,000.000	1.0000		- 255,000	255,000	
Issue: 01F040669 - F N M A Tba 30Yr 4.000% 6/15/45							
05/05/2017 060006871402	B	10,000.000	1.0492		- 10,492	10,492	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F040651 - F N M A Tba 30Yr 4.000% 5/15/44							
05/05/2017 060006871402	S	- 10,000.000	1.0514		10,514	10,496	19
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/08/2017 060006871406	S	- 530,000.000	.9689		513,541	514,652	- 1,111
Issue: 458140AY6 - Intel Corp 4.100% 5/11/47							
05/08/2017 060006871406	B	590,000.000	.9942		- 586,572	586,572	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/09/2017 060006871406	B	90,000.000	.9675		- 87,075	87,075	
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
05/09/2017 060006871406	B	135,000.000	.9867		- 133,207	133,207	
Issue: 110122BB3 - Bristol Myers 3.250% 2/27/27							
05/09/2017 060006871406	S	- 140,000.000	.9972		139,608	139,149	459
Issue: 035240AH3 - Anheuser Busch Inbev 4.439% 10/06/48							
05/09/2017 060006871406	S	- 100,000.000	1.0094		100,939	97,143	3,796
Issue: 46647PAF3 - Jpmorgan Chase Co 3.658% 5/01/28							
05/10/2017 060006871406	B	95,000.000	.9913		- 94,171	94,171	
Issue: 46625HRS1 - Jpmorgan Chase Co 3.200% 6/15/26							
05/10/2017 060006871406	S	- 100,000.000	.9772		97,719	98,839	- 1,120
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/11/2017 060006871406	S	- 185,000.000	.9685		179,175	179,646	- 470
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
05/11/2017 060006871406	B	410,000.000	.9869		- 404,635	404,635	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/12/2017 060006871406	S	- 45,000.000	.9755		43,896	43,700	196
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/12/2017 060006871406	S	- 65,000.000	.9755		63,405	63,123	283
Issue: 906548CJ9 - Union Electric Co 3.900% 9/15/42							
05/12/2017 060006871406	B	54,000.000	1.0130		- 54,704	54,704	
Issue: 797440BM5 - San Diego G E 4.500% 8/15/40							
05/12/2017 060006871406	B	75,000.000	1.0977		- 82,330	82,330	
Issue: 0258M0EL9 - American Express Mtn 3.300% 5/03/27							
05/16/2017 060006871406	S	- 70,000.000	.9971		69,799	69,186	613
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
05/16/2017 060006871406	B	65,000.000	1.0045		- 65,295	65,295	
Issue: 68389XBF1 - Oracle Corp 4.125% 5/15/45							
05/16/2017 060006871406	S	- 110,000.000	1.0018		110,198	108,955	1,243
Issue: 68389XBJ3 - Oracle Corp 4.000% 7/15/46							
05/16/2017 060006871406	B	110,000.000	.9824		- 108,061	108,061	
Issue: 46647PAH9 - Jpmorgan Chase Co 3.220% 3/01/25							
05/23/2017 060006871402	B	50,000.000	1.0000		- 50,000	50,000	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
05/24/2017 060006871406	S	- 260,000.000	1.0117		263,047	263,211	- 164
Issue: 437076BS0 - Home Depot Inc 3.900% 6/15/47							
05/24/2017 060006871406	B	295,000.000	.9932		- 292,982	292,982	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
05/25/2017 060006871406	B	25,000.000	1.0134		- 25,336	25,336	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
05/25/2017 060006871406	S	- 75,000.000	1.0148		76,113	76,029	85
Issue: 743315AS2 - Progressive Corp 4.125% 4/15/47							
05/25/2017 060006871406	B	85,000.000	1.0311		- 87,643	87,643	
Issue: 585055BT2 - Medtronic Inc 4.375% 3/15/35							
05/25/2017 060006871406	S	- 295,000.000	1.0721		316,258	294,278	21,980
Issue: 585055BU9 - Medtronic Inc 4.625% 3/15/45							
05/25/2017 060006871406	B	225,000.000	1.1001		- 247,525	247,525	
Issue: 38141GCU6 - Goldman Sachs Grp 6.125% 2/15/33							
05/25/2017 060006871406	S	- 40,000.000	1.2384		49,536	49,226	310
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
05/26/2017 060006871406	B	125,000.000	1.0180		- 127,246	127,246	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
05/31/2017 060006871406	B	550,000.000	1.0273		- 565,018	565,018	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
05/31/2017 060006871406	B	570,000.000	1.0278		- 585,831	585,831	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/01/2017 060006871406	S	- 190,000.000	1.0257		194,884	194,585	298
Issue: 26443CAA1 - Duke University 3.920% 6/01/47							
06/01/2017 060006871406	B	220,000.000	1.0000		- 220,000	220,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/05/2017 060006871406	S	- 120,000.000	1.0305		123,661	123,019	642
Issue: 26138EBA6 - Dr Pepper Snapple 4.500% 11/15/45							
06/05/2017 060006871406	B	145,000.000	1.0497		- 152,205	152,205	
Issue: 01F042665 - F N M A Tba 30Yr 4.500% 6/15/45							
06/07/2017 060006871402	S	- 72,000.000	1.0785		77,653	77,233	420
Issue: 01F042673 - F N M A Tba 30Yr 4.500% 7/15/44							
06/07/2017 060006871402	B	72,000.000	1.0770		- 77,546	77,546	
Issue: 01F040669 - F N M A Tba 30Yr 4.000% 6/15/45							
06/08/2017 060006871402	S	- 10,000.000	1.0571		10,571	10,516	56
Issue: 01F040677 - F N M A Tba 30Yr 4.000% 7/15/44							
06/08/2017 060006871402	B	10,000.000	1.0553		- 10,553	10,553	
Issue: 61746BEG7 - Morgan Stanley Mtn 4.375% 1/22/47							
06/08/2017 060006871406	B	110,000.000	1.0364		- 114,001	114,001	
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
06/08/2017 060006871406	S	- 105,000.000	1.3204		138,646	136,438	2,208
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/13/2017 060006871406	S	- 255,000.000	1.0260		261,624	261,750	- 126
Issue: 168863CE6 - Republic Of Chile 3.860% 6/21/47							
06/13/2017 060006871406	B	295,000.000	.9984		- 294,531	294,531	
Issue: 168863CE6 - Republic Of Chile 3.860% 6/21/47							
06/14/2017 060006871406	B	105,000.000	1.0225		- 107,363	107,363	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/15/2017 060006871406	S	- 50,000.000	1.0434		52,172	51,324	848
Issue: 36164QNA2 - Ge Capital Intl 4.418% 11/15/35							
06/15/2017 060006871406	B	75,000.000	1.0849		- 81,364	81,364	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/20/2017 060006871406	B	435,000.000	1.0511		- 457,243	457,243	
Issue: 037833AL4 - Apple Inc 3.850% 5/04/43							
06/22/2017 060006871406	B	205,000.000	1.0154		- 208,163	208,163	
Issue: 037833CD0 - Apple Inc 3.850% 8/04/46							
06/22/2017 060006871406	S	- 205,000.000	1.0164		208,354	198,075	10,279
Issue: 717081ED1 - Pfizer Inc 4.125% 12/15/46							
06/26/2017 060006871406	B	225,000.000	1.0786		- 242,685	242,685	
Issue: 717081EC3 - Pfizer Inc 4.000% 12/15/36							
06/26/2017 060006871406	S	- 515,000.000	1.0750		553,620	515,020	38,600
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/26/2017 060006871406	B	315,000.000	1.0611		- 334,232	334,232	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/26/2017 060006871406	B	360,000.000	1.0616		- 382,163	382,163	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/26/2017 060006871406	S	- 200,000.000	1.0619		212,375	211,070	1,305
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/27/2017 060006871406	S	- 100,000.000	1.0503		105,031	105,535	- 504

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 02209SAM5 - Altria Group Inc 4.250% 8/09/42							
06/27/2017 060006871406	B	130,000.000	1.0393		- 135,104	135,104	
Issue: 61746BEG7 - Morgan Stanley Mtn 4.375% 1/22/47							
06/29/2017 060006871406	B	165,000.000	1.0513		- 173,456	173,456	
Issue: 38141GWB6 - Goldman Sachs Group 3.850% 1/26/27							
06/29/2017 060006871406	S	- 110,000.000	1.0191		112,105	110,171	1,935
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/29/2017 060006871406	S	- 145,000.000	1.0348		150,052	151,670	- 1,617
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
06/29/2017 060006871406	B	100,000.000	1.0094		- 100,938	100,938	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/30/2017 060006871406	B	20,000.000	1.0331		- 20,663	20,663	
Issue: 38141GCU6 - Goldman Sachs Grp 6.125% 2/15/33							
06/30/2017 060006871406	S	- 30,000.000	1.2510		37,531	36,919	611
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/05/2017 060006871406	S	- 225,000.000	1.0283		231,363	235,011	- 3,648
Issue: 035240AH3 - Anheuser Busch Inbev 4.439% 10/06/48							
07/05/2017 060006871406	S	- 580,000.000	1.0680		619,434	576,112	43,322
Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46							
07/05/2017 060006871406	B	580,000.000	1.1335		- 657,442	657,442	
Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46							
07/05/2017 060006871406	B	255,000.000	1.1294		- 288,002	288,002	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F042673 - F N M A Tba 30Yr 4.500% 7/15/44							
07/06/2017 060006871402	S	- 72,000.000	1.0708		77,099	77,504	- 405
Issue: 01F042681 - F N M A Tba 30Yr 4.500% 8/15/43							
07/06/2017 060006871402	B	72,000.000	1.0695		- 77,006	77,006	
Issue: 01F040677 - F N M A Tba 30Yr 4.000% 7/15/44							
07/07/2017 060006871402	S	- 10,000.000	1.0481		10,481	10,548	- 66
Issue: 01F040685 - F N M A Tba 30Yr 4.000% 8/15/43							
07/07/2017 060006871402	B	10,000.000	1.0464		- 10,464	10,464	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/07/2017 060006871406	B	185,000.000	1.0134		- 187,486	187,486	
Issue: 90352JAC7 - Ubs Group Funding 4.253% 3/23/28							
07/07/2017 060006871406	S	- 65,000.000	1.0423		67,748	65,000	2,748
Issue: 172967LJ8 - Citigroup Inc 4.281% 4/24/48							
07/07/2017 060006871406	S	- 210,000.000	1.0253		215,321	208,860	6,461
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
07/07/2017 060006871406	B	60,000.000	.9988		- 59,925	59,925	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
07/10/2017 060006871406	S	- 65,000.000	1.5369		99,899	95,645	4,253
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
07/10/2017 060006871406	S	- 75,000.000	1.5404		115,526	110,360	5,166
Issue: 172967LJ8 - Citigroup Inc 4.281% 4/24/48							
07/10/2017 060006871406	B	70,000.000	1.0248		- 71,737	71,737	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967LJ8 - Citigroup Inc 4.281% 4/24/48							
07/10/2017 060006871406	B	85,000.000	1.0245		- 87,080	87,080	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/14/2017 060006871406	S	- 350,000.000	1.0245		358,559	359,471	- 913
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
07/14/2017 060006871406	B	800,000.000	1.0078		- 806,219	806,219	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/17/2017 060006871406	B	430,000.000	1.0213		- 439,138	439,138	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/17/2017 060006871406	S	- 335,000.000	1.0232		342,760	343,499	- 739
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/17/2017 060006871406	S	- 630,000.000	1.0232		644,593	645,983	- 1,389
Issue: 46647PAJ5 - Jpmorgan Chase Co 3.882% 7/24/38							
07/17/2017 060006871406	B	485,000.000	1.0000		- 485,000	485,000	
Issue: 46647PAK2 - Jpmorgan Chase Co 4.032% 7/24/48							
07/17/2017 060006871406	B	735,000.000	1.0000		- 735,000	735,000	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/18/2017 060006871406	B	45,000.000	1.0294		- 46,322	46,322	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
07/18/2017 060006871406	S	- 25,000.000	1.5564		38,911	36,787	2,124
Issue: 172967LJ8 - Citigroup Inc 4.281% 4/24/48							
07/18/2017 060006871406	B	30,000.000	1.0349		- 31,048	31,048	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
07/18/2017 060006871406	S	- 50,000.000	1.3457		67,287	64,971	2,316
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/21/2017 060006871406	S	- 115,000.000	1.0380		119,366	118,490	877
Issue: 263534CC1 - Dupont Ei Nemour 4.900% 1/15/41							
07/21/2017 060006871406	B	140,000.000	1.1362		- 159,064	159,064	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/24/2017 060006871406	S	- 335,000.000	1.0322		345,783	344,399	1,384
Issue: 19416QEK2 - Colgate Mtn 3.700% 8/01/47							
07/24/2017 060006871406	B	380,000.000	.9932		- 377,408	377,408	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/25/2017 060006871406	B	115,000.000	1.0177		- 117,030	117,030	
Issue: 58013MFA7 - McDonalds Corp Mtn 4.875% 12/09/45							
07/25/2017 060006871406	S	- 130,000.000	1.1225		145,926	147,113	- 1,187
Issue: 00206REP3 - At T Inc 5.150% 2/14/50							
07/27/2017 060006871402	B	25,000.000	.9978		- 24,945	24,945	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/27/2017 060006871406	S	- 45,000.000	1.0163		45,735	45,801	- 66
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/27/2017 060006871406	S	- 200,000.000	1.0163		203,266	203,444	- 179
Issue: 00206REP3 - At T Inc 5.150% 2/14/50							
07/27/2017 060006871406	B	255,000.000	.9978		- 254,436	254,436	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00206REN8 - At T Inc 4.900% 8/14/37							
07/27/2017 060006871406	B	70,000.000	.9982		- 69,875	69,875	
Issue: 01F042681 - F N M A Tba 30Yr 4.500% 8/15/43							
08/01/2017 060006871402	S	- 72,000.000	1.0695		77,006	77,011	- 5
Issue: 3138ENJU4 - F N M A #Al5674 4.500% 8/01/44							
08/01/2017 060006871402	B	71,999.550	1.0695		- 77,006	77,006	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/03/2017 060006871406	B	55,000.000	1.0394		- 57,166	57,166	
Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46							
08/03/2017 060006871406	S	- 65,000.000	1.1319		73,573	71,498	2,075
Issue: 06738EAW5 - Barclays Plc 4.836% 5/09/28							
08/04/2017 060006871406	S	- 110,000.000	1.0382		114,202	112,798	1,404
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
08/04/2017 060006871406	B	100,000.000	1.0100		- 101,000	101,000	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/07/2017 060006871406	S	- 45,000.000	1.0163		45,735	45,898	- 163
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/07/2017 060006871406	S	- 200,000.000	1.0163		203,266	203,992	- 726
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/07/2017 060006871406	S	45,000.000	1.0163		- 45,735	45,801	66
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/07/2017 060006871406	S	200,000.000	1.0163		- 203,266	203,444	179

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/07/2017 060006871406	B	25,000.000	1.0311		- 25,777	25,777	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/07/2017 060006871406	S	- 240,000.000	1.0322		247,734	246,290	1,444
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
08/07/2017 060006871406	B	40,000.000	1.0106		- 40,425	40,425	
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
08/07/2017 060006871406	S	- 210,000.000	1.0101		212,116	211,719	397
Issue: 95000U2A0 - Wells Fargo Mtn 3.584% 5/22/28							
08/07/2017 060006871406	S	- 40,000.000	1.0149		40,597	40,073	524
Issue: 03040WAQ8 - American Water 2.950% 9/01/27							
08/07/2017 060006871406	B	215,000.000	.9967		- 214,293	214,293	
Issue: 03040WAR6 - American Water 3.750% 9/01/47							
08/07/2017 060006871406	B	275,000.000	.9969		- 274,156	274,156	
Issue: 38141GCU6 - Goldman Sachs Grp 6.125% 2/15/33							
08/07/2017 060006871406	S	- 35,000.000	1.2540		43,888	43,073	816
Issue: 01F040685 - F N M A Tba 30Yr 4.000% 8/15/43							
08/08/2017 060006871402	S	- 10,000.000	1.0539		10,539	10,471	68
Issue: 01F040693 - F N M A Tba 30Yr 4.000% 9/15/44							
08/08/2017 060006871402	B	10,000.000	1.0523		- 10,523	10,523	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/08/2017 060006871406	B	35,000.000	1.0283		- 35,990	35,990	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 21685WCJ4 - Rabobank Mtn 5.250% 5/24/41							
08/08/2017 060006871406	S	- 40,000.000	1.2155		48,621	46,937	1,684
Issue: 05526DBE4 - Bat Capital Corp 4.540% 8/15/47							
08/09/2017 060006871406	B	165,000.000	1.0031		- 165,508	165,508	
Issue: 761713BB1 - Reynolds American 5.850% 8/15/45							
08/09/2017 060006871406	S	- 150,000.000	1.1903		178,538	182,796	- 4,259
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/10/2017 060006871406	B	115,000.000	1.0398		- 119,582	119,582	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/10/2017 060006871406	B	165,000.000	1.0433		- 172,141	172,141	
Issue: 049560AM7 - Atmos Energy Corp 4.125% 10/15/44							
08/10/2017 060006871406	S	- 195,000.000	1.0674		208,139	202,619	5,520
Issue: 694308GS0 - Pacific Gas Elec 5.400% 1/15/40							
08/10/2017 060006871406	S	- 140,000.000	1.2260		171,641	168,558	3,083
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/14/2017 060006871406	S	- 1,890,000.000	1.0385		1,962,843	1,958,513	4,330
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
08/14/2017 060006871406	B	1,880,000.000	1.0392		- 1,953,771	1,953,771	
Issue: 743315AS2 - Progressive Corp 4.125% 4/15/47							
08/15/2017 060006871406	S	- 70,000.000	1.0517		73,618	70,524	3,094
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
08/15/2017 060006871406	B	60,000.000	1.0322		- 61,931	61,931	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
08/15/2017 060006871406	S	- 230,000.000	1.0311		237,152	239,073	- 1,921
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
08/15/2017 060006871406	S	- 65,000.000	1.0311		67,021	67,564	- 543
Issue: 023135BG0 - Amazon Com Inc 4.050% 8/22/47							
08/15/2017 060006871406	B	75,000.000	.9926		- 74,446	74,446	
Issue: 023135BD7 - Amazon Com Inc 3.875% 8/22/37							
08/15/2017 060006871406	B	340,000.000	.9975		- 339,153	339,153	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
08/17/2017 060006871406	B	25,000.000	1.0430		- 26,074	26,074	
Issue: 21987BAX6 - Codelco Inc 4.500% 8/01/47							
08/17/2017 060006871406	S	- 30,000.000	1.0137		30,412	29,765	647
Issue: 912803EY5 - U S Treas Bd Strip 5/15/47							
08/17/2017 060006871424	B	38,700,000.000	.4279		- 16,558,569	16,558,569	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
08/21/2017 060006871406	S	- 90,000.000	1.0472		94,250	93,658	592
Issue: 059165EJ5 - Baltimore Gas 3.750% 8/15/47							
08/21/2017 060006871406	B	105,000.000	.9920		- 104,159	104,159	
Issue: 743315AS2 - Progressive Corp 4.125% 4/15/47							
08/22/2017 060006871406	S	- 35,000.000	1.0637		37,229	35,262	1,967
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
08/22/2017 060006871406	B	30,000.000	1.0436		- 31,308	31,308	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 46647PAJ5 - Jpmorgan Chase Co 3.882% 7/24/38							
08/24/2017 060006871406	B	325,000.000	1.0061		- 326,970	326,970	
Issue: 46647PAK2 - Jpmorgan Chase Co 4.032% 7/24/48							
08/24/2017 060006871406	S	- 255,000.000	1.0129		258,282	255,890	2,392
Issue: 020002BC4 - Allstate Corp 4.200% 12/15/46							
08/25/2017 060006871406	S	- 50,000.000	1.0725		53,627	50,546	3,081
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
08/25/2017 060006871406	B	45,000.000	1.0497		- 47,236	47,236	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/01/2017 060006871406	S	- 65,000.000	1.0472		68,067	68,172	- 105
Issue: 025816BF5 - American Express Co 4.050% 12/03/42							
09/01/2017 060006871406	B	85,000.000	1.0213		- 86,811	86,811	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/05/2017 060006871406	B	95,000.000	1.0661		- 101,275	101,275	
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
09/05/2017 060006871406	S	- 220,000.000	1.0168		223,698	220,768	2,930
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/06/2017 060006871406	S	- 110,000.000	1.0561		116,166	116,285	- 119
Issue: 92826CAJ1 - Visa Inc 3.650% 9/15/47							
09/06/2017 060006871406	B	130,000.000	.9958		- 129,458	129,458	
Issue: 01F040693 - F N M A Tba 30Yr 4.000% 9/15/44							
09/07/2017 060006871402	S	- 10,000.000	1.0575		10,575	10,524	51

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F0406A0 - F N M A Tba 30Yr 4.000% 10/15/44							
09/07/2017 060006871402	B	10,000.000	1.0563		- 10,563	10,563	
Issue: 172967LD1 - Citigroup Inc 3.887% 1/10/28							
09/07/2017 060006871406	S	- 300,000.000	1.0344		310,323	302,484	7,839
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/07/2017 060006871406	B	80,000.000	1.0695		- 85,559	85,559	
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
09/07/2017 060006871406	B	270,000.000	1.0177		- 274,767	274,767	
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
09/07/2017 060006871406	S	- 190,000.000	1.0183		193,473	191,101	2,372
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/13/2017 060006871406	B	205,000.000	1.0441		- 214,033	214,033	
Issue: 00817YAZ1 - Aetna Inc 3.875% 8/15/47							
09/13/2017 060006871406	S	- 240,000.000	1.0095		242,278	239,237	3,041
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/14/2017 060006871406	B	35,000.000	1.0473		- 36,656	36,656	
Issue: 20030NBE0 - Comcast Corp 4.650% 7/15/42							
09/14/2017 060006871406	B	125,000.000	1.0822		- 135,271	135,271	
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
09/14/2017 060006871406	S	- 80,000.000	1.0052		80,413	80,505	- 93
Issue: 20030NBK6 - Comcast Corp 4.750% 3/01/44							
09/14/2017 060006871406	S	- 120,000.000	1.0995		131,944	131,748	196

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 61746BEG7 - Morgan Stanley Mtn 4.375% 1/22/47							
09/19/2017 060006871406	S	- 95,000.000	1.0578		100,487	96,821	3,666
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/19/2017 060006871406	B	80,000.000	1.0406		- 83,250	83,250	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/21/2017 060006871406	B	85,000.000	1.0406		- 88,453	88,453	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/21/2017 060006871406	B	70,000.000	1.0394		- 72,756	72,756	
Issue: 46647PAK2 - Jpmorgan Chase Co 4.032% 7/24/48							
09/21/2017 060006871406	S	- 100,000.000	1.0165		101,654	100,349	1,305
Issue: 084659AF8 - Berkshire Hathaway 4.500% 2/01/45							
09/21/2017 060006871406	S	- 85,000.000	1.0917		92,795	84,743	8,052
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/27/2017 060006871406	S	- 980,000.000	1.0271		1,006,605	1,017,647	- 11,042
Issue: 80413TAF6 - Saudi International 4.625% 10/04/47							
09/27/2017 060006871406	B	1,240,000.000	.9939		- 1,232,436	1,232,436	
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
09/28/2017 060006871406	S	- 170,000.000	1.0479		178,138	171,556	6,582
Issue: 46647PAJ5 - Jpmorgan Chase Co 3.882% 7/24/38							
09/28/2017 060006871406	B	220,000.000	1.0082		- 221,813	221,813	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/29/2017 060006871406	B	935,000.000	1.0295		- 962,575	962,575	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/03/2017 060006871406	B	25,000.000	1.0211		- 25,527	25,527	
Issue: 539830BM0 - Lockheed Martin 4.090% 9/15/52							
10/03/2017 060006871406	S	- 25,000.000	1.0037		25,091	23,173	1,918
Issue: 80413TAF6 - Saudi International 4.625% 10/04/47							
10/03/2017 060006871406	S	- 100,000.000	1.0100		101,000	99,390	1,610
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/04/2017 060006871406	S	- 70,000.000	1.0252		71,761	71,943	- 182
Issue: 46647PAJ5 - Jpmorgan Chase Co 3.882% 7/24/38							
10/04/2017 060006871406	B	100,000.000	1.0137		- 101,367	101,367	
Issue: 01F0406A0 - F N M A Tba 30Yr 4.000% 10/15/44							
10/05/2017 060006871402	S	- 10,000.000	1.0518		10,518	10,562	- 44
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
10/05/2017 060006871402	B	10,000.000	1.0503		- 10,503	10,503	
Issue: 594918CB8 - Microsoft Corp 4.500% 2/06/57							
10/05/2017 060006871406	S	- 55,000.000	1.1312		62,214	57,647	4,567
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/05/2017 060006871406	B	105,000.000	1.0225		- 107,363	107,363	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/05/2017 060006871406	B	60,000.000	1.0225		- 61,350	61,350	
Issue: 594918BT0 - Microsoft Corp 3.700% 8/08/46							
10/05/2017 060006871406	S	- 120,000.000	1.0076		120,914	119,377	1,538

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 666807BN1 - Northrop Grumman 3.250% 1/15/28							
10/10/2017 060006871406	B	215,000.000	.9995		- 214,886	214,886	
Issue: 666807BP6 - Northrop Grumman 4.030% 10/15/47							
10/10/2017 060006871406	B	175,000.000	.9984		- 174,727	174,727	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/10/2017 060006871406	S	- 150,000.000	1.0220		153,299	153,647	- 349
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
10/10/2017 060006871406	S	- 215,000.000	.9907		212,993	215,324	- 2,331
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/11/2017 060006871406	S	- 100,000.000	1.0278		102,781	102,432	349
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/11/2017 060006871406	S	- 95,000.000	1.0255		97,420	97,310	109
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/11/2017 060006871406	S	- 50,000.000	1.0255		51,273	51,216	57
Issue: 92343VDR2 - Verizon 4.812% 3/15/39							
10/11/2017 060006871406	B	140,000.000	1.0300		- 144,206	144,206	
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
10/11/2017 060006871406	S	- 115,000.000	.9914		114,016	115,173	- 1,157
Issue: 9128282Y5 - U S Treasury Nt 2.125% 9/30/24							
10/11/2017 060006871406	B	150,000.000	.9972		- 149,584	149,584	
Issue: 68389XBF1 - Oracle Corp 4.125% 5/15/45							
10/11/2017 060006871406	B	55,000.000	1.0513		- 57,824	57,824	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 03524BAF3 - Anheuser Busch 4.625% 2/01/44							
10/11/2017 060006871406	B	115,000.000	1.1124		- 127,923	127,923	
Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46							
10/13/2017 060006871406	B	100,000.000	1.1379		- 113,785	113,785	
Issue: 035242AM8 - Anheuser Busch Inbev 4.700% 2/01/36							
10/13/2017 060006871406	S	- 135,000.000	1.1118		150,098	142,749	7,349
Issue: 172967LD1 - Citigroup Inc 3.887% 1/10/28							
10/16/2017 060006871406	B	140,000.000	1.0319		- 144,459	144,459	
Issue: 172967LP4 - Citigroup Inc 3.668% 7/24/28							
10/16/2017 060006871406	S	- 135,000.000	1.0138		136,858	135,062	1,796
Issue: 20030NCB5 - Comcast Corporation 3.969% 11/01/47							
10/23/2017 060006871406	B	305,000.000	.9930		- 302,874	302,874	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/23/2017 060006871406	B	2,305,000.000	1.0253		- 2,363,255	2,363,255	
Issue: 20030NBE0 - Comcast Corp 4.650% 7/15/42							
10/23/2017 060006871406	S	- 305,000.000	1.1049		336,998	331,996	5,001
Issue: 38148YAA6 - Goldman Sachs Group 4.017% 10/31/38							
10/25/2017 060006871406	B	70,000.000	.9980		- 69,857	69,857	
Issue: 61744YAL2 - Morgan Stanley 3.971% 7/22/38							
10/25/2017 060006871406	S	- 70,000.000	1.0012		70,083	70,180	- 97
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/27/2017 060006871406	B	85,000.000	1.0145		- 86,235	86,235	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 585055BU9 - Medtronic Inc 4.625% 3/15/45							
10/27/2017 060006871406	S	- 90,000.000	1.1311		101,797	98,938	2,859
Issue: 06051GEN5 - Bank Of Amer Mtn 5.875% 2/07/42							
11/02/2017 060006871406	B	100,000.000	1.2959		- 129,594	129,594	
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
11/02/2017 060006871406	S	- 95,000.000	1.3718		130,317	123,444	6,873
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
11/03/2017 060006871402	S	- 10,000.000	1.0502		10,502	10,506	- 4
Issue: 46647PAL0 - Jpmorgan Chase Co 3.964% 11/15/48							
11/03/2017 060006871406	B	305,000.000	1.0000		- 305,000	305,000	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
11/03/2017 060006871406	S	- 260,000.000	1.0371		269,659	266,556	3,102
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
11/06/2017 060006871406	B	115,000.000	1.0419		- 119,816	119,816	
Issue: 59156RBG2 - Metlife Inc 4.875% 11/13/43							
11/06/2017 060006871406	S	- 135,000.000	1.1529		155,643	150,477	5,166
Issue: 478160CL6 - Johnson Johnson 3.400% 1/15/38							
11/08/2017 060006871406	B	595,000.000	.9970		- 593,233	593,233	
Issue: 478160CM4 - Johnson Johnson 3.500% 1/15/48							
11/08/2017 060006871406	B	545,000.000	.9962		- 542,945	542,945	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
11/08/2017 060006871406	S	- 100,000.000	1.0456		104,563	103,771	792

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
11/08/2017 060006871406	S	- 415,000.000	1.0420		432,427	430,649	1,778
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
11/08/2017 060006871406	S	- 490,000.000	1.0420		510,576	508,477	2,099
Issue: 46625HLL2 - Jpmorgan Chase Co 4.950% 6/01/45							
11/08/2017 060006871406	B	120,000.000	1.1256		- 135,076	135,076	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
11/09/2017 060006871406	S	- 290,000.000	1.0368		300,682	300,528	155
Issue: 911312BN5 - United Parcel 3.750% 11/15/47							
11/09/2017 060006871406	B	335,000.000	.9975		- 334,159	334,159	
Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46							
11/09/2017 060006871406	B	235,000.000	1.1192		- 263,019	263,019	
Issue: 035242AM8 - Anheuser Busch Inbev 4.700% 2/01/36							
11/09/2017 060006871406	S	- 310,000.000	1.1016		341,496	327,794	13,702
Issue: 9128283F5 - U S Treasury Nt 2.250% 11/15/27							
11/13/2017 060006871406	B	445,000.000	.9884		- 439,851	439,851	
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
11/13/2017 060006871406	S	- 455,000.000	.9874		449,286	448,348	938
Issue: 9128283F5 - U S Treasury Nt 2.250% 11/15/27							
11/15/2017 060006871406	B	320,000.000	.9925		- 317,588	317,588	
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
11/15/2017 060006871406	S	- 330,000.000	.9912		327,100	325,175	1,924

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
11/16/2017 060006871406	S	- 210,000.000	.9879		207,449	206,226	1,223
Issue: 02361DAR1 - Ameren Illinois Co 3.700% 12/01/47							
11/16/2017 060006871406	B	235,000.000	.9928		- 233,313	233,313	
Issue: 38148YAA6 - Goldman Sachs Group 4.017% 10/31/38							
11/28/2017 060006871406	S	- 145,000.000	1.0271		148,934	144,972	3,962
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
11/28/2017 060006871406	B	100,000.000	.9978		- 99,781	99,781	
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
11/30/2017 060006871406	B	1,005,000.000	.9838		- 988,669	988,669	
Issue: 46647PAL0 - Jpmorgan Chase Co 3.964% 11/15/48							
12/01/2017 060006871406	B	280,000.000	1.0205		- 285,737	285,737	
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
12/01/2017 060006871406	S	- 280,000.000	1.0700		299,608	282,563	17,045
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
12/05/2017 060006871406	B	145,000.000	1.0013		- 145,181	145,181	
Issue: 94974BGK0 - Wells Fargo Company 3.900% 5/01/45							
12/05/2017 060006871406	S	- 165,000.000	1.0335		170,532	159,171	11,361
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
12/18/2017 060006871406	S	- 65,000.000	1.0063		65,409	64,938	471
Issue: 92343VCR3 - Verizon 3.500% 11/01/24							
12/19/2017 060006871402	S	- 14,000.000	1.0116		14,163	14,572	- 410

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92343VDD3 - Verizon 2.625% 8/15/26							
12/19/2017 060006871402	S	- 3,000.000	.9340		2,802	2,763	39
Issue: 92343VCR3 - Verizon 3.500% 11/01/24							
12/20/2017 060006871402	S	- 12,000.000	1.0094		12,112	12,491	- 378
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
12/29/2017 060006871406	B	745,000.000	1.0014		- 746,048	746,048	
Total For J.P. Morgan Securities LLC				**0**	**103,444,439**	**103,171,966**	**273,822**
Broker: Mlpfs Inc/Fixed Income							
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/03/2017 060006871406	S	- 200,000.000	.9600		192,008	192,706	- 698
Issue: 26444HAC5 - Duke Energy Florida 3.200% 1/15/27							
01/03/2017 060006871406	B	200,000.000	.9994		- 199,880	199,880	
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/05/2017 060006871406	B	120,000.000	.9683		- 116,194	116,194	
Issue: 68389XBF1 - Oracle Corp 4.125% 5/15/45							
01/05/2017 060006871406	B	120,000.000	1.0048		- 120,570	120,570	
Issue: 68389XBJ3 - Oracle Corp 4.000% 7/15/46							
01/05/2017 060006871406	S	- 115,000.000	.9887		113,702	116,591	- 2,889
Issue: 46625HRV4 - Jp Morgan Chase Co 2.950% 10/01/26							
01/05/2017 060006871406	S	- 130,000.000	.9555		124,218	129,310	- 5,092

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 571748BC5 - Marsh McLennan Cos 4.350% 1/30/47							
01/09/2017 060006871406	B	95,000.000	.9937		- 94,398	94,398	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/09/2017 060006871406	B	300,000.000	.8574		- 257,215	257,215	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/09/2017 060006871406	S	- 90,000.000	.8555		76,992	75,876	1,116
Issue: 571748BC5 - Marsh McLennan Cos 4.350% 1/30/47							
01/10/2017 060006871406	B	55,000.000	1.0051		- 55,282	55,282	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/10/2017 060006871406	S	- 50,000.000	.8555		42,773	42,153	620
Issue: 571748BC5 - Marsh McLennan Cos 4.350% 1/30/47							
01/11/2017 060006871406	B	70,000.000	1.0046		- 70,323	70,323	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/11/2017 060006871406	S	- 65,000.000	.8550		55,575	54,828	747
Issue: 21H032613 - G N M A I I Tba 3.500% 1/15/44							
01/12/2017 060006871402	S	- 130,000.000	1.0422		135,484	135,397	88
Issue: 21H032621 - G N M A I I Tba 3.500% 2/15/44							
01/12/2017 060006871402	B	130,000.000	1.0408		- 135,302	135,302	
Issue: 06051GGF0 - Bank Of America Mtn 3.824% 1/20/28							
01/17/2017 060006871402	B	25,000.000	1.0000		- 25,000	25,000	
Issue: 06051GGA1 - Bank Of America Mtn 3.248% 10/21/27							
01/17/2017 060006871406	S	- 65,000.000	.9513		61,833	65,160	- 3,327

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/17/2017 060006871406	B	65,000.000	.9717		- 63,162	63,162	
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/17/2017 060006871406	S	- 785,000.000	.9716		762,738	762,090	648
Issue: 06051GGF0 - Bank Of America Mtn 3.824% 1/20/28							
01/17/2017 060006871406	B	755,000.000	1.0000		- 755,000	755,000	
Issue: 06051GGG8 - Bank Of America Mtn 4.443% 1/20/48							
01/17/2017 060006871406	B	515,000.000	1.0000		- 515,000	515,000	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/17/2017 060006871406	S	- 480,000.000	.8637		414,563	408,721	5,841
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/18/2017 060006871406	B	195,000.000	.9645		- 188,084	188,084	
Issue: 26444HAC5 - Duke Energy Florida 3.200% 1/15/27							
01/18/2017 060006871406	S	- 200,000.000	1.0052		201,034	199,880	1,154
Issue: 36164QNA2 - Ge Capital Intl 4.418% 11/15/35							
01/18/2017 060006871406	S	- 80,000.000	1.0534		84,268	77,878	6,390
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/18/2017 060006871406	B	60,000.000	.8481		- 50,888	50,888	
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/19/2017 060006871402	S	- 80,000.000	.9618		76,941	79,216	- 2,275
Issue: 912828U99 - U S Treasury Nt 1.250% 12/31/18							
01/19/2017 060006871402	B	455,000.000	1.0004		- 455,178	455,178	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 36164QNA2 - Ge Capital Intl 4.418% 11/15/35							
01/19/2017 060006871406	S	- 35,000.000	1.0485		36,696	34,072	2,625
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/19/2017 060006871406	B	25,000.000	.8419		- 21,047	21,047	
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/31/2017 060006871402	B	56,500.000	.9603		- 54,258	54,258	
Issue: 912828U81 - U S Treasury Nt 2.000% 12/31/21							
01/31/2017 060006871402	B	105,000.000	1.0044		- 105,459	105,459	
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/31/2017 060006871406	B	190,000.000	.9614		- 182,667	182,667	
Issue: 172967LD1 - Citigroup Inc 3.887% 1/10/28							
01/31/2017 060006871406	S	- 195,000.000	.9992		194,852	195,334	- 482
Issue: 94974BGU8 - Wells Fargo Mtn 4.750% 12/07/46							
02/01/2017 060006871406	S	- 50,000.000	1.0168		50,840	49,905	935
Issue: 06051GGG8 - Bank Of America Mtn 4.443% 1/20/48							
02/01/2017 060006871406	S	- 45,000.000	.9934		44,704	45,000	- 296
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
02/01/2017 060006871406	B	45,000.000	.8358		- 37,610	37,610	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
02/01/2017 060006871406	B	45,000.000	.8372		- 37,673	37,673	
Issue: 912828T67 - U S Treasury Nt 1.250% 10/31/21							
02/02/2017 060006871402	S	- 125,800.000	.9704		122,070	122,164	- 93

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
02/06/2017 060006871406	S	- 185,000.000	.9649		178,511	177,358	1,153
Issue: 29736RAJ9 - Estee Lauder Co 3.150% 3/15/27							
02/06/2017 060006871406	B	185,000.000	.9996		- 184,932	184,932	
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
02/07/2017 060006871406	B	35,000.000	.9663		- 33,819	33,819	
Issue: 172967LD1 - Citigroup Inc 3.887% 1/10/28							
02/07/2017 060006871406	S	- 35,000.000	1.0063		35,220	35,076	143
Issue: 375558BA0 - Gilead Sciences Inc 4.500% 2/01/45							
02/07/2017 060006871406	B	300,000.000	1.0014		- 300,420	300,420	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
02/07/2017 060006871406	S	- 270,000.000	.8466		228,572	226,499	2,073
Issue: 037833CH1 - Apple Inc 4.250% 2/09/47							
02/09/2017 060006871406	B	85,000.000	1.0138		- 86,176	86,176	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
02/09/2017 060006871406	S	- 80,000.000	.8489		67,913	67,334	578
Issue: 21H032621 - G N M A I I Tba 3.500% 2/15/44							
02/10/2017 060006871402	S	- 60,000.000	1.0388		62,325	62,419	- 94
Issue: 21H032621 - G N M A I I Tba 3.500% 2/15/44							
02/10/2017 060006871402	S	- 130,000.000	1.0388		135,038	135,241	- 203
Issue: 21H032639 - G N M A I I Tba 3.500% 3/15/44							
02/10/2017 060006871402	B	130,000.000	1.0367		- 134,773	134,773	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 21H032639 - G N M A I I Tba 3.500% 3/15/44							
02/10/2017 060006871402	B	60,000.000	1.0367		- 62,203	62,203	
Issue: 20030NAY7 - Comcast Corp 6.550% 7/01/39							
02/10/2017 060006871406	B	45,000.000	1.2860		- 57,871	57,871	
Issue: 20030NAV3 - Comcast Corp 6.950% 8/15/37							
02/10/2017 060006871406	S	- 45,000.000	1.3311		59,901	62,102	- 2,200
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
02/13/2017 060006871402	S	- 27,900.000	.9602		26,788	27,263	- 474
Issue: 21H032621 - G N M A I I Tba 3.500% 2/15/44							
02/13/2017 060006871402	B	60,000.000	1.0388		- 62,330	62,330	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
02/13/2017 060006871406	B	1,440,000.000	.9688		- 1,395,029	1,395,029	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
02/13/2017 060006871406	S	- 1,585,000.000	.8441		1,337,839	1,334,063	3,776
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
02/15/2017 060006871406	B	300,000.000	.9560		- 286,793	286,793	
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
02/15/2017 060006871406	S	- 645,000.000	.9774		630,412	634,379	- 3,967
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
02/22/2017 060006871406	S	- 180,000.000	.9684		174,319	174,074	244
Issue: 037833CH1 - Apple Inc 4.250% 2/09/47							
02/22/2017 060006871406	B	200,000.000	1.0123		- 202,456	202,456	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828W55 - U S Treasury Nt 1.875% 2/28/22							
02/28/2017 060006871402	B	60,800.000	1.0008		- 60,850	60,850	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/06/2017 060006871406	S	- 135,000.000	.9541		128,804	130,880	- 2,076
Issue: 655664AR1 - Nordstrom Inc 5.000% 1/15/44							
03/06/2017 060006871406	B	175,000.000	.9556		- 167,225	167,225	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/07/2017 060006871406	S	- 85,000.000	.9544		81,122	82,214	- 1,092
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
03/07/2017 060006871406	B	95,000.000	.9898		- 94,030	94,030	
Issue: 3140E67J5 - F N M A #BA2696 3.500% 10/01/45							
03/08/2017 060006871402	S	- 33,549.370	1.0142		34,025	34,797	- 772
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/47							
03/08/2017 060006871402	B	35,000.000	1.0122		- 35,427	35,427	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
03/09/2017 060006871402	B	28,200.000	.9923		- 27,984	27,984	
Issue: 01F042640 - F N M A Tba 30Yr 4.500% 4/15/47							
03/09/2017 060006871402	B	180,000.000	1.0638		- 191,489	191,489	
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/47							
03/09/2017 060006871402	S	- 190,000.000	1.0091		191,729	192,892	- 1,163
Issue: 21H032639 - G N M A I I Tba 3.500% 3/15/44							
03/15/2017 060006871402	S	- 190,000.000	1.0235		194,468	196,977	- 2,509

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 21H032647 - G N M A I I Tba 3.500% 4/15/46							
03/15/2017 060006871402	B	190,000.000	1.0216		- 194,097	194,097	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/15/2017 060006871406	S	- 90,000.000	.9472		85,247	85,359	- 112
Issue: 595620AP0 - Midamerican Energy 4.250% 5/01/46							
03/15/2017 060006871406	B	100,000.000	1.0166		- 101,662	101,662	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/16/2017 060006871406	S	- 190,000.000	.9459		179,713	180,131	- 418
Issue: 040555CT9 - Arizona Public 4.350% 11/15/45							
03/16/2017 060006871406	B	215,000.000	1.0153		- 218,287	218,287	
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/47							
03/17/2017 060006871402	B	155,000.000	1.0170		- 157,628	157,628	
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
03/17/2017 060006871406	B	125,000.000	.9878		- 123,474	123,474	
Issue: 46625HJB7 - Jpmorgan Chase Co 5.600% 7/15/41							
03/17/2017 060006871406	S	- 125,000.000	1.1825		147,813	148,111	- 299
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/23/2017 060006871406	S	- 55,000.000	.9703		53,367	53,368	- 1
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/23/2017 060006871406	S	- 45,000.000	.9695		43,625	43,665	- 40
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/23/2017 060006871406	S	- 75,000.000	.9702		72,768	72,775	- 8

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/23/2017 060006871406	S	- 80,000.000	.9695		77,556	77,627	- 71
Issue: 369604BF9 - General Electric Co 4.125% 10/09/42							
03/23/2017 060006871406	B	90,000.000	1.0216		- 91,948	91,948	
Issue: 68389XBF1 - Oracle Corp 4.125% 5/15/45							
03/23/2017 060006871406	B	50,000.000	.9768		- 48,842	48,842	
Issue: 36164QNA2 - Ge Capital Intl 4.418% 11/15/35							
03/23/2017 060006871406	B	75,000.000	1.0550		- 79,127	79,127	
Issue: 594918BT0 - Microsoft Corp 3.700% 8/08/46							
03/23/2017 060006871406	B	90,000.000	.9390		- 84,513	84,513	
Issue: 912828W55 - U S Treasury Nt 1.875% 2/28/22							
03/24/2017 060006871402	S	- 105,000.000	.9968		104,664	104,839	- 176
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/29/2017 060006871406	B	275,000.000	.9767		- 268,587	268,587	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/29/2017 060006871406	S	- 150,000.000	.9761		146,414	146,447	- 33
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
03/29/2017 060006871406	B	330,000.000	.9884		- 326,184	326,184	
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
03/29/2017 060006871406	S	- 605,000.000	.9885		598,028	595,115	2,913
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/30/2017 060006871406	S	- 215,000.000	.9747		209,558	208,745	812

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06050TJZ6 - Bank Of America Mtn 6.000% 10/15/36							
03/30/2017 060006871406	B	270,000.000	1.2314		- 332,475	332,475	
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
03/31/2017 060006871402	B	35,000.000	.9865		- 34,528	34,528	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/31/2017 060006871406	B	2,675,000.000	.9705		- 2,596,213	2,596,213	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/31/2017 060006871406	S	- 55,000.000	.9705		53,376	53,400	- 24
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/31/2017 060006871406	S	- 65,000.000	.9669		62,847	63,109	- 262
Issue: 06051GGF0 - Bank Of America Mtn 3.824% 1/20/28							
03/31/2017 060006871406	S	- 130,000.000	1.0015		130,195	130,001	194
Issue: 06051GGG8 - Bank Of America Mtn 4.443% 1/20/48							
03/31/2017 060006871406	B	65,000.000	1.0075		- 65,490	65,490	
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
03/31/2017 060006871406	B	120,000.000	.9873		- 118,481	118,481	
Issue: 89417EAL3 - Travelers Cos Inc 3.750% 5/15/46							
03/31/2017 060006871406	B	75,000.000	.9465		- 70,987	70,987	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/03/2017 060006871406	S	- 345,000.000	.9789		337,736	334,964	2,773
Issue: 743315AS2 - Progressive Corp 4.125% 4/15/47							
04/03/2017 060006871406	B	390,000.000	.9988		- 389,528	389,528	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F042640 - F N M A Tba 30Yr 4.500% 4/15/47							
04/06/2017 060006871402	S	- 180,000.000	1.0747		193,451	192,025	1,426
Issue: 01F042657 - F N M A Tba 30Yr 4.500% 5/25/44							
04/06/2017 060006871402	B	180,000.000	1.0731		- 193,163	193,163	
Issue: 21H032647 - G N M A I I Tba 3.500% 4/15/46							
04/06/2017 060006871402	S	- 190,000.000	1.0386		197,325	194,097	3,229
Issue: 21H032654 - G N M A I I Tba 3.500% 5/15/44							
04/06/2017 060006871402	B	190,000.000	1.0367		- 196,977	196,977	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/06/2017 060006871406	B	95,000.000	.9756		- 92,684	92,684	
Issue: 718172AM1 - Philip Morris Intl 4.375% 11/15/41							
04/06/2017 060006871406	S	- 120,000.000	1.0053		120,631	132,522	- 11,891
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/47							
04/12/2017 060006871402	S	- 190,000.000	1.0091		191,729	193,026	- 1,297
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/47							
04/12/2017 060006871402	S	190,000.000	1.0091		- 191,729	192,892	1,163
Issue: 06051GGK9 - Bank Of America Corp 2.881% 4/24/23							
04/19/2017 060006871402	B	25,000.000	1.0000		- 25,000	25,000	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/19/2017 060006871406	S	- 215,000.000	.9974		214,446	213,690	756
Issue: 06051GGG8 - Bank Of America Mtn 4.443% 1/20/48							
04/19/2017 060006871406	S	- 145,000.000	1.0220		148,183	145,268	2,915

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 548661DQ7 - Lowes Cos Inc 4.050% 5/03/47							
04/19/2017 060006871406	B	245,000.000	.9936		- 243,442	243,442	
Issue: 06051GGM5 - Bank Of America Corp 4.244% 4/24/38							
04/19/2017 060006871406	B	185,000.000	1.0044		- 185,820	185,820	
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
04/24/2017 060006871402	S	- 56,600.000	.9752		55,194	55,307	- 113
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/24/2017 060006871406	B	50,000.000	.9869		- 49,344	49,344	
Issue: 06051GGG8 - Bank Of America Mtn 4.443% 1/20/48							
04/24/2017 060006871406	S	- 55,000.000	1.0201		56,104	55,102	1,003
Issue: 548661DQ7 - Lowes Cos Inc 4.050% 5/03/47							
04/24/2017 060006871406	B	50,000.000	.9985		- 49,923	49,923	
Issue: 548661DN4 - Lowes Cos Inc 3.700% 4/15/46							
04/24/2017 060006871406	S	- 50,000.000	.9457		47,284	47,078	207
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
04/26/2017 060006871402	B	10,000.000	1.0078		- 10,078	10,078	
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
04/28/2017 060006871402	B	35,000.000	.9951		- 34,828	34,828	
Issue: 912828W55 - U S Treasury Nt 1.875% 2/28/22							
04/28/2017 060006871402	B	40,000.000	1.0027		- 40,108	40,108	
Issue: 01F042657 - F N M A Tba 30Yr 4.500% 5/25/44							
05/04/2017 060006871402	S	- 180,000.000	1.0749		193,479	193,179	300

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F042665 - F N M A Tba 30Yr 4.500% 6/15/45							
05/04/2017 060006871402	B	180,000.000	1.0728		- 193,106	193,106	
Issue: 912828D98 - U S Treasury Nt 1.000% 9/15/17							
05/09/2017 060006871402	S	- 20,000.000	1.0001		20,002	20,006	- 4
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
05/09/2017 060006871402	B	40,000.000	.9906		- 39,623	39,623	
Issue: 21H032662 - G N M A I I Tba 3.500% 6/15/45							
05/09/2017 060006871402	B	95,000.000	1.0351		- 98,332	98,332	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/09/2017 060006871406	B	7,325,000.000	.9670		- 7,082,932	7,082,932	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/09/2017 060006871406	S	- 190,000.000	.9677		183,855	184,489	- 635
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/09/2017 060006871406	S	- 50,000.000	.9675		48,375	48,550	- 175
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
05/09/2017 060006871406	B	210,000.000	1.0069		- 211,441	211,441	
Issue: 20030NAK7 - Comcast Corp 6.500% 11/15/35							
05/09/2017 060006871406	B	60,000.000	1.2877		- 77,261	77,261	
Issue: 21H032654 - G N M A I I Tba 3.500% 5/15/44							
05/10/2017 060006871402	S	- 190,000.000	1.0379		197,207	196,977	230
Issue: 21H032662 - G N M A I I Tba 3.500% 6/15/45							
05/10/2017 060006871402	B	190,000.000	1.0359		- 196,828	196,828	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06538BVB6 - Bank Of Tokyo Mitsubis C P 8/11/17							
05/11/2017 060006871402	B	145,000.000	.9971		- 144,582	144,582	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/11/2017 060006871406	S	- 45,000.000	.9683		43,573	43,698	- 125
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/11/2017 060006871406	S	- 75,000.000	.9659		72,445	72,829	- 384
Issue: 907818EN4 - Union Pacific Corp 4.000% 4/15/47							
05/11/2017 060006871406	B	80,000.000	.9946		- 79,567	79,567	
Issue: 25468PCP9 - Walt Disney Co Mtn 4.375% 8/16/41							
05/11/2017 060006871406	B	55,000.000	1.0554		- 58,048	58,048	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/12/2017 060006871406	S	- 220,000.000	.9765		214,827	213,633	1,194
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/12/2017 060006871406	S	- 104,000.000	.9774		101,648	100,990	658
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/12/2017 060006871406	S	- 75,000.000	.9755		73,160	72,834	326
Issue: 020002BC4 - Allstate Corp 4.200% 12/15/46							
05/12/2017 060006871406	B	80,000.000	1.0384		- 83,070	83,070	
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
05/12/2017 060006871406	B	490,000.000	.9926		- 486,363	486,363	
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
05/12/2017 060006871406	B	225,000.000	1.0045		- 226,020	226,020	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
05/15/2017 060006871402	S	- 30,000.000	1.0140		30,420	29,901	518
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/15/2017 060006871406	S	- 1,020,000.000	.9719		991,313	990,542	770
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
05/15/2017 060006871406	B	995,000.000	.9975		- 992,483	992,483	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
05/15/2017 060006871406	S	- 55,000.000	.9950		54,727	54,851	- 123
Issue: 89417EAM1 - Travelers Cos Inc 4.000% 5/30/47							
05/15/2017 060006871406	B	65,000.000	.9957		- 64,718	64,718	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
05/16/2017 060006871406	S	- 80,000.000	1.0011		80,088	79,783	305
Issue: 89417EAM1 - Travelers Cos Inc 4.000% 5/30/47							
05/16/2017 060006871406	B	90,000.000	1.0045		- 90,404	90,404	
Issue: 20030NAV3 - Comcast Corp 6.950% 8/15/37							
05/16/2017 060006871406	S	- 400,000.000	1.3672		546,860	544,174	2,686
Issue: 20030NAK7 - Comcast Corp 6.500% 11/15/35							
05/16/2017 060006871406	B	440,000.000	1.2988		- 571,490	571,490	
Issue: 912828ST8 - U S Treasury Nt 1.250% 4/30/19							
05/17/2017 060006871402	B	100,000.000	.9999		- 99,988	99,988	
Issue: 46625HRY8 - Jpmorgan Chase Co 3.782% 2/01/28							
05/17/2017 060006871406	S	- 105,000.000	1.0244		107,560	105,395	2,165

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
05/17/2017 060006871406	B	50,000.000	1.0256		- 51,278	51,278	
Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46							
05/17/2017 060006871406	B	510,000.000	1.1039		- 562,974	562,974	
Issue: 035242AM8 - Anheuser Busch Inbev 4.700% 2/01/36							
05/17/2017 060006871406	S	- 660,000.000	1.0840		715,433	697,884	17,549
Issue: 95709TAH3 - Westar Energy Inc 4.125% 3/01/42							
05/22/2017 060006871406	B	275,000.000	1.0376		- 285,348	285,348	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
05/22/2017 060006871406	S	- 220,000.000	1.0170		223,747	223,247	500
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
05/24/2017 060006871402	S	- 35,000.000	.9969		34,892	34,828	64
Issue: 594918CA0 - Microsoft Corp 4.250% 2/06/47							
05/24/2017 060006871406	S	- 170,000.000	1.0515		178,750	176,464	2,286
Issue: 594918CB8 - Microsoft Corp 4.500% 2/06/57							
05/24/2017 060006871406	B	150,000.000	1.0632		- 159,477	159,477	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
05/26/2017 060006871406	S	- 185,000.000	1.0167		188,093	187,676	417
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
05/26/2017 060006871406	S	- 85,000.000	1.0161		86,368	86,229	139
Issue: 437076BS0 - Home Depot Inc 3.900% 6/15/47							
05/26/2017 060006871406	B	100,000.000	1.0003		- 100,034	100,034	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 384802AB0 - Ww Grainger Inc 4.600% 6/15/45							
05/26/2017 060006871406	B	215,000.000	1.0691		- 229,854	229,854	
Issue: 38141GWL4 - Goldman Sachs Group 3.691% 6/05/28							
06/01/2017 060006871406	B	130,000.000	1.0023		- 130,303	130,303	
Issue: 61761J3R8 - Morgan Stanley Mtn 3.125% 7/27/26							
06/01/2017 060006871406	S	- 140,000.000	.9714		135,993	136,878	- 885
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
06/05/2017 060006871406	S	- 375,000.000	1.0166		381,240	378,407	2,833
Issue: 046353AN8 - Astrazeneca Plc 3.125% 6/12/27							
06/05/2017 060006871406	B	400,000.000	.9949		- 397,960	397,960	
Issue: 01F042665 - F N M A Tba 30Yr 4.500% 6/15/45							
06/08/2017 060006871402	S	- 180,000.000	1.0778		194,006	193,083	923
Issue: 01F042673 - F N M A Tba 30Yr 4.500% 7/15/44							
06/08/2017 060006871402	B	180,000.000	1.0764		- 193,753	193,753	
Issue: 0258M0EL9 - American Express Mtn 3.300% 5/03/27							
06/14/2017 060006871406	S	- 70,000.000	1.0081		70,566	69,186	1,380
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
06/14/2017 060006871406	B	65,000.000	1.0209		- 66,361	66,361	
Issue: 94980VAG3 - Wells Fagro Bank Na 5.950% 8/26/36							
06/15/2017 060006871406	B	120,000.000	1.2642		- 151,705	151,705	
Issue: 92976GAG6 - Wachovia Bank Na Mtn 5.850% 2/01/37							
06/15/2017 060006871406	S	- 120,000.000	1.2594		151,123	141,889	9,234

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 21H032662 - G N M A I I Tba 3.500% 6/15/45							
06/16/2017 060006871402	S	- 285,000.000	1.0416		296,845	295,161	1,685
Issue: 21H032670 - G N M A I I Tba 3.500% 7/15/44							
06/16/2017 060006871402	B	285,000.000	1.0400		- 296,400	296,400	
Issue: 38141GWB6 - Goldman Sachs Group 3.850% 1/26/27							
06/16/2017 060006871406	S	- 225,000.000	1.0237		230,326	225,349	4,976
Issue: 38141GWL4 - Goldman Sachs Group 3.691% 6/05/28							
06/16/2017 060006871406	B	200,000.000	1.0077		- 201,542	201,542	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/20/2017 060006871406	S	- 280,000.000	1.0527		294,744	291,263	3,481
Issue: 694308HA8 - Pacific Gas Electric 3.750% 8/15/42							
06/20/2017 060006871406	B	365,000.000	1.0033		- 366,194	366,194	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/21/2017 060006871406	S	- 45,000.000	1.0556		47,503	46,984	519
Issue: 94974BGE4 - Wells Fargo Co Mtn 4.650% 11/04/44							
06/21/2017 060006871406	B	55,000.000	1.0618		- 58,397	58,397	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/27/2017 060006871406	B	575,000.000	1.0512		- 604,424	604,424	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
06/28/2017 060006871402	B	20,000.000	1.0441		- 20,881	20,881	
Issue: 912828XR6 - U S Treasury Nt 1.750% 5/31/22							
06/30/2017 060006871402	B	42,000.000	.9954		- 41,808	41,808	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
07/05/2017 060006871402	B	10,000.000	1.0295		- 10,295	10,295	
Issue: 912828XW5 - U S Treasury Nt 1.750% 6/30/22							
07/05/2017 060006871402	B	60,000.000	.9921		- 59,527	59,527	
Issue: 313385RK4 - F H L B Disc Nts 1/05/18							
07/06/2017 060006871402	B	145,000.000	.9942		- 144,161	144,161	
Issue: 01F042673 - F N M A Tba 30Yr 4.500% 7/15/44							
07/06/2017 060006871402	S	- 180,000.000	1.0708		192,748	193,760	- 1,012
Issue: 01F042681 - F N M A Tba 30Yr 4.500% 8/15/43							
07/06/2017 060006871402	B	180,000.000	1.0695		- 192,516	192,516	
Issue: 94974BGU8 - Wells Fargo Mtn 4.750% 12/07/46							
07/06/2017 060006871406	B	235,000.000	1.0700		- 251,441	251,441	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/06/2017 060006871406	S	- 155,000.000	1.0197		158,052	160,250	- 2,199
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
07/06/2017 060006871406	S	- 560,000.000	1.0009		560,525	566,589	- 6,064
Issue: 94974BGK0 - Wells Fargo Company 3.900% 5/01/45							
07/06/2017 060006871406	S	- 240,000.000	.9954		238,898	230,308	8,591
Issue: 20825CAF1 - Conocophillips 5.900% 10/15/32							
07/06/2017 060006871406	B	390,000.000	1.1920		- 464,892	464,892	
Issue: 66989HAK4 - Novartis Capital 4.000% 11/20/45							
07/06/2017 060006871406	B	175,000.000	1.0429		- 182,504	182,504	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
07/07/2017 060006871406	S	- 80,000.000	1.0427		83,417	80,325	3,092
Issue: 94974BGK0 - Wells Fargo Company 3.900% 5/01/45							
07/07/2017 060006871406	B	80,000.000	.9912		- 79,298	79,298	
Issue: 01F032682 - F N M A Tba 30Yr 3.500% 8/15/44							
07/11/2017 060006871402	B	82,000.000	1.0244		- 84,002	84,002	
Issue: 21H032670 - G N M A I I Tba 3.500% 7/15/44							
07/11/2017 060006871402	S	- 92,000.000	1.0346		95,184	95,680	- 496
Issue: 21H032670 - G N M A I I Tba 3.500% 7/15/44							
07/13/2017 060006871402	S	- 193,000.000	1.0367		200,087	200,720	- 633
Issue: 21H032688 - G N M A I I Tba 3.500% 8/15/44							
07/13/2017 060006871402	B	193,000.000	1.0352		- 199,785	199,785	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/20/2017 060006871406	S	- 100,000.000	1.0372		103,719	102,902	817
Issue: 713448DV7 - Pepsico Inc 4.000% 5/02/47							
07/20/2017 060006871406	S	- 105,000.000	1.0416		109,368	107,923	1,445
Issue: 437076BH4 - Home Depot Inc 4.250% 4/01/46							
07/20/2017 060006871406	B	115,000.000	1.0821		- 124,443	124,443	
Issue: 713448DP0 - Pepsico Inc 3.450% 10/06/46							
07/20/2017 060006871406	B	110,000.000	.9506		- 104,564	104,564	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/21/2017 060006871406	B	60,000.000	1.0403		- 62,419	62,419	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 36164QNA2 - Ge Capital Intl 4.418% 11/15/35							
07/21/2017 060006871406	S	- 85,000.000	1.0978		93,309	83,606	9,703
Issue: 05565QDH8 - Bp Capital Markets 3.723% 11/28/28							
07/25/2017 060006871406	S	- 125,000.000	1.0351		129,391	125,000	4,391
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
07/25/2017 060006871406	B	135,000.000	1.0044		- 135,591	135,591	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/26/2017 060006871406	S	- 85,000.000	1.0144		86,222	86,513	- 292
Issue: 46647PAK2 - Jpmorgan Chase Co 4.032% 7/24/48							
07/26/2017 060006871406	B	95,000.000	1.0026		- 95,246	95,246	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/27/2017 060006871406	B	280,000.000	1.0136		- 283,806	283,806	
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
07/27/2017 060006871406	S	- 635,000.000	1.0053		638,349	640,575	- 2,227
Issue: 94974BGU8 - Wells Fargo Mtn 4.750% 12/07/46							
07/31/2017 060006871406	S	- 175,000.000	1.0819		189,338	185,848	3,490
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/31/2017 060006871406	S	- 140,000.000	1.0189		142,652	142,520	132
Issue: 26884ABH5 - Erp Operating LP 4.000% 8/01/47							
07/31/2017 060006871406	B	165,000.000	.9773		- 161,248	161,248	
Issue: 949746RF0 - Wells Fargo Company 5.606% 1/15/44							
07/31/2017 060006871406	B	175,000.000	1.1983		- 209,708	209,708	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F042681 - F N M A Tba 30Yr 4.500% 8/15/43							
08/01/2017 060006871402	S	- 180,000.000	1.0695		192,516	192,527	- 12
Issue: 3138ET5W2 - F N M A #Al8960 4.500% 5/01/46							
08/01/2017 060006871402	B	180,000.280	1.0695		- 192,516	192,516	
Issue: 00206RDR0 - At T Inc 5.250% 3/01/37							
08/01/2017 060006871406	S	- 75,000.000	1.0518		78,887	75,600	3,287
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/01/2017 060006871406	B	50,000.000	1.0256		- 51,281	51,281	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/01/2017 060006871406	B	80,000.000	1.0243		- 81,947	81,947	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/01/2017 060006871406	B	135,000.000	1.0238		- 138,206	138,206	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
08/02/2017 060006871402	S	- 15,000.000	1.0291		15,436	15,457	- 21
Issue: 00206RDB5 - At T Inc 3.800% 3/15/22							
08/02/2017 060006871402	S	- 2,000.000	1.0456		2,091	1,999	92
Issue: 912828U99 - U S Treasury Nt 1.250% 12/31/18							
08/04/2017 060006871402	S	- 206,500.000	.9994		206,371	206,581	- 210
Issue: 912828XM7 - U S Treasury Nt 1.625% 7/31/20							
08/04/2017 060006871402	S	- 102,500.000	1.0034		102,848	102,876	- 28
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/04/2017 060006871406	B	290,000.000	1.0316		- 299,153	299,153	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06051GGM5 - Bank Of America Corp 4.244% 4/24/38							
08/04/2017 060006871406	S	- 420,000.000	1.0454		439,072	422,537	16,535
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/07/2017 060006871406	B	30,000.000	1.0306		- 30,919	30,919	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/07/2017 060006871406	S	- 205,000.000	1.0311		211,382	210,373	1,009
Issue: 06051GGM5 - Bank Of America Corp 4.244% 4/24/38							
08/07/2017 060006871406	S	- 40,000.000	1.0433		41,732	40,242	1,490
Issue: 00817YAZ1 - Aetna Inc 3.875% 8/15/47							
08/07/2017 060006871406	B	240,000.000	.9968		- 239,237	239,237	
Issue: 01F032682 - F N M A Tba 30Yr 3.500% 8/15/44							
08/08/2017 060006871402	S	- 82,000.000	1.0314		84,575	83,860	715
Issue: 01F032690 - F N M A Tba 30Yr 3.500% 9/15/44							
08/08/2017 060006871402	B	82,000.000	1.0297		- 84,434	84,434	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/08/2017 060006871406	S	- 145,000.000	1.0316		149,577	150,105	- 528
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/08/2017 060006871406	S	- 170,000.000	1.0316		175,366	175,985	- 619
Issue: 05526DBC8 - Bat Capital Corp 4.390% 8/15/37							
08/08/2017 060006871406	B	260,000.000	1.0000		- 260,000	260,000	
Issue: 05526DBE4 - Bat Capital Corp 4.540% 8/15/47							
08/08/2017 060006871406	B	180,000.000	1.0000		- 180,000	180,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/09/2017 060006871406	B	70,000.000	1.0403		- 72,822	72,822	
Issue: 05526DBC8 - Bat Capital Corp 4.390% 8/15/37							
08/09/2017 060006871406	S	- 110,000.000	1.0068		110,748	110,208	540
Issue: 21H032688 - G N M A I I Tba 3.500% 8/15/44							
08/14/2017 060006871402	S	- 193,000.000	1.0407		200,856	199,785	1,071
Issue: 21H032696 - G N M A I I Tba 3.500% 9/15/45							
08/14/2017 060006871402	B	193,000.000	1.0391		- 200,539	200,539	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
08/15/2017 060006871402	S	- 17,000.000	1.0314		17,533	17,518	16
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
08/30/2017 060006871406	B	40,000.000	1.0519		- 42,075	42,075	
Issue: 46132FAC4 - Invesco Finance Plc 5.375% 11/30/43							
08/30/2017 060006871406	S	- 45,000.000	1.2160		54,718	44,234	10,484
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
09/05/2017 060006871406	S	- 450,000.000	1.0165		457,418	451,765	5,653
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
09/05/2017 060006871406	S	- 235,000.000	1.0149		238,507	236,484	2,023
Issue: 24422ETW9 - John Deere Mtn 2.800% 9/08/27							
09/05/2017 060006871406	B	475,000.000	.9961		- 473,152	473,152	
Issue: 437076BT8 - Home Depot Inc 2.800% 9/14/27							
09/05/2017 060006871406	B	245,000.000	.9974		- 244,363	244,363	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 110122BB3 - Bristol Myers 3.250% 2/27/27							
09/06/2017 060006871406	S	- 165,000.000	1.0326		170,379	168,336	2,043
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
09/06/2017 060006871406	B	155,000.000	1.0130		- 157,010	157,010	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/07/2017 060006871402	S	- 10,000.000	1.0667		10,667	10,304	362
Issue: 01F0326A7 - F N M A Tba 30Yr 3.500% 10/15/44							
09/07/2017 060006871402	B	82,000.000	1.0367		- 85,011	85,011	
Issue: 01F032690 - F N M A Tba 30Yr 3.500% 9/15/44							
09/07/2017 060006871402	S	- 82,000.000	1.0384		85,149	84,392	757
Issue: 21H032696 - G N M A I I Tba 3.500% 9/15/45							
09/07/2017 060006871402	S	- 193,000.000	1.0444		201,572	200,539	1,033
Issue: 21H0326A3 - G N M A I I Tba 3.500% 10/15/45							
09/07/2017 060006871402	B	193,000.000	1.0427		- 201,233	201,233	
Issue: 06051GGF0 - Bank Of America Mtn 3.824% 1/20/28							
09/07/2017 060006871406	S	- 120,000.000	1.0344		124,123	120,001	4,123
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
09/07/2017 060006871406	B	110,000.000	1.0177		- 111,942	111,942	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/08/2017 060006871406	B	70,000.000	1.0644		- 74,506	74,506	
Issue: 747525AV5 - Qualcomm Inc 4.300% 5/20/47							
09/08/2017 060006871406	S	- 85,000.000	1.0245		87,086	85,232	1,854

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/18/2017 060006871406	B	420,000.000	1.0426		- 437,899	437,899	
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
09/22/2017 060006871402	B	33,500.000	.9993		- 33,475	33,475	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/26/2017 060006871406	B	420,000.000	1.0446		- 438,752	438,752	
Issue: 06051GGM5 - Bank Of America Corp 4.244% 4/24/38							
09/27/2017 060006871406	S	- 50,000.000	1.0538		52,690	50,302	2,387
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/27/2017 060006871406	B	35,000.000	1.0298		- 36,045	36,045	
Issue: 46647PAJ5 - Jpmorgan Chase Co 3.882% 7/24/38							
09/28/2017 060006871406	S	- 280,000.000	1.0056		281,571	280,555	1,016
Issue: 46625HJB7 - Jpmorgan Chase Co 5.600% 7/15/41							
09/28/2017 060006871406	B	220,000.000	1.2403		- 272,864	272,864	
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
09/29/2017 060006871402	B	20,000.000	.9765		- 19,530	19,530	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/03/2017 060006871406	B	80,000.000	1.0234		- 81,869	81,869	
Issue: 437076BS0 - Home Depot Inc 3.900% 6/15/47							
10/03/2017 060006871406	S	- 270,000.000	1.0207		275,589	271,325	4,264
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
10/03/2017 060006871406	S	- 465,000.000	.9932		461,839	467,410	- 5,570

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 437076BH4 - Home Depot Inc 4.250% 4/01/46							
10/03/2017 060006871406	B	270,000.000	1.0732		- 289,756	289,756	
Issue: 62854AAN4 - Mylan Nv 3.950% 6/15/26							
10/04/2017 060006871402	S	- 6,000.000	1.0246		6,147	5,875	273
Issue: 01F0326A7 - F N M A Tba 30Yr 3.500% 10/15/44							
10/05/2017 060006871402	S	- 82,000.000	1.0310		84,543	85,000	- 457
Issue: 01F0326B5 - F N M A Tba 30Yr 3.500% 11/15/44							
10/05/2017 060006871402	B	82,000.000	1.0292		- 84,396	84,396	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/10/2017 060006871406	B	100,000.000	1.0214		- 102,141	102,141	
Issue: 87612EBF2 - Target Corp 3.625% 4/15/46							
10/10/2017 060006871406	S	- 120,000.000	.9460		113,525	113,655	- 130
Issue: 01F0326B5 - F N M A Tba 30Yr 3.500% 11/15/44							
10/12/2017 060006871402	B	133,000.000	1.0298		- 136,969	136,969	
Issue: 21H0326A3 - G N M A I I Tba 3.500% 10/15/45							
10/12/2017 060006871402	S	- 193,000.000	1.0408		200,871	201,233	- 362
Issue: 21H0326B1 - G N M A I I Tba 3.500% 11/15/45							
10/12/2017 060006871402	B	193,000.000	1.0394		- 200,599	200,599	
Issue: 91324PCX8 - Unitedhealth Group 4.200% 1/15/47							
10/18/2017 060006871406	S	- 210,000.000	1.0703		224,753	216,625	8,128
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/18/2017 060006871406	B	190,000.000	1.0306		- 195,819	195,819	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/18/2017 060006871406	S	- 935,000.000	1.0297		962,758	961,182	1,575
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
10/18/2017 060006871406	S	- 430,000.000	.9920		426,540	429,838	- 3,298
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/19/2017 060006871406	B	30,000.000	1.0357		- 31,072	31,072	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/20/2017 060006871406	B	45,000.000	1.0230		- 46,037	46,037	
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
10/20/2017 060006871406	S	- 200,000.000	.9881		197,625	199,394	- 1,769
Issue: 694308HP5 - Pacific Gas Electric 2.950% 3/01/26							
10/20/2017 060006871406	B	240,000.000	.9785		- 234,828	234,828	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/26/2017 060006871406	S	- 35,000.000	1.0106		35,372	35,613	- 241
Issue: 94974BGE4 - Wells Fargo Co Mtn 4.650% 11/04/44							
10/26/2017 060006871406	B	40,000.000	1.0563		- 42,250	42,250	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/30/2017 060006871406	B	70,000.000	1.0214		- 71,498	71,498	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/30/2017 060006871406	B	65,000.000	1.0194		- 66,259	66,259	
Issue: 15189XAN8 - Centerpoint Ener 4.500% 4/01/44							
10/30/2017 060006871406	S	- 75,000.000	1.1505		86,288	80,177	6,110

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 404280AM1 - Hsbc Holdings Mtn 6.100% 1/14/42							
10/30/2017 060006871406	S	- 70,000.000	1.3460		94,219	94,705	- 487
Issue: 459200HF1 - IBM Corp 4.000% 6/20/42							
10/31/2017 060006871406	B	95,000.000	1.0328		- 98,111	98,111	
Issue: 459200JH5 - IBM Corp 4.700% 2/19/46							
10/31/2017 060006871406	S	- 80,000.000	1.1525		92,199	88,917	3,282
Issue: 01F0326B5 - F N M A Tba 30Yr 3.500% 11/15/44							
11/01/2017 060006871402	S	- 215,000.000	1.0275		220,913	221,266	- 353
Issue: 01F0326C3 - F N M A Tba 30Yr 3.500% 12/15/44							
11/01/2017 060006871402	B	215,000.000	1.0258		- 220,543	220,543	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
11/01/2017 060006871406	S	- 90,000.000	1.0308		92,770	91,867	903
Issue: 345370CQ1 - Ford Motor Company 4.750% 1/15/43							
11/01/2017 060006871406	B	125,000.000	.9948		- 124,351	124,351	
Issue: 037833DG2 - Apple Inc 3.750% 11/13/47							
11/07/2017 060006871406	S	- 115,000.000	.9800		112,697	114,057	- 1,360
Issue: 037833CR9 - Apple Inc 3.200% 5/11/27							
11/07/2017 060006871406	S	- 255,000.000	1.0082		257,099	255,000	2,099
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
11/07/2017 060006871406	B	95,000.000	1.0455		- 99,320	99,320	
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
11/07/2017 060006871406	B	235,000.000	.9950		- 233,825	233,825	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 21H0326C9 - G N M A I I Tba 3.500% 12/15/44							
11/08/2017 060006871402	B	193,000.000	1.0369		- 200,117	200,117	
Issue: 21H0326B1 - G N M A I I Tba 3.500% 11/15/45							
11/08/2017 060006871402	S	- 193,000.000	1.0384		200,418	200,599	- 181
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
11/08/2017 060006871406	B	55,000.000	1.0431		- 57,372	57,372	
Issue: 66989HAK4 - Novartis Capital 4.000% 11/20/45							
11/08/2017 060006871406	S	- 60,000.000	1.0750		64,501	63,511	990
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
11/13/2017 060006871406	S	- 685,000.000	.9762		668,704	669,771	- 1,067
Issue: 341081FP7 - Florida Power 3.700% 12/01/47							
11/13/2017 060006871406	B	780,000.000	.9921		- 773,830	773,830	
Issue: 9128283F5 - U S Treasury Nt 2.250% 11/15/27							
11/14/2017 060006871406	B	2,080,000.000	.9873		- 2,053,675	2,053,675	
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
11/14/2017 060006871406	S	- 2,130,000.000	.9864		2,101,011	2,098,858	2,152
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
11/14/2017 060006871406	S	- 105,000.000	.9848		103,400	103,210	190
Issue: 036752AD5 - Anthem Inc 4.375% 12/01/47							
11/14/2017 060006871406	B	125,000.000	.0000		- 124,999	124,999	
Issue: 478160CG7 - Johnson Johnson 3.750% 3/03/47							
11/15/2017 060006871406	S	- 205,000.000	1.0397		213,141	206,899	6,242

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 26884ABH5 - Erp Operating LP 4.000% 8/01/47							
11/15/2017 060006871406	S	- 105,000.000	1.0037		105,392	102,612	2,779
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
11/15/2017 060006871406	B	90,000.000	.9903		- 89,128	89,128	
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
11/15/2017 060006871406	B	105,000.000	.9938		- 104,352	104,352	
Issue: 478160BV5 - Johnson Johnson 3.700% 3/01/46							
11/15/2017 060006871406	B	210,000.000	1.0301		- 216,319	216,319	
Issue: 88167AAE1 - Teva Pharmaceuticals 3.150% 10/01/26							
11/28/2017 060006871402	S	- 2,000.000	.8452		1,690	2,008	- 317
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
11/30/2017 060006871402	B	9,000.000	1.0281		- 9,253	9,253	
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
12/05/2017 060006871406	B	45,000.000	.9978		- 44,902	44,902	
Issue: 92826CAJ1 - Visa Inc 3.650% 9/15/47							
12/05/2017 060006871406	S	- 50,000.000	1.0179		50,895	49,573	1,322
Issue: 01F0326C3 - F N M A Tba 30Yr 3.500% 12/15/44							
12/06/2017 060006871402	S	- 215,000.000	1.0291		221,257	220,561	695
Issue: 01F032617 - F N M A Tba 30Yr 3.500% 1/15/44							
12/06/2017 060006871402	B	215,000.000	1.0277		- 220,946	220,946	
Issue: 9128283F5 - U S Treasury Nt 2.250% 11/15/27							
12/07/2017 060006871406	S	- 1,455,000.000	.9914		1,442,496	1,437,801	4,695

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
12/07/2017 060006871406	B	630,000.000	1.0021		- 631,329	631,329	
Issue: 594918CB8 - Microsoft Corp 4.500% 2/06/57							
12/13/2017 060006871406	S	- 245,000.000	1.1744		287,716	257,915	29,801
Issue: 594918BU7 - Microsoft Corp 3.950% 8/08/56							
12/13/2017 060006871406	B	245,000.000	1.0649		- 260,903	260,903	
Issue: 21H0326C9 - G N M A I I Tba 3.500% 12/15/44							
12/14/2017 060006871402	S	- 193,000.000	1.0368		200,102	200,117	- 15
Issue: 21H032613 - G N M A I I Tba 3.500% 1/15/44							
12/14/2017 060006871402	B	193,000.000	1.0355		- 199,845	199,845	
Issue: 9128283F5 - U S Treasury Nt 2.250% 11/15/27							
12/18/2017 060006871406	S	- 530,000.000	.9892		524,286	523,962	324
Issue: 92343VCR3 - Verizon 3.500% 11/01/24							
12/20/2017 060006871402	S	- 2,000.000	1.0094		2,019	2,082	- 63
Issue: 9128283F5 - U S Treasury Nt 2.250% 11/15/27							
12/22/2017 060006871402	B	22,000.000	.9794		- 21,546	21,546	
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
12/29/2017 060006871402	B	25,000.000	.9840		- 24,600	24,600	
Total For Mlpfs Inc/Fixed Income				**0**	**75,972,812**	**75,787,285**	**187,846**
GRAND TOTAL				**0**	**254,170,550**	**253,482,855**	**691,358**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE							
Issue: 31846V567 - First Am Govt Ob Fd Cl Z							
01/03/2017 060006871401	B	30,640.890	1.0000		- 30,641	30,641	
01/03/2017 060006871403	B	3,541.750	1.0000		- 3,542	3,542	
01/03/2017 060006871406	B	188,499.140	1.0000		- 188,499	188,499	
01/03/2017 060006871421	B	1,054.000	1.0000		- 1,054	1,054	
01/03/2017 060006871424	B	1,531.250	1.0000		- 1,531	1,531	
01/04/2017 060006871401	B	750.490	1.0000		- 750	750	
01/04/2017 060006871402	B	41.810	1.0000		- 42	42	
01/04/2017 060006871403	B	1,844.760	1.0000		- 1,845	1,845	
01/04/2017 060006871414	B	32.020	1.0000		- 32	32	
01/04/2017 060006871419	B	315.000	1.0000		- 315	315	
01/04/2017 060006871421	B	559.210	1.0000		- 559	559	
01/04/2017 060006871424	B	47,616.780	1.0000		- 47,617	47,617	
01/04/2017 060006871426	B	48.570	1.0000		- 49	49	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/05/2017 060006871403	B	1,260.000	1.0000		- 1,260	1,260	
01/05/2017 060006871421	B	360.000	1.0000		- 360	360	
01/05/2017 060006871424	B	10,718.750	1.0000		- 10,719	10,719	
01/06/2017 060006871403	B	864.000	1.0000		- 864	864	
01/06/2017 060006871403	B	772.460	1.0000		- 772	772	
01/06/2017 060006871421	B	256.000	1.0000		- 256	256	
01/06/2017 060006871424	B	10,608.300	1.0000		- 10,608	10,608	
01/09/2017 060006871401	B	16,570.040	1.0000		- 16,570	16,570	
01/09/2017 060006871402	B	192.500	1.0000		- 193	193	
01/09/2017 060006871406	B	113,015.010	1.0000		- 113,015	113,015	
01/09/2017 060006871424	B	239,468.750	1.0000		- 239,469	239,469	
01/10/2017 060006871403	B	41.710	1.0000		- 42	42	
01/10/2017 060006871421	B	12.510	1.0000		- 13	13	
01/11/2017 060006871401	B	2,937.250	1.0000		- 2,937	2,937	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/11/2017 060006871402	B	247.500	1.0000		- 248	248	
01/11/2017 060006871406	B	36,999.520	1.0000		- 37,000	37,000	
01/11/2017 060006871424	B	103,062.500	1.0000		- 103,063	103,063	
01/11/2017 060006871426	B	742.330	1.0000		- 742	742	
01/12/2017 060006871402	B	80.340	1.0000		- 80	80	
01/12/2017 060006871403	B	775.500	1.0000		- 776	776	
01/12/2017 060006871406	B	58,854.830	1.0000		- 58,855	58,855	
01/12/2017 060006871419	B	773.740	1.0000		- 774	774	
01/12/2017 060006871421	B	231.000	1.0000		- 231	231	
01/13/2017 060006871403	B	5,325.000	1.0000		- 5,325	5,325	
01/13/2017 060006871421	B	1,545.000	1.0000		- 1,545	1,545	
01/13/2017 060006871424	B	42,437.500	1.0000		- 42,438	42,438	
01/17/2017 060006871401	B	2,982.930	1.0000		- 2,983	2,983	
01/17/2017 060006871402	B	6,666.250	1.0000		- 6,666	6,666	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/17/2017 060006871406	B	275,071.410	1.0000		- 275,071	275,071	
01/17/2017 060006871419	B	160.500	1.0000		- 161	161	
01/17/2017 060006871426	B	4.770	1.0000		- 5	5	
01/18/2017 060006871406	B	1,595.000	1.0000		- 1,595	1,595	
01/18/2017 060006871406	B	11,200.000	1.0000		- 11,200	11,200	
01/19/2017 060006871402	B	52,526.740	1.0000		- 52,527	52,527	
01/19/2017 060006871424	B	142,468.750	1.0000		- 142,469	142,469	
01/20/2017 060006871402	B	3,175.940	1.0000		- 3,176	3,176	
01/20/2017 060006871403	B	611.000	1.0000		- 611	611	
01/20/2017 060006871406	B	115,081.290	1.0000		- 115,081	115,081	
01/20/2017 060006871421	B	169.000	1.0000		- 169	169	
01/23/2017 060006871401	B	11,288.110	1.0000		- 11,288	11,288	
01/23/2017 060006871402	B	91,640.910	1.0000		- 91,641	91,641	
01/23/2017 060006871406	B	114,838.430	1.0000		- 114,838	114,838	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/23/2017 060006871406	B	5,587.500	1.0000		- 5,588	5,588	
01/24/2017 060006871406	B	105,732.310	1.0000		- 105,732	105,732	
01/24/2017 060006871406	B	4,921.880	1.0000		- 4,922	4,922	
01/25/2017 060006871401	B	7,911.740	1.0000		- 7,912	7,912	
01/25/2017 060006871402	B	20,518.550	1.0000		- 20,519	20,519	
01/25/2017 060006871402	B	1,563.280	1.0000		- 1,563	1,563	
01/25/2017 060006871403	B	100,000.000	1.0000		- 100,000	100,000	
01/25/2017 060006871406	B	79,542.210	1.0000		- 79,542	79,542	
01/25/2017 060006871421	B	28,500.000	1.0000		- 28,500	28,500	
01/25/2017 060006871424	B	154,593.750	1.0000		- 154,594	154,594	
01/26/2017 060006871406	B	246,019.640	1.0000		- 246,020	246,020	
01/26/2017 060006871406	B	2,085.000	1.0000		- 2,085	2,085	
01/27/2017 060006871403	B	772.460	1.0000		- 772	772	
01/27/2017 060006871406	B	7,757.270	1.0000		- 7,757	7,757	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/30/2017 060006871401	B	1,000,000.000	1.0000		- 1,000,000	1,000,000	
01/30/2017 060006871401	B	20,799.410	1.0000		- 20,799	20,799	
01/30/2017 060006871402	B	467.500	1.0000		- 468	468	
01/30/2017 060006871406	B	80,984.660	1.0000		- 80,985	80,985	
01/30/2017 060006871413	B	1,000,000.000	1.0000		- 1,000,000	1,000,000	
01/30/2017 060006871424	B	39,406.250	1.0000		- 39,406	39,406	
01/30/2017 060006871426	B	90,000.000	1.0000		- 90,000	90,000	
01/30/2017 060006871427	B	90,000.000	1.0000		- 90,000	90,000	
01/31/2017 060006871402	B	1,637.190	1.0000		- 1,637	1,637	
01/31/2017 060006871403	B	161.000	1.0000		- 161	161	
01/31/2017 060006871406	B	678,435.600	1.0000		- 678,436	678,436	
01/31/2017 060006871406	B	863.250	1.0000		- 863	863	
01/31/2017 060006871421	B	49.000	1.0000		- 49	49	
01/31/2017 060006871423	B	1,000,000.000	1.0000		- 1,000,000	1,000,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/31/2017 060006871424	B	87,906.250	1.0000		- 87,906	87,906	
01/31/2017 060006871428	B	90,000.000	1.0000		- 90,000	90,000	
02/01/2017 060006871401	B	30,640.890	1.0000		- 30,641	30,641	
02/01/2017 060006871403	B	1,260.000	1.0000		- 1,260	1,260	
02/01/2017 060006871421	B	360.000	1.0000		- 360	360	
02/02/2017 060006871401	B	1,260.820	1.0000		- 1,261	1,261	
02/02/2017 060006871402	B	28.560	1.0000		- 29	29	
02/02/2017 060006871403	B	286.780	1.0000		- 287	287	
02/02/2017 060006871414	B	41.230	1.0000		- 41	41	
02/02/2017 060006871419	B	669.980	1.0000		- 670	670	
02/02/2017 060006871421	B	76.360	1.0000		- 76	76	
02/02/2017 060006871423	B	12.550	1.0000		- 13	13	
02/02/2017 060006871424	B	82,139.560	1.0000		- 82,140	82,140	
02/02/2017 060006871428	B	1.130	1.0000		- 1	1	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/03/2017 060006871402	B	53,470.320	1.0000		- 53,470	53,470	
02/03/2017 060006871406	B	43,874.500	1.0000		- 43,875	43,875	
02/03/2017 060006871426	B	74,954.900	1.0000		- 74,955	74,955	
02/03/2017 060006871427	B	75,000.000	1.0000		- 75,000	75,000	
02/03/2017 060006871428	B	75,000.000	1.0000		- 75,000	75,000	
02/06/2017 060006871403	B	14.320	1.0000		- 14	14	
02/07/2017 060006871406	B	56,207.930	1.0000		- 56,208	56,208	
02/08/2017 060006871401	B	4,953.340	1.0000		- 4,953	4,953	
02/08/2017 060006871402	B	256.250	1.0000		- 256	256	
02/08/2017 060006871406	B	290,859.510	1.0000		- 290,860	290,860	
02/08/2017 060006871424	B	178,843.750	1.0000		- 178,844	178,844	
02/09/2017 060006871401	B	1,404.040	1.0000		- 1,404	1,404	
02/09/2017 060006871424	B	84,875.000	1.0000		- 84,875	84,875	
02/10/2017 060006871402	B	41,577.480	1.0000		- 41,577	41,577	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/10/2017 060006871406	B	17,377.700	1.0000		- 17,378	17,378	
02/10/2017 060006871424	B	166,718.750	1.0000		- 166,719	166,719	
02/13/2017 060006871403	B	13.080	1.0000		- 13	13	
02/13/2017 060006871421	B	18.110	1.0000		- 18	18	
02/14/2017 060006871402	B	44,836.750	1.0000		- 44,837	44,837	
02/14/2017 060006871406	B	149,859.370	1.0000		- 149,859	149,859	
02/15/2017 060006871402	B	87,651.800	1.0000		- 87,652	87,652	
02/15/2017 060006871402	B	4,844.800	1.0000		- 4,845	4,845	
02/15/2017 060006871403	B	810.200	1.0000		- 810	810	
02/15/2017 060006871406	B	61,661.600	1.0000		- 61,662	61,662	
02/15/2017 060006871406	B	23,501.250	1.0000		- 23,501	23,501	
02/15/2017 060006871416	B	3,925.000	1.0000		- 3,925	3,925	
02/15/2017 060006871421	B	239.250	1.0000		- 239	239	
02/16/2017 060006871402	B	703.130	1.0000		- 703	703	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/16/2017 060006871406	B	34,882.330	1.0000		- 34,882	34,882	
02/16/2017 060006871406	B	1,640.630	1.0000		- 1,641	1,641	
02/17/2017 060006871403	B	1,111.000	1.0000		- 1,111	1,111	
02/17/2017 060006871403	B	1,241.210	1.0000		- 1,241	1,241	
02/17/2017 060006871406	B	535,291.790	1.0000		- 535,292	535,292	
02/17/2017 060006871421	B	330.000	1.0000		- 330	330	
02/21/2017 060006871401	B	2,209.890	1.0000		- 2,210	2,210	
02/21/2017 060006871402	B	5,069.430	1.0000		- 5,069	5,069	
02/21/2017 060006871403	B	780.000	1.0000		- 780	780	
02/21/2017 060006871403	B	67,966.880	1.0000		- 67,967	67,967	
02/21/2017 060006871406	B	69,319.410	1.0000		- 69,319	69,319	
02/21/2017 060006871406	B	490.640	1.0000		- 491	491	
02/21/2017 060006871419	B	344.970	1.0000		- 345	345	
02/21/2017 060006871421	B	224.000	1.0000		- 224	224	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/21/2017 060006871424	B	112,156.250	1.0000		- 112,156	112,156	
02/22/2017 060006871402	B	5,243.250	1.0000		- 5,243	5,243	
02/22/2017 060006871403	B	57,371.950	1.0000		- 57,372	57,372	
02/22/2017 060006871421	B	17,204.990	1.0000		- 17,205	17,205	
02/22/2017 060006871424	B	54,018.110	1.0000		- 54,018	54,018	
02/23/2017 060006871403	B	15,282.120	1.0000		- 15,282	15,282	
02/23/2017 060006871406	B	25,079.800	1.0000		- 25,080	25,080	
02/23/2017 060006871421	B	4,444.290	1.0000		- 4,444	4,444	
02/24/2017 060006871401	B	4,520,553.250	1.0000		- 4,520,553	4,520,553	
02/24/2017 060006871401	B	1,063.300	1.0000		- 1,063	1,063	
02/24/2017 060006871413	B	1,750,000.000	1.0000		- 1,750,000	1,750,000	
02/24/2017 060006871423	B	1,750,000.000	1.0000		- 1,750,000	1,750,000	
02/24/2017 060006871424	B	3,031.250	1.0000		- 3,031	3,031	
02/24/2017 060006871426	B	340,000.000	1.0000		- 340,000	340,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/24/2017 060006871426	B	32.090	1.0000		- 32	32	
02/27/2017 060006871402	B	16,606.770	1.0000		- 16,607	16,607	
02/27/2017 060006871406	B	23,069.650	1.0000		- 23,070	23,070	
02/27/2017 060006871424	B	36,375.000	1.0000		- 36,375	36,375	
02/28/2017 060006871402	B	202.130	1.0000		- 202	202	
02/28/2017 060006871403	B	368.000	1.0000		- 368	368	
02/28/2017 060006871406	B	34,179.170	1.0000		- 34,179	34,179	
02/28/2017 060006871421	B	112.000	1.0000		- 112	112	
02/28/2017 060006871424	B	190,810.350	1.0000		- 190,810	190,810	
03/01/2017 060006871401	B	30,640.890	1.0000		- 30,641	30,641	
03/01/2017 060006871406	B	285,032.410	1.0000		- 285,032	285,032	
03/02/2017 060006871401	B	378.190	1.0000		- 378	378	
03/02/2017 060006871401	B	712.830	1.0000		- 713	713	
03/02/2017 060006871402	B	36.070	1.0000		- 36	36	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/02/2017 060006871403	B	237.510	1.0000		- 238	238	
03/02/2017 060006871414	B	37.610	1.0000		- 38	38	
03/02/2017 060006871416	B	.050	1.0000				
03/02/2017 060006871419	B	405.180	1.0000		- 405	405	
03/02/2017 060006871421	B	60.420	1.0000		- 60	60	
03/02/2017 060006871423	B	454.550	1.0000		- 455	455	
03/02/2017 060006871424	B	51,777.260	1.0000		- 51,777	51,777	
03/02/2017 060006871426	B	44.810	1.0000		- 45	45	
03/02/2017 060006871428	B	55.400	1.0000		- 55	55	
03/03/2017 060006871402	B	55,792.400	1.0000		- 55,792	55,792	
03/03/2017 060006871406	B	174,896.260	1.0000		- 174,896	174,896	
03/06/2017 060006871402	B	47,015.970	1.0000		- 47,016	47,016	
03/06/2017 060006871403	B	287.500	1.0000		- 288	288	
03/06/2017 060006871406	B	159,547.780	1.0000		- 159,548	159,548	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/06/2017 060006871421	B	87.500	1.0000		- 88	88	
03/07/2017 060006871401	B	12,866.640	1.0000		- 12,867	12,867	
03/07/2017 060006871406	B	2,158.280	1.0000		- 2,158	2,158	
03/07/2017 060006871424	B	3,031.250	1.0000		- 3,031	3,031	
03/08/2017 060006871402	B	1,315,000.000	1.0000		- 1,315,000	1,315,000	
03/08/2017 060006871403	B	6,681.000	1.0000		- 6,681	6,681	
03/08/2017 060006871406	B	405,788.950	1.0000		- 405,789	405,789	
03/08/2017 060006871421	B	1,965.000	1.0000		- 1,965	1,965	
03/09/2017 060006871401	B	6,146.420	1.0000		- 6,146	6,146	
03/09/2017 060006871402	B	89,995.550	1.0000		- 89,996	89,996	
03/09/2017 060006871403	B	1,742.250	1.0000		- 1,742	1,742	
03/09/2017 060006871421	B	522.000	1.0000		- 522	522	
03/10/2017 060006871401	B	1,647,296.020	1.0000		- 1,647,296	1,647,296	
03/10/2017 060006871402	B	47.500	1.0000		- 48	48	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/10/2017 060006871403	B	76,278.720	1.0000		- 76,279	76,279	
03/10/2017 060006871421	B	25,310.400	1.0000		- 25,310	25,310	
03/13/2017 060006871402	B	184,051.740	1.0000		- 184,052	184,052	
03/13/2017 060006871402	B	843.690	1.0000		- 844	844	
03/13/2017 060006871406	B	186,037.070	1.0000		- 186,037	186,037	
03/13/2017 060006871419	B	2,095,241.160	1.0000		- 2,095,241	2,095,241	
03/13/2017 060006871424	B	704,769.500	1.0000		- 704,770	704,770	
03/14/2017 060006871401	B	2,612,336.830	1.0000		- 2,612,337	2,612,337	
03/14/2017 060006871403	B	1,707.500	1.0000		- 1,708	1,708	
03/14/2017 060006871421	B	510.900	1.0000		- 511	511	
03/14/2017 060006871424	B	15,156.250	1.0000		- 15,156	15,156	
03/15/2017 060006871401	B	25,097,510.090	1.0000		- 25,097,510	25,097,510	
03/15/2017 060006871402	B	13,493.010	1.0000		- 13,493	13,493	
03/15/2017 060006871403	B	3,394.000	1.0000		- 3,394	3,394	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/15/2017 060006871406	B	327,753.880	1.0000		- 327,754	327,754	
03/15/2017 060006871421	B	1,029.500	1.0000		- 1,030	1,030	
03/15/2017 060006871426	B	1,400,000.000	1.0000		- 1,400,000	1,400,000	
03/16/2017 060006871401	B	4,446,984.970	1.0000		- 4,446,985	4,446,985	
03/16/2017 060006871406	B	302,103.460	1.0000		- 302,103	302,103	
03/16/2017 060006871419	B	3,674,013.700	1.0000		- 3,674,014	3,674,014	
03/16/2017 060006871424	B	57,593.750	1.0000		- 57,594	57,594	
03/17/2017 060006871402	B	424,000.000	1.0000		- 424,000	424,000	
03/17/2017 060006871403	B	576.000	1.0000		- 576	576	
03/17/2017 060006871406	B	52,154.760	1.0000		- 52,155	52,155	
03/17/2017 060006871421	B	176.000	1.0000		- 176	176	
03/17/2017 060006871424	B	184,906.250	1.0000		- 184,906	184,906	
03/20/2017 060006871402	B	350.320	1.0000		- 350	350	
03/20/2017 060006871403	B	75,555.060	1.0000		- 75,555	75,555	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/20/2017 060006871406	B	14,760.520	1.0000		- 14,761	14,761	
03/20/2017 060006871421	B	20,167.080	1.0000		- 20,167	20,167	
03/21/2017 060006871403	B	552.000	1.0000		- 552	552	
03/21/2017 060006871403	B	639.000	1.0000		- 639	639	
03/21/2017 060006871421	B	168.000	1.0000		- 168	168	
03/21/2017 060006871421	B	198.000	1.0000		- 198	198	
03/21/2017 060006871424	B	60,625.000	1.0000		- 60,625	60,625	
03/22/2017 060006871403	B	560.000	1.0000		- 560	560	
03/22/2017 060006871406	B	111,365.620	1.0000		- 111,366	111,366	
03/22/2017 060006871406	B	3,280,000.000	1.0000		- 3,280,000	3,280,000	
03/22/2017 060006871421	B	175.000	1.0000		- 175	175	
03/22/2017 060006871424	B	60,625.000	1.0000		- 60,625	60,625	
03/22/2017 060006871424	B	12,350,000.000	1.0000		- 12,350,000	12,350,000	
03/23/2017 060006871402	B	253,837.480	1.0000		- 253,837	253,837	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2017 060006871403	B	1,233.000	1.0000		- 1,233	1,233	
03/23/2017 060006871421	B	371.000	1.0000		- 371	371	
03/23/2017 060006871423	B	2,750,467.100	1.0000		- 2,750,467	2,750,467	
03/24/2017 060006871402	B	4,934.480	1.0000		- 4,934	4,934	
03/24/2017 060006871424	B	109,125.000	1.0000		- 109,125	109,125	
03/27/2017 060006871402	B	58,126.600	1.0000		- 58,127	58,127	
03/27/2017 060006871402	B	2,580.100	1.0000		- 2,580	2,580	
03/27/2017 060006871403	B	1,053.000	1.0000		- 1,053	1,053	
03/27/2017 060006871406	B	126,724.000	1.0000		- 126,724	126,724	
03/27/2017 060006871406	B	2,187.500	1.0000		- 2,188	2,188	
03/27/2017 060006871421	B	306.000	1.0000		- 306	306	
03/28/2017 060006871402	B	25,525.000	1.0000		- 25,525	25,525	
03/28/2017 060006871403	B	706.000	1.0000		- 706	706	
03/28/2017 060006871421	B	209.000	1.0000		- 209	209	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/28/2017 060006871421	B	3.120	1.0000		- 3	3	
03/28/2017 060006871424	B	69,718.750	1.0000		- 69,719	69,719	
03/29/2017 060006871406	B	5,775.250	1.0000		- 5,775	5,775	
03/29/2017 060006871421	B	6,818.000	1.0000		- 6,818	6,818	
03/29/2017 060006871424	B	54,562.500	1.0000		- 54,563	54,563	
03/30/2017 060006871402	B	500.000	1.0000		- 500	500	
03/30/2017 060006871406	B	32,371.880	1.0000		- 32,372	32,372	
03/31/2017 060006871402	B	3,828.000	1.0000		- 3,828	3,828	
03/31/2017 060006871403	B	7,766.880	1.0000		- 7,767	7,767	
03/31/2017 060006871406	B	151,550.300	1.0000		- 151,550	151,550	
03/31/2017 060006871421	B	2,275.380	1.0000		- 2,275	2,275	
03/31/2017 060006871424	B	54,562.500	1.0000		- 54,563	54,563	
04/03/2017 060006871401	B	8,606,754.030	1.0000		- 8,606,754	8,606,754	
04/03/2017 060006871403	B	2,718.450	1.0000		- 2,718	2,718	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/03/2017 060006871406	B	299,538.620	1.0000		- 299,539	299,539	
04/03/2017 060006871419	B	1,246,296.460	1.0000		- 1,246,296	1,246,296	
04/03/2017 060006871421	B	814.700	1.0000		- 815	815	
04/03/2017 060006871426	B	1,254,348.800	1.0000		- 1,254,349	1,254,349	
04/04/2017 060006871401	B	5,831.180	1.0000		- 5,831	5,831	
04/04/2017 060006871402	B	157.290	1.0000		- 157	157	
04/04/2017 060006871403	B	2,235.910	1.0000		- 2,236	2,236	
04/04/2017 060006871414	B	48.680	1.0000		- 49	49	
04/04/2017 060006871419	B	1,068.250	1.0000		- 1,068	1,068	
04/04/2017 060006871421	B	629.050	1.0000		- 629	629	
04/04/2017 060006871423	B	1,235.190	1.0000		- 1,235	1,235	
04/04/2017 060006871424	B	30,919.990	1.0000		- 30,920	30,920	
04/04/2017 060006871426	B	488.540	1.0000		- 489	489	
04/04/2017 060006871428	B	74.120	1.0000		- 74	74	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/05/2017 060006871424	B	100,031.250	1.0000		- 100,031	100,031	
04/06/2017 060006871403	B	1,400.000	1.0000		- 1,400	1,400	
04/06/2017 060006871421	B	400.000	1.0000		- 400	400	
04/07/2017 060006871401	B	7,000,000.000	1.0000		- 7,000,000	7,000,000	
04/07/2017 060006871403	B	527.000	1.0000		- 527	527	
04/07/2017 060006871406	B	233,755.340	1.0000		- 233,755	233,755	
04/07/2017 060006871406	B	2,823.700	1.0000		- 2,824	2,824	
04/07/2017 060006871421	B	153.000	1.0000		- 153	153	
04/10/2017 060006871402	B	73.130	1.0000		- 73	73	
04/10/2017 060006871406	B	74,563.360	1.0000		- 74,563	74,563	
04/10/2017 060006871413	B	1,000,000.000	1.0000		- 1,000,000	1,000,000	
04/10/2017 060006871419	B	283.120	1.0000		- 283	283	
04/10/2017 060006871424	B	33,235.050	1.0000		- 33,235	33,235	
04/11/2017 060006871406	B	36,043.690	1.0000		- 36,044	36,044	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/12/2017 060006871403	B	90,000.000	1.0000		- 90,000	90,000	
04/12/2017 060006871406	B	41,085.030	1.0000		- 41,085	41,085	
04/12/2017 060006871421	B	28,125.000	1.0000		- 28,125	28,125	
04/12/2017 060006871424	B	28,031.250	1.0000		- 28,031	28,031	
04/13/2017 060006871403	B	1,035.500	1.0000		- 1,036	1,036	
04/13/2017 060006871421	B	309.000	1.0000		- 309	309	
04/13/2017 060006871424	B	112,125.000	1.0000		- 112,125	112,125	
04/17/2017 060006871402	B	2,090.730	1.0000		- 2,091	2,091	
04/17/2017 060006871402	B	266.340	1.0000		- 266	266	
04/17/2017 060006871403	B	6,869.700	1.0000		- 6,870	6,870	
04/17/2017 060006871406	B	258,363.990	1.0000		- 258,364	258,364	
04/17/2017 060006871406	B	6,550.000	1.0000		- 6,550	6,550	
04/17/2017 060006871421	B	2,013.880	1.0000		- 2,014	2,014	
04/17/2017 060006871424	B	6,468.750	1.0000		- 6,469	6,469	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/18/2017 060006871402	B	16,349.760	1.0000		- 16,350	16,350	
04/18/2017 060006871424	B	88,406.250	1.0000		- 88,406	88,406	
04/19/2017 060006871402	B	1,167.190	1.0000		- 1,167	1,167	
04/19/2017 060006871406	B	237,585.810	1.0000		- 237,586	237,586	
04/20/2017 060006871402	B	3,507.510	1.0000		- 3,508	3,508	
04/20/2017 060006871406	B	911,850.830	1.0000		- 911,851	911,851	
04/20/2017 060006871424	B	146,625.000	1.0000		- 146,625	146,625	
04/21/2017 060006871401	B	499.380	1.0000		- 499	499	
04/21/2017 060006871402	B	44,439.350	1.0000		- 44,439	44,439	
04/21/2017 060006871403	B	365,150.000	1.0000		- 365,150	365,150	
04/21/2017 060006871406	B	1,132,316.470	1.0000		- 1,132,316	1,132,316	
04/21/2017 060006871421	B	107,200.000	1.0000		- 107,200	107,200	
04/24/2017 060006871403	B	65,829.110	1.0000		- 65,829	65,829	
04/24/2017 060006871406	B	380,695.710	1.0000		- 380,696	380,696	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/24/2017 060006871421	B	20,853.870	1.0000		- 20,854	20,854	
04/24/2017 060006871424	B	4,312.500	1.0000		- 4,313	4,313	
04/25/2017 060006871402	B	122,635.980	1.0000		- 122,636	122,636	
04/25/2017 060006871402	B	308.420	1.0000		- 308	308	
04/26/2017 060006871401	B	2,803.700	1.0000		- 2,804	2,804	
04/27/2017 060006871402	B	338.400	1.0000		- 338	338	
04/27/2017 060006871406	B	77,286.180	1.0000		- 77,286	77,286	
04/28/2017 060006871403	B	59,279.720	1.0000		- 59,280	59,280	
04/28/2017 060006871406	B	3,808.030	1.0000		- 3,808	3,808	
04/28/2017 060006871421	B	11,902.740	1.0000		- 11,903	11,903	
04/28/2017 060006871424	B	19,406.250	1.0000		- 19,406	19,406	
05/01/2017 060006871401	B	30,046.160	1.0000		- 30,046	30,046	
05/01/2017 060006871401	B	10,612,195.720	1.0000		- 10,612,196	10,612,196	
05/01/2017 060006871402	B	107,354.150	1.0000		- 107,354	107,354	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/01/2017 060006871403	B	1,281,805.880	1.0000		- 1,281,806	1,281,806	
05/01/2017 060006871406	B	535,333.480	1.0000		- 535,333	535,333	
05/01/2017 060006871406	B	3,612.430	1.0000		- 3,612	3,612	
05/01/2017 060006871416	B	562.500	1.0000		- 563	563	
05/01/2017 060006871419	B	8,856,194.670	1.0000		- 8,856,195	8,856,195	
05/01/2017 060006871421	B	1,086,506.530	1.0000		- 1,086,507	1,086,507	
05/01/2017 060006871423	B	6,773,934.600	1.0000		- 6,773,935	6,773,935	
05/01/2017 060006871424	B	4,312.500	1.0000		- 4,313	4,313	
05/01/2017 060006871428	B	6,608,803.950	1.0000		- 6,608,804	6,608,804	
05/02/2017 060006871401	B	4,771.750	1.0000		- 4,772	4,772	
05/02/2017 060006871402	B	30.490	1.0000		- 30	30	
05/02/2017 060006871403	B	472.510	1.0000		- 473	473	
05/02/2017 060006871406	B	180,445.560	1.0000		- 180,446	180,446	
05/02/2017 060006871413	B	17.300	1.0000		- 17	17	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/02/2017 060006871414	B	56.210	1.0000		- 56	56	
05/02/2017 060006871414	B	26,778.080	1.0000		- 26,778	26,778	
05/02/2017 060006871419	B	374.160	1.0000		- 374	374	
05/02/2017 060006871421	B	122.340	1.0000		- 122	122	
05/02/2017 060006871423	B	1,426.420	1.0000		- 1,426	1,426	
05/02/2017 060006871423	B	85.600	1.0000		- 86	86	
05/02/2017 060006871424	B	28,659.090	1.0000		- 28,659	28,659	
05/03/2017 060006871403	B	1,260.000	1.0000		- 1,260	1,260	
05/03/2017 060006871421	B	360.000	1.0000		- 360	360	
05/04/2017 060006871403	B	1,200.000	1.0000		- 1,200	1,200	
05/04/2017 060006871406	B	16,143.990	1.0000		- 16,144	16,144	
05/04/2017 060006871406	B	1,151,448.610	1.0000		- 1,151,449	1,151,449	
05/04/2017 060006871421	B	360.000	1.0000		- 360	360	
05/04/2017 060006871424	B	58,218.750	1.0000		- 58,219	58,219	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/05/2017 060006871402	B	86,986.250	1.0000		- 86,986	86,986	
05/05/2017 060006871424	B	49,593.750	1.0000		- 49,594	49,594	
05/08/2017 060006871406	B	10,231,071.410	1.0000		- 10,231,071	10,231,071	
05/08/2017 060006871424	B	6,800,000.000	1.0000		- 6,800,000	6,800,000	
05/09/2017 060006871403	B	330.200	1.0000		- 330	330	
05/09/2017 060006871421	B	95.250	1.0000		- 95	95	
05/09/2017 060006871424	B	5,866.000	1.0000		- 5,866	5,866	
05/10/2017 060006871401	B	1,472.600	1.0000		- 1,473	1,473	
05/11/2017 060006871401	B	224.680	1.0000		- 225	225	
05/11/2017 060006871402	B	531,220.120	1.0000		- 531,220	531,220	
05/12/2017 060006871402	B	47.500	1.0000		- 48	48	
05/15/2017 060006871402	B	32,361.240	1.0000		- 32,361	32,361	
05/15/2017 060006871402	B	1,636.110	1.0000		- 1,636	1,636	
05/15/2017 060006871403	B	480.000	1.0000		- 480	480	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/15/2017 060006871406	B	155,145.190	1.0000		- 155,145	155,145	
05/15/2017 060006871406	B	164,598.040	1.0000		- 164,598	164,598	
05/15/2017 060006871421	B	120.000	1.0000		- 120	120	
05/15/2017 060006871424	B	19,875.000	1.0000		- 19,875	19,875	
05/16/2017 060006871402	B	30,620.110	1.0000		- 30,620	30,620	
05/16/2017 060006871424	B	193,781.250	1.0000		- 193,781	193,781	
05/18/2017 060006871401	B	475,000.000	1.0000		- 475,000	475,000	
05/18/2017 060006871401	B	226.630	1.0000		- 227	227	
05/18/2017 060006871402	B	56,276.650	1.0000		- 56,277	56,277	
05/18/2017 060006871403	B	6,732.000	1.0000		- 6,732	6,732	
05/18/2017 060006871406	B	258,696.870	1.0000		- 258,697	258,697	
05/18/2017 060006871421	B	1,716.000	1.0000		- 1,716	1,716	
05/18/2017 060006871424	B	69,562.500	1.0000		- 69,563	69,563	
05/19/2017 060006871401	B	500,000.000	1.0000		- 500,000	500,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/19/2017 060006871403	B	1,393.000	1.0000		- 1,393	1,393	
05/19/2017 060006871406	B	97,974.460	1.0000		- 97,974	97,974	
05/19/2017 060006871419	B	539,763.440	1.0000		- 539,763	539,763	
05/19/2017 060006871421	B	341.000	1.0000		- 341	341	
05/19/2017 060006871424	B	452,156.250	1.0000		- 452,156	452,156	
05/22/2017 060006871402	B	810.450	1.0000		- 810	810	
05/23/2017 060006871401	B	8,226.590	1.0000		- 8,227	8,227	
05/23/2017 060006871424	B	9,937.500	1.0000		- 9,938	9,938	
05/24/2017 060006871403	B	639.000	1.0000		- 639	639	
05/24/2017 060006871406	B	56,620.300	1.0000		- 56,620	56,620	
05/24/2017 060006871406	B	11,418.750	1.0000		- 11,419	11,419	
05/24/2017 060006871421	B	162.000	1.0000		- 162	162	
05/25/2017 060006871402	B	62,155.380	1.0000		- 62,155	62,155	
05/25/2017 060006871402	B	8,124.500	1.0000		- 8,125	8,125	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/25/2017 060006871403	B	368.000	1.0000		- 368	368	
05/25/2017 060006871421	B	96.000	1.0000		- 96	96	
05/26/2017 060006871403	B	1,084.000	1.0000		- 1,084	1,084	
05/26/2017 060006871421	B	268.000	1.0000		- 268	268	
05/26/2017 060006871424	B	64,246.550	1.0000		- 64,247	64,247	
05/30/2017 060006871401	B	238.370	1.0000		- 238	238	
05/30/2017 060006871403	B	552.000	1.0000		- 552	552	
05/30/2017 060006871403	B	1,241.170	1.0000		- 1,241	1,241	
05/30/2017 060006871406	B	88,552.000	1.0000		- 88,552	88,552	
05/30/2017 060006871406	B	559,298.040	1.0000		- 559,298	559,298	
05/30/2017 060006871421	B	144.000	1.0000		- 144	144	
05/30/2017 060006871424	B	59,625.000	1.0000		- 59,625	59,625	
05/31/2017 060006871401	B	41,135.880	1.0000		- 41,136	41,136	
05/31/2017 060006871402	B	544.250	1.0000		- 544	544	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/31/2017 060006871406	B	165,718.540	1.0000		- 165,719	165,719	
05/31/2017 060006871424	B	19,875.000	1.0000		- 19,875	19,875	
06/01/2017 060006871401	B	30,046.160	1.0000		- 30,046	30,046	
06/01/2017 060006871403	B	3,673.500	1.0000		- 3,674	3,674	
06/01/2017 060006871406	B	1,119,143.420	1.0000		- 1,119,143	1,119,143	
06/01/2017 060006871406	B	5,995.100	1.0000		- 5,995	5,995	
06/01/2017 060006871421	B	948.000	1.0000		- 948	948	
06/01/2017 060006871424	B	134,156.250	1.0000		- 134,156	134,156	
06/02/2017 060006871401	B	2,114,715.370	1.0000		- 2,114,715	2,114,715	
06/02/2017 060006871401	B	801,159.330	1.0000		- 801,159	801,159	
06/02/2017 060006871402	B	64.950	1.0000		- 65	65	
06/02/2017 060006871403	B	3,933.690	1.0000		- 3,934	3,934	
06/02/2017 060006871413	B	750,000.010	1.0000		- 750,000	750,000	
06/02/2017 060006871414	B	73.670	1.0000		- 74	74	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/02/2017 060006871416	B	.160	1.0000				
06/02/2017 060006871419	B	163.320	1.0000		- 163	163	
06/02/2017 060006871421	B	751.530	1.0000		- 752	752	
06/02/2017 060006871423	B	5,221.260	1.0000		- 5,221	5,221	
06/02/2017 060006871423	B	5,854.670	1.0000		- 5,855	5,855	
06/02/2017 060006871424	B	145,158.390	1.0000		- 145,158	145,158	
06/05/2017 060006871402	B	107,115.790	1.0000		- 107,116	107,116	
06/05/2017 060006871403	B	287.500	1.0000		- 288	288	
06/05/2017 060006871421	B	75.000	1.0000		- 75	75	
06/06/2017 060006871424	B	273,281.250	1.0000		- 273,281	273,281	
06/07/2017 060006871406	B	4,723.610	1.0000		- 4,724	4,724	
06/07/2017 060006871424	B	.160	1.0000				
06/08/2017 060006871403	B	641.250	1.0000		- 641	641	
06/08/2017 060006871421	B	158.750	1.0000		- 159	159	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/08/2017 060006871424	B	134,156.250	1.0000		- 134,156	134,156	
06/09/2017 060006871402	B	549,000.000	1.0000		- 549,000	549,000	
06/09/2017 060006871403	B	2,559.000	1.0000		- 2,559	2,559	
06/09/2017 060006871419	B	2,327.200	1.0000		- 2,327	2,327	
06/09/2017 060006871421	B	648.000	1.0000		- 648	648	
06/12/2017 060006871402	B	47.500	1.0000		- 48	48	
06/12/2017 060006871403	B	91,650.000	1.0000		- 91,650	91,650	
06/12/2017 060006871421	B	21,450.000	1.0000		- 21,450	21,450	
06/13/2017 060006871402	B	6,895.640	1.0000		- 6,896	6,896	
06/13/2017 060006871406	B	62,621.810	1.0000		- 62,622	62,622	
06/13/2017 060006871424	B	23,000.000	1.0000		- 23,000	23,000	
06/13/2017 060006871424	B	1,689,735.070	1.0000		- 1,689,735	1,689,735	
06/14/2017 060006871403	B	1,516.000	1.0000		- 1,516	1,516	
06/14/2017 060006871406	B	452.550	1.0000		- 453	453	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/14/2017 060006871421	B	379.000	1.0000		- 379	379	
06/15/2017 060006871402	B	3,819.460	1.0000		- 3,819	3,819	
06/15/2017 060006871403	B	1,832.000	1.0000		- 1,832	1,832	
06/15/2017 060006871421	B	476.000	1.0000		- 476	476	
06/15/2017 060006871424	B	40,250.000	1.0000		- 40,250	40,250	
06/16/2017 060006871402	B	37.250	1.0000		- 37	37	
06/16/2017 060006871406	B	233,619.790	1.0000		- 233,620	233,620	
06/19/2017 060006871402	B	2,736.770	1.0000		- 2,737	2,737	
06/19/2017 060006871406	B	128,822.220	1.0000		- 128,822	128,822	
06/19/2017 060006871406	B	256,336.130	1.0000		- 256,336	256,336	
06/19/2017 060006871424	B	10,375.000	1.0000		- 10,375	10,375	
06/20/2017 060006871402	B	171,540.930	1.0000		- 171,541	171,541	
06/21/2017 060006871402	B	4,153.350	1.0000		- 4,153	4,153	
06/21/2017 060006871403	B	997.000	1.0000		- 997	997	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/21/2017 060006871421	B	254.000	1.0000		- 254	254	
06/22/2017 060006871401	B	219.360	1.0000		- 219	219	
06/22/2017 060006871402	B	2,088.960	1.0000		- 2,089	2,089	
06/22/2017 060006871403	B	1,144.000	1.0000		- 1,144	1,144	
06/22/2017 060006871406	B	5,328.150	1.0000		- 5,328	5,328	
06/22/2017 060006871421	B	285.000	1.0000		- 285	285	
06/22/2017 060006871424	B	259,375.000	1.0000		- 259,375	259,375	
06/23/2017 060006871403	B	1,628.000	1.0000		- 1,628	1,628	
06/23/2017 060006871406	B	519,312.870	1.0000		- 519,313	519,313	
06/23/2017 060006871421	B	411.000	1.0000		- 411	411	
06/23/2017 060006871424	B	51,875.000	1.0000		- 51,875	51,875	
06/26/2017 060006871401	B	937,528.870	1.0000		- 937,529	937,529	
06/26/2017 060006871402	B	5,574.560	1.0000		- 5,575	5,575	
06/26/2017 060006871402	B	62.180	1.0000		- 62	62	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/26/2017 060006871403	B	5.980	1.0000		- 6	6	
06/26/2017 060006871419	B	1,000,000.000	1.0000		- 1,000,000	1,000,000	
06/26/2017 060006871420	B	500,000.000	1.0000		- 500,000	500,000	
06/26/2017 060006871421	B	23.590	1.0000		- 24	24	
06/27/2017 060006871401	B	1,000,000.000	1.0000		- 1,000,000	1,000,000	
06/27/2017 060006871406	B	322,999.130	1.0000		- 322,999	322,999	
06/27/2017 060006871413	B	1,000,000.000	1.0000		- 1,000,000	1,000,000	
06/27/2017 060006871419	B	200,000.000	1.0000		- 200,000	200,000	
06/27/2017 060006871420	B	200,000.000	1.0000		- 200,000	200,000	
06/27/2017 060006871424	B	57,062.500	1.0000		- 57,063	57,063	
06/28/2017 060006871401	B	4,000,000.000	1.0000		- 4,000,000	4,000,000	
06/28/2017 060006871401	B	964.500	1.0000		- 965	965	
06/28/2017 060006871403	B	388,240.000	1.0000		- 388,240	388,240	
06/28/2017 060006871421	B	97,060.000	1.0000		- 97,060	97,060	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/28/2017 060006871424	B	88,187.500	1.0000		- 88,188	88,188	
06/30/2017 060006871401	B	11,141,906.740	1.0000		- 11,141,907	11,141,907	
06/30/2017 060006871402	B	4,365.000	1.0000		- 4,365	4,365	
06/30/2017 060006871419	B	71.200	1.0000		- 71	71	
07/03/2017 060006871401	B	30,046.160	1.0000		- 30,046	30,046	
07/03/2017 060006871403	B	3,148.450	1.0000		- 3,148	3,148	
07/03/2017 060006871406	B	279,258.890	1.0000		- 279,259	279,259	
07/03/2017 060006871421	B	761.000	1.0000		- 761	761	
07/05/2017 060006871401	B	1,585.270	1.0000		- 1,585	1,585	
07/05/2017 060006871402	B	122,329.200	1.0000		- 122,329	122,329	
07/05/2017 060006871413	B	.010	1.0000				
07/05/2017 060006871414	B	84.760	1.0000		- 85	85	
07/05/2017 060006871419	B	161.510	1.0000		- 162	162	
07/05/2017 060006871423	B	5,973.420	1.0000		- 5,973	5,973	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/06/2017 060006871402	B	158,374.590	1.0000		- 158,375	158,375	
07/06/2017 060006871403	B	3,596.500	1.0000		- 3,597	3,597	
07/06/2017 060006871406	B	54,557.200	1.0000		- 54,557	54,557	
07/06/2017 060006871421	B	924.000	1.0000		- 924	924	
07/07/2017 060006871424	B	57,062.500	1.0000		- 57,063	57,063	
07/10/2017 060006871402	B	192.500	1.0000		- 193	193	
07/10/2017 060006871403	B	527.000	1.0000		- 527	527	
07/10/2017 060006871406	B	22,523.410	1.0000		- 22,523	22,523	
07/10/2017 060006871421	B	136.000	1.0000		- 136	136	
07/11/2017 060006871402	B	5,435.260	1.0000		- 5,435	5,435	
07/11/2017 060006871406	B	257,731.380	1.0000		- 257,731	257,731	
07/12/2017 060006871424	B	62,250.000	1.0000		- 62,250	62,250	
07/13/2017 060006871401	B	195.530	1.0000		- 196	196	
07/13/2017 060006871402	B	49,610.000	1.0000		- 49,610	49,610	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/13/2017 060006871403	B	990.000	1.0000		- 990	990	
07/13/2017 060006871406	B	26,615.210	1.0000		- 26,615	26,615	
07/13/2017 060006871421	B	231.000	1.0000		- 231	231	
07/13/2017 060006871424	B	5,187.500	1.0000		- 5,188	5,188	
07/14/2017 060006871403	B	5,520.000	1.0000		- 5,520	5,520	
07/14/2017 060006871406	B	115,996.880	1.0000		- 115,997	115,997	
07/14/2017 060006871421	B	1,460.000	1.0000		- 1,460	1,460	
07/14/2017 060006871424	B	150,437.500	1.0000		- 150,438	150,438	
07/17/2017 060006871402	B	437.120	1.0000		- 437	437	
07/17/2017 060006871406	B	353,373.640	1.0000		- 353,374	353,374	
07/17/2017 060006871424	B	46,687.500	1.0000		- 46,688	46,688	
07/19/2017 060006871424	B	83,000.000	1.0000		- 83,000	83,000	
07/19/2017 060006871424	B	217,875.000	1.0000		- 217,875	217,875	
07/20/2017 060006871406	B	1,768,010.500	1.0000		- 1,768,011	1,768,011	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/21/2017 060006871403	B	611.000	1.0000		- 611	611	
07/21/2017 060006871406	B	400,084.500	1.0000		- 400,085	400,085	
07/21/2017 060006871406	B	1,078.240	1.0000		- 1,078	1,078	
07/21/2017 060006871421	B	156.000	1.0000		- 156	156	
07/21/2017 060006871424	B	31,125.000	1.0000		- 31,125	31,125	
07/21/2017 060006871424	B	51,875.000	1.0000		- 51,875	51,875	
07/24/2017 060006871402	B	2,292.810	1.0000		- 2,293	2,293	
07/25/2017 060006871402	B	6,936.900	1.0000		- 6,937	6,937	
07/25/2017 060006871402	B	62.500	1.0000		- 63	63	
07/25/2017 060006871406	B	5,803.990	1.0000		- 5,804	5,804	
07/25/2017 060006871424	B	176,375.000	1.0000		- 176,375	176,375	
07/26/2017 060006871402	B	10,007.640	1.0000		- 10,008	10,008	
07/26/2017 060006871406	B	125,562.650	1.0000		- 125,563	125,563	
07/27/2017 060006871406	B	228,733.550	1.0000		- 228,734	228,734	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/28/2017 060006871402	B	467.500	1.0000		- 468	468	
07/28/2017 060006871406	B	73,345.960	1.0000		- 73,346	73,346	
07/28/2017 060006871406	B	32,734.720	1.0000		- 32,735	32,735	
07/28/2017 060006871424	B	88,187.500	1.0000		- 88,188	88,188	
07/31/2017 060006871403	B	92,648.490	1.0000		- 92,648	92,648	
07/31/2017 060006871406	B	350,358.930	1.0000		- 350,359	350,359	
07/31/2017 060006871421	B	42.000	1.0000		- 42	42	
08/01/2017 060006871406	B	184,264.500	1.0000		- 184,265	184,265	
08/01/2017 060006871419	B	189,409.490	1.0000		- 189,409	189,409	
08/01/2017 060006871424	B	160,812.500	1.0000		- 160,813	160,813	
08/02/2017 060006871401	B	10,808.740	1.0000		- 10,809	10,809	
08/02/2017 060006871403	B	3,279.050	1.0000		- 3,279	3,279	
08/02/2017 060006871413	B	.010	1.0000				
08/02/2017 060006871414	B	98.630	1.0000		- 99	99	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/02/2017 060006871419	B	339.630	1.0000		- 340	340	
08/02/2017 060006871421	B	486.090	1.0000		- 486	486	
08/02/2017 060006871423	B	6,950.970	1.0000		- 6,951	6,951	
08/02/2017 060006871424	B	918.740	1.0000		- 919	919	
08/03/2017 060006871402	B	15,533.770	1.0000		- 15,534	15,534	
08/03/2017 060006871406	B	133.530	1.0000		- 134	134	
08/03/2017 060006871424	B	259,375.000	1.0000		- 259,375	259,375	
08/04/2017 060006871406	B	118,777.140	1.0000		- 118,777	118,777	
08/04/2017 060006871424	B	36,312.500	1.0000		- 36,313	36,313	
08/04/2017 060006871424	B	181,562.500	1.0000		- 181,563	181,563	
08/07/2017 060006871406	B	134,426.990	1.0000		- 134,427	134,427	
08/07/2017 060006871406	B	151,309.520	1.0000		- 151,310	151,310	
08/08/2017 060006871402	B	256.250	1.0000		- 256	256	
08/08/2017 060006871406	B	110,557.520	1.0000		- 110,558	110,558	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/09/2017 060006871401	B	134.320	1.0000		- 134	134	
08/09/2017 060006871402	B	340,456.190	1.0000		- 340,456	340,456	
08/09/2017 060006871403	B	330.200	1.0000		- 330	330	
08/09/2017 060006871406	B	66,080.220	1.0000		- 66,080	66,080	
08/09/2017 060006871421	B	76.200	1.0000		- 76	76	
08/09/2017 060006871424	B	36,312.500	1.0000		- 36,313	36,313	
08/10/2017 060006871401	B	355.160	1.0000		- 355	355	
08/10/2017 060006871403	B	1,200.000	1.0000		- 1,200	1,200	
08/10/2017 060006871406	B	402,293.510	1.0000		- 402,294	402,294	
08/10/2017 060006871421	B	300.000	1.0000		- 300	300	
08/11/2017 060006871401	B	895.050	1.0000		- 895	895	
08/11/2017 060006871402	B	145,047.500	1.0000		- 145,048	145,048	
08/11/2017 060006871406	B	104,131.530	1.0000		- 104,132	104,132	
08/11/2017 060006871424	B	233,437.500	1.0000		- 233,438	233,438	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/14/2017 060006871406	B	375,717.790	1.0000		- 375,718	375,718	
08/14/2017 060006871424	B	160,812.500	1.0000		- 160,813	160,813	
08/14/2017 060006871424	B	31,125.000	1.0000		- 31,125	31,125	
08/15/2017 060006871402	B	17,958.570	1.0000		- 17,959	17,959	
08/15/2017 060006871402	B	37.250	1.0000		- 37	37	
08/15/2017 060006871406	B	78,170.470	1.0000		- 78,170	78,170	
08/15/2017 060006871421	B	1,406.000	1.0000		- 1,406	1,406	
08/15/2017 060006871424	B	108,255.000	1.0000		- 108,255	108,255	
08/16/2017 060006871402	B	18,510.570	1.0000		- 18,511	18,511	
08/16/2017 060006871402	B	273.100	1.0000		- 273	273	
08/16/2017 060006871406	B	123,318.920	1.0000		- 123,319	123,319	
08/16/2017 060006871406	B	6,975.000	1.0000		- 6,975	6,975	
08/17/2017 060006871402	B	742.500	1.0000		- 743	743	
08/17/2017 060006871403	B	7,590.000	1.0000		- 7,590	7,590	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/17/2017 060006871406	B	86,810.580	1.0000		- 86,811	86,811	
08/17/2017 060006871421	B	1,849.200	1.0000		- 1,849	1,849	
08/18/2017 060006871406	B	25,193.840	1.0000		- 25,194	25,194	
08/18/2017 060006871424	B	151,232.500	1.0000		- 151,233	151,233	
08/21/2017 060006871402	B	1,573.030	1.0000		- 1,573	1,573	
08/21/2017 060006871403	B	780.000	1.0000		- 780	780	
08/21/2017 060006871421	B	192.000	1.0000		- 192	192	
08/21/2017 060006871424	B	1,910,631.600	1.0000		- 1,910,632	1,910,632	
08/22/2017 060006871403	B	639.000	1.0000		- 639	639	
08/22/2017 060006871406	B	99,743.520	1.0000		- 99,744	99,744	
08/22/2017 060006871421	B	162.000	1.0000		- 162	162	
08/23/2017 060006871406	B	9,812.500	1.0000		- 9,813	9,813	
08/24/2017 060006871403	B	368.000	1.0000		- 368	368	
08/24/2017 060006871421	B	96.000	1.0000		- 96	96	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/25/2017 060006871402	B	11,530.590	1.0000		- 11,531	11,531	
08/28/2017 060006871402	B	273.000	1.0000		- 273	273	
08/28/2017 060006871416	B	90,000.000	1.0000		- 90,000	90,000	
08/29/2017 060006871401	B	1,801,559.230	1.0000		- 1,801,559	1,801,559	
08/29/2017 060006871403	B	887.000	1.0000		- 887	887	
08/29/2017 060006871421	B	234.000	1.0000		- 234	234	
08/31/2017 060006871402	B	706.510	1.0000		- 707	707	
09/01/2017 060006871401	B	13,600,162.080	1.0000		- 13,600,162	13,600,162	
09/01/2017 060006871403	B	5,265.000	1.0000		- 5,265	5,265	
09/01/2017 060006871403	B	1,525.120	1.0000		- 1,525	1,525	
09/01/2017 060006871406	B	82,852.310	1.0000		- 82,852	82,852	
09/01/2017 060006871413	B	1,500,000.000	1.0000		- 1,500,000	1,500,000	
09/01/2017 060006871421	B	1,345.500	1.0000		- 1,346	1,346	
09/01/2017 060006871421	B	377.280	1.0000		- 377	377	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/01/2017 060006871423	B	7,500,000.000	1.0000		- 7,500,000	7,500,000	
09/05/2017 060006871401	B	8,330.960	1.0000		- 8,331	8,331	
09/05/2017 060006871402	B	87.730	1.0000		- 88	88	
09/05/2017 060006871403	B	2,517.180	1.0000		- 2,517	2,517	
09/05/2017 060006871413	B	.010	1.0000				
09/05/2017 060006871414	B	100.930	1.0000		- 101	101	
09/05/2017 060006871416	B	170,008.690	1.0000		- 170,009	170,009	
09/05/2017 060006871421	B	319.380	1.0000		- 319	319	
09/05/2017 060006871423	B	7,112.540	1.0000		- 7,113	7,113	
09/05/2017 060006871424	B	1,259.530	1.0000		- 1,260	1,260	
09/06/2017 060006871402	B	5,935.060	1.0000		- 5,935	5,935	
09/06/2017 060006871403	B	847.000	1.0000		- 847	847	
09/06/2017 060006871419	B	578,237.750	1.0000		- 578,238	578,238	
09/06/2017 060006871419	B	6,635,712.000	1.0000		- 6,635,712	6,635,712	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/06/2017 060006871421	B	203.000	1.0000		- 203	203	
09/07/2017 060006871401	B	149,228.090	1.0000		- 149,228	149,228	
09/07/2017 060006871406	B	289,743.720	1.0000		- 289,744	289,744	
09/07/2017 060006871406	B	15,181.260	1.0000		- 15,181	15,181	
09/07/2017 060006871416	B	880,000.000	1.0000		- 880,000	880,000	
09/07/2017 060006871424	B	400,000.000	1.0000		- 400,000	400,000	
09/08/2017 060006871401	B	1,245.210	1.0000		- 1,245	1,245	
09/08/2017 060006871402	B	81,132.810	1.0000		- 81,133	81,133	
09/08/2017 060006871424	B	8.690	1.0000		- 9	9	
09/11/2017 060006871401	B	1,324,155.580	1.0000		- 1,324,156	1,324,156	
09/11/2017 060006871402	B	152.000	1.0000		- 152	152	
09/11/2017 060006871406	B	71,433.660	1.0000		- 71,434	71,434	
09/11/2017 060006871416	B	270,000.000	1.0000		- 270,000	270,000	
09/12/2017 060006871401	B	1,723,663.750	1.0000		- 1,723,664	1,723,664	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/12/2017 060006871402	B	47.500	1.0000		- 48	48	
09/13/2017 060006871401	B	3,251,294.670	1.0000		- 3,251,295	3,251,295	
09/13/2017 060006871402	B	6,517.070	1.0000		- 6,517	6,517	
09/14/2017 060006871401	B	64.330	1.0000		- 64	64	
09/14/2017 060006871401	B	551,371.370	1.0000		- 551,371	551,371	
09/14/2017 060006871406	B	71,042.240	1.0000		- 71,042	71,042	
09/14/2017 060006871415	B	1,062,638.300	1.0000		- 1,062,638	1,062,638	
09/14/2017 060006871419	B	126.460	1.0000		- 126	126	
09/14/2017 060006871419	B	286.590	1.0000		- 287	287	
09/14/2017 060006871424	B	1,062,638.300	1.0000		- 1,062,638	1,062,638	
09/15/2017 060006871401	B	6,002,729.240	1.0000		- 6,002,729	6,002,729	
09/15/2017 060006871402	B	515,049.670	1.0000		- 515,050	515,050	
09/15/2017 060006871402	B	37.250	1.0000		- 37	37	
09/15/2017 060006871403	B	3,569.000	1.0000		- 3,569	3,569	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/15/2017 060006871406	B	420,938.060	1.0000		- 420,938	420,938	
09/15/2017 060006871419	B	8,625,000.000	1.0000		- 8,625,000	8,625,000	
09/15/2017 060006871421	B	899.000	1.0000		- 899	899	
09/18/2017 060006871402	B	707.810	1.0000		- 708	708	
09/18/2017 060006871406	B	185,762.290	1.0000		- 185,762	185,762	
09/18/2017 060006871406	B	156.250	1.0000		- 156	156	
09/20/2017 060006871402	B	200,509.990	1.0000		- 200,510	200,510	
09/20/2017 060006871403	B	437.000	1.0000		- 437	437	
09/20/2017 060006871406	B	1,235.080	1.0000		- 1,235	1,235	
09/20/2017 060006871421	B	114.000	1.0000		- 114	114	
09/21/2017 060006871402	B	1,032.850	1.0000		- 1,033	1,033	
09/21/2017 060006871406	B	268,817.870	1.0000		- 268,818	268,818	
09/21/2017 060006871421	B	168.000	1.0000		- 168	168	
09/22/2017 060006871403	B	403.320	1.0000		- 403	403	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/22/2017 060006871406	B	18,375.000	1.0000		- 18,375	18,375	
09/25/2017 060006871402	B	6,410.030	1.0000		- 6,410	6,410	
09/25/2017 060006871419	B	109.310	1.0000		- 109	109	
09/26/2017 060006871403	B	575.000	1.0000		- 575	575	
09/26/2017 060006871421	B	150.000	1.0000		- 150	150	
09/27/2017 060006871402	B	190,000.000	1.0000		- 190,000	190,000	
09/28/2017 060006871416	B	750,000.000	1.0000		- 750,000	750,000	
09/29/2017 060006871403	B	18,865.750	1.0000		- 18,866	18,866	
09/29/2017 060006871406	B	1,336,154.140	1.0000		- 1,336,154	1,336,154	
09/29/2017 060006871421	B	44.500	1.0000		- 45	45	
10/02/2017 060006871401	B	30,046.160	1.0000		- 30,046	30,046	
10/02/2017 060006871406	B	278,688.290	1.0000		- 278,688	278,688	
10/02/2017 060006871420	B	1,275,000.000	1.0000		- 1,275,000	1,275,000	
10/03/2017 060006871401	B	29,874,622.100	1.0000		- 29,874,622	29,874,622	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/03/2017 060006871402	B	175.020	1.0000		- 175	175	
10/03/2017 060006871403	B	5,566.300	1.0000		- 5,566	5,566	
10/03/2017 060006871413	B	.010	1.0000				
10/03/2017 060006871414	B	98.420	1.0000		- 98	98	
10/03/2017 060006871416	B	127.600	1.0000		- 128	128	
10/03/2017 060006871421	B	34,600.900	1.0000		- 34,601	34,601	
10/03/2017 060006871423	B	6,936.210	1.0000		- 6,936	6,936	
10/03/2017 060006871424	B	1,884.080	1.0000		- 1,884	1,884	
10/04/2017 060006871403	B	168,300.000	1.0000		- 168,300	168,300	
10/04/2017 060006871421	B	40,800.000	1.0000		- 40,800	40,800	
10/05/2017 060006871401	B	565.610	1.0000		- 566	566	
10/05/2017 060006871402	B	510.000	1.0000		- 510	510	
10/05/2017 060006871403	B	70,000.000	1.0000		- 70,000	70,000	
10/05/2017 060006871406	B	437.600	1.0000		- 438	438	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/05/2017 060006871421	B	730.980	1.0000		- 731	731	
10/05/2017 060006871421	B	17,500.000	1.0000		- 17,500	17,500	
10/06/2017 060006871403	B	527.000	1.0000		- 527	527	
10/06/2017 060006871406	B	9,187.500	1.0000		- 9,188	9,188	
10/06/2017 060006871413	B	200,000.000	1.0000		- 200,000	200,000	
10/06/2017 060006871421	B	136.000	1.0000		- 136	136	
10/06/2017 060006871423	B	1,000,000.000	1.0000		- 1,000,000	1,000,000	
10/06/2017 060006871424	B	7,000,127.600	1.0000		- 7,000,128	7,000,128	
10/10/2017 060006871401	B	17,880.970	1.0000		- 17,881	17,881	
10/10/2017 060006871402	B	9,000.000	1.0000		- 9,000	9,000	
10/10/2017 060006871402	B	73.130	1.0000		- 73	73	
10/10/2017 060006871406	B	7,000,000.000	1.0000		- 7,000,000	7,000,000	
10/10/2017 060006871419	B	53.890	1.0000		- 54	54	
10/12/2017 060006871406	B	167,433.160	1.0000		- 167,433	167,433	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/13/2017 060006871402	B	47.500	1.0000		- 48	48	
10/13/2017 060006871403	B	13,320.000	1.0000		- 13,320	13,320	
10/13/2017 060006871406	B	565,972.220	1.0000		- 565,972	565,972	
10/13/2017 060006871421	B	2,600.000	1.0000		- 2,600	2,600	
10/16/2017 060006871402	B	3,527.970	1.0000		- 3,528	3,528	
10/16/2017 060006871402	B	127.660	1.0000		- 128	128	
10/16/2017 060006871406	B	406,203.380	1.0000		- 406,203	406,203	
10/17/2017 060006871402	B	3,200.930	1.0000		- 3,201	3,201	
10/17/2017 060006871406	B	85,042.100	1.0000		- 85,042	85,042	
10/17/2017 060006871406	B	11,031.250	1.0000		- 11,031	11,031	
10/18/2017 060006871419	B	932.030	1.0000		- 932	932	
10/19/2017 060006871401	B	801.030	1.0000		- 801	801	
10/19/2017 060006871403	B	1,402.500	1.0000		- 1,403	1,403	
10/19/2017 060006871406	B	34,867.020	1.0000		- 34,867	34,867	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/19/2017 060006871421	B	330.000	1.0000		- 330	330	
10/20/2017 060006871402	B	497.320	1.0000		- 497	497	
10/20/2017 060006871403	B	300.000	1.0000		- 300	300	
10/20/2017 060006871406	B	1,476,170.480	1.0000		- 1,476,170	1,476,170	
10/20/2017 060006871421	B	75.000	1.0000		- 75	75	
10/23/2017 060006871403	B	262,190.000	1.0000		- 262,190	262,190	
10/23/2017 060006871406	B	170,120.020	1.0000		- 170,120	170,120	
10/23/2017 060006871421	B	67,250.000	1.0000		- 67,250	67,250	
10/24/2017 060006871402	B	672.630	1.0000		- 673	673	
10/24/2017 060006871406	B	3,244,283.540	1.0000		- 3,244,284	3,244,284	
10/25/2017 060006871406	B	21,968.650	1.0000		- 21,969	21,969	
10/26/2017 060006871401	B	6,750,000.000	1.0000		- 6,750,000	6,750,000	
10/26/2017 060006871406	B	1,289,141.740	1.0000		- 1,289,142	1,289,142	
10/26/2017 060006871413	B	2,250,000.000	1.0000		- 2,250,000	2,250,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/26/2017 060006871419	B	1,600,000.000	1.0000		- 1,600,000	1,600,000	
10/26/2017 060006871420	B	600,000.000	1.0000		- 600,000	600,000	
10/27/2017 060006871401	B	26,499,020.330	1.0000		- 26,499,020	26,499,020	
10/27/2017 060006871402	B	1,242.660	1.0000		- 1,243	1,243	
10/27/2017 060006871403	B	611.000	1.0000		- 611	611	
10/27/2017 060006871406	B	171,137.300	1.0000		- 171,137	171,137	
10/27/2017 060006871406	B	3,375.000	1.0000		- 3,375	3,375	
10/27/2017 060006871419	B	7,250,000.000	1.0000		- 7,250,000	7,250,000	
10/27/2017 060006871421	B	156.000	1.0000		- 156	156	
10/30/2017 060006871402	B	17,317.620	1.0000		- 17,318	17,318	
10/30/2017 060006871403	B	43,251.680	1.0000		- 43,252	43,252	
10/30/2017 060006871421	B	232.500	1.0000		- 233	233	
10/31/2017 060006871401	B	33,396.000	1.0000		- 33,396	33,396	
10/31/2017 060006871402	B	2,663.000	1.0000		- 2,663	2,663	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/31/2017 060006871424	B	150,000.000	1.0000		- 150,000	150,000	
11/01/2017 060006871401	B	30,046.160	1.0000		- 30,046	30,046	
11/01/2017 060006871403	B	2,771.400	1.0000		- 2,771	2,771	
11/01/2017 060006871406	B	255,659.090	1.0000		- 255,659	255,659	
11/01/2017 060006871414	B	27,221.920	1.0000		- 27,222	27,222	
11/01/2017 060006871421	B	694.980	1.0000		- 695	695	
11/02/2017 060006871401	B	18,599.360	1.0000		- 18,599	18,599	
11/02/2017 060006871402	B	65.440	1.0000		- 65	65	
11/02/2017 060006871403	B	2,625.720	1.0000		- 2,626	2,626	
11/02/2017 060006871413	B	19.440	1.0000		- 19	19	
11/02/2017 060006871414	B	102.980	1.0000		- 103	103	
11/02/2017 060006871416	B	462.530	1.0000		- 463	463	
11/02/2017 060006871419	B	4,648.750	1.0000		- 4,649	4,649	
11/02/2017 060006871420	B	30.680	1.0000		- 31	31	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/02/2017 060006871421	B	440.700	1.0000		- 441	441	
11/02/2017 060006871423	B	7,354.050	1.0000		- 7,354	7,354	
11/02/2017 060006871424	B	2,919.400	1.0000		- 2,919	2,919	
11/03/2017 060006871402	B	11,439.570	1.0000		- 11,440	11,440	
11/03/2017 060006871424	B	462.530	1.0000		- 463	463	
11/06/2017 060006871406	B	101,379.130	1.0000		- 101,379	101,379	
11/07/2017 060006871406	B	322,237.440	1.0000		- 322,237	322,237	
11/08/2017 060006871401	B	1,123.960	1.0000		- 1,124	1,124	
11/08/2017 060006871406	B	329,874.620	1.0000		- 329,875	329,875	
11/08/2017 060006871424	B	142,457.000	1.0000		- 142,457	142,457	
11/09/2017 060006871402	B	49,527.710	1.0000		- 49,528	49,528	
11/09/2017 060006871403	B	330.200	1.0000		- 330	330	
11/09/2017 060006871406	B	12,968.750	1.0000		- 12,969	12,969	
11/09/2017 060006871421	B	76.200	1.0000		- 76	76	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/09/2017 060006871424	B	152,543.000	1.0000		- 152,543	152,543	
11/10/2017 060006871402	B	533.970	1.0000		- 534	534	
11/10/2017 060006871406	B	19,734.380	1.0000		- 19,734	19,734	
11/13/2017 060006871402	B	140,117.990	1.0000		- 140,118	140,118	
11/13/2017 060006871406	B	265,279.710	1.0000		- 265,280	265,280	
11/13/2017 060006871406	B	52,281.250	1.0000		- 52,281	52,281	
11/13/2017 060006871421	B	5,421.270	1.0000		- 5,421	5,421	
11/14/2017 060006871401	B	3,395.450	1.0000		- 3,395	3,395	
11/14/2017 060006871402	B	252.000	1.0000		- 252	252	
11/14/2017 060006871406	B	54,586.670	1.0000		- 54,587	54,587	
11/15/2017 060006871402	B	195.000	1.0000		- 195	195	
11/15/2017 060006871403	B	650.000	1.0000		- 650	650	
11/15/2017 060006871406	B	1,005,964.770	1.0000		- 1,005,965	1,005,965	
11/15/2017 060006871406	B	89,136.060	1.0000		- 89,136	89,136	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/15/2017 060006871421	B	156.000	1.0000		- 156	156	
11/16/2017 060006871403	B	9,230.000	1.0000		- 9,230	9,230	
11/16/2017 060006871406	B	2,074,340.930	1.0000		- 2,074,341	2,074,341	
11/16/2017 060006871421	B	1,902.800	1.0000		- 1,903	1,903	
11/17/2017 060006871402	B	37.250	1.0000		- 37	37	
11/17/2017 060006871406	B	181,433.010	1.0000		- 181,433	181,433	
11/17/2017 060006871424	B	318,162.000	1.0000		- 318,162	318,162	
11/20/2017 060006871402	B	531.790	1.0000		- 532	532	
11/20/2017 060006871403	B	800.000	1.0000		- 800	800	
11/20/2017 060006871406	B	495,299.580	1.0000		- 495,300	495,300	
11/20/2017 060006871421	B	192.000	1.0000		- 192	192	
11/21/2017 060006871402	B	171.880	1.0000		- 172	172	
11/21/2017 060006871406	B	5,531.250	1.0000		- 5,531	5,531	
11/22/2017 060006871402	B	150.000	1.0000		- 150	150	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/22/2017 060006871403	B	745.500	1.0000		- 746	746	
11/22/2017 060006871419	B	525,000.000	1.0000		- 525,000	525,000	
11/22/2017 060006871419	B	75,000.000	1.0000		- 75,000	75,000	
11/22/2017 060006871420	B	75,000.000	1.0000		- 75,000	75,000	
11/22/2017 060006871421	B	189.000	1.0000		- 189	189	
11/24/2017 060006871406	B	10,368.750	1.0000		- 10,369	10,369	
11/24/2017 060006871416	B	130,000.000	1.0000		- 130,000	130,000	
11/24/2017 060006871424	B	346,834.000	1.0000		- 346,834	346,834	
11/27/2017 060006871402	B	15,461.540	1.0000		- 15,462	15,462	
11/27/2017 060006871402	B	8,000.960	1.0000		- 8,001	8,001	
11/27/2017 060006871403	B	287.500	1.0000		- 288	288	
11/27/2017 060006871403	B	2,310.000	1.0000		- 2,310	2,310	
11/27/2017 060006871406	B	35,097.530	1.0000		- 35,098	35,098	
11/27/2017 060006871406	B	10,468.750	1.0000		- 10,469	10,469	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/27/2017 060006871416	B	70,000.000	1.0000		- 70,000	70,000	
11/27/2017 060006871421	B	75.000	1.0000		- 75	75	
11/27/2017 060006871421	B	462.000	1.0000		- 462	462	
11/27/2017 060006871424	B	4.000	1.0000		- 4	4	
11/28/2017 060006871403	B	2,090.000	1.0000		- 2,090	2,090	
11/28/2017 060006871421	B	490.000	1.0000		- 490	490	
11/29/2017 060006871402	B	2,548.780	1.0000		- 2,549	2,549	
11/29/2017 060006871403	B	220.000	1.0000		- 220	220	
11/29/2017 060006871421	B	60.000	1.0000		- 60	60	
11/30/2017 060006871402	B	52,661.740	1.0000		- 52,662	52,662	
11/30/2017 060006871406	B	285,828.280	1.0000		- 285,828	285,828	
11/30/2017 060006871406	B	32,984.280	1.0000		- 32,984	32,984	
12/01/2017 060006871401	B	30,046.160	1.0000		- 30,046	30,046	
12/01/2017 060006871403	B	4,290.000	1.0000		- 4,290	4,290	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/01/2017 060006871406	B	164,743.990	1.0000		- 164,744	164,744	
12/01/2017 060006871421	B	1,110.750	1.0000		- 1,111	1,111	
12/04/2017 060006871401	B	526,260.690	1.0000		- 526,261	526,261	
12/04/2017 060006871402	B	1,743.410	1.0000		- 1,743	1,743	
12/04/2017 060006871403	B	1,995.070	1.0000		- 1,995	1,995	
12/04/2017 060006871406	B	1,935,232.250	1.0000		- 1,935,232	1,935,232	
12/04/2017 060006871413	B	.030	1.0000				
12/04/2017 060006871414	B	125.000	1.0000		- 125	125	
12/04/2017 060006871416	B	18.720	1.0000		- 19	19	
12/04/2017 060006871416	B	180,000.000	1.0000		- 180,000	180,000	
12/04/2017 060006871419	B	211.820	1.0000		- 212	212	
12/04/2017 060006871420	B	.020	1.0000				
12/04/2017 060006871421	B	292.260	1.0000		- 292	292	
12/04/2017 060006871423	B	7,338.570	1.0000		- 7,339	7,339	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/04/2017 060006871424	B	2,259.100	1.0000		- 2,259	2,259	
12/04/2017 060006871424	B	331,000.000	1.0000		- 331,000	331,000	
12/05/2017 060006871402	B	17,529.070	1.0000		- 17,529	17,529	
12/05/2017 060006871406	B	192,876.850	1.0000		- 192,877	192,877	
12/05/2017 060006871421	B	320.000	1.0000		- 320	320	
12/06/2017 060006871406	B	8,109.470	1.0000		- 8,109	8,109	
12/07/2017 060006871402	B	10,761.930	1.0000		- 10,762	10,762	
12/07/2017 060006871406	B	11,451.430	1.0000		- 11,451	11,451	
12/07/2017 060006871416	B	250,000.000	1.0000		- 250,000	250,000	
12/08/2017 060006871402	B	2,692.310	1.0000		- 2,692	2,692	
12/08/2017 060006871402	B	18,365.000	1.0000		- 18,365	18,365	
12/08/2017 060006871403	B	5,499.000	1.0000		- 5,499	5,499	
12/08/2017 060006871406	B	1,171,930.930	1.0000		- 1,171,931	1,171,931	
12/08/2017 060006871406	B	547.000	1.0000		- 547	547	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/08/2017 060006871421	B	1,406.750	1.0000		- 1,407	1,407	
12/08/2017 060006871424	B	18.720	1.0000		- 19	19	
12/11/2017 060006871403	B	1,260.000	1.0000		- 1,260	1,260	
12/11/2017 060006871406	B	212,432.560	1.0000		- 212,433	212,433	
12/11/2017 060006871406	B	371.050	1.0000		- 371	371	
12/11/2017 060006871421	B	210.000	1.0000		- 210	210	
12/11/2017 060006871424	B	44.650	1.0000		- 45	45	
12/12/2017 060006871401	B	116.890	1.0000		- 117	117	
12/12/2017 060006871403	B	191.250	1.0000		- 191	191	
12/12/2017 060006871406	B	39,133.480	1.0000		- 39,133	39,133	
12/12/2017 060006871421	B	48.750	1.0000		- 49	49	
12/13/2017 060006871402	B	284,653.290	1.0000		- 284,653	284,653	
12/13/2017 060006871406	B	3,052.630	1.0000		- 3,053	3,053	
12/14/2017 060006871403	B	1,160.000	1.0000		- 1,160	1,160	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/14/2017 060006871421	B	290.000	1.0000		- 290	290	
12/15/2017 060006871402	B	37.250	1.0000		- 37	37	
12/15/2017 060006871403	B	2,248.000	1.0000		- 2,248	2,248	
12/15/2017 060006871406	B	348,981.940	1.0000		- 348,982	348,982	
12/15/2017 060006871416	B	280,000.000	1.0000		- 280,000	280,000	
12/15/2017 060006871421	B	600.000	1.0000		- 600	600	
12/18/2017 060006871403	B	28,000.000	1.0000		- 28,000	28,000	
12/18/2017 060006871406	B	65,477.100	1.0000		- 65,477	65,477	
12/18/2017 060006871416	B	180,000.000	1.0000		- 180,000	180,000	
12/18/2017 060006871421	B	8,000.000	1.0000		- 8,000	8,000	
12/18/2017 060006871424	B	255,000.000	1.0000		- 255,000	255,000	
12/19/2017 060006871401	B	1,029.020	1.0000		- 1,029	1,029	
12/19/2017 060006871402	B	7,584.010	1.0000		- 7,584	7,584	
12/19/2017 060006871406	B	238,114.210	1.0000		- 238,114	238,114	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/19/2017 060006871406	B	35,109.280	1.0000		- 35,109	35,109	
12/19/2017 060006871416	B	140,000.000	1.0000		- 140,000	140,000	
12/20/2017 060006871403	B	1,012.000	1.0000		- 1,012	1,012	
12/20/2017 060006871406	B	579,113.170	1.0000		- 579,113	579,113	
12/20/2017 060006871406	B	56,640.720	1.0000		- 56,641	56,641	
12/20/2017 060006871421	B	264.000	1.0000		- 264	264	
12/21/2017 060006871402	B	20,267.250	1.0000		- 20,267	20,267	
12/21/2017 060006871406	B	32,328.030	1.0000		- 32,328	32,328	
12/22/2017 060006871401	B	1,993,758.020	1.0000		- 1,993,758	1,993,758	
12/22/2017 060006871413	B	2,000,000.000	1.0000		- 2,000,000	2,000,000	
12/26/2017 060006871401	B	2,000,000.000	1.0000		- 2,000,000	2,000,000	
12/26/2017 060006871402	B	7,207.370	1.0000		- 7,207	7,207	
12/27/2017 060006871402	B	2,034.190	1.0000		- 2,034	2,034	
12/27/2017 060006871406	B	3,546.970	1.0000		- 3,547	3,547	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/28/2017 060006871424	B	2,700,000.000	1.0000		- 2,700,000	2,700,000	
12/29/2017 060006871401	B	6,000,000.000	1.0000		- 6,000,000	6,000,000	
12/29/2017 060006871402	B	144.220	1.0000		- 144	144	
12/29/2017 060006871403	B	9,342.700	1.0000		- 9,343	9,343	
12/29/2017 060006871406	B	78,744.380	1.0000		- 78,744	78,744	
12/29/2017 060006871416	B	290,000.000	1.0000		- 290,000	290,000	
12/29/2017 060006871421	B	2,234.500	1.0000		- 2,235	2,235	
12/29/2017 060006871424	B	462,000.000	1.0000		- 462,000	462,000	
Total For Buys				**0**	**403,144,880**	**403,144,880**	**0**
01/03/2017 060006871401	S	- 2,270,705.250	1.0000		2,270,705	2,270,705	
01/03/2017 060006871402	S	- 27,975.260	1.0000		27,975	27,975	
01/03/2017 060006871419	S	- 381,803.460	1.0000		381,803	381,803	
01/03/2017 060006871426	S	- 131,160.760	1.0000		131,161	131,161	
01/04/2017 060006871406	S	- 543,417.050	1.0000		543,417	543,417	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/05/2017 060006871401	S	- 1,017.380	1.0000		1,017	1,017	
01/05/2017 060006871402	S	- 61,768.260	1.0000		61,768	61,768	
01/06/2017 060006871401	S	- 14,814.940	1.0000		14,815	14,815	
01/06/2017 060006871406	S	- 162,065.120	1.0000		162,065	162,065	
01/09/2017 060006871403	S	- 53,110.840	1.0000		53,111	53,111	
01/09/2017 060006871421	S	- 16,171.560	1.0000		16,172	16,172	
01/09/2017 060006871424	S	- 112,156.250	1.0000		112,156	112,156	
01/10/2017 060006871401	S	- 107,933.770	1.0000		107,934	107,934	
01/10/2017 060006871403	S	- 99,396.250	1.0000		99,396	99,396	
01/10/2017 060006871406	S	- 162,737.000	1.0000		162,737	162,737	
01/10/2017 060006871419	S	- 30,703.760	1.0000		30,704	30,704	
01/10/2017 060006871421	S	- 39,043.010	1.0000		39,043	39,043	
01/10/2017 060006871426	S	- 366.000	1.0000		366	366	
01/11/2017 060006871419	S	- 773.740	1.0000		774	774	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/11/2017 060006871424	S	- 15,156.250	1.0000		15,156	15,156	
01/12/2017 060006871401	S	- 5,243.550	1.0000		5,244	5,244	
01/13/2017 060006871401	S	- 48,575.860	1.0000		48,576	48,576	
01/13/2017 060006871406	S	- 12,053.190	1.0000		12,053	12,053	
01/13/2017 060006871419	S	- 8,320.090	1.0000		8,320	8,320	
01/13/2017 060006871424	S	- 15,156.250	1.0000		15,156	15,156	
01/17/2017 060006871402	S	- 12,724.750	1.0000		12,725	12,725	
01/18/2017 060006871401	S	- 23,894.540	1.0000		23,895	23,895	
01/18/2017 060006871402	S	- 7,158.680	1.0000		7,159	7,159	
01/18/2017 060006871424	S	- 36,375.000	1.0000		36,375	36,375	
01/19/2017 060006871401	S	- 105,586.000	1.0000		105,586	105,586	
01/19/2017 060006871402	S	- 22,817.360	1.0000		22,817	22,817	
01/19/2017 060006871419	S	- 1,149.000	1.0000		1,149	1,149	
01/19/2017 060006871424	S	- 166,718.750	1.0000		166,719	166,719	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/19/2017 060006871426	S	- 3,344.000	1.0000		3,344	3,344	
01/20/2017 060006871401	S	- 11,288.110	1.0000		11,288	11,288	
01/20/2017 060006871419	S	- 4,749.000	1.0000		4,749	4,749	
01/23/2017 060006871424	S	- 124,281.250	1.0000		124,281	124,281	
01/24/2017 060006871401	S	- 22,354.840	1.0000		22,355	22,355	
01/24/2017 060006871402	S	- 37,456.540	1.0000		37,457	37,457	
01/24/2017 060006871419	S	- 1,636.250	1.0000		1,636	1,636	
01/24/2017 060006871424	S	- 33,343.750	1.0000		33,344	33,344	
01/24/2017 060006871426	S	- 14.850	1.0000		15	15	
01/25/2017 060006871403	S	- 69,609.470	1.0000		69,609	69,609	
01/25/2017 060006871421	S	- 15,808.580	1.0000		15,809	15,809	
01/25/2017 060006871424	S	- 187,937.500	1.0000		187,938	187,938	
01/26/2017 060006871401	S	- 17,367.190	1.0000		17,367	17,367	
01/26/2017 060006871424	S	- 148,531.250	1.0000		148,531	148,531	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/27/2017 060006871401	S	- 240,367.130	1.0000		240,367	240,367	
01/30/2017 060006871413	S	- 1,000,000.000	1.0000		1,000,000	1,000,000	
01/30/2017 060006871427	S	- 90,000.000	1.0000		90,000	90,000	
01/31/2017 060006871401	S	- 1,390.480	1.0000		1,390	1,390	
01/31/2017 060006871401	S	- 334,488.220	1.0000		334,488	334,488	
01/31/2017 060006871419	S	- 609.540	1.0000		610	610	
01/31/2017 060006871419	S	- 64,023.940	1.0000		64,024	64,024	
01/31/2017 060006871424	S	- 48,500.000	1.0000		48,500	48,500	
01/31/2017 060006871426	S	- 18.980	1.0000		19	19	
01/31/2017 060006871426	S	- 12,293.970	1.0000		12,294	12,294	
02/01/2017 060006871401	S	- 2,395,188.450	1.0000		2,395,188	2,395,188	
02/01/2017 060006871402	S	- 36,044.640	1.0000		36,045	36,045	
02/01/2017 060006871406	S	- 44,606.090	1.0000		44,606	44,606	
02/01/2017 060006871419	S	- 428,678.020	1.0000		428,678	428,678	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/01/2017 060006871426	S	- 116,490.040	1.0000		116,490	116,490	
02/02/2017 060006871401	S	- 17,108.760	1.0000		17,109	17,109	
02/02/2017 060006871406	S	- 349,457.030	1.0000		349,457	349,457	
02/02/2017 060006871419	S	- 5,918.470	1.0000		5,918	5,918	
02/02/2017 060006871424	S	- 72,750.000	1.0000		72,750	72,750	
02/03/2017 060006871401	S	- 50,931.910	1.0000		50,932	50,932	
02/03/2017 060006871419	S	- 20,570.730	1.0000		20,571	20,571	
02/03/2017 060006871426	S	- 618.060	1.0000		618	618	
02/03/2017 060006871427	S	- 75,000.000	1.0000		75,000	75,000	
02/06/2017 060006871401	S	- 741,099.590	1.0000		741,100	741,100	
02/06/2017 060006871402	S	- 79,796.740	1.0000		79,797	79,797	
02/06/2017 060006871406	S	- 127,185.520	1.0000		127,186	127,186	
02/06/2017 060006871424	S	- 84,875.000	1.0000		84,875	84,875	
02/07/2017 060006871401	S	- 44,799.910	1.0000		44,800	44,800	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/07/2017 060006871419	S	- 37,297.610	1.0000		37,298	37,298	
02/09/2017 060006871403	S	- 107,350.760	1.0000		107,351	107,351	
02/09/2017 060006871406	S	- 183,835.730	1.0000		183,836	183,836	
02/09/2017 060006871421	S	- 31,717.270	1.0000		31,717	31,717	
02/10/2017 060006871424	S	- 142,468.750	1.0000		142,469	142,469	
02/13/2017 060006871402	S	- 11,839.090	1.0000		11,839	11,839	
02/13/2017 060006871406	S	- 169,683.380	1.0000		169,683	169,683	
02/13/2017 060006871424	S	- 24,250.000	1.0000		24,250	24,250	
02/14/2017 060006871424	S	- 60,625.000	1.0000		60,625	60,625	
02/15/2017 060006871401	S	- 100,790.020	1.0000		100,790	100,790	
02/15/2017 060006871424	S	- 87,906.250	1.0000		87,906	87,906	
02/16/2017 060006871401	S	- 65,154.150	1.0000		65,154	65,154	
02/16/2017 060006871402	S	- 54,846.250	1.0000		54,846	54,846	
02/16/2017 060006871416	S	- 3,925.000	1.0000		3,925	3,925	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/16/2017 060006871419	S	- 16,946.000	1.0000		16,946	16,946	
02/17/2017 060006871401	S	- 1,699.120	1.0000		1,699	1,699	
02/17/2017 060006871402	S	- 114,558.990	1.0000		114,559	114,559	
02/17/2017 060006871419	S	- 344.970	1.0000		345	345	
02/17/2017 060006871424	S	- 93,968.750	1.0000		93,969	93,969	
02/22/2017 060006871401	S	- 82,326.920	1.0000		82,327	82,327	
02/22/2017 060006871406	S	- 250,451.490	1.0000		250,451	250,451	
02/22/2017 060006871424	S	- 6,062.500	1.0000		6,063	6,063	
02/23/2017 060006871403	S	- 71,079.800	1.0000		71,080	71,080	
02/23/2017 060006871421	S	- 21,323.940	1.0000		21,324	21,324	
02/24/2017 060006871406	S	- 29,643.590	1.0000		29,644	29,644	
02/24/2017 060006871413	S	- 1,750,000.000	1.0000		1,750,000	1,750,000	
02/27/2017 060006871403	S	- 49,777.890	1.0000		49,778	49,778	
02/27/2017 060006871421	S	- 14,555.840	1.0000		14,556	14,556	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/28/2017 060006871401	S	- 95,277.290	1.0000		95,277	95,277	
02/28/2017 060006871419	S	- 8,012.000	1.0000		8,012	8,012	
02/28/2017 060006871424	S	- 90,937.500	1.0000		90,938	90,938	
02/28/2017 060006871426	S	- 552.000	1.0000		552	552	
03/01/2017 060006871401	S	- 2,409,905.790	1.0000		2,409,906	2,409,906	
03/01/2017 060006871402	S	- 27,055.760	1.0000		27,056	27,056	
03/01/2017 060006871403	S	- 31,530.010	1.0000		31,530	31,530	
03/01/2017 060006871419	S	- 424,329.600	1.0000		424,330	424,330	
03/01/2017 060006871421	S	- 9,342.270	1.0000		9,342	9,342	
03/01/2017 060006871426	S	- 131,632.760	1.0000		131,633	131,633	
03/02/2017 060006871406	S	- 770,150.260	1.0000		770,150	770,150	
03/02/2017 060006871424	S	- 297,062.500	1.0000		297,063	297,063	
03/03/2017 060006871401	S	- 11,875.110	1.0000		11,875	11,875	
03/03/2017 060006871402	S	- 70,458.840	1.0000		70,459	70,459	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/03/2017 060006871403	S	- 34,860.420	1.0000		34,860	34,860	
03/03/2017 060006871416	S	-.050	1.0000				
03/03/2017 060006871421	S	- 9,283.450	1.0000		9,283	9,283	
03/03/2017 060006871424	S	- 27,281.200	1.0000		27,281	27,281	
03/06/2017 060006871401	S	- 109,614.500	1.0000		109,615	109,615	
03/06/2017 060006871419	S	- 5,899.030	1.0000		5,899	5,899	
03/06/2017 060006871426	S	- 171.460	1.0000		171	171	
03/07/2017 060006871419	S	- 691.360	1.0000		691	691	
03/07/2017 060006871424	S	- 39,406.250	1.0000		39,406	39,406	
03/07/2017 060006871426	S	- 20.100	1.0000		20	20	
03/08/2017 060006871401	S	- 27,214.320	1.0000		27,214	27,214	
03/08/2017 060006871419	S	- 3,898.310	1.0000		3,898	3,898	
03/08/2017 060006871424	S	- 33,343.750	1.0000		33,344	33,344	
03/08/2017 060006871426	S	- 550.340	1.0000		550	550	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/09/2017 060006871402	S	- 84,855.800	1.0000		84,856	84,856	
03/09/2017 060006871406	S	- 101,834.800	1.0000		101,835	101,835	
03/10/2017 060006871402	S	- 647,705.620	1.0000		647,706	647,706	
03/10/2017 060006871406	S	- 143,319.410	1.0000		143,319	143,319	
03/10/2017 060006871424	S	- 90,937.500	1.0000		90,938	90,938	
03/10/2017 060006871424	S	- 112,156.250	1.0000		112,156	112,156	
03/13/2017 060006871401	S	- 8,325.570	1.0000		8,326	8,326	
03/13/2017 060006871403	S	- 25,994.100	1.0000		25,994	25,994	
03/13/2017 060006871403	S	- 2,331.300	1.0000		2,331	2,331	
03/13/2017 060006871421	S	- 6,916.760	1.0000		6,917	6,917	
03/13/2017 060006871421	S	- 714.930	1.0000		715	715	
03/13/2017 060006871424	S	- 52,147.760	1.0000		52,148	52,148	
03/13/2017 060006871426	S	- 159.480	1.0000		159	159	
03/14/2017 060006871402	S	- 34,975.180	1.0000		34,975	34,975	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/14/2017 060006871402	S	- 843.690	1.0000		844	844	
03/14/2017 060006871406	S	- 83,942.810	1.0000		83,943	83,943	
03/14/2017 060006871419	S	- 329,197.320	1.0000		329,197	329,197	
03/14/2017 060006871424	S	- 48,500.000	1.0000		48,500	48,500	
03/14/2017 060006871426	S	- 13,468.100	1.0000		13,468	13,468	
03/15/2017 060006871402	S	- 859,876.450	1.0000		859,876	859,876	
03/16/2017 060006871402	S	- 15,974.620	1.0000		15,975	15,975	
03/17/2017 060006871401	S	- 4,592.420	1.0000		4,592	4,592	
03/17/2017 060006871424	S	- 60,625.000	1.0000		60,625	60,625	
03/21/2017 060006871401	S	- 5,404.170	1.0000		5,404	5,404	
03/21/2017 060006871402	S	- 2,508.600	1.0000		2,509	2,509	
03/21/2017 060006871406	S	- 51,744.550	1.0000		51,745	51,745	
03/22/2017 060006871401	S	- 15,628,041.410	1.0000		15,628,041	15,628,041	
03/22/2017 060006871402	S	- 403,122.440	1.0000		403,122	403,122	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2017 060006871401	S	- 11,397,191.570	1.0000		11,397,192	11,397,192	
03/23/2017 060006871406	S	- 4,210,268.140	1.0000		4,210,268	4,210,268	
03/23/2017 060006871419	S	- 4,900,000.000	1.0000		4,900,000	4,900,000	
03/23/2017 060006871423	S	- 2,750,467.100	1.0000		2,750,467	2,750,467	
03/23/2017 060006871424	S	- 7,162,586.770	1.0000		7,162,587	7,162,587	
03/23/2017 060006871424	S	- 5,488,175.000	1.0000		5,488,175	5,488,175	
03/24/2017 060006871402	S	- 278,066.530	1.0000		278,067	278,067	
03/24/2017 060006871403	S	- 33,743.920	1.0000		33,744	33,744	
03/24/2017 060006871406	S	- 56,873.690	1.0000		56,874	56,874	
03/24/2017 060006871421	S	- 12,680.970	1.0000		12,681	12,681	
03/24/2017 060006871424	S	- 39,406.250	1.0000		39,406	39,406	
03/28/2017 060006871406	S	- 980,230.150	1.0000		980,230	980,230	
03/29/2017 060006871401	S	- 807.540	1.0000		808	808	
03/29/2017 060006871403	S	- 8,207.560	1.0000		8,208	8,208	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/29/2017 060006871424	S	- 81,843.750	1.0000		81,844	81,844	
03/30/2017 060006871401	S	- 102,102.110	1.0000		102,102	102,102	
03/30/2017 060006871406	S	- 20,824.460	1.0000		20,824	20,824	
03/31/2017 060006871401	S	- 8,576,137.630	1.0000		8,576,138	8,576,138	
03/31/2017 060006871419	S	- 1,246,296.460	1.0000		1,246,296	1,246,296	
03/31/2017 060006871424	S	- 97,000.000	1.0000		97,000	97,000	
03/31/2017 060006871426	S	- 1,254,348.800	1.0000		1,254,349	1,254,349	
04/03/2017 060006871401	S	- 2,483,351.020	1.0000		2,483,351	2,483,351	
04/03/2017 060006871402	S	- 25,802.340	1.0000		25,802	25,802	
04/03/2017 060006871419	S	- 464,783.050	1.0000		464,783	464,783	
04/03/2017 060006871426	S	- 132,204.440	1.0000		132,204	132,204	
04/04/2017 060006871406	S	- 1,265,328.710	1.0000		1,265,329	1,265,329	
04/05/2017 060006871402	S	- 94,092.000	1.0000		94,092	94,092	
04/05/2017 060006871406	S	- 153,363.760	1.0000		153,364	153,364	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/05/2017 060006871424	S	- 27,281.250	1.0000		27,281	27,281	
04/06/2017 060006871406	S	- 44,141.370	1.0000		44,141	44,141	
04/06/2017 060006871424	S	- 30,312.500	1.0000		30,313	30,313	
04/07/2017 060006871419	S	- 283.120	1.0000		283	283	
04/10/2017 060006871401	S	- 999,396.760	1.0000		999,397	999,397	
04/10/2017 060006871424	S	- 15,093.750	1.0000		15,094	15,094	
04/11/2017 060006871401	S	- 2,000,000.000	1.0000		2,000,000	2,000,000	
04/11/2017 060006871401	S	- 9,491.340	1.0000		9,491	9,491	
04/11/2017 060006871413	S	- 1,000,000.000	1.0000		1,000,000	1,000,000	
04/12/2017 060006871401	S	- 61,592.230	1.0000		61,592	61,592	
04/12/2017 060006871402	S	- 17,753.160	1.0000		17,753	17,753	
04/12/2017 060006871419	S	- 6,562.700	1.0000		6,563	6,563	
04/12/2017 060006871426	S	- 174.980	1.0000		175	175	
04/13/2017 060006871406	S	- 77,388.460	1.0000		77,388	77,388	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/18/2017 060006871401	S	- 12,206.850	1.0000		12,207	12,207	
04/18/2017 060006871406	S	- 50,418.060	1.0000		50,418	50,418	
04/18/2017 060006871424	S	- 53,906.250	1.0000		53,906	53,906	
04/18/2017 060006871426	S	- 1,326.070	1.0000		1,326	1,326	
04/20/2017 060006871401	S	- 35,608.290	1.0000		35,608	35,608	
04/20/2017 060006871424	S	- 43,125.000	1.0000		43,125	43,125	
04/24/2017 060006871401	S	- 3,489.750	1.0000		3,490	3,490	
04/24/2017 060006871402	S	- 24,687.500	1.0000		24,688	24,688	
04/24/2017 060006871419	S	- 1,568.070	1.0000		1,568	1,568	
04/24/2017 060006871424	S	- 56,062.500	1.0000		56,063	56,063	
04/24/2017 060006871426	S	- 44.900	1.0000		45	45	
04/25/2017 060006871401	S	- 168,876.900	1.0000		168,877	168,877	
04/25/2017 060006871406	S	- 829,708.580	1.0000		829,709	829,709	
04/25/2017 060006871419	S	- 27,751.180	1.0000		27,751	27,751	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/25/2017 060006871426	S	- 4,411.070	1.0000		4,411	4,411	
04/26/2017 060006871402	S	- 112,995.870	1.0000		112,996	112,996	
04/26/2017 060006871406	S	- 142,916.680	1.0000		142,917	142,917	
04/26/2017 060006871424	S	- 60,375.000	1.0000		60,375	60,375	
04/26/2017 060006871424	S	- 107,812.500	1.0000		107,813	107,813	
04/27/2017 060006871401	S	- 141,625.010	1.0000		141,625	141,625	
04/27/2017 060006871402	S	- 6,136.970	1.0000		6,137	6,137	
04/28/2017 060006871419	S	- 3,266.860	1.0000		3,267	3,267	
05/01/2017 060006871419	S	- 9,082,009.140	1.0000		9,082,009	9,082,009	
05/01/2017 060006871421	S	- 1,281,805.880	1.0000		1,281,806	1,281,806	
05/01/2017 060006871426	S	- 1,530,186.580	1.0000		1,530,187	1,530,187	
05/01/2017 060006871428	S	- 6,773,934.600	1.0000		6,773,935	6,773,935	
05/02/2017 060006871401	S	- 2,692,341.180	1.0000		2,692,341	2,692,341	
05/02/2017 060006871419	S	- 383,519.890	1.0000		383,520	383,520	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/02/2017 060006871424	S	- 107,812.500	1.0000		107,813	107,813	
05/03/2017 060006871401	S	- 33,863.870	1.0000		33,864	33,864	
05/03/2017 060006871402	S	- 85,338.700	1.0000		85,339	85,339	
05/03/2017 060006871406	S	- 1,363,362.430	1.0000		1,363,362	1,363,362	
05/03/2017 060006871419	S	- 72,041.810	1.0000		72,042	72,042	
05/04/2017 060006871401	S	- 312,491.910	1.0000		312,492	312,492	
05/04/2017 060006871401	S	- 11,499.880	1.0000		11,500	11,500	
05/05/2017 060006871401	S	- 18,673.030	1.0000		18,673	18,673	
05/05/2017 060006871402	S	- 940.420	1.0000		940	940	
05/05/2017 060006871406	S	- 80,916.220	1.0000		80,916	80,916	
05/05/2017 060006871424	S	- 94,875.000	1.0000		94,875	94,875	
05/08/2017 060006871401	S	- 16,996,075.100	1.0000		16,996,075	16,996,075	
05/08/2017 060006871403	S	- 17,788.960	1.0000		17,789	17,789	
05/08/2017 060006871406	S	- 858,980.460	1.0000		858,980	858,980	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/08/2017 060006871421	S	- 3,680.670	1.0000		3,681	3,681	
05/09/2017 060006871401	S	- 101,968.690	1.0000		101,969	101,969	
05/09/2017 060006871406	S	- 48,666.800	1.0000		48,667	48,667	
05/09/2017 060006871419	S	- 6,099.880	1.0000		6,100	6,100	
05/09/2017 060006871424	S	- 121,468.750	1.0000		121,469	121,469	
05/10/2017 060006871402	S	- 159,921.140	1.0000		159,921	159,921	
05/10/2017 060006871406	S	- 6,638,291.570	1.0000		6,638,292	6,638,292	
05/10/2017 060006871424	S	- 6,436,381.000	1.0000		6,436,381	6,436,381	
05/10/2017 060006871424	S	- 95,390.600	1.0000		95,391	95,391	
05/11/2017 060006871406	S	- 445,814.780	1.0000		445,815	445,815	
05/11/2017 060006871424	S	- 19,875.000	1.0000		19,875	19,875	
05/12/2017 060006871402	S	- 492,733.090	1.0000		492,733	492,733	
05/12/2017 060006871406	S	- 628,788.450	1.0000		628,788	628,788	
05/16/2017 060006871401	S	- 96,860.750	1.0000		96,861	96,861	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/16/2017 060006871406	S	- 877,551.030	1.0000		877,551	877,551	
05/16/2017 060006871419	S	- 11,260.920	1.0000		11,261	11,261	
05/16/2017 060006871424	S	- 44,718.750	1.0000		44,719	44,719	
05/17/2017 060006871401	S	- 49,995.060	1.0000		49,995	49,995	
05/17/2017 060006871403	S	- 24,453.300	1.0000		24,453	24,453	
05/17/2017 060006871406	S	- 1,018,028.210	1.0000		1,018,028	1,018,028	
05/17/2017 060006871416	S	- 562.500	1.0000		563	563	
05/17/2017 060006871419	S	- 289.850	1.0000		290	290	
05/17/2017 060006871421	S	- 6,149.590	1.0000		6,150	6,150	
05/19/2017 060006871401	S	- 658,738.280	1.0000		658,738	658,738	
05/19/2017 060006871402	S	- 119,713.960	1.0000		119,714	119,714	
05/19/2017 060006871424	S	- 29,812.500	1.0000		29,813	29,813	
05/22/2017 060006871401	S	- 108,406.590	1.0000		108,407	108,407	
05/22/2017 060006871403	S	- 16,765.710	1.0000		16,766	16,766	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/22/2017 060006871406	S	- 840,494.690	1.0000		840,495	840,495	
05/22/2017 060006871421	S	- 2,083.690	1.0000		2,084	2,084	
05/23/2017 060006871406	S	- 51,644.250	1.0000		51,644	51,644	
05/24/2017 060006871424	S	- 40,950.000	1.0000		40,950	40,950	
05/24/2017 060006871424	S	- 140,306.250	1.0000		140,306	140,306	
05/25/2017 060006871401	S	- 19,782.290	1.0000		19,782	19,782	
05/25/2017 060006871406	S	- 28,971.790	1.0000		28,972	28,972	
05/26/2017 060006871401	S	- 2,100.290	1.0000		2,100	2,100	
05/26/2017 060006871406	S	- 29,600.680	1.0000		29,601	29,601	
06/01/2017 060006871401	S	- 301,037.760	1.0000		301,038	301,038	
06/01/2017 060006871402	S	- 78,095.530	1.0000		78,096	78,096	
06/01/2017 060006871419	S	- 432,923.360	1.0000		432,923	432,923	
06/02/2017 060006871406	S	- 1,144,723.320	1.0000		1,144,723	1,144,723	
06/02/2017 060006871413	S	- 750,000.000	1.0000		750,000	750,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/02/2017 060006871424	S	- 54,656.250	1.0000		54,656	54,656	
06/05/2017 060006871401	S	- 109,665.020	1.0000		109,665	109,665	
06/05/2017 060006871402	S	- 43,348.480	1.0000		43,348	43,348	
06/05/2017 060006871406	S	- 464,722.640	1.0000		464,723	464,723	
06/06/2017 060006871406	S	- 26,797.110	1.0000		26,797	26,797	
06/06/2017 060006871424	S	- 129,187.500	1.0000		129,188	129,188	
06/07/2017 060006871416	S	-.160	1.0000				
06/08/2017 060006871402	S	- 24,984.500	1.0000		24,985	24,985	
06/08/2017 060006871406	S	- 250,993.840	1.0000		250,994	250,994	
06/08/2017 060006871424	S	- 123,437.500	1.0000		123,438	123,438	
06/09/2017 060006871406	S	- 19,372.580	1.0000		19,373	19,373	
06/09/2017 060006871424	S	- 97,789.000	1.0000		97,789	97,789	
06/12/2017 060006871401	S	- 112,874.760	1.0000		112,875	112,875	
06/12/2017 060006871406	S	- 16,042.120	1.0000		16,042	16,042	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/12/2017 060006871419	S	- 21,854.460	1.0000		21,854	21,854	
06/14/2017 060006871401	S	- 2,021,047.170	1.0000		2,021,047	2,021,047	
06/14/2017 060006871419	S	- 9,208.970	1.0000		9,209	9,209	
06/15/2017 060006871406	S	- 28,676.550	1.0000		28,677	28,677	
06/16/2017 060006871401	S	-.270	1.0000				
06/16/2017 060006871402	S	- 587,490.280	1.0000		587,490	587,490	
06/16/2017 060006871403	S	- 64,343.480	1.0000		64,343	64,343	
06/16/2017 060006871421	S	- 11,363.440	1.0000		11,363	11,363	
06/16/2017 060006871424	S	- 2,248,564.000	1.0000		2,248,564	2,248,564	
06/16/2017 060006871424	S	- 17,868.700	1.0000		17,869	17,869	
06/20/2017 060006871401	S	- 124,380.280	1.0000		124,380	124,380	
06/20/2017 060006871406	S	- 40,137.820	1.0000		40,138	40,138	
06/20/2017 060006871419	S	- 10,898.390	1.0000		10,898	10,898	
06/20/2017 060006871424	S	- 15,562.500	1.0000		15,563	15,563	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/21/2017 060006871401	S	- 8,679.990	1.0000		8,680	8,680	
06/21/2017 060006871406	S	- 421,660.150	1.0000		421,660	421,660	
06/23/2017 060006871401	S	- 2,479.290	1.0000		2,479	2,479	
06/23/2017 060006871406	S	- 567,199.110	1.0000		567,199	567,199	
06/23/2017 060006871424	S	- 10,375.000	1.0000		10,375	10,375	
06/26/2017 060006871406	S	- 43,912.890	1.0000		43,913	43,913	
06/26/2017 060006871419	S	- 457,980.740	1.0000		457,981	457,981	
06/26/2017 060006871420	S	- 500,000.000	1.0000		500,000	500,000	
06/27/2017 060006871403	S	- 36,367.610	1.0000		36,368	36,368	
06/27/2017 060006871413	S	- 1,000,000.000	1.0000		1,000,000	1,000,000	
06/27/2017 060006871420	S	- 200,000.000	1.0000		200,000	200,000	
06/27/2017 060006871421	S	- 2,845.910	1.0000		2,846	2,846	
06/28/2017 060006871402	S	- 189,500.990	1.0000		189,501	189,501	
06/28/2017 060006871406	S	- 375,790.230	1.0000		375,790	375,790	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/29/2017 060006871401	S	- 41,977.940	1.0000		41,978	41,978	
06/29/2017 060006871402	S	- 7,879.390	1.0000		7,879	7,879	
06/29/2017 060006871406	S	- 476,908.580	1.0000		476,909	476,909	
06/29/2017 060006871406	S	- 484.490	1.0000		484	484	
06/29/2017 060006871424	S	- 243,812.500	1.0000		243,813	243,813	
06/29/2017 060006871424	S	- 160,812.500	1.0000		160,813	160,813	
06/30/2017 060006871403	S	- 9,764.920	1.0000		9,765	9,765	
06/30/2017 060006871406	S	- 36,751.670	1.0000		36,752	36,752	
06/30/2017 060006871421	S	- 1,855.210	1.0000		1,855	1,855	
06/30/2017 060006871424	S	- 186,750.000	1.0000		186,750	186,750	
07/03/2017 060006871401	S	- 2,674,843.120	1.0000		2,674,843	2,674,843	
07/03/2017 060006871402	S	- 29,077.410	1.0000		29,077	29,077	
07/03/2017 060006871419	S	- 388,211.580	1.0000		388,212	388,212	
07/05/2017 060006871401	S	- 5,692.150	1.0000		5,692	5,692	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/05/2017 060006871403	S	- 74,966.620	1.0000		74,967	74,967	
07/05/2017 060006871406	S	- 593,753.700	1.0000		593,754	593,754	
07/05/2017 060006871419	S	- 17,703.620	1.0000		17,704	17,704	
07/05/2017 060006871421	S	- 18,764.700	1.0000		18,765	18,765	
07/05/2017 060006871424	S	- 112,779.080	1.0000		112,779	112,779	
07/05/2017 060006871424	S	- 119,312.500	1.0000		119,313	119,313	
07/06/2017 060006871406	S	- 2,921.760	1.0000		2,922	2,922	
07/07/2017 060006871401	S	- 583.000	1.0000		583	583	
07/07/2017 060006871402	S	- 253,965.790	1.0000		253,966	253,966	
07/10/2017 060006871424	S	- 233,437.500	1.0000		233,438	233,438	
07/10/2017 060006871424	S	- 160,812.500	1.0000		160,813	160,813	
07/11/2017 060006871406	S	- 7,265.740	1.0000		7,266	7,266	
07/12/2017 060006871402	S	- 16,324.790	1.0000		16,325	16,325	
07/12/2017 060006871403	S	- 9,429.030	1.0000		9,429	9,429	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/12/2017 060006871406	S	- 48,845.920	1.0000		48,846	48,846	
07/12/2017 060006871421	S	- 1,018.710	1.0000		1,019	1,019	
07/13/2017 060006871402	S	- 34,545.790	1.0000		34,546	34,546	
07/13/2017 060006871406	S	- 9,156.340	1.0000		9,156	9,156	
07/14/2017 060006871424	S	- 129,687.500	1.0000		129,688	129,688	
07/17/2017 060006871401	S	- 339,242.780	1.0000		339,243	339,243	
07/17/2017 060006871402	S	- 1,790.020	1.0000		1,790	1,790	
07/17/2017 060006871403	S	- 117,586.550	1.0000		117,587	117,587	
07/17/2017 060006871406	S	- 8,210.740	1.0000		8,211	8,211	
07/17/2017 060006871419	S	- 934.680	1.0000		935	935	
07/17/2017 060006871421	S	- 24,446.310	1.0000		24,446	24,446	
07/18/2017 060006871401	S	- 37,745.860	1.0000		37,746	37,746	
07/18/2017 060006871402	S	- 3,456.920	1.0000		3,457	3,457	
07/18/2017 060006871406	S	- 579,793.840	1.0000		579,794	579,794	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/18/2017 060006871406	S	- 551.440	1.0000		551	551	
07/19/2017 060006871406	S	- 444,625.350	1.0000		444,625	444,625	
07/19/2017 060006871406	S	- 12,859.580	1.0000		12,860	12,860	
07/20/2017 060006871401	S	- 20,208.410	1.0000		20,208	20,208	
07/20/2017 060006871402	S	- 173.250	1.0000		173	173	
07/20/2017 060006871419	S	- 7,448.670	1.0000		7,449	7,449	
07/21/2017 060006871401	S	- 139,628.210	1.0000		139,628	139,628	
07/21/2017 060006871402	S	- 2,841.020	1.0000		2,841	2,841	
07/21/2017 060006871419	S	- 16,039.220	1.0000		16,039	16,039	
07/24/2017 060006871401	S	- 7,455.710	1.0000		7,456	7,456	
07/24/2017 060006871406	S	- 2,388,581.830	1.0000		2,388,582	2,388,582	
07/24/2017 060006871406	S	- 6,131.340	1.0000		6,131	6,131	
07/25/2017 060006871406	S	- 104,584.160	1.0000		104,584	104,584	
07/25/2017 060006871424	S	- 155,625.000	1.0000		155,625	155,625	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/26/2017 060006871401	S	- 17,072.240	1.0000		17,072	17,072	
07/26/2017 060006871403	S	- 171,362.260	1.0000		171,362	171,362	
07/26/2017 060006871424	S	- 378,687.500	1.0000		378,688	378,688	
07/27/2017 060006871401	S	- 43,053.890	1.0000		43,054	43,054	
07/27/2017 060006871402	S	- 2,042.780	1.0000		2,043	2,043	
07/27/2017 060006871406	S	- 15,680.000	1.0000		15,680	15,680	
07/28/2017 060006871401	S	- 12,336.230	1.0000		12,336	12,336	
07/31/2017 060006871401	S	- 2,992.780	1.0000		2,993	2,993	
07/31/2017 060006871402	S	- 10,504.000	1.0000		10,504	10,504	
07/31/2017 060006871406	S	- 3,781.160	1.0000		3,781	3,781	
07/31/2017 060006871424	S	- 166,000.000	1.0000		166,000	166,000	
08/01/2017 060006871401	S	- 302,614.130	1.0000		302,614	302,614	
08/01/2017 060006871401	S	- 2,708,126.420	1.0000		2,708,126	2,708,126	
08/01/2017 060006871402	S	- 31,441.080	1.0000		31,441	31,441	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/01/2017 060006871419	S	- 394,950.820	1.0000		394,951	394,951	
08/01/2017 060006871424	S	- 15,562.500	1.0000		15,563	15,563	
08/02/2017 060006871402	S	- 3,022.740	1.0000		3,023	3,023	
08/02/2017 060006871406	S	- 1,031,900.960	1.0000		1,031,901	1,031,901	
08/02/2017 060006871406	S	- 42,749.910	1.0000		42,750	42,750	
08/03/2017 060006871403	S	- 36,844.240	1.0000		36,844	36,844	
08/04/2017 060006871406	S	- 8,687.500	1.0000		8,688	8,688	
08/07/2017 060006871402	S	- 22,823.610	1.0000		22,824	22,824	
08/07/2017 060006871424	S	- 207,500.000	1.0000		207,500	207,500	
08/08/2017 060006871401	S	- 26,262.560	1.0000		26,263	26,263	
08/08/2017 060006871406	S	- 4,093.750	1.0000		4,094	4,094	
08/09/2017 060006871424	S	- 145,250.000	1.0000		145,250	145,250	
08/10/2017 060006871406	S	- 10,402.390	1.0000		10,402	10,402	
08/11/2017 060006871406	S	- 7,218.750	1.0000		7,219	7,219	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/14/2017 060006871401	S	- 116,526.380	1.0000		116,526	116,526	
08/14/2017 060006871402	S	- 460,325.970	1.0000		460,326	460,326	
08/14/2017 060006871403	S	- 79,343.050	1.0000		79,343	79,343	
08/14/2017 060006871406	S	- 8,750.000	1.0000		8,750	8,750	
08/14/2017 060006871419	S	- 14,958.390	1.0000		14,958	14,958	
08/14/2017 060006871421	S	- 4,020.000	1.0000		4,020	4,020	
08/15/2017 060006871403	S	- 87,905.680	1.0000		87,906	87,906	
08/15/2017 060006871424	S	- 72,625.000	1.0000		72,625	72,625	
08/16/2017 060006871401	S	- 131,120.630	1.0000		131,121	131,121	
08/16/2017 060006871424	S	- 171,187.500	1.0000		171,188	171,188	
08/17/2017 060006871406	S	- 10,874.860	1.0000		10,875	10,875	
08/18/2017 060006871401	S	- 209,725.190	1.0000		209,725	209,725	
08/18/2017 060006871403	S	- 40,864.750	1.0000		40,865	40,865	
08/18/2017 060006871406	S	- 7,687.640	1.0000		7,688	7,688	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/18/2017 060006871421	S	- 9,234.950	1.0000		9,235	9,235	
08/21/2017 060006871401	S	- 1,091.020	1.0000		1,091	1,091	
08/21/2017 060006871406	S	- 15,417.240	1.0000		15,417	15,417	
08/21/2017 060006871406	S	- 1,370.310	1.0000		1,370	1,370	
08/21/2017 060006871424	S	- 1,788,296.800	1.0000		1,788,297	1,788,297	
08/22/2017 060006871401	S	- 85,108.770	1.0000		85,109	85,109	
08/22/2017 060006871403	S	- 83,003.200	1.0000		83,003	83,003	
08/22/2017 060006871406	S	- 4,062.360	1.0000		4,062	4,062	
08/22/2017 060006871419	S	- 13,480.000	1.0000		13,480	13,480	
08/23/2017 060006871403	S	- 9,099.800	1.0000		9,100	9,100	
08/23/2017 060006871406	S	- 185,348.410	1.0000		185,348	185,348	
08/24/2017 060006871406	S	- 14,914.780	1.0000		14,915	14,915	
08/24/2017 060006871406	S	- 13,125.140	1.0000		13,125	13,125	
08/25/2017 060006871406	S	- 19,888.640	1.0000		19,889	19,889	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/28/2017 060006871406	S	- 13,408.160	1.0000		13,408	13,408	
08/28/2017 060006871406	S	- 7,312.640	1.0000		7,313	7,313	
08/29/2017 060006871406	S	- 2,711.410	1.0000		2,711	2,711	
08/29/2017 060006871419	S	- 13,103.440	1.0000		13,103	13,103	
08/30/2017 060006871403	S	- 37,965.750	1.0000		37,966	37,966	
08/30/2017 060006871406	S	- 170,706.580	1.0000		170,707	170,707	
08/30/2017 060006871421	S	- 17,392.250	1.0000		17,392	17,392	
08/31/2017 060006871401	S	- 489,769.590	1.0000		489,770	489,770	
08/31/2017 060006871406	S	- 8,725.020	1.0000		8,725	8,725	
09/01/2017 060006871401	S	- 23,267,662.630	1.0000		23,267,663	23,267,663	
09/01/2017 060006871402	S	- 70,065.930	1.0000		70,066	70,066	
09/01/2017 060006871406	S	- 4,863.290	1.0000		4,863	4,863	
09/01/2017 060006871413	S	- 1,500,000.000	1.0000		1,500,000	1,500,000	
09/01/2017 060006871419	S	- 177,319.640	1.0000		177,320	177,320	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/01/2017 060006871423	S	- 7,500,000.000	1.0000		7,500,000	7,500,000	
09/05/2017 060006871401	S	- 72,543.450	1.0000		72,543	72,543	
09/05/2017 060006871406	S	- 618,593.220	1.0000		618,593	618,593	
09/06/2017 060006871401	S	- 8,068.990	1.0000		8,069	8,069	
09/06/2017 060006871406	S	- 333.030	1.0000		333	333	
09/06/2017 060006871406	S	- 24,437.360	1.0000		24,437	24,437	
09/06/2017 060006871416	S	- 240,000.000	1.0000		240,000	240,000	
09/07/2017 060006871416	S	- 400,000.000	1.0000		400,000	400,000	
09/08/2017 060006871403	S	- 127,320.200	1.0000		127,320	127,320	
09/08/2017 060006871406	S	- 378,721.410	1.0000		378,721	378,721	
09/08/2017 060006871406	S	- 19,546.840	1.0000		19,547	19,547	
09/08/2017 060006871416	S	- 230,000.000	1.0000		230,000	230,000	
09/08/2017 060006871416	S	- 8.690	1.0000		9	9	
09/08/2017 060006871421	S	- 31,821.800	1.0000		31,822	31,822	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/11/2017 060006871403	S	- 5,726.850	1.0000		5,727	5,727	
09/11/2017 060006871421	S	- 2,197.170	1.0000		2,197	2,197	
09/12/2017 060006871403	S	- 48,759.780	1.0000		48,760	48,760	
09/12/2017 060006871406	S	- 110,505.700	1.0000		110,506	110,506	
09/12/2017 060006871421	S	- 11,015.000	1.0000		11,015	11,015	
09/13/2017 060006871406	S	- 9,792.510	1.0000		9,793	9,793	
09/13/2017 060006871416	S	- 540,000.000	1.0000		540,000	540,000	
09/13/2017 060006871419	S	- 13,085.080	1.0000		13,085	13,085	
09/13/2017 060006871424	S	- 395,000.000	1.0000		395,000	395,000	
09/14/2017 060006871415	S	- 1,062,638.300	1.0000		1,062,638	1,062,638	
09/15/2017 060006871406	S	- 1,406.350	1.0000		1,406	1,406	
09/15/2017 060006871424	S	- 5,000.000	1.0000		5,000	5,000	
09/18/2017 060006871403	S	- 76,237.750	1.0000		76,238	76,238	
09/18/2017 060006871421	S	- 5,122.470	1.0000		5,122	5,122	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/19/2017 060006871401	S	- 383,350.500	1.0000		383,351	383,351	
09/19/2017 060006871406	S	- 411,624.940	1.0000		411,625	411,625	
09/19/2017 060006871419	S	- 5,311.700	1.0000		5,312	5,312	
09/20/2017 060006871401	S	- 113,122.420	1.0000		113,122	113,122	
09/20/2017 060006871406	S	- 123,208.640	1.0000		123,209	123,209	
09/21/2017 060006871403	S	- 38,434.400	1.0000		38,434	38,434	
09/21/2017 060006871406	S	- 444,213.670	1.0000		444,214	444,214	
09/22/2017 060006871402	S	- 682,450.930	1.0000		682,451	682,451	
09/22/2017 060006871403	S	- 4,941.830	1.0000		4,942	4,942	
09/22/2017 060006871406	S	- 3,312.600	1.0000		3,313	3,313	
09/22/2017 060006871419	S	- 571.340	1.0000		571	571	
09/22/2017 060006871421	S	- 6,833.640	1.0000		6,834	6,834	
09/25/2017 060006871401	S	- 3,966.700	1.0000		3,967	3,967	
09/25/2017 060006871402	S	- 78,486.610	1.0000		78,487	78,487	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/25/2017 060006871406	S	- 24,506.880	1.0000		24,507	24,507	
09/25/2017 060006871406	S	- 7,375.000	1.0000		7,375	7,375	
09/26/2017 060006871406	S	- 28,586.380	1.0000		28,586	28,586	
09/26/2017 060006871406	S	- 19,062.400	1.0000		19,062	19,062	
09/27/2017 060006871401	S	- 2,703.980	1.0000		2,704	2,704	
09/27/2017 060006871406	S	- 3,431.060	1.0000		3,431	3,431	
09/28/2017 060006871401	S	- 26,809.420	1.0000		26,809	26,809	
09/28/2017 060006871403	S	- 249,091.690	1.0000		249,092	249,092	
09/28/2017 060006871406	S	- 445,544.820	1.0000		445,545	445,545	
09/28/2017 060006871421	S	- 15,559.700	1.0000		15,560	15,560	
10/02/2017 060006871401	S	- 2,628,801.330	1.0000		2,628,801	2,628,801	
10/02/2017 060006871402	S	- 22,054.280	1.0000		22,054	22,054	
10/02/2017 060006871403	S	- 145,317.250	1.0000		145,317	145,317	
10/02/2017 060006871406	S	- 1,031.350	1.0000		1,031	1,031	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/02/2017 060006871419	S	- 1,681,998.480	1.0000		1,681,998	1,681,998	
10/02/2017 060006871421	S	- 31,244.870	1.0000		31,245	31,245	
10/03/2017 060006871401	S	- 1,067,956.960	1.0000		1,067,957	1,067,957	
10/03/2017 060006871406	S	- 942,776.040	1.0000		942,776	942,776	
10/03/2017 060006871419	S	- 7,832,288.420	1.0000		7,832,288	7,832,288	
10/03/2017 060006871419	S	- 9,440.400	1.0000		9,440	9,440	
10/03/2017 060006871420	S	- 1,275,000.000	1.0000		1,275,000	1,275,000	
10/04/2017 060006871402	S	- 19,604.420	1.0000		19,604	19,604	
10/04/2017 060006871406	S	- 1,246,197.180	1.0000		1,246,197	1,246,197	
10/04/2017 060006871424	S	- 238.470	1.0000		238	238	
10/05/2017 060006871403	S	- 28,966.390	1.0000		28,966	28,966	
10/05/2017 060006871406	S	- 391,400.100	1.0000		391,400	391,400	
10/05/2017 060006871424	S	- 90.380	1.0000		90	90	
10/06/2017 060006871401	S	- 8,201,708.210	1.0000		8,201,708	8,201,708	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/06/2017 060006871402	S	- 168,321.820	1.0000		168,322	168,322	
10/06/2017 060006871406	S	- 238,504.090	1.0000		238,504	238,504	
10/06/2017 060006871416	S	- 127.600	1.0000		128	128	
10/06/2017 060006871419	S	- 53.890	1.0000		54	54	
10/10/2017 060006871401	S	- 3,300,000.000	1.0000		3,300,000	3,300,000	
10/10/2017 060006871406	S	- 32,311.380	1.0000		32,311	32,311	
10/10/2017 060006871413	S	- 200,000.000	1.0000		200,000	200,000	
10/10/2017 060006871423	S	- 1,000,000.000	1.0000		1,000,000	1,000,000	
10/10/2017 060006871424	S	- 7,000,000.000	1.0000		7,000,000	7,000,000	
10/11/2017 060006871401	S	- 63,690.130	1.0000		63,690	63,690	
10/11/2017 060006871406	S	- 5,482,699.960	1.0000		5,482,700	5,482,700	
10/11/2017 060006871406	S	- 9,593.750	1.0000		9,594	9,594	
10/12/2017 060006871401	S	- 6,531,085.780	1.0000		6,531,086	6,531,086	
10/12/2017 060006871402	S	- 3,839.730	1.0000		3,840	3,840	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/12/2017 060006871406	S	- 2,509.360	1.0000		2,509	2,509	
10/12/2017 060006871419	S	- 668,617.620	1.0000		668,618	668,618	
10/13/2017 060006871406	S	- 1,965,321.520	1.0000		1,965,322	1,965,322	
10/16/2017 060006871401	S	- 15,394.150	1.0000		15,394	15,394	
10/16/2017 060006871403	S	- 33,783.030	1.0000		33,783	33,783	
10/16/2017 060006871406	S	- 20,299.900	1.0000		20,300	20,300	
10/16/2017 060006871419	S	- 5,338.710	1.0000		5,339	5,339	
10/16/2017 060006871421	S	- 1,594.440	1.0000		1,594	1,594	
10/17/2017 060006871401	S	- 440,637.140	1.0000		440,637	440,637	
10/17/2017 060006871419	S	- 13,577.030	1.0000		13,577	13,577	
10/18/2017 060006871401	S	- 206,571.310	1.0000		206,571	206,571	
10/18/2017 060006871406	S	- 269,465.090	1.0000		269,465	269,465	
10/18/2017 060006871406	S	- 12,281.350	1.0000		12,281	12,281	
10/20/2017 060006871401	S	- 1,585.710	1.0000		1,586	1,586	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/20/2017 060006871406	S	- 13,481.920	1.0000		13,482	13,482	
10/23/2017 060006871402	S	- 361.880	1.0000		362	362	
10/23/2017 060006871403	S	- 80,367.000	1.0000		80,367	80,367	
10/23/2017 060006871406	S	- 16,206.480	1.0000		16,206	16,206	
10/23/2017 060006871421	S	- 13,394.500	1.0000		13,395	13,395	
10/24/2017 060006871401	S	- 44,614.030	1.0000		44,614	44,614	
10/24/2017 060006871406	S	- 109,309.860	1.0000		109,310	109,310	
10/25/2017 060006871402	S	- 17,051.950	1.0000		17,052	17,052	
10/25/2017 060006871406	S	- 1,700,760.540	1.0000		1,700,761	1,700,761	
10/26/2017 060006871401	S	- 24,497,623.750	1.0000		24,497,624	24,497,624	
10/26/2017 060006871413	S	- 2,250,000.000	1.0000		2,250,000	2,250,000	
10/26/2017 060006871416	S	- 700,000.000	1.0000		700,000	700,000	
10/26/2017 060006871419	S	- 6,650,000.000	1.0000		6,650,000	6,650,000	
10/26/2017 060006871420	S	- 600,000.000	1.0000		600,000	600,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/30/2017 060006871401	S	- 26,518,952.740	1.0000		26,518,953	26,518,953	
10/30/2017 060006871406	S	- 844,452.090	1.0000		844,452	844,452	
10/30/2017 060006871416	S	- 50,000.000	1.0000		50,000	50,000	
10/30/2017 060006871419	S	- 7,250,000.000	1.0000		7,250,000	7,250,000	
10/30/2017 060006871424	S	- 445,000.000	1.0000		445,000	445,000	
10/31/2017 060006871406	S	- 1,586,542.600	1.0000		1,586,543	1,586,543	
10/31/2017 060006871406	S	- 40,218.750	1.0000		40,219	40,219	
11/01/2017 060006871401	S	- 2,636,921.440	1.0000		2,636,921	2,636,921	
11/01/2017 060006871402	S	- 28,732.660	1.0000		28,733	28,733	
11/01/2017 060006871406	S	- 3,312.600	1.0000		3,313	3,313	
11/01/2017 060006871419	S	- 400,666.060	1.0000		400,666	400,666	
11/02/2017 060006871401	S	- 51,118.250	1.0000		51,118	51,118	
11/02/2017 060006871406	S	- 674,723.950	1.0000		674,724	674,724	
11/02/2017 060006871406	S	- 5,531.150	1.0000		5,531	5,531	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/02/2017 060006871424	S	- 542.400	1.0000		542	542	
11/03/2017 060006871401	S	- 38,940.770	1.0000		38,941	38,941	
11/03/2017 060006871406	S	- 18,219.880	1.0000		18,220	18,220	
11/03/2017 060006871406	S	- 20,426.250	1.0000		20,426	20,426	
11/03/2017 060006871416	S	- 462.530	1.0000		463	463	
11/06/2017 060006871401	S	- 11,471.250	1.0000		11,471	11,471	
11/06/2017 060006871403	S	- 21,556.400	1.0000		21,556	21,556	
11/06/2017 060006871406	S	- 1,068.750	1.0000		1,069	1,069	
11/07/2017 060006871401	S	- 1,258.220	1.0000		1,258	1,258	
11/07/2017 060006871406	S	- 19,218.850	1.0000		19,219	19,219	
11/08/2017 060006871406	S	- 16,624.900	1.0000		16,625	16,625	
11/09/2017 060006871401	S	- 177,442.630	1.0000		177,443	177,443	
11/09/2017 060006871406	S	- 502,243.210	1.0000		502,243	502,243	
11/10/2017 060006871401	S	- 2,976.880	1.0000		2,977	2,977	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/10/2017 060006871402	S	- 44,606.700	1.0000		44,607	44,607	
11/10/2017 060006871406	S	- 384,674.400	1.0000		384,674	384,674	
11/13/2017 060006871403	S	- 20,125.260	1.0000		20,125	20,125	
11/14/2017 060006871403	S	- 16,719.800	1.0000		16,720	16,720	
11/14/2017 060006871406	S	- 3,406.350	1.0000		3,406	3,406	
11/14/2017 060006871421	S	- 4,179.950	1.0000		4,180	4,180	
11/15/2017 060006871401	S	- 189,346.230	1.0000		189,346	189,346	
11/15/2017 060006871402	S	- 147,930.070	1.0000		147,930	147,930	
11/15/2017 060006871419	S	- 101,803.730	1.0000		101,804	101,804	
11/16/2017 060006871402	S	- 262.500	1.0000		263	263	
11/16/2017 060006871406	S	- 2,569,354.530	1.0000		2,569,355	2,569,355	
11/16/2017 060006871419	S	- 632.300	1.0000		632	632	
11/16/2017 060006871424	S	- 356,000.000	1.0000		356,000	356,000	
11/17/2017 060006871401	S	- 33,573.350	1.0000		33,573	33,573	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/17/2017 060006871419	S	- 1,517.520	1.0000		1,518	1,518	
11/20/2017 060006871401	S	- 3,330.680	1.0000		3,331	3,331	
11/20/2017 060006871406	S	- 8,468.850	1.0000		8,469	8,469	
11/21/2017 060006871401	S	- 510.000	1.0000		510	510	
11/21/2017 060006871403	S	- 18,774.950	1.0000		18,775	18,775	
11/21/2017 060006871403	S	- 9,119.000	1.0000		9,119	9,119	
11/21/2017 060006871406	S	- 199,296.640	1.0000		199,297	199,297	
11/22/2017 060006871406	S	- 47,863.020	1.0000		47,863	47,863	
11/22/2017 060006871406	S	- 15,562.400	1.0000		15,562	15,562	
11/22/2017 060006871420	S	- 75,000.000	1.0000		75,000	75,000	
11/24/2017 060006871401	S	- 365,768.300	1.0000		365,768	365,768	
11/24/2017 060006871406	S	- 2,223,099.120	1.0000		2,223,099	2,223,099	
11/24/2017 060006871419	S	- 60,951.860	1.0000		60,952	60,952	
11/27/2017 060006871416	S	- 80,000.000	1.0000		80,000	80,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/28/2017 060006871406	S	- 446,730.300	1.0000		446,730	446,730	
11/28/2017 060006871406	S	- 1,140.530	1.0000		1,141	1,141	
11/28/2017 060006871416	S	- 50,000.000	1.0000		50,000	50,000	
11/29/2017 060006871401	S	- 20,675.230	1.0000		20,675	20,675	
11/29/2017 060006871406	S	- 2,120.820	1.0000		2,121	2,121	
12/01/2017 060006871401	S	- 1,021,375.850	1.0000		1,021,376	1,021,376	
12/01/2017 060006871402	S	- 48,471.460	1.0000		48,471	48,471	
12/01/2017 060006871416	S	- 70,000.000	1.0000		70,000	70,000	
12/01/2017 060006871419	S	- 419,051.140	1.0000		419,051	419,051	
12/01/2017 060006871424	S	- 300,000.000	1.0000		300,000	300,000	
12/04/2017 060006871401	S	- 101,174.890	1.0000		101,175	101,175	
12/04/2017 060006871406	S	- 1,479,331.380	1.0000		1,479,331	1,479,331	
12/04/2017 060006871419	S	- 39,795.700	1.0000		39,796	39,796	
12/05/2017 060006871401	S	- 88,140.000	1.0000		88,140	88,140	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/05/2017 060006871403	S	- 82,863.750	1.0000		82,864	82,864	
12/05/2017 060006871419	S	- 14,288.000	1.0000		14,288	14,288	
12/06/2017 060006871406	S	- 23,640.720	1.0000		23,641	23,641	
12/06/2017 060006871416	S	- 50,000.000	1.0000		50,000	50,000	
12/06/2017 060006871424	S	- 2,698,133.850	1.0000		2,698,134	2,698,134	
12/07/2017 060006871406	S	- 12,078.030	1.0000		12,078	12,078	
12/08/2017 060006871401	S	- 33,207.320	1.0000		33,207	33,207	
12/08/2017 060006871416	S	- 320,018.720	1.0000		320,019	320,019	
12/11/2017 060006871401	S	- 116.890	1.0000		117	117	
12/12/2017 060006871402	S	- 485.750	1.0000		486	486	
12/12/2017 060006871406	S	- 2,421.970	1.0000		2,422	2,422	
12/13/2017 060006871403	S	- 54,210.000	1.0000		54,210	54,210	
12/13/2017 060006871421	S	- 12,969.000	1.0000		12,969	12,969	
12/14/2017 060006871406	S	- 2,337,978.800	1.0000		2,337,979	2,337,979	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/14/2017 060006871406	S	- 35,546.970	1.0000		35,547	35,547	
12/15/2017 060006871401	S	- 25,434.190	1.0000		25,434	25,434	
12/15/2017 060006871402	S	- 228,044.300	1.0000		228,044	228,044	
12/15/2017 060006871406	S	- 13,937.500	1.0000		13,938	13,938	
12/15/2017 060006871419	S	- 3,026.780	1.0000		3,027	3,027	
12/15/2017 060006871424	S	- 79.920	1.0000		80	80	
12/18/2017 060006871401	S	- 165,587.350	1.0000		165,587	165,587	
12/18/2017 060006871402	S	- 206.250	1.0000		206	206	
12/18/2017 060006871406	S	- 7,546.780	1.0000		7,547	7,547	
12/20/2017 060006871402	S	- 11,295.340	1.0000		11,295	11,295	
12/20/2017 060006871416	S	- 350,000.000	1.0000		350,000	350,000	
12/21/2017 060006871403	S	- 47,021.000	1.0000		47,021	47,021	
12/21/2017 060006871406	S	- 402,395.800	1.0000		402,396	402,396	
12/21/2017 060006871416	S	- 310,000.000	1.0000		310,000	310,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/21/2017 060006871424	S	- 500,000.000	1.0000		500,000	500,000	
12/22/2017 060006871402	S	- 115,008.920	1.0000		115,009	115,009	
12/22/2017 060006871403	S	- 150,451.750	1.0000		150,452	150,452	
12/22/2017 060006871406	S	- 37,756.540	1.0000		37,757	37,757	
12/22/2017 060006871413	S	- 2,000,000.000	1.0000		2,000,000	2,000,000	
12/22/2017 060006871419	S	- 2,254.110	1.0000		2,254	2,254	
12/22/2017 060006871421	S	- 7,885.950	1.0000		7,886	7,886	
12/22/2017 060006871424	S	- 95,000.000	1.0000		95,000	95,000	
12/26/2017 060006871401	S	- 489,188.060	1.0000		489,188	489,188	
12/26/2017 060006871402	S	- 67,061.570	1.0000		67,062	67,062	
12/26/2017 060006871403	S	- 73,814.000	1.0000		73,814	73,814	
12/26/2017 060006871406	S	- 28,159.460	1.0000		28,159	28,159	
12/26/2017 060006871419	S	- 14,053.230	1.0000		14,053	14,053	
12/26/2017 060006871421	S	- 9,226.750	1.0000		9,227	9,227	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/27/2017 060006871403	S	- 157,752.450	1.0000		157,752	157,752	
12/27/2017 060006871406	S	- 19,093.750	1.0000		19,094	19,094	
12/27/2017 060006871421	S	- 26,137.500	1.0000		26,138	26,138	
12/28/2017 060006871406	S	- 43,921.970	1.0000		43,922	43,922	
12/29/2017 060006871403	S	- 2,075.000	1.0000		2,075	2,075	
12/29/2017 060006871421	S	- 498.000	1.0000		498	498	
Total For Sells				**0**	**387,123,837**	**387,123,837**	**0**
Total First Am Govt Ob Fd Cl Z				**0**	**790,268,717**	**790,268,717**	**0**
GRAND TOTAL				**0**	**790,268,717**	**790,268,717**	**0**

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

NO TRANSACTIONS QUALIFIED FOR THIS SECTION

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 24
Change in Actuarial Assumptions

A new experience study was performed during 2016 and, as a result, assumed rates of termination and retirement were changed to better reflect anticipated future experience. In addition, as a result of the study, the increase applied to the current year's base salary rate to reflect additional items included in the plan's definition of pensionable earnings was increased from 7.50% to 10.00%.

Plan Name:	Major League Baseball Pension Plan for Non-Uniformed Personnel
EIN / PN:	59-3300424/001
Plan Sponsor:	Tampa Bay Rays Baseball Ltd.
Valuation Date	January 1, 2017

SCHEDULE SB ATTACHMENTS

Schedule SB – Statement by Enrolled Actuary

Plan Sponsor	Tampa Bay Rays Baseball Ltd.
EIN/PN	59-3300424/001
Plan Name	Major League Baseball Pension Plan for Non-Uniformed Personnel
Valuation Date	January 1, 2017
Enrolled Actuary	Mark Gengenbach, FSA, EA
Enrollment Number	17-07102

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

The actuarial valuation, on which the information in this Schedule SB is based, has been prepared in reliance upon the employee and financial data furnished by the plan administrator and the trustee. The enrolled actuary has not made a rigorous check of the accuracy of this information but has accepted it after reviewing it and concluding it is reasonable in relation to similar information furnished in previous years. The amounts of contributions and dates paid shown in Item 18 of Schedule SB were listed in reliance on information provided by the plan administrator and/or trustee.

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

SCHEDULE SB ATTACHMENTS

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

Attained Age	Years of Credited Service																			
	Under 1		1 to 4		5 to 9		10 to 14		15 to 19		20 to 24		25 to 29		30 to 34		35 to 39		40 & Over	
	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.
Under 25	13		4		0		0		0		0		0		0		0		0	
25 - 29	20		31		2		0		0		0		0		0		0		0	
30 - 34	5		26		20		1		0		0		0		0		0		0	
35 - 39	4		11		19		11		3		0		0		0		0		0	
40 - 44	3		5		13		3		2		0		0		0		0		0	
45 - 49	2		13		6		6		7		2		0		0		0		0	
50 - 54	0		3		6		6		4		2		0		0		0		0	
55 - 59	3		4		7		3		9		1		0		0		0		0	
60 - 64	2		3		2		2		9		5		0		0		0		0	
65 - 69	3		3		1		2		3		0		0		0		0		0	
70 & Over	1		0		2		2		2		1		0		0		0		0	

Plan Name: Major League Baseball Pension Plan for Non-Uniformed Personnel
EIN / PN: 59-3300424/001
Plan Sponsor: Tampa Bay Rays Baseball Ltd.
Valuation Date January 1, 2017

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V
Statement of Actuarial Assumptions/Methods

Actuarial Assumptions and Methods — Contributions

Economic Assumptions

Interest rate basis:

■ Applicable month	September 2016
■ Interest rate basis	Segment Rates from Fourth Month Preceding Valuation Date

Interest rates:

	Reflecting Stabilization	Not Reflecting Stabilization
■ First segment rate	4.16%	1.52%
■ Second segment rate	5.72%	3.80%
■ Third segment rate	6.48%	4.79%
■ Effective interest rate	6.10%	4.37%

Annual rates of increase

■ Compensation	4.00%
■ Statutory limits on compensation	2.50%

Plan-related expenses Expense load of $258,000 is equal to $100,000 for non-PBGC related administrative expenses plus estimated PBGC premiums for the current plan year.

Rates not reflecting stabilization are used to determine PBGC variable rate premiums if the alternative method is used, and are used to determine the PBGC FTAP and the PBGC 4010 FS.

SCHEDULE SB ATTACHMENTS

Demographic and Other Assumptions

Inclusion date

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

New or rehired employees

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

Mortality

Separate rates for non-annuitants (based on RP-2000 "Employees" table without collar or amount adjustments, projected to 2032 using Scale AA) and annuitants (based on RP-2000 "Healthy Annuitants" table without collar or amount adjustments, projected to 2024 using Scale AA). This is the IRS-prescribed static mortality table for 2017.

Termination

Rates varying by service

Percentage leaving during the year	
Years of Club Service	Rate
Less than 1	18%
1	18%
2	17%
3	15%
4	13%
5-9	11%
10+	7%

Disability

None assumed

Retirement

Rates varying by age, average age 62

For purposes of determining the Funding Target and Target Normal Cost (both disregarding at-risk assumptions), the rates at which participants retire by age are shown below.

Percentage retiring during the year			
Age	Rate	Age	Rate
55	8%	63	10%
56	8%	64	10%
57	8%	65	25%
58	8%	66	10%
59	8%	67	10%
60	10%	68	10%
61	10%	69	10%
62	15%	70	100%

Benefit commencement date:

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

Form of payment

100% assumed to elect a life annuity

SCHEDULE SB ATTACHMENTS

Percent married	100% (for purpose of valuing pre-retirement death benefits)
Spouse age	Females three years younger than males
Covered pay	Assumed plan compensation for the year beginning on the valuation date was determined by increasing the base salary rate provided as of the beginning of the current plan year by 10.00% to reflect additional items included in the plan's definition of pensionable earnings.
At-risk assumptions	Not applicable for current plan year.
Timing of benefit payments	Annuity payments are payable monthly at the beginning of the month.

Methods

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

SCHEDULE SB ATTACHMENTS

Sources of Data and Other Information

The plan sponsor, through both its third party administrator and its trustee, furnished participant data as of 1/1/2017. Information on assets and contributions was supplied by the trustee. Information on plan provisions was provided by the plan sponsor. Data and other information were reviewed for reasonableness and consistency, but no audit was performed. Based on discussions with the plan sponsor, assumptions or estimates were made when data were not available. In consultation with Major League Baseball, the following assumptions were made:

- Estimated accrued benefits were used for certain terminated vested participants or active participants in frozen plans for whom final accrued benefits had not been completed.
- 2016 plan compensation was set equal to estimated 2017 plan compensation for any active participants who were missing 2016 plan compensation.
- For participants with missing sex code, it was assumed that the participant is a female.

We are not aware of any errors or omissions in the data that would have a significant effect on the results of our calculations.

Assumptions Rationale - Significant Economic Assumptions for Contribution Purposes

Discount rate	The basis chosen was selected by the plan sponsor from among choices prescribed by law, all of which are based on observed market data over certain periods of time.
Rates of increase in:	
■ Compensation	Assumed compensation increases are based on Major League Baseball's expectations for near-term years and the effect that the assumed long-term CPI will have on compensation increases over the longer term.
■ Increases in statutory limits (CPI)	The assumed CPI is based on a combination of historical average CPI from 2004 to 2016, current conditions, and future forecasts by economists.
■ Assumed return for asset smoothing	The assumed return of 6.48% used for asset smoothing for the 2017 plan year is the third segment rate. Although we have not explicitly determined an expected return on assets under U.S. GAAP, based on an analysis of the plan sponsor's investment policy we believe the rate to be above the third segment rate for the 2017 plan year.
Plan-related expenses	As required by regulations, plan-related expenses are calculated by estimating the expenses to be paid from the trust during the coming year (including, for example, expected PBGC premiums and actuarial, accounting, legal, administration and trustee fees to be paid from the trust).

SCHEDULE SB ATTACHMENTS

Assumptions Rationale - Significant Demographic Assumptions for Contribution Purposes

Mortality	Assumptions used for funding purposes are as prescribed by IRC §430(h).
Termination	Termination rates were based on an experience study conducted in 2016, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future. Assumed termination rates differ by service because of observed and expected differences in termination rates by service.
Retirement	Retirement rates were based on an experience study conducted in 2016, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future. Assumed retirement rates differ by age because of observed and expected differences in retirement rates by age.
Benefit commencement date for deferred benefits:	
■ Preretirement death benefit	Beneficiaries are assumed to begin benefits at the earliest permitted commencement date because ERISA requires benefits to start then unless the beneficiary elects to defer. If the beneficiary elects to defer, actuarial increases from the earliest commencement date must be given, so that a later commencement date is expected to be of approximately equal value.
■ Deferred vested benefit	Deferred vested participants' assumed commencement age is a single age intended to capture the average age at commencement. Deferred vested early commencement factors are not subsidized so that the difference between this approach and using assumed commencement rates at multiple ages is not expected to be significant.

Source of Prescribed Methods

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

SCHEDULE SB ATTACHMENTS

Changes in Assumptions and Methods - Contributions

Change in assumptions since prior valuation	The segment interest rates used to calculate the funding target and target normal cost were updated to the current valuation date as required by IRC §430. The mortality table used to calculate the funding target and target normal cost was updated to include one additional year of projected mortality improvement, as required by IRC §430. A new experience study was performed during 2016 and, as a result, assumed rates of termination and retirement were changed to better reflect anticipated future experience. In addition, as a result of the study, the increase applied to the current year's base salary rate to reflect additional items included in the plan's definition of pensionable earnings was increased from 7.50% to 10.00%.
Change in methods since prior valuation	There have been no changes in methods since the prior valuation.

SCHEDULE SB ATTACHMENTS

Summary of Plan Provisions

Plan Provisions	
Effective Date	January 1, 2007. The plan was restated effective January 1, 2013 and the most recent amendment reflected in the following plan provisions was effective September 1, 2015.
Covered Employees	Any person employed by a participating Major League Baseball Club (excluding any person who is an active participant in the Major League Baseball Players Benefit Plan, a member of a collective bargaining unit not participating, a person compensated on a per-day or per-game basis, employed full-time in Canada, or a member of a group designated not eligible for participation), and who has attained age 21 and completed one year of eligibility service. Effective January 1, 2008, all active minor league employees are covered under the Minor League Players Pension Plan. Effective December 1, 2010, all inactive minor league participants are covered under the Minor League Players Pension Plan.
Participation Date	Date of becoming a covered employee.

Definitions	
Eligibility service	The 12-consecutive month period, starting at date of employment, in which an employee completes 1,000 hours of service.
Baseball service	Employment in baseball with any Major League Baseball Club, as designated by the Pension Committee.
Vesting service	Completed years from a participant's employment date to the termination of baseball service.
Pension service	Years and months of service as a covered employee (not before July 1, 1964 for Office Employees and not before January 1, 1989 for Minor League Players).
Pensionable pay	W-2 earnings, including any cafeteria plan deferrals, dependent care assistance deferrals, and any other employee deferrals to a qualified retirement plan, but excluding any reimbursements, fringe benefits, moving expenses, deferred compensation, welfare benefits, signing bonuses, severance, IRC Section 132 deductions taken pursuant to the Transportation Equity Act, and any earnings earned as a non-resident alien (assuming the employee earned no income in the US). Playoff and World Series shares are excluded from pensionable pay. Clubhouse tips are excluded from pensionable pay.

SCHEDULE SB ATTACHMENTS

Average earnings	The greater of 1) or 2): 1) The average of an employee's highest five consecutive plan years of annual earnings, during the ten-year period which ends on the earlier of the participant's termination date or retirement date. If the employee does not have five consecutive plan years of annual earnings, the average earnings will be determined by using the greatest number of consecutive plan years in which the employee accrued pension service. 2) The average of an employee's last five plan years of annual earnings (which would not necessarily be the highest 5 plan years), whether or not consecutive, during the ten-year period which ends on the earlier of the participant's termination date or retirement date. In plan years where a participant completed a partial year of pension service, the annual earnings will be prorated by the number of completed months of pension service. This is applicable for both 1) and 2) above.
Normal retirement date (NRD)	First of month coinciding with or next following the attainment of age 65.
Pension benefit	2% of average earnings for each year of pension service up to 30 years.
Preretirement death benefit	If not eligible for early or normal retirement, 50% of the pension benefit as of the date of death, reduced for the 50% joint and survivor election and reduced for payment as early as the participant's 55th birthday. If eligible for early or normal retirement, 100% of the pension benefit as of the date of death, reduced for the 100% joint and survivor election and reduced for early commencement of payment.

Eligibility for Benefits

Normal retirement	Retirement on NRD.
Early retirement	Retirement before NRD and on or after both attaining age 55 and completing ten years of vesting service.
Postponed retirement	Retirement after NRD.
Deferred vested	Termination for reasons other than death or retirement after completing five years of vesting service.
Preretirement death benefit	Death while eligible for normal, early, postponed or deferred vested retirement benefits, with a surviving spouse or designated beneficiary.

SCHEDULE SB ATTACHMENTS

Benefits Paid Upon the Following Events

Normal retirement	Pension benefit determined as of NRD.
Early retirement	Pension benefit determined as of early retirement date, reduced 5/9% for each of the first 60 months and 5/18% for each of the next 60 months by which payment precedes NRD.
Postponed retirement	Pension benefit determined as of actual retirement date.
Termination with deferred vested benefit	Pension benefit determined as of termination date, payable at NRD. A participant who terminates with 10 or more years of vesting service, may elect to retire as early as age 55 (reduction is 5/9% for each of the first 60 months and 5/18% for each of the next 60 months by which payment precedes NRD).
Death with preretirement benefits	Preretirement death benefit is payable to a spouse or designated beneficiary.

Other Plan Provisions

Forms of payment	Preretirement death benefits are payable only as described above. Monthly pension benefits are paid as described above, if the participant has no spouse as of the date payments begin, or if the participant so elects. Otherwise, benefits are paid in the form of the 50% joint and survivor annuity option or, if the participant elects and the spouse consents, another actuarially equivalent optional form offered by the plan. Optional forms are a 50%, 75% or 100% joint and survivor annuity, a ten-year certain and life annuity, or (for married participants) a life annuity. For Prior Plan participants, a five-year certain and life annuity is also available. The normal form of payment is converted to an optional form using an interest rate of 6% and GAR-94 Mortality (unisex).
Maximum on benefits and pay	All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined in the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective.

Future Plan Changes

No future plan changes were recognized in determining pension cost and in determining minimum and maximum contributions.

Changes in Benefits Valued Since Prior Year

There have been no other changes in benefits valued since the prior year.

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

OMB No. 1210-0110

2017

This Form is Open to Public Inspection

For calendar plan year 2017 or fiscal plan year beginning and ending

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

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

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

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
TAMPA BAY RAYS BASEBALL LTD.

D Employer Identification Number (EIN)
59-3300424

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

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

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2017

2 Assets:

a Market value	**2a**	31,793,070
b Actuarial value	**2b**	32,452,256

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	60	4,230,452	4,230,452
b For terminated vested participants	183	7,866,375	7,866,375
c For active participants	323	14,534,369	14,779,523
d Total	566	26,631,196	26,876,350

4 If the plan is in at-risk status, check the box and complete lines (a) and (b) [ ]

a Funding target disregarding prescribed at-risk assumptions	**4a**	
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	**4b**	
5 Effective interest rate	**5**	6.10%
6 Target normal cost	**6**	2,110,040

Statement by Enrolled Actuary

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

SIGN HERE Mark Gengenbach MBG — 9/26/18

Signature of actuary — Date

Mark Gengenbach — 1707102

Type or print name of actuary — Most recent enrollment number

Towers Watson Delaware, Inc. — 212-915-8888

Firm name — Telephone number (including area code)

200 Liberty Street

New York NY 10281

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)	0	1,059,300
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9	Amount remaining (line 7 minus line 8)	0	1,059,300
10	Interest on line 9 using prior year's actual return of 7.54%	0	79,871
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		2,563,406
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 6.28%		160,982
	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		2,724,388
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	1,139,171

Part III Funding Percentages

14	Funding target attainment percentage	14	116.50%
15	Adjusted funding target attainment percentage	15	120.74%
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	117.05%
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.	17	%

Part IV Contributions and Liquidity Shortfalls

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

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
03/12/2018	1,550,000	0			
09/13/2018	1,550,000	0			
			Totals ▶ 18(b)	3,100,000	18(c) 0

19	Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
	a Contributions allocated toward unpaid minimum required contributions from prior years	19a	0
	b Contributions made to avoid restrictions adjusted to valuation date	19b	0
	c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	2,845,497

20 Quarterly contributions and liquidity shortfalls:

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

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

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

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

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

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	☐ N/A, full yield curve used
4.16 %	5.72 %	6.48%	

b Applicable month (enter code)	21b	4
22 Weighted average retirement age	22	62

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

Part VI Miscellaneous Items

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

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):

a Target normal cost (line 6)	31a	2,110,040
b Excess assets, if applicable, but not greater than line 31a	31b	2,110,040

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	0
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	34	0

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0

36 Additional cash requirement (line 34 minus line 35)	36	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	2,845,497

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

a Total (excess, if any, of line 37 over line 36)	38a	2,845,497
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0
40 Unpaid minimum required contributions for all years	40	0

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

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

a Schedule elected ☐ 2 plus 7 years ☐ 15 years

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

42 Amount of acceleration adjustment	42	0
43 Excess installment acceleration amount to be carried over to future plan years	43	0

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
	Domestic Common Stock			
	AMC NETWORKS INC A W I	Common Stock	$ 27,823	$ 32,448
	AARONS INC	Common Stock	32,017	47,820
	AEROJET ROCKETDYNE HOLDINGS	Common Stock	57,007	106,080
	AKORN INC	Common Stock	46,936	64,460
	ALBANY INTL CORP CL A	Common Stock	16,745	49,160
	ARMSTRONG FLOORING INC WI	Common Stock	69,402	64,296
	ASCENT CAPITAL GROUP INC A	Common Stock	105,475	34,470
	ASTEC INDUSTRIES INC	Common Stock	22,132	35,100
	ATLANTIC CAP BANCSHARES	Common Stock	27,186	26,400
	AUTONATION INC	Common Stock	75,632	80,845
	B & G FOODS INC NEW	Common Stock	28,090	31,635
	BLOCK H R INC	Common Stock	55,782	65,550
	BLUCORA INC	Common Stock	38,832	75,140
	BOSTON BEER INC A	Common Stock	46,804	57,330
	BOYD GAMING CORPORATION	Common Stock	11,228	59,585
	THE BRINKS CO	Common Stock	23,543	78,700
	CABLE ONE INC	Common Stock	17,174	45,718
	CALAVO GROWERS INC	Common Stock	19,329	50,640
	CANTEL MEDICAL CORP	Common Stock	10,471	61,722
	CASEYS GEN STORES INC	Common Stock	44,683	67,164
	CHEESECAKE FACTORY INC	Common Stock	19,945	28,908
	CHEMED CORP	Common Stock	31,986	97,208
	CIRCOR INTERNATIONAL INC	Common Stock	66,444	63,284
	CLEAR CHANNEL OUTDOOR HLDGS INC	Common Stock	30,022	24,840
	COHEN STEERS INC	Common Stock	28,521	37,832
	COMMERCEHUB INC	Common Stock	10,763	17,502
	COOPER TIRE & RUBR CO	Common Stock	24,367	28,280
	CORE MARK HLDG CO INC	Common Stock	15,473	41,054
	CRANE CO	Common Stock	53,178	107,064
	CUBIC CORP	Common Stock	56,644	70,740
	CURTISS WRIGHT CORP	Common Stock	19,210	60,925
	D S T SYSTEMS INC	Common Stock	53,202	86,898
	DANA INCORPORATED	Common Stock	19,271	48,015
	DEAN FOODS CO	Common Stock	25,229	15,028
	DENNYS CORP	Common Stock	55,381	66,200
	DONNELLEY FINANCIAL SOLUTIONS INC	Common Stock	78,860	66,266
	DYCOM INDS INC	Common Stock	49,580	66,858
	ECHOSTAR CORP A	Common Stock	64,033	107,820
	EDGEWELL PERSONAL CARE CO	Common Stock	59,614	47,512
	EL PASO ELEC CO	Common Stock	58,913	94,095
	EMERALD EXPOSITIONS EVENTS I	Common Stock	13,993	14,238
	ENERGIZER HLDGS INC	Common Stock	35,942	47,980
	ENTRAVISION COMMUNICATIONS A	Common Stock	27,441	34,320
	EXACTECH INC	Common Stock	22,022	49,450
	FCB FINANCIAL HOLDINGS INC	Common Stock	50,363	55,880
	FTD COS INC	Common Stock	59,770	19,413
	FEDERAL SIGNAL CORP	Common Stock	23,749	58,261
	FERRO CORP	Common Stock	13,069	54,257
	FLUSHING FINANCIAL CORPORATION	Common Stock	26,058	33,000
	FOREST CITY REALTY TRUST A	Common Stock	57,163	69,890
	FORRESTER RESH INC	Common Stock	17,622	26,520
	FORTRESS TRANSPORTATION IN	Common Stock	24,738	27,902
	FORUM ENERGY TECHNOLOGIES IN	Common Stock	32,503	32,655
	FULLER H B CO	Common Stock	80,338	107,740
	G A T X CORP	Common Stock	23,430	31,080
	GRACO INC	Common Stock	45,887	122,094
	GRAHAM HOLDINGS CO	Common Stock	25,909	33,501

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
	HRG GROUP INC	Common Stock	$ 69,089	$ 78,648
	HERC HOLDINGS INC	Common Stock	44,186	81,393
	ITT CORP NEW	Common Stock	21,246	53,370
	INGLES MARKETS INC CL A	Common Stock	46,814	69,200
	INTEGER HOLDINGS CORPORATION	Common Stock	20,512	36,240
	INTERNAP CORP	Common Stock	58,068	47,130
	IRIDIUM COMMUNICATION INC	Common Stock	25,625	41,300
	JOHN BEAN TECHNOLOGIES CORP	Common Stock	14,565	103,044
	KAR AUCTION SERVICES INC	Common Stock	14,595	35,357
	KLX INC WHEN ISSUED	Common Stock	68,738	116,025
	K2M GROUP HOLDINGS INC	Common Stock	27,349	27,000
	KAMAN CORP	Common Stock	67,794	105,912
	LAMAR ADVERTISING CO A	Common Stock	24,229	44,544
	LAMB WESTON HOLDING INC	Common Stock	40,369	73,385
	LIBERTY BROADBAND C	Common Stock	37,752	59,612
	LIBERTY EXPEDIA HOLD A	Common Stock	31,164	31,031
	LIBERTY VENTURES SER A	Common Stock	52,412	81,360
	LIBERTY MEDIA CORP DELAWARE	Common Stock	29,747	37,774
	LIBERTY TRIPADVISOR HDG A	Common Stock	10,702	7,540
	LORAL SPACE & COMMUNICATIONS INC	Common Stock	95,183	87,219
	MSG NETWORK INC	Common Stock	11,430	22,275
	MACQUARIE INFRASTRUCTURE	Common Stock	63,331	86,028
	MADISON SQUARE GARDEN CO WI	Common Stock	49,514	105,425
	MEREDITH CORP	Common Stock	23,979	39,630
	MUELLER WTR PRODS INC	Common Stock	23,802	60,144
	MURPHY USA INC W I	Common Stock	57,155	80,360
	NAVISTAR INTERNATIONAL	Common Stock	41,042	68,608
	NUVASIVE INC	Common Stock	12,562	35,094
	ORBCOMM INC	Common Stock	20,544	34,612
	PANDORA MEDIA INC	Common Stock	59,882	27,956
	POST HOLDINGS INC	Common Stock	48,826	95,076
	RPC ENERGY SVCS INC	Common Stock	19,284	38,295
	RAVEN INDS INC	Common Stock	33,772	41,220
	READING INTL INC A	Common Stock	16,031	16,700
	RUSH ENTERPRISES INC	Common Stock	34,113	110,883
	RYMAN HOSPITALITY PROPERTIES	Common Stock	39,653	69,020
	SANFILIPPO JOHN B & SON INC	Common Stock	21,570	31,625
	EW SCRIPPS CO CL A	Common Stock	41,106	39,075
	SEALED AIR CORP	Common Stock	18,332	44,370
	SENSIENT TECHNOLOGIES CORP	Common Stock	33,265	51,205
	SNYDERS-LANCE INC	Common Stock	35,906	65,104
	SOUTHWEST GAS HOLDINGS, INC	Common Stock	35,923	64,384
	STANDEX INTL CORP	Common Stock	26,859	61,110
	TAKE-TWO INTERACTIVE SOFTWARE INC	Common Stock	10,383	123,503
	TENNANT CO	Common Stock	17,326	29,060
	TENNECO INC	Common Stock	18,781	35,124
	TIME INC	Common Stock	25,930	27,675
	UNITED NAT FOODS INC	Common Stock	88,439	103,467
	UNITI GROUP INC	Common Stock	65,093	53,370
	VISTEON CORP	Common Stock	58,197	75,084
	WOODWARD INC	Common Stock	21,215	45,924
	ZEBRA TECHNOLOGIES CORP CL A	Common Stock	21,688	51,900
	AMC NETWORKS INC A W I	Common Stock	96,235	108,160
	AARONS INC	Common Stock	125,857	187,295
	AEROJET ROCKETDYNE HOLDINGS	Common Stock	234,734	436,800
	AKORN INC	Common Stock	111,585	161,150
	ALBANY INTL CORP CL A	Common Stock	64,885	190,495
	ARMSTRONG FLOORING INC WI	Common Stock	280,108	262,260

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
	ASCENT CAPITAL GROUP INC A	Common Stock	$ 433,978	$ 149,370
	ASTEC INDUSTRIES INC	Common Stock	220,642	274,950
	ATLANTIC CAP BANCSHARES	Common Stock	161,476	158,400
	AUTONATION INC	Common Stock	310,921	333,645
	B & G FOODS INC NEW	Common Stock	128,004	144,115
	BLOCK H R INC	Common Stock	234,647	275,310
	BLUCORA INC	Common Stock	162,814	307,190
	BOSTON BEER INC A	Common Stock	155,988	191,100
	BOYD GAMING CORPORATION	Common Stock	42,637	245,350
	THE BRINKS CO	Common Stock	94,170	314,800
	CABLE ONE INC	Common Stock	68,695	182,871
	CALAVO GROWERS INC	Common Stock	74,093	194,120
	CANTEL MEDICAL CORP	Common Stock	40,138	236,601
	CASEYS GEN STORES INC	Common Stock	230,020	335,820
	CHEESECAKE FACTORY INC	Common Stock	97,185	134,904
	CHEMED CORP	Common Stock	106,953	388,832
	CIRCOR INTERNATIONAL INC	Common Stock	270,793	248,268
	CLEAR CHANNEL OUTDOOR HLDGS INC	Common Stock	126,364	101,200
	COHEN STEERS INC	Common Stock	210,325	260,095
	COMMERCEHUB INC	Common Stock	43,582	72,065
	COOPER TIRE & RUBR CO	Common Stock	94,420	109,585
	CORE MARK HLDG CO INC	Common Stock	64,273	170,532
	CRANE CO	Common Stock	202,342	419,334
	CUBIC CORP	Common Stock	234,206	294,750
	CURTISS WRIGHT CORP	Common Stock	62,392	243,700
	D S T SYSTEMS INC	Common Stock	215,038	347,592
	DANA INCORPORATED	Common Stock	77,083	192,060
	DEAN FOODS CO	Common Stock	98,411	58,956
	DENNYS CORP	Common Stock	251,014	297,900
	DONNELLEY FINANCIAL SOLUTIONS INC	Common Stock	345,969	292,350
	DYCOM INDS INC	Common Stock	283,964	378,862
	ECHOSTAR CORP A	Common Stock	257,867	443,260
	EDGEWELL PERSONAL CARE CO	Common Stock	238,629	201,926
	EL PASO ELEC CO	Common Stock	242,581	387,450
	EMERALD EXPOSITIONS EVENTS I	Common Stock	59,970	61,020
	ENERGIZER HLDGS INC	Common Stock	136,065	191,920
	ENTRAVISION COMMUNICATIONS A	Common Stock	119,108	150,150
	EXACTECH INC	Common Stock	85,886	192,855
	FCB FINANCIAL HOLDINGS INC	Common Stock	278,443	304,800
	FTD COS INC	Common Stock	283,212	100,660
	FEDERAL SIGNAL CORP	Common Stock	92,770	243,089
	FERRO CORP	Common Stock	51,120	221,746
	FLUSHING FINANCIAL CORPORATION	Common Stock	142,151	165,000
	FOREST CITY REALTY TRUST A	Common Stock	229,350	281,970
	FORRESTER RESH INC	Common Stock	67,552	101,660
	FORTRESS TRANSPORTATION IN	Common Stock	142,837	159,440
	FORUM ENERGY TECHNOLOGIES IN	Common Stock	184,399	186,600
	FULLER H B CO	Common Stock	320,717	430,960
	G A T X CORP	Common Stock	89,482	124,320
	GRACO INC	Common Stock	178,451	474,810
	GRAHAM HOLDINGS CO	Common Stock	112,272	145,171
	HRG GROUP INC	Common Stock	301,248	339,000
	HERC HOLDINGS INC	Common Stock	185,148	344,355
	ITT CORP NEW	Common Stock	75,497	208,143
	INGLES MARKETS INC CL A	Common Stock	189,152	294,100
	INTEGER HOLDINGS CORPORATION	Common Stock	77,060	135,900
	INTERNAP CORP	Common Stock	294,203	235,650
	IRIDIUM COMMUNICATION INC	Common Stock	104,716	171,100

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
	JOHN BEAN TECHNOLOGIES CORP	Common Stock	$ 51,683	$ 365,640
	KAR AUCTION SERVICES INC	Common Stock	56,294	136,377
	KLX INC WHEN ISSUED	Common Stock	273,799	457,275
	K2M GROUP HOLDINGS INC	Common Stock	128,182	126,000
	KAMAN CORP	Common Stock	263,643	411,880
	LAMAR ADVERTISING CO A	Common Stock	95,328	185,600
	LAMB WESTON HOLDING INC	Common Stock	155,602	282,250
	LIBERTY BROADBAND C	Common Stock	139,366	229,932
	LIBERTY EXPEDIA HOLD A	Common Stock	121,086	131,217
	LIBERTY VENTURES SER A	Common Stock	198,569	325,440
	LIBERTY MEDIA CORP DELAWARE	Common Stock	172,292	199,980
	LIBERTY TRIPADVISOR HDG A	Common Stock	32,029	25,448
	LORAL SPACE & COMMUNICATIONS INC	Common Stock	456,172	418,475
	MSG NETWORK INC	Common Stock	75,309	121,500
	MACQUARIE INFRASTRUCTURE	Common Stock	323,321	417,300
	MADISON SQUARE GARDEN CO WI	Common Stock	158,688	358,445
	MEREDITH CORP	Common Stock	91,921	151,915
	MUELLER WTR PRODS INC	Common Stock	101,251	250,600
	MURPHY USA INC W I	Common Stock	214,600	321,440
	NAVISTAR INTERNATIONAL	Common Stock	177,812	287,296
	NUVASIVE INC	Common Stock	30,229	116,980
	ORBCOMM INC	Common Stock	145,188	203,600
	PANDORA MEDIA INC	Common Stock	305,802	159,060
	POST HOLDINGS INC	Common Stock	186,320	380,304
	RPC ENERGY SVCS INC	Common Stock	137,920	229,770
	RAVEN INDS INC	Common Stock	132,274	161,445
	READING INTL INC A	Common Stock	80,155	83,500
	RUSH ENTERPRISES INC	Common Stock	131,860	457,995
	RYMAN HOSPITALITY PROPERTIES	Common Stock	154,647	269,178
	SANFILIPPO JOHN B & SON INC	Common Stock	65,334	113,850
	EW SCRIPPS CO CL A	Common Stock	183,795	171,930
	SEALED AIR CORP	Common Stock	68,018	177,480
	SENSIENT TECHNOLOGIES CORP	Common Stock	122,461	190,190
	SNYDERS-LANCE INC	Common Stock	147,180	270,432
	SOUTHWEST GAS HOLDINGS, INC	Common Stock	139,201	249,488
	STANDEX INTL CORP	Common Stock	102,958	234,255
	TAKE-TWO INTERACTIVE SOFTWARE INC	Common Stock	47,383	450,098
	TENNANT CO	Common Stock	60,117	116,240
	TENNECO INC	Common Stock	71,995	134,642
	TIME INC	Common Stock	60,503	64,575
	UNITED NAT FOODS INC	Common Stock	336,924	404,012
	UNITI GROUP INC	Common Stock	305,067	266,850
	VISTEON CORP	Common Stock	276,955	350,392
	WOODWARD INC	Common Stock	81,324	176,042
	ZEBRA TECHNOLOGIES CORP CL A	Common Stock	81,418	197,220
	Total Domestic Common Stock		$ 21,409,798	$ 32,010,543
	Foreign Common Stock			
	INTERXION HOLDING NV	INFORMATION TECHNOLOGY	$ 28,511	$ 88,395
	LIONS GATE ENTERTAINMENT B	CONSUMER DISCRETIONARY	18,091	22,218
	WASTE CONNECTIONS INC	INDUSTRIALS	41,633	95,769
	INTERXION HOLDING NV	INFORMATION TECHNOLOGY	117,846	365,366
	LIONS GATE ENTERTAINMENT B	CONSUMER DISCRETIONARY	77,860	95,220
	WASTE CONNECTIONS INC	INDUSTRIALS	168,789	377,756
	Total Foreign Common Stock		$ 452,730	$ 1,044,724

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value			Cost	Current Value
	Government Obligations - Treasury and Federal Agencies					
	U S TREAS BD STRIP	Fixed Income Obligations		5/15/2047	$ 5,481,863	$ 5,634,735
	U S TREAS BD STRIP	Fixed Income Obligations		8/15/2027	730,051	718,458
	U S TREAS BD STRIP	Fixed Income Obligations		11/15/2032	1,094,897	1,087,507
	U S TREASURY BD	Fixed Income Obligations	5.50%	8/15/2028	45,313	45,039
	U S TREASURY BD	Fixed Income Obligations	5.38%	2/15/2031	33,123	31,889
	U S TREASURY BD	Fixed Income Obligations	4.50%	2/15/2036	65,910	85,353
	U S TREASURY NT	Fixed Income Obligations	4.63%	2/15/2040	143,248	159,577
	U S TREASURY BD	Fixed Income Obligations	3.00%	5/15/2042	62,465	63,152
	U S TREASURY NT	Fixed Income Obligations	2.75%	8/15/2042	15,069	15,104
	U S TREASURY BD	Fixed Income Obligations	3.13%	2/15/2043	25,151	26,859
	U S TREASURY BD	Fixed Income Obligations	3.63%	8/15/2043	68,149	71,894
	U S TREASURY BD	Fixed Income Obligations	3.38%	5/15/2044	15,405	17,057
	U S TREASURY BD	Fixed Income Obligations	3.13%	8/15/2044	14,805	15,907
	U S TREASURY BD	Fixed Income Obligations	3.00%	11/15/2044	27,054	26,154
	U S TREASURY NT	Fixed Income Obligations	2.50%	2/15/2045	56,873	56,246
	U S TREASURY BD	Fixed Income Obligations	3.00%	5/15/2045	9,775	10,502
	U S TREASURY BD	Fixed Income Obligations	2.88%	8/15/2045	42,459	42,458
	U S TREASURY BD	Fixed Income Obligations	2.50%	2/15/2046	41,619	41,204
	U S TREASURY BD	Fixed Income Obligations	2.50%	5/15/2046	96,746	87,705
	U S TREASURY BD	Fixed Income Obligations	2.25%	8/15/2046	136,421	133,867
	U S TREASURY BD	Fixed Income Obligations	2.88%	11/15/2046	38,534	41,033
	U S TREASURY BD	Fixed Income Obligations	3.00%	2/15/2047	14,283	14,724
	U S TREASURY BD	Fixed Income Obligations	3.00%	2/15/2047	7,256,085	7,645,714
	U S TREASURY BD	Fixed Income Obligations	2.75%	8/15/2047	19,530	20,025
	U S TREASURY BD	Fixed Income Obligations	2.75%	8/15/2047	2,274,113	2,287,856
	U S TREASURY BD	Fixed Income Obligations	2.75%	11/15/2047	23,784	24,039
	U S TREASURY NT	Fixed Income Obligations	2.38%	8/15/2024	26,114	26,284
	U S TREASURY NT	Fixed Income Obligations	1.63%	12/31/2019	143,438	143,247
	U S TREASURY I P S	Fixed Income Obligations	0.13%	4/15/2020	90,732	89,349
	U S TREASURY NT	Fixed Income Obligations	1.38%	8/31/2020	29,188	28,970
	U S TREASURY NT	Fixed Income Obligations	1.38%	9/30/2020	199,809	197,348
	U S TREASURY NT	Fixed Income Obligations	1.38%	10/31/2020	327,546	327,432
	U S TREASURY NT	Fixed Income Obligations	2.13%	12/31/2022	102,406	102,574
	U S TREASURY NT	Fixed Income Obligations	1.38%	1/31/2021	118,467	114,770
	U S TREASURY NT	Fixed Income Obligations	0.88%	3/31/2018	569,065	569,288
	U S TREASURY NT	Fixed Income Obligations	1.75%	5/15/2022	70,068	68,874
	U S TREASURY NT	Fixed Income Obligations	1.63%	8/15/2022	146,677	144,543
	U S TREASURY NT	Fixed Income Obligations	1.63%	11/15/2022	100,973	100,377
	U S TREASURY NT	Fixed Income Obligations	1.13%	9/30/2021	291,256	287,148
	U S TREASURY NT	Fixed Income Obligations	1.75%	11/30/2021	61,661	61,333
	U S TREASURY NT	Fixed Income Obligations	2.00%	12/31/2021	105,459	104,467
	U S TREASURY NT	Fixed Income Obligations	1.88%	1/31/2022	79,772	79,169
	U S TREASURY NT	Fixed Income Obligations	1.88%	2/28/2022	53,757	53,218
	U S TREASURY NT	Fixed Income Obligations	1.75%	6/30/2022	59,527	58,915
	U S TREASURY NT	Fixed Income Obligations	1.88%	4/30/2022	40,214	39,522
	U S TREASURY NT	Fixed Income Obligations	2.38%	5/15/2027	73,480	72,792
	U S TREASURY NT	Fixed Income Obligations	2.25%	8/15/2027	80,918	79,861
	U S TREASURY NT	Fixed Income Obligations	1.63%	8/31/2022	178,601	175,549
	U S TREASURY NT	Fixed Income Obligations	2.25%	11/15/2027	21,546	21,690
	U S TREASURY NT	Fixed Income Obligations	2.25%	11/15/2027	573,392	571,822
	F N M A TBA 15YR	Fixed Income Obligations	3.00%	1/15/2030	122,269	122,227
	F N M A TBA 30YR	Fixed Income Obligations	3.50%	1/15/2044	604,262	603,711
	F N M A TBA 30YR	Fixed Income Obligations	4.00%	1/15/2044	298,119	298,036
	F N M A TBA 30YR	Fixed Income Obligations	4.50%	1/15/2045	284,856	284,064
	G N M A II TBA	Fixed Income Obligations	3.50%	1/15/2044	199,845	199,514
	F H L M C GD G03205	Fixed Income Obligations	5.50%	7/1/2035	2,886	3,270
	F H L M C GD G60732	Fixed Income Obligations	4.00%	2/1/2046	46,884	46,872

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value			Cost	Current Value
	F H L M C GD G60886	Fixed Income Obligations	4.00%	7/1/2044	$ 36,109	$ 36,122
	F N M A	Fixed Income Obligations	1.88%	9/24/2026	69,557	65,985
	F N M A DEB	Fixed Income Obligations	6.25%	5/15/2029	124,317	140,376
	F N M A DEB	Fixed Income Obligations	6.63%	11/15/2030	85,480	98,442
	F N M A #254693	Fixed Income Obligations	5.50%	4/1/2033	5,383	5,912
	F N M A #AS8483	Fixed Income Obligations	3.00%	12/1/2046	287,403	286,008
	F N M A #AU6743	Fixed Income Obligations	4.00%	10/1/2043	84,961	85,009
	F N M A #BA2106	Fixed Income Obligations	3.00%	8/1/2045	51,054	50,548
	F N M A #BA2990	Fixed Income Obligations	3.00%	11/1/2045	25,152	24,802
	F N M A #BD5642	Fixed Income Obligations	2.50%	10/1/2031	74,934	72,807
	F N M A #BE1972	Fixed Income Obligations	2.50%	1/1/2032	47,818	47,519
	F N M A #725424	Fixed Income Obligations	5.50%	4/1/2034	2,801	3,083
	F N M A #725946	Fixed Income Obligations	5.50%	11/1/2034	7,126	7,995
	F N M A #745418	Fixed Income Obligations	5.50%	4/1/2036	9,793	11,121
	F N M A #889139	Fixed Income Obligations	5.50%	3/1/2037	7,981	8,897
	F N M A #MA2868	Fixed Income Obligations	2.50%	12/1/2031	62,307	60,547
	F N M A #AE9758	Fixed Income Obligations	4.00%	12/1/2040	20,991	20,989
	G N M A I I #MA4126	Fixed Income Obligations	3.00%	11/20/2046	42,393	42,183
	RESOLUTION FDG STRIP	Fixed Income Obligations		7/15/2020	113,316	153,694
	U S TREAS BD STRIP	Fixed Income Obligations		5/15/2041	109,816	132,603
	U S TREAS BD STRIP	Fixed Income Obligations		11/15/2041	1,422,388	1,937,150
	U S TREAS BD STRIP	Fixed Income Obligations		2/15/2042	2,545,637	3,371,688
	U S TREAS BD STRIP	Fixed Income Obligations	0.00%	5/15/2042	1,498,819	1,637,363
	U S TREAS BD STRIP	Fixed Income Obligations		8/15/2042	3,074,428	3,970,638
	U S TREAS BD STRIP	Fixed Income Obligations		11/15/2042	5,907,236	8,351,335
	U S TREAS BD STRIP	Fixed Income Obligations		2/15/2043	8,340,587	11,926,557
	U S TREAS BD STRIP	Fixed Income Obligations		5/15/2043	4,228,460	5,273,255
	U S TREAS BD STRIP	Fixed Income Obligations		8/15/2043	4,805,966	7,020,690
	U S TREAS BD STRIP	Fixed Income Obligations		11/15/2043	9,407,431	13,567,357
	U S TREAS BD STRIP	Fixed Income Obligations		2/15/2044	12,729,437	16,939,793
	U S TREAS BD STRIP	Fixed Income Obligations		5/15/2044	4,536,387	5,473,952
	U S TREAS BD STRIP	Fixed Income Obligations		11/15/2044	4,763,536	4,823,257
	U S TREAS BD STRIP	Fixed Income Obligations		2/15/2045	2,327,850	2,350,550
	U S TREAS BD STRIP	Fixed Income Obligations		5/15/2045	4,575,872	5,235,664
	U S TREAS BD STRIP	Fixed Income Obligations		2/15/2046	4,593,624	4,360,912
	U S TREAS BD STRIP	Fixed Income Obligations		2/15/2047	14,610,120	16,198,287
	U S TREAS BD STRIP	Fixed Income Obligations		5/15/2047	16,558,562	17,103,070
	U S TREASURY I P S	Fixed Income Obligations	0.13%	4/15/2019	118,159	115,747
	U S TREASURY I P S	Fixed Income Obligations	0.25%	1/15/2025	105,373	103,221
	U S TREASURY I P S	Fixed Income Obligations	0.38%	7/15/2025	144,178	145,845
	U S TREASURY NT	Fixed Income Obligations	1.75%	5/31/2022	$ 41,808	$ 41,268
	U S TREAS BD STRIP	Fixed Income Obligations		5/15/2035	1,492,640	2,517,583
	Total Government Obligations - Treasury and Federal Agencies				$ 132,033,102	$ 157,300,118
	U.S Corporate Obligations					
	AEP TRANSMISSION	Fixed Income Obligations	3.75%	12/1/2047	$ 174,578	$ 179,975
	AT T INC	Fixed Income Obligations	4.13%	2/17/2026	36,497	36,823
	AT T INC	Fixed Income Obligations	5.15%	3/15/2042	124,809	129,696
	AT T INC	Fixed Income Obligations	5.15%	2/14/2050	24,945	25,312
	AT T INC	Fixed Income Obligations	5.15%	2/14/2050	154,811	156,931
	ABBOTT LABORATORIES	Fixed Income Obligations	4.75%	11/30/2036	670,748	735,958
	ABBOTT LABORATORIES	Fixed Income Obligations	4.90%	11/30/2046	194,691	200,638
	ABBVIE INC	Fixed Income Obligations	3.60%	5/14/2025	14,018	14,393
	ABBVIE INC	Fixed Income Obligations	4.30%	5/14/2036	102,310	107,153
	ACE INA HOLDINGS	Fixed Income Obligations	4.15%	3/13/2043	95,027	103,157
	ACE INA HOLDINGS	Fixed Income Obligations	4.35%	11/3/2045	767,280	824,243
	AETNA INC	Fixed Income Obligations	6.75%	12/15/2037	181,492	178,292

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value			Cost	Current Value
	AETNA INC	Fixed Income Obligations	4.50%	5/15/2042	$ 152,105	$ 155,294
	AETNA INC	Fixed Income Obligations	4.13%	11/15/2042	83,831	86,085
	AETNA INC	Fixed Income Obligations	4.75%	3/15/2044	676,069	669,846
	AGILENT TECH INC	Fixed Income Obligations	5.00%	7/15/2020	4,977	5,309
	ALABAMA POWER CO	Fixed Income Obligations	4.15%	8/15/2044	385,305	377,689
	ALABAMA POWER CO	Fixed Income Obligations	3.75%	3/1/2045	227,423	235,739
	ALABAMA POWER CO	Fixed Income Obligations	3.70%	12/1/2047	494,361	505,326
	ALLSTATE CORP	Fixed Income Obligations	4.50%	6/15/2043	199,825	203,488
	ALLSTATE CORP	Fixed Income Obligations	4.20%	12/15/2046	477,267	512,808
	ALTRIA GROUP INC	Fixed Income Obligations	4.25%	8/9/2042	782,016	813,347
	ALTRIA GROUP INC	Fixed Income Obligations	4.50%	5/2/2043	248,791	249,913
	ALTRIA GROUP INC	Fixed Income Obligations	5.38%	1/31/2044	132,221	133,812
	ALTRIA GROUP INC	Fixed Income Obligations	3.88%	9/16/2046	528,858	545,771
	AMEREN ILLINOIS CO	Fixed Income Obligations	4.15%	3/15/2046	308,259	330,552
	AMEREN ILLINOIS CO	Fixed Income Obligations	3.70%	12/1/2047	446,730	460,449
	AMERICAN EXPRESS CO	Fixed Income Obligations	4.05%	12/3/2042	240,079	249,718
	AMERICAN WATER	Fixed Income Obligations	4.00%	12/1/2046	307,421	330,944
	AMERICAN WATER	Fixed Income Obligations	2.95%	9/1/2027	214,293	212,777
	AMERICAN WATER	Fixed Income Obligations	3.75%	9/1/2047	149,540	154,781
	AMERISOURCEBERGEN	Fixed Income Obligations	4.30%	12/15/2047	213,955	215,768
	ANHEUSER BUSCH	Fixed Income Obligations	4.44%	10/6/2048	1,608,147	1,763,722
	ANHEUSER BUSCH INBEV	Fixed Income Obligations	4.95%	1/15/2042	311,217	324,106
	ANHEUSER BUSCH INBEV	Fixed Income Obligations	4.70%	2/1/2036	132,175	139,769
	ANHEUSER BUSCH	Fixed Income Obligations	4.90%	2/1/2046	3,166,688	3,291,532
	ANTHEM INC	Fixed Income Obligations	3.65%	12/1/2027	234,528	239,543
	ANTHEM INC	Fixed Income Obligations	4.38%	12/1/2047	124,999	132,905
	APACHE CORP	Fixed Income Obligations	5.10%	9/1/2040	157,233	159,809
	APPLE INC	Fixed Income Obligations	3.85%	5/4/2043	243,372	254,545
	APPLE INC	Fixed Income Obligations	3.45%	2/9/2045	411,168	429,409
	APPLE INC	Fixed Income Obligations	4.38%	5/13/2045	332,579	354,870
	APPLE INC	Fixed Income Obligations	4.65%	2/23/2046	1,362,157	1,446,234
	APPLE INC	Fixed Income Obligations	3.85%	8/4/2046	250,159	260,543
	APPLE INC	Fixed Income Obligations	3.75%	9/12/2047	885,441	906,948
	APPLIED MATERIALS	Fixed Income Obligations	4.35%	4/1/2047	269,506	302,883
	ARCHER DANIELS	Fixed Income Obligations	3.75%	9/15/2047	243,861	249,795
	ARIZONA PUBLIC SERV	Fixed Income Obligations	4.50%	4/1/2042	64,385	73,342
	ARIZONA PUBLIC	Fixed Income Obligations	4.35%	11/15/2045	565,919	614,691
	ARIZONA PUBLIC SERVI	Fixed Income Obligations	3.75%	5/15/2046	71,837	77,233
	ASCENSION HEALTH	Fixed Income Obligations	4.85%	11/15/2053	110,000	128,303
	ASCENSION HEALTH	Fixed Income Obligations	3.95%	11/15/2046	414,105	438,813
	ASSET BACKED FD	Fixed Income Obligations	2.45%	12/25/2032	2,838	2,842
	ATMOS ENERGY CORP	Fixed Income Obligations	3.00%	6/15/2027	368,983	368,146
	BAT CAPITAL CORP	Fixed Income Obligations	4.39%	8/15/2037	250,472	262,525
	BAT CAPITAL CORP	Fixed Income Obligations	4.54%	8/15/2047	364,635	373,783
	BAKER HUGHES A GE CO	Fixed Income Obligations	4.08%	12/15/2047	562,261	569,559
	BALTIMORE GAS	Fixed Income Obligations	3.75%	8/15/2047	104,159	107,577
	BANK OF AMERICA MTN	Fixed Income Obligations	6.00%	10/15/2036	445,631	462,948
	BANK OF AMER MTN	Fixed Income Obligations	5.88%	2/7/2042	938,614	960,016
	BANK AMERICA M T N	Fixed Income Obligations	4.20%	8/26/2024	12,991	13,690
	BANK OF AMERICA MTN	Fixed Income Obligations	3.82%	1/20/2028	25,000	25,859
	BANK OF AMERICA CORP	Fixed Income Obligations	2.88%	4/24/2023	25,000	25,037
	BARRICK NA FINANCE	Fixed Income Obligations	5.70%	5/30/2041	54,257	55,294
	BAYLOR SCOTT WHITE	Fixed Income Obligations	4.19%	11/15/2045	85,000	91,112
	BERKSHIRE HATHAWAY	Fixed Income Obligations	4.50%	2/1/2045	69,788	78,255
	BERKSHIRE HATHAWAY	Fixed Income Obligations	4.30%	5/15/2043	301,499	335,397
	BERKSHIRE HATHAWAY	Fixed Income Obligations	4.50%	2/11/2043	753,106	800,904
	BESTFOODS MTN	Fixed Income Obligations	6.63%	4/15/2028	443,985	434,045
	BIOGEN INC	Fixed Income Obligations	4.05%	9/15/2025	18,955	20,106

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value			Cost	Current Value
	BOEING CO	Fixed Income Obligations	6.88%	10/15/2043	$ 126,868	$ 132,258
	BOEING CO	Fixed Income Obligations	6.63%	2/15/2038	88,208	85,743
	BOEING CO	Fixed Income Obligations	6.88%	3/15/2039	101,488	102,946
	BOEING CO	Fixed Income Obligations	3.38%	6/15/2046	118,148	121,474
	BURLINGTON NORTH	Fixed Income Obligations	5.40%	6/1/2041	738,241	780,369
	BURLINGTON NORTH	Fixed Income Obligations	4.95%	9/15/2041	494,216	522,201
	BURLINGTON NORTH	Fixed Income Obligations	4.55%	9/1/2044	67,493	68,697
	BURLINGTON NORTH	Fixed Income Obligations	6.15%	5/1/2037	160,512	160,856
	CIGNA CORP	Fixed Income Obligations	3.88%	10/15/2047	269,600	275,330
	CANADIAN NATL RR	Fixed Income Obligations	6.25%	8/1/2034	203,700	202,829
	CAPITAL ONE FINL	Fixed Income Obligations	4.75%	7/15/2021	19,907	21,370
	PROGRESS ENERGY CAR	Fixed Income Obligations	4.10%	5/15/2042	176,601	189,523
	CAROLINA POWER LIGHT	Fixed Income Obligations	4.10%	3/15/2043	98,182	103,177
	CATERPILLAR INC	Fixed Income Obligations	4.75%	5/15/2064	476,744	528,800
	CELGENE CORP	Fixed Income Obligations	4.35%	11/15/2047	249,333	259,683
	CENTERPOINT ENERGY	Fixed Income Obligations	4.50%	1/15/2021	9,993	10,459
	CHILDRENS HOSPITAL	Fixed Income Obligations	4.27%	5/15/2044	204,447	212,291
	CHUBB CORP	Fixed Income Obligations	6.00%	5/11/2037	99,342	100,028
	CHUBB CORP	Fixed Income Obligations	6.50%	5/15/2038	55,336	56,613
	CINCINNATI FINL CORP	Fixed Income Obligations	6.13%	11/1/2034	64,247	70,043
	CINCINNATI FINL CORP	Fixed Income Obligations	6.92%	5/15/2028	143,208	148,483
	CINGULAR WIRE	Fixed Income Obligations	7.13%	12/15/2031	306,402	311,616
	CINTAS CORPORATION	Fixed Income Obligations	3.70%	4/1/2027	473,176	494,252
	CITIGROUP INC	Fixed Income Obligations	3.89%	1/10/2028	168,095	170,788
	CITIGROUP INC	Fixed Income Obligations	3.67%	7/24/2028	190,087	192,765
	CITIGROUP INC	Fixed Income Obligations	3.52%	10/27/2028	315,000	316,487
	CLEVELAND CLINIC	Fixed Income Obligations	4.86%	1/1/2114	216,176	224,904
	COLGATE MTN	Fixed Income Obligations	3.70%	8/1/2047	340,629	350,841
	COMCAST CORP	Fixed Income Obligations	6.50%	11/15/2035	434,957	447,492
	COMCAST CORP	Fixed Income Obligations	4.50%	1/15/2043	677,167	696,131
	COMCAST CORP	Fixed Income Obligations	3.97%	11/1/2047	481,257	506,209
	COMCAST CORP	Fixed Income Obligations	4.00%	11/1/2049	1,509,957	1,572,895
	COMCAST CORP	Fixed Income Obligations	4.05%	11/1/2052	1,848,740	1,955,393
	COMMONWLTH EDIS	Fixed Income Obligations	6.45%	1/15/2038	127,360	138,425
	COMMONWEALTH EDISON	Fixed Income Obligations	3.70%	3/1/2045	362,301	371,607
	COMMONWEALTH EDISON	Fixed Income Obligations	2.95%	8/15/2027	324,110	321,318
	COMMONWEALTH EDISON	Fixed Income Obligations	3.75%	8/15/2047	355,136	368,895
	COMPASS BANK	Fixed Income Obligations	5.50%	4/1/2020	29,312	31,564
	CONOCOPHILLIPS	Fixed Income Obligations	5.90%	10/15/2032	464,892	482,945
	CONOCOPHILLIPS	Fixed Income Obligations	5.95%	3/15/2046	523,162	525,334
	CON EDISON NY	Fixed Income Obligations	5.50%	12/1/2039	111,030	114,015
	CON EDISON NY	Fixed Income Obligations	4.20%	3/15/2042	514,348	564,616
	CONS EDISON CO OF NY	Fixed Income Obligations	4.45%	3/15/2044	140,746	148,109
	CONSOLIDATED	Fixed Income Obligations	4.63%	12/1/2054	286,137	303,343
	CONSOLIDATED EDISON	Fixed Income Obligations	4.50%	12/1/2045	345,673	391,031
	CONSOLIDATED EDISON	Fixed Income Obligations	3.85%	6/15/2046	152,681	151,013
	CONSOLIDATED EDISON	Fixed Income Obligations	4.30%	12/1/2056	232,898	256,427
	COSTCO WHOLESALE	Fixed Income Obligations	3.00%	5/18/2027	580,301	585,854
	DTE ELECTRIC CO	Fixed Income Obligations	4.30%	7/1/2044	60,810	61,688
	JOHN DEERE MTN	Fixed Income Obligations	2.80%	9/8/2027	473,152	466,251
	DELMARVA PWR LIGHT	Fixed Income Obligations	4.00%	6/1/2042	94,402	92,637
	DIAMOND OFFSHORE	Fixed Income Obligations	4.88%	11/1/2043	8,032	5,840
	DIGNITY HEALTH	Fixed Income Obligations	5.27%	11/1/2064	95,000	101,508
	WALT DISNEY CO MTN	Fixed Income Obligations	4.38%	8/16/2041	229,498	232,409
	DOM GAS HOLD LLC	Fixed Income Obligations	4.80%	11/1/2043	181,490	184,868
	DOMINION ENERGY GAS	Fixed Income Obligations	4.60%	12/15/2044	268,615	291,548
	DR PEPPER SNAPPL	Fixed Income Obligations	7.45%	5/1/2038	56,784	65,224
	DR PEPPER SNAPPLE	Fixed Income Obligations	4.42%	12/15/2046	131,060	136,601

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value			Cost	Current Value
	DR PEPPER SNAPPLE	Fixed Income Obligations	4.50%	11/15/2045	$ 152,205	$ 155,807
	DUKE ENERGY	Fixed Income Obligations	4.20%	3/15/2042	102,550	106,960
	DUKE ENERGY INDIANA	Fixed Income Obligations	4.90%	7/15/2043	264,290	264,724
	DUKE ENERGY CAR	Fixed Income Obligations	3.90%	6/15/2021	26,972	28,211
	DUKE ENERGY OHIO INC	Fixed Income Obligations	3.70%	6/15/2046	559,949	594,770
	DUKE ENERGY PROGRESS	Fixed Income Obligations	4.38%	3/30/2044	178,730	193,190
	DUKE ENERGY PROGRESS	Fixed Income Obligations	4.20%	8/15/2045	220,994	242,629
	DUKE ENERGY PROGRESS	Fixed Income Obligations	3.70%	10/15/2046	144,385	148,097
	DUKE UNIVERSITY	Fixed Income Obligations	3.92%	6/1/2047	220,000	230,157
	DUKE ENERGY FL	Fixed Income Obligations	2.86%	3/1/2033	339,983	315,537
	DUKE ENERGY FLORIDA	Fixed Income Obligations	3.11%	9/1/2036	369,978	350,738
	EOG RESOURCES INC	Fixed Income Obligations	3.90%	4/1/2035	235,477	239,860
	EOG RESOURCES INC	Fixed Income Obligations	5.10%	1/15/2036	134,598	155,925
	ERP OPERATING LP	Fixed Income Obligations	4.50%	7/1/2044	388,662	410,513
	EBAY INC	Fixed Income Obligations	3.80%	3/9/2022	7,982	8,305
	ELEC DATA SYSTEM	Fixed Income Obligations	7.45%	10/15/2029	5,017	6,214
	ENEGRY TRAN PTNR	Fixed Income Obligations	6.70%	7/1/2018	27,538	25,552
	ENTERPRISE PRODUCTS	Fixed Income Obligations	5.20%	9/1/2020	16,988	16,026
	ENTERPRISE PRODUCTS	Fixed Income Obligations	3.70%	2/15/2026	22,984	23,551
	EXELON CORP	Fixed Income Obligations	5.10%	6/15/2045	9,966	11,803
	EXXON MOBIL CORP	Fixed Income Obligations	3.57%	3/6/2045	449,493	474,949
	EXXON MOBIL	Fixed Income Obligations	4.11%	3/1/2046	241,775	246,233
	FEDEX CORP	Fixed Income Obligations	5.10%	1/15/2044	130,847	128,011
	FIFTH THIRD BANCORP	Fixed Income Obligations	3.50%	3/15/2022	8,938	9,265
	FLORIDA PWR LT	Fixed Income Obligations	5.25%	2/1/2041	190,584	207,128
	FLORIDA POWER LIGHT	Fixed Income Obligations	4.05%	6/1/2042	477,075	493,407
	FLORIDA POWER	Fixed Income Obligations	3.70%	12/1/2047	773,830	813,002
	FLORIDA PWR CORP	Fixed Income Obligations	3.85%	11/15/2042	1,036,074	1,063,740
	FORD MOTOR COMPANY	Fixed Income Obligations	4.75%	1/15/2043	124,351	126,766
	FORD MOTOR COMPANY	Fixed Income Obligations	5.29%	12/8/2046	115,658	125,144
	GENERAL ELECTRIC CO	Fixed Income Obligations	4.13%	10/9/2042	464,351	466,182
	GENERAL ELECTRIC CO	Fixed Income Obligations	4.50%	3/11/2044	227,313	227,093
	GENERAL ELECTRIC CO	Fixed Income Obligations	5.00%	12/29/2049	6,200	7,214
	GENERAL ELEC CAP MTN	Fixed Income Obligations	6.15%	8/7/2037	517,148	526,935
	GENERAL MTN	Fixed Income Obligations	5.88%	1/14/2038	699,844	708,668
	GENERAL ELEC CAP MTN	Fixed Income Obligations	6.88%	1/10/2039	121,532	122,484
	GENERAL MOTORS CO	Fixed Income Obligations	6.60%	4/1/2036	137,584	146,207
	GENERAL MOTORS FINL	Fixed Income Obligations	4.00%	1/15/2025	2,976	3,082
	GEORGE WASHINGTON	Fixed Income Obligations	4.30%	9/15/2044	99,262	104,111
	GEORGE WASHINGTON	Fixed Income Obligations	4.87%	9/15/2045	66,126	77,599
	GEORGIA POWER	Fixed Income Obligations	5.40%	6/1/2040	111,869	120,194
	GEORGIA POWER	Fixed Income Obligations	4.30%	3/15/2042	521,026	510,365
	GILEAD SCIENCES INC	Fixed Income Obligations	4.80%	4/1/2044	896,883	992,074
	GILEAD SCIENCES INC	Fixed Income Obligations	4.50%	2/1/2045	733,992	789,115
	GILEAD SCIENCES INC	Fixed Income Obligations	3.65%	3/1/2026	18,923	19,711
	GILEAD SCIENCES INC	Fixed Income Obligations	4.00%	9/1/2036	77,730	79,345
	GLAXOSMITHKLINE CAP	Fixed Income Obligations	6.38%	5/15/2038	614,035	634,829
	GLAXOSMITHKLINE CAP	Fixed Income Obligations	4.20%	3/18/2043	96,728	99,493
	GOLDMAN SACHS MTN	Fixed Income Obligations	7.50%	2/15/2019	24,678	26,421
	GOLDMAN SACHS GP MTN	Fixed Income Obligations	6.00%	6/15/2020	8,616	8,650
	GOLDMAN SACHS GP MTN	Fixed Income Obligations	3.85%	7/8/2024	9,972	10,373
	GOLDMAN SACHS MTN	Fixed Income Obligations	4.80%	7/8/2044	239,747	245,220
	GOLDMAN SACHS GRP	Fixed Income Obligations	6.13%	2/15/2033	590,710	611,789
	GOLDMAN SACHS GROUP	Fixed Income Obligations	6.75%	10/1/2037	205,046	207,489
	GOLDMAN SACHS GROUP	Fixed Income Obligations	5.75%	1/24/2022	38,047	38,809
	GOLDMAN SACHS GROUP	Fixed Income Obligations	3.27%	9/29/2025	1,599,279	1,588,572
	GOLDMAN SACHS GROUP	Fixed Income Obligations	2.35%	11/15/2021	9,990	9,848
	GOLDMAN SACHS GROUP	Fixed Income Obligations	3.75%	5/22/2025	8,012	8,242

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value			Cost	Current Value
	GOLDMAN SACHS GROUP	Fixed Income Obligations	4.02%	10/31/2038	$ 1,474,712	$ 1,516,875
	WW GRAINGER INC	Fixed Income Obligations	4.60%	6/15/2045	498,312	508,980
	WW GRAINGER INC	Fixed Income Obligations	3.75%	5/15/2046	215,491	207,206
	WW GRAINGER INC	Fixed Income Obligations	4.20%	5/15/2047	204,274	212,936
	DIAGEO INVT CORP	Fixed Income Obligations	7.45%	4/15/2035	137,830	148,493
	GUARDIAN LIFE	Fixed Income Obligations	4.85%	1/24/2077	7,203	10,981
	GUARDIAN LIFE	Fixed Income Obligations	4.85%	1/24/2077	74,276	82,359
	HSBC BK USA N A MTN	Fixed Income Obligations	7.00%	1/15/2039	578,602	642,739
	HALLIBURTON CO	Fixed Income Obligations	7.60%	8/15/2096	230,346	227,163
	HARTFORD FINL SVCS	Fixed Income Obligations	6.10%	10/1/2041	14,513	19,900
	HEALTH CARE REIT INC	Fixed Income Obligations	4.00%	6/1/2025	31,731	31,022
	HEALTHCARE TRUST	Fixed Income Obligations	2.95%	7/1/2022	24,985	24,934
	HESS CORP	Fixed Income Obligations	4.30%	4/1/2027	18,977	19,047
	HEWLETT PACKARD CO	Fixed Income Obligations	3.75%	12/1/2020	3,112	3,096
	HP ENTERPRISE CO	Fixed Income Obligations	4.90%	10/15/2025	24,931	26,394
	HOME DEPOT INC	Fixed Income Obligations	4.20%	4/1/2043	812,330	870,114
	HOME DEPOT INC	Fixed Income Obligations	4.88%	2/15/2044	219,960	229,733
	HOME DEPOT INC	Fixed Income Obligations	4.40%	3/15/2045	89,495	90,597
	HOME DEPOT INC	Fixed Income Obligations	4.25%	4/1/2046	247,590	256,864
	HOME DEPOT INC	Fixed Income Obligations	3.50%	9/15/2056	63,498	62,529
	HOME DEPOT INC	Fixed Income Obligations	3.90%	6/15/2047	442,497	453,478
	HOME DEPOT INC	Fixed Income Obligations	2.80%	9/14/2027	244,363	241,024
	HOST HOTELS RESORTS	Fixed Income Obligations	3.75%	10/15/2023	3,043	3,054
	INTEL CORP	Fixed Income Obligations	4.10%	5/19/2046	366,058	396,979
	INTEL CORP	Fixed Income Obligations	3.73%	12/8/2047	648,272	649,025
	IBM CORP	Fixed Income Obligations	4.00%	6/20/2042	542,489	571,871
	INTERSTATE POWER	Fixed Income Obligations	6.25%	7/15/2039	118,716	113,815
	JPMORGAN CHASE	Fixed Income Obligations	4.40%	7/22/2020	35,157	36,769
	JPMORGAN CHASE	Fixed Income Obligations	5.50%	10/15/2040	371,349	384,111
	JPMORGAN CHASE CO	Fixed Income Obligations	5.60%	7/15/2041	355,806	373,027
	JPMORGAN CHASE	Fixed Income Obligations	4.50%	1/24/2022	10,325	10,701
	JPMORGAN CHASE CO	Fixed Income Obligations	3.63%	5/13/2024	26,005	27,035
	JPMORGAN CHASE CO	Fixed Income Obligations	3.78%	2/1/2028	16,000	16,580
	JPMORGAN CHASE CO	Fixed Income Obligations	4.26%	2/22/2048	913,284	979,536
	JPMORGAN CHASE CO	Fixed Income Obligations	3.22%	3/1/2025	50,000	50,390
	JPMORGAN CHASE CO	Fixed Income Obligations	3.88%	7/24/2038	1,428,994	1,464,857
	JPMORGAN CHASE CO	Fixed Income Obligations	4.03%	7/24/2048	519,440	537,088
	JPMORGAN CHASE CO	Fixed Income Obligations	3.96%	11/15/2048	590,737	604,030
	JOHN SEVIER COMB	Fixed Income Obligations	4.63%	1/15/2042	678,587	676,651
	JOHNSON JOHNSON	Fixed Income Obligations	3.70%	3/1/2046	136,099	137,019
	JOHNSON JOHNSON	Fixed Income Obligations	3.63%	3/3/2037	505,853	533,522
	JOHNSON JOHNSON	Fixed Income Obligations	3.40%	1/15/2038	893,335	916,713
	JOHNSON JOHNSON	Fixed Income Obligations	3.50%	1/15/2048	795,875	813,269
	KLA TENCOR CORP	Fixed Income Obligations	4.65%	11/1/2024	17,985	19,525
	KEYSPAN GAS EAST	Fixed Income Obligations	5.82%	4/1/2041	69,938	78,743
	KIMBERLY CLARK CORP	Fixed Income Obligations	3.88%	3/1/2021	24,851	26,111
	KIMCO REALTY CORP	Fixed Income Obligations	4.13%	12/1/2046	149,253	146,190
	KINDER MORGAN ENER	Fixed Income Obligations	6.85%	2/15/2020	14,320	12,998
	KINDER MORGAN ENER	Fixed Income Obligations	4.15%	3/1/2022	11,155	11,418
	KINDER MORGAN ENER	Fixed Income Obligations	3.95%	9/1/2022	18,942	19,608
	KINDER MORGAN ENER	Fixed Income Obligations	2.65%	2/1/2019	10,006	10,018
	LAM RESEARCH CORP	Fixed Income Obligations	2.80%	6/15/2021	10,008	10,063
	ELI LILLY CO	Fixed Income Obligations	3.95%	5/15/2047	398,215	424,100
	LINCOLN NATL CRP	Fixed Income Obligations	8.75%	7/1/2019	2,971	3,276
	LOUISVILLE GAS ELEC	Fixed Income Obligations	4.65%	11/15/2043	92,930	92,346
	LOWES COMPANIES INC	Fixed Income Obligations	4.65%	4/15/2042	74,738	79,993
	LOWE S COS INC	Fixed Income Obligations	4.25%	9/15/2044	335,143	343,331
	LOWE S COS INC	Fixed Income Obligations	4.38%	9/15/2045	59,703	60,790

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value			Cost	Current Value
	LOWES COS INC	Fixed Income Obligations	3.70%	4/15/2046	$ 203,761	$ 210,859
	LOWES COS INC	Fixed Income Obligations	4.05%	5/3/2047	693,813	739,841
	MARATHON PETROLEUM	Fixed Income Obligations	5.13%	3/1/2021	4,364	4,293
	MARSH MCLENNAN COS	Fixed Income Obligations	4.35%	1/30/2047	199,045	215,998
	MASS ELECTRIC CO	Fixed Income Obligations	5.90%	11/15/2039	101,637	118,741
	MASS INSTITUTE TECH	Fixed Income Obligations	4.68%	7/1/2114	356,575	379,522
	MASS INSTITUTE TECH	Fixed Income Obligations	3.89%	7/1/2116	60,000	58,901
	MASS MUTUAL LIFE	Fixed Income Obligations	8.88%	6/1/2039	1,974	3,314
	MAYO CLINIC	Fixed Income Obligations	3.77%	11/15/2043	36,913	40,537
	MEDTRONIC INC	Fixed Income Obligations	4.50%	3/15/2042	383,065	396,713
	MEDTRONIC INC	Fixed Income Obligations	4.63%	3/15/2044	463,886	481,055
	MEDTRONIC INC	Fixed Income Obligations	3.50%	3/15/2025	24,794	25,934
	MEDTRONIC INC	Fixed Income Obligations	4.38%	3/15/2035	106,738	120,622
	MEDTRONIC INC	Fixed Income Obligations	4.63%	3/15/2045	533,165	565,049
	MEMORIAL SLOAN	Fixed Income Obligations	5.00%	7/1/2042	246,384	295,000
	MEMORIAL SLOAN KETTE	Fixed Income Obligations	4.13%	7/1/2052	44,812	52,675
	MEMORIAL SLOAN	Fixed Income Obligations	4.20%	7/1/2055	157,615	167,581
	MERCK CO INC	Fixed Income Obligations	3.70%	2/10/2045	570,575	600,266
	MERCK CO INC	Fixed Income Obligations	3.60%	9/15/2042	117,091	117,402
	METLIFE INC	Fixed Income Obligations	7.72%	2/15/2019	35,017	30,813
	METLIFE INC	Fixed Income Obligations	4.13%	8/13/2042	188,486	217,007
	METLIFE INC	Fixed Income Obligations	4.88%	11/13/2043	273,087	287,503
	METLIFE INC	Fixed Income Obligations	4.72%	12/15/2044	689,178	744,019
	METLIFE INC	Fixed Income Obligations	4.05%	3/1/2045	70,183	73,413
	METLIFE INC	Fixed Income Obligations	4.60%	5/13/2046	341,683	353,605
	MICROSOFT CORP	Fixed Income Obligations	2.13%	11/15/2022	24,857	24,693
	MICROSOFT CORP	Fixed Income Obligations	3.75%	5/1/2043	156,948	162,544
	MICROSOFT CORP	Fixed Income Obligations	3.75%	2/12/2045	1,233,766	1,364,283
	MICROSOFT CORP	Fixed Income Obligations	4.00%	2/12/2055	1,326,389	1,438,921
	MICROSOFT CORP	Fixed Income Obligations	3.45%	8/8/2036	135,533	139,184
	MICROSOFT CORP	Fixed Income Obligations	3.70%	8/8/2046	1,376,842	1,438,664
	MICROSOFT CORP	Fixed Income Obligations	3.95%	8/8/2056	433,325	437,630
	MICROSOFT CORP	Fixed Income Obligations	4.10%	2/6/2037	1,299,097	1,417,968
	MICROSOFT CORP	Fixed Income Obligations	4.25%	2/6/2047	297,179	302,967
	MICROSOFT CORP	Fixed Income Obligations	4.50%	2/6/2057	189,488	213,142
	MIDAMERICAN ENERGY	Fixed Income Obligations	6.13%	4/1/2036	24,628	26,730
	MIDAMERICAN ENERGY	Fixed Income Obligations	4.80%	9/15/2043	164,588	168,158
	MIDAMERICAN ENERGY	Fixed Income Obligations	4.25%	5/1/2046	101,662	112,264
	MONSANTO CO	Fixed Income Obligations	3.60%	7/15/2042	189,338	183,244
	MONSANTO CO	Fixed Income Obligations	4.70%	7/15/2064	654,544	699,199
	MORGAN STANLEY	Fixed Income Obligations	3.59%	7/22/2028	35,133	35,322
	MORGAN STANLEY	Fixed Income Obligations	3.97%	7/22/2038	787,633	812,860
	MORGAN STANLEY	Fixed Income Obligations	6.63%	4/1/2018	32,094	35,384
	MORGAN STANLEY MTN	Fixed Income Obligations	3.75%	2/25/2023	22,430	23,836
	MORGAN STANLEY MTN	Fixed Income Obligations	4.38%	1/22/2047	1,389,276	1,485,324
	MORGAN STANLEY	Fixed Income Obligations	5.50%	7/28/2021	16,821	18,595
	MORGAN STANLEY	Fixed Income Obligations	6.38%	7/24/2042	246,888	264,167
	MOTIVA ENTERPR	Fixed Income Obligations	6.85%	1/15/2040	618,365	615,371
	MOTOROLA SOLUTIONS	Fixed Income Obligations	3.50%	3/1/2023	8,890	9,063
	MT SINAI HOSPITAL	Fixed Income Obligations	3.98%	7/1/2048	295,000	298,410
	NYU HOSPITALS	Fixed Income Obligations	5.75%	7/1/2043	156,669	195,294
	NYU HOSPITAL CENTER	Fixed Income Obligations	4.78%	7/1/2044	100,000	114,270
	NYU HOSPITALS	Fixed Income Obligations	4.37%	7/1/2047	100,000	107,753
	NATIONWIDE MUTL	Fixed Income Obligations	9.38%	8/15/2039	5,000	8,504
	NEVADA POWER CO	Fixed Income Obligations	6.75%	7/1/2037	360,655	381,931
	NY PRESBYTERIAN HOSP	Fixed Income Obligations	4.02%	8/1/2045	63,614	68,772
	NY PRESBYTERIAN	Fixed Income Obligations	4.76%	8/1/2116	82,919	85,173
	NEWELL RUBBERMAID	Fixed Income Obligations	5.38%	4/1/2036	190,097	193,114

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value			Cost	Current Value
	NEWELL RUBBERMAID	Fixed Income Obligations	5.50%	4/1/2046	$ 264,433	$ 268,263
	NEXEN INC	Fixed Income Obligations	5.88%	3/10/2035	158,495	165,313
	NIKE INC	Fixed Income Obligations	3.38%	11/1/2046	540,969	573,824
	NORDSTROM INC	Fixed Income Obligations	5.00%	1/15/2044	362,155	366,347
	NORTHERN NAT GAS	Fixed Income Obligations	4.10%	9/15/2042	192,967	195,195
	NORTHERN STATES PWR	Fixed Income Obligations	3.60%	5/15/2046	282,876	303,462
	NORTHERN STATES	Fixed Income Obligations	3.60%	9/15/2047	287,109	295,087
	NORTHROP GRUMMAN	Fixed Income Obligations	3.25%	1/15/2028	214,886	215,314
	NORTHROP GRUMMAN	Fixed Income Obligations	4.03%	10/15/2047	336,496	350,109
	NORTHWESTERN UNIV	Fixed Income Obligations	4.64%	12/1/2044	131,842	150,896
	NOVARTIS CAPITAL	Fixed Income Obligations	4.40%	5/6/2044	513,380	521,662
	NSTAR ELECTRIC CO	Fixed Income Obligations	3.20%	5/15/2027	460,337	460,510
	OCCIDENTAL PETROLEUM	Fixed Income Obligations	4.40%	4/15/2046	434,229	464,919
	OGLETHORPE POWER	Fixed Income Obligations	4.20%	12/1/2042	294,917	295,286
	OGLETHORPE POWER	Fixed Income Obligations	4.25%	4/1/2046	114,412	115,106
	OKLAHOMA GE CO	Fixed Income Obligations	3.85%	8/15/2047	224,285	234,216
	ONCOR ELECTRIC	Fixed Income Obligations	5.25%	9/30/2040	111,125	124,685
	ONCOR ELEC DELIVERY	Fixed Income Obligations	5.30%	6/1/2042	186,782	182,406
	ONCOR ELECTRIC	Fixed Income Obligations	3.80%	9/30/2047	340,843	353,226
	ORACLE CORP	Fixed Income Obligations	5.38%	7/15/2040	476,561	531,019
	ORACLE CORP	Fixed Income Obligations	4.13%	5/15/2045	1,538,946	1,655,549
	ORACLE CORP	Fixed Income Obligations	4.38%	5/15/2055	342,656	380,025
	ORACLE CORP	Fixed Income Obligations	4.00%	7/15/2046	765,933	819,288
	ORACLE CORP	Fixed Income Obligations	3.80%	11/15/2037	438,346	461,459
	ORACLE CORP	Fixed Income Obligations	4.00%	11/15/2047	1,034,197	1,096,826
	PECO ENERGY CO	Fixed Income Obligations	4.80%	10/15/2043	168,714	177,183
	PECO ENERGY CO	Fixed Income Obligations	3.70%	9/15/2047	259,020	266,898
	PNC FUNDING CORP	Fixed Income Obligations	5.13%	2/8/2020	10,007	10,554
	PPL ELECTRIC UTIL	Fixed Income Obligations	4.13%	6/15/2044	266,452	267,440
	PPL CAPITAL FUND	Fixed Income Obligations	5.00%	3/15/2044	130,005	127,457
	P SEG POWER L L C	Fixed Income Obligations	8.63%	4/15/2031	246,339	224,140
	PACIFIC GAS & ELEC	Fixed Income Obligations	5.80%	3/1/2037	444,544	461,727
	PACIFIC GAS ELEC	Fixed Income Obligations	5.40%	1/15/2040	704,332	705,598
	PACIFIC GAS & ELEC	Fixed Income Obligations	4.50%	12/15/2041	10,406	10,687
	PACIFIC GAS ELEC	Fixed Income Obligations	4.45%	4/15/2042	242,761	235,310
	PACIFIC GAS ELECTRIC	Fixed Income Obligations	3.75%	8/15/2042	669,367	654,230
	PACIFIC GAS ELECTRIC	Fixed Income Obligations	4.75%	2/15/2044	259,501	260,516
	PACIFIC GAS ELECTRIC	Fixed Income Obligations	2.95%	3/1/2026	234,828	233,662
	PACIFICORP	Fixed Income Obligations	5.25%	6/15/2035	144,831	152,758
	PACIFICORP	Fixed Income Obligations	6.25%	10/15/2037	195,456	204,975
	PACIFICORP	Fixed Income Obligations	6.35%	7/15/2038	397,533	395,908
	PACIFICORP	Fixed Income Obligations	6.00%	1/15/2039	537,465	544,227
	PACIFICORP	Fixed Income Obligations	4.10%	2/1/2042	414,059	444,284
	PEPSICO INC	Fixed Income Obligations	3.60%	8/13/2042	376,640	395,672
	PEPSICO INC	Fixed Income Obligations	4.60%	7/17/2045	133,615	139,382
	PEPSICO INC	Fixed Income Obligations	3.45%	10/6/2046	867,258	892,520
	PEPSICO INC	Fixed Income Obligations	3.00%	10/15/2027	262,167	264,065
	PFIZER INC	Fixed Income Obligations	7.20%	3/15/2039	767,427	820,444
	PFIZER INC	Fixed Income Obligations	4.40%	5/15/2044	69,633	74,608
	PFIZER INC	Fixed Income Obligations	5.60%	9/15/2040	286,041	319,113
	PFIZER INC	Fixed Income Obligations	4.13%	12/15/2046	242,685	249,779
	PHILIP MORRIS INTL	Fixed Income Obligations	4.38%	11/15/2041	322,734	317,447
	PHILIP MORRIS INTL	Fixed Income Obligations	3.88%	8/21/2042	676,951	703,082
	PHILIP MORRIS INTL	Fixed Income Obligations	4.13%	3/4/2043	82,853	87,413
	PHILLIPS 66	Fixed Income Obligations	4.30%	4/1/2022	4,397	4,251
	POTOMAC ELEC PWR CO	Fixed Income Obligations	5.40%	6/1/2035	176,538	177,248
	POTOMAC ELECTRIC	Fixed Income Obligations	4.15%	3/15/2043	500,964	545,165
	HARVARD PRES & FEL	Fixed Income Obligations	5.63%	10/1/2038	665,919	677,688

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value			Cost	Current Value
	PRINCIPAL FINANCIAL	Fixed Income Obligations	4.63%	9/15/2042	$ 88,309	$ 89,107
	PROCTER GAMBLE CO	Fixed Income Obligations	3.50%	10/25/2047	676,088	691,679
	PROGRESSIVE CORP	Fixed Income Obligations	6.63%	3/1/2029	130,895	127,476
	PROGRESSIVE CORP	Fixed Income Obligations	3.70%	1/26/2045	140,730	151,232
	PROGRESSIVE CORP	Fixed Income Obligations	4.13%	4/15/2047	503,664	534,595
	PRUDENTIAL FIN MTN	Fixed Income Obligations	6.63%	6/21/2040	51,992	56,172
	PRUDENTIAL FIN MTN	Fixed Income Obligations	4.50%	11/15/2020	19,027	17,965
	PRUDENTIAL FINANICAL	Fixed Income Obligations	3.94%	12/7/2049	162,402	172,787
	PUBLIC SERVICE CO	Fixed Income Obligations	6.50%	8/1/2038	280,506	317,473
	PUBLIC SERVICE	Fixed Income Obligations	4.30%	3/15/2044	377,083	378,831
	PUBLIC SERVICE CO	Fixed Income Obligations	3.55%	6/15/2046	168,232	168,082
	PUBLIC SERVICE	Fixed Income Obligations	3.80%	6/15/2047	77,171	78,648
	PUB SVC EL GAS MTN	Fixed Income Obligations	5.80%	5/1/2037	77,053	79,532
	PUBLIC SERVICE MTN	Fixed Income Obligations	3.80%	3/1/2046	209,398	220,905
	PUGET ENERGY INC	Fixed Income Obligations	6.27%	3/15/2037	58,033	59,540
	PUGET SOUND ENRG	Fixed Income Obligations	5.80%	3/15/2040	313,562	317,460
	PUGET SOUND ENRG	Fixed Income Obligations	5.76%	7/15/2040	365,769	362,596
	QUALCOMM INC	Fixed Income Obligations	4.30%	5/20/2047	401,090	402,964
	RELIANCE STAND MTN	Fixed Income Obligations	2.50%	4/24/2019	24,942	25,056
	REPUBLIC NY CORP	Fixed Income Obligations	7.20%	7/15/2097	50,395	58,247
	RWJ BARNABAS HEALTH	Fixed Income Obligations	3.95%	7/1/2046	85,000	86,652
	ST PAUL TRAVELERS	Fixed Income Obligations	6.75%	6/20/2036	77,818	77,908
	CREDIT BASED SVC	Fixed Income Obligations	3.95%	1/25/2033	5,551	5,675
	SAN DIEGO G E	Fixed Income Obligations	4.50%	8/15/2040	347,650	378,836
	SANTANDER HOLDINGS	Fixed Income Obligations	4.40%	7/13/2027	25,242	25,566
	SCHLUMBERGER HLDGS	Fixed Income Obligations	3.00%	12/21/2020	24,944	25,324
	SEMPRA ENERGY	Fixed Income Obligations	4.05%	12/1/2023	24,916	26,150
	SOUTH CAROLINA ELEC	Fixed Income Obligations	4.35%	2/1/2042	91,864	94,022
	SOUTH CAROL E G	Fixed Income Obligations	4.60%	6/15/2043	414,393	437,517
	SOUTH CAROLINA ELEC	Fixed Income Obligations	5.10%	6/1/2065	484,764	554,937
	SOUTH CAROLINA ELEC	Fixed Income Obligations	4.10%	6/15/2046	166,524	172,735
	SOUTHERN BAPTIST	Fixed Income Obligations	4.86%	7/15/2045	165,000	190,011
	SOUTHERN CAL ED	Fixed Income Obligations	6.00%	1/15/2034	159,945	186,753
	SOUTHERN CAL EDISON	Fixed Income Obligations	5.75%	4/1/2035	143,632	153,331
	SOUTHERN CAL ED	Fixed Income Obligations	5.95%	2/1/2038	574,351	568,727
	SOUTHERN CAL EDISON	Fixed Income Obligations	6.05%	3/15/2039	311,454	328,153
	SOUTHERN CAL ED	Fixed Income Obligations	4.50%	9/1/2040	154,994	168,977
	SOUTHERN CA EDISON	Fixed Income Obligations	3.90%	12/1/2041	392,279	389,809
	SOUTHERN CAL EDISON	Fixed Income Obligations	4.05%	3/15/2042	148,853	155,697
	SOUTHERN CAL EDISON	Fixed Income Obligations	3.60%	2/1/2045	258,692	262,132
	SOUTHERN CAL EDISON	Fixed Income Obligations	4.00%	4/1/2047	53,567	53,704
	SOUTHERN CAL GAS	Fixed Income Obligations	5.13%	11/15/2040	139,495	142,913
	SOUTHERN CALIF GAS	Fixed Income Obligations	3.75%	9/15/2042	675,635	688,637
	SOUTHWESTERN PUBLIC	Fixed Income Obligations	3.70%	8/15/2047	164,051	168,841
	STARBUCKS CORP	Fixed Income Obligations	3.75%	12/1/2047	443,803	451,021
	STATE STREET CORP	Fixed Income Obligations	3.70%	11/20/2023	9,976	10,530
	WELLS FARGO HOME	Fixed Income Obligations	1.86%	4/25/2034	16,011	15,607
	SYNCHRONY FINANCIAL	Fixed Income Obligations	3.95%	12/1/2027	24,927	24,895
	TAMPA ELECTRIC CO	Fixed Income Obligations	4.35%	5/15/2044	71,954	70,712
	TARGET CORP	Fixed Income Obligations	3.63%	4/15/2046	771,905	793,248
	TARGET CORP	Fixed Income Obligations	3.90%	11/15/2047	463,286	473,314
	TEACHERS INSUR	Fixed Income Obligations	4.27%	5/15/2047	302,097	317,262
	TEXAS HEALTH	Fixed Income Obligations	4.33%	11/15/2055	156,317	175,459
	THERMO FISHER SCIEN	Fixed Income Obligations	4.15%	2/1/2024	9,973	10,608
	TIME WARNER INC	Fixed Income Obligations	4.70%	1/15/2021	9,976	10,565
	TIME WARNER INC	Fixed Income Obligations	3.55%	6/1/2024	15,572	15,165
	TIME WARNER CABLE	Fixed Income Obligations	4.13%	2/15/2021	26,169	25,745
	TIME WARNER CABLE	Fixed Income Obligations	4.50%	9/15/2042	9,959	9,382

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value			Cost	Current Value
	TRAVELERS COS INC	Fixed Income Obligations	6.25%	6/15/2037	$ 88,570	$ 88,568
	TRAVELERS COS	Fixed Income Obligations	5.35%	11/1/2040	400,566	404,832
	TRAVELERS COS INC	Fixed Income Obligations	3.75%	5/15/2046	218,530	234,690
	TRAVELERS COS INC	Fixed Income Obligations	4.00%	5/30/2047	619,641	644,228
	TRINITY HEALTH	Fixed Income Obligations	4.13%	12/1/2045	90,377	95,428
	TUFTS UNIVERSITY	Fixed Income Obligations	5.02%	4/15/2112	95,964	108,573
	21ST CENTY FOX AMER	Fixed Income Obligations	6.15%	3/1/2037	24,005	31,431
	21ST CENTY FOX AMER	Fixed Income Obligations	6.15%	3/1/2037	91,023	102,152
	TYSON FOODS INC	Fixed Income Obligations	4.50%	6/15/2022	17,089	18,158
	TYSON FOODS INC	Fixed Income Obligations	3.95%	8/15/2024	18,028	18,930
	BARCLAYS COML MTG	Fixed Income Obligations	2.85%	12/10/2045	20,356	20,070
	US BANCORP	Fixed Income Obligations	5.30%	12/29/2049	13,001	14,073
	UNION ELECTRIC CO	Fixed Income Obligations	3.90%	9/15/2042	137,780	142,384
	UNION PACIFIC CORP	Fixed Income Obligations	4.25%	4/15/2043	312,364	334,469
	UNION PACIFIC CORP	Fixed Income Obligations	4.82%	2/1/2044	170,307	165,502
	UNION PACIFIC CORP	Fixed Income Obligations	3.88%	2/1/2055	63,856	71,119
	UNION PACIFIC CORP	Fixed Income Obligations	4.38%	11/15/2065	348,476	387,678
	UNION PACIFIC CORP	Fixed Income Obligations	4.05%	3/1/2046	272,280	281,154
	UNION PACIFIC CORP	Fixed Income Obligations	4.10%	9/15/2067	109,837	114,763
	UNITED PARCEL	Fixed Income Obligations	4.88%	11/15/2040	279,432	293,040
	UNITED PARCEL	Fixed Income Obligations	3.75%	11/15/2047	653,270	671,132
	UNITED TECHNOLOGIES	Fixed Income Obligations	4.50%	6/1/2042	404,428	410,097
	UNITED TECHNOLOGIES	Fixed Income Obligations	4.15%	5/15/2045	944,397	974,713
	UNITEDHEALTH GROUP	Fixed Income Obligations	5.80%	3/15/2036	265,928	260,066
	UNITEDHEALTH GROUP	Fixed Income Obligations	6.50%	6/15/2037	348,857	355,939
	UNITEDHEALTH GROUP	Fixed Income Obligations	6.88%	2/15/2038	571,133	565,668
	UNITEDHEALTH GRP	Fixed Income Obligations	5.95%	2/15/2041	290,331	306,500
	UNITEDHEALTH GRP INC	Fixed Income Obligations	4.63%	11/15/2041	474,986	479,207
	UNITEDHEALTH GROUP	Fixed Income Obligations	4.63%	7/15/2035	133,050	139,750
	UNITEDHEALTH GROUP	Fixed Income Obligations	4.75%	7/15/2045	403,890	413,420
	UNITEDHEALTH GROUP	Fixed Income Obligations	4.25%	4/15/2047	214,401	214,615
	UNITEDHEALTH GROUP	Fixed Income Obligations	3.75%	10/15/2047	-	-
	UNIV OF NOTRE	Fixed Income Obligations	3.44%	2/15/2045	244,182	251,248
	UNIV OF SOUTHERN	Fixed Income Obligations	3.84%	10/1/2047	355,000	378,739
	VERIZON COMM	Fixed Income Obligations	5.01%	8/21/2054	221,178	230,398
	VERIZON	Fixed Income Obligations	3.50%	11/1/2024	8,327	8,143
	VERIZON	Fixed Income Obligations	4.81%	3/15/2039	353,738	376,636
	VERIZON	Fixed Income Obligations	5.50%	3/16/2047	14,972	17,091
	VIRGINIA EL PWR	Fixed Income Obligations	8.88%	11/15/2038	946,132	1,068,200
	VIRGINIA ELEC POWER	Fixed Income Obligations	4.20%	5/15/2045	228,883	244,411
	VIRGINIA ELEC POWER	Fixed Income Obligations	3.50%	3/15/2027	154,211	155,085
	VIRGINIA ELEC POWER	Fixed Income Obligations	3.80%	9/15/2047	164,267	170,813
	VISA INC	Fixed Income Obligations	4.30%	12/14/2045	1,075,626	1,172,058
	VISA INC	Fixed Income Obligations	3.65%	9/15/2047	411,453	425,782
	WF RBS COMMERCIAL	Fixed Income Obligations	3.34%	6/15/2046	13,798	13,756
	WACHOVIA BANK NA MTN	Fixed Income Obligations	6.60%	1/15/2038	123,235	125,530
	WAL MART STORES INC	Fixed Income Obligations	4.00%	4/11/2043	178,718	181,449
	WALMART STORES INC	Fixed Income Obligations	3.63%	12/15/2047	978,510	1,026,697
	WASHINGTON GAS MTN	Fixed Income Obligations	3.80%	9/15/2046	423,670	441,262
	WELLPOINT INC	Fixed Income Obligations	3.30%	1/15/2023	9,966	10,147
	WELLS FARGO COMPANY	Fixed Income Obligations	4.13%	8/15/2023	19,878	21,091
	WELLS FARGO COM MTN	Fixed Income Obligations	5.38%	11/2/2043	389,329	410,823
	WELLS FARGO CO MTN	Fixed Income Obligations	4.65%	11/4/2044	1,308,416	1,346,755
	WELLS FARGO COMPANY	Fixed Income Obligations	3.90%	5/1/2045	57,880	62,234
	WELLS FARGO COMPANY	Fixed Income Obligations	4.90%	11/17/2045	690,583	752,634
	WELLS FARGO MTN	Fixed Income Obligations	4.40%	6/14/2046	330,379	353,304
	WELLS FARGO MTN	Fixed Income Obligations	4.75%	12/7/2046	667,716	698,525
	WELLS FARGO & CO NEW	Fixed Income Obligations	5.38%	2/7/2035	215,025	221,251

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value			Cost	Current Value
	WELLS FARGO COMPANY	Fixed Income Obligations	5.61%	1/15/2044	$ 414,723	$ 425,348
	WELLS FARGO COMPANY	Fixed Income Obligations	3.07%	1/24/2023	19,000	19,143
	WELLS FAGRO BANK NA	Fixed Income Obligations	5.95%	8/26/2036	151,705	153,793
	WESLEYAN UNIVERSITY	Fixed Income Obligations	4.78%	7/1/2116	115,000	122,077
	WESTAR ENERGY INC	Fixed Income Obligations	4.13%	3/1/2042	145,268	150,189
	WESTAR ENERGY INC	Fixed Income Obligations	4.25%	12/1/2045	406,608	441,140
	RICE UNIVERSITY	Fixed Income Obligations	3.77%	5/15/2055	200,000	212,512
	WILLIAMS PARTNERS LP	Fixed Income Obligations	3.90%	1/15/2025	15,958	16,307
	WISCONSIN POWER	Fixed Income Obligations	6.38%	8/15/2037	130,200	136,838
	WISCONSIN PUBLIC	Fixed Income Obligations	4.75%	11/1/2044	145,947	161,162
	WYETH	Fixed Income Obligations	5.95%	4/1/2037	635,681	677,023
	Total U. S. Corporate Obligations				$ 143,261,994	$ 149,539,067
	Foreign Obligations					
	AON PLC	Fixed Income Obligations	4.45%	5/24/2043	$ 162,191	$ 172,607
	AON PLC	Fixed Income Obligations	4.60%	6/14/2044	54,856	60,001
	ACTAVIS FUNDING SCS	Fixed Income Obligations	4.75%	3/15/2045	175,486	176,717
	AIRBUS SE	Fixed Income Obligations	3.15%	4/10/2027	579,455	581,833
	AIRBUS SE	Fixed Income Obligations	3.95%	4/10/2047	398,801	421,027
	AMERICA MOVIL SA	Fixed Income Obligations	6.13%	11/15/2037	155,207	169,298
	AMERICA MOVIL SAB DE	Fixed Income Obligations	6.13%	3/30/2040	802,568	825,962
	ASIAN DEVELOPMENT BK	Fixed Income Obligations	5.82%	6/16/2028	271,066	251,600
	ASTRAZENECA PLC	Fixed Income Obligations	6.45%	9/15/2037	6,944	6,794
	ASTRAZENECA PLC	Fixed Income Obligations	4.00%	9/18/2042	155,479	156,973
	ASTRAZENECA PLC	Fixed Income Obligations	4.38%	11/16/2045	459,033	478,650
	BHP BILLITON FIN	Fixed Income Obligations	5.00%	9/30/2043	472,954	521,071
	BP CAPITAL MARKETS	Fixed Income Obligations	3.28%	9/19/2027	310,000	313,810
	CENOVUS ENERGY INC	Fixed Income Obligations	5.70%	10/15/2019	7,915	9,466
	CENOVUS ENERGY INC	Fixed Income Obligations	3.00%	8/15/2022	4,015	4,969
	REPUBLIC OF CHILE	Fixed Income Obligations	3.86%	6/21/2047	401,893	410,800
	COCA COLA FEMSA	Fixed Income Obligations	5.25%	11/26/2043	170,446	183,618
	COMMONWEALTH MTN	Fixed Income Obligations	3.90%	7/12/2047	189,741	194,229
	RABOBANK	Fixed Income Obligations	5.25%	8/4/2045	65,010	66,194
	RABOBANK MTN	Fixed Income Obligations	5.25%	5/24/2041	463,502	498,131
	COVIDIEN INTL FI	Fixed Income Obligations	6.55%	10/15/2037	274,240	274,838
	ELECTRICITE DE	Fixed Income Obligations	5.60%	1/27/2040	70,126	76,866
	ELECTRICITE FRANCE	Fixed Income Obligations	6.00%	1/22/2114	77,562	89,324
	ECANA CORP	Fixed Income Obligations	3.90%	11/15/2021	9,851	10,278
	FOMENTO ECONOMICO	Fixed Income Obligations	4.38%	5/10/2043	251,433	258,017
	GE CAPITAL INTL	Fixed Income Obligations	4.42%	11/15/2035	4,125,195	4,365,837
	HSBC HLDGS PLC	Fixed Income Obligations	7.63%	5/17/2032	89,359	101,900
	HSBC HLDGS PLC	Fixed Income Obligations	6.50%	9/15/2037	363,532	361,647
	HSBC HOLDINGS PLC	Fixed Income Obligations	6.80%	6/1/2038	74,908	74,990
	HSBC HOLDINGS PLC	Fixed Income Obligations	5.10%	4/5/2021	21,577	21,489
	HSBC HOLDINGS MTN	Fixed Income Obligations	6.10%	1/14/2042	60,882	61,781
	HSBC HOLDINGS PLC	Fixed Income Obligations	4.00%	3/30/2022	24,879	26,114
	HSBC HOLDINGS PLC	Fixed Income Obligations	4.04%	3/13/2028	340,994	354,328
	INTER AMER DEV BK	Fixed Income Obligations	4.38%	1/24/2044	263,294	274,649
	ISRAEL ST DLR BD	Fixed Income Obligations	2.70%	8/1/2019	2,000,000	1,999,960
	JOHNSON CONTROLS	Fixed Income Obligations	5.13%	9/14/2045	200,448	211,297
	NEXEN INC	Fixed Income Obligations	6.40%	5/15/2037	364,338	423,891
	NORSK HYDRO A S	Fixed Income Obligations	7.15%	1/15/2029	369,947	403,167
	PETROLEOS MTN	Fixed Income Obligations	5.38%	3/13/2022	11,934	12,720
	PETROLEOS MEXICANOS	Fixed Income Obligations	6.50%	3/13/2027	16,050	16,395
	QUEBEC PROVINCE	Fixed Income Obligations	7.50%	9/15/2029	2,054,413	1,970,232
	RABOBANK NEDERLD MTN	Fixed Income Obligations	5.80%	9/30/2110	72,849	85,855
	RIO TINTO FINANC	Fixed Income Obligations	4.75%	3/22/2042	333,219	351,159

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value			Cost	Current Value
	RIO TINTO FIN	Fixed Income Obligations	4.13%	8/21/2042	$ 69,044	$ 74,908
	SAUDI INTERNATIONAL	Fixed Income Obligations	4.63%	10/4/2047	551,615	566,822
	SHELL INTERNATIONAL	Fixed Income Obligations	3.63%	8/21/2042	723,948	804,666
	SHELL INTERNATIONAL	Fixed Income Obligations	4.38%	5/11/2045	472,199	517,210
	SHELL INTERNATIONAL	Fixed Income Obligations	4.00%	5/10/2046	226,229	228,986
	STATOIL ASA	Fixed Income Obligations	4.25%	11/23/2041	34,575	37,849
	STATOIL ASA	Fixed Income Obligations	3.95%	5/15/2043	313,415	329,503
	STATOIL ASA	Fixed Income Obligations	4.80%	11/8/2043	417,498	427,514
	SUNCOR ENERGY INC	Fixed Income Obligations	4.00%	11/15/2047	591,364	608,947
	TELEFONICA EMIS	Fixed Income Obligations	5.46%	2/16/2021	10,004	10,817
	TRANS CANADA	Fixed Income Obligations	5.85%	3/15/2036	289,008	300,998
	TRANS CANADA PIPE	Fixed Income Obligations	6.20%	10/15/2037	328,946	435,485
	TRANS CANADA PL	Fixed Income Obligations	6.10%	6/1/2040	94,232	118,056
	VALE OVERSEAS LTD	Fixed Income Obligations	6.88%	11/21/2036	4,990	6,125
	XL CAPITAL LTD	Fixed Income Obligations	6.25%	5/15/2027	23,459	29,590
	YAMANA GOLD INC	Fixed Income Obligations	4.95%	7/15/2024	11,066	11,500
	Total Foreign Obligations				$ 20,939,184	$ 21,839,460
	Municipal Obligations					
	AMERICAN MUN PWR OH	Fixed Income Obligations	8.08%	2/15/2050	$ 776,596	$ 852,125
	BAY AREA TOLL CA	Fixed Income Obligations	7.04%	4/1/2050	776,075	853,103
	BAY AREA TOLL CA	Fixed Income Obligations	6.91%	10/1/2050	394,453	450,140
	CALIFORNIA ST BUILD	Fixed Income Obligations	7.35%	11/1/2039	2,362,971	2,483,692
	CALIFORNIA ST BUILD	Fixed Income Obligations	7.63%	3/1/2040	20,418	31,289
	CALIFORNIA ST BUILD	Fixed Income Obligations	7.95%	3/1/2036	90,898	89,338
	CALIFORNIA ST BUILD	Fixed Income Obligations	7.60%	11/1/2040	1,133,632	1,205,682
	CMWLTH FING AUTH PA	Fixed Income Obligations	4.14%	6/1/2038	295,639	323,331
	CURATORS UNIV MO SYS	Fixed Income Obligations	5.96%	11/1/2039	106,647	109,369
	DALLAS CNTY TX HOSP	Fixed Income Obligations	5.62%	8/15/2044	506,378	505,647
	DALLAS TX AREA RAPID	Fixed Income Obligations	6.00%	12/1/2044	327,799	344,960
	DALLAS TX AREA RAPID	Fixed Income Obligations	5.02%	12/1/2048	120,226	130,925
	DIST OF COLUMBIA WTR	Fixed Income Obligations	4.81%	10/1/2114	285,246	333,154
	HOUSTON TX	Fixed Income Obligations	3.96%	3/1/2047	420,000	431,642
	ILLINOIS ST TOLL HWY	Fixed Income Obligations	6.18%	1/1/2034	329,324	356,936
	JOBS OH BEVERAGE SYS	Fixed Income Obligations	4.53%	1/1/2035	394,470	419,753
	LOS ANGELES CA UNI	Fixed Income Obligations	5.76%	7/1/2029	234,970	263,128
	LOS ANGELES CA UNI	Fixed Income Obligations	5.75%	7/1/2034	927,349	1,013,776
	LOS ANGELES CA UNI	Fixed Income Obligations	6.76%	7/1/2034	593,386	600,787
	METRO TRANSN AUTH NY	Fixed Income Obligations	6.67%	11/15/2039	46,982	49,540
	METROPOLITAN NY	Fixed Income Obligations	6.81%	11/15/2040	600,525	700,313
	MISSOURI ST HLTH	Fixed Income Obligations	3.65%	1/15/2046	168,429	168,292
	MISSOURI ST HLTH	Fixed Income Obligations	3.65%	8/15/2057	287,649	294,742
	NEW JERSEY ST TPK	Fixed Income Obligations	7.41%	1/1/2040	243,720	246,963
	NEW JERSEY ST TPK	Fixed Income Obligations	7.10%	1/1/2041	975,360	1,165,265
	NEW YORK NY BUILD	Fixed Income Obligations	5.21%	10/1/2031	94,498	111,056
	NEW YORK NY BUILD	Fixed Income Obligations	6.25%	6/1/2035	411,811	386,773
	NEW YORK NY BUILD	Fixed Income Obligations	5.52%	10/1/2037	59,847	56,761
	NEW YORK NY BUILD	Fixed Income Obligations	6.27%	12/1/2037	112,329	114,777
	NEW YORK NY CITY	Fixed Income Obligations	5.51%	8/1/2037	679,834	763,350
	NEW YORK NY CITY	Fixed Income Obligations	5.57%	11/1/2038	72,231	75,985
	NEW YORK ST URBAN	Fixed Income Obligations	5.77%	3/15/2039	544,726	611,285
	NORTH TX TWY AUTH	Fixed Income Obligations	6.72%	1/1/2049	652,943	730,219
	OHIO ST UNIV SER A	Fixed Income Obligations	3.80%	12/1/2046	110,134	116,740
	OHIO UNIV GEN RECPTS	Fixed Income Obligations	5.59%	12/1/2114	85,000	101,680
	OREGON ST DEPT	Fixed Income Obligations	5.83%	11/15/2034	258,203	257,580
	OREGON ST	Fixed Income Obligations	5.89%	6/1/2027	120,822	138,309
	PORT AUTH NY NJ CONS	Fixed Income Obligations	5.65%	11/1/2040	703,270	721,397

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value			Cost	Current Value
	PORT AUTH NY NJ CONS	Fixed Income Obligations	5.65%	11/1/2040	$ 759,683	$ 826,327
	PORT AUTH OF NY NJ	Fixed Income Obligations	4.46%	10/1/2062	125,334	127,020
	REGIONAL TRANSN CO	Fixed Income Obligations	5.84%	11/1/2050	295,700	367,843
	SALES TAX IL	Fixed Income Obligations	3.59%	1/1/2043	449,946	449,249
	SAN ANTONIO TX ELEC	Fixed Income Obligations	4.43%	2/1/2042	330,138	340,746
	SAN DIEGO CNTY	Fixed Income Obligations	5.91%	4/1/2048	166,443	198,492
	SAN JOSE CA REDEV	Fixed Income Obligations	3.38%	8/1/2034	166,097	167,484
	TEXAS ST BUILD	Fixed Income Obligations	5.52%	4/1/2039	176,483	183,792
	TEXAS ST BUILD	Fixed Income Obligations	4.68%	4/1/2040	356,282	360,897
	TEXAS ST TRANSN	Fixed Income Obligations	5.18%	4/1/2030	706,841	762,914
	UNIV CA REGTS MED	Fixed Income Obligations	6.58%	5/15/2049	110,932	119,572
	UNIVERSITY CA REGTS	Fixed Income Obligations	6.55%	5/15/2048	232,547	241,024
	UNIV OF CA	Fixed Income Obligations	4.77%	5/15/2115	372,488	410,021
	UNIV CALIFORNIA CA	Fixed Income Obligations	4.86%	5/15/2112	316,312	329,291
	UNIV OF CALIFORNIA	Fixed Income Obligations	4.60%	5/15/2031	50,000	55,571
	UNIVERSITY TX UNIV	Fixed Income Obligations	6.28%	8/15/2041	98,084	96,081
	UNIVERSITY VA UNIV	Fixed Income Obligations	6.20%	9/1/2039	264,090	284,826
	UNIV OF VIRGINIA VA	Fixed Income Obligations	4.18%	9/1/2117	115,000	119,924
	WASHINGTON ST BUILD	Fixed Income Obligations	5.14%	8/1/2040	300,597	347,119
	Total Municipal Obligations				$ 21,717,787	$ 23,397,997
	Mutual Funds					
*	SEI INSTITUTIONAL INVESTMENTS TRUST	Mutual Fund			$ 774,880	$ 774,895
*	SEI LONG DURATION CREDIT A	Mutual Fund			28,937,396	29,318,900
*	SEI EMERGING MARKETS EQ A	Mutual Fund			9,780,153	11,681,351
*	SEI INST INV WRLD EQ EX US A	Mutual Fund			35,085,130	39,332,449
*	SEI INST INV S/M CAP EQUITY FD CL A	Mutual Fund			15,968,085	14,682,023
*	SEI INST INV L C DIS EQTY A	Mutual Fund			31,625,671	30,130,760
	VANGUARD INSTL INDEX INSTL#94	Mutual Fund			20,468,656	30,418,024
*	SEI INST INV H Y BOND FD A	Mutual Fund			11,620,529	11,348,268
*	SEI OPPORTUNISTIC INCOME A	Mutual Fund			22,507,583	22,514,760
*	SEI INST INV EMER MKT DB A	Mutual Fund			6,490,016	6,835,017
*	SEI INST INV LONG DURTATION A	Mutual Fund			23,524,649	23,060,118
*	SEI EMERGING MARKETS EQ A	Mutual Fund			35,464,818	42,207,849
*	SEI INST INV WRLD EQ EX US A	Mutual Fund			125,886,929	139,743,572
*	SEI INST INV S/M CAP EQUITY FD CL A	Mutual Fund			62,518,617	57,627,976
*	SEI INST INV L C DIS EQTY A	Mutual Fund			114,449,929	109,705,167
	VANGUARD INSTL INDEX INSTL#94	Mutual Fund			74,286,891	111,043,399
*	SEI INST INV H Y BOND FD A	Mutual Fund			41,836,690	41,170,266
*	SEI LONG DURATION CREDIT A	Mutual Fund			285,009,975	291,346,377
*	SEI INST INV EMER MKT DB A	Mutual Fund			26,037,272	27,539,645
	Total Mutual Funds				$ 972,273,869	$ 1,040,480,816
	Interest Swaps					
	GOLDMAN SACHS	Interest Rate Swaps			$ -	$ (23,106,322)
	GOLDMAN SACHS	Interest Rate Swaps			-	23,467,016
	Total Interest Swaps				$ -	$ 360,694
	Hedge Funds					
*	SEI HDG SPC OF SEG PORTFOLIO A	Hedge Fund			$ 32,058,573	$ 33,794,395
*	SEI HDG SPC OF SEG PORTFOLIO A	Hedge Fund			193,340,627	204,945,003
*	MLB - HEDGE POOL	Hedge Fund			31,406	41,243
*	MLB - HEDGE POOL	Hedge Fund			213,625	280,537
	Total Hedge Funds				$ 225,644,231	$ 239,061,178

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

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

As of December 31, 2017

(a)	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
	Cash and Cash Equivalents			
	FIRST AMERICAN PRIME OBLIGATIONS	Short Term Funds	$ 34,821	$ 34,821
	FIRST AMERICAN PRIME OBLIGATIONS	Short Term Funds	106,996	106,996
	FIRST AMERICAN PRIME OBLIGATIONS	Short Term Funds	32	32
	FIRST AMERICAN PRIME OBLIGATIONS	Short Term Funds	195,802	195,802
	U. S. TREASURY SHORT TERM OBLIGATION	Fixed Income Obligations	174,542	174,990
	U. S. TREASURY SHORT TERM OBLIGATION	Fixed Income Obligations	1,983,506	1,984,846
	FIRST AMERICAN PRIME OBLIGATIONS	Short Term Funds	9,618,316	9,618,316
	FIRST AMERICAN PRIME OBLIGATIONS	Short Term Funds	31,339	31,339
	FIRST AMERICAN PRIME OBLIGATIONS	Short Term Funds	1,478,098	1,478,098
	FIRST AMERICAN PRIME OBLIGATIONS	Short Term Funds	2,077,790	2,077,790
	FIRST AMERICAN PRIME OBLIGATIONS	Short Term Funds	39	39
	FIRST AMERICAN PRIME OBLIGATIONS	Short Term Funds	163,180	163,180
	FIRST AMERICAN PRIME OBLIGATIONS	Short Term Funds	290,000	290,000
	FIRST AMERICAN PRIME OBLIGATIONS	Short Term Funds	9,579,891	9,579,891
	FIRST AMERICAN PRIME OBLIGATIONS	Short Term Funds	3,445,169	3,445,169
	U. S. TREASURY SHORT TERM OBLIGATION	Fixed Income Obligations	338,815	339,963
	U. S. TREASURY SHORT TERM OBLIGATION	Fixed Income Obligations	1,098,917	1,099,329
	U. S. TREASURY SHORT TERM OBLIGATION	Fixed Income Obligations	149,577	149,882
	U. S. TREASURY SHORT TERM OBLIGATION	Fixed Income Obligations	162,482	162,742
	U. S. TREASURY SHORT TERM OBLIGATION	Fixed Income Obligations	239,197	239,342
	VARIOUS		(17,407,310)	(17,407,310)
	Total Cash and Cash Equivalents		13,761,199	13,765,257
			$ 1,551,493,894	$ 1,678,799,854

(*) - denotes Party-in-Interest

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS
Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2017

	Plan's Individual Ownership % in Group Trust	Cost	Current Value
Angels Baseball LP	2.24%	$ 34,720,350	$ 37,569,287
Athletics Investment Group, LLC	2.93%	45,392,683	49,117,325
AZPB Limited Partnership	2.22%	34,455,752	37,282,977
Baltimore Orioles L.P.	3.01%	46,709,847	50,542,568
The Baseball Club of Seattle, LLLP	3.82%	59,288,392	64,153,230
Boston Red Sox Baseball Club Limited Partnership	2.92%	45,231,581	48,943,004
Braves Holdings LLC	3.77%	58,497,136	63,297,048
Chicago White Sox, Ltd.	4.96%	76,905,565	83,215,959
The Cincinnati Reds, LLC	2.59%	40,227,821	43,528,666
Cleveland Indians Baseball Co. LLC	3.29%	51,086,528	55,278,372
Colorado Rockies Baseball Club, Ltd.	3.01%	46,675,907	50,505,842
Detroit Tigers, Inc.	1.89%	29,262,999	31,664,139
Houston Astros, LLC	3.28%	50,865,326	55,039,019
Kansas City Royals Baseball Corporation	2.86%	44,394,740	48,037,497
Los Angeles Dodgers LLC	1.95%	30,181,671	32,658,191
Marlins Holdings LLC	1.96%	30,383,767	32,876,870
New York Yankees Partnership	3.87%	60,028,207	64,953,749
Padres, L.P.	2.51%	38,953,821	42,150,130
The Phillies	5.45%	84,565,195	91,504,090
Pittsburgh Associates	2.67%	41,409,843	44,807,678
Rangers Baseball, LLC	1.23%	19,058,468	20,622,288
San Francisco Baseball Associates LLC	4.38%	67,952,514	73,528,276
Sterling Mets, L.P.	2.63%	40,835,469	44,186,174
St. Louis Cardinals, L.L.C.	2.29%	35,564,261	38,482,444
Tampa Bay Rays Baseball, Ltd.	2.12%	32,928,638	35,630,557
Washington Nationals Baseball Club, LLC	1.15%	17,907,691	19,377,085
American and National Leagues of Professional Baseball Clubs Retirement Income Plan for Umpires	10.13%	157,168,893	170,065,197
Major League Baseball – Office Employees' Plan	13.76%	213,582,951	231,108,243
Minor League Players' Pension Plan	1.11%	17,257,879	18,673,953
Total Group Trust	100.00%	$1,551,493,894	$1,678,799,854

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS
Schedule H, Part IV, Line 4(j)—Schedule of Reportable Transactions of the Group Trust
For the Year Ended December 31, 2017

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

Note 1: The threshold for reporting transactions under the Department of Labor's provisions is 5% of the fair value of the Group Trust's assets at the beginning of the year of $1,385,681,480. Of this amount, 5% is $69,284,074.

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

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	BEGINNING MARKET VALUE				**1,385,681,480.71**		
	COMPARATIVE VALUE (5%)				**69,284,074.03**		

CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE

NO TRANSACTIONS QUALIFIED FOR THIS SECTION

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE

Broker: Citigroup Global Markets Inc.

Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/04/2017 060006871406	B	260,000.000	.9616		- 250,016	250,016	
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/04/2017 060006871406	S	- 150,000.000	.9615		144,223	144,658	- 436
Issue: 172967LD1 - Citigroup Inc 3.887% 1/10/28							
01/04/2017 060006871406	B	155,000.000	1.0000		- 155,000	155,000	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/04/2017 060006871406	S	- 125,000.000	.8429		105,361	104,622	740
Issue: 594918BT0 - Microsoft Corp 3.700% 8/08/46							
01/06/2017 060006871406	B	30,000.000	.9462		- 28,387	28,387	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/06/2017 060006871406	S	- 30,000.000	.8497		25,491	25,182	308
Issue: 04650NAB0 - At T Inc 5.350% 9/01/40							
01/17/2017 060006871402	S	- 2,000.000	1.0352		2,070	2,231	- 160

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 87612EBF2 - Target Corp 3.625% 4/15/46							
01/17/2017 060006871406	S	- 165,000.000	.9326		153,871	165,204	- 11,333
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/17/2017 060006871406	B	150,000.000	.8627		- 129,398	129,398	
Issue: 151020AU8 - Celgene Corp 5.000% 8/15/45							
01/18/2017 060006871406	S	- 135,000.000	1.0434		140,852	147,546	- 6,693
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/18/2017 060006871406	B	120,000.000	.8538		- 102,450	102,450	
Issue: 68389XAV7 - Oracle Corp 4.300% 7/08/34							
01/19/2017 060006871406	B	105,000.000	1.0357		- 108,744	108,744	
Issue: 68389XBE4 - Oracle Corp 3.900% 5/15/35							
01/19/2017 060006871406	S	- 100,000.000	.9912		99,116	99,319	- 203
Issue: 172967KY6 - Citigroup Inc 3.200% 10/21/26							
01/23/2017 060006871406	S	- 80,000.000	.9527		76,215	76,789	- 574
Issue: 172967LD1 - Citigroup Inc 3.887% 1/10/28							
01/23/2017 060006871406	B	75,000.000	1.0010		- 75,073	75,073	
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/25/2017 060006871406	B	165,000.000	.9567		- 157,859	157,859	
Issue: 57636QAG9 - Mastercard Inc 2.950% 11/21/26							
01/25/2017 060006871406	S	- 170,000.000	.9815		166,850	169,692	- 2,842
Issue: 743315AQ6 - Progressive Corp 3.700% 1/26/45							
01/26/2017 060006871406	B	150,000.000	.9382		- 140,730	140,730	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 654106AD5 - Nike Inc 3.625% 5/01/43							
01/26/2017 060006871406	S	- 280,000.000	.9333		261,316	283,960	- 22,645
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/26/2017 060006871406	B	105,000.000	.8319		- 87,347	87,347	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/26/2017 060006871406	B	250,000.000	.8347		- 208,672	208,672	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/26/2017 060006871406	S	- 140,000.000	.8359		117,031	117,751	- 720
Issue: 02209SAV5 - Altria Group Inc 3.875% 9/16/46							
01/26/2017 060006871406	S	- 115,000.000	.9095		104,595	110,942	- 6,347
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/27/2017 060006871406	B	70,000.000	.9572		- 67,003	67,003	
Issue: 61746BEF9 - Morgan Stanley 3.625% 1/20/27							
01/27/2017 060006871406	S	- 75,000.000	.9827		73,699	74,132	- 433
Issue: 61746BEG7 - Morgan Stanley Mtn 4.375% 1/22/47							
01/27/2017 060006871406	B	35,000.000	.9919		- 34,716	34,716	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/27/2017 060006871406	S	- 35,000.000	.8373		29,307	29,425	- 118
Issue: 594918BU7 - Microsoft Corp 3.950% 8/08/56							
01/30/2017 060006871406	S	- 100,000.000	.9159		91,586	96,876	- 5,290
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/30/2017 060006871406	B	100,000.000	.8361		- 83,609	83,609	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 594918CB8 - Microsoft Corp 4.500% 2/06/57							
01/31/2017 060006871406	S	- 170,000.000	1.0119		172,020	169,499	2,521
Issue: 00206RDR0 - At T Inc 5.250% 3/01/37							
01/31/2017 060006871406	B	125,000.000	.9953		- 124,411	124,411	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/31/2017 060006871406	B	185,000.000	.8388		- 155,169	155,169	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/31/2017 060006871406	S	- 90,000.000	.8380		75,417	75,489	- 72
Issue: 172967KY6 - Citigroup Inc 3.200% 10/21/26							
02/01/2017 060006871406	S	- 135,000.000	.9459		127,691	129,581	- 1,890
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
02/01/2017 060006871406	B	125,000.000	.9573		- 119,668	119,668	
Issue: 172967JU6 - Citigroup Inc 4.650% 7/30/45							
02/01/2017 060006871406	B	65,000.000	1.0333		- 67,162	67,162	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
02/01/2017 060006871406	S	- 60,000.000	.8358		50,147	50,341	- 194
Issue: 29736RAK6 - Estee Lauder Co 4.150% 3/15/47							
02/06/2017 060006871406	B	455,000.000	.9974		- 453,812	453,812	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
02/06/2017 060006871406	S	- 450,000.000	.8424		379,072	377,446	1,626
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
02/07/2017 060006871406	B	85,000.000	.9664		- 82,145	82,145	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967LD1 - Citigroup Inc 3.887% 1/10/28							
02/07/2017 060006871406	S	- 90,000.000	1.0048		90,433	90,196	237
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
02/08/2017 060006871406	B	85,000.000	.9708		- 82,516	82,516	
Issue: 38141GWB6 - Goldman Sachs Group 3.850% 1/26/27							
02/08/2017 060006871406	S	- 95,000.000	1.0078		95,737	94,870	867
Issue: 29736RAK6 - Estee Lauder Co 4.150% 3/15/47							
02/08/2017 060006871406	S	- 210,000.000	1.0056		211,168	209,452	1,716
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
02/08/2017 060006871406	B	205,000.000	.8542		- 175,115	175,115	
Issue: 594918CA0 - Microsoft Corp 4.250% 2/06/47							
02/09/2017 060006871406	S	- 230,000.000	1.0224		235,154	234,884	270
Issue: 594918BZ6 - Microsoft Corp 4.100% 2/06/37							
02/09/2017 060006871406	B	290,000.000	1.0233		- 296,743	296,743	
Issue: 037833CJ7 - Apple Inc 3.350% 2/09/27							
02/13/2017 060006871406	B	125,000.000	1.0079		- 125,986	125,986	
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
02/13/2017 060006871406	B	170,000.000	.9841		- 167,291	167,291	
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
02/13/2017 060006871406	S	- 120,000.000	.9844		118,125	118,040	85
Issue: 035242AP1 - Anheuser Busch 3.650% 2/01/26							
02/13/2017 060006871406	S	- 200,000.000	1.0074		201,482	214,036	- 12,554

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
02/14/2017 060006871406	B	45,000.000	.9625		- 43,314	43,314	
Issue: 00817YAX6 - Aetna Inc 4.375% 6/15/46							
02/14/2017 060006871406	B	180,000.000	1.0120		- 182,160	182,160	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
02/21/2017 060006871406	B	90,000.000	.9666		- 86,991	86,991	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
02/21/2017 060006871406	S	- 85,000.000	.9681		82,291	82,057	234
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
02/21/2017 060006871406	S	- 105,000.000	.9702		101,866	101,364	502
Issue: 46625HRY8 - Jpmorgan Chase Co 3.782% 2/01/28							
02/21/2017 060006871406	S	- 125,000.000	1.0095		126,186	125,209	978
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
02/21/2017 060006871406	B	185,000.000	.9844		- 182,109	182,109	
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
02/21/2017 060006871406	B	60,000.000	1.0037		- 60,223	60,223	
Issue: 585055BU9 - Medtronic Inc 4.625% 3/15/45							
02/21/2017 060006871406	B	115,000.000	1.0717		- 123,249	123,249	
Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46							
02/21/2017 060006871406	S	- 100,000.000	1.0812		108,121	104,972	3,149
Issue: 717081CY7 - Pfizer Inc 7.200% 3/15/39							
02/22/2017 060006871406	B	330,000.000	1.4278		- 471,181	471,181	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 949746SH5 - Wells Fargo Company 3.000% 10/23/26							
02/22/2017 060006871406	B	605,000.000	.9550		- 577,745	577,745	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
02/22/2017 060006871406	B	250,000.000	.9681		- 242,031	242,031	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
02/22/2017 060006871406	B	105,000.000	.9681		- 101,653	101,653	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
02/22/2017 060006871406	S	- 315,000.000	.9670		304,615	304,630	- 15
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
02/22/2017 060006871406	S	- 545,000.000	.9855		537,080	535,702	1,379
Issue: 94974BGK0 - Wells Fargo Company 3.900% 5/01/45							
02/22/2017 060006871406	S	- 300,000.000	.9572		287,160	297,657	- 10,497
Issue: 718172AW9 - Philip Morris Intl 4.125% 3/04/43							
02/22/2017 060006871406	S	- 130,000.000	.9699		126,081	128,372	- 2,292
Issue: 38141GWB6 - Goldman Sachs Group 3.850% 1/26/27							
02/23/2017 060006871406	S	- 60,000.000	1.0095		60,567	59,974	593
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
02/23/2017 060006871406	B	50,000.000	.9891		- 49,453	49,453	
Issue: 718172AW9 - Philip Morris Intl 4.125% 3/04/43							
02/23/2017 060006871406	B	85,000.000	.9747		- 82,853	82,853	
Issue: 718172BD0 - Philip Morris Intl 4.875% 11/15/43							
02/23/2017 060006871406	S	- 85,000.000	1.0862		92,329	91,141	1,187

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
02/24/2017 060006871406	B	50,000.000	.9767		- 48,836	48,836	
Issue: 61746BEF9 - Morgan Stanley 3.625% 1/20/27							
02/24/2017 060006871406	B	110,000.000	.9968		- 109,644	109,644	
Issue: 61746BEG7 - Morgan Stanley Mtn 4.375% 1/22/47							
02/24/2017 060006871406	S	- 55,000.000	1.0085		55,466	54,600	866
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
02/24/2017 060006871406	S	- 105,000.000	.9917		104,130	103,305	825
Issue: 548661DJ3 - Lowe S Cos Inc 4.375% 9/15/45							
02/24/2017 060006871406	S	- 150,000.000	1.0533		157,994	162,247	- 4,254
Issue: 548661DA2 - Lowes Companies Inc 5.000% 9/15/43							
02/24/2017 060006871406	B	170,000.000	1.1389		- 193,605	193,605	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
02/28/2017 060006871406	S	- 25,000.000	.9809		24,523	24,408	115
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
02/28/2017 060006871406	S	- 65,000.000	.9809		63,761	63,461	300
Issue: 06051GGF0 - Bank Of America Mtn 3.824% 1/20/28							
02/28/2017 060006871406	S	- 55,000.000	1.0068		55,372	55,000	372
Issue: 06051GGG8 - Bank Of America Mtn 4.443% 1/20/48							
02/28/2017 060006871406	B	30,000.000	1.0185		- 30,554	30,554	
Issue: 46625HRY8 - Jpmorgan Chase Co 3.782% 2/01/28							
02/28/2017 060006871406	S	- 155,000.000	1.0156		157,421	155,259	2,162

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
02/28/2017 060006871406	B	150,000.000	.9900		- 148,500	148,500	
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
02/28/2017 060006871406	B	50,000.000	.9902		- 49,508	49,508	
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
02/28/2017 060006871406	B	75,000.000	1.0150		- 76,122	76,122	
Issue: 61746BEF9 - Morgan Stanley 3.625% 1/20/27							
03/01/2017 060006871406	S	- 90,000.000	.9932		89,384	89,212	172
Issue: 46625HRY8 - Jpmorgan Chase Co 3.782% 2/01/28							
03/01/2017 060006871406	B	90,000.000	1.0102		- 90,918	90,918	
Issue: 594918CB8 - Microsoft Corp 4.500% 2/06/57							
03/01/2017 060006871406	B	155,000.000	1.0237		- 158,678	158,678	
Issue: 594918BE3 - Microsoft Corp 4.000% 2/12/55							
03/01/2017 060006871406	S	- 160,000.000	.9436		150,971	156,228	- 5,257
Issue: 172967KY6 - Citigroup Inc 3.200% 10/21/26							
03/02/2017 060006871406	S	- 200,000.000	.9543		190,850	191,972	- 1,122
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/02/2017 060006871406	S	- 80,000.000	.9572		76,575	78,007	- 1,432
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
03/02/2017 060006871406	B	180,000.000	.9789		- 176,203	176,203	
Issue: 172967KR1 - Citigroup Inc 4.750% 5/18/46							
03/02/2017 060006871406	B	100,000.000	.9896		- 98,964	98,964	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828NA4 - U S Treasury Nt 3.125% 4/30/17							
03/03/2017 060006871402	S	- 55,000.000	1.0038		55,208	55,771	- 563
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/03/2017 060006871406	S	- 60,000.000	.9564		57,384	58,169	- 784
Issue: 46625HRY8 - Jpmorgan Chase Co 3.782% 2/01/28							
03/03/2017 060006871406	S	- 130,000.000	1.0061		130,788	130,300	488
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
03/03/2017 060006871406	B	125,000.000	.9783		- 122,285	122,285	
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
03/03/2017 060006871406	B	65,000.000	.9965		- 64,770	64,770	
Issue: 12189LAW1 - Burlingtn Santa Fe 4.150% 4/01/45							
03/07/2017 060006871406	B	60,000.000	.9892		- 59,351	59,351	
Issue: 12189LAP6 - Burlingtn North 5.150% 9/01/43							
03/07/2017 060006871406	S	- 55,000.000	1.1380		62,589	69,785	- 7,196
Issue: 437076BH4 - Home Depot Inc 4.250% 4/01/46							
03/08/2017 060006871406	B	125,000.000	1.0205		- 127,563	127,563	
Issue: 437076BD3 - Home Depot Inc 4.875% 2/15/44							
03/08/2017 060006871406	S	- 125,000.000	1.1127		139,091	147,399	- 8,308
Issue: 912828D98 - U S Treasury Nt 1.000% 9/15/17							
03/14/2017 060006871402	B	860,000.000	1.0003		- 860,269	860,269	
Issue: 341081FH5 - Florida Power Light 3.800% 12/15/42							
03/15/2017 060006871406	B	105,000.000	.9778		- 102,665	102,665	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 341081FA0 - Florida Pwr & Lt 5.950% 2/01/38							
03/15/2017 060006871406	S	- 100,000.000	1.2744		127,441	120,307	7,134
Issue: 912796KS7 - U S Treasury Bill 4/13/17							
03/15/2017 060006871406	B	340,000.000	.9994		- 339,808	339,808	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/17/2017 060006871406	B	75,000.000	.9522		- 71,414	71,414	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/17/2017 060006871406	B	30,000.000	.9530		- 28,589	28,589	
Issue: 94980VAG3 - Wells Fagro Bank Na 5.950% 8/26/36							
03/17/2017 060006871406	S	- 95,000.000	1.1998		113,983	117,085	- 3,102
Issue: 92976GAG6 - Wachovia Bank Na Mtn 5.850% 2/01/37							
03/17/2017 060006871406	S	- 35,000.000	1.1900		41,651	41,384	267
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
03/21/2017 060006871406	B	120,000.000	1.4688		- 176,261	176,261	
Issue: 172967JU6 - Citigroup Inc 4.650% 7/30/45							
03/21/2017 060006871406	S	- 130,000.000	1.0341		134,436	134,207	229
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/22/2017 060006871406	S	- 270,000.000	.9724		262,543	262,026	517
Issue: 26442EAE0 - Duke Energy Ohio Inc 3.700% 6/15/46							
03/22/2017 060006871406	B	315,000.000	.9346		- 294,405	294,405	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/23/2017 060006871406	S	- 60,000.000	.9703		58,219	58,220	- 1

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/23/2017 060006871406	S	- 45,000.000	.9695		43,625	43,665	- 40
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/23/2017 060006871406	S	- 85,000.000	.9695		82,404	82,479	- 75
Issue: 00206RDR0 - At T Inc 5.250% 3/01/37							
03/23/2017 060006871406	B	130,000.000	1.0202		- 132,630	132,630	
Issue: 94974BGE4 - Wells Fargo Co Mtn 4.650% 11/04/44							
03/23/2017 060006871406	B	75,000.000	1.0099		- 75,744	75,744	
Issue: 913017CA5 - United Technologies 4.150% 5/15/45							
03/23/2017 060006871406	B	50,000.000	1.0115		- 50,575	50,575	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/28/2017 060006871406	S	- 430,000.000	.9694		416,831	419,815	- 2,983
Issue: 038222AM7 - Applied Materials 4.350% 4/01/47							
03/28/2017 060006871406	B	495,000.000	.9982		- 494,094	494,094	
Issue: 61746BEF9 - Morgan Stanley 3.625% 1/20/27							
03/29/2017 060006871406	S	- 105,000.000	.9937		104,336	104,081	255
Issue: 61746BEG7 - Morgan Stanley Mtn 4.375% 1/22/47							
03/29/2017 060006871406	B	65,000.000	1.0064		- 65,418	65,418	
Issue: 46625HRY8 - Jpmorgan Chase Co 3.782% 2/01/28							
03/29/2017 060006871406	B	105,000.000	1.0106		- 106,115	106,115	
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
03/29/2017 060006871406	S	- 65,000.000	1.0023		65,151	64,899	252

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/31/2017 060006871406	S	- 150,000.000	.9666		144,984	145,636	- 652
Issue: 12189LBB6 - Burlingtn North 4.125% 6/15/47							
03/31/2017 060006871406	S	- 395,000.000	.9952		393,096	390,485	2,611
Issue: 87612EBF2 - Target Corp 3.625% 4/15/46							
03/31/2017 060006871406	B	185,000.000	.9014		- 166,761	166,761	
Issue: 12189LAE1 - Burlington North 5.400% 6/01/41							
03/31/2017 060006871406	B	405,000.000	1.1718		- 474,575	474,575	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/04/2017 060006871406	S	- 25,000.000	.9791		24,477	24,273	204
Issue: 743315AS2 - Progressive Corp 4.125% 4/15/47							
04/04/2017 060006871406	B	30,000.000	1.0005		- 30,015	30,015	
Issue: 548661DJ3 - Lowe S Cos Inc 4.375% 9/15/45							
04/05/2017 060006871406	S	- 130,000.000	1.0465		136,042	140,614	- 4,572
Issue: 548661DN4 - Lowes Cos Inc 3.700% 4/15/46							
04/05/2017 060006871406	B	135,000.000	.9416		- 127,109	127,109	
Issue: 594918CA0 - Microsoft Corp 4.250% 2/06/47							
04/10/2017 060006871406	S	- 130,000.000	1.0350		134,545	134,298	247
Issue: 594918BT0 - Microsoft Corp 3.700% 8/08/46							
04/10/2017 060006871406	B	140,000.000	.9460		- 132,434	132,434	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/11/2017 060006871406	B	50,000.000	.9867		- 49,336	49,336	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 375558BG7 - Gilead Sciences Inc 4.600% 9/01/35							
04/11/2017 060006871406	S	- 80,000.000	1.0381		83,045	80,021	3,024
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/12/2017 060006871406	S	- 185,000.000	.9877		182,716	180,407	2,310
Issue: 46625HRY8 - Jpmorgan Chase Co 3.782% 2/01/28							
04/12/2017 060006871406	S	- 415,000.000	1.0170		422,059	416,559	5,500
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
04/12/2017 060006871406	B	395,000.000	.9970		- 393,827	393,827	
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
04/12/2017 060006871406	B	210,000.000	1.0113		- 212,373	212,373	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/18/2017 060006871406	B	235,000.000	1.0072		- 236,689	236,689	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/18/2017 060006871406	S	- 175,000.000	1.0086		176,504	173,725	2,779
Issue: 172967LJ8 - Citigroup Inc 4.281% 4/24/48							
04/18/2017 060006871406	B	205,000.000	1.0000		- 205,000	205,000	
Issue: 055451AV0 - Bhp Billiton Fin 5.000% 9/30/43							
04/18/2017 060006871406	S	- 265,000.000	1.1428		302,853	290,738	12,115
Issue: 548661DQ7 - Lowes Cos Inc 4.050% 5/03/47							
04/20/2017 060006871406	B	80,000.000	1.0003		- 80,027	80,027	
Issue: 548661DN4 - Lowes Cos Inc 3.700% 4/15/46							
04/20/2017 060006871406	S	- 85,000.000	.9475		80,536	80,032	504

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/21/2017 060006871406	S	- 65,000.000	.9988		64,919	64,663	255
Issue: 00206RDH2 - At T Inc 5.150% 3/15/42							
04/21/2017 060006871406	B	95,000.000	.9998		- 94,981	94,981	
Issue: 172967LD1 - Citigroup Inc 3.887% 1/10/28							
04/24/2017 060006871406	S	- 145,000.000	1.0139		147,010	145,114	1,896
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
04/24/2017 060006871406	B	55,000.000	.9978		- 54,880	54,880	
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
04/24/2017 060006871406	S	- 65,000.000	1.0116		65,756	65,047	709
Issue: 172967LJ8 - Citigroup Inc 4.281% 4/24/48							
04/24/2017 060006871406	B	65,000.000	.9867		- 64,134	64,134	
Issue: 46647PAF3 - Jpmorgan Chase Co 3.658% 5/01/28							
04/24/2017 060006871406	B	140,000.000	.9954		- 139,356	139,356	
Issue: 21684AAF3 - Cooperatieve 3.750% 7/21/26							
04/24/2017 060006871406	S	- 65,000.000	.9911		64,422	64,705	- 283
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/25/2017 060006871406	S	- 135,000.000	.9820		132,574	134,035	- 1,461
Issue: 384802AB0 - Ww Grainger Inc 4.600% 6/15/45							
04/25/2017 060006871406	B	150,000.000	1.0775		- 161,624	161,624	
Issue: 654106AG8 - Nike Inc 3.375% 11/01/46							
04/26/2017 060006871406	B	180,000.000	.8925		- 160,646	160,646	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 654106AE3 - Nike Inc 3.875% 11/01/45							
04/26/2017 060006871406	S	- 175,000.000	.9757		170,748	177,517	- 6,769
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/27/2017 060006871406	B	20,000.000	.9791		- 19,581	19,581	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/27/2017 060006871406	B	95,000.000	.9809		- 93,189	93,189	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/27/2017 060006871406	S	- 90,000.000	.9819		88,369	88,917	- 548
Issue: 345370CS7 - Ford Motor Company 5.291% 12/08/46							
04/27/2017 060006871406	S	- 25,000.000	1.0102		25,255	25,143	112
Issue: 594918CA0 - Microsoft Corp 4.250% 2/06/47							
04/27/2017 060006871406	B	100,000.000	1.0415		- 104,150	104,150	
Issue: 713448CZ9 - Pepsico Inc 4.600% 7/17/45							
04/27/2017 060006871406	S	- 100,000.000	1.0891		108,910	111,346	- 2,436
Issue: 913017BT5 - United Technologies 4.500% 6/01/42							
04/28/2017 060006871406	S	- 130,000.000	1.0765		139,948	142,463	- 2,515
Issue: 913017CA5 - United Technologies 4.150% 5/15/45							
04/28/2017 060006871406	B	125,000.000	1.0244		- 128,048	128,048	
Issue: 313385HT6 - F H L B Disc Nts 7/05/17							
05/09/2017 060006871402	B	120,000.000	.9987		- 119,841	119,841	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/09/2017 060006871406	S	- 55,000.000	.9673		53,204	53,405	- 201

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/09/2017 060006871406	S	- 95,000.000	.9675		91,913	92,245	- 332
Issue: 68389XAW5 - Oracle Corp 4.500% 7/08/44							
05/09/2017 060006871406	B	105,000.000	1.0494		- 110,191	110,191	
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
05/09/2017 060006871406	S	- 385,000.000	.9865		379,796	381,384	- 1,588
Issue: 743315AS2 - Progressive Corp 4.125% 4/15/47							
05/09/2017 060006871406	B	60,000.000	1.0140		- 60,839	60,839	
Issue: 22160KAM7 - Costco Wholesale 3.000% 5/18/27							
05/09/2017 060006871406	B	390,000.000	.9914		- 386,634	386,634	
Issue: 912803EW9 - U S Treas Bd Strip 2/15/47							
05/09/2017 060006871424	B	16,300,000.000	.3949		- 6,436,381	6,436,381	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/10/2017 060006871406	B	65,000.000	.9730		- 63,243	63,243	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/10/2017 060006871406	S	- 90,000.000	.9731		87,581	87,395	186
Issue: 61746BEG7 - Morgan Stanley Mtn 4.375% 1/22/47							
05/10/2017 060006871406	S	- 75,000.000	1.0118		75,884	74,712	1,172
Issue: 694308HF7 - Pacific Gas Elec 5.125% 11/15/43							
05/10/2017 060006871406	S	- 105,000.000	1.1587		121,668	104,839	16,828
Issue: 695114BZ0 - Pacificorp 5.250% 6/15/35							
05/10/2017 060006871406	B	125,000.000	1.1587		- 144,831	144,831	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 694308HH3 - Pacific Gas Electric 4.750% 2/15/44							
05/10/2017 060006871406	B	110,000.000	1.1032		- 121,348	121,348	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/11/2017 060006871406	S	- 40,000.000	.9661		38,644	38,842	- 199
Issue: 743315AS2 - Progressive Corp 4.125% 4/15/47							
05/11/2017 060006871406	B	45,000.000	1.0128		- 45,575	45,575	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/12/2017 060006871406	S	- 55,000.000	.9755		53,651	53,412	239
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/12/2017 060006871406	S	- 130,000.000	.9755		126,811	126,246	565
Issue: 61746BEG7 - Morgan Stanley Mtn 4.375% 1/22/47							
05/12/2017 060006871406	B	145,000.000	1.0189		- 147,736	147,736	
Issue: 26442EAE0 - Duke Energy Ohio Inc 3.700% 6/15/46							
05/12/2017 060006871406	B	65,000.000	.9535		- 61,976	61,976	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
05/15/2017 060006871406	S	- 300,000.000	.9979		299,355	299,241	114
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
05/15/2017 060006871406	B	660,000.000	1.0027		- 661,779	661,779	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
05/16/2017 060006871406	S	- 65,000.000	1.0011		65,071	64,823	248
Issue: 172967LJ8 - Citigroup Inc 4.281% 4/24/48							
05/16/2017 060006871406	B	75,000.000	.9945		- 74,585	74,585	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 46647PAF3 - Jpmorgan Chase Co 3.658% 5/01/28							
05/16/2017 060006871406	S	- 145,000.000	.9994		144,912	144,773	139
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
05/16/2017 060006871406	B	135,000.000	1.0042		- 135,570	135,570	
Issue: 437076BA9 - Home Depot Inc 4.200% 4/01/43							
05/16/2017 060006871406	S	- 155,000.000	1.0492		162,620	159,381	3,239
Issue: 437076BD3 - Home Depot Inc 4.875% 2/15/44							
05/16/2017 060006871406	B	145,000.000	1.1479		- 166,444	166,444	
Issue: 46647PAF3 - Jpmorgan Chase Co 3.658% 5/01/28							
05/23/2017 060006871406	S	- 70,000.000	1.0040		70,278	69,890	388
Issue: 95000U2A0 - Wells Fargo Mtn 3.584% 5/22/28							
05/23/2017 060006871406	B	70,000.000	1.0077		- 70,539	70,539	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
05/25/2017 060006871406	B	825,000.000	1.0148		- 837,246	837,246	
Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46							
05/25/2017 060006871406	S	- 950,000.000	1.0965		1,041,685	1,012,355	29,330
Issue: 172967LD1 - Citigroup Inc 3.887% 1/10/28							
05/30/2017 060006871406	B	170,000.000	1.0185		- 173,138	173,138	
Issue: 46647PAF3 - Jpmorgan Chase Co 3.658% 5/01/28							
05/30/2017 060006871406	S	- 165,000.000	1.0052		165,860	164,741	1,119
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
05/31/2017 060006871402	B	15,000.000	1.0271		- 15,407	15,407	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 913017CP2 - United Technologies 4.050% 5/04/47							
05/31/2017 060006871406	S	- 95,000.000	1.0238		97,259	96,943	316
Issue: 913017CA5 - United Technologies 4.150% 5/15/45							
05/31/2017 060006871406	B	100,000.000	1.0362		- 103,621	103,621	
Issue: 313385GR1 - F H L B Disc Nts 6/09/17							
06/05/2017 060006871402	S	- 100,000.000	.9999		99,801	99,801	
Issue: 912796LT4 - U S Treasury Bill 9/07/17							
06/07/2017 060006871406	B	150,000.000	.9975		- 149,630	149,630	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/15/2017 060006871406	S	- 45,000.000	1.0431		46,941	46,191	749
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/21/2017 060006871406	B	100,000.000	1.0561		- 105,609	105,609	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/21/2017 060006871406	B	50,000.000	1.0511		- 52,555	52,555	
Issue: 172967KR1 - Citigroup Inc 4.750% 5/18/46							
06/21/2017 060006871406	S	- 125,000.000	1.0666		133,324	123,993	9,331
Issue: 172967KR1 - Citigroup Inc 4.750% 5/18/46							
06/21/2017 060006871406	S	- 60,000.000	1.0574		63,443	59,517	3,927
Issue: 548661CX3 - Lowes Companies Inc 4.650% 4/15/42							
06/26/2017 060006871406	S	- 60,000.000	1.1256		67,538	64,061	3,476
Issue: 548661DJ3 - Lowe S Cos Inc 4.375% 9/15/45							
06/26/2017 060006871406	B	55,000.000	1.0855		- 59,703	59,703	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 46647PAF3 - Jpmorgan Chase Co 3.658% 5/01/28							
06/28/2017 060006871406	S	- 395,000.000	1.0092		398,650	394,380	4,270
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
06/28/2017 060006871406	B	370,000.000	1.0120		- 374,452	374,452	
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
06/28/2017 060006871406	B	40,000.000	1.0139		- 40,556	40,556	
Issue: 95000U2A0 - Wells Fargo Mtn 3.584% 5/22/28							
06/28/2017 060006871406	S	- 40,000.000	1.0177		40,707	40,073	634
Issue: 437076BS0 - Home Depot Inc 3.900% 6/15/47							
06/28/2017 060006871406	B	165,000.000	1.0271		- 169,473	169,473	
Issue: 437076AV4 - Home Depot Inc 5.950% 4/01/41							
06/28/2017 060006871406	S	- 160,000.000	1.3304		212,867	212,368	499
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/29/2017 060006871406	S	- 45,000.000	1.0369		46,659	47,070	- 410
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
06/29/2017 060006871406	B	50,000.000	1.0545		- 52,727	52,727	
Issue: 46647PAF3 - Jpmorgan Chase Co 3.658% 5/01/28							
06/29/2017 060006871406	S	- 110,000.000	1.0069		110,759	109,827	932
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
06/29/2017 060006871406	B	105,000.000	1.0095		- 106,001	106,001	
Issue: 437076BS0 - Home Depot Inc 3.900% 6/15/47							
06/29/2017 060006871406	B	95,000.000	1.0235		- 97,233	97,233	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 437076AV4 - Home Depot Inc 5.950% 4/01/41							
06/29/2017 060006871406	S	- 90,000.000	1.3267		119,399	119,457	- 59
Issue: 375558BG7 - Gilead Sciences Inc 4.600% 9/01/35							
07/05/2017 060006871406	B	200,000.000	1.0793		- 215,866	215,866	
Issue: 375558BJ1 - Gilead Sciences Inc 4.000% 9/01/36							
07/05/2017 060006871406	S	- 200,000.000	1.0078		201,566	198,860	2,706
Issue: 71656LBQ3 - Petroleos Mexicanos 6.500% 3/13/27							
07/07/2017 060006871402	B	15,000.000	1.0700		- 16,050	16,050	
Issue: 80282KAN6 - Santander Holdings 4.400% 7/13/27							
07/12/2017 060006871402	B	5,000.000	1.0097		- 5,048	5,048	
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
07/17/2017 060006871406	S	- 725,000.000	1.0066		729,786	731,720	- 1,934
Issue: 172967LP4 - Citigroup Inc 3.668% 7/24/28							
07/17/2017 060006871406	B	765,000.000	1.0000		- 765,000	765,000	
Issue: 80282KAN6 - Santander Holdings 4.400% 7/13/27							
07/18/2017 060006871402	B	3,000.000	1.0160		- 3,048	3,048	
Issue: 46625HRY8 - Jpmorgan Chase Co 3.782% 2/01/28							
07/18/2017 060006871406	S	- 100,000.000	1.0260		102,602	100,376	2,226
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/18/2017 060006871406	B	35,000.000	1.0300		- 36,050	36,050	
Issue: 172967LJ8 - Citigroup Inc 4.281% 4/24/48							
07/18/2017 060006871406	S	- 55,000.000	1.0264		56,450	55,943	507

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967LP4 - Citigroup Inc 3.668% 7/24/28							
07/18/2017 060006871406	B	115,000.000	1.0035		- 115,403	115,403	
Issue: 46647PAK2 - Jpmorgan Chase Co 4.032% 7/24/48							
07/18/2017 060006871406	B	45,000.000	1.0066		- 45,297	45,297	
Issue: 585055BU9 - Medtronic Inc 4.625% 3/15/45							
07/18/2017 060006871406	S	- 200,000.000	1.1439		228,788	217,412	11,376
Issue: 585055BD7 - Medtronic Inc 4.625% 3/15/44							
07/18/2017 060006871406	B	210,000.000	1.1376		- 238,886	238,886	
Issue: 375558BJ1 - Gilead Sciences Inc 4.000% 9/01/36							
07/18/2017 060006871406	S	- 55,000.000	1.0239		56,315	54,687	1,628
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/20/2017 060006871406	S	- 175,000.000	1.0372		181,508	180,078	1,430
Issue: 459200HF1 - IBM Corp 4.000% 6/20/42							
07/20/2017 060006871406	B	220,000.000	1.0200		- 224,398	224,398	
Issue: 25470DAK5 - Discovery 3.450% 3/15/25							
07/21/2017 060006871402	S	- 10,000.000	.9882		9,882	9,983	- 101
Issue: 46647PAJ5 - Jpmorgan Chase Co 3.882% 7/24/38							
07/27/2017 060006871406	B	135,000.000	.9971		- 134,609	134,609	
Issue: 46647PAK2 - Jpmorgan Chase Co 4.032% 7/24/48							
07/27/2017 060006871406	S	- 105,000.000	1.0016		105,163	105,366	- 204
Issue: 80282KAN6 - Santander Holdings 4.400% 7/13/27							
07/28/2017 060006871402	B	3,000.000	1.0193		- 3,058	3,058	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
07/28/2017 060006871406	B	230,000.000	1.0072		- 231,653	231,653	
Issue: 046353AL2 - Astrazeneca Plc 3.375% 11/16/25							
07/28/2017 060006871406	S	- 270,000.000	1.0271		277,325	271,272	6,053
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/31/2017 060006871406	S	- 135,000.000	1.0192		137,595	137,430	164
Issue: 761713BB1 - Reynolds American 5.850% 8/15/45							
07/31/2017 060006871406	B	150,000.000	1.2186		- 182,796	182,796	
Issue: 61746BEG7 - Morgan Stanley Mtn 4.375% 1/22/47							
08/01/2017 060006871406	B	45,000.000	1.0540		- 47,430	47,430	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/01/2017 060006871406	S	- 165,000.000	1.0263		169,331	168,287	1,044
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/01/2017 060006871406	S	- 40,000.000	1.0239		40,956	40,797	159
Issue: 404280BK4 - Hsbc Holdings Plc 4.041% 3/13/28							
08/01/2017 060006871406	S	- 90,000.000	1.0508		94,572	90,263	4,309
Issue: 12189LBB6 - Burlingtn North 4.125% 6/15/47							
08/01/2017 060006871406	S	- 150,000.000	1.0557		158,361	158,063	299
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
08/01/2017 060006871406	B	85,000.000	1.0095		- 85,810	85,810	
Issue: 02209SAM5 - Altria Group Inc 4.250% 8/09/42							
08/01/2017 060006871406	B	215,000.000	1.0174		- 218,743	218,743	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 12189LAE1 - Burlington North 5.400% 6/01/41							
08/01/2017 060006871406	B	160,000.000	1.2236		- 195,778	195,778	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/02/2017 060006871406	B	5,000.000	1.0300		- 5,150	5,150	
Issue: 46647PAJ5 - Jpmorgan Chase Co 3.882% 7/24/38							
08/02/2017 060006871406	B	50,000.000	1.0086		- 50,430	50,430	
Issue: 46647PAK2 - Jpmorgan Chase Co 4.032% 7/24/48							
08/02/2017 060006871406	S	- 5,000.000	1.0145		5,072	5,017	55
Issue: 46647PAK2 - Jpmorgan Chase Co 4.032% 7/24/48							
08/02/2017 060006871406	S	- 40,000.000	1.0145		40,580	40,140	440
Issue: 172967LD1 - Citigroup Inc 3.887% 1/10/28							
08/07/2017 060006871406	S	- 80,000.000	1.0216		81,728	80,662	1,066
Issue: 774341AK7 - Rockwell Collins Inc 3.500% 3/15/27							
08/07/2017 060006871406	S	- 170,000.000	1.0227		173,866	169,720	4,146
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
08/07/2017 060006871406	B	155,000.000	1.0103		- 156,598	156,598	
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
08/07/2017 060006871406	B	75,000.000	1.0092		- 75,691	75,691	
Issue: 38141GWB6 - Goldman Sachs Group 3.850% 1/26/27							
08/08/2017 060006871406	S	- 165,000.000	1.0195		168,224	165,256	2,968
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/08/2017 060006871406	B	85,000.000	1.0267		- 87,271	87,271	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967LJ8 - Citigroup Inc 4.281% 4/24/48							
08/08/2017 060006871406	S	- 100,000.000	1.0162		101,618	101,715	- 97
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
08/08/2017 060006871406	B	140,000.000	1.0100		- 141,400	141,400	
Issue: 68389XBG9 - Oracle Corp 4.375% 5/15/55							
08/09/2017 060006871406	S	- 75,000.000	1.0580		79,349	73,178	6,171
Issue: 68389XBJ3 - Oracle Corp 4.000% 7/15/46							
08/09/2017 060006871406	B	90,000.000	1.0066		- 90,593	90,593	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/10/2017 060006871406	B	125,000.000	1.0413		- 130,156	130,156	
Issue: 38141GVS0 - Goldman Sachs Group 4.750% 10/21/45							
08/10/2017 060006871406	S	- 145,000.000	1.0975		159,130	162,842	- 3,712
Issue: 95000U2A0 - Wells Fargo Mtn 3.584% 5/22/28							
08/14/2017 060006871406	S	- 280,000.000	1.0142		283,984	280,513	3,472
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
08/14/2017 060006871406	B	260,000.000	1.0034		- 260,894	260,894	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
08/17/2017 060006871406	S	- 120,000.000	1.0438		125,250	124,734	516
Issue: 05526DBE4 - Bat Capital Corp 4.540% 8/15/47							
08/17/2017 060006871406	B	150,000.000	1.0093		- 151,400	151,400	
Issue: 037833CH1 - Apple Inc 4.250% 2/09/47							
08/29/2017 060006871406	S	- 170,000.000	1.0854		184,518	171,096	13,422

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 037833CD0 - Apple Inc 3.850% 8/04/46							
08/29/2017 060006871406	B	180,000.000	1.0186		- 183,348	183,348	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
08/31/2017 060006871406	S	- 65,000.000	1.0536		68,484	68,023	461
Issue: 025816BF5 - American Express Co 4.050% 12/03/42							
08/31/2017 060006871406	B	85,000.000	1.0247		- 87,101	87,101	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/01/2017 060006871406	S	- 135,000.000	1.0513		141,919	141,588	331
Issue: 87612EBF2 - Target Corp 3.625% 4/15/46							
09/01/2017 060006871406	B	175,000.000	.9419		- 164,833	164,833	
Issue: 172967LJ8 - Citigroup Inc 4.281% 4/24/48							
09/08/2017 060006871406	S	- 80,000.000	1.0416		83,324	81,372	1,952
Issue: 61744YAL2 - Morgan Stanley 3.971% 7/22/38							
09/08/2017 060006871406	B	105,000.000	1.0043		- 105,456	105,456	
Issue: 233851CU6 - Daimler Finance Na 3.450% 1/06/27							
09/11/2017 060006871406	S	- 300,000.000	1.0310		309,291	298,794	10,497
Issue: 29736RAK6 - Estee Lauder Co 4.150% 3/15/47							
09/11/2017 060006871406	S	- 165,000.000	1.0579		174,557	165,035	9,522
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/11/2017 060006871406	B	145,000.000	1.0530		- 152,680	152,680	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/11/2017 060006871406	S	- 210,000.000	1.0554		221,624	221,771	- 147

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
09/11/2017 060006871406	B	275,000.000	1.0120		- 278,309	278,309	
Issue: 039483BM3 - Archer Daniels 3.750% 9/15/47							
09/11/2017 060006871406	B	245,000.000	.9954		- 243,861	243,861	
Issue: 437076BS0 - Home Depot Inc 3.900% 6/15/47							
09/14/2017 060006871406	S	- 145,000.000	1.0239		148,470	145,712	2,758
Issue: 437076BH4 - Home Depot Inc 4.250% 4/01/46							
09/14/2017 060006871406	B	145,000.000	1.0765		- 156,088	156,088	
Issue: 743315AS2 - Progressive Corp 4.125% 4/15/47							
09/19/2017 060006871406	B	40,000.000	1.0500		- 42,000	42,000	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/19/2017 060006871406	S	- 35,000.000	1.0384		36,345	36,431	- 85
Issue: 61746BEG7 - Morgan Stanley Mtn 4.375% 1/22/47							
09/22/2017 060006871406	S	- 65,000.000	1.0531		68,453	66,246	2,207
Issue: 61744YAL2 - Morgan Stanley 3.971% 7/22/38							
09/22/2017 060006871406	B	85,000.000	1.0038		- 85,321	85,321	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/25/2017 060006871406	S	- 150,000.000	1.0475		157,131	156,335	796
Issue: 00115AAG4 - Aep Transmission 3.750% 12/01/47							
09/25/2017 060006871406	B	175,000.000	.9976		- 174,578	174,578	
Issue: 548661DQ7 - Lowes Cos Inc 4.050% 5/03/47							
09/27/2017 060006871406	B	170,000.000	1.0215		- 173,662	173,662	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/27/2017 060006871406	B	45,000.000	1.0327		- 46,470	46,470	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/27/2017 060006871406	B	40,000.000	1.0302		- 41,206	41,206	
Issue: 548661DN4 - Lowes Cos Inc 3.700% 4/15/46							
09/27/2017 060006871406	S	- 180,000.000	.9666		173,983	174,557	- 574
Issue: 172967KR1 - Citigroup Inc 4.750% 5/18/46							
09/27/2017 060006871406	S	- 55,000.000	1.0743		59,089	54,557	4,532
Issue: 949746RF0 - Wells Fargo Company 5.606% 1/15/44							
09/27/2017 060006871406	S	- 45,000.000	1.2046		54,207	54,094	113
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/28/2017 060006871406	B	45,000.000	1.0245		- 46,104	46,104	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
09/28/2017 060006871406	S	- 50,000.000	1.4503		72,515	71,489	1,025
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/29/2017 060006871406	S	- 120,000.000	1.0278		123,338	123,491	- 154
Issue: 74432QBY0 - Prudential Fin Mtn 5.100% 8/15/43							
09/29/2017 060006871406	B	140,000.000	1.1638		- 162,928	162,928	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/02/2017 060006871406	S	- 55,000.000	1.0275		56,513	56,600	- 88
Issue: 19416QEK2 - Colgate Mtn 3.700% 8/01/47							
10/02/2017 060006871406	B	63,000.000	.9925		- 62,529	62,529	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967LD1 - Citigroup Inc 3.887% 1/10/28							
10/05/2017 060006871406	S	- 90,000.000	1.0306		92,757	90,745	2,011
Issue: 95000U2A0 - Wells Fargo Mtn 3.584% 5/22/28							
10/05/2017 060006871406	B	90,000.000	1.0153		- 91,376	91,376	
Issue: 931142DW0 - Walmart Stores Inc 3.625% 12/15/47							
10/11/2017 060006871406	B	1,135,000.000	.9985		- 1,133,275	1,133,275	
Issue: 002824BG4 - Abbott Laboratories 4.750% 11/30/36							
10/11/2017 060006871406	B	195,000.000	1.0993		- 214,369	214,369	
Issue: 009279AC4 - Airbus SE 3.950% 4/10/47							
10/11/2017 060006871406	B	105,000.000	1.0477		- 110,007	110,007	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/11/2017 060006871406	B	30,000.000	1.0256		- 30,769	30,769	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/11/2017 060006871406	S	- 95,000.000	1.0278		97,642	97,310	332
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/11/2017 060006871406	S	- 50,000.000	1.0278		51,391	51,216	175
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/11/2017 060006871406	S	- 135,000.000	1.0278		138,755	138,283	472
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/11/2017 060006871406	S	- 1,020,000.000	1.0227		1,043,109	1,048,563	- 5,453
Issue: 912796MC0 - U S Treasury Bill 11/16/17							
10/11/2017 060006871406	S	- 690,000.000	.9991		688,273	688,273	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 478160BV5 - Johnson Johnson 3.700% 3/01/46							
10/11/2017 060006871406	B	55,000.000	1.0451		- 57,479	57,479	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/12/2017 060006871406	B	315,000.000	1.0234		- 322,383	322,383	
Issue: 375558BK8 - Gilead Sciences Inc 4.150% 3/01/47							
10/13/2017 060006871406	B	160,000.000	1.0293		- 164,693	164,693	
Issue: 375558BJ1 - Gilead Sciences Inc 4.000% 9/01/36							
10/13/2017 060006871406	S	- 205,000.000	1.0386		212,917	203,832	9,086
Issue: 548661DE4 - Lowe S Cos Inc 4.250% 9/15/44							
10/19/2017 060006871406	B	240,000.000	1.0630		- 255,113	255,113	
Issue: 548661DQ7 - Lowes Cos Inc 4.050% 5/03/47							
10/19/2017 060006871406	S	- 230,000.000	1.0371		238,528	229,607	8,921
Issue: 61746BEG7 - Morgan Stanley Mtn 4.375% 1/22/47							
10/20/2017 060006871406	S	- 45,000.000	1.0644		47,899	45,937	1,962
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/20/2017 060006871406	B	40,000.000	1.0219		- 40,875	40,875	
Issue: 172967LP4 - Citigroup Inc 3.668% 7/24/28							
10/20/2017 060006871406	S	- 400,000.000	1.0148		405,924	400,183	5,741
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
10/20/2017 060006871406	B	385,000.000	.9889		- 380,729	380,729	
Issue: 172967LS8 - Citigroup Inc 3.520% 10/27/28							
10/23/2017 060006871406	B	315,000.000	1.0000		- 315,000	315,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 61746BEG7 - Morgan Stanley Mtn 4.375% 1/22/47							
10/23/2017 060006871406	S	- 35,000.000	1.0698		37,444	35,729	1,715
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/23/2017 060006871406	B	30,000.000	1.0239		- 30,717	30,717	
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
10/23/2017 060006871406	S	- 305,000.000	.9895		301,795	304,076	- 2,281
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/24/2017 060006871406	B	60,000.000	1.0156		- 60,938	60,938	
Issue: 94974BFP0 - Wells Fargo Com Mtn 5.375% 11/02/43							
10/24/2017 060006871406	S	- 70,000.000	1.1707		81,946	78,994	2,951
Issue: 38148YAA6 - Goldman Sachs Group 4.017% 10/31/38							
10/25/2017 060006871406	B	85,000.000	.9990		- 84,918	84,918	
Issue: 38148YAA6 - Goldman Sachs Group 4.017% 10/31/38							
10/25/2017 060006871406	B	95,000.000	.9990		- 94,909	94,909	
Issue: 172967LD1 - Citigroup Inc 3.887% 1/10/28							
10/25/2017 060006871406	S	- 150,000.000	1.0234		153,507	152,813	694
Issue: 172967LP4 - Citigroup Inc 3.668% 7/24/28							
10/25/2017 060006871406	S	- 155,000.000	1.0050		155,777	155,071	706
Issue: 907818EN4 - Union Pacific Corp 4.000% 4/15/47							
10/26/2017 060006871406	S	- 135,000.000	1.0346		139,667	133,489	6,178
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/26/2017 060006871406	B	180,000.000	1.0098		- 181,772	181,772	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 375558BG7 - Gilead Sciences Inc 4.600% 9/01/35							
10/26/2017 060006871406	S	- 75,000.000	1.1084		83,130	80,950	2,180
Issue: 907818EJ3 - Union Pacific Corp 4.050% 3/01/46							
10/26/2017 060006871406	B	140,000.000	1.0406		- 145,680	145,680	
Issue: 20030NBK6 - Comcast Corp 4.750% 3/01/44							
10/26/2017 060006871406	S	- 205,000.000	1.1058		226,687	225,069	1,618
Issue: 375558BJ1 - Gilead Sciences Inc 4.000% 9/01/36							
10/26/2017 060006871406	B	75,000.000	1.0364		- 77,730	77,730	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/30/2017 060006871406	S	- 80,000.000	1.0241		81,925	81,427	498
Issue: 125509BW8 - Cigna Corp 3.875% 10/15/47							
10/30/2017 060006871406	B	95,000.000	.9734		- 92,469	92,469	
Issue: 548661DE4 - Lowe S Cos Inc 4.250% 9/15/44							
11/01/2017 060006871406	B	75,000.000	1.0671		- 80,030	80,030	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
11/01/2017 060006871406	S	- 65,000.000	1.0313		67,031	66,348	683
Issue: 010392FR4 - Alabama Power Co 3.700% 12/01/47							
11/02/2017 060006871406	B	495,000.000	.9987		- 494,361	494,361	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
11/02/2017 060006871406	B	260,000.000	1.0347		- 269,019	269,019	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
11/02/2017 060006871406	S	- 440,000.000	1.0332		454,592	452,489	2,104

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 010392FM5 - Alabama Power Co 3.750% 3/01/45							
11/02/2017 060006871406	S	- 310,000.000	1.0160		314,945	306,526	8,418
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
11/03/2017 060006871406	B	130,000.000	1.0358		- 134,652	134,652	
Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46							
11/03/2017 060006871406	S	- 150,000.000	1.1263		168,941	166,589	2,351
Issue: 20030NCB5 - Comcast Corporation 3.969% 11/01/47							
11/06/2017 060006871406	B	35,000.000	.9944		- 34,804	34,804	
Issue: 20030NBE0 - Comcast Corp 4.650% 7/15/42							
11/06/2017 060006871406	S	- 35,000.000	1.1045		38,657	38,098	559
Issue: 743315AS2 - Progressive Corp 4.125% 4/15/47							
11/07/2017 060006871406	S	- 55,000.000	1.0668		58,672	55,963	2,709
Issue: 532457BR8 - Eli Lilly Co 3.950% 5/15/47							
11/07/2017 060006871406	S	- 215,000.000	1.0691		229,863	216,750	13,113
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
11/07/2017 060006871406	B	50,000.000	1.0463		- 52,313	52,313	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
11/07/2017 060006871406	B	195,000.000	1.0450		- 203,775	203,775	
Issue: 867224AB3 - Suncor Energy Inc 4.000% 11/15/47							
11/08/2017 060006871406	B	450,000.000	.9950		- 447,741	447,741	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
11/08/2017 060006871406	S	- 380,000.000	1.0440		396,729	393,795	2,934

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 05526DBE4 - Bat Capital Corp 4.540% 8/15/47							
11/08/2017 060006871406	S	- 160,000.000	1.0366		165,859	160,539	5,320
Issue: 761713BB1 - Reynolds American 5.850% 8/15/45							
11/08/2017 060006871406	B	150,000.000	1.2256		- 183,837	183,837	
Issue: 12189LAU5 - Burlington North 4.550% 9/01/44							
11/09/2017 060006871406	B	60,000.000	1.1249		- 67,493	67,493	
Issue: 867224AB3 - Suncor Energy Inc 4.000% 11/15/47							
11/09/2017 060006871406	B	145,000.000	.9905		- 143,623	143,623	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
11/09/2017 060006871406	S	- 120,000.000	1.0389		124,669	124,542	126
Issue: 12189LAW1 - Burlingtn Santa Fe 4.150% 4/01/45							
11/09/2017 060006871406	S	- 60,000.000	1.0682		64,094	59,351	4,743
Issue: 035240AG5 - Anheuser Busch Inbev 4.950% 1/15/42							
11/13/2017 060006871406	B	500,000.000	1.1115		- 555,745	555,745	
Issue: 68389XBQ7 - Oracle Corp 4.000% 11/15/47							
11/13/2017 060006871406	B	345,000.000	1.0038		- 346,308	346,308	
Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46							
11/13/2017 060006871406	S	- 465,000.000	1.1104		516,345	516,731	- 386
Issue: 68389XBJ3 - Oracle Corp 4.000% 7/15/46							
11/13/2017 060006871406	S	- 355,000.000	1.0054		356,899	353,125	3,774
Issue: 61746BEG7 - Morgan Stanley Mtn 4.375% 1/22/47							
11/15/2017 060006871406	B	145,000.000	1.0490		- 152,098	152,098	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
11/15/2017 060006871406	B	130,000.000	.9885		- 128,502	128,502	
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
11/15/2017 060006871406	S	- 125,000.000	.9908		123,848	122,753	1,094
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
11/22/2017 060006871406	B	145,000.000	.9961		- 144,434	144,434	
Issue: 00206RCQ3 - At T Inc 4.750% 5/15/46							
11/22/2017 060006871406	S	- 200,000.000	.9683		193,650	193,014	636
Issue: 037833DG2 - Apple Inc 3.750% 11/13/47							
11/28/2017 060006871406	S	- 65,000.000	1.0080		65,521	65,173	348
Issue: 037833BA7 - Apple Inc 3.450% 2/09/45							
11/28/2017 060006871406	B	70,000.000	.9598		- 67,187	67,187	
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
11/29/2017 060006871406	S	- 180,000.000	.9840		177,117	177,894	- 777
Issue: 03073EAQ8 - Amerisourcebergen 4.300% 12/15/47							
11/29/2017 060006871406	B	215,000.000	.9951		- 213,955	213,955	
Issue: 4042Q1AB3 - Hsbc Bank USA Mtn 5.625% 8/15/35							
12/01/2017 060006871406	S	- 60,000.000	1.2456		74,735	72,437	2,298
Issue: 404280AJ8 - Hsbc Holdings Plc 6.800% 6/01/38							
12/01/2017 060006871406	B	55,000.000	1.3620		- 74,908	74,908	
Issue: 912796MJ5 - U S Treasury Bill 12/28/17							
12/05/2017 060006871424	B	2,700,000.000	.9993		- 2,698,134	2,698,134	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 717081DK6 - Pfizer Inc 4.400% 5/15/44							
12/06/2017 060006871406	S	- 215,000.000	1.1414		245,403	230,323	15,080
Issue: 459200HF1 - IBM Corp 4.000% 6/20/42							
12/06/2017 060006871406	S	- 250,000.000	1.0638		265,945	251,152	14,793
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
12/06/2017 060006871406	B	195,000.000	1.0063		- 196,219	196,219	
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
12/06/2017 060006871406	B	205,000.000	1.0069		- 206,409	206,409	
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
12/06/2017 060006871406	B	65,000.000	1.0044		- 65,284	65,284	
Issue: 94974BGK0 - Wells Fargo Company 3.900% 5/01/45							
12/06/2017 060006871406	S	- 75,000.000	1.0346		77,594	72,351	5,243
Issue: 478160CM4 - Johnson Johnson 3.500% 1/15/48							
12/08/2017 060006871406	B	175,000.000	1.0099		- 176,727	176,727	
Issue: 478160BV5 - Johnson Johnson 3.700% 3/01/46							
12/08/2017 060006871406	S	- 180,000.000	1.0451		188,114	188,444	- 330
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
12/12/2017 060006871406	B	120,000.000	.9919		- 119,025	119,025	
Issue: 92343VCM4 - Verizon Comm 5.012% 8/21/54							
12/12/2017 060006871406	S	- 140,000.000	1.0189		142,640	137,622	5,019
Issue: 92343VDD3 - Verizon 2.625% 8/15/26							
12/13/2017 060006871402	S	- 8,000.000	.9409		7,527	7,367	161

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912796NW5 - U S Treasury Bill 3/15/18							
12/13/2017 060006871406	B	1,990,000.000	.9967		- 1,983,506	1,983,506	
Issue: 92343VDD3 - Verizon 2.625% 8/15/26							
12/15/2017 060006871402	S	- 8,000.000	.9390		7,512	7,367	145
Issue: 035240AG5 - Anheuser Busch Inbev 4.950% 1/15/42							
12/15/2017 060006871406	S	- 220,000.000	1.1640		256,076	244,528	11,548
Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46							
12/15/2017 060006871406	B	205,000.000	1.1636		- 238,546	238,546	
Issue: 05723KAC4 - Baker Hughes A Ge Co 4.080% 12/15/47							
12/18/2017 060006871406	B	155,000.000	1.0146		- 157,261	157,261	
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
12/18/2017 060006871406	S	- 130,000.000	1.0091		131,178	129,875	1,303
Issue: 92343VDD3 - Verizon 2.625% 8/15/26							
12/20/2017 060006871402	S	- 5,000.000	.9322		4,661	4,604	57
Total For Citigroup Global Markets Inc.				**0**	**74,753,299**	**74,523,604**	**229,690**
Broker: J.P. Morgan Securities LLC							
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/03/2017 060006871406	S	- 295,000.000	.9608		283,430	284,241	- 811
Issue: 233851CU6 - Daimler Finance Na 3.450% 1/06/27							
01/03/2017 060006871406	B	300,000.000	.9960		- 298,794	298,794	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967KY6 - Citigroup Inc 3.200% 10/21/26							
01/04/2017 060006871406	S	- 150,000.000	.9531		142,970	143,979	- 1,010
Issue: 172967LD1 - Citigroup Inc 3.887% 1/10/28							
01/04/2017 060006871406	B	150,000.000	1.0026		- 150,383	150,383	
Issue: 172967LD1 - Citigroup Inc 3.887% 1/10/28							
01/09/2017 060006871406	B	70,000.000	.9995		- 69,966	69,966	
Issue: 46625HRS1 - Jpmorgan Chase Co 3.200% 6/15/26							
01/09/2017 060006871406	S	- 75,000.000	.9696		72,719	74,129	- 1,411
Issue: 01F042616 - F N M A Tba 30Yr 4.500% 1/15/45							
01/10/2017 060006871402	S	- 252,000.000	1.0763		271,235	271,190	45
Issue: 01F042624 - F N M A Tba 30Yr 4.500% 2/15/44							
01/10/2017 060006871402	B	252,000.000	1.0753		- 270,979	270,979	
Issue: 92343VCK8 - Verizon Comm 4.862% 8/21/46							
01/11/2017 060006871402	S	- 9,000.000	1.0080		9,072	9,542	- 470
Issue: 00206RCT7 - At T Inc 4.125% 2/17/26							
01/11/2017 060006871402	B	6,000.000	1.0136		- 6,081	6,081	
Issue: 92343VDD3 - Verizon 2.625% 8/15/26							
01/11/2017 060006871402	B	21,000.000	.9203		- 19,326	19,326	
Issue: 92343VCK8 - Verizon Comm 4.862% 8/21/46							
01/17/2017 060006871402	S	- 8,000.000	1.0197		8,158	8,482	- 324
Issue: 01F022428 - F N M A Tba 15Yr 2.500% 2/15/29							
01/17/2017 060006871402	B	55,000.000	1.0052		- 55,288	55,288	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 949746SH5 - Wells Fargo Company 3.000% 10/23/26							
01/17/2017 060006871406	S	- 645,000.000	.9514		613,627	635,113	- 21,486
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/17/2017 060006871406	B	120,000.000	.9713		- 116,550	116,550	
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/17/2017 060006871406	B	595,000.000	.9716		- 578,080	578,080	
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/17/2017 060006871406	B	165,000.000	.9716		- 160,308	160,308	
Issue: 57636QAH7 - Mastercard Inc 3.800% 11/21/46							
01/17/2017 060006871406	S	- 195,000.000	.9896		192,964	191,740	1,225
Issue: 71644EAJ1 - Petro Canada 6.800% 5/15/38							
01/17/2017 060006871406	S	- 155,000.000	1.3250		205,377	190,929	14,448
Issue: 90351DAF4 - Ubs Group Funding 4.125% 4/15/26							
01/17/2017 060006871406	S	- 135,000.000	1.0159		137,141	135,051	2,090
Issue: 46625HRV4 - Jp Morgan Chase Co 2.950% 10/01/26							
01/17/2017 060006871406	S	- 180,000.000	.9499		170,986	179,044	- 8,059
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/17/2017 060006871406	B	145,000.000	.8613		- 124,881	124,881	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/17/2017 060006871406	B	190,000.000	.8627		- 163,905	163,905	
Issue: 06051GEU9 - Bank Of Amer Crp Mtn 3.300% 1/11/23							
01/18/2017 060006871402	S	- 15,000.000	.9990		14,985	14,436	549

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/23/2017 060006871406	B	60,000.000	.9655		- 57,928	57,928	
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/23/2017 060006871406	B	265,000.000	.9653		- 255,808	255,808	
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/23/2017 060006871406	S	- 370,000.000	.9648		356,992	356,935	57
Issue: 38141GWB6 - Goldman Sachs Group 3.850% 1/26/27							
01/23/2017 060006871406	B	415,000.000	1.0004		- 415,158	415,158	
Issue: 46625HRS1 - Jpmorgan Chase Co 3.200% 6/15/26							
01/23/2017 060006871406	S	- 290,000.000	.9677		280,621	286,633	- 6,012
Issue: 21684AAF3 - Cooperatieve 3.750% 7/21/26							
01/23/2017 060006871406	S	- 65,000.000	.9753		63,391	64,705	- 1,314
Issue: 46625HRY8 - Jpmorgan Chase Co 3.782% 2/01/28							
01/25/2017 060006871402	B	16,000.000	1.0000		- 16,000	16,000	
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/25/2017 060006871406	B	190,000.000	.9550		- 181,450	181,450	
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/25/2017 060006871406	S	- 845,000.000	.9555		807,404	808,696	- 1,292
Issue: 828807CY1 - Simon Property Group 3.250% 11/30/26							
01/25/2017 060006871406	S	- 195,000.000	.9769		190,490	194,487	- 3,998
Issue: 46625HRY8 - Jpmorgan Chase Co 3.782% 2/01/28							
01/25/2017 060006871406	B	860,000.000	1.0000		- 860,000	860,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 3140FMFN1 - F N M A #Be1972 2.500% 1/01/32							
02/01/2017 060006871402	B	54,999.170	1.0052		- 55,287	55,287	
Issue: 01F022428 - F N M A Tba 15Yr 2.500% 2/15/29							
02/01/2017 060006871402	S	- 55,000.000	1.0052		55,288	55,288	
Issue: 575767AG3 - Mass Mutual Life 8.875% 6/01/39							
02/02/2017 060006871406	S	- 65,000.000	1.5265		99,224	96,761	2,464
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
02/02/2017 060006871406	B	70,000.000	.8364		- 58,548	58,548	
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
02/03/2017 060006871406	S	- 245,000.000	.9614		235,545	234,879	666
Issue: 037833CJ7 - Apple Inc 3.350% 2/09/27							
02/03/2017 060006871406	B	250,000.000	1.0070		- 251,738	251,738	
Issue: 38145GAH3 - Goldman Sachs Group 3.500% 11/16/26							
02/07/2017 060006871406	S	- 55,000.000	.9831		54,068	54,050	18
Issue: 172967LD1 - Citigroup Inc 3.887% 1/10/28							
02/07/2017 060006871406	B	55,000.000	1.0065		- 55,355	55,355	
Issue: 01F042624 - F N M A Tba 30Yr 4.500% 2/15/44							
02/08/2017 060006871402	S	- 252,000.000	1.0785		271,776	270,995	781
Issue: 01F042632 - F N M A Tba 30Yr 4.500% 3/15/44							
02/08/2017 060006871402	B	252,000.000	1.0769		- 271,373	271,373	
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
02/08/2017 060006871406	B	365,000.000	.9698		- 353,993	353,993	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 037833CJ7 - Apple Inc 3.350% 2/09/27							
02/08/2017 060006871406	S	- 370,000.000	1.0119		374,385	370,869	3,516
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
02/14/2017 060006871406	S	- 485,000.000	.9636		467,324	468,033	- 709
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
02/14/2017 060006871406	B	545,000.000	1.0000		- 545,000	545,000	
Issue: 01F042632 - F N M A Tba 30Yr 4.500% 3/15/44							
02/15/2017 060006871402	S	- 180,000.000	1.0723		193,008	193,767	- 759
Issue: 30161MAL7 - Exelon Generation Co 4.250% 6/15/22							
02/15/2017 060006871402	S	- 5,000.000	1.0395		5,197	5,254	- 57
Issue: 037833CJ7 - Apple Inc 3.350% 2/09/27							
02/15/2017 060006871406	S	- 205,000.000	1.0027		205,545	205,768	- 223
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
02/15/2017 060006871406	B	195,000.000	.9773		- 190,582	190,582	
Issue: 30161MAL7 - Exelon Generation Co 4.250% 6/15/22							
02/16/2017 060006871402	S	- 5,000.000	1.0407		5,204	5,254	- 51
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
02/16/2017 060006871406	S	- 130,000.000	.9611		124,942	125,452	- 510
Issue: 882722KF7 - Texas ST Build 5.517% 4/01/39							
02/16/2017 060006871406	B	145,000.000	1.2559		- 182,108	182,108	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
02/28/2017 060006871406	S	- 200,000.000	.9767		195,344	195,265	79

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
02/28/2017 060006871406	S	- 260,000.000	.9767		253,947	253,844	103
Issue: 478160CF9 - Johnson Johnson 3.625% 3/03/37							
02/28/2017 060006871406	B	355,000.000	.9975		- 354,098	354,098	
Issue: 478160CG7 - Johnson Johnson 3.750% 3/03/47							
02/28/2017 060006871406	B	215,000.000	.9977		- 214,499	214,499	
Issue: 46625HRY8 - Jpmorgan Chase Co 3.782% 2/01/28							
03/01/2017 060006871406	S	- 215,000.000	1.0102		217,193	215,497	1,697
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
03/01/2017 060006871406	B	110,000.000	1.0040		- 110,444	110,444	
Issue: 01F042632 - F N M A Tba 30Yr 4.500% 3/15/44							
03/06/2017 060006871402	S	- 72,000.000	1.0704		77,068	77,535	- 467
Issue: 01F042640 - F N M A Tba 30Yr 4.500% 4/15/47							
03/06/2017 060006871402	B	72,000.000	1.0689		- 76,961	76,961	
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
03/06/2017 060006871406	S	- 280,000.000	.9785		273,984	275,601	- 1,617
Issue: 58013MFB5 - McDonalds Corp Mtn 3.500% 3/01/27							
03/06/2017 060006871406	B	290,000.000	.9948		- 288,480	288,480	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/08/2017 060006871406	B	100,000.000	.9444		- 94,438	94,438	
Issue: 097023BL8 - Boeing Co 3.500% 3/01/45							
03/08/2017 060006871406	S	- 120,000.000	.9108		109,294	110,431	- 1,137

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/09/2017 060006871406	S	- 150,000.000	.9406		141,094	143,158	- 2,065
Issue: 92343VDN1 - Verizon 4.812% 3/15/39							
03/09/2017 060006871406	B	220,000.000	.9524		- 209,532	209,532	
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
03/09/2017 060006871406	S	- 460,000.000	.9695		445,948	452,774	- 6,825
Issue: 17252MAN0 - Cintas Corporation 3.700% 4/01/27							
03/09/2017 060006871406	B	475,000.000	.9962		- 473,176	473,176	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/10/2017 060006871406	S	- 90,000.000	.9400		84,600	85,851	- 1,251
Issue: 38145GAH3 - Goldman Sachs Group 3.500% 11/16/26							
03/10/2017 060006871406	S	- 210,000.000	.9635		202,343	206,371	- 4,028
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
03/10/2017 060006871406	B	190,000.000	.9698		- 184,270	184,270	
Issue: 38141GVS0 - Goldman Sachs Group 4.750% 10/21/45							
03/10/2017 060006871406	B	105,000.000	1.0301		- 108,155	108,155	
Issue: 01F042632 - F N M A Tba 30Yr 4.500% 3/15/44							
03/13/2017 060006871402	S	- 180,000.000	1.0723		193,008	193,838	- 830
Issue: 01F042632 - F N M A Tba 30Yr 4.500% 3/15/44							
03/13/2017 060006871402	S	180,000.000	1.0723		- 193,008	193,767	759
Issue: 01F040644 - F N M A Tba 30Yr 4.000% 4/15/47							
03/15/2017 060006871402	B	200,000.000	1.0380		- 207,594	207,594	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F040644 - F N M A Tba 30Yr 4.000% 4/15/47							
03/15/2017 060006871402	S	- 65,000.000	1.0444		67,884	67,556	328
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/16/2017 060006871406	B	100,000.000	.9472		- 94,719	94,719	
Issue: 68389XAV7 - Oracle Corp 4.300% 7/08/34							
03/16/2017 060006871406	S	- 155,000.000	1.0179		157,779	160,725	- 2,946
Issue: 912803EW9 - U S Treas Bd Strip 2/15/47							
03/22/2017 060006871424	B	13,750,000.000	.3991		- 5,488,175	5,488,175	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/23/2017 060006871406	B	160,000.000	.9706		- 155,300	155,300	
Issue: 02209SAV5 - Altria Group Inc 3.875% 9/16/46							
03/23/2017 060006871406	S	- 195,000.000	.9237		180,122	188,118	- 7,997
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/29/2017 060006871406	S	- 185,000.000	.9737		180,129	179,618	511
Issue: 907818EN4 - Union Pacific Corp 4.000% 4/15/47							
03/29/2017 060006871406	B	205,000.000	.9866		- 202,243	202,243	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/30/2017 060006871406	S	- 90,000.000	.9700		87,300	87,382	- 82
Issue: 46625HRY8 - Jpmorgan Chase Co 3.782% 2/01/28							
03/30/2017 060006871406	S	- 215,000.000	1.0092		216,980	215,808	1,172
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
03/30/2017 060006871406	B	105,000.000	1.0027		- 105,279	105,279	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 375558BD4 - Gilead Sciences Inc 4.750% 3/01/46							
03/30/2017 060006871406	B	105,000.000	1.0190		- 106,993	106,993	
Issue: 3138WJJX7 - F N M A #As8377 4.000% 11/01/46							
04/01/2017 060006871402	S	- 63,844.190	1.0420		66,523	69,251	- 2,728
Issue: 31335AY51 - F H L M C Gd G60732 4.000% 2/01/46							
04/01/2017 060006871402	B	49,279.410	1.0498		- 51,736	51,736	
Issue: 31419LZY2 - F N M A #Ae9758 4.000% 12/01/40							
04/01/2017 060006871402	B	22,306.200	1.0506		- 23,435	23,435	
Issue: 3138WJBH0 - F N M A #As8139 4.000% 10/01/46							
04/01/2017 060006871402	S	- 118,195.670	1.0420		123,154	128,335	- 5,180
Issue: 01F040644 - F N M A Tba 30Yr 4.000% 4/15/47							
04/03/2017 060006871402	S	- 35,000.000	1.0505		36,766	36,483	283
Issue: 01F040644 - F N M A Tba 30Yr 4.000% 4/15/47							
04/03/2017 060006871402	S	- 90,000.000	1.0504		94,535	93,813	722
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
04/03/2017 060006871406	B	55,000.000	1.0091		- 55,501	55,501	
Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46							
04/03/2017 060006871406	S	- 240,000.000	1.0919		262,063	252,204	9,859
Issue: 46625HJB7 - Jpmorgan Chase Co 5.600% 7/15/41							
04/03/2017 060006871406	S	- 55,000.000	1.2038		66,210	65,169	1,041
Issue: 03524BAF3 - Anheuser Busch 4.625% 2/01/44							
04/03/2017 060006871406	B	250,000.000	1.0476		- 261,905	261,905	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 949746SH5 - Wells Fargo Company 3.000% 10/23/26							
04/04/2017 060006871406	S	- 540,000.000	.9599		518,330	521,555	- 3,225
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/04/2017 060006871406	S	- 220,000.000	.9756		214,638	213,600	1,038
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/04/2017 060006871406	S	- 215,000.000	.9777		210,196	208,745	1,451
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
04/04/2017 060006871406	B	485,000.000	.9914		- 480,832	480,832	
Issue: 94974BGK0 - Wells Fargo Company 3.900% 5/01/45							
04/04/2017 060006871406	B	265,000.000	.9636		- 255,349	255,349	
Issue: 01F040644 - F N M A Tba 30Yr 4.000% 4/15/47							
04/05/2017 060006871402	S	- 10,000.000	1.0520		10,520	10,424	96
Issue: 01F040651 - F N M A Tba 30Yr 4.000% 5/15/44							
04/05/2017 060006871402	B	10,000.000	1.0500		- 10,500	10,500	
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
04/05/2017 060006871406	S	- 570,000.000	.9901		564,367	564,146	221
Issue: 035240AH3 - Anheuser Busch Inbev 4.439% 10/06/48							
04/05/2017 060006871406	B	115,000.000	1.0132		- 116,516	116,516	
Issue: 009279AA8 - Airbus SE 3.150% 4/10/27							
04/05/2017 060006871406	B	580,000.000	.9991		- 579,455	579,455	
Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46							
04/05/2017 060006871406	S	- 115,000.000	1.0871		125,015	120,848	4,167

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F042640 - F N M A Tba 30Yr 4.500% 4/15/47							
04/06/2017 060006871402	S	- 72,000.000	1.0750		77,403	76,810	593
Issue: 01F042657 - F N M A Tba 30Yr 4.500% 5/25/44							
04/06/2017 060006871402	B	72,000.000	1.0734		- 77,288	77,288	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/06/2017 060006871406	S	- 215,000.000	.9728		209,155	209,105	50
Issue: 02209SAM5 - Altria Group Inc 4.250% 8/09/42							
04/06/2017 060006871406	B	275,000.000	.9825		- 270,190	270,190	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/07/2017 060006871406	S	- 40,000.000	.9805		39,219	38,910	309
Issue: 94974BGU8 - Wells Fargo Mtn 4.750% 12/07/46							
04/07/2017 060006871406	B	45,000.000	1.0298		- 46,343	46,343	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/10/2017 060006871406	S	- 220,000.000	.9759		214,706	214,005	702
Issue: 68389XBJ3 - Oracle Corp 4.000% 7/15/46							
04/10/2017 060006871406	B	260,000.000	.9684		- 251,787	251,787	
Issue: 01F040644 - F N M A Tba 30Yr 4.000% 4/15/47							
04/12/2017 060006871402	S	- 65,000.000	1.0444		67,884	67,754	130
Issue: 01F040644 - F N M A Tba 30Yr 4.000% 4/15/47							
04/12/2017 060006871402	S	65,000.000	1.0444		- 67,884	67,556	- 328
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/18/2017 060006871406	B	105,000.000	1.0047		- 105,492	105,492	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
04/18/2017 060006871406	S	- 730,000.000	1.0070		735,076	725,529	9,547
Issue: 59156RAV0 - Metlife Inc 10.750% 8/01/39							
04/18/2017 060006871406	S	- 55,000.000	1.6005		88,028	80,650	7,377
Issue: 46647PAF3 - Jpmorgan Chase Co 3.658% 5/01/28							
04/18/2017 060006871406	B	770,000.000	1.0000		- 770,000	770,000	
Issue: 63946BAJ9 - Nbc Universal Media 4.450% 1/15/43							
04/18/2017 060006871406	S	- 130,000.000	1.0341		134,430	127,209	7,221
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/19/2017 060006871406	B	85,000.000	.9981		- 84,841	84,841	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/19/2017 060006871406	B	115,000.000	.9989		- 114,874	114,874	
Issue: 00206RDR0 - At T Inc 5.250% 3/01/37							
04/19/2017 060006871406	S	- 180,000.000	1.0331		185,960	181,441	4,519
Issue: 913017BT5 - United Technologies 4.500% 6/01/42							
04/19/2017 060006871406	S	- 100,000.000	1.0796		107,964	109,587	- 1,623
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/20/2017 060006871406	B	140,000.000	.9938		- 139,125	139,125	
Issue: 907818DU9 - Union Pacific Corp 4.750% 12/15/43							
04/20/2017 060006871406	S	- 160,000.000	1.1059		176,944	188,760	- 11,816
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/21/2017 060006871406	B	155,000.000	.9966		- 154,467	154,467	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 037833CH1 - Apple Inc 4.250% 2/09/47							
04/21/2017 060006871406	S	- 175,000.000	1.0389		181,811	176,128	5,683
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/24/2017 060006871406	B	95,000.000	.9858		- 93,649	93,649	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/24/2017 060006871406	S	- 30,000.000	.9883		29,648	29,801	- 153
Issue: 038222AM7 - Applied Materials 4.350% 4/01/47							
04/24/2017 060006871406	S	- 110,000.000	1.0308		113,386	109,799	3,587
Issue: 21684AAD8 - Rabobank 5.250% 8/04/45							
04/24/2017 060006871406	B	35,000.000	1.1047		- 38,665	38,665	
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
04/25/2017 060006871406	B	115,000.000	.9950		- 114,425	114,425	
Issue: 46647PAF3 - Jpmorgan Chase Co 3.658% 5/01/28							
04/25/2017 060006871406	S	- 120,000.000	.9944		119,329	119,915	- 586
Issue: 459200HF1 - IBM Corp 4.000% 6/20/42							
04/27/2017 060006871406	B	335,000.000	.9993		- 334,776	334,776	
Issue: 459200JH5 - IBM Corp 4.700% 2/19/46							
04/27/2017 060006871406	S	- 290,000.000	1.1073		321,120	308,293	12,827
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/28/2017 060006871406	B	505,000.000	.9832		- 496,498	496,498	
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
04/28/2017 060006871406	S	- 50,000.000	.9967		49,836	49,746	90

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 0258M0EL9 - American Express Mtn 3.300% 5/03/27							
04/28/2017 060006871406	B	50,000.000	.9969		- 49,844	49,844	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/01/2017 060006871406	B	105,000.000	.9733		- 102,195	102,195	
Issue: 02209SAQ6 - Altria Group Inc 4.500% 5/02/43							
05/01/2017 060006871406	S	- 125,000.000	1.0300		128,751	135,212	- 6,461
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/03/2017 060006871406	B	825,000.000	.9832		- 811,175	811,175	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/03/2017 060006871406	S	- 210,000.000	.9774		205,259	206,966	- 1,707
Issue: 878091BF3 - Teachers Insur 4.270% 5/15/47							
05/03/2017 060006871406	B	240,000.000	.9968		- 239,232	239,232	
Issue: 01F042657 - F N M A Tba 30Yr 4.500% 5/25/44							
05/04/2017 060006871402	S	- 72,000.000	1.0740		77,327	77,271	55
Issue: 01F042665 - F N M A Tba 30Yr 4.500% 6/15/45							
05/04/2017 060006871402	B	72,000.000	1.0720		- 77,186	77,186	
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
05/04/2017 060006871406	S	- 250,000.000	.9910		247,744	248,835	- 1,091
Issue: 037833CR9 - Apple Inc 3.200% 5/11/27							
05/04/2017 060006871406	B	255,000.000	1.0000		- 255,000	255,000	
Issue: 01F040669 - F N M A Tba 30Yr 4.000% 6/15/45							
05/05/2017 060006871402	B	10,000.000	1.0492		- 10,492	10,492	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F040651 - F N M A Tba 30Yr 4.000% 5/15/44							
05/05/2017 060006871402	S	- 10,000.000	1.0514		10,514	10,496	19
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/08/2017 060006871406	S	- 530,000.000	.9689		513,541	514,652	- 1,111
Issue: 458140AY6 - Intel Corp 4.100% 5/11/47							
05/08/2017 060006871406	B	590,000.000	.9942		- 586,572	586,572	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/09/2017 060006871406	B	90,000.000	.9675		- 87,075	87,075	
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
05/09/2017 060006871406	B	135,000.000	.9867		- 133,207	133,207	
Issue: 110122BB3 - Bristol Myers 3.250% 2/27/27							
05/09/2017 060006871406	S	- 140,000.000	.9972		139,608	139,149	459
Issue: 035240AH3 - Anheuser Busch Inbev 4.439% 10/06/48							
05/09/2017 060006871406	S	- 100,000.000	1.0094		100,939	97,143	3,796
Issue: 46647PAF3 - Jpmorgan Chase Co 3.658% 5/01/28							
05/10/2017 060006871406	B	95,000.000	.9913		- 94,171	94,171	
Issue: 46625HRS1 - Jpmorgan Chase Co 3.200% 6/15/26							
05/10/2017 060006871406	S	- 100,000.000	.9772		97,719	98,839	- 1,120
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/11/2017 060006871406	S	- 185,000.000	.9685		179,175	179,646	- 470
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
05/11/2017 060006871406	B	410,000.000	.9869		- 404,635	404,635	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/12/2017 060006871406	S	- 45,000.000	.9755		43,896	43,700	196
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/12/2017 060006871406	S	- 65,000.000	.9755		63,405	63,123	283
Issue: 906548CJ9 - Union Electric Co 3.900% 9/15/42							
05/12/2017 060006871406	B	54,000.000	1.0130		- 54,704	54,704	
Issue: 797440BM5 - San Diego G E 4.500% 8/15/40							
05/12/2017 060006871406	B	75,000.000	1.0977		- 82,330	82,330	
Issue: 0258M0EL9 - American Express Mtn 3.300% 5/03/27							
05/16/2017 060006871406	S	- 70,000.000	.9971		69,799	69,186	613
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
05/16/2017 060006871406	B	65,000.000	1.0045		- 65,295	65,295	
Issue: 68389XBF1 - Oracle Corp 4.125% 5/15/45							
05/16/2017 060006871406	S	- 110,000.000	1.0018		110,198	108,955	1,243
Issue: 68389XBJ3 - Oracle Corp 4.000% 7/15/46							
05/16/2017 060006871406	B	110,000.000	.9824		- 108,061	108,061	
Issue: 46647PAH9 - Jpmorgan Chase Co 3.220% 3/01/25							
05/23/2017 060006871402	B	50,000.000	1.0000		- 50,000	50,000	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
05/24/2017 060006871406	S	- 260,000.000	1.0117		263,047	263,211	- 164
Issue: 437076BS0 - Home Depot Inc 3.900% 6/15/47							
05/24/2017 060006871406	B	295,000.000	.9932		- 292,982	292,982	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
05/25/2017 060006871406	B	25,000.000	1.0134		- 25,336	25,336	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
05/25/2017 060006871406	S	- 75,000.000	1.0148		76,113	76,029	85
Issue: 743315AS2 - Progressive Corp 4.125% 4/15/47							
05/25/2017 060006871406	B	85,000.000	1.0311		- 87,643	87,643	
Issue: 585055BT2 - Medtronic Inc 4.375% 3/15/35							
05/25/2017 060006871406	S	- 295,000.000	1.0721		316,258	294,278	21,980
Issue: 585055BU9 - Medtronic Inc 4.625% 3/15/45							
05/25/2017 060006871406	B	225,000.000	1.1001		- 247,525	247,525	
Issue: 38141GCU6 - Goldman Sachs Grp 6.125% 2/15/33							
05/25/2017 060006871406	S	- 40,000.000	1.2384		49,536	49,226	310
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
05/26/2017 060006871406	B	125,000.000	1.0180		- 127,246	127,246	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
05/31/2017 060006871406	B	550,000.000	1.0273		- 565,018	565,018	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
05/31/2017 060006871406	B	570,000.000	1.0278		- 585,831	585,831	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/01/2017 060006871406	S	- 190,000.000	1.0257		194,884	194,585	298
Issue: 26443CAA1 - Duke University 3.920% 6/01/47							
06/01/2017 060006871406	B	220,000.000	1.0000		- 220,000	220,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/05/2017 060006871406	S	- 120,000.000	1.0305		123,661	123,019	642
Issue: 26138EBA6 - Dr Pepper Snapple 4.500% 11/15/45							
06/05/2017 060006871406	B	145,000.000	1.0497		- 152,205	152,205	
Issue: 01F042665 - F N M A Tba 30Yr 4.500% 6/15/45							
06/07/2017 060006871402	S	- 72,000.000	1.0785		77,653	77,233	420
Issue: 01F042673 - F N M A Tba 30Yr 4.500% 7/15/44							
06/07/2017 060006871402	B	72,000.000	1.0770		- 77,546	77,546	
Issue: 01F040669 - F N M A Tba 30Yr 4.000% 6/15/45							
06/08/2017 060006871402	S	- 10,000.000	1.0571		10,571	10,516	56
Issue: 01F040677 - F N M A Tba 30Yr 4.000% 7/15/44							
06/08/2017 060006871402	B	10,000.000	1.0553		- 10,553	10,553	
Issue: 61746BEG7 - Morgan Stanley Mtn 4.375% 1/22/47							
06/08/2017 060006871406	B	110,000.000	1.0364		- 114,001	114,001	
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
06/08/2017 060006871406	S	- 105,000.000	1.3204		138,646	136,438	2,208
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/13/2017 060006871406	S	- 255,000.000	1.0260		261,624	261,750	- 126
Issue: 168863CE6 - Republic Of Chile 3.860% 6/21/47							
06/13/2017 060006871406	B	295,000.000	.9984		- 294,531	294,531	
Issue: 168863CE6 - Republic Of Chile 3.860% 6/21/47							
06/14/2017 060006871406	B	105,000.000	1.0225		- 107,363	107,363	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/15/2017 060006871406	S	- 50,000.000	1.0434		52,172	51,324	848
Issue: 36164QNA2 - Ge Capital Intl 4.418% 11/15/35							
06/15/2017 060006871406	B	75,000.000	1.0849		- 81,364	81,364	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/20/2017 060006871406	B	435,000.000	1.0511		- 457,243	457,243	
Issue: 037833AL4 - Apple Inc 3.850% 5/04/43							
06/22/2017 060006871406	B	205,000.000	1.0154		- 208,163	208,163	
Issue: 037833CD0 - Apple Inc 3.850% 8/04/46							
06/22/2017 060006871406	S	- 205,000.000	1.0164		208,354	198,075	10,279
Issue: 717081ED1 - Pfizer Inc 4.125% 12/15/46							
06/26/2017 060006871406	B	225,000.000	1.0786		- 242,685	242,685	
Issue: 717081EC3 - Pfizer Inc 4.000% 12/15/36							
06/26/2017 060006871406	S	- 515,000.000	1.0750		553,620	515,020	38,600
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/26/2017 060006871406	B	315,000.000	1.0611		- 334,232	334,232	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/26/2017 060006871406	B	360,000.000	1.0616		- 382,163	382,163	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/26/2017 060006871406	S	- 200,000.000	1.0619		212,375	211,070	1,305
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/27/2017 060006871406	S	- 100,000.000	1.0503		105,031	105,535	- 504

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 02209SAM5 - Altria Group Inc 4.250% 8/09/42							
06/27/2017 060006871406	B	130,000.000	1.0393		- 135,104	135,104	
Issue: 61746BEG7 - Morgan Stanley Mtn 4.375% 1/22/47							
06/29/2017 060006871406	B	165,000.000	1.0513		- 173,456	173,456	
Issue: 38141GWB6 - Goldman Sachs Group 3.850% 1/26/27							
06/29/2017 060006871406	S	- 110,000.000	1.0191		112,105	110,171	1,935
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/29/2017 060006871406	S	- 145,000.000	1.0348		150,052	151,670	- 1,617
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
06/29/2017 060006871406	B	100,000.000	1.0094		- 100,938	100,938	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/30/2017 060006871406	B	20,000.000	1.0331		- 20,663	20,663	
Issue: 38141GCU6 - Goldman Sachs Grp 6.125% 2/15/33							
06/30/2017 060006871406	S	- 30,000.000	1.2510		37,531	36,919	611
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/05/2017 060006871406	S	- 225,000.000	1.0283		231,363	235,011	- 3,648
Issue: 035240AH3 - Anheuser Busch Inbev 4.439% 10/06/48							
07/05/2017 060006871406	S	- 580,000.000	1.0680		619,434	576,112	43,322
Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46							
07/05/2017 060006871406	B	580,000.000	1.1335		- 657,442	657,442	
Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46							
07/05/2017 060006871406	B	255,000.000	1.1294		- 288,002	288,002	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F042673 - F N M A Tba 30Yr 4.500% 7/15/44							
07/06/2017 060006871402	S	- 72,000.000	1.0708		77,099	77,504	- 405
Issue: 01F042681 - F N M A Tba 30Yr 4.500% 8/15/43							
07/06/2017 060006871402	B	72,000.000	1.0695		- 77,006	77,006	
Issue: 01F040677 - F N M A Tba 30Yr 4.000% 7/15/44							
07/07/2017 060006871402	S	- 10,000.000	1.0481		10,481	10,548	- 66
Issue: 01F040685 - F N M A Tba 30Yr 4.000% 8/15/43							
07/07/2017 060006871402	B	10,000.000	1.0464		- 10,464	10,464	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/07/2017 060006871406	B	185,000.000	1.0134		- 187,486	187,486	
Issue: 90352JAC7 - Ubs Group Funding 4.253% 3/23/28							
07/07/2017 060006871406	S	- 65,000.000	1.0423		67,748	65,000	2,748
Issue: 172967LJ8 - Citigroup Inc 4.281% 4/24/48							
07/07/2017 060006871406	S	- 210,000.000	1.0253		215,321	208,860	6,461
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
07/07/2017 060006871406	B	60,000.000	.9988		- 59,925	59,925	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
07/10/2017 060006871406	S	- 65,000.000	1.5369		99,899	95,645	4,253
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
07/10/2017 060006871406	S	- 75,000.000	1.5404		115,526	110,360	5,166
Issue: 172967LJ8 - Citigroup Inc 4.281% 4/24/48							
07/10/2017 060006871406	B	70,000.000	1.0248		- 71,737	71,737	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967LJ8 - Citigroup Inc 4.281% 4/24/48							
07/10/2017 060006871406	B	85,000.000	1.0245		- 87,080	87,080	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/14/2017 060006871406	S	- 350,000.000	1.0245		358,559	359,471	- 913
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
07/14/2017 060006871406	B	800,000.000	1.0078		- 806,219	806,219	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/17/2017 060006871406	B	430,000.000	1.0213		- 439,138	439,138	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/17/2017 060006871406	S	- 335,000.000	1.0232		342,760	343,499	- 739
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/17/2017 060006871406	S	- 630,000.000	1.0232		644,593	645,983	- 1,389
Issue: 46647PAJ5 - Jpmorgan Chase Co 3.882% 7/24/38							
07/17/2017 060006871406	B	485,000.000	1.0000		- 485,000	485,000	
Issue: 46647PAK2 - Jpmorgan Chase Co 4.032% 7/24/48							
07/17/2017 060006871406	B	735,000.000	1.0000		- 735,000	735,000	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/18/2017 060006871406	B	45,000.000	1.0294		- 46,322	46,322	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
07/18/2017 060006871406	S	- 25,000.000	1.5564		38,911	36,787	2,124
Issue: 172967LJ8 - Citigroup Inc 4.281% 4/24/48							
07/18/2017 060006871406	B	30,000.000	1.0349		- 31,048	31,048	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
07/18/2017 060006871406	S	- 50,000.000	1.3457		67,287	64,971	2,316
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/21/2017 060006871406	S	- 115,000.000	1.0380		119,366	118,490	877
Issue: 263534CC1 - Dupont Ei Nemour 4.900% 1/15/41							
07/21/2017 060006871406	B	140,000.000	1.1362		- 159,064	159,064	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/24/2017 060006871406	S	- 335,000.000	1.0322		345,783	344,399	1,384
Issue: 19416QEK2 - Colgate Mtn 3.700% 8/01/47							
07/24/2017 060006871406	B	380,000.000	.9932		- 377,408	377,408	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/25/2017 060006871406	B	115,000.000	1.0177		- 117,030	117,030	
Issue: 58013MFA7 - McDonalds Corp Mtn 4.875% 12/09/45							
07/25/2017 060006871406	S	- 130,000.000	1.1225		145,926	147,113	- 1,187
Issue: 00206REP3 - At T Inc 5.150% 2/14/50							
07/27/2017 060006871402	B	25,000.000	.9978		- 24,945	24,945	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/27/2017 060006871406	S	- 45,000.000	1.0163		45,735	45,801	- 66
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/27/2017 060006871406	S	- 200,000.000	1.0163		203,266	203,444	- 179
Issue: 00206REP3 - At T Inc 5.150% 2/14/50							
07/27/2017 060006871406	B	255,000.000	.9978		- 254,436	254,436	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00206REN8 - At T Inc 4.900% 8/14/37							
07/27/2017 060006871406	B	70,000.000	.9982		- 69,875	69,875	
Issue: 01F042681 - F N M A Tba 30Yr 4.500% 8/15/43							
08/01/2017 060006871402	S	- 72,000.000	1.0695		77,006	77,011	- 5
Issue: 3138ENJU4 - F N M A #Al5674 4.500% 8/01/44							
08/01/2017 060006871402	B	71,999.550	1.0695		- 77,006	77,006	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/03/2017 060006871406	B	55,000.000	1.0394		- 57,166	57,166	
Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46							
08/03/2017 060006871406	S	- 65,000.000	1.1319		73,573	71,498	2,075
Issue: 06738EAW5 - Barclays Plc 4.836% 5/09/28							
08/04/2017 060006871406	S	- 110,000.000	1.0382		114,202	112,798	1,404
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
08/04/2017 060006871406	B	100,000.000	1.0100		- 101,000	101,000	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/07/2017 060006871406	S	- 45,000.000	1.0163		45,735	45,898	- 163
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/07/2017 060006871406	S	- 200,000.000	1.0163		203,266	203,992	- 726
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/07/2017 060006871406	S	45,000.000	1.0163		- 45,735	45,801	66
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/07/2017 060006871406	S	200,000.000	1.0163		- 203,266	203,444	179

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/07/2017 060006871406	B	25,000.000	1.0311		- 25,777	25,777	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/07/2017 060006871406	S	- 240,000.000	1.0322		247,734	246,290	1,444
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
08/07/2017 060006871406	B	40,000.000	1.0106		- 40,425	40,425	
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
08/07/2017 060006871406	S	- 210,000.000	1.0101		212,116	211,719	397
Issue: 95000U2A0 - Wells Fargo Mtn 3.584% 5/22/28							
08/07/2017 060006871406	S	- 40,000.000	1.0149		40,597	40,073	524
Issue: 03040WAQ8 - American Water 2.950% 9/01/27							
08/07/2017 060006871406	B	215,000.000	.9967		- 214,293	214,293	
Issue: 03040WAR6 - American Water 3.750% 9/01/47							
08/07/2017 060006871406	B	275,000.000	.9969		- 274,156	274,156	
Issue: 38141GCU6 - Goldman Sachs Grp 6.125% 2/15/33							
08/07/2017 060006871406	S	- 35,000.000	1.2540		43,888	43,073	816
Issue: 01F040685 - F N M A Tba 30Yr 4.000% 8/15/43							
08/08/2017 060006871402	S	- 10,000.000	1.0539		10,539	10,471	68
Issue: 01F040693 - F N M A Tba 30Yr 4.000% 9/15/44							
08/08/2017 060006871402	B	10,000.000	1.0523		- 10,523	10,523	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/08/2017 060006871406	B	35,000.000	1.0283		- 35,990	35,990	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 21685WCJ4 - Rabobank Mtn 5.250% 5/24/41							
08/08/2017 060006871406	S	- 40,000.000	1.2155		48,621	46,937	1,684
Issue: 05526DBE4 - Bat Capital Corp 4.540% 8/15/47							
08/09/2017 060006871406	B	165,000.000	1.0031		- 165,508	165,508	
Issue: 761713BB1 - Reynolds American 5.850% 8/15/45							
08/09/2017 060006871406	S	- 150,000.000	1.1903		178,538	182,796	- 4,259
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/10/2017 060006871406	B	115,000.000	1.0398		- 119,582	119,582	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/10/2017 060006871406	B	165,000.000	1.0433		- 172,141	172,141	
Issue: 049560AM7 - Atmos Energy Corp 4.125% 10/15/44							
08/10/2017 060006871406	S	- 195,000.000	1.0674		208,139	202,619	5,520
Issue: 694308GS0 - Pacific Gas Elec 5.400% 1/15/40							
08/10/2017 060006871406	S	- 140,000.000	1.2260		171,641	168,558	3,083
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/14/2017 060006871406	S	- 1,890,000.000	1.0385		1,962,843	1,958,513	4,330
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
08/14/2017 060006871406	B	1,880,000.000	1.0392		- 1,953,771	1,953,771	
Issue: 743315AS2 - Progressive Corp 4.125% 4/15/47							
08/15/2017 060006871406	S	- 70,000.000	1.0517		73,618	70,524	3,094
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
08/15/2017 060006871406	B	60,000.000	1.0322		- 61,931	61,931	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
08/15/2017 060006871406	S	- 230,000.000	1.0311		237,152	239,073	- 1,921
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
08/15/2017 060006871406	S	- 65,000.000	1.0311		67,021	67,564	- 543
Issue: 023135BG0 - Amazon Com Inc 4.050% 8/22/47							
08/15/2017 060006871406	B	75,000.000	.9926		- 74,446	74,446	
Issue: 023135BD7 - Amazon Com Inc 3.875% 8/22/37							
08/15/2017 060006871406	B	340,000.000	.9975		- 339,153	339,153	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
08/17/2017 060006871406	B	25,000.000	1.0430		- 26,074	26,074	
Issue: 21987BAX6 - Codelco Inc 4.500% 8/01/47							
08/17/2017 060006871406	S	- 30,000.000	1.0137		30,412	29,765	647
Issue: 912803EY5 - U S Treas Bd Strip 5/15/47							
08/17/2017 060006871424	B	38,700,000.000	.4279		- 16,558,569	16,558,569	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
08/21/2017 060006871406	S	- 90,000.000	1.0472		94,250	93,658	592
Issue: 059165EJ5 - Baltimore Gas 3.750% 8/15/47							
08/21/2017 060006871406	B	105,000.000	.9920		- 104,159	104,159	
Issue: 743315AS2 - Progressive Corp 4.125% 4/15/47							
08/22/2017 060006871406	S	- 35,000.000	1.0637		37,229	35,262	1,967
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
08/22/2017 060006871406	B	30,000.000	1.0436		- 31,308	31,308	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 46647PAJ5 - Jpmorgan Chase Co 3.882% 7/24/38							
08/24/2017 060006871406	B	325,000.000	1.0061		- 326,970	326,970	
Issue: 46647PAK2 - Jpmorgan Chase Co 4.032% 7/24/48							
08/24/2017 060006871406	S	- 255,000.000	1.0129		258,282	255,890	2,392
Issue: 020002BC4 - Allstate Corp 4.200% 12/15/46							
08/25/2017 060006871406	S	- 50,000.000	1.0725		53,627	50,546	3,081
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
08/25/2017 060006871406	B	45,000.000	1.0497		- 47,236	47,236	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/01/2017 060006871406	S	- 65,000.000	1.0472		68,067	68,172	- 105
Issue: 025816BF5 - American Express Co 4.050% 12/03/42							
09/01/2017 060006871406	B	85,000.000	1.0213		- 86,811	86,811	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/05/2017 060006871406	B	95,000.000	1.0661		- 101,275	101,275	
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
09/05/2017 060006871406	S	- 220,000.000	1.0168		223,698	220,768	2,930
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/06/2017 060006871406	S	- 110,000.000	1.0561		116,166	116,285	- 119
Issue: 92826CAJ1 - Visa Inc 3.650% 9/15/47							
09/06/2017 060006871406	B	130,000.000	.9958		- 129,458	129,458	
Issue: 01F040693 - F N M A Tba 30Yr 4.000% 9/15/44							
09/07/2017 060006871402	S	- 10,000.000	1.0575		10,575	10,524	51

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F0406A0 - F N M A Tba 30Yr 4.000% 10/15/44							
09/07/2017 060006871402	B	10,000.000	1.0563		- 10,563	10,563	
Issue: 172967LD1 - Citigroup Inc 3.887% 1/10/28							
09/07/2017 060006871406	S	- 300,000.000	1.0344		310,323	302,484	7,839
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/07/2017 060006871406	B	80,000.000	1.0695		- 85,559	85,559	
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
09/07/2017 060006871406	B	270,000.000	1.0177		- 274,767	274,767	
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
09/07/2017 060006871406	S	- 190,000.000	1.0183		193,473	191,101	2,372
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/13/2017 060006871406	B	205,000.000	1.0441		- 214,033	214,033	
Issue: 00817YAZ1 - Aetna Inc 3.875% 8/15/47							
09/13/2017 060006871406	S	- 240,000.000	1.0095		242,278	239,237	3,041
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/14/2017 060006871406	B	35,000.000	1.0473		- 36,656	36,656	
Issue: 20030NBE0 - Comcast Corp 4.650% 7/15/42							
09/14/2017 060006871406	B	125,000.000	1.0822		- 135,271	135,271	
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
09/14/2017 060006871406	S	- 80,000.000	1.0052		80,413	80,505	- 93
Issue: 20030NBK6 - Comcast Corp 4.750% 3/01/44							
09/14/2017 060006871406	S	- 120,000.000	1.0995		131,944	131,748	196

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 61746BEG7 - Morgan Stanley Mtn 4.375% 1/22/47							
09/19/2017 060006871406	S	- 95,000.000	1.0578		100,487	96,821	3,666
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/19/2017 060006871406	B	80,000.000	1.0406		- 83,250	83,250	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/21/2017 060006871406	B	85,000.000	1.0406		- 88,453	88,453	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/21/2017 060006871406	B	70,000.000	1.0394		- 72,756	72,756	
Issue: 46647PAK2 - Jpmorgan Chase Co 4.032% 7/24/48							
09/21/2017 060006871406	S	- 100,000.000	1.0165		101,654	100,349	1,305
Issue: 084659AF8 - Berkshire Hathaway 4.500% 2/01/45							
09/21/2017 060006871406	S	- 85,000.000	1.0917		92,795	84,743	8,052
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/27/2017 060006871406	S	- 980,000.000	1.0271		1,006,605	1,017,647	- 11,042
Issue: 80413TAF6 - Saudi International 4.625% 10/04/47							
09/27/2017 060006871406	B	1,240,000.000	.9939		- 1,232,436	1,232,436	
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
09/28/2017 060006871406	S	- 170,000.000	1.0479		178,138	171,556	6,582
Issue: 46647PAJ5 - Jpmorgan Chase Co 3.882% 7/24/38							
09/28/2017 060006871406	B	220,000.000	1.0082		- 221,813	221,813	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/29/2017 060006871406	B	935,000.000	1.0295		- 962,575	962,575	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/03/2017 060006871406	B	25,000.000	1.0211		- 25,527	25,527	
Issue: 539830BM0 - Lockheed Martin 4.090% 9/15/52							
10/03/2017 060006871406	S	- 25,000.000	1.0037		25,091	23,173	1,918
Issue: 80413TAF6 - Saudi International 4.625% 10/04/47							
10/03/2017 060006871406	S	- 100,000.000	1.0100		101,000	99,390	1,610
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/04/2017 060006871406	S	- 70,000.000	1.0252		71,761	71,943	- 182
Issue: 46647PAJ5 - Jpmorgan Chase Co 3.882% 7/24/38							
10/04/2017 060006871406	B	100,000.000	1.0137		- 101,367	101,367	
Issue: 01F0406A0 - F N M A Tba 30Yr 4.000% 10/15/44							
10/05/2017 060006871402	S	- 10,000.000	1.0518		10,518	10,562	- 44
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
10/05/2017 060006871402	B	10,000.000	1.0503		- 10,503	10,503	
Issue: 594918CB8 - Microsoft Corp 4.500% 2/06/57							
10/05/2017 060006871406	S	- 55,000.000	1.1312		62,214	57,647	4,567
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/05/2017 060006871406	B	105,000.000	1.0225		- 107,363	107,363	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/05/2017 060006871406	B	60,000.000	1.0225		- 61,350	61,350	
Issue: 594918BT0 - Microsoft Corp 3.700% 8/08/46							
10/05/2017 060006871406	S	- 120,000.000	1.0076		120,914	119,377	1,538

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 666807BN1 - Northrop Grumman 3.250% 1/15/28							
10/10/2017 060006871406	B	215,000.000	.9995		- 214,886	214,886	
Issue: 666807BP6 - Northrop Grumman 4.030% 10/15/47							
10/10/2017 060006871406	B	175,000.000	.9984		- 174,727	174,727	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/10/2017 060006871406	S	- 150,000.000	1.0220		153,299	153,647	- 349
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
10/10/2017 060006871406	S	- 215,000.000	.9907		212,993	215,324	- 2,331
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/11/2017 060006871406	S	- 100,000.000	1.0278		102,781	102,432	349
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/11/2017 060006871406	S	- 95,000.000	1.0255		97,420	97,310	109
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/11/2017 060006871406	S	- 50,000.000	1.0255		51,273	51,216	57
Issue: 92343VDR2 - Verizon 4.812% 3/15/39							
10/11/2017 060006871406	B	140,000.000	1.0300		- 144,206	144,206	
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
10/11/2017 060006871406	S	- 115,000.000	.9914		114,016	115,173	- 1,157
Issue: 9128282Y5 - U S Treasury Nt 2.125% 9/30/24							
10/11/2017 060006871406	B	150,000.000	.9972		- 149,584	149,584	
Issue: 68389XBF1 - Oracle Corp 4.125% 5/15/45							
10/11/2017 060006871406	B	55,000.000	1.0513		- 57,824	57,824	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 03524BAF3 - Anheuser Busch 4.625% 2/01/44							
10/11/2017 060006871406	B	115,000.000	1.1124		- 127,923	127,923	
Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46							
10/13/2017 060006871406	B	100,000.000	1.1379		- 113,785	113,785	
Issue: 035242AM8 - Anheuser Busch Inbev 4.700% 2/01/36							
10/13/2017 060006871406	S	- 135,000.000	1.1118		150,098	142,749	7,349
Issue: 172967LD1 - Citigroup Inc 3.887% 1/10/28							
10/16/2017 060006871406	B	140,000.000	1.0319		- 144,459	144,459	
Issue: 172967LP4 - Citigroup Inc 3.668% 7/24/28							
10/16/2017 060006871406	S	- 135,000.000	1.0138		136,858	135,062	1,796
Issue: 20030NCB5 - Comcast Corporation 3.969% 11/01/47							
10/23/2017 060006871406	B	305,000.000	.9930		- 302,874	302,874	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/23/2017 060006871406	B	2,305,000.000	1.0253		- 2,363,255	2,363,255	
Issue: 20030NBE0 - Comcast Corp 4.650% 7/15/42							
10/23/2017 060006871406	S	- 305,000.000	1.1049		336,998	331,996	5,001
Issue: 38148YAA6 - Goldman Sachs Group 4.017% 10/31/38							
10/25/2017 060006871406	B	70,000.000	.9980		- 69,857	69,857	
Issue: 61744YAL2 - Morgan Stanley 3.971% 7/22/38							
10/25/2017 060006871406	S	- 70,000.000	1.0012		70,083	70,180	- 97
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/27/2017 060006871406	B	85,000.000	1.0145		- 86,235	86,235	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 585055BU9 - Medtronic Inc 4.625% 3/15/45							
10/27/2017 060006871406	S	- 90,000.000	1.1311		101,797	98,938	2,859
Issue: 06051GEN5 - Bank Of Amer Mtn 5.875% 2/07/42							
11/02/2017 060006871406	B	100,000.000	1.2959		- 129,594	129,594	
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
11/02/2017 060006871406	S	- 95,000.000	1.3718		130,317	123,444	6,873
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
11/03/2017 060006871402	S	- 10,000.000	1.0502		10,502	10,506	- 4
Issue: 46647PAL0 - Jpmorgan Chase Co 3.964% 11/15/48							
11/03/2017 060006871406	B	305,000.000	1.0000		- 305,000	305,000	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
11/03/2017 060006871406	S	- 260,000.000	1.0371		269,659	266,556	3,102
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
11/06/2017 060006871406	B	115,000.000	1.0419		- 119,816	119,816	
Issue: 59156RBG2 - Metlife Inc 4.875% 11/13/43							
11/06/2017 060006871406	S	- 135,000.000	1.1529		155,643	150,477	5,166
Issue: 478160CL6 - Johnson Johnson 3.400% 1/15/38							
11/08/2017 060006871406	B	595,000.000	.9970		- 593,233	593,233	
Issue: 478160CM4 - Johnson Johnson 3.500% 1/15/48							
11/08/2017 060006871406	B	545,000.000	.9962		- 542,945	542,945	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
11/08/2017 060006871406	S	- 100,000.000	1.0456		104,563	103,771	792

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
11/08/2017 060006871406	S	- 415,000.000	1.0420		432,427	430,649	1,778
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
11/08/2017 060006871406	S	- 490,000.000	1.0420		510,576	508,477	2,099
Issue: 46625HLL2 - Jpmorgan Chase Co 4.950% 6/01/45							
11/08/2017 060006871406	B	120,000.000	1.1256		- 135,076	135,076	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
11/09/2017 060006871406	S	- 290,000.000	1.0368		300,682	300,528	155
Issue: 911312BN5 - United Parcel 3.750% 11/15/47							
11/09/2017 060006871406	B	335,000.000	.9975		- 334,159	334,159	
Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46							
11/09/2017 060006871406	B	235,000.000	1.1192		- 263,019	263,019	
Issue: 035242AM8 - Anheuser Busch Inbev 4.700% 2/01/36							
11/09/2017 060006871406	S	- 310,000.000	1.1016		341,496	327,794	13,702
Issue: 9128283F5 - U S Treasury Nt 2.250% 11/15/27							
11/13/2017 060006871406	B	445,000.000	.9884		- 439,851	439,851	
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
11/13/2017 060006871406	S	- 455,000.000	.9874		449,286	448,348	938
Issue: 9128283F5 - U S Treasury Nt 2.250% 11/15/27							
11/15/2017 060006871406	B	320,000.000	.9925		- 317,588	317,588	
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
11/15/2017 060006871406	S	- 330,000.000	.9912		327,100	325,175	1,924

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
11/16/2017 060006871406	S	- 210,000.000	.9879		207,449	206,226	1,223
Issue: 02361DAR1 - Ameren Illinois Co 3.700% 12/01/47							
11/16/2017 060006871406	B	235,000.000	.9928		- 233,313	233,313	
Issue: 38148YAA6 - Goldman Sachs Group 4.017% 10/31/38							
11/28/2017 060006871406	S	- 145,000.000	1.0271		148,934	144,972	3,962
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
11/28/2017 060006871406	B	100,000.000	.9978		- 99,781	99,781	
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
11/30/2017 060006871406	B	1,005,000.000	.9838		- 988,669	988,669	
Issue: 46647PAL0 - Jpmorgan Chase Co 3.964% 11/15/48							
12/01/2017 060006871406	B	280,000.000	1.0205		- 285,737	285,737	
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
12/01/2017 060006871406	S	- 280,000.000	1.0700		299,608	282,563	17,045
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
12/05/2017 060006871406	B	145,000.000	1.0013		- 145,181	145,181	
Issue: 94974BGK0 - Wells Fargo Company 3.900% 5/01/45							
12/05/2017 060006871406	S	- 165,000.000	1.0335		170,532	159,171	11,361
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
12/18/2017 060006871406	S	- 65,000.000	1.0063		65,409	64,938	471
Issue: 92343VCR3 - Verizon 3.500% 11/01/24							
12/19/2017 060006871402	S	- 14,000.000	1.0116		14,163	14,572	- 410

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92343VDD3 - Verizon 2.625% 8/15/26							
12/19/2017 060006871402	S	- 3,000.000	.9340		2,802	2,763	39
Issue: 92343VCR3 - Verizon 3.500% 11/01/24							
12/20/2017 060006871402	S	- 12,000.000	1.0094		12,112	12,491	- 378
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
12/29/2017 060006871406	B	745,000.000	1.0014		- 746,048	746,048	
Total For J.P. Morgan Securities LLC				**0**	**103,444,439**	**103,171,966**	**273,822**
Broker: Mlpfs Inc/Fixed Income							
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/03/2017 060006871406	S	- 200,000.000	.9600		192,008	192,706	- 698
Issue: 26444HAC5 - Duke Energy Florida 3.200% 1/15/27							
01/03/2017 060006871406	B	200,000.000	.9994		- 199,880	199,880	
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/05/2017 060006871406	B	120,000.000	.9683		- 116,194	116,194	
Issue: 68389XBF1 - Oracle Corp 4.125% 5/15/45							
01/05/2017 060006871406	B	120,000.000	1.0048		- 120,570	120,570	
Issue: 68389XBJ3 - Oracle Corp 4.000% 7/15/46							
01/05/2017 060006871406	S	- 115,000.000	.9887		113,702	116,591	- 2,889
Issue: 46625HRV4 - Jp Morgan Chase Co 2.950% 10/01/26							
01/05/2017 060006871406	S	- 130,000.000	.9555		124,218	129,310	- 5,092

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 571748BC5 - Marsh McLennan Cos 4.350% 1/30/47							
01/09/2017 060006871406	B	95,000.000	.9937		- 94,398	94,398	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/09/2017 060006871406	B	300,000.000	.8574		- 257,215	257,215	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/09/2017 060006871406	S	- 90,000.000	.8555		76,992	75,876	1,116
Issue: 571748BC5 - Marsh McLennan Cos 4.350% 1/30/47							
01/10/2017 060006871406	B	55,000.000	1.0051		- 55,282	55,282	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/10/2017 060006871406	S	- 50,000.000	.8555		42,773	42,153	620
Issue: 571748BC5 - Marsh McLennan Cos 4.350% 1/30/47							
01/11/2017 060006871406	B	70,000.000	1.0046		- 70,323	70,323	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/11/2017 060006871406	S	- 65,000.000	.8550		55,575	54,828	747
Issue: 21H032613 - G N M A I I Tba 3.500% 1/15/44							
01/12/2017 060006871402	S	- 130,000.000	1.0422		135,484	135,397	88
Issue: 21H032621 - G N M A I I Tba 3.500% 2/15/44							
01/12/2017 060006871402	B	130,000.000	1.0408		- 135,302	135,302	
Issue: 06051GGF0 - Bank Of America Mtn 3.824% 1/20/28							
01/17/2017 060006871402	B	25,000.000	1.0000		- 25,000	25,000	
Issue: 06051GGA1 - Bank Of America Mtn 3.248% 10/21/27							
01/17/2017 060006871406	S	- 65,000.000	.9513		61,833	65,160	- 3,327

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/17/2017 060006871406	B	65,000.000	.9717		- 63,162	63,162	
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/17/2017 060006871406	S	- 785,000.000	.9716		762,738	762,090	648
Issue: 06051GGF0 - Bank Of America Mtn 3.824% 1/20/28							
01/17/2017 060006871406	B	755,000.000	1.0000		- 755,000	755,000	
Issue: 06051GGG8 - Bank Of America Mtn 4.443% 1/20/48							
01/17/2017 060006871406	B	515,000.000	1.0000		- 515,000	515,000	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/17/2017 060006871406	S	- 480,000.000	.8637		414,563	408,721	5,841
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/18/2017 060006871406	B	195,000.000	.9645		- 188,084	188,084	
Issue: 26444HAC5 - Duke Energy Florida 3.200% 1/15/27							
01/18/2017 060006871406	S	- 200,000.000	1.0052		201,034	199,880	1,154
Issue: 36164QNA2 - Ge Capital Intl 4.418% 11/15/35							
01/18/2017 060006871406	S	- 80,000.000	1.0534		84,268	77,878	6,390
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/18/2017 060006871406	B	60,000.000	.8481		- 50,888	50,888	
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/19/2017 060006871402	S	- 80,000.000	.9618		76,941	79,216	- 2,275
Issue: 912828U99 - U S Treasury Nt 1.250% 12/31/18							
01/19/2017 060006871402	B	455,000.000	1.0004		- 455,178	455,178	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 36164QNA2 - Ge Capital Intl 4.418% 11/15/35							
01/19/2017 060006871406	S	- 35,000.000	1.0485		36,696	34,072	2,625
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
01/19/2017 060006871406	B	25,000.000	.8419		- 21,047	21,047	
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/31/2017 060006871402	B	56,500.000	.9603		- 54,258	54,258	
Issue: 912828U81 - U S Treasury Nt 2.000% 12/31/21							
01/31/2017 060006871402	B	105,000.000	1.0044		- 105,459	105,459	
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
01/31/2017 060006871406	B	190,000.000	.9614		- 182,667	182,667	
Issue: 172967LD1 - Citigroup Inc 3.887% 1/10/28							
01/31/2017 060006871406	S	- 195,000.000	.9992		194,852	195,334	- 482
Issue: 94974BGU8 - Wells Fargo Mtn 4.750% 12/07/46							
02/01/2017 060006871406	S	- 50,000.000	1.0168		50,840	49,905	935
Issue: 06051GGG8 - Bank Of America Mtn 4.443% 1/20/48							
02/01/2017 060006871406	S	- 45,000.000	.9934		44,704	45,000	- 296
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
02/01/2017 060006871406	B	45,000.000	.8358		- 37,610	37,610	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
02/01/2017 060006871406	B	45,000.000	.8372		- 37,673	37,673	
Issue: 912828T67 - U S Treasury Nt 1.250% 10/31/21							
02/02/2017 060006871402	S	- 125,800.000	.9704		122,070	122,164	- 93

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
02/06/2017 060006871406	S	- 185,000.000	.9649		178,511	177,358	1,153
Issue: 29736RAJ9 - Estee Lauder Co 3.150% 3/15/27							
02/06/2017 060006871406	B	185,000.000	.9996		- 184,932	184,932	
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
02/07/2017 060006871406	B	35,000.000	.9663		- 33,819	33,819	
Issue: 172967LD1 - Citigroup Inc 3.887% 1/10/28							
02/07/2017 060006871406	S	- 35,000.000	1.0063		35,220	35,076	143
Issue: 375558BA0 - Gilead Sciences Inc 4.500% 2/01/45							
02/07/2017 060006871406	B	300,000.000	1.0014		- 300,420	300,420	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
02/07/2017 060006871406	S	- 270,000.000	.8466		228,572	226,499	2,073
Issue: 037833CH1 - Apple Inc 4.250% 2/09/47							
02/09/2017 060006871406	B	85,000.000	1.0138		- 86,176	86,176	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
02/09/2017 060006871406	S	- 80,000.000	.8489		67,913	67,334	578
Issue: 21H032621 - G N M A I I Tba 3.500% 2/15/44							
02/10/2017 060006871402	S	- 60,000.000	1.0388		62,325	62,419	- 94
Issue: 21H032621 - G N M A I I Tba 3.500% 2/15/44							
02/10/2017 060006871402	S	- 130,000.000	1.0388		135,038	135,241	- 203
Issue: 21H032639 - G N M A I I Tba 3.500% 3/15/44							
02/10/2017 060006871402	B	130,000.000	1.0367		- 134,773	134,773	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 21H032639 - G N M A I I Tba 3.500% 3/15/44							
02/10/2017 060006871402	B	60,000.000	1.0367		- 62,203	62,203	
Issue: 20030NAY7 - Comcast Corp 6.550% 7/01/39							
02/10/2017 060006871406	B	45,000.000	1.2860		- 57,871	57,871	
Issue: 20030NAV3 - Comcast Corp 6.950% 8/15/37							
02/10/2017 060006871406	S	- 45,000.000	1.3311		59,901	62,102	- 2,200
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
02/13/2017 060006871402	S	- 27,900.000	.9602		26,788	27,263	- 474
Issue: 21H032621 - G N M A I I Tba 3.500% 2/15/44							
02/13/2017 060006871402	B	60,000.000	1.0388		- 62,330	62,330	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
02/13/2017 060006871406	B	1,440,000.000	.9688		- 1,395,029	1,395,029	
Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46							
02/13/2017 060006871406	S	- 1,585,000.000	.8441		1,337,839	1,334,063	3,776
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
02/15/2017 060006871406	B	300,000.000	.9560		- 286,793	286,793	
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
02/15/2017 060006871406	S	- 645,000.000	.9774		630,412	634,379	- 3,967
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
02/22/2017 060006871406	S	- 180,000.000	.9684		174,319	174,074	244
Issue: 037833CH1 - Apple Inc 4.250% 2/09/47							
02/22/2017 060006871406	B	200,000.000	1.0123		- 202,456	202,456	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828W55 - U S Treasury Nt 1.875% 2/28/22							
02/28/2017 060006871402	B	60,800.000	1.0008		- 60,850	60,850	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/06/2017 060006871406	S	- 135,000.000	.9541		128,804	130,880	- 2,076
Issue: 655664AR1 - Nordstrom Inc 5.000% 1/15/44							
03/06/2017 060006871406	B	175,000.000	.9556		- 167,225	167,225	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/07/2017 060006871406	S	- 85,000.000	.9544		81,122	82,214	- 1,092
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
03/07/2017 060006871406	B	95,000.000	.9898		- 94,030	94,030	
Issue: 3140E67J5 - F N M A #BA2696 3.500% 10/01/45							
03/08/2017 060006871402	S	- 33,549.370	1.0142		34,025	34,797	- 772
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/47							
03/08/2017 060006871402	B	35,000.000	1.0122		- 35,427	35,427	
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
03/09/2017 060006871402	B	28,200.000	.9923		- 27,984	27,984	
Issue: 01F042640 - F N M A Tba 30Yr 4.500% 4/15/47							
03/09/2017 060006871402	B	180,000.000	1.0638		- 191,489	191,489	
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/47							
03/09/2017 060006871402	S	- 190,000.000	1.0091		191,729	192,892	- 1,163
Issue: 21H032639 - G N M A I I Tba 3.500% 3/15/44							
03/15/2017 060006871402	S	- 190,000.000	1.0235		194,468	196,977	- 2,509

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 21H032647 - G N M A I I Tba 3.500% 4/15/46							
03/15/2017 060006871402	B	190,000.000	1.0216		- 194,097	194,097	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/15/2017 060006871406	S	- 90,000.000	.9472		85,247	85,359	- 112
Issue: 595620AP0 - Midamerican Energy 4.250% 5/01/46							
03/15/2017 060006871406	B	100,000.000	1.0166		- 101,662	101,662	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/16/2017 060006871406	S	- 190,000.000	.9459		179,713	180,131	- 418
Issue: 040555CT9 - Arizona Public 4.350% 11/15/45							
03/16/2017 060006871406	B	215,000.000	1.0153		- 218,287	218,287	
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/47							
03/17/2017 060006871402	B	155,000.000	1.0170		- 157,628	157,628	
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
03/17/2017 060006871406	B	125,000.000	.9878		- 123,474	123,474	
Issue: 46625HJB7 - Jpmorgan Chase Co 5.600% 7/15/41							
03/17/2017 060006871406	S	- 125,000.000	1.1825		147,813	148,111	- 299
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/23/2017 060006871406	S	- 55,000.000	.9703		53,367	53,368	- 1
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/23/2017 060006871406	S	- 45,000.000	.9695		43,625	43,665	- 40
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/23/2017 060006871406	S	- 75,000.000	.9702		72,768	72,775	- 8

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/23/2017 060006871406	S	- 80,000.000	.9695		77,556	77,627	- 71
Issue: 369604BF9 - General Electric Co 4.125% 10/09/42							
03/23/2017 060006871406	B	90,000.000	1.0216		- 91,948	91,948	
Issue: 68389XBF1 - Oracle Corp 4.125% 5/15/45							
03/23/2017 060006871406	B	50,000.000	.9768		- 48,842	48,842	
Issue: 36164QNA2 - Ge Capital Intl 4.418% 11/15/35							
03/23/2017 060006871406	B	75,000.000	1.0550		- 79,127	79,127	
Issue: 594918BT0 - Microsoft Corp 3.700% 8/08/46							
03/23/2017 060006871406	B	90,000.000	.9390		- 84,513	84,513	
Issue: 912828W55 - U S Treasury Nt 1.875% 2/28/22							
03/24/2017 060006871402	S	- 105,000.000	.9968		104,664	104,839	- 176
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/29/2017 060006871406	B	275,000.000	.9767		- 268,587	268,587	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/29/2017 060006871406	S	- 150,000.000	.9761		146,414	146,447	- 33
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
03/29/2017 060006871406	B	330,000.000	.9884		- 326,184	326,184	
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
03/29/2017 060006871406	S	- 605,000.000	.9885		598,028	595,115	2,913
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/30/2017 060006871406	S	- 215,000.000	.9747		209,558	208,745	812

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06050TJZ6 - Bank Of America Mtn 6.000% 10/15/36							
03/30/2017 060006871406	B	270,000.000	1.2314		- 332,475	332,475	
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
03/31/2017 060006871402	B	35,000.000	.9865		- 34,528	34,528	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/31/2017 060006871406	B	2,675,000.000	.9705		- 2,596,213	2,596,213	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/31/2017 060006871406	S	- 55,000.000	.9705		53,376	53,400	- 24
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
03/31/2017 060006871406	S	- 65,000.000	.9669		62,847	63,109	- 262
Issue: 06051GGF0 - Bank Of America Mtn 3.824% 1/20/28							
03/31/2017 060006871406	S	- 130,000.000	1.0015		130,195	130,001	194
Issue: 06051GGG8 - Bank Of America Mtn 4.443% 1/20/48							
03/31/2017 060006871406	B	65,000.000	1.0075		- 65,490	65,490	
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
03/31/2017 060006871406	B	120,000.000	.9873		- 118,481	118,481	
Issue: 89417EAL3 - Travelers Cos Inc 3.750% 5/15/46							
03/31/2017 060006871406	B	75,000.000	.9465		- 70,987	70,987	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/03/2017 060006871406	S	- 345,000.000	.9789		337,736	334,964	2,773
Issue: 743315AS2 - Progressive Corp 4.125% 4/15/47							
04/03/2017 060006871406	B	390,000.000	.9988		- 389,528	389,528	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F042640 - F N M A Tba 30Yr 4.500% 4/15/47							
04/06/2017 060006871402	S	- 180,000.000	1.0747		193,451	192,025	1,426
Issue: 01F042657 - F N M A Tba 30Yr 4.500% 5/25/44							
04/06/2017 060006871402	B	180,000.000	1.0731		- 193,163	193,163	
Issue: 21H032647 - G N M A I I Tba 3.500% 4/15/46							
04/06/2017 060006871402	S	- 190,000.000	1.0386		197,325	194,097	3,229
Issue: 21H032654 - G N M A I I Tba 3.500% 5/15/44							
04/06/2017 060006871402	B	190,000.000	1.0367		- 196,977	196,977	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/06/2017 060006871406	B	95,000.000	.9756		- 92,684	92,684	
Issue: 718172AM1 - Philip Morris Intl 4.375% 11/15/41							
04/06/2017 060006871406	S	- 120,000.000	1.0053		120,631	132,522	- 11,891
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/47							
04/12/2017 060006871402	S	- 190,000.000	1.0091		191,729	193,026	- 1,297
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/47							
04/12/2017 060006871402	S	190,000.000	1.0091		- 191,729	192,892	1,163
Issue: 06051GGK9 - Bank Of America Corp 2.881% 4/24/23							
04/19/2017 060006871402	B	25,000.000	1.0000		- 25,000	25,000	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/19/2017 060006871406	S	- 215,000.000	.9974		214,446	213,690	756
Issue: 06051GGG8 - Bank Of America Mtn 4.443% 1/20/48							
04/19/2017 060006871406	S	- 145,000.000	1.0220		148,183	145,268	2,915

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 548661DQ7 - Lowes Cos Inc 4.050% 5/03/47							
04/19/2017 060006871406	B	245,000.000	.9936		- 243,442	243,442	
Issue: 06051GGM5 - Bank Of America Corp 4.244% 4/24/38							
04/19/2017 060006871406	B	185,000.000	1.0044		- 185,820	185,820	
Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26							
04/24/2017 060006871402	S	- 56,600.000	.9752		55,194	55,307	- 113
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
04/24/2017 060006871406	B	50,000.000	.9869		- 49,344	49,344	
Issue: 06051GGG8 - Bank Of America Mtn 4.443% 1/20/48							
04/24/2017 060006871406	S	- 55,000.000	1.0201		56,104	55,102	1,003
Issue: 548661DQ7 - Lowes Cos Inc 4.050% 5/03/47							
04/24/2017 060006871406	B	50,000.000	.9985		- 49,923	49,923	
Issue: 548661DN4 - Lowes Cos Inc 3.700% 4/15/46							
04/24/2017 060006871406	S	- 50,000.000	.9457		47,284	47,078	207
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
04/26/2017 060006871402	B	10,000.000	1.0078		- 10,078	10,078	
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
04/28/2017 060006871402	B	35,000.000	.9951		- 34,828	34,828	
Issue: 912828W55 - U S Treasury Nt 1.875% 2/28/22							
04/28/2017 060006871402	B	40,000.000	1.0027		- 40,108	40,108	
Issue: 01F042657 - F N M A Tba 30Yr 4.500% 5/25/44							
05/04/2017 060006871402	S	- 180,000.000	1.0749		193,479	193,179	300

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F042665 - F N M A Tba 30Yr 4.500% 6/15/45							
05/04/2017 060006871402	B	180,000.000	1.0728		- 193,106	193,106	
Issue: 912828D98 - U S Treasury Nt 1.000% 9/15/17							
05/09/2017 060006871402	S	- 20,000.000	1.0001		20,002	20,006	- 4
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
05/09/2017 060006871402	B	40,000.000	.9906		- 39,623	39,623	
Issue: 21H032662 - G N M A I I Tba 3.500% 6/15/45							
05/09/2017 060006871402	B	95,000.000	1.0351		- 98,332	98,332	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/09/2017 060006871406	B	7,325,000.000	.9670		- 7,082,932	7,082,932	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/09/2017 060006871406	S	- 190,000.000	.9677		183,855	184,489	- 635
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/09/2017 060006871406	S	- 50,000.000	.9675		48,375	48,550	- 175
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
05/09/2017 060006871406	B	210,000.000	1.0069		- 211,441	211,441	
Issue: 20030NAK7 - Comcast Corp 6.500% 11/15/35							
05/09/2017 060006871406	B	60,000.000	1.2877		- 77,261	77,261	
Issue: 21H032654 - G N M A I I Tba 3.500% 5/15/44							
05/10/2017 060006871402	S	- 190,000.000	1.0379		197,207	196,977	230
Issue: 21H032662 - G N M A I I Tba 3.500% 6/15/45							
05/10/2017 060006871402	B	190,000.000	1.0359		- 196,828	196,828	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06538BVB6 - Bank Of Tokyo Mitsubis C P 8/11/17							
05/11/2017 060006871402	B	145,000.000	.9971		- 144,582	144,582	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/11/2017 060006871406	S	- 45,000.000	.9683		43,573	43,698	- 125
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/11/2017 060006871406	S	- 75,000.000	.9659		72,445	72,829	- 384
Issue: 907818EN4 - Union Pacific Corp 4.000% 4/15/47							
05/11/2017 060006871406	B	80,000.000	.9946		- 79,567	79,567	
Issue: 25468PCP9 - Walt Disney Co Mtn 4.375% 8/16/41							
05/11/2017 060006871406	B	55,000.000	1.0554		- 58,048	58,048	
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/12/2017 060006871406	S	- 220,000.000	.9765		214,827	213,633	1,194
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/12/2017 060006871406	S	- 104,000.000	.9774		101,648	100,990	658
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/12/2017 060006871406	S	- 75,000.000	.9755		73,160	72,834	326
Issue: 020002BC4 - Allstate Corp 4.200% 12/15/46							
05/12/2017 060006871406	B	80,000.000	1.0384		- 83,070	83,070	
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
05/12/2017 060006871406	B	490,000.000	.9926		- 486,363	486,363	
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
05/12/2017 060006871406	B	225,000.000	1.0045		- 226,020	226,020	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
05/15/2017 060006871402	S	- 30,000.000	1.0140		30,420	29,901	518
Issue: 912810RU4 - U S Treasury Bd 2.875% 11/15/46							
05/15/2017 060006871406	S	- 1,020,000.000	.9719		991,313	990,542	770
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
05/15/2017 060006871406	B	995,000.000	.9975		- 992,483	992,483	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
05/15/2017 060006871406	S	- 55,000.000	.9950		54,727	54,851	- 123
Issue: 89417EAM1 - Travelers Cos Inc 4.000% 5/30/47							
05/15/2017 060006871406	B	65,000.000	.9957		- 64,718	64,718	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
05/16/2017 060006871406	S	- 80,000.000	1.0011		80,088	79,783	305
Issue: 89417EAM1 - Travelers Cos Inc 4.000% 5/30/47							
05/16/2017 060006871406	B	90,000.000	1.0045		- 90,404	90,404	
Issue: 20030NAV3 - Comcast Corp 6.950% 8/15/37							
05/16/2017 060006871406	S	- 400,000.000	1.3672		546,860	544,174	2,686
Issue: 20030NAK7 - Comcast Corp 6.500% 11/15/35							
05/16/2017 060006871406	B	440,000.000	1.2988		- 571,490	571,490	
Issue: 912828ST8 - U S Treasury Nt 1.250% 4/30/19							
05/17/2017 060006871402	B	100,000.000	.9999		- 99,988	99,988	
Issue: 46625HRY8 - Jpmorgan Chase Co 3.782% 2/01/28							
05/17/2017 060006871406	S	- 105,000.000	1.0244		107,560	105,395	2,165

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
05/17/2017 060006871406	B	50,000.000	1.0256		- 51,278	51,278	
Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46							
05/17/2017 060006871406	B	510,000.000	1.1039		- 562,974	562,974	
Issue: 035242AM8 - Anheuser Busch Inbev 4.700% 2/01/36							
05/17/2017 060006871406	S	- 660,000.000	1.0840		715,433	697,884	17,549
Issue: 95709TAH3 - Westar Energy Inc 4.125% 3/01/42							
05/22/2017 060006871406	B	275,000.000	1.0376		- 285,348	285,348	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
05/22/2017 060006871406	S	- 220,000.000	1.0170		223,747	223,247	500
Issue: 912828V98 - U S Treasury Nt 2.250% 2/15/27							
05/24/2017 060006871402	S	- 35,000.000	.9969		34,892	34,828	64
Issue: 594918CA0 - Microsoft Corp 4.250% 2/06/47							
05/24/2017 060006871406	S	- 170,000.000	1.0515		178,750	176,464	2,286
Issue: 594918CB8 - Microsoft Corp 4.500% 2/06/57							
05/24/2017 060006871406	B	150,000.000	1.0632		- 159,477	159,477	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
05/26/2017 060006871406	S	- 185,000.000	1.0167		188,093	187,676	417
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
05/26/2017 060006871406	S	- 85,000.000	1.0161		86,368	86,229	139
Issue: 437076BS0 - Home Depot Inc 3.900% 6/15/47							
05/26/2017 060006871406	B	100,000.000	1.0003		- 100,034	100,034	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 384802AB0 - Ww Grainger Inc 4.600% 6/15/45							
05/26/2017 060006871406	B	215,000.000	1.0691		- 229,854	229,854	
Issue: 38141GWL4 - Goldman Sachs Group 3.691% 6/05/28							
06/01/2017 060006871406	B	130,000.000	1.0023		- 130,303	130,303	
Issue: 61761J3R8 - Morgan Stanley Mtn 3.125% 7/27/26							
06/01/2017 060006871406	S	- 140,000.000	.9714		135,993	136,878	- 885
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
06/05/2017 060006871406	S	- 375,000.000	1.0166		381,240	378,407	2,833
Issue: 046353AN8 - Astrazeneca Plc 3.125% 6/12/27							
06/05/2017 060006871406	B	400,000.000	.9949		- 397,960	397,960	
Issue: 01F042665 - F N M A Tba 30Yr 4.500% 6/15/45							
06/08/2017 060006871402	S	- 180,000.000	1.0778		194,006	193,083	923
Issue: 01F042673 - F N M A Tba 30Yr 4.500% 7/15/44							
06/08/2017 060006871402	B	180,000.000	1.0764		- 193,753	193,753	
Issue: 0258M0EL9 - American Express Mtn 3.300% 5/03/27							
06/14/2017 060006871406	S	- 70,000.000	1.0081		70,566	69,186	1,380
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
06/14/2017 060006871406	B	65,000.000	1.0209		- 66,361	66,361	
Issue: 94980VAG3 - Wells Fagro Bank Na 5.950% 8/26/36							
06/15/2017 060006871406	B	120,000.000	1.2642		- 151,705	151,705	
Issue: 92976GAG6 - Wachovia Bank Na Mtn 5.850% 2/01/37							
06/15/2017 060006871406	S	- 120,000.000	1.2594		151,123	141,889	9,234

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 21H032662 - G N M A I I Tba 3.500% 6/15/45							
06/16/2017 060006871402	S	- 285,000.000	1.0416		296,845	295,161	1,685
Issue: 21H032670 - G N M A I I Tba 3.500% 7/15/44							
06/16/2017 060006871402	B	285,000.000	1.0400		- 296,400	296,400	
Issue: 38141GWB6 - Goldman Sachs Group 3.850% 1/26/27							
06/16/2017 060006871406	S	- 225,000.000	1.0237		230,326	225,349	4,976
Issue: 38141GWL4 - Goldman Sachs Group 3.691% 6/05/28							
06/16/2017 060006871406	B	200,000.000	1.0077		- 201,542	201,542	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/20/2017 060006871406	S	- 280,000.000	1.0527		294,744	291,263	3,481
Issue: 694308HA8 - Pacific Gas Electric 3.750% 8/15/42							
06/20/2017 060006871406	B	365,000.000	1.0033		- 366,194	366,194	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/21/2017 060006871406	S	- 45,000.000	1.0556		47,503	46,984	519
Issue: 94974BGE4 - Wells Fargo Co Mtn 4.650% 11/04/44							
06/21/2017 060006871406	B	55,000.000	1.0618		- 58,397	58,397	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
06/27/2017 060006871406	B	575,000.000	1.0512		- 604,424	604,424	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
06/28/2017 060006871402	B	20,000.000	1.0441		- 20,881	20,881	
Issue: 912828XR6 - U S Treasury Nt 1.750% 5/31/22							
06/30/2017 060006871402	B	42,000.000	.9954		- 41,808	41,808	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
07/05/2017 060006871402	B	10,000.000	1.0295		- 10,295	10,295	
Issue: 912828XW5 - U S Treasury Nt 1.750% 6/30/22							
07/05/2017 060006871402	B	60,000.000	.9921		- 59,527	59,527	
Issue: 313385RK4 - F H L B Disc Nts 1/05/18							
07/06/2017 060006871402	B	145,000.000	.9942		- 144,161	144,161	
Issue: 01F042673 - F N M A Tba 30Yr 4.500% 7/15/44							
07/06/2017 060006871402	S	- 180,000.000	1.0708		192,748	193,760	- 1,012
Issue: 01F042681 - F N M A Tba 30Yr 4.500% 8/15/43							
07/06/2017 060006871402	B	180,000.000	1.0695		- 192,516	192,516	
Issue: 94974BGU8 - Wells Fargo Mtn 4.750% 12/07/46							
07/06/2017 060006871406	B	235,000.000	1.0700		- 251,441	251,441	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/06/2017 060006871406	S	- 155,000.000	1.0197		158,052	160,250	- 2,199
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
07/06/2017 060006871406	S	- 560,000.000	1.0009		560,525	566,589	- 6,064
Issue: 94974BGK0 - Wells Fargo Company 3.900% 5/01/45							
07/06/2017 060006871406	S	- 240,000.000	.9954		238,898	230,308	8,591
Issue: 20825CAF1 - Conocophillips 5.900% 10/15/32							
07/06/2017 060006871406	B	390,000.000	1.1920		- 464,892	464,892	
Issue: 66989HAK4 - Novartis Capital 4.000% 11/20/45							
07/06/2017 060006871406	B	175,000.000	1.0429		- 182,504	182,504	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 46647PAA4 - Jpmorgan Chase Co 4.260% 2/22/48							
07/07/2017 060006871406	S	- 80,000.000	1.0427		83,417	80,325	3,092
Issue: 94974BGK0 - Wells Fargo Company 3.900% 5/01/45							
07/07/2017 060006871406	B	80,000.000	.9912		- 79,298	79,298	
Issue: 01F032682 - F N M A Tba 30Yr 3.500% 8/15/44							
07/11/2017 060006871402	B	82,000.000	1.0244		- 84,002	84,002	
Issue: 21H032670 - G N M A I I Tba 3.500% 7/15/44							
07/11/2017 060006871402	S	- 92,000.000	1.0346		95,184	95,680	- 496
Issue: 21H032670 - G N M A I I Tba 3.500% 7/15/44							
07/13/2017 060006871402	S	- 193,000.000	1.0367		200,087	200,720	- 633
Issue: 21H032688 - G N M A I I Tba 3.500% 8/15/44							
07/13/2017 060006871402	B	193,000.000	1.0352		- 199,785	199,785	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/20/2017 060006871406	S	- 100,000.000	1.0372		103,719	102,902	817
Issue: 713448DV7 - Pepsico Inc 4.000% 5/02/47							
07/20/2017 060006871406	S	- 105,000.000	1.0416		109,368	107,923	1,445
Issue: 437076BH4 - Home Depot Inc 4.250% 4/01/46							
07/20/2017 060006871406	B	115,000.000	1.0821		- 124,443	124,443	
Issue: 713448DP0 - Pepsico Inc 3.450% 10/06/46							
07/20/2017 060006871406	B	110,000.000	.9506		- 104,564	104,564	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/21/2017 060006871406	B	60,000.000	1.0403		- 62,419	62,419	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 36164QNA2 - Ge Capital Intl 4.418% 11/15/35							
07/21/2017 060006871406	S	- 85,000.000	1.0978		93,309	83,606	9,703
Issue: 05565QDH8 - Bp Capital Markets 3.723% 11/28/28							
07/25/2017 060006871406	S	- 125,000.000	1.0351		129,391	125,000	4,391
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
07/25/2017 060006871406	B	135,000.000	1.0044		- 135,591	135,591	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/26/2017 060006871406	S	- 85,000.000	1.0144		86,222	86,513	- 292
Issue: 46647PAK2 - Jpmorgan Chase Co 4.032% 7/24/48							
07/26/2017 060006871406	B	95,000.000	1.0026		- 95,246	95,246	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/27/2017 060006871406	B	280,000.000	1.0136		- 283,806	283,806	
Issue: 912828X88 - U S Treasury Nt 2.375% 5/15/27							
07/27/2017 060006871406	S	- 635,000.000	1.0053		638,349	640,575	- 2,227
Issue: 94974BGU8 - Wells Fargo Mtn 4.750% 12/07/46							
07/31/2017 060006871406	S	- 175,000.000	1.0819		189,338	185,848	3,490
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
07/31/2017 060006871406	S	- 140,000.000	1.0189		142,652	142,520	132
Issue: 26884ABH5 - Erp Operating LP 4.000% 8/01/47							
07/31/2017 060006871406	B	165,000.000	.9773		- 161,248	161,248	
Issue: 949746RF0 - Wells Fargo Company 5.606% 1/15/44							
07/31/2017 060006871406	B	175,000.000	1.1983		- 209,708	209,708	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F042681 - F N M A Tba 30Yr 4.500% 8/15/43							
08/01/2017 060006871402	S	- 180,000.000	1.0695		192,516	192,527	- 12
Issue: 3138ET5W2 - F N M A #Al8960 4.500% 5/01/46							
08/01/2017 060006871402	B	180,000.280	1.0695		- 192,516	192,516	
Issue: 00206RDR0 - At T Inc 5.250% 3/01/37							
08/01/2017 060006871406	S	- 75,000.000	1.0518		78,887	75,600	3,287
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/01/2017 060006871406	B	50,000.000	1.0256		- 51,281	51,281	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/01/2017 060006871406	B	80,000.000	1.0243		- 81,947	81,947	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/01/2017 060006871406	B	135,000.000	1.0238		- 138,206	138,206	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
08/02/2017 060006871402	S	- 15,000.000	1.0291		15,436	15,457	- 21
Issue: 00206RDB5 - At T Inc 3.800% 3/15/22							
08/02/2017 060006871402	S	- 2,000.000	1.0456		2,091	1,999	92
Issue: 912828U99 - U S Treasury Nt 1.250% 12/31/18							
08/04/2017 060006871402	S	- 206,500.000	.9994		206,371	206,581	- 210
Issue: 912828XM7 - U S Treasury Nt 1.625% 7/31/20							
08/04/2017 060006871402	S	- 102,500.000	1.0034		102,848	102,876	- 28
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/04/2017 060006871406	B	290,000.000	1.0316		- 299,153	299,153	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06051GGM5 - Bank Of America Corp 4.244% 4/24/38							
08/04/2017 060006871406	S	- 420,000.000	1.0454		439,072	422,537	16,535
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/07/2017 060006871406	B	30,000.000	1.0306		- 30,919	30,919	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/07/2017 060006871406	S	- 205,000.000	1.0311		211,382	210,373	1,009
Issue: 06051GGM5 - Bank Of America Corp 4.244% 4/24/38							
08/07/2017 060006871406	S	- 40,000.000	1.0433		41,732	40,242	1,490
Issue: 00817YAZ1 - Aetna Inc 3.875% 8/15/47							
08/07/2017 060006871406	B	240,000.000	.9968		- 239,237	239,237	
Issue: 01F032682 - F N M A Tba 30Yr 3.500% 8/15/44							
08/08/2017 060006871402	S	- 82,000.000	1.0314		84,575	83,860	715
Issue: 01F032690 - F N M A Tba 30Yr 3.500% 9/15/44							
08/08/2017 060006871402	B	82,000.000	1.0297		- 84,434	84,434	
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/08/2017 060006871406	S	- 145,000.000	1.0316		149,577	150,105	- 528
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/08/2017 060006871406	S	- 170,000.000	1.0316		175,366	175,985	- 619
Issue: 05526DBC8 - Bat Capital Corp 4.390% 8/15/37							
08/08/2017 060006871406	B	260,000.000	1.0000		- 260,000	260,000	
Issue: 05526DBE4 - Bat Capital Corp 4.540% 8/15/47							
08/08/2017 060006871406	B	180,000.000	1.0000		- 180,000	180,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
08/09/2017 060006871406	B	70,000.000	1.0403		- 72,822	72,822	
Issue: 05526DBC8 - Bat Capital Corp 4.390% 8/15/37							
08/09/2017 060006871406	S	- 110,000.000	1.0068		110,748	110,208	540
Issue: 21H032688 - G N M A I I Tba 3.500% 8/15/44							
08/14/2017 060006871402	S	- 193,000.000	1.0407		200,856	199,785	1,071
Issue: 21H032696 - G N M A I I Tba 3.500% 9/15/45							
08/14/2017 060006871402	B	193,000.000	1.0391		- 200,539	200,539	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
08/15/2017 060006871402	S	- 17,000.000	1.0314		17,533	17,518	16
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
08/30/2017 060006871406	B	40,000.000	1.0519		- 42,075	42,075	
Issue: 46132FAC4 - Invesco Finance Plc 5.375% 11/30/43							
08/30/2017 060006871406	S	- 45,000.000	1.2160		54,718	44,234	10,484
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
09/05/2017 060006871406	S	- 450,000.000	1.0165		457,418	451,765	5,653
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
09/05/2017 060006871406	S	- 235,000.000	1.0149		238,507	236,484	2,023
Issue: 24422ETW9 - John Deere Mtn 2.800% 9/08/27							
09/05/2017 060006871406	B	475,000.000	.9961		- 473,152	473,152	
Issue: 437076BT8 - Home Depot Inc 2.800% 9/14/27							
09/05/2017 060006871406	B	245,000.000	.9974		- 244,363	244,363	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 110122BB3 - Bristol Myers 3.250% 2/27/27							
09/06/2017 060006871406	S	- 165,000.000	1.0326		170,379	168,336	2,043
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
09/06/2017 060006871406	B	155,000.000	1.0130		- 157,010	157,010	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/07/2017 060006871402	S	- 10,000.000	1.0667		10,667	10,304	362
Issue: 01F0326A7 - F N M A Tba 30Yr 3.500% 10/15/44							
09/07/2017 060006871402	B	82,000.000	1.0367		- 85,011	85,011	
Issue: 01F032690 - F N M A Tba 30Yr 3.500% 9/15/44							
09/07/2017 060006871402	S	- 82,000.000	1.0384		85,149	84,392	757
Issue: 21H032696 - G N M A I I Tba 3.500% 9/15/45							
09/07/2017 060006871402	S	- 193,000.000	1.0444		201,572	200,539	1,033
Issue: 21H0326A3 - G N M A I I Tba 3.500% 10/15/45							
09/07/2017 060006871402	B	193,000.000	1.0427		- 201,233	201,233	
Issue: 06051GGF0 - Bank Of America Mtn 3.824% 1/20/28							
09/07/2017 060006871406	S	- 120,000.000	1.0344		124,123	120,001	4,123
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
09/07/2017 060006871406	B	110,000.000	1.0177		- 111,942	111,942	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/08/2017 060006871406	B	70,000.000	1.0644		- 74,506	74,506	
Issue: 747525AV5 - Qualcomm Inc 4.300% 5/20/47							
09/08/2017 060006871406	S	- 85,000.000	1.0245		87,086	85,232	1,854

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/18/2017 060006871406	B	420,000.000	1.0426		- 437,899	437,899	
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
09/22/2017 060006871402	B	33,500.000	.9993		- 33,475	33,475	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/26/2017 060006871406	B	420,000.000	1.0446		- 438,752	438,752	
Issue: 06051GGM5 - Bank Of America Corp 4.244% 4/24/38							
09/27/2017 060006871406	S	- 50,000.000	1.0538		52,690	50,302	2,387
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
09/27/2017 060006871406	B	35,000.000	1.0298		- 36,045	36,045	
Issue: 46647PAJ5 - Jpmorgan Chase Co 3.882% 7/24/38							
09/28/2017 060006871406	S	- 280,000.000	1.0056		281,571	280,555	1,016
Issue: 46625HJB7 - Jpmorgan Chase Co 5.600% 7/15/41							
09/28/2017 060006871406	B	220,000.000	1.2403		- 272,864	272,864	
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
09/29/2017 060006871402	B	20,000.000	.9765		- 19,530	19,530	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/03/2017 060006871406	B	80,000.000	1.0234		- 81,869	81,869	
Issue: 437076BS0 - Home Depot Inc 3.900% 6/15/47							
10/03/2017 060006871406	S	- 270,000.000	1.0207		275,589	271,325	4,264
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
10/03/2017 060006871406	S	- 465,000.000	.9932		461,839	467,410	- 5,570

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 437076BH4 - Home Depot Inc 4.250% 4/01/46							
10/03/2017 060006871406	B	270,000.000	1.0732		- 289,756	289,756	
Issue: 62854AAN4 - Mylan Nv 3.950% 6/15/26							
10/04/2017 060006871402	S	- 6,000.000	1.0246		6,147	5,875	273
Issue: 01F0326A7 - F N M A Tba 30Yr 3.500% 10/15/44							
10/05/2017 060006871402	S	- 82,000.000	1.0310		84,543	85,000	- 457
Issue: 01F0326B5 - F N M A Tba 30Yr 3.500% 11/15/44							
10/05/2017 060006871402	B	82,000.000	1.0292		- 84,396	84,396	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/10/2017 060006871406	B	100,000.000	1.0214		- 102,141	102,141	
Issue: 87612EBF2 - Target Corp 3.625% 4/15/46							
10/10/2017 060006871406	S	- 120,000.000	.9460		113,525	113,655	- 130
Issue: 01F0326B5 - F N M A Tba 30Yr 3.500% 11/15/44							
10/12/2017 060006871402	B	133,000.000	1.0298		- 136,969	136,969	
Issue: 21H0326A3 - G N M A I I Tba 3.500% 10/15/45							
10/12/2017 060006871402	S	- 193,000.000	1.0408		200,871	201,233	- 362
Issue: 21H0326B1 - G N M A I I Tba 3.500% 11/15/45							
10/12/2017 060006871402	B	193,000.000	1.0394		- 200,599	200,599	
Issue: 91324PCX8 - Unitedhealth Group 4.200% 1/15/47							
10/18/2017 060006871406	S	- 210,000.000	1.0703		224,753	216,625	8,128
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/18/2017 060006871406	B	190,000.000	1.0306		- 195,819	195,819	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/18/2017 060006871406	S	- 935,000.000	1.0297		962,758	961,182	1,575
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
10/18/2017 060006871406	S	- 430,000.000	.9920		426,540	429,838	- 3,298
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/19/2017 060006871406	B	30,000.000	1.0357		- 31,072	31,072	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/20/2017 060006871406	B	45,000.000	1.0230		- 46,037	46,037	
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
10/20/2017 060006871406	S	- 200,000.000	.9881		197,625	199,394	- 1,769
Issue: 694308HP5 - Pacific Gas Electric 2.950% 3/01/26							
10/20/2017 060006871406	B	240,000.000	.9785		- 234,828	234,828	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/26/2017 060006871406	S	- 35,000.000	1.0106		35,372	35,613	- 241
Issue: 94974BGE4 - Wells Fargo Co Mtn 4.650% 11/04/44							
10/26/2017 060006871406	B	40,000.000	1.0563		- 42,250	42,250	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/30/2017 060006871406	B	70,000.000	1.0214		- 71,498	71,498	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
10/30/2017 060006871406	B	65,000.000	1.0194		- 66,259	66,259	
Issue: 15189XAN8 - Centerpoint Ener 4.500% 4/01/44							
10/30/2017 060006871406	S	- 75,000.000	1.1505		86,288	80,177	6,110

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 404280AM1 - Hsbc Holdings Mtn 6.100% 1/14/42							
10/30/2017 060006871406	S	- 70,000.000	1.3460		94,219	94,705	- 487
Issue: 459200HF1 - IBM Corp 4.000% 6/20/42							
10/31/2017 060006871406	B	95,000.000	1.0328		- 98,111	98,111	
Issue: 459200JH5 - IBM Corp 4.700% 2/19/46							
10/31/2017 060006871406	S	- 80,000.000	1.1525		92,199	88,917	3,282
Issue: 01F0326B5 - F N M A Tba 30Yr 3.500% 11/15/44							
11/01/2017 060006871402	S	- 215,000.000	1.0275		220,913	221,266	- 353
Issue: 01F0326C3 - F N M A Tba 30Yr 3.500% 12/15/44							
11/01/2017 060006871402	B	215,000.000	1.0258		- 220,543	220,543	
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
11/01/2017 060006871406	S	- 90,000.000	1.0308		92,770	91,867	903
Issue: 345370CQ1 - Ford Motor Company 4.750% 1/15/43							
11/01/2017 060006871406	B	125,000.000	.9948		- 124,351	124,351	
Issue: 037833DG2 - Apple Inc 3.750% 11/13/47							
11/07/2017 060006871406	S	- 115,000.000	.9800		112,697	114,057	- 1,360
Issue: 037833CR9 - Apple Inc 3.200% 5/11/27							
11/07/2017 060006871406	S	- 255,000.000	1.0082		257,099	255,000	2,099
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
11/07/2017 060006871406	B	95,000.000	1.0455		- 99,320	99,320	
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
11/07/2017 060006871406	B	235,000.000	.9950		- 233,825	233,825	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 21H0326C9 - G N M A I I Tba 3.500% 12/15/44							
11/08/2017 060006871402	B	193,000.000	1.0369		- 200,117	200,117	
Issue: 21H0326B1 - G N M A I I Tba 3.500% 11/15/45							
11/08/2017 060006871402	S	- 193,000.000	1.0384		200,418	200,599	- 181
Issue: 912810RX8 - U S Treasury Bd 3.000% 5/15/47							
11/08/2017 060006871406	B	55,000.000	1.0431		- 57,372	57,372	
Issue: 66989HAK4 - Novartis Capital 4.000% 11/20/45							
11/08/2017 060006871406	S	- 60,000.000	1.0750		64,501	63,511	990
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
11/13/2017 060006871406	S	- 685,000.000	.9762		668,704	669,771	- 1,067
Issue: 341081FP7 - Florida Power 3.700% 12/01/47							
11/13/2017 060006871406	B	780,000.000	.9921		- 773,830	773,830	
Issue: 9128283F5 - U S Treasury Nt 2.250% 11/15/27							
11/14/2017 060006871406	B	2,080,000.000	.9873		- 2,053,675	2,053,675	
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
11/14/2017 060006871406	S	- 2,130,000.000	.9864		2,101,011	2,098,858	2,152
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
11/14/2017 060006871406	S	- 105,000.000	.9848		103,400	103,210	190
Issue: 036752AD5 - Anthem Inc 4.375% 12/01/47							
11/14/2017 060006871406	B	125,000.000	.0000		- 124,999	124,999	
Issue: 478160CG7 - Johnson Johnson 3.750% 3/03/47							
11/15/2017 060006871406	S	- 205,000.000	1.0397		213,141	206,899	6,242

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 26884ABH5 - Erp Operating LP 4.000% 8/01/47							
11/15/2017 060006871406	S	- 105,000.000	1.0037		105,392	102,612	2,779
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
11/15/2017 060006871406	B	90,000.000	.9903		- 89,128	89,128	
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
11/15/2017 060006871406	B	105,000.000	.9938		- 104,352	104,352	
Issue: 478160BV5 - Johnson Johnson 3.700% 3/01/46							
11/15/2017 060006871406	B	210,000.000	1.0301		- 216,319	216,319	
Issue: 88167AAE1 - Teva Pharmaceuticals 3.150% 10/01/26							
11/28/2017 060006871402	S	- 2,000.000	.8452		1,690	2,008	- 317
Issue: 912810RV2 - U S Treasury Bd 3.000% 2/15/47							
11/30/2017 060006871402	B	9,000.000	1.0281		- 9,253	9,253	
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
12/05/2017 060006871406	B	45,000.000	.9978		- 44,902	44,902	
Issue: 92826CAJ1 - Visa Inc 3.650% 9/15/47							
12/05/2017 060006871406	S	- 50,000.000	1.0179		50,895	49,573	1,322
Issue: 01F0326C3 - F N M A Tba 30Yr 3.500% 12/15/44							
12/06/2017 060006871402	S	- 215,000.000	1.0291		221,257	220,561	695
Issue: 01F032617 - F N M A Tba 30Yr 3.500% 1/15/44							
12/06/2017 060006871402	B	215,000.000	1.0277		- 220,946	220,946	
Issue: 9128283F5 - U S Treasury Nt 2.250% 11/15/27							
12/07/2017 060006871406	S	- 1,455,000.000	.9914		1,442,496	1,437,801	4,695

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RY6 - U S Treasury Bd 2.750% 8/15/47							
12/07/2017 060006871406	B	630,000.000	1.0021		- 631,329	631,329	
Issue: 594918CB8 - Microsoft Corp 4.500% 2/06/57							
12/13/2017 060006871406	S	- 245,000.000	1.1744		287,716	257,915	29,801
Issue: 594918BU7 - Microsoft Corp 3.950% 8/08/56							
12/13/2017 060006871406	B	245,000.000	1.0649		- 260,903	260,903	
Issue: 21H0326C9 - G N M A I I Tba 3.500% 12/15/44							
12/14/2017 060006871402	S	- 193,000.000	1.0368		200,102	200,117	- 15
Issue: 21H032613 - G N M A I I Tba 3.500% 1/15/44							
12/14/2017 060006871402	B	193,000.000	1.0355		- 199,845	199,845	
Issue: 9128283F5 - U S Treasury Nt 2.250% 11/15/27							
12/18/2017 060006871406	S	- 530,000.000	.9892		524,286	523,962	324
Issue: 92343VCR3 - Verizon 3.500% 11/01/24							
12/20/2017 060006871402	S	- 2,000.000	1.0094		2,019	2,082	- 63
Issue: 9128283F5 - U S Treasury Nt 2.250% 11/15/27							
12/22/2017 060006871402	B	22,000.000	.9794		- 21,546	21,546	
Issue: 9128282R0 - U S Treasury Nt 2.250% 8/15/27							
12/29/2017 060006871402	B	25,000.000	.9840		- 24,600	24,600	
Total For Mlpfs Inc/Fixed Income				**0**	**75,972,812**	**75,787,285**	**187,846**
GRAND TOTAL				**0**	**254,170,550**	**253,482,855**	**691,358**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE							
Issue: 31846V567 - First Am Govt Ob Fd Cl Z							
01/03/2017 060006871401	B	30,640.890	1.0000		- 30,641	30,641	
01/03/2017 060006871403	B	3,541.750	1.0000		- 3,542	3,542	
01/03/2017 060006871406	B	188,499.140	1.0000		- 188,499	188,499	
01/03/2017 060006871421	B	1,054.000	1.0000		- 1,054	1,054	
01/03/2017 060006871424	B	1,531.250	1.0000		- 1,531	1,531	
01/04/2017 060006871401	B	750.490	1.0000		- 750	750	
01/04/2017 060006871402	B	41.810	1.0000		- 42	42	
01/04/2017 060006871403	B	1,844.760	1.0000		- 1,845	1,845	
01/04/2017 060006871414	B	32.020	1.0000		- 32	32	
01/04/2017 060006871419	B	315.000	1.0000		- 315	315	
01/04/2017 060006871421	B	559.210	1.0000		- 559	559	
01/04/2017 060006871424	B	47,616.780	1.0000		- 47,617	47,617	
01/04/2017 060006871426	B	48.570	1.0000		- 49	49	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/05/2017 060006871403	B	1,260.000	1.0000		- 1,260	1,260	
01/05/2017 060006871421	B	360.000	1.0000		- 360	360	
01/05/2017 060006871424	B	10,718.750	1.0000		- 10,719	10,719	
01/06/2017 060006871403	B	864.000	1.0000		- 864	864	
01/06/2017 060006871403	B	772.460	1.0000		- 772	772	
01/06/2017 060006871421	B	256.000	1.0000		- 256	256	
01/06/2017 060006871424	B	10,608.300	1.0000		- 10,608	10,608	
01/09/2017 060006871401	B	16,570.040	1.0000		- 16,570	16,570	
01/09/2017 060006871402	B	192.500	1.0000		- 193	193	
01/09/2017 060006871406	B	113,015.010	1.0000		- 113,015	113,015	
01/09/2017 060006871424	B	239,468.750	1.0000		- 239,469	239,469	
01/10/2017 060006871403	B	41.710	1.0000		- 42	42	
01/10/2017 060006871421	B	12.510	1.0000		- 13	13	
01/11/2017 060006871401	B	2,937.250	1.0000		- 2,937	2,937	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/11/2017 060006871402	B	247.500	1.0000		- 248	248	
01/11/2017 060006871406	B	36,999.520	1.0000		- 37,000	37,000	
01/11/2017 060006871424	B	103,062.500	1.0000		- 103,063	103,063	
01/11/2017 060006871426	B	742.330	1.0000		- 742	742	
01/12/2017 060006871402	B	80.340	1.0000		- 80	80	
01/12/2017 060006871403	B	775.500	1.0000		- 776	776	
01/12/2017 060006871406	B	58,854.830	1.0000		- 58,855	58,855	
01/12/2017 060006871419	B	773.740	1.0000		- 774	774	
01/12/2017 060006871421	B	231.000	1.0000		- 231	231	
01/13/2017 060006871403	B	5,325.000	1.0000		- 5,325	5,325	
01/13/2017 060006871421	B	1,545.000	1.0000		- 1,545	1,545	
01/13/2017 060006871424	B	42,437.500	1.0000		- 42,438	42,438	
01/17/2017 060006871401	B	2,982.930	1.0000		- 2,983	2,983	
01/17/2017 060006871402	B	6,666.250	1.0000		- 6,666	6,666	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/17/2017 060006871406	B	275,071.410	1.0000		- 275,071	275,071	
01/17/2017 060006871419	B	160.500	1.0000		- 161	161	
01/17/2017 060006871426	B	4.770	1.0000		- 5	5	
01/18/2017 060006871406	B	1,595.000	1.0000		- 1,595	1,595	
01/18/2017 060006871406	B	11,200.000	1.0000		- 11,200	11,200	
01/19/2017 060006871402	B	52,526.740	1.0000		- 52,527	52,527	
01/19/2017 060006871424	B	142,468.750	1.0000		- 142,469	142,469	
01/20/2017 060006871402	B	3,175.940	1.0000		- 3,176	3,176	
01/20/2017 060006871403	B	611.000	1.0000		- 611	611	
01/20/2017 060006871406	B	115,081.290	1.0000		- 115,081	115,081	
01/20/2017 060006871421	B	169.000	1.0000		- 169	169	
01/23/2017 060006871401	B	11,288.110	1.0000		- 11,288	11,288	
01/23/2017 060006871402	B	91,640.910	1.0000		- 91,641	91,641	
01/23/2017 060006871406	B	114,838.430	1.0000		- 114,838	114,838	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/23/2017 060006871406	B	5,587.500	1.0000		- 5,588	5,588	
01/24/2017 060006871406	B	105,732.310	1.0000		- 105,732	105,732	
01/24/2017 060006871406	B	4,921.880	1.0000		- 4,922	4,922	
01/25/2017 060006871401	B	7,911.740	1.0000		- 7,912	7,912	
01/25/2017 060006871402	B	20,518.550	1.0000		- 20,519	20,519	
01/25/2017 060006871402	B	1,563.280	1.0000		- 1,563	1,563	
01/25/2017 060006871403	B	100,000.000	1.0000		- 100,000	100,000	
01/25/2017 060006871406	B	79,542.210	1.0000		- 79,542	79,542	
01/25/2017 060006871421	B	28,500.000	1.0000		- 28,500	28,500	
01/25/2017 060006871424	B	154,593.750	1.0000		- 154,594	154,594	
01/26/2017 060006871406	B	246,019.640	1.0000		- 246,020	246,020	
01/26/2017 060006871406	B	2,085.000	1.0000		- 2,085	2,085	
01/27/2017 060006871403	B	772.460	1.0000		- 772	772	
01/27/2017 060006871406	B	7,757.270	1.0000		- 7,757	7,757	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/30/2017 060006871401	B	1,000,000.000	1.0000		- 1,000,000	1,000,000	
01/30/2017 060006871401	B	20,799.410	1.0000		- 20,799	20,799	
01/30/2017 060006871402	B	467.500	1.0000		- 468	468	
01/30/2017 060006871406	B	80,984.660	1.0000		- 80,985	80,985	
01/30/2017 060006871413	B	1,000,000.000	1.0000		- 1,000,000	1,000,000	
01/30/2017 060006871424	B	39,406.250	1.0000		- 39,406	39,406	
01/30/2017 060006871426	B	90,000.000	1.0000		- 90,000	90,000	
01/30/2017 060006871427	B	90,000.000	1.0000		- 90,000	90,000	
01/31/2017 060006871402	B	1,637.190	1.0000		- 1,637	1,637	
01/31/2017 060006871403	B	161.000	1.0000		- 161	161	
01/31/2017 060006871406	B	678,435.600	1.0000		- 678,436	678,436	
01/31/2017 060006871406	B	863.250	1.0000		- 863	863	
01/31/2017 060006871421	B	49.000	1.0000		- 49	49	
01/31/2017 060006871423	B	1,000,000.000	1.0000		- 1,000,000	1,000,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/31/2017 060006871424	B	87,906.250	1.0000		- 87,906	87,906	
01/31/2017 060006871428	B	90,000.000	1.0000		- 90,000	90,000	
02/01/2017 060006871401	B	30,640.890	1.0000		- 30,641	30,641	
02/01/2017 060006871403	B	1,260.000	1.0000		- 1,260	1,260	
02/01/2017 060006871421	B	360.000	1.0000		- 360	360	
02/02/2017 060006871401	B	1,260.820	1.0000		- 1,261	1,261	
02/02/2017 060006871402	B	28.560	1.0000		- 29	29	
02/02/2017 060006871403	B	286.780	1.0000		- 287	287	
02/02/2017 060006871414	B	41.230	1.0000		- 41	41	
02/02/2017 060006871419	B	669.980	1.0000		- 670	670	
02/02/2017 060006871421	B	76.360	1.0000		- 76	76	
02/02/2017 060006871423	B	12.550	1.0000		- 13	13	
02/02/2017 060006871424	B	82,139.560	1.0000		- 82,140	82,140	
02/02/2017 060006871428	B	1.130	1.0000		- 1	1	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/03/2017 060006871402	B	53,470.320	1.0000		- 53,470	53,470	
02/03/2017 060006871406	B	43,874.500	1.0000		- 43,875	43,875	
02/03/2017 060006871426	B	74,954.900	1.0000		- 74,955	74,955	
02/03/2017 060006871427	B	75,000.000	1.0000		- 75,000	75,000	
02/03/2017 060006871428	B	75,000.000	1.0000		- 75,000	75,000	
02/06/2017 060006871403	B	14.320	1.0000		- 14	14	
02/07/2017 060006871406	B	56,207.930	1.0000		- 56,208	56,208	
02/08/2017 060006871401	B	4,953.340	1.0000		- 4,953	4,953	
02/08/2017 060006871402	B	256.250	1.0000		- 256	256	
02/08/2017 060006871406	B	290,859.510	1.0000		- 290,860	290,860	
02/08/2017 060006871424	B	178,843.750	1.0000		- 178,844	178,844	
02/09/2017 060006871401	B	1,404.040	1.0000		- 1,404	1,404	
02/09/2017 060006871424	B	84,875.000	1.0000		- 84,875	84,875	
02/10/2017 060006871402	B	41,577.480	1.0000		- 41,577	41,577	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/10/2017 060006871406	B	17,377.700	1.0000		- 17,378	17,378	
02/10/2017 060006871424	B	166,718.750	1.0000		- 166,719	166,719	
02/13/2017 060006871403	B	13.080	1.0000		- 13	13	
02/13/2017 060006871421	B	18.110	1.0000		- 18	18	
02/14/2017 060006871402	B	44,836.750	1.0000		- 44,837	44,837	
02/14/2017 060006871406	B	149,859.370	1.0000		- 149,859	149,859	
02/15/2017 060006871402	B	87,651.800	1.0000		- 87,652	87,652	
02/15/2017 060006871402	B	4,844.800	1.0000		- 4,845	4,845	
02/15/2017 060006871403	B	810.200	1.0000		- 810	810	
02/15/2017 060006871406	B	61,661.600	1.0000		- 61,662	61,662	
02/15/2017 060006871406	B	23,501.250	1.0000		- 23,501	23,501	
02/15/2017 060006871416	B	3,925.000	1.0000		- 3,925	3,925	
02/15/2017 060006871421	B	239.250	1.0000		- 239	239	
02/16/2017 060006871402	B	703.130	1.0000		- 703	703	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/16/2017 060006871406	B	34,882.330	1.0000		- 34,882	34,882	
02/16/2017 060006871406	B	1,640.630	1.0000		- 1,641	1,641	
02/17/2017 060006871403	B	1,111.000	1.0000		- 1,111	1,111	
02/17/2017 060006871403	B	1,241.210	1.0000		- 1,241	1,241	
02/17/2017 060006871406	B	535,291.790	1.0000		- 535,292	535,292	
02/17/2017 060006871421	B	330.000	1.0000		- 330	330	
02/21/2017 060006871401	B	2,209.890	1.0000		- 2,210	2,210	
02/21/2017 060006871402	B	5,069.430	1.0000		- 5,069	5,069	
02/21/2017 060006871403	B	780.000	1.0000		- 780	780	
02/21/2017 060006871403	B	67,966.880	1.0000		- 67,967	67,967	
02/21/2017 060006871406	B	69,319.410	1.0000		- 69,319	69,319	
02/21/2017 060006871406	B	490.640	1.0000		- 491	491	
02/21/2017 060006871419	B	344.970	1.0000		- 345	345	
02/21/2017 060006871421	B	224.000	1.0000		- 224	224	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/21/2017 060006871424	B	112,156.250	1.0000		- 112,156	112,156	
02/22/2017 060006871402	B	5,243.250	1.0000		- 5,243	5,243	
02/22/2017 060006871403	B	57,371.950	1.0000		- 57,372	57,372	
02/22/2017 060006871421	B	17,204.990	1.0000		- 17,205	17,205	
02/22/2017 060006871424	B	54,018.110	1.0000		- 54,018	54,018	
02/23/2017 060006871403	B	15,282.120	1.0000		- 15,282	15,282	
02/23/2017 060006871406	B	25,079.800	1.0000		- 25,080	25,080	
02/23/2017 060006871421	B	4,444.290	1.0000		- 4,444	4,444	
02/24/2017 060006871401	B	4,520,553.250	1.0000		- 4,520,553	4,520,553	
02/24/2017 060006871401	B	1,063.300	1.0000		- 1,063	1,063	
02/24/2017 060006871413	B	1,750,000.000	1.0000		- 1,750,000	1,750,000	
02/24/2017 060006871423	B	1,750,000.000	1.0000		- 1,750,000	1,750,000	
02/24/2017 060006871424	B	3,031.250	1.0000		- 3,031	3,031	
02/24/2017 060006871426	B	340,000.000	1.0000		- 340,000	340,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/24/2017 060006871426	B	32.090	1.0000		- 32	32	
02/27/2017 060006871402	B	16,606.770	1.0000		- 16,607	16,607	
02/27/2017 060006871406	B	23,069.650	1.0000		- 23,070	23,070	
02/27/2017 060006871424	B	36,375.000	1.0000		- 36,375	36,375	
02/28/2017 060006871402	B	202.130	1.0000		- 202	202	
02/28/2017 060006871403	B	368.000	1.0000		- 368	368	
02/28/2017 060006871406	B	34,179.170	1.0000		- 34,179	34,179	
02/28/2017 060006871421	B	112.000	1.0000		- 112	112	
02/28/2017 060006871424	B	190,810.350	1.0000		- 190,810	190,810	
03/01/2017 060006871401	B	30,640.890	1.0000		- 30,641	30,641	
03/01/2017 060006871406	B	285,032.410	1.0000		- 285,032	285,032	
03/02/2017 060006871401	B	378.190	1.0000		- 378	378	
03/02/2017 060006871401	B	712.830	1.0000		- 713	713	
03/02/2017 060006871402	B	36.070	1.0000		- 36	36	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/02/2017 060006871403	B	237.510	1.0000		- 238	238	
03/02/2017 060006871414	B	37.610	1.0000		- 38	38	
03/02/2017 060006871416	B	.050	1.0000				
03/02/2017 060006871419	B	405.180	1.0000		- 405	405	
03/02/2017 060006871421	B	60.420	1.0000		- 60	60	
03/02/2017 060006871423	B	454.550	1.0000		- 455	455	
03/02/2017 060006871424	B	51,777.260	1.0000		- 51,777	51,777	
03/02/2017 060006871426	B	44.810	1.0000		- 45	45	
03/02/2017 060006871428	B	55.400	1.0000		- 55	55	
03/03/2017 060006871402	B	55,792.400	1.0000		- 55,792	55,792	
03/03/2017 060006871406	B	174,896.260	1.0000		- 174,896	174,896	
03/06/2017 060006871402	B	47,015.970	1.0000		- 47,016	47,016	
03/06/2017 060006871403	B	287.500	1.0000		- 288	288	
03/06/2017 060006871406	B	159,547.780	1.0000		- 159,548	159,548	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/06/2017 060006871421	B	87.500	1.0000		- 88	88	
03/07/2017 060006871401	B	12,866.640	1.0000		- 12,867	12,867	
03/07/2017 060006871406	B	2,158.280	1.0000		- 2,158	2,158	
03/07/2017 060006871424	B	3,031.250	1.0000		- 3,031	3,031	
03/08/2017 060006871402	B	1,315,000.000	1.0000		- 1,315,000	1,315,000	
03/08/2017 060006871403	B	6,681.000	1.0000		- 6,681	6,681	
03/08/2017 060006871406	B	405,788.950	1.0000		- 405,789	405,789	
03/08/2017 060006871421	B	1,965.000	1.0000		- 1,965	1,965	
03/09/2017 060006871401	B	6,146.420	1.0000		- 6,146	6,146	
03/09/2017 060006871402	B	89,995.550	1.0000		- 89,996	89,996	
03/09/2017 060006871403	B	1,742.250	1.0000		- 1,742	1,742	
03/09/2017 060006871421	B	522.000	1.0000		- 522	522	
03/10/2017 060006871401	B	1,647,296.020	1.0000		- 1,647,296	1,647,296	
03/10/2017 060006871402	B	47.500	1.0000		- 48	48	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/10/2017 060006871403	B	76,278.720	1.0000		- 76,279	76,279	
03/10/2017 060006871421	B	25,310.400	1.0000		- 25,310	25,310	
03/13/2017 060006871402	B	184,051.740	1.0000		- 184,052	184,052	
03/13/2017 060006871402	B	843.690	1.0000		- 844	844	
03/13/2017 060006871406	B	186,037.070	1.0000		- 186,037	186,037	
03/13/2017 060006871419	B	2,095,241.160	1.0000		- 2,095,241	2,095,241	
03/13/2017 060006871424	B	704,769.500	1.0000		- 704,770	704,770	
03/14/2017 060006871401	B	2,612,336.830	1.0000		- 2,612,337	2,612,337	
03/14/2017 060006871403	B	1,707.500	1.0000		- 1,708	1,708	
03/14/2017 060006871421	B	510.900	1.0000		- 511	511	
03/14/2017 060006871424	B	15,156.250	1.0000		- 15,156	15,156	
03/15/2017 060006871401	B	25,097,510.090	1.0000		- 25,097,510	25,097,510	
03/15/2017 060006871402	B	13,493.010	1.0000		- 13,493	13,493	
03/15/2017 060006871403	B	3,394.000	1.0000		- 3,394	3,394	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/15/2017 060006871406	B	327,753.880	1.0000		- 327,754	327,754	
03/15/2017 060006871421	B	1,029.500	1.0000		- 1,030	1,030	
03/15/2017 060006871426	B	1,400,000.000	1.0000		- 1,400,000	1,400,000	
03/16/2017 060006871401	B	4,446,984.970	1.0000		- 4,446,985	4,446,985	
03/16/2017 060006871406	B	302,103.460	1.0000		- 302,103	302,103	
03/16/2017 060006871419	B	3,674,013.700	1.0000		- 3,674,014	3,674,014	
03/16/2017 060006871424	B	57,593.750	1.0000		- 57,594	57,594	
03/17/2017 060006871402	B	424,000.000	1.0000		- 424,000	424,000	
03/17/2017 060006871403	B	576.000	1.0000		- 576	576	
03/17/2017 060006871406	B	52,154.760	1.0000		- 52,155	52,155	
03/17/2017 060006871421	B	176.000	1.0000		- 176	176	
03/17/2017 060006871424	B	184,906.250	1.0000		- 184,906	184,906	
03/20/2017 060006871402	B	350.320	1.0000		- 350	350	
03/20/2017 060006871403	B	75,555.060	1.0000		- 75,555	75,555	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/20/2017 060006871406	B	14,760.520	1.0000		- 14,761	14,761	
03/20/2017 060006871421	B	20,167.080	1.0000		- 20,167	20,167	
03/21/2017 060006871403	B	552.000	1.0000		- 552	552	
03/21/2017 060006871403	B	639.000	1.0000		- 639	639	
03/21/2017 060006871421	B	168.000	1.0000		- 168	168	
03/21/2017 060006871421	B	198.000	1.0000		- 198	198	
03/21/2017 060006871424	B	60,625.000	1.0000		- 60,625	60,625	
03/22/2017 060006871403	B	560.000	1.0000		- 560	560	
03/22/2017 060006871406	B	111,365.620	1.0000		- 111,366	111,366	
03/22/2017 060006871406	B	3,280,000.000	1.0000		- 3,280,000	3,280,000	
03/22/2017 060006871421	B	175.000	1.0000		- 175	175	
03/22/2017 060006871424	B	60,625.000	1.0000		- 60,625	60,625	
03/22/2017 060006871424	B	12,350,000.000	1.0000		- 12,350,000	12,350,000	
03/23/2017 060006871402	B	253,837.480	1.0000		- 253,837	253,837	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2017 060006871403	B	1,233.000	1.0000		- 1,233	1,233	
03/23/2017 060006871421	B	371.000	1.0000		- 371	371	
03/23/2017 060006871423	B	2,750,467.100	1.0000		- 2,750,467	2,750,467	
03/24/2017 060006871402	B	4,934.480	1.0000		- 4,934	4,934	
03/24/2017 060006871424	B	109,125.000	1.0000		- 109,125	109,125	
03/27/2017 060006871402	B	58,126.600	1.0000		- 58,127	58,127	
03/27/2017 060006871402	B	2,580.100	1.0000		- 2,580	2,580	
03/27/2017 060006871403	B	1,053.000	1.0000		- 1,053	1,053	
03/27/2017 060006871406	B	126,724.000	1.0000		- 126,724	126,724	
03/27/2017 060006871406	B	2,187.500	1.0000		- 2,188	2,188	
03/27/2017 060006871421	B	306.000	1.0000		- 306	306	
03/28/2017 060006871402	B	25,525.000	1.0000		- 25,525	25,525	
03/28/2017 060006871403	B	706.000	1.0000		- 706	706	
03/28/2017 060006871421	B	209.000	1.0000		- 209	209	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/28/2017 060006871421	B	3.120	1.0000		- 3	3	
03/28/2017 060006871424	B	69,718.750	1.0000		- 69,719	69,719	
03/29/2017 060006871406	B	5,775.250	1.0000		- 5,775	5,775	
03/29/2017 060006871421	B	6,818.000	1.0000		- 6,818	6,818	
03/29/2017 060006871424	B	54,562.500	1.0000		- 54,563	54,563	
03/30/2017 060006871402	B	500.000	1.0000		- 500	500	
03/30/2017 060006871406	B	32,371.880	1.0000		- 32,372	32,372	
03/31/2017 060006871402	B	3,828.000	1.0000		- 3,828	3,828	
03/31/2017 060006871403	B	7,766.880	1.0000		- 7,767	7,767	
03/31/2017 060006871406	B	151,550.300	1.0000		- 151,550	151,550	
03/31/2017 060006871421	B	2,275.380	1.0000		- 2,275	2,275	
03/31/2017 060006871424	B	54,562.500	1.0000		- 54,563	54,563	
04/03/2017 060006871401	B	8,606,754.030	1.0000		- 8,606,754	8,606,754	
04/03/2017 060006871403	B	2,718.450	1.0000		- 2,718	2,718	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/03/2017 060006871406	B	299,538.620	1.0000		- 299,539	299,539	
04/03/2017 060006871419	B	1,246,296.460	1.0000		- 1,246,296	1,246,296	
04/03/2017 060006871421	B	814.700	1.0000		- 815	815	
04/03/2017 060006871426	B	1,254,348.800	1.0000		- 1,254,349	1,254,349	
04/04/2017 060006871401	B	5,831.180	1.0000		- 5,831	5,831	
04/04/2017 060006871402	B	157.290	1.0000		- 157	157	
04/04/2017 060006871403	B	2,235.910	1.0000		- 2,236	2,236	
04/04/2017 060006871414	B	48.680	1.0000		- 49	49	
04/04/2017 060006871419	B	1,068.250	1.0000		- 1,068	1,068	
04/04/2017 060006871421	B	629.050	1.0000		- 629	629	
04/04/2017 060006871423	B	1,235.190	1.0000		- 1,235	1,235	
04/04/2017 060006871424	B	30,919.990	1.0000		- 30,920	30,920	
04/04/2017 060006871426	B	488.540	1.0000		- 489	489	
04/04/2017 060006871428	B	74.120	1.0000		- 74	74	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/05/2017 060006871424	B	100,031.250	1.0000		- 100,031	100,031	
04/06/2017 060006871403	B	1,400.000	1.0000		- 1,400	1,400	
04/06/2017 060006871421	B	400.000	1.0000		- 400	400	
04/07/2017 060006871401	B	7,000,000.000	1.0000		- 7,000,000	7,000,000	
04/07/2017 060006871403	B	527.000	1.0000		- 527	527	
04/07/2017 060006871406	B	233,755.340	1.0000		- 233,755	233,755	
04/07/2017 060006871406	B	2,823.700	1.0000		- 2,824	2,824	
04/07/2017 060006871421	B	153.000	1.0000		- 153	153	
04/10/2017 060006871402	B	73.130	1.0000		- 73	73	
04/10/2017 060006871406	B	74,563.360	1.0000		- 74,563	74,563	
04/10/2017 060006871413	B	1,000,000.000	1.0000		- 1,000,000	1,000,000	
04/10/2017 060006871419	B	283.120	1.0000		- 283	283	
04/10/2017 060006871424	B	33,235.050	1.0000		- 33,235	33,235	
04/11/2017 060006871406	B	36,043.690	1.0000		- 36,044	36,044	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/12/2017 060006871403	B	90,000.000	1.0000		- 90,000	90,000	
04/12/2017 060006871406	B	41,085.030	1.0000		- 41,085	41,085	
04/12/2017 060006871421	B	28,125.000	1.0000		- 28,125	28,125	
04/12/2017 060006871424	B	28,031.250	1.0000		- 28,031	28,031	
04/13/2017 060006871403	B	1,035.500	1.0000		- 1,036	1,036	
04/13/2017 060006871421	B	309.000	1.0000		- 309	309	
04/13/2017 060006871424	B	112,125.000	1.0000		- 112,125	112,125	
04/17/2017 060006871402	B	2,090.730	1.0000		- 2,091	2,091	
04/17/2017 060006871402	B	266.340	1.0000		- 266	266	
04/17/2017 060006871403	B	6,869.700	1.0000		- 6,870	6,870	
04/17/2017 060006871406	B	258,363.990	1.0000		- 258,364	258,364	
04/17/2017 060006871406	B	6,550.000	1.0000		- 6,550	6,550	
04/17/2017 060006871421	B	2,013.880	1.0000		- 2,014	2,014	
04/17/2017 060006871424	B	6,468.750	1.0000		- 6,469	6,469	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/18/2017 060006871402	B	16,349.760	1.0000		- 16,350	16,350	
04/18/2017 060006871424	B	88,406.250	1.0000		- 88,406	88,406	
04/19/2017 060006871402	B	1,167.190	1.0000		- 1,167	1,167	
04/19/2017 060006871406	B	237,585.810	1.0000		- 237,586	237,586	
04/20/2017 060006871402	B	3,507.510	1.0000		- 3,508	3,508	
04/20/2017 060006871406	B	911,850.830	1.0000		- 911,851	911,851	
04/20/2017 060006871424	B	146,625.000	1.0000		- 146,625	146,625	
04/21/2017 060006871401	B	499.380	1.0000		- 499	499	
04/21/2017 060006871402	B	44,439.350	1.0000		- 44,439	44,439	
04/21/2017 060006871403	B	365,150.000	1.0000		- 365,150	365,150	
04/21/2017 060006871406	B	1,132,316.470	1.0000		- 1,132,316	1,132,316	
04/21/2017 060006871421	B	107,200.000	1.0000		- 107,200	107,200	
04/24/2017 060006871403	B	65,829.110	1.0000		- 65,829	65,829	
04/24/2017 060006871406	B	380,695.710	1.0000		- 380,696	380,696	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/24/2017 060006871421	B	20,853.870	1.0000		- 20,854	20,854	
04/24/2017 060006871424	B	4,312.500	1.0000		- 4,313	4,313	
04/25/2017 060006871402	B	122,635.980	1.0000		- 122,636	122,636	
04/25/2017 060006871402	B	308.420	1.0000		- 308	308	
04/26/2017 060006871401	B	2,803.700	1.0000		- 2,804	2,804	
04/27/2017 060006871402	B	338.400	1.0000		- 338	338	
04/27/2017 060006871406	B	77,286.180	1.0000		- 77,286	77,286	
04/28/2017 060006871403	B	59,279.720	1.0000		- 59,280	59,280	
04/28/2017 060006871406	B	3,808.030	1.0000		- 3,808	3,808	
04/28/2017 060006871421	B	11,902.740	1.0000		- 11,903	11,903	
04/28/2017 060006871424	B	19,406.250	1.0000		- 19,406	19,406	
05/01/2017 060006871401	B	30,046.160	1.0000		- 30,046	30,046	
05/01/2017 060006871401	B	10,612,195.720	1.0000		- 10,612,196	10,612,196	
05/01/2017 060006871402	B	107,354.150	1.0000		- 107,354	107,354	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/01/2017 060006871403	B	1,281,805.880	1.0000		- 1,281,806	1,281,806	
05/01/2017 060006871406	B	535,333.480	1.0000		- 535,333	535,333	
05/01/2017 060006871406	B	3,612.430	1.0000		- 3,612	3,612	
05/01/2017 060006871416	B	562.500	1.0000		- 563	563	
05/01/2017 060006871419	B	8,856,194.670	1.0000		- 8,856,195	8,856,195	
05/01/2017 060006871421	B	1,086,506.530	1.0000		- 1,086,507	1,086,507	
05/01/2017 060006871423	B	6,773,934.600	1.0000		- 6,773,935	6,773,935	
05/01/2017 060006871424	B	4,312.500	1.0000		- 4,313	4,313	
05/01/2017 060006871428	B	6,608,803.950	1.0000		- 6,608,804	6,608,804	
05/02/2017 060006871401	B	4,771.750	1.0000		- 4,772	4,772	
05/02/2017 060006871402	B	30.490	1.0000		- 30	30	
05/02/2017 060006871403	B	472.510	1.0000		- 473	473	
05/02/2017 060006871406	B	180,445.560	1.0000		- 180,446	180,446	
05/02/2017 060006871413	B	17.300	1.0000		- 17	17	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/02/2017 060006871414	B	56.210	1.0000		- 56	56	
05/02/2017 060006871414	B	26,778.080	1.0000		- 26,778	26,778	
05/02/2017 060006871419	B	374.160	1.0000		- 374	374	
05/02/2017 060006871421	B	122.340	1.0000		- 122	122	
05/02/2017 060006871423	B	1,426.420	1.0000		- 1,426	1,426	
05/02/2017 060006871423	B	85.600	1.0000		- 86	86	
05/02/2017 060006871424	B	28,659.090	1.0000		- 28,659	28,659	
05/03/2017 060006871403	B	1,260.000	1.0000		- 1,260	1,260	
05/03/2017 060006871421	B	360.000	1.0000		- 360	360	
05/04/2017 060006871403	B	1,200.000	1.0000		- 1,200	1,200	
05/04/2017 060006871406	B	16,143.990	1.0000		- 16,144	16,144	
05/04/2017 060006871406	B	1,151,448.610	1.0000		- 1,151,449	1,151,449	
05/04/2017 060006871421	B	360.000	1.0000		- 360	360	
05/04/2017 060006871424	B	58,218.750	1.0000		- 58,219	58,219	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/05/2017 060006871402	B	86,986.250	1.0000		- 86,986	86,986	
05/05/2017 060006871424	B	49,593.750	1.0000		- 49,594	49,594	
05/08/2017 060006871406	B	10,231,071.410	1.0000		- 10,231,071	10,231,071	
05/08/2017 060006871424	B	6,800,000.000	1.0000		- 6,800,000	6,800,000	
05/09/2017 060006871403	B	330.200	1.0000		- 330	330	
05/09/2017 060006871421	B	95.250	1.0000		- 95	95	
05/09/2017 060006871424	B	5,866.000	1.0000		- 5,866	5,866	
05/10/2017 060006871401	B	1,472.600	1.0000		- 1,473	1,473	
05/11/2017 060006871401	B	224.680	1.0000		- 225	225	
05/11/2017 060006871402	B	531,220.120	1.0000		- 531,220	531,220	
05/12/2017 060006871402	B	47.500	1.0000		- 48	48	
05/15/2017 060006871402	B	32,361.240	1.0000		- 32,361	32,361	
05/15/2017 060006871402	B	1,636.110	1.0000		- 1,636	1,636	
05/15/2017 060006871403	B	480.000	1.0000		- 480	480	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/15/2017 060006871406	B	155,145.190	1.0000		- 155,145	155,145	
05/15/2017 060006871406	B	164,598.040	1.0000		- 164,598	164,598	
05/15/2017 060006871421	B	120.000	1.0000		- 120	120	
05/15/2017 060006871424	B	19,875.000	1.0000		- 19,875	19,875	
05/16/2017 060006871402	B	30,620.110	1.0000		- 30,620	30,620	
05/16/2017 060006871424	B	193,781.250	1.0000		- 193,781	193,781	
05/18/2017 060006871401	B	475,000.000	1.0000		- 475,000	475,000	
05/18/2017 060006871401	B	226.630	1.0000		- 227	227	
05/18/2017 060006871402	B	56,276.650	1.0000		- 56,277	56,277	
05/18/2017 060006871403	B	6,732.000	1.0000		- 6,732	6,732	
05/18/2017 060006871406	B	258,696.870	1.0000		- 258,697	258,697	
05/18/2017 060006871421	B	1,716.000	1.0000		- 1,716	1,716	
05/18/2017 060006871424	B	69,562.500	1.0000		- 69,563	69,563	
05/19/2017 060006871401	B	500,000.000	1.0000		- 500,000	500,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/19/2017 060006871403	B	1,393.000	1.0000		- 1,393	1,393	
05/19/2017 060006871406	B	97,974.460	1.0000		- 97,974	97,974	
05/19/2017 060006871419	B	539,763.440	1.0000		- 539,763	539,763	
05/19/2017 060006871421	B	341.000	1.0000		- 341	341	
05/19/2017 060006871424	B	452,156.250	1.0000		- 452,156	452,156	
05/22/2017 060006871402	B	810.450	1.0000		- 810	810	
05/23/2017 060006871401	B	8,226.590	1.0000		- 8,227	8,227	
05/23/2017 060006871424	B	9,937.500	1.0000		- 9,938	9,938	
05/24/2017 060006871403	B	639.000	1.0000		- 639	639	
05/24/2017 060006871406	B	56,620.300	1.0000		- 56,620	56,620	
05/24/2017 060006871406	B	11,418.750	1.0000		- 11,419	11,419	
05/24/2017 060006871421	B	162.000	1.0000		- 162	162	
05/25/2017 060006871402	B	62,155.380	1.0000		- 62,155	62,155	
05/25/2017 060006871402	B	8,124.500	1.0000		- 8,125	8,125	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/25/2017 060006871403	B	368.000	1.0000		- 368	368	
05/25/2017 060006871421	B	96.000	1.0000		- 96	96	
05/26/2017 060006871403	B	1,084.000	1.0000		- 1,084	1,084	
05/26/2017 060006871421	B	268.000	1.0000		- 268	268	
05/26/2017 060006871424	B	64,246.550	1.0000		- 64,247	64,247	
05/30/2017 060006871401	B	238.370	1.0000		- 238	238	
05/30/2017 060006871403	B	552.000	1.0000		- 552	552	
05/30/2017 060006871403	B	1,241.170	1.0000		- 1,241	1,241	
05/30/2017 060006871406	B	88,552.000	1.0000		- 88,552	88,552	
05/30/2017 060006871406	B	559,298.040	1.0000		- 559,298	559,298	
05/30/2017 060006871421	B	144.000	1.0000		- 144	144	
05/30/2017 060006871424	B	59,625.000	1.0000		- 59,625	59,625	
05/31/2017 060006871401	B	41,135.880	1.0000		- 41,136	41,136	
05/31/2017 060006871402	B	544.250	1.0000		- 544	544	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/31/2017 060006871406	B	165,718.540	1.0000		- 165,719	165,719	
05/31/2017 060006871424	B	19,875.000	1.0000		- 19,875	19,875	
06/01/2017 060006871401	B	30,046.160	1.0000		- 30,046	30,046	
06/01/2017 060006871403	B	3,673.500	1.0000		- 3,674	3,674	
06/01/2017 060006871406	B	1,119,143.420	1.0000		- 1,119,143	1,119,143	
06/01/2017 060006871406	B	5,995.100	1.0000		- 5,995	5,995	
06/01/2017 060006871421	B	948.000	1.0000		- 948	948	
06/01/2017 060006871424	B	134,156.250	1.0000		- 134,156	134,156	
06/02/2017 060006871401	B	2,114,715.370	1.0000		- 2,114,715	2,114,715	
06/02/2017 060006871401	B	801,159.330	1.0000		- 801,159	801,159	
06/02/2017 060006871402	B	64.950	1.0000		- 65	65	
06/02/2017 060006871403	B	3,933.690	1.0000		- 3,934	3,934	
06/02/2017 060006871413	B	750,000.010	1.0000		- 750,000	750,000	
06/02/2017 060006871414	B	73.670	1.0000		- 74	74	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/02/2017 060006871416	B	.160	1.0000				
06/02/2017 060006871419	B	163.320	1.0000		- 163	163	
06/02/2017 060006871421	B	751.530	1.0000		- 752	752	
06/02/2017 060006871423	B	5,221.260	1.0000		- 5,221	5,221	
06/02/2017 060006871423	B	5,854.670	1.0000		- 5,855	5,855	
06/02/2017 060006871424	B	145,158.390	1.0000		- 145,158	145,158	
06/05/2017 060006871402	B	107,115.790	1.0000		- 107,116	107,116	
06/05/2017 060006871403	B	287.500	1.0000		- 288	288	
06/05/2017 060006871421	B	75.000	1.0000		- 75	75	
06/06/2017 060006871424	B	273,281.250	1.0000		- 273,281	273,281	
06/07/2017 060006871406	B	4,723.610	1.0000		- 4,724	4,724	
06/07/2017 060006871424	B	.160	1.0000				
06/08/2017 060006871403	B	641.250	1.0000		- 641	641	
06/08/2017 060006871421	B	158.750	1.0000		- 159	159	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/08/2017 060006871424	B	134,156.250	1.0000		- 134,156	134,156	
06/09/2017 060006871402	B	549,000.000	1.0000		- 549,000	549,000	
06/09/2017 060006871403	B	2,559.000	1.0000		- 2,559	2,559	
06/09/2017 060006871419	B	2,327.200	1.0000		- 2,327	2,327	
06/09/2017 060006871421	B	648.000	1.0000		- 648	648	
06/12/2017 060006871402	B	47.500	1.0000		- 48	48	
06/12/2017 060006871403	B	91,650.000	1.0000		- 91,650	91,650	
06/12/2017 060006871421	B	21,450.000	1.0000		- 21,450	21,450	
06/13/2017 060006871402	B	6,895.640	1.0000		- 6,896	6,896	
06/13/2017 060006871406	B	62,621.810	1.0000		- 62,622	62,622	
06/13/2017 060006871424	B	23,000.000	1.0000		- 23,000	23,000	
06/13/2017 060006871424	B	1,689,735.070	1.0000		- 1,689,735	1,689,735	
06/14/2017 060006871403	B	1,516.000	1.0000		- 1,516	1,516	
06/14/2017 060006871406	B	452.550	1.0000		- 453	453	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/14/2017 060006871421	B	379.000	1.0000		- 379	379	
06/15/2017 060006871402	B	3,819.460	1.0000		- 3,819	3,819	
06/15/2017 060006871403	B	1,832.000	1.0000		- 1,832	1,832	
06/15/2017 060006871421	B	476.000	1.0000		- 476	476	
06/15/2017 060006871424	B	40,250.000	1.0000		- 40,250	40,250	
06/16/2017 060006871402	B	37.250	1.0000		- 37	37	
06/16/2017 060006871406	B	233,619.790	1.0000		- 233,620	233,620	
06/19/2017 060006871402	B	2,736.770	1.0000		- 2,737	2,737	
06/19/2017 060006871406	B	128,822.220	1.0000		- 128,822	128,822	
06/19/2017 060006871406	B	256,336.130	1.0000		- 256,336	256,336	
06/19/2017 060006871424	B	10,375.000	1.0000		- 10,375	10,375	
06/20/2017 060006871402	B	171,540.930	1.0000		- 171,541	171,541	
06/21/2017 060006871402	B	4,153.350	1.0000		- 4,153	4,153	
06/21/2017 060006871403	B	997.000	1.0000		- 997	997	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/21/2017 060006871421	B	254.000	1.0000		- 254	254	
06/22/2017 060006871401	B	219.360	1.0000		- 219	219	
06/22/2017 060006871402	B	2,088.960	1.0000		- 2,089	2,089	
06/22/2017 060006871403	B	1,144.000	1.0000		- 1,144	1,144	
06/22/2017 060006871406	B	5,328.150	1.0000		- 5,328	5,328	
06/22/2017 060006871421	B	285.000	1.0000		- 285	285	
06/22/2017 060006871424	B	259,375.000	1.0000		- 259,375	259,375	
06/23/2017 060006871403	B	1,628.000	1.0000		- 1,628	1,628	
06/23/2017 060006871406	B	519,312.870	1.0000		- 519,313	519,313	
06/23/2017 060006871421	B	411.000	1.0000		- 411	411	
06/23/2017 060006871424	B	51,875.000	1.0000		- 51,875	51,875	
06/26/2017 060006871401	B	937,528.870	1.0000		- 937,529	937,529	
06/26/2017 060006871402	B	5,574.560	1.0000		- 5,575	5,575	
06/26/2017 060006871402	B	62.180	1.0000		- 62	62	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/26/2017 060006871403	B	5.980	1.0000		- 6	6	
06/26/2017 060006871419	B	1,000,000.000	1.0000		- 1,000,000	1,000,000	
06/26/2017 060006871420	B	500,000.000	1.0000		- 500,000	500,000	
06/26/2017 060006871421	B	23.590	1.0000		- 24	24	
06/27/2017 060006871401	B	1,000,000.000	1.0000		- 1,000,000	1,000,000	
06/27/2017 060006871406	B	322,999.130	1.0000		- 322,999	322,999	
06/27/2017 060006871413	B	1,000,000.000	1.0000		- 1,000,000	1,000,000	
06/27/2017 060006871419	B	200,000.000	1.0000		- 200,000	200,000	
06/27/2017 060006871420	B	200,000.000	1.0000		- 200,000	200,000	
06/27/2017 060006871424	B	57,062.500	1.0000		- 57,063	57,063	
06/28/2017 060006871401	B	4,000,000.000	1.0000		- 4,000,000	4,000,000	
06/28/2017 060006871401	B	964.500	1.0000		- 965	965	
06/28/2017 060006871403	B	388,240.000	1.0000		- 388,240	388,240	
06/28/2017 060006871421	B	97,060.000	1.0000		- 97,060	97,060	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/28/2017 060006871424	B	88,187.500	1.0000		- 88,188	88,188	
06/30/2017 060006871401	B	11,141,906.740	1.0000		- 11,141,907	11,141,907	
06/30/2017 060006871402	B	4,365.000	1.0000		- 4,365	4,365	
06/30/2017 060006871419	B	71.200	1.0000		- 71	71	
07/03/2017 060006871401	B	30,046.160	1.0000		- 30,046	30,046	
07/03/2017 060006871403	B	3,148.450	1.0000		- 3,148	3,148	
07/03/2017 060006871406	B	279,258.890	1.0000		- 279,259	279,259	
07/03/2017 060006871421	B	761.000	1.0000		- 761	761	
07/05/2017 060006871401	B	1,585.270	1.0000		- 1,585	1,585	
07/05/2017 060006871402	B	122,329.200	1.0000		- 122,329	122,329	
07/05/2017 060006871413	B	.010	1.0000				
07/05/2017 060006871414	B	84.760	1.0000		- 85	85	
07/05/2017 060006871419	B	161.510	1.0000		- 162	162	
07/05/2017 060006871423	B	5,973.420	1.0000		- 5,973	5,973	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/06/2017 060006871402	B	158,374.590	1.0000		- 158,375	158,375	
07/06/2017 060006871403	B	3,596.500	1.0000		- 3,597	3,597	
07/06/2017 060006871406	B	54,557.200	1.0000		- 54,557	54,557	
07/06/2017 060006871421	B	924.000	1.0000		- 924	924	
07/07/2017 060006871424	B	57,062.500	1.0000		- 57,063	57,063	
07/10/2017 060006871402	B	192.500	1.0000		- 193	193	
07/10/2017 060006871403	B	527.000	1.0000		- 527	527	
07/10/2017 060006871406	B	22,523.410	1.0000		- 22,523	22,523	
07/10/2017 060006871421	B	136.000	1.0000		- 136	136	
07/11/2017 060006871402	B	5,435.260	1.0000		- 5,435	5,435	
07/11/2017 060006871406	B	257,731.380	1.0000		- 257,731	257,731	
07/12/2017 060006871424	B	62,250.000	1.0000		- 62,250	62,250	
07/13/2017 060006871401	B	195.530	1.0000		- 196	196	
07/13/2017 060006871402	B	49,610.000	1.0000		- 49,610	49,610	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/13/2017 060006871403	B	990.000	1.0000		- 990	990	
07/13/2017 060006871406	B	26,615.210	1.0000		- 26,615	26,615	
07/13/2017 060006871421	B	231.000	1.0000		- 231	231	
07/13/2017 060006871424	B	5,187.500	1.0000		- 5,188	5,188	
07/14/2017 060006871403	B	5,520.000	1.0000		- 5,520	5,520	
07/14/2017 060006871406	B	115,996.880	1.0000		- 115,997	115,997	
07/14/2017 060006871421	B	1,460.000	1.0000		- 1,460	1,460	
07/14/2017 060006871424	B	150,437.500	1.0000		- 150,438	150,438	
07/17/2017 060006871402	B	437.120	1.0000		- 437	437	
07/17/2017 060006871406	B	353,373.640	1.0000		- 353,374	353,374	
07/17/2017 060006871424	B	46,687.500	1.0000		- 46,688	46,688	
07/19/2017 060006871424	B	83,000.000	1.0000		- 83,000	83,000	
07/19/2017 060006871424	B	217,875.000	1.0000		- 217,875	217,875	
07/20/2017 060006871406	B	1,768,010.500	1.0000		- 1,768,011	1,768,011	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/21/2017 060006871403	B	611.000	1.0000		- 611	611	
07/21/2017 060006871406	B	400,084.500	1.0000		- 400,085	400,085	
07/21/2017 060006871406	B	1,078.240	1.0000		- 1,078	1,078	
07/21/2017 060006871421	B	156.000	1.0000		- 156	156	
07/21/2017 060006871424	B	31,125.000	1.0000		- 31,125	31,125	
07/21/2017 060006871424	B	51,875.000	1.0000		- 51,875	51,875	
07/24/2017 060006871402	B	2,292.810	1.0000		- 2,293	2,293	
07/25/2017 060006871402	B	6,936.900	1.0000		- 6,937	6,937	
07/25/2017 060006871402	B	62.500	1.0000		- 63	63	
07/25/2017 060006871406	B	5,803.990	1.0000		- 5,804	5,804	
07/25/2017 060006871424	B	176,375.000	1.0000		- 176,375	176,375	
07/26/2017 060006871402	B	10,007.640	1.0000		- 10,008	10,008	
07/26/2017 060006871406	B	125,562.650	1.0000		- 125,563	125,563	
07/27/2017 060006871406	B	228,733.550	1.0000		- 228,734	228,734	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/28/2017 060006871402	B	467.500	1.0000		- 468	468	
07/28/2017 060006871406	B	73,345.960	1.0000		- 73,346	73,346	
07/28/2017 060006871406	B	32,734.720	1.0000		- 32,735	32,735	
07/28/2017 060006871424	B	88,187.500	1.0000		- 88,188	88,188	
07/31/2017 060006871403	B	92,648.490	1.0000		- 92,648	92,648	
07/31/2017 060006871406	B	350,358.930	1.0000		- 350,359	350,359	
07/31/2017 060006871421	B	42.000	1.0000		- 42	42	
08/01/2017 060006871406	B	184,264.500	1.0000		- 184,265	184,265	
08/01/2017 060006871419	B	189,409.490	1.0000		- 189,409	189,409	
08/01/2017 060006871424	B	160,812.500	1.0000		- 160,813	160,813	
08/02/2017 060006871401	B	10,808.740	1.0000		- 10,809	10,809	
08/02/2017 060006871403	B	3,279.050	1.0000		- 3,279	3,279	
08/02/2017 060006871413	B	.010	1.0000				
08/02/2017 060006871414	B	98.630	1.0000		- 99	99	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/02/2017 060006871419	B	339.630	1.0000		- 340	340	
08/02/2017 060006871421	B	486.090	1.0000		- 486	486	
08/02/2017 060006871423	B	6,950.970	1.0000		- 6,951	6,951	
08/02/2017 060006871424	B	918.740	1.0000		- 919	919	
08/03/2017 060006871402	B	15,533.770	1.0000		- 15,534	15,534	
08/03/2017 060006871406	B	133.530	1.0000		- 134	134	
08/03/2017 060006871424	B	259,375.000	1.0000		- 259,375	259,375	
08/04/2017 060006871406	B	118,777.140	1.0000		- 118,777	118,777	
08/04/2017 060006871424	B	36,312.500	1.0000		- 36,313	36,313	
08/04/2017 060006871424	B	181,562.500	1.0000		- 181,563	181,563	
08/07/2017 060006871406	B	134,426.990	1.0000		- 134,427	134,427	
08/07/2017 060006871406	B	151,309.520	1.0000		- 151,310	151,310	
08/08/2017 060006871402	B	256.250	1.0000		- 256	256	
08/08/2017 060006871406	B	110,557.520	1.0000		- 110,558	110,558	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/09/2017 060006871401	B	134.320	1.0000		- 134	134	
08/09/2017 060006871402	B	340,456.190	1.0000		- 340,456	340,456	
08/09/2017 060006871403	B	330.200	1.0000		- 330	330	
08/09/2017 060006871406	B	66,080.220	1.0000		- 66,080	66,080	
08/09/2017 060006871421	B	76.200	1.0000		- 76	76	
08/09/2017 060006871424	B	36,312.500	1.0000		- 36,313	36,313	
08/10/2017 060006871401	B	355.160	1.0000		- 355	355	
08/10/2017 060006871403	B	1,200.000	1.0000		- 1,200	1,200	
08/10/2017 060006871406	B	402,293.510	1.0000		- 402,294	402,294	
08/10/2017 060006871421	B	300.000	1.0000		- 300	300	
08/11/2017 060006871401	B	895.050	1.0000		- 895	895	
08/11/2017 060006871402	B	145,047.500	1.0000		- 145,048	145,048	
08/11/2017 060006871406	B	104,131.530	1.0000		- 104,132	104,132	
08/11/2017 060006871424	B	233,437.500	1.0000		- 233,438	233,438	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/14/2017 060006871406	B	375,717.790	1.0000		- 375,718	375,718	
08/14/2017 060006871424	B	160,812.500	1.0000		- 160,813	160,813	
08/14/2017 060006871424	B	31,125.000	1.0000		- 31,125	31,125	
08/15/2017 060006871402	B	17,958.570	1.0000		- 17,959	17,959	
08/15/2017 060006871402	B	37.250	1.0000		- 37	37	
08/15/2017 060006871406	B	78,170.470	1.0000		- 78,170	78,170	
08/15/2017 060006871421	B	1,406.000	1.0000		- 1,406	1,406	
08/15/2017 060006871424	B	108,255.000	1.0000		- 108,255	108,255	
08/16/2017 060006871402	B	18,510.570	1.0000		- 18,511	18,511	
08/16/2017 060006871402	B	273.100	1.0000		- 273	273	
08/16/2017 060006871406	B	123,318.920	1.0000		- 123,319	123,319	
08/16/2017 060006871406	B	6,975.000	1.0000		- 6,975	6,975	
08/17/2017 060006871402	B	742.500	1.0000		- 743	743	
08/17/2017 060006871403	B	7,590.000	1.0000		- 7,590	7,590	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/17/2017 060006871406	B	86,810.580	1.0000		- 86,811	86,811	
08/17/2017 060006871421	B	1,849.200	1.0000		- 1,849	1,849	
08/18/2017 060006871406	B	25,193.840	1.0000		- 25,194	25,194	
08/18/2017 060006871424	B	151,232.500	1.0000		- 151,233	151,233	
08/21/2017 060006871402	B	1,573.030	1.0000		- 1,573	1,573	
08/21/2017 060006871403	B	780.000	1.0000		- 780	780	
08/21/2017 060006871421	B	192.000	1.0000		- 192	192	
08/21/2017 060006871424	B	1,910,631.600	1.0000		- 1,910,632	1,910,632	
08/22/2017 060006871403	B	639.000	1.0000		- 639	639	
08/22/2017 060006871406	B	99,743.520	1.0000		- 99,744	99,744	
08/22/2017 060006871421	B	162.000	1.0000		- 162	162	
08/23/2017 060006871406	B	9,812.500	1.0000		- 9,813	9,813	
08/24/2017 060006871403	B	368.000	1.0000		- 368	368	
08/24/2017 060006871421	B	96.000	1.0000		- 96	96	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/25/2017 060006871402	B	11,530.590	1.0000		- 11,531	11,531	
08/28/2017 060006871402	B	273.000	1.0000		- 273	273	
08/28/2017 060006871416	B	90,000.000	1.0000		- 90,000	90,000	
08/29/2017 060006871401	B	1,801,559.230	1.0000		- 1,801,559	1,801,559	
08/29/2017 060006871403	B	887.000	1.0000		- 887	887	
08/29/2017 060006871421	B	234.000	1.0000		- 234	234	
08/31/2017 060006871402	B	706.510	1.0000		- 707	707	
09/01/2017 060006871401	B	13,600,162.080	1.0000		- 13,600,162	13,600,162	
09/01/2017 060006871403	B	5,265.000	1.0000		- 5,265	5,265	
09/01/2017 060006871403	B	1,525.120	1.0000		- 1,525	1,525	
09/01/2017 060006871406	B	82,852.310	1.0000		- 82,852	82,852	
09/01/2017 060006871413	B	1,500,000.000	1.0000		- 1,500,000	1,500,000	
09/01/2017 060006871421	B	1,345.500	1.0000		- 1,346	1,346	
09/01/2017 060006871421	B	377.280	1.0000		- 377	377	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/01/2017 060006871423	B	7,500,000.000	1.0000		- 7,500,000	7,500,000	
09/05/2017 060006871401	B	8,330.960	1.0000		- 8,331	8,331	
09/05/2017 060006871402	B	87.730	1.0000		- 88	88	
09/05/2017 060006871403	B	2,517.180	1.0000		- 2,517	2,517	
09/05/2017 060006871413	B	.010	1.0000				
09/05/2017 060006871414	B	100.930	1.0000		- 101	101	
09/05/2017 060006871416	B	170,008.690	1.0000		- 170,009	170,009	
09/05/2017 060006871421	B	319.380	1.0000		- 319	319	
09/05/2017 060006871423	B	7,112.540	1.0000		- 7,113	7,113	
09/05/2017 060006871424	B	1,259.530	1.0000		- 1,260	1,260	
09/06/2017 060006871402	B	5,935.060	1.0000		- 5,935	5,935	
09/06/2017 060006871403	B	847.000	1.0000		- 847	847	
09/06/2017 060006871419	B	578,237.750	1.0000		- 578,238	578,238	
09/06/2017 060006871419	B	6,635,712.000	1.0000		- 6,635,712	6,635,712	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/06/2017 060006871421	B	203.000	1.0000		- 203	203	
09/07/2017 060006871401	B	149,228.090	1.0000		- 149,228	149,228	
09/07/2017 060006871406	B	289,743.720	1.0000		- 289,744	289,744	
09/07/2017 060006871406	B	15,181.260	1.0000		- 15,181	15,181	
09/07/2017 060006871416	B	880,000.000	1.0000		- 880,000	880,000	
09/07/2017 060006871424	B	400,000.000	1.0000		- 400,000	400,000	
09/08/2017 060006871401	B	1,245.210	1.0000		- 1,245	1,245	
09/08/2017 060006871402	B	81,132.810	1.0000		- 81,133	81,133	
09/08/2017 060006871424	B	8.690	1.0000		- 9	9	
09/11/2017 060006871401	B	1,324,155.580	1.0000		- 1,324,156	1,324,156	
09/11/2017 060006871402	B	152.000	1.0000		- 152	152	
09/11/2017 060006871406	B	71,433.660	1.0000		- 71,434	71,434	
09/11/2017 060006871416	B	270,000.000	1.0000		- 270,000	270,000	
09/12/2017 060006871401	B	1,723,663.750	1.0000		- 1,723,664	1,723,664	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/12/2017 060006871402	B	47.500	1.0000		- 48	48	
09/13/2017 060006871401	B	3,251,294.670	1.0000		- 3,251,295	3,251,295	
09/13/2017 060006871402	B	6,517.070	1.0000		- 6,517	6,517	
09/14/2017 060006871401	B	64.330	1.0000		- 64	64	
09/14/2017 060006871401	B	551,371.370	1.0000		- 551,371	551,371	
09/14/2017 060006871406	B	71,042.240	1.0000		- 71,042	71,042	
09/14/2017 060006871415	B	1,062,638.300	1.0000		- 1,062,638	1,062,638	
09/14/2017 060006871419	B	126.460	1.0000		- 126	126	
09/14/2017 060006871419	B	286.590	1.0000		- 287	287	
09/14/2017 060006871424	B	1,062,638.300	1.0000		- 1,062,638	1,062,638	
09/15/2017 060006871401	B	6,002,729.240	1.0000		- 6,002,729	6,002,729	
09/15/2017 060006871402	B	515,049.670	1.0000		- 515,050	515,050	
09/15/2017 060006871402	B	37.250	1.0000		- 37	37	
09/15/2017 060006871403	B	3,569.000	1.0000		- 3,569	3,569	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/15/2017 060006871406	B	420,938.060	1.0000		- 420,938	420,938	
09/15/2017 060006871419	B	8,625,000.000	1.0000		- 8,625,000	8,625,000	
09/15/2017 060006871421	B	899.000	1.0000		- 899	899	
09/18/2017 060006871402	B	707.810	1.0000		- 708	708	
09/18/2017 060006871406	B	185,762.290	1.0000		- 185,762	185,762	
09/18/2017 060006871406	B	156.250	1.0000		- 156	156	
09/20/2017 060006871402	B	200,509.990	1.0000		- 200,510	200,510	
09/20/2017 060006871403	B	437.000	1.0000		- 437	437	
09/20/2017 060006871406	B	1,235.080	1.0000		- 1,235	1,235	
09/20/2017 060006871421	B	114.000	1.0000		- 114	114	
09/21/2017 060006871402	B	1,032.850	1.0000		- 1,033	1,033	
09/21/2017 060006871406	B	268,817.870	1.0000		- 268,818	268,818	
09/21/2017 060006871421	B	168.000	1.0000		- 168	168	
09/22/2017 060006871403	B	403.320	1.0000		- 403	403	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/22/2017 060006871406	B	18,375.000	1.0000		- 18,375	18,375	
09/25/2017 060006871402	B	6,410.030	1.0000		- 6,410	6,410	
09/25/2017 060006871419	B	109.310	1.0000		- 109	109	
09/26/2017 060006871403	B	575.000	1.0000		- 575	575	
09/26/2017 060006871421	B	150.000	1.0000		- 150	150	
09/27/2017 060006871402	B	190,000.000	1.0000		- 190,000	190,000	
09/28/2017 060006871416	B	750,000.000	1.0000		- 750,000	750,000	
09/29/2017 060006871403	B	18,865.750	1.0000		- 18,866	18,866	
09/29/2017 060006871406	B	1,336,154.140	1.0000		- 1,336,154	1,336,154	
09/29/2017 060006871421	B	44.500	1.0000		- 45	45	
10/02/2017 060006871401	B	30,046.160	1.0000		- 30,046	30,046	
10/02/2017 060006871406	B	278,688.290	1.0000		- 278,688	278,688	
10/02/2017 060006871420	B	1,275,000.000	1.0000		- 1,275,000	1,275,000	
10/03/2017 060006871401	B	29,874,622.100	1.0000		- 29,874,622	29,874,622	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/03/2017 060006871402	B	175.020	1.0000		- 175	175	
10/03/2017 060006871403	B	5,566.300	1.0000		- 5,566	5,566	
10/03/2017 060006871413	B	.010	1.0000				
10/03/2017 060006871414	B	98.420	1.0000		- 98	98	
10/03/2017 060006871416	B	127.600	1.0000		- 128	128	
10/03/2017 060006871421	B	34,600.900	1.0000		- 34,601	34,601	
10/03/2017 060006871423	B	6,936.210	1.0000		- 6,936	6,936	
10/03/2017 060006871424	B	1,884.080	1.0000		- 1,884	1,884	
10/04/2017 060006871403	B	168,300.000	1.0000		- 168,300	168,300	
10/04/2017 060006871421	B	40,800.000	1.0000		- 40,800	40,800	
10/05/2017 060006871401	B	565.610	1.0000		- 566	566	
10/05/2017 060006871402	B	510.000	1.0000		- 510	510	
10/05/2017 060006871403	B	70,000.000	1.0000		- 70,000	70,000	
10/05/2017 060006871406	B	437.600	1.0000		- 438	438	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/05/2017 060006871421	B	730.980	1.0000		- 731	731	
10/05/2017 060006871421	B	17,500.000	1.0000		- 17,500	17,500	
10/06/2017 060006871403	B	527.000	1.0000		- 527	527	
10/06/2017 060006871406	B	9,187.500	1.0000		- 9,188	9,188	
10/06/2017 060006871413	B	200,000.000	1.0000		- 200,000	200,000	
10/06/2017 060006871421	B	136.000	1.0000		- 136	136	
10/06/2017 060006871423	B	1,000,000.000	1.0000		- 1,000,000	1,000,000	
10/06/2017 060006871424	B	7,000,127.600	1.0000		- 7,000,128	7,000,128	
10/10/2017 060006871401	B	17,880.970	1.0000		- 17,881	17,881	
10/10/2017 060006871402	B	9,000.000	1.0000		- 9,000	9,000	
10/10/2017 060006871402	B	73.130	1.0000		- 73	73	
10/10/2017 060006871406	B	7,000,000.000	1.0000		- 7,000,000	7,000,000	
10/10/2017 060006871419	B	53.890	1.0000		- 54	54	
10/12/2017 060006871406	B	167,433.160	1.0000		- 167,433	167,433	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/13/2017 060006871402	B	47.500	1.0000		- 48	48	
10/13/2017 060006871403	B	13,320.000	1.0000		- 13,320	13,320	
10/13/2017 060006871406	B	565,972.220	1.0000		- 565,972	565,972	
10/13/2017 060006871421	B	2,600.000	1.0000		- 2,600	2,600	
10/16/2017 060006871402	B	3,527.970	1.0000		- 3,528	3,528	
10/16/2017 060006871402	B	127.660	1.0000		- 128	128	
10/16/2017 060006871406	B	406,203.380	1.0000		- 406,203	406,203	
10/17/2017 060006871402	B	3,200.930	1.0000		- 3,201	3,201	
10/17/2017 060006871406	B	85,042.100	1.0000		- 85,042	85,042	
10/17/2017 060006871406	B	11,031.250	1.0000		- 11,031	11,031	
10/18/2017 060006871419	B	932.030	1.0000		- 932	932	
10/19/2017 060006871401	B	801.030	1.0000		- 801	801	
10/19/2017 060006871403	B	1,402.500	1.0000		- 1,403	1,403	
10/19/2017 060006871406	B	34,867.020	1.0000		- 34,867	34,867	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/19/2017 060006871421	B	330.000	1.0000		- 330	330	
10/20/2017 060006871402	B	497.320	1.0000		- 497	497	
10/20/2017 060006871403	B	300.000	1.0000		- 300	300	
10/20/2017 060006871406	B	1,476,170.480	1.0000		- 1,476,170	1,476,170	
10/20/2017 060006871421	B	75.000	1.0000		- 75	75	
10/23/2017 060006871403	B	262,190.000	1.0000		- 262,190	262,190	
10/23/2017 060006871406	B	170,120.020	1.0000		- 170,120	170,120	
10/23/2017 060006871421	B	67,250.000	1.0000		- 67,250	67,250	
10/24/2017 060006871402	B	672.630	1.0000		- 673	673	
10/24/2017 060006871406	B	3,244,283.540	1.0000		- 3,244,284	3,244,284	
10/25/2017 060006871406	B	21,968.650	1.0000		- 21,969	21,969	
10/26/2017 060006871401	B	6,750,000.000	1.0000		- 6,750,000	6,750,000	
10/26/2017 060006871406	B	1,289,141.740	1.0000		- 1,289,142	1,289,142	
10/26/2017 060006871413	B	2,250,000.000	1.0000		- 2,250,000	2,250,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/26/2017 060006871419	B	1,600,000.000	1.0000		- 1,600,000	1,600,000	
10/26/2017 060006871420	B	600,000.000	1.0000		- 600,000	600,000	
10/27/2017 060006871401	B	26,499,020.330	1.0000		- 26,499,020	26,499,020	
10/27/2017 060006871402	B	1,242.660	1.0000		- 1,243	1,243	
10/27/2017 060006871403	B	611.000	1.0000		- 611	611	
10/27/2017 060006871406	B	171,137.300	1.0000		- 171,137	171,137	
10/27/2017 060006871406	B	3,375.000	1.0000		- 3,375	3,375	
10/27/2017 060006871419	B	7,250,000.000	1.0000		- 7,250,000	7,250,000	
10/27/2017 060006871421	B	156.000	1.0000		- 156	156	
10/30/2017 060006871402	B	17,317.620	1.0000		- 17,318	17,318	
10/30/2017 060006871403	B	43,251.680	1.0000		- 43,252	43,252	
10/30/2017 060006871421	B	232.500	1.0000		- 233	233	
10/31/2017 060006871401	B	33,396.000	1.0000		- 33,396	33,396	
10/31/2017 060006871402	B	2,663.000	1.0000		- 2,663	2,663	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/31/2017 060006871424	B	150,000.000	1.0000		- 150,000	150,000	
11/01/2017 060006871401	B	30,046.160	1.0000		- 30,046	30,046	
11/01/2017 060006871403	B	2,771.400	1.0000		- 2,771	2,771	
11/01/2017 060006871406	B	255,659.090	1.0000		- 255,659	255,659	
11/01/2017 060006871414	B	27,221.920	1.0000		- 27,222	27,222	
11/01/2017 060006871421	B	694.980	1.0000		- 695	695	
11/02/2017 060006871401	B	18,599.360	1.0000		- 18,599	18,599	
11/02/2017 060006871402	B	65.440	1.0000		- 65	65	
11/02/2017 060006871403	B	2,625.720	1.0000		- 2,626	2,626	
11/02/2017 060006871413	B	19.440	1.0000		- 19	19	
11/02/2017 060006871414	B	102.980	1.0000		- 103	103	
11/02/2017 060006871416	B	462.530	1.0000		- 463	463	
11/02/2017 060006871419	B	4,648.750	1.0000		- 4,649	4,649	
11/02/2017 060006871420	B	30.680	1.0000		- 31	31	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/02/2017 060006871421	B	440.700	1.0000		- 441	441	
11/02/2017 060006871423	B	7,354.050	1.0000		- 7,354	7,354	
11/02/2017 060006871424	B	2,919.400	1.0000		- 2,919	2,919	
11/03/2017 060006871402	B	11,439.570	1.0000		- 11,440	11,440	
11/03/2017 060006871424	B	462.530	1.0000		- 463	463	
11/06/2017 060006871406	B	101,379.130	1.0000		- 101,379	101,379	
11/07/2017 060006871406	B	322,237.440	1.0000		- 322,237	322,237	
11/08/2017 060006871401	B	1,123.960	1.0000		- 1,124	1,124	
11/08/2017 060006871406	B	329,874.620	1.0000		- 329,875	329,875	
11/08/2017 060006871424	B	142,457.000	1.0000		- 142,457	142,457	
11/09/2017 060006871402	B	49,527.710	1.0000		- 49,528	49,528	
11/09/2017 060006871403	B	330.200	1.0000		- 330	330	
11/09/2017 060006871406	B	12,968.750	1.0000		- 12,969	12,969	
11/09/2017 060006871421	B	76.200	1.0000		- 76	76	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/09/2017 060006871424	B	152,543.000	1.0000		- 152,543	152,543	
11/10/2017 060006871402	B	533.970	1.0000		- 534	534	
11/10/2017 060006871406	B	19,734.380	1.0000		- 19,734	19,734	
11/13/2017 060006871402	B	140,117.990	1.0000		- 140,118	140,118	
11/13/2017 060006871406	B	265,279.710	1.0000		- 265,280	265,280	
11/13/2017 060006871406	B	52,281.250	1.0000		- 52,281	52,281	
11/13/2017 060006871421	B	5,421.270	1.0000		- 5,421	5,421	
11/14/2017 060006871401	B	3,395.450	1.0000		- 3,395	3,395	
11/14/2017 060006871402	B	252.000	1.0000		- 252	252	
11/14/2017 060006871406	B	54,586.670	1.0000		- 54,587	54,587	
11/15/2017 060006871402	B	195.000	1.0000		- 195	195	
11/15/2017 060006871403	B	650.000	1.0000		- 650	650	
11/15/2017 060006871406	B	1,005,964.770	1.0000		- 1,005,965	1,005,965	
11/15/2017 060006871406	B	89,136.060	1.0000		- 89,136	89,136	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/15/2017 060006871421	B	156.000	1.0000		- 156	156	
11/16/2017 060006871403	B	9,230.000	1.0000		- 9,230	9,230	
11/16/2017 060006871406	B	2,074,340.930	1.0000		- 2,074,341	2,074,341	
11/16/2017 060006871421	B	1,902.800	1.0000		- 1,903	1,903	
11/17/2017 060006871402	B	37.250	1.0000		- 37	37	
11/17/2017 060006871406	B	181,433.010	1.0000		- 181,433	181,433	
11/17/2017 060006871424	B	318,162.000	1.0000		- 318,162	318,162	
11/20/2017 060006871402	B	531.790	1.0000		- 532	532	
11/20/2017 060006871403	B	800.000	1.0000		- 800	800	
11/20/2017 060006871406	B	495,299.580	1.0000		- 495,300	495,300	
11/20/2017 060006871421	B	192.000	1.0000		- 192	192	
11/21/2017 060006871402	B	171.880	1.0000		- 172	172	
11/21/2017 060006871406	B	5,531.250	1.0000		- 5,531	5,531	
11/22/2017 060006871402	B	150.000	1.0000		- 150	150	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/22/2017 060006871403	B	745.500	1.0000		- 746	746	
11/22/2017 060006871419	B	525,000.000	1.0000		- 525,000	525,000	
11/22/2017 060006871419	B	75,000.000	1.0000		- 75,000	75,000	
11/22/2017 060006871420	B	75,000.000	1.0000		- 75,000	75,000	
11/22/2017 060006871421	B	189.000	1.0000		- 189	189	
11/24/2017 060006871406	B	10,368.750	1.0000		- 10,369	10,369	
11/24/2017 060006871416	B	130,000.000	1.0000		- 130,000	130,000	
11/24/2017 060006871424	B	346,834.000	1.0000		- 346,834	346,834	
11/27/2017 060006871402	B	15,461.540	1.0000		- 15,462	15,462	
11/27/2017 060006871402	B	8,000.960	1.0000		- 8,001	8,001	
11/27/2017 060006871403	B	287.500	1.0000		- 288	288	
11/27/2017 060006871403	B	2,310.000	1.0000		- 2,310	2,310	
11/27/2017 060006871406	B	35,097.530	1.0000		- 35,098	35,098	
11/27/2017 060006871406	B	10,468.750	1.0000		- 10,469	10,469	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/27/2017 060006871416	B	70,000.000	1.0000		- 70,000	70,000	
11/27/2017 060006871421	B	75.000	1.0000		- 75	75	
11/27/2017 060006871421	B	462.000	1.0000		- 462	462	
11/27/2017 060006871424	B	4.000	1.0000		- 4	4	
11/28/2017 060006871403	B	2,090.000	1.0000		- 2,090	2,090	
11/28/2017 060006871421	B	490.000	1.0000		- 490	490	
11/29/2017 060006871402	B	2,548.780	1.0000		- 2,549	2,549	
11/29/2017 060006871403	B	220.000	1.0000		- 220	220	
11/29/2017 060006871421	B	60.000	1.0000		- 60	60	
11/30/2017 060006871402	B	52,661.740	1.0000		- 52,662	52,662	
11/30/2017 060006871406	B	285,828.280	1.0000		- 285,828	285,828	
11/30/2017 060006871406	B	32,984.280	1.0000		- 32,984	32,984	
12/01/2017 060006871401	B	30,046.160	1.0000		- 30,046	30,046	
12/01/2017 060006871403	B	4,290.000	1.0000		- 4,290	4,290	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/01/2017 060006871406	B	164,743.990	1.0000		- 164,744	164,744	
12/01/2017 060006871421	B	1,110.750	1.0000		- 1,111	1,111	
12/04/2017 060006871401	B	526,260.690	1.0000		- 526,261	526,261	
12/04/2017 060006871402	B	1,743.410	1.0000		- 1,743	1,743	
12/04/2017 060006871403	B	1,995.070	1.0000		- 1,995	1,995	
12/04/2017 060006871406	B	1,935,232.250	1.0000		- 1,935,232	1,935,232	
12/04/2017 060006871413	B	.030	1.0000				
12/04/2017 060006871414	B	125.000	1.0000		- 125	125	
12/04/2017 060006871416	B	18.720	1.0000		- 19	19	
12/04/2017 060006871416	B	180,000.000	1.0000		- 180,000	180,000	
12/04/2017 060006871419	B	211.820	1.0000		- 212	212	
12/04/2017 060006871420	B	.020	1.0000				
12/04/2017 060006871421	B	292.260	1.0000		- 292	292	
12/04/2017 060006871423	B	7,338.570	1.0000		- 7,339	7,339	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/04/2017 060006871424	B	2,259.100	1.0000		- 2,259	2,259	
12/04/2017 060006871424	B	331,000.000	1.0000		- 331,000	331,000	
12/05/2017 060006871402	B	17,529.070	1.0000		- 17,529	17,529	
12/05/2017 060006871406	B	192,876.850	1.0000		- 192,877	192,877	
12/05/2017 060006871421	B	320.000	1.0000		- 320	320	
12/06/2017 060006871406	B	8,109.470	1.0000		- 8,109	8,109	
12/07/2017 060006871402	B	10,761.930	1.0000		- 10,762	10,762	
12/07/2017 060006871406	B	11,451.430	1.0000		- 11,451	11,451	
12/07/2017 060006871416	B	250,000.000	1.0000		- 250,000	250,000	
12/08/2017 060006871402	B	2,692.310	1.0000		- 2,692	2,692	
12/08/2017 060006871402	B	18,365.000	1.0000		- 18,365	18,365	
12/08/2017 060006871403	B	5,499.000	1.0000		- 5,499	5,499	
12/08/2017 060006871406	B	1,171,930.930	1.0000		- 1,171,931	1,171,931	
12/08/2017 060006871406	B	547.000	1.0000		- 547	547	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/08/2017 060006871421	B	1,406.750	1.0000		- 1,407	1,407	
12/08/2017 060006871424	B	18.720	1.0000		- 19	19	
12/11/2017 060006871403	B	1,260.000	1.0000		- 1,260	1,260	
12/11/2017 060006871406	B	212,432.560	1.0000		- 212,433	212,433	
12/11/2017 060006871406	B	371.050	1.0000		- 371	371	
12/11/2017 060006871421	B	210.000	1.0000		- 210	210	
12/11/2017 060006871424	B	44.650	1.0000		- 45	45	
12/12/2017 060006871401	B	116.890	1.0000		- 117	117	
12/12/2017 060006871403	B	191.250	1.0000		- 191	191	
12/12/2017 060006871406	B	39,133.480	1.0000		- 39,133	39,133	
12/12/2017 060006871421	B	48.750	1.0000		- 49	49	
12/13/2017 060006871402	B	284,653.290	1.0000		- 284,653	284,653	
12/13/2017 060006871406	B	3,052.630	1.0000		- 3,053	3,053	
12/14/2017 060006871403	B	1,160.000	1.0000		- 1,160	1,160	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/14/2017 060006871421	B	290.000	1.0000		- 290	290	
12/15/2017 060006871402	B	37.250	1.0000		- 37	37	
12/15/2017 060006871403	B	2,248.000	1.0000		- 2,248	2,248	
12/15/2017 060006871406	B	348,981.940	1.0000		- 348,982	348,982	
12/15/2017 060006871416	B	280,000.000	1.0000		- 280,000	280,000	
12/15/2017 060006871421	B	600.000	1.0000		- 600	600	
12/18/2017 060006871403	B	28,000.000	1.0000		- 28,000	28,000	
12/18/2017 060006871406	B	65,477.100	1.0000		- 65,477	65,477	
12/18/2017 060006871416	B	180,000.000	1.0000		- 180,000	180,000	
12/18/2017 060006871421	B	8,000.000	1.0000		- 8,000	8,000	
12/18/2017 060006871424	B	255,000.000	1.0000		- 255,000	255,000	
12/19/2017 060006871401	B	1,029.020	1.0000		- 1,029	1,029	
12/19/2017 060006871402	B	7,584.010	1.0000		- 7,584	7,584	
12/19/2017 060006871406	B	238,114.210	1.0000		- 238,114	238,114	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/19/2017 060006871406	B	35,109.280	1.0000		- 35,109	35,109	
12/19/2017 060006871416	B	140,000.000	1.0000		- 140,000	140,000	
12/20/2017 060006871403	B	1,012.000	1.0000		- 1,012	1,012	
12/20/2017 060006871406	B	579,113.170	1.0000		- 579,113	579,113	
12/20/2017 060006871406	B	56,640.720	1.0000		- 56,641	56,641	
12/20/2017 060006871421	B	264.000	1.0000		- 264	264	
12/21/2017 060006871402	B	20,267.250	1.0000		- 20,267	20,267	
12/21/2017 060006871406	B	32,328.030	1.0000		- 32,328	32,328	
12/22/2017 060006871401	B	1,993,758.020	1.0000		- 1,993,758	1,993,758	
12/22/2017 060006871413	B	2,000,000.000	1.0000		- 2,000,000	2,000,000	
12/26/2017 060006871401	B	2,000,000.000	1.0000		- 2,000,000	2,000,000	
12/26/2017 060006871402	B	7,207.370	1.0000		- 7,207	7,207	
12/27/2017 060006871402	B	2,034.190	1.0000		- 2,034	2,034	
12/27/2017 060006871406	B	3,546.970	1.0000		- 3,547	3,547	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/28/2017 060006871424	B	2,700,000.000	1.0000		- 2,700,000	2,700,000	
12/29/2017 060006871401	B	6,000,000.000	1.0000		- 6,000,000	6,000,000	
12/29/2017 060006871402	B	144.220	1.0000		- 144	144	
12/29/2017 060006871403	B	9,342.700	1.0000		- 9,343	9,343	
12/29/2017 060006871406	B	78,744.380	1.0000		- 78,744	78,744	
12/29/2017 060006871416	B	290,000.000	1.0000		- 290,000	290,000	
12/29/2017 060006871421	B	2,234.500	1.0000		- 2,235	2,235	
12/29/2017 060006871424	B	462,000.000	1.0000		- 462,000	462,000	
Total For Buys				**0**	**403,144,880**	**403,144,880**	**0**
01/03/2017 060006871401	S	- 2,270,705.250	1.0000		2,270,705	2,270,705	
01/03/2017 060006871402	S	- 27,975.260	1.0000		27,975	27,975	
01/03/2017 060006871419	S	- 381,803.460	1.0000		381,803	381,803	
01/03/2017 060006871426	S	- 131,160.760	1.0000		131,161	131,161	
01/04/2017 060006871406	S	- 543,417.050	1.0000		543,417	543,417	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/05/2017 060006871401	S	- 1,017.380	1.0000		1,017	1,017	
01/05/2017 060006871402	S	- 61,768.260	1.0000		61,768	61,768	
01/06/2017 060006871401	S	- 14,814.940	1.0000		14,815	14,815	
01/06/2017 060006871406	S	- 162,065.120	1.0000		162,065	162,065	
01/09/2017 060006871403	S	- 53,110.840	1.0000		53,111	53,111	
01/09/2017 060006871421	S	- 16,171.560	1.0000		16,172	16,172	
01/09/2017 060006871424	S	- 112,156.250	1.0000		112,156	112,156	
01/10/2017 060006871401	S	- 107,933.770	1.0000		107,934	107,934	
01/10/2017 060006871403	S	- 99,396.250	1.0000		99,396	99,396	
01/10/2017 060006871406	S	- 162,737.000	1.0000		162,737	162,737	
01/10/2017 060006871419	S	- 30,703.760	1.0000		30,704	30,704	
01/10/2017 060006871421	S	- 39,043.010	1.0000		39,043	39,043	
01/10/2017 060006871426	S	- 366.000	1.0000		366	366	
01/11/2017 060006871419	S	- 773.740	1.0000		774	774	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/11/2017 060006871424	S	- 15,156.250	1.0000		15,156	15,156	
01/12/2017 060006871401	S	- 5,243.550	1.0000		5,244	5,244	
01/13/2017 060006871401	S	- 48,575.860	1.0000		48,576	48,576	
01/13/2017 060006871406	S	- 12,053.190	1.0000		12,053	12,053	
01/13/2017 060006871419	S	- 8,320.090	1.0000		8,320	8,320	
01/13/2017 060006871424	S	- 15,156.250	1.0000		15,156	15,156	
01/17/2017 060006871402	S	- 12,724.750	1.0000		12,725	12,725	
01/18/2017 060006871401	S	- 23,894.540	1.0000		23,895	23,895	
01/18/2017 060006871402	S	- 7,158.680	1.0000		7,159	7,159	
01/18/2017 060006871424	S	- 36,375.000	1.0000		36,375	36,375	
01/19/2017 060006871401	S	- 105,586.000	1.0000		105,586	105,586	
01/19/2017 060006871402	S	- 22,817.360	1.0000		22,817	22,817	
01/19/2017 060006871419	S	- 1,149.000	1.0000		1,149	1,149	
01/19/2017 060006871424	S	- 166,718.750	1.0000		166,719	166,719	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/19/2017 060006871426	S	- 3,344.000	1.0000		3,344	3,344	
01/20/2017 060006871401	S	- 11,288.110	1.0000		11,288	11,288	
01/20/2017 060006871419	S	- 4,749.000	1.0000		4,749	4,749	
01/23/2017 060006871424	S	- 124,281.250	1.0000		124,281	124,281	
01/24/2017 060006871401	S	- 22,354.840	1.0000		22,355	22,355	
01/24/2017 060006871402	S	- 37,456.540	1.0000		37,457	37,457	
01/24/2017 060006871419	S	- 1,636.250	1.0000		1,636	1,636	
01/24/2017 060006871424	S	- 33,343.750	1.0000		33,344	33,344	
01/24/2017 060006871426	S	- 14.850	1.0000		15	15	
01/25/2017 060006871403	S	- 69,609.470	1.0000		69,609	69,609	
01/25/2017 060006871421	S	- 15,808.580	1.0000		15,809	15,809	
01/25/2017 060006871424	S	- 187,937.500	1.0000		187,938	187,938	
01/26/2017 060006871401	S	- 17,367.190	1.0000		17,367	17,367	
01/26/2017 060006871424	S	- 148,531.250	1.0000		148,531	148,531	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/27/2017 060006871401	S	- 240,367.130	1.0000		240,367	240,367	
01/30/2017 060006871413	S	- 1,000,000.000	1.0000		1,000,000	1,000,000	
01/30/2017 060006871427	S	- 90,000.000	1.0000		90,000	90,000	
01/31/2017 060006871401	S	- 1,390.480	1.0000		1,390	1,390	
01/31/2017 060006871401	S	- 334,488.220	1.0000		334,488	334,488	
01/31/2017 060006871419	S	- 609.540	1.0000		610	610	
01/31/2017 060006871419	S	- 64,023.940	1.0000		64,024	64,024	
01/31/2017 060006871424	S	- 48,500.000	1.0000		48,500	48,500	
01/31/2017 060006871426	S	- 18.980	1.0000		19	19	
01/31/2017 060006871426	S	- 12,293.970	1.0000		12,294	12,294	
02/01/2017 060006871401	S	- 2,395,188.450	1.0000		2,395,188	2,395,188	
02/01/2017 060006871402	S	- 36,044.640	1.0000		36,045	36,045	
02/01/2017 060006871406	S	- 44,606.090	1.0000		44,606	44,606	
02/01/2017 060006871419	S	- 428,678.020	1.0000		428,678	428,678	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/01/2017 060006871426	S	- 116,490.040	1.0000		116,490	116,490	
02/02/2017 060006871401	S	- 17,108.760	1.0000		17,109	17,109	
02/02/2017 060006871406	S	- 349,457.030	1.0000		349,457	349,457	
02/02/2017 060006871419	S	- 5,918.470	1.0000		5,918	5,918	
02/02/2017 060006871424	S	- 72,750.000	1.0000		72,750	72,750	
02/03/2017 060006871401	S	- 50,931.910	1.0000		50,932	50,932	
02/03/2017 060006871419	S	- 20,570.730	1.0000		20,571	20,571	
02/03/2017 060006871426	S	- 618.060	1.0000		618	618	
02/03/2017 060006871427	S	- 75,000.000	1.0000		75,000	75,000	
02/06/2017 060006871401	S	- 741,099.590	1.0000		741,100	741,100	
02/06/2017 060006871402	S	- 79,796.740	1.0000		79,797	79,797	
02/06/2017 060006871406	S	- 127,185.520	1.0000		127,186	127,186	
02/06/2017 060006871424	S	- 84,875.000	1.0000		84,875	84,875	
02/07/2017 060006871401	S	- 44,799.910	1.0000		44,800	44,800	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/07/2017 060006871419	S	- 37,297.610	1.0000		37,298	37,298	
02/09/2017 060006871403	S	- 107,350.760	1.0000		107,351	107,351	
02/09/2017 060006871406	S	- 183,835.730	1.0000		183,836	183,836	
02/09/2017 060006871421	S	- 31,717.270	1.0000		31,717	31,717	
02/10/2017 060006871424	S	- 142,468.750	1.0000		142,469	142,469	
02/13/2017 060006871402	S	- 11,839.090	1.0000		11,839	11,839	
02/13/2017 060006871406	S	- 169,683.380	1.0000		169,683	169,683	
02/13/2017 060006871424	S	- 24,250.000	1.0000		24,250	24,250	
02/14/2017 060006871424	S	- 60,625.000	1.0000		60,625	60,625	
02/15/2017 060006871401	S	- 100,790.020	1.0000		100,790	100,790	
02/15/2017 060006871424	S	- 87,906.250	1.0000		87,906	87,906	
02/16/2017 060006871401	S	- 65,154.150	1.0000		65,154	65,154	
02/16/2017 060006871402	S	- 54,846.250	1.0000		54,846	54,846	
02/16/2017 060006871416	S	- 3,925.000	1.0000		3,925	3,925	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/16/2017 060006871419	S	- 16,946.000	1.0000		16,946	16,946	
02/17/2017 060006871401	S	- 1,699.120	1.0000		1,699	1,699	
02/17/2017 060006871402	S	- 114,558.990	1.0000		114,559	114,559	
02/17/2017 060006871419	S	- 344.970	1.0000		345	345	
02/17/2017 060006871424	S	- 93,968.750	1.0000		93,969	93,969	
02/22/2017 060006871401	S	- 82,326.920	1.0000		82,327	82,327	
02/22/2017 060006871406	S	- 250,451.490	1.0000		250,451	250,451	
02/22/2017 060006871424	S	- 6,062.500	1.0000		6,063	6,063	
02/23/2017 060006871403	S	- 71,079.800	1.0000		71,080	71,080	
02/23/2017 060006871421	S	- 21,323.940	1.0000		21,324	21,324	
02/24/2017 060006871406	S	- 29,643.590	1.0000		29,644	29,644	
02/24/2017 060006871413	S	- 1,750,000.000	1.0000		1,750,000	1,750,000	
02/27/2017 060006871403	S	- 49,777.890	1.0000		49,778	49,778	
02/27/2017 060006871421	S	- 14,555.840	1.0000		14,556	14,556	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/28/2017 060006871401	S	- 95,277.290	1.0000		95,277	95,277	
02/28/2017 060006871419	S	- 8,012.000	1.0000		8,012	8,012	
02/28/2017 060006871424	S	- 90,937.500	1.0000		90,938	90,938	
02/28/2017 060006871426	S	- 552.000	1.0000		552	552	
03/01/2017 060006871401	S	- 2,409,905.790	1.0000		2,409,906	2,409,906	
03/01/2017 060006871402	S	- 27,055.760	1.0000		27,056	27,056	
03/01/2017 060006871403	S	- 31,530.010	1.0000		31,530	31,530	
03/01/2017 060006871419	S	- 424,329.600	1.0000		424,330	424,330	
03/01/2017 060006871421	S	- 9,342.270	1.0000		9,342	9,342	
03/01/2017 060006871426	S	- 131,632.760	1.0000		131,633	131,633	
03/02/2017 060006871406	S	- 770,150.260	1.0000		770,150	770,150	
03/02/2017 060006871424	S	- 297,062.500	1.0000		297,063	297,063	
03/03/2017 060006871401	S	- 11,875.110	1.0000		11,875	11,875	
03/03/2017 060006871402	S	- 70,458.840	1.0000		70,459	70,459	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/03/2017 060006871403	S	- 34,860.420	1.0000		34,860	34,860	
03/03/2017 060006871416	S	-.050	1.0000				
03/03/2017 060006871421	S	- 9,283.450	1.0000		9,283	9,283	
03/03/2017 060006871424	S	- 27,281.200	1.0000		27,281	27,281	
03/06/2017 060006871401	S	- 109,614.500	1.0000		109,615	109,615	
03/06/2017 060006871419	S	- 5,899.030	1.0000		5,899	5,899	
03/06/2017 060006871426	S	- 171.460	1.0000		171	171	
03/07/2017 060006871419	S	- 691.360	1.0000		691	691	
03/07/2017 060006871424	S	- 39,406.250	1.0000		39,406	39,406	
03/07/2017 060006871426	S	- 20.100	1.0000		20	20	
03/08/2017 060006871401	S	- 27,214.320	1.0000		27,214	27,214	
03/08/2017 060006871419	S	- 3,898.310	1.0000		3,898	3,898	
03/08/2017 060006871424	S	- 33,343.750	1.0000		33,344	33,344	
03/08/2017 060006871426	S	- 550.340	1.0000		550	550	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/09/2017 060006871402	S	- 84,855.800	1.0000		84,856	84,856	
03/09/2017 060006871406	S	- 101,834.800	1.0000		101,835	101,835	
03/10/2017 060006871402	S	- 647,705.620	1.0000		647,706	647,706	
03/10/2017 060006871406	S	- 143,319.410	1.0000		143,319	143,319	
03/10/2017 060006871424	S	- 90,937.500	1.0000		90,938	90,938	
03/10/2017 060006871424	S	- 112,156.250	1.0000		112,156	112,156	
03/13/2017 060006871401	S	- 8,325.570	1.0000		8,326	8,326	
03/13/2017 060006871403	S	- 25,994.100	1.0000		25,994	25,994	
03/13/2017 060006871403	S	- 2,331.300	1.0000		2,331	2,331	
03/13/2017 060006871421	S	- 6,916.760	1.0000		6,917	6,917	
03/13/2017 060006871421	S	- 714.930	1.0000		715	715	
03/13/2017 060006871424	S	- 52,147.760	1.0000		52,148	52,148	
03/13/2017 060006871426	S	- 159.480	1.0000		159	159	
03/14/2017 060006871402	S	- 34,975.180	1.0000		34,975	34,975	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/14/2017 060006871402	S	- 843.690	1.0000		844	844	
03/14/2017 060006871406	S	- 83,942.810	1.0000		83,943	83,943	
03/14/2017 060006871419	S	- 329,197.320	1.0000		329,197	329,197	
03/14/2017 060006871424	S	- 48,500.000	1.0000		48,500	48,500	
03/14/2017 060006871426	S	- 13,468.100	1.0000		13,468	13,468	
03/15/2017 060006871402	S	- 859,876.450	1.0000		859,876	859,876	
03/16/2017 060006871402	S	- 15,974.620	1.0000		15,975	15,975	
03/17/2017 060006871401	S	- 4,592.420	1.0000		4,592	4,592	
03/17/2017 060006871424	S	- 60,625.000	1.0000		60,625	60,625	
03/21/2017 060006871401	S	- 5,404.170	1.0000		5,404	5,404	
03/21/2017 060006871402	S	- 2,508.600	1.0000		2,509	2,509	
03/21/2017 060006871406	S	- 51,744.550	1.0000		51,745	51,745	
03/22/2017 060006871401	S	- 15,628,041.410	1.0000		15,628,041	15,628,041	
03/22/2017 060006871402	S	- 403,122.440	1.0000		403,122	403,122	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2017 060006871401	S	- 11,397,191.570	1.0000		11,397,192	11,397,192	
03/23/2017 060006871406	S	- 4,210,268.140	1.0000		4,210,268	4,210,268	
03/23/2017 060006871419	S	- 4,900,000.000	1.0000		4,900,000	4,900,000	
03/23/2017 060006871423	S	- 2,750,467.100	1.0000		2,750,467	2,750,467	
03/23/2017 060006871424	S	- 7,162,586.770	1.0000		7,162,587	7,162,587	
03/23/2017 060006871424	S	- 5,488,175.000	1.0000		5,488,175	5,488,175	
03/24/2017 060006871402	S	- 278,066.530	1.0000		278,067	278,067	
03/24/2017 060006871403	S	- 33,743.920	1.0000		33,744	33,744	
03/24/2017 060006871406	S	- 56,873.690	1.0000		56,874	56,874	
03/24/2017 060006871421	S	- 12,680.970	1.0000		12,681	12,681	
03/24/2017 060006871424	S	- 39,406.250	1.0000		39,406	39,406	
03/28/2017 060006871406	S	- 980,230.150	1.0000		980,230	980,230	
03/29/2017 060006871401	S	- 807.540	1.0000		808	808	
03/29/2017 060006871403	S	- 8,207.560	1.0000		8,208	8,208	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/29/2017 060006871424	S	- 81,843.750	1.0000		81,844	81,844	
03/30/2017 060006871401	S	- 102,102.110	1.0000		102,102	102,102	
03/30/2017 060006871406	S	- 20,824.460	1.0000		20,824	20,824	
03/31/2017 060006871401	S	- 8,576,137.630	1.0000		8,576,138	8,576,138	
03/31/2017 060006871419	S	- 1,246,296.460	1.0000		1,246,296	1,246,296	
03/31/2017 060006871424	S	- 97,000.000	1.0000		97,000	97,000	
03/31/2017 060006871426	S	- 1,254,348.800	1.0000		1,254,349	1,254,349	
04/03/2017 060006871401	S	- 2,483,351.020	1.0000		2,483,351	2,483,351	
04/03/2017 060006871402	S	- 25,802.340	1.0000		25,802	25,802	
04/03/2017 060006871419	S	- 464,783.050	1.0000		464,783	464,783	
04/03/2017 060006871426	S	- 132,204.440	1.0000		132,204	132,204	
04/04/2017 060006871406	S	- 1,265,328.710	1.0000		1,265,329	1,265,329	
04/05/2017 060006871402	S	- 94,092.000	1.0000		94,092	94,092	
04/05/2017 060006871406	S	- 153,363.760	1.0000		153,364	153,364	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/05/2017 060006871424	S	- 27,281.250	1.0000		27,281	27,281	
04/06/2017 060006871406	S	- 44,141.370	1.0000		44,141	44,141	
04/06/2017 060006871424	S	- 30,312.500	1.0000		30,313	30,313	
04/07/2017 060006871419	S	- 283.120	1.0000		283	283	
04/10/2017 060006871401	S	- 999,396.760	1.0000		999,397	999,397	
04/10/2017 060006871424	S	- 15,093.750	1.0000		15,094	15,094	
04/11/2017 060006871401	S	- 2,000,000.000	1.0000		2,000,000	2,000,000	
04/11/2017 060006871401	S	- 9,491.340	1.0000		9,491	9,491	
04/11/2017 060006871413	S	- 1,000,000.000	1.0000		1,000,000	1,000,000	
04/12/2017 060006871401	S	- 61,592.230	1.0000		61,592	61,592	
04/12/2017 060006871402	S	- 17,753.160	1.0000		17,753	17,753	
04/12/2017 060006871419	S	- 6,562.700	1.0000		6,563	6,563	
04/12/2017 060006871426	S	- 174.980	1.0000		175	175	
04/13/2017 060006871406	S	- 77,388.460	1.0000		77,388	77,388	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/18/2017 060006871401	S	- 12,206.850	1.0000		12,207	12,207	
04/18/2017 060006871406	S	- 50,418.060	1.0000		50,418	50,418	
04/18/2017 060006871424	S	- 53,906.250	1.0000		53,906	53,906	
04/18/2017 060006871426	S	- 1,326.070	1.0000		1,326	1,326	
04/20/2017 060006871401	S	- 35,608.290	1.0000		35,608	35,608	
04/20/2017 060006871424	S	- 43,125.000	1.0000		43,125	43,125	
04/24/2017 060006871401	S	- 3,489.750	1.0000		3,490	3,490	
04/24/2017 060006871402	S	- 24,687.500	1.0000		24,688	24,688	
04/24/2017 060006871419	S	- 1,568.070	1.0000		1,568	1,568	
04/24/2017 060006871424	S	- 56,062.500	1.0000		56,063	56,063	
04/24/2017 060006871426	S	- 44.900	1.0000		45	45	
04/25/2017 060006871401	S	- 168,876.900	1.0000		168,877	168,877	
04/25/2017 060006871406	S	- 829,708.580	1.0000		829,709	829,709	
04/25/2017 060006871419	S	- 27,751.180	1.0000		27,751	27,751	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/25/2017 060006871426	S	- 4,411.070	1.0000		4,411	4,411	
04/26/2017 060006871402	S	- 112,995.870	1.0000		112,996	112,996	
04/26/2017 060006871406	S	- 142,916.680	1.0000		142,917	142,917	
04/26/2017 060006871424	S	- 60,375.000	1.0000		60,375	60,375	
04/26/2017 060006871424	S	- 107,812.500	1.0000		107,813	107,813	
04/27/2017 060006871401	S	- 141,625.010	1.0000		141,625	141,625	
04/27/2017 060006871402	S	- 6,136.970	1.0000		6,137	6,137	
04/28/2017 060006871419	S	- 3,266.860	1.0000		3,267	3,267	
05/01/2017 060006871419	S	- 9,082,009.140	1.0000		9,082,009	9,082,009	
05/01/2017 060006871421	S	- 1,281,805.880	1.0000		1,281,806	1,281,806	
05/01/2017 060006871426	S	- 1,530,186.580	1.0000		1,530,187	1,530,187	
05/01/2017 060006871428	S	- 6,773,934.600	1.0000		6,773,935	6,773,935	
05/02/2017 060006871401	S	- 2,692,341.180	1.0000		2,692,341	2,692,341	
05/02/2017 060006871419	S	- 383,519.890	1.0000		383,520	383,520	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/02/2017 060006871424	S	- 107,812.500	1.0000		107,813	107,813	
05/03/2017 060006871401	S	- 33,863.870	1.0000		33,864	33,864	
05/03/2017 060006871402	S	- 85,338.700	1.0000		85,339	85,339	
05/03/2017 060006871406	S	- 1,363,362.430	1.0000		1,363,362	1,363,362	
05/03/2017 060006871419	S	- 72,041.810	1.0000		72,042	72,042	
05/04/2017 060006871401	S	- 312,491.910	1.0000		312,492	312,492	
05/04/2017 060006871401	S	- 11,499.880	1.0000		11,500	11,500	
05/05/2017 060006871401	S	- 18,673.030	1.0000		18,673	18,673	
05/05/2017 060006871402	S	- 940.420	1.0000		940	940	
05/05/2017 060006871406	S	- 80,916.220	1.0000		80,916	80,916	
05/05/2017 060006871424	S	- 94,875.000	1.0000		94,875	94,875	
05/08/2017 060006871401	S	- 16,996,075.100	1.0000		16,996,075	16,996,075	
05/08/2017 060006871403	S	- 17,788.960	1.0000		17,789	17,789	
05/08/2017 060006871406	S	- 858,980.460	1.0000		858,980	858,980	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/08/2017 060006871421	S	- 3,680.670	1.0000		3,681	3,681	
05/09/2017 060006871401	S	- 101,968.690	1.0000		101,969	101,969	
05/09/2017 060006871406	S	- 48,666.800	1.0000		48,667	48,667	
05/09/2017 060006871419	S	- 6,099.880	1.0000		6,100	6,100	
05/09/2017 060006871424	S	- 121,468.750	1.0000		121,469	121,469	
05/10/2017 060006871402	S	- 159,921.140	1.0000		159,921	159,921	
05/10/2017 060006871406	S	- 6,638,291.570	1.0000		6,638,292	6,638,292	
05/10/2017 060006871424	S	- 6,436,381.000	1.0000		6,436,381	6,436,381	
05/10/2017 060006871424	S	- 95,390.600	1.0000		95,391	95,391	
05/11/2017 060006871406	S	- 445,814.780	1.0000		445,815	445,815	
05/11/2017 060006871424	S	- 19,875.000	1.0000		19,875	19,875	
05/12/2017 060006871402	S	- 492,733.090	1.0000		492,733	492,733	
05/12/2017 060006871406	S	- 628,788.450	1.0000		628,788	628,788	
05/16/2017 060006871401	S	- 96,860.750	1.0000		96,861	96,861	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/16/2017 060006871406	S	- 877,551.030	1.0000		877,551	877,551	
05/16/2017 060006871419	S	- 11,260.920	1.0000		11,261	11,261	
05/16/2017 060006871424	S	- 44,718.750	1.0000		44,719	44,719	
05/17/2017 060006871401	S	- 49,995.060	1.0000		49,995	49,995	
05/17/2017 060006871403	S	- 24,453.300	1.0000		24,453	24,453	
05/17/2017 060006871406	S	- 1,018,028.210	1.0000		1,018,028	1,018,028	
05/17/2017 060006871416	S	- 562.500	1.0000		563	563	
05/17/2017 060006871419	S	- 289.850	1.0000		290	290	
05/17/2017 060006871421	S	- 6,149.590	1.0000		6,150	6,150	
05/19/2017 060006871401	S	- 658,738.280	1.0000		658,738	658,738	
05/19/2017 060006871402	S	- 119,713.960	1.0000		119,714	119,714	
05/19/2017 060006871424	S	- 29,812.500	1.0000		29,813	29,813	
05/22/2017 060006871401	S	- 108,406.590	1.0000		108,407	108,407	
05/22/2017 060006871403	S	- 16,765.710	1.0000		16,766	16,766	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/22/2017 060006871406	S	- 840,494.690	1.0000		840,495	840,495	
05/22/2017 060006871421	S	- 2,083.690	1.0000		2,084	2,084	
05/23/2017 060006871406	S	- 51,644.250	1.0000		51,644	51,644	
05/24/2017 060006871424	S	- 40,950.000	1.0000		40,950	40,950	
05/24/2017 060006871424	S	- 140,306.250	1.0000		140,306	140,306	
05/25/2017 060006871401	S	- 19,782.290	1.0000		19,782	19,782	
05/25/2017 060006871406	S	- 28,971.790	1.0000		28,972	28,972	
05/26/2017 060006871401	S	- 2,100.290	1.0000		2,100	2,100	
05/26/2017 060006871406	S	- 29,600.680	1.0000		29,601	29,601	
06/01/2017 060006871401	S	- 301,037.760	1.0000		301,038	301,038	
06/01/2017 060006871402	S	- 78,095.530	1.0000		78,096	78,096	
06/01/2017 060006871419	S	- 432,923.360	1.0000		432,923	432,923	
06/02/2017 060006871406	S	- 1,144,723.320	1.0000		1,144,723	1,144,723	
06/02/2017 060006871413	S	- 750,000.000	1.0000		750,000	750,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/02/2017 060006871424	S	- 54,656.250	1.0000		54,656	54,656	
06/05/2017 060006871401	S	- 109,665.020	1.0000		109,665	109,665	
06/05/2017 060006871402	S	- 43,348.480	1.0000		43,348	43,348	
06/05/2017 060006871406	S	- 464,722.640	1.0000		464,723	464,723	
06/06/2017 060006871406	S	- 26,797.110	1.0000		26,797	26,797	
06/06/2017 060006871424	S	- 129,187.500	1.0000		129,188	129,188	
06/07/2017 060006871416	S	-.160	1.0000				
06/08/2017 060006871402	S	- 24,984.500	1.0000		24,985	24,985	
06/08/2017 060006871406	S	- 250,993.840	1.0000		250,994	250,994	
06/08/2017 060006871424	S	- 123,437.500	1.0000		123,438	123,438	
06/09/2017 060006871406	S	- 19,372.580	1.0000		19,373	19,373	
06/09/2017 060006871424	S	- 97,789.000	1.0000		97,789	97,789	
06/12/2017 060006871401	S	- 112,874.760	1.0000		112,875	112,875	
06/12/2017 060006871406	S	- 16,042.120	1.0000		16,042	16,042	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/12/2017 060006871419	S	- 21,854.460	1.0000		21,854	21,854	
06/14/2017 060006871401	S	- 2,021,047.170	1.0000		2,021,047	2,021,047	
06/14/2017 060006871419	S	- 9,208.970	1.0000		9,209	9,209	
06/15/2017 060006871406	S	- 28,676.550	1.0000		28,677	28,677	
06/16/2017 060006871401	S	-.270	1.0000				
06/16/2017 060006871402	S	- 587,490.280	1.0000		587,490	587,490	
06/16/2017 060006871403	S	- 64,343.480	1.0000		64,343	64,343	
06/16/2017 060006871421	S	- 11,363.440	1.0000		11,363	11,363	
06/16/2017 060006871424	S	- 2,248,564.000	1.0000		2,248,564	2,248,564	
06/16/2017 060006871424	S	- 17,868.700	1.0000		17,869	17,869	
06/20/2017 060006871401	S	- 124,380.280	1.0000		124,380	124,380	
06/20/2017 060006871406	S	- 40,137.820	1.0000		40,138	40,138	
06/20/2017 060006871419	S	- 10,898.390	1.0000		10,898	10,898	
06/20/2017 060006871424	S	- 15,562.500	1.0000		15,563	15,563	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/21/2017 060006871401	S	- 8,679.990	1.0000		8,680	8,680	
06/21/2017 060006871406	S	- 421,660.150	1.0000		421,660	421,660	
06/23/2017 060006871401	S	- 2,479.290	1.0000		2,479	2,479	
06/23/2017 060006871406	S	- 567,199.110	1.0000		567,199	567,199	
06/23/2017 060006871424	S	- 10,375.000	1.0000		10,375	10,375	
06/26/2017 060006871406	S	- 43,912.890	1.0000		43,913	43,913	
06/26/2017 060006871419	S	- 457,980.740	1.0000		457,981	457,981	
06/26/2017 060006871420	S	- 500,000.000	1.0000		500,000	500,000	
06/27/2017 060006871403	S	- 36,367.610	1.0000		36,368	36,368	
06/27/2017 060006871413	S	- 1,000,000.000	1.0000		1,000,000	1,000,000	
06/27/2017 060006871420	S	- 200,000.000	1.0000		200,000	200,000	
06/27/2017 060006871421	S	- 2,845.910	1.0000		2,846	2,846	
06/28/2017 060006871402	S	- 189,500.990	1.0000		189,501	189,501	
06/28/2017 060006871406	S	- 375,790.230	1.0000		375,790	375,790	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/29/2017 060006871401	S	- 41,977.940	1.0000		41,978	41,978	
06/29/2017 060006871402	S	- 7,879.390	1.0000		7,879	7,879	
06/29/2017 060006871406	S	- 476,908.580	1.0000		476,909	476,909	
06/29/2017 060006871406	S	- 484.490	1.0000		484	484	
06/29/2017 060006871424	S	- 243,812.500	1.0000		243,813	243,813	
06/29/2017 060006871424	S	- 160,812.500	1.0000		160,813	160,813	
06/30/2017 060006871403	S	- 9,764.920	1.0000		9,765	9,765	
06/30/2017 060006871406	S	- 36,751.670	1.0000		36,752	36,752	
06/30/2017 060006871421	S	- 1,855.210	1.0000		1,855	1,855	
06/30/2017 060006871424	S	- 186,750.000	1.0000		186,750	186,750	
07/03/2017 060006871401	S	- 2,674,843.120	1.0000		2,674,843	2,674,843	
07/03/2017 060006871402	S	- 29,077.410	1.0000		29,077	29,077	
07/03/2017 060006871419	S	- 388,211.580	1.0000		388,212	388,212	
07/05/2017 060006871401	S	- 5,692.150	1.0000		5,692	5,692	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/05/2017 060006871403	S	- 74,966.620	1.0000		74,967	74,967	
07/05/2017 060006871406	S	- 593,753.700	1.0000		593,754	593,754	
07/05/2017 060006871419	S	- 17,703.620	1.0000		17,704	17,704	
07/05/2017 060006871421	S	- 18,764.700	1.0000		18,765	18,765	
07/05/2017 060006871424	S	- 112,779.080	1.0000		112,779	112,779	
07/05/2017 060006871424	S	- 119,312.500	1.0000		119,313	119,313	
07/06/2017 060006871406	S	- 2,921.760	1.0000		2,922	2,922	
07/07/2017 060006871401	S	- 583.000	1.0000		583	583	
07/07/2017 060006871402	S	- 253,965.790	1.0000		253,966	253,966	
07/10/2017 060006871424	S	- 233,437.500	1.0000		233,438	233,438	
07/10/2017 060006871424	S	- 160,812.500	1.0000		160,813	160,813	
07/11/2017 060006871406	S	- 7,265.740	1.0000		7,266	7,266	
07/12/2017 060006871402	S	- 16,324.790	1.0000		16,325	16,325	
07/12/2017 060006871403	S	- 9,429.030	1.0000		9,429	9,429	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/12/2017 060006871406	S	- 48,845.920	1.0000		48,846	48,846	
07/12/2017 060006871421	S	- 1,018.710	1.0000		1,019	1,019	
07/13/2017 060006871402	S	- 34,545.790	1.0000		34,546	34,546	
07/13/2017 060006871406	S	- 9,156.340	1.0000		9,156	9,156	
07/14/2017 060006871424	S	- 129,687.500	1.0000		129,688	129,688	
07/17/2017 060006871401	S	- 339,242.780	1.0000		339,243	339,243	
07/17/2017 060006871402	S	- 1,790.020	1.0000		1,790	1,790	
07/17/2017 060006871403	S	- 117,586.550	1.0000		117,587	117,587	
07/17/2017 060006871406	S	- 8,210.740	1.0000		8,211	8,211	
07/17/2017 060006871419	S	- 934.680	1.0000		935	935	
07/17/2017 060006871421	S	- 24,446.310	1.0000		24,446	24,446	
07/18/2017 060006871401	S	- 37,745.860	1.0000		37,746	37,746	
07/18/2017 060006871402	S	- 3,456.920	1.0000		3,457	3,457	
07/18/2017 060006871406	S	- 579,793.840	1.0000		579,794	579,794	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/18/2017 060006871406	S	- 551.440	1.0000		551	551	
07/19/2017 060006871406	S	- 444,625.350	1.0000		444,625	444,625	
07/19/2017 060006871406	S	- 12,859.580	1.0000		12,860	12,860	
07/20/2017 060006871401	S	- 20,208.410	1.0000		20,208	20,208	
07/20/2017 060006871402	S	- 173.250	1.0000		173	173	
07/20/2017 060006871419	S	- 7,448.670	1.0000		7,449	7,449	
07/21/2017 060006871401	S	- 139,628.210	1.0000		139,628	139,628	
07/21/2017 060006871402	S	- 2,841.020	1.0000		2,841	2,841	
07/21/2017 060006871419	S	- 16,039.220	1.0000		16,039	16,039	
07/24/2017 060006871401	S	- 7,455.710	1.0000		7,456	7,456	
07/24/2017 060006871406	S	- 2,388,581.830	1.0000		2,388,582	2,388,582	
07/24/2017 060006871406	S	- 6,131.340	1.0000		6,131	6,131	
07/25/2017 060006871406	S	- 104,584.160	1.0000		104,584	104,584	
07/25/2017 060006871424	S	- 155,625.000	1.0000		155,625	155,625	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/26/2017 060006871401	S	- 17,072.240	1.0000		17,072	17,072	
07/26/2017 060006871403	S	- 171,362.260	1.0000		171,362	171,362	
07/26/2017 060006871424	S	- 378,687.500	1.0000		378,688	378,688	
07/27/2017 060006871401	S	- 43,053.890	1.0000		43,054	43,054	
07/27/2017 060006871402	S	- 2,042.780	1.0000		2,043	2,043	
07/27/2017 060006871406	S	- 15,680.000	1.0000		15,680	15,680	
07/28/2017 060006871401	S	- 12,336.230	1.0000		12,336	12,336	
07/31/2017 060006871401	S	- 2,992.780	1.0000		2,993	2,993	
07/31/2017 060006871402	S	- 10,504.000	1.0000		10,504	10,504	
07/31/2017 060006871406	S	- 3,781.160	1.0000		3,781	3,781	
07/31/2017 060006871424	S	- 166,000.000	1.0000		166,000	166,000	
08/01/2017 060006871401	S	- 302,614.130	1.0000		302,614	302,614	
08/01/2017 060006871401	S	- 2,708,126.420	1.0000		2,708,126	2,708,126	
08/01/2017 060006871402	S	- 31,441.080	1.0000		31,441	31,441	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/01/2017 060006871419	S	- 394,950.820	1.0000		394,951	394,951	
08/01/2017 060006871424	S	- 15,562.500	1.0000		15,563	15,563	
08/02/2017 060006871402	S	- 3,022.740	1.0000		3,023	3,023	
08/02/2017 060006871406	S	- 1,031,900.960	1.0000		1,031,901	1,031,901	
08/02/2017 060006871406	S	- 42,749.910	1.0000		42,750	42,750	
08/03/2017 060006871403	S	- 36,844.240	1.0000		36,844	36,844	
08/04/2017 060006871406	S	- 8,687.500	1.0000		8,688	8,688	
08/07/2017 060006871402	S	- 22,823.610	1.0000		22,824	22,824	
08/07/2017 060006871424	S	- 207,500.000	1.0000		207,500	207,500	
08/08/2017 060006871401	S	- 26,262.560	1.0000		26,263	26,263	
08/08/2017 060006871406	S	- 4,093.750	1.0000		4,094	4,094	
08/09/2017 060006871424	S	- 145,250.000	1.0000		145,250	145,250	
08/10/2017 060006871406	S	- 10,402.390	1.0000		10,402	10,402	
08/11/2017 060006871406	S	- 7,218.750	1.0000		7,219	7,219	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/14/2017 060006871401	S	- 116,526.380	1.0000		116,526	116,526	
08/14/2017 060006871402	S	- 460,325.970	1.0000		460,326	460,326	
08/14/2017 060006871403	S	- 79,343.050	1.0000		79,343	79,343	
08/14/2017 060006871406	S	- 8,750.000	1.0000		8,750	8,750	
08/14/2017 060006871419	S	- 14,958.390	1.0000		14,958	14,958	
08/14/2017 060006871421	S	- 4,020.000	1.0000		4,020	4,020	
08/15/2017 060006871403	S	- 87,905.680	1.0000		87,906	87,906	
08/15/2017 060006871424	S	- 72,625.000	1.0000		72,625	72,625	
08/16/2017 060006871401	S	- 131,120.630	1.0000		131,121	131,121	
08/16/2017 060006871424	S	- 171,187.500	1.0000		171,188	171,188	
08/17/2017 060006871406	S	- 10,874.860	1.0000		10,875	10,875	
08/18/2017 060006871401	S	- 209,725.190	1.0000		209,725	209,725	
08/18/2017 060006871403	S	- 40,864.750	1.0000		40,865	40,865	
08/18/2017 060006871406	S	- 7,687.640	1.0000		7,688	7,688	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/18/2017 060006871421	S	- 9,234.950	1.0000		9,235	9,235	
08/21/2017 060006871401	S	- 1,091.020	1.0000		1,091	1,091	
08/21/2017 060006871406	S	- 15,417.240	1.0000		15,417	15,417	
08/21/2017 060006871406	S	- 1,370.310	1.0000		1,370	1,370	
08/21/2017 060006871424	S	- 1,788,296.800	1.0000		1,788,297	1,788,297	
08/22/2017 060006871401	S	- 85,108.770	1.0000		85,109	85,109	
08/22/2017 060006871403	S	- 83,003.200	1.0000		83,003	83,003	
08/22/2017 060006871406	S	- 4,062.360	1.0000		4,062	4,062	
08/22/2017 060006871419	S	- 13,480.000	1.0000		13,480	13,480	
08/23/2017 060006871403	S	- 9,099.800	1.0000		9,100	9,100	
08/23/2017 060006871406	S	- 185,348.410	1.0000		185,348	185,348	
08/24/2017 060006871406	S	- 14,914.780	1.0000		14,915	14,915	
08/24/2017 060006871406	S	- 13,125.140	1.0000		13,125	13,125	
08/25/2017 060006871406	S	- 19,888.640	1.0000		19,889	19,889	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/28/2017 060006871406	S	- 13,408.160	1.0000		13,408	13,408	
08/28/2017 060006871406	S	- 7,312.640	1.0000		7,313	7,313	
08/29/2017 060006871406	S	- 2,711.410	1.0000		2,711	2,711	
08/29/2017 060006871419	S	- 13,103.440	1.0000		13,103	13,103	
08/30/2017 060006871403	S	- 37,965.750	1.0000		37,966	37,966	
08/30/2017 060006871406	S	- 170,706.580	1.0000		170,707	170,707	
08/30/2017 060006871421	S	- 17,392.250	1.0000		17,392	17,392	
08/31/2017 060006871401	S	- 489,769.590	1.0000		489,770	489,770	
08/31/2017 060006871406	S	- 8,725.020	1.0000		8,725	8,725	
09/01/2017 060006871401	S	- 23,267,662.630	1.0000		23,267,663	23,267,663	
09/01/2017 060006871402	S	- 70,065.930	1.0000		70,066	70,066	
09/01/2017 060006871406	S	- 4,863.290	1.0000		4,863	4,863	
09/01/2017 060006871413	S	- 1,500,000.000	1.0000		1,500,000	1,500,000	
09/01/2017 060006871419	S	- 177,319.640	1.0000		177,320	177,320	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/01/2017 060006871423	S	- 7,500,000.000	1.0000		7,500,000	7,500,000	
09/05/2017 060006871401	S	- 72,543.450	1.0000		72,543	72,543	
09/05/2017 060006871406	S	- 618,593.220	1.0000		618,593	618,593	
09/06/2017 060006871401	S	- 8,068.990	1.0000		8,069	8,069	
09/06/2017 060006871406	S	- 333.030	1.0000		333	333	
09/06/2017 060006871406	S	- 24,437.360	1.0000		24,437	24,437	
09/06/2017 060006871416	S	- 240,000.000	1.0000		240,000	240,000	
09/07/2017 060006871416	S	- 400,000.000	1.0000		400,000	400,000	
09/08/2017 060006871403	S	- 127,320.200	1.0000		127,320	127,320	
09/08/2017 060006871406	S	- 378,721.410	1.0000		378,721	378,721	
09/08/2017 060006871406	S	- 19,546.840	1.0000		19,547	19,547	
09/08/2017 060006871416	S	- 230,000.000	1.0000		230,000	230,000	
09/08/2017 060006871416	S	- 8.690	1.0000		9	9	
09/08/2017 060006871421	S	- 31,821.800	1.0000		31,822	31,822	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/11/2017 060006871403	S	- 5,726.850	1.0000		5,727	5,727	
09/11/2017 060006871421	S	- 2,197.170	1.0000		2,197	2,197	
09/12/2017 060006871403	S	- 48,759.780	1.0000		48,760	48,760	
09/12/2017 060006871406	S	- 110,505.700	1.0000		110,506	110,506	
09/12/2017 060006871421	S	- 11,015.000	1.0000		11,015	11,015	
09/13/2017 060006871406	S	- 9,792.510	1.0000		9,793	9,793	
09/13/2017 060006871416	S	- 540,000.000	1.0000		540,000	540,000	
09/13/2017 060006871419	S	- 13,085.080	1.0000		13,085	13,085	
09/13/2017 060006871424	S	- 395,000.000	1.0000		395,000	395,000	
09/14/2017 060006871415	S	- 1,062,638.300	1.0000		1,062,638	1,062,638	
09/15/2017 060006871406	S	- 1,406.350	1.0000		1,406	1,406	
09/15/2017 060006871424	S	- 5,000.000	1.0000		5,000	5,000	
09/18/2017 060006871403	S	- 76,237.750	1.0000		76,238	76,238	
09/18/2017 060006871421	S	- 5,122.470	1.0000		5,122	5,122	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/19/2017 060006871401	S	- 383,350.500	1.0000		383,351	383,351	
09/19/2017 060006871406	S	- 411,624.940	1.0000		411,625	411,625	
09/19/2017 060006871419	S	- 5,311.700	1.0000		5,312	5,312	
09/20/2017 060006871401	S	- 113,122.420	1.0000		113,122	113,122	
09/20/2017 060006871406	S	- 123,208.640	1.0000		123,209	123,209	
09/21/2017 060006871403	S	- 38,434.400	1.0000		38,434	38,434	
09/21/2017 060006871406	S	- 444,213.670	1.0000		444,214	444,214	
09/22/2017 060006871402	S	- 682,450.930	1.0000		682,451	682,451	
09/22/2017 060006871403	S	- 4,941.830	1.0000		4,942	4,942	
09/22/2017 060006871406	S	- 3,312.600	1.0000		3,313	3,313	
09/22/2017 060006871419	S	- 571.340	1.0000		571	571	
09/22/2017 060006871421	S	- 6,833.640	1.0000		6,834	6,834	
09/25/2017 060006871401	S	- 3,966.700	1.0000		3,967	3,967	
09/25/2017 060006871402	S	- 78,486.610	1.0000		78,487	78,487	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/25/2017 060006871406	S	- 24,506.880	1.0000		24,507	24,507	
09/25/2017 060006871406	S	- 7,375.000	1.0000		7,375	7,375	
09/26/2017 060006871406	S	- 28,586.380	1.0000		28,586	28,586	
09/26/2017 060006871406	S	- 19,062.400	1.0000		19,062	19,062	
09/27/2017 060006871401	S	- 2,703.980	1.0000		2,704	2,704	
09/27/2017 060006871406	S	- 3,431.060	1.0000		3,431	3,431	
09/28/2017 060006871401	S	- 26,809.420	1.0000		26,809	26,809	
09/28/2017 060006871403	S	- 249,091.690	1.0000		249,092	249,092	
09/28/2017 060006871406	S	- 445,544.820	1.0000		445,545	445,545	
09/28/2017 060006871421	S	- 15,559.700	1.0000		15,560	15,560	
10/02/2017 060006871401	S	- 2,628,801.330	1.0000		2,628,801	2,628,801	
10/02/2017 060006871402	S	- 22,054.280	1.0000		22,054	22,054	
10/02/2017 060006871403	S	- 145,317.250	1.0000		145,317	145,317	
10/02/2017 060006871406	S	- 1,031.350	1.0000		1,031	1,031	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/02/2017 060006871419	S	- 1,681,998.480	1.0000		1,681,998	1,681,998	
10/02/2017 060006871421	S	- 31,244.870	1.0000		31,245	31,245	
10/03/2017 060006871401	S	- 1,067,956.960	1.0000		1,067,957	1,067,957	
10/03/2017 060006871406	S	- 942,776.040	1.0000		942,776	942,776	
10/03/2017 060006871419	S	- 7,832,288.420	1.0000		7,832,288	7,832,288	
10/03/2017 060006871419	S	- 9,440.400	1.0000		9,440	9,440	
10/03/2017 060006871420	S	- 1,275,000.000	1.0000		1,275,000	1,275,000	
10/04/2017 060006871402	S	- 19,604.420	1.0000		19,604	19,604	
10/04/2017 060006871406	S	- 1,246,197.180	1.0000		1,246,197	1,246,197	
10/04/2017 060006871424	S	- 238.470	1.0000		238	238	
10/05/2017 060006871403	S	- 28,966.390	1.0000		28,966	28,966	
10/05/2017 060006871406	S	- 391,400.100	1.0000		391,400	391,400	
10/05/2017 060006871424	S	- 90.380	1.0000		90	90	
10/06/2017 060006871401	S	- 8,201,708.210	1.0000		8,201,708	8,201,708	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/06/2017 060006871402	S	- 168,321.820	1.0000		168,322	168,322	
10/06/2017 060006871406	S	- 238,504.090	1.0000		238,504	238,504	
10/06/2017 060006871416	S	- 127.600	1.0000		128	128	
10/06/2017 060006871419	S	- 53.890	1.0000		54	54	
10/10/2017 060006871401	S	- 3,300,000.000	1.0000		3,300,000	3,300,000	
10/10/2017 060006871406	S	- 32,311.380	1.0000		32,311	32,311	
10/10/2017 060006871413	S	- 200,000.000	1.0000		200,000	200,000	
10/10/2017 060006871423	S	- 1,000,000.000	1.0000		1,000,000	1,000,000	
10/10/2017 060006871424	S	- 7,000,000.000	1.0000		7,000,000	7,000,000	
10/11/2017 060006871401	S	- 63,690.130	1.0000		63,690	63,690	
10/11/2017 060006871406	S	- 5,482,699.960	1.0000		5,482,700	5,482,700	
10/11/2017 060006871406	S	- 9,593.750	1.0000		9,594	9,594	
10/12/2017 060006871401	S	- 6,531,085.780	1.0000		6,531,086	6,531,086	
10/12/2017 060006871402	S	- 3,839.730	1.0000		3,840	3,840	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/12/2017 060006871406	S	- 2,509.360	1.0000		2,509	2,509	
10/12/2017 060006871419	S	- 668,617.620	1.0000		668,618	668,618	
10/13/2017 060006871406	S	- 1,965,321.520	1.0000		1,965,322	1,965,322	
10/16/2017 060006871401	S	- 15,394.150	1.0000		15,394	15,394	
10/16/2017 060006871403	S	- 33,783.030	1.0000		33,783	33,783	
10/16/2017 060006871406	S	- 20,299.900	1.0000		20,300	20,300	
10/16/2017 060006871419	S	- 5,338.710	1.0000		5,339	5,339	
10/16/2017 060006871421	S	- 1,594.440	1.0000		1,594	1,594	
10/17/2017 060006871401	S	- 440,637.140	1.0000		440,637	440,637	
10/17/2017 060006871419	S	- 13,577.030	1.0000		13,577	13,577	
10/18/2017 060006871401	S	- 206,571.310	1.0000		206,571	206,571	
10/18/2017 060006871406	S	- 269,465.090	1.0000		269,465	269,465	
10/18/2017 060006871406	S	- 12,281.350	1.0000		12,281	12,281	
10/20/2017 060006871401	S	- 1,585.710	1.0000		1,586	1,586	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/20/2017 060006871406	S	- 13,481.920	1.0000		13,482	13,482	
10/23/2017 060006871402	S	- 361.880	1.0000		362	362	
10/23/2017 060006871403	S	- 80,367.000	1.0000		80,367	80,367	
10/23/2017 060006871406	S	- 16,206.480	1.0000		16,206	16,206	
10/23/2017 060006871421	S	- 13,394.500	1.0000		13,395	13,395	
10/24/2017 060006871401	S	- 44,614.030	1.0000		44,614	44,614	
10/24/2017 060006871406	S	- 109,309.860	1.0000		109,310	109,310	
10/25/2017 060006871402	S	- 17,051.950	1.0000		17,052	17,052	
10/25/2017 060006871406	S	- 1,700,760.540	1.0000		1,700,761	1,700,761	
10/26/2017 060006871401	S	- 24,497,623.750	1.0000		24,497,624	24,497,624	
10/26/2017 060006871413	S	- 2,250,000.000	1.0000		2,250,000	2,250,000	
10/26/2017 060006871416	S	- 700,000.000	1.0000		700,000	700,000	
10/26/2017 060006871419	S	- 6,650,000.000	1.0000		6,650,000	6,650,000	
10/26/2017 060006871420	S	- 600,000.000	1.0000		600,000	600,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/30/2017 060006871401	S	- 26,518,952.740	1.0000		26,518,953	26,518,953	
10/30/2017 060006871406	S	- 844,452.090	1.0000		844,452	844,452	
10/30/2017 060006871416	S	- 50,000.000	1.0000		50,000	50,000	
10/30/2017 060006871419	S	- 7,250,000.000	1.0000		7,250,000	7,250,000	
10/30/2017 060006871424	S	- 445,000.000	1.0000		445,000	445,000	
10/31/2017 060006871406	S	- 1,586,542.600	1.0000		1,586,543	1,586,543	
10/31/2017 060006871406	S	- 40,218.750	1.0000		40,219	40,219	
11/01/2017 060006871401	S	- 2,636,921.440	1.0000		2,636,921	2,636,921	
11/01/2017 060006871402	S	- 28,732.660	1.0000		28,733	28,733	
11/01/2017 060006871406	S	- 3,312.600	1.0000		3,313	3,313	
11/01/2017 060006871419	S	- 400,666.060	1.0000		400,666	400,666	
11/02/2017 060006871401	S	- 51,118.250	1.0000		51,118	51,118	
11/02/2017 060006871406	S	- 674,723.950	1.0000		674,724	674,724	
11/02/2017 060006871406	S	- 5,531.150	1.0000		5,531	5,531	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/02/2017 060006871424	S	- 542.400	1.0000		542	542	
11/03/2017 060006871401	S	- 38,940.770	1.0000		38,941	38,941	
11/03/2017 060006871406	S	- 18,219.880	1.0000		18,220	18,220	
11/03/2017 060006871406	S	- 20,426.250	1.0000		20,426	20,426	
11/03/2017 060006871416	S	- 462.530	1.0000		463	463	
11/06/2017 060006871401	S	- 11,471.250	1.0000		11,471	11,471	
11/06/2017 060006871403	S	- 21,556.400	1.0000		21,556	21,556	
11/06/2017 060006871406	S	- 1,068.750	1.0000		1,069	1,069	
11/07/2017 060006871401	S	- 1,258.220	1.0000		1,258	1,258	
11/07/2017 060006871406	S	- 19,218.850	1.0000		19,219	19,219	
11/08/2017 060006871406	S	- 16,624.900	1.0000		16,625	16,625	
11/09/2017 060006871401	S	- 177,442.630	1.0000		177,443	177,443	
11/09/2017 060006871406	S	- 502,243.210	1.0000		502,243	502,243	
11/10/2017 060006871401	S	- 2,976.880	1.0000		2,977	2,977	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/10/2017 060006871402	S	- 44,606.700	1.0000		44,607	44,607	
11/10/2017 060006871406	S	- 384,674.400	1.0000		384,674	384,674	
11/13/2017 060006871403	S	- 20,125.260	1.0000		20,125	20,125	
11/14/2017 060006871403	S	- 16,719.800	1.0000		16,720	16,720	
11/14/2017 060006871406	S	- 3,406.350	1.0000		3,406	3,406	
11/14/2017 060006871421	S	- 4,179.950	1.0000		4,180	4,180	
11/15/2017 060006871401	S	- 189,346.230	1.0000		189,346	189,346	
11/15/2017 060006871402	S	- 147,930.070	1.0000		147,930	147,930	
11/15/2017 060006871419	S	- 101,803.730	1.0000		101,804	101,804	
11/16/2017 060006871402	S	- 262.500	1.0000		263	263	
11/16/2017 060006871406	S	- 2,569,354.530	1.0000		2,569,355	2,569,355	
11/16/2017 060006871419	S	- 632.300	1.0000		632	632	
11/16/2017 060006871424	S	- 356,000.000	1.0000		356,000	356,000	
11/17/2017 060006871401	S	- 33,573.350	1.0000		33,573	33,573	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/17/2017 060006871419	S	- 1,517.520	1.0000		1,518	1,518	
11/20/2017 060006871401	S	- 3,330.680	1.0000		3,331	3,331	
11/20/2017 060006871406	S	- 8,468.850	1.0000		8,469	8,469	
11/21/2017 060006871401	S	- 510.000	1.0000		510	510	
11/21/2017 060006871403	S	- 18,774.950	1.0000		18,775	18,775	
11/21/2017 060006871403	S	- 9,119.000	1.0000		9,119	9,119	
11/21/2017 060006871406	S	- 199,296.640	1.0000		199,297	199,297	
11/22/2017 060006871406	S	- 47,863.020	1.0000		47,863	47,863	
11/22/2017 060006871406	S	- 15,562.400	1.0000		15,562	15,562	
11/22/2017 060006871420	S	- 75,000.000	1.0000		75,000	75,000	
11/24/2017 060006871401	S	- 365,768.300	1.0000		365,768	365,768	
11/24/2017 060006871406	S	- 2,223,099.120	1.0000		2,223,099	2,223,099	
11/24/2017 060006871419	S	- 60,951.860	1.0000		60,952	60,952	
11/27/2017 060006871416	S	- 80,000.000	1.0000		80,000	80,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/28/2017 060006871406	S	- 446,730.300	1.0000		446,730	446,730	
11/28/2017 060006871406	S	- 1,140.530	1.0000		1,141	1,141	
11/28/2017 060006871416	S	- 50,000.000	1.0000		50,000	50,000	
11/29/2017 060006871401	S	- 20,675.230	1.0000		20,675	20,675	
11/29/2017 060006871406	S	- 2,120.820	1.0000		2,121	2,121	
12/01/2017 060006871401	S	- 1,021,375.850	1.0000		1,021,376	1,021,376	
12/01/2017 060006871402	S	- 48,471.460	1.0000		48,471	48,471	
12/01/2017 060006871416	S	- 70,000.000	1.0000		70,000	70,000	
12/01/2017 060006871419	S	- 419,051.140	1.0000		419,051	419,051	
12/01/2017 060006871424	S	- 300,000.000	1.0000		300,000	300,000	
12/04/2017 060006871401	S	- 101,174.890	1.0000		101,175	101,175	
12/04/2017 060006871406	S	- 1,479,331.380	1.0000		1,479,331	1,479,331	
12/04/2017 060006871419	S	- 39,795.700	1.0000		39,796	39,796	
12/05/2017 060006871401	S	- 88,140.000	1.0000		88,140	88,140	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/05/2017 060006871403	S	- 82,863.750	1.0000		82,864	82,864	
12/05/2017 060006871419	S	- 14,288.000	1.0000		14,288	14,288	
12/06/2017 060006871406	S	- 23,640.720	1.0000		23,641	23,641	
12/06/2017 060006871416	S	- 50,000.000	1.0000		50,000	50,000	
12/06/2017 060006871424	S	- 2,698,133.850	1.0000		2,698,134	2,698,134	
12/07/2017 060006871406	S	- 12,078.030	1.0000		12,078	12,078	
12/08/2017 060006871401	S	- 33,207.320	1.0000		33,207	33,207	
12/08/2017 060006871416	S	- 320,018.720	1.0000		320,019	320,019	
12/11/2017 060006871401	S	- 116.890	1.0000		117	117	
12/12/2017 060006871402	S	- 485.750	1.0000		486	486	
12/12/2017 060006871406	S	- 2,421.970	1.0000		2,422	2,422	
12/13/2017 060006871403	S	- 54,210.000	1.0000		54,210	54,210	
12/13/2017 060006871421	S	- 12,969.000	1.0000		12,969	12,969	
12/14/2017 060006871406	S	- 2,337,978.800	1.0000		2,337,979	2,337,979	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/14/2017 060006871406	S	- 35,546.970	1.0000		35,547	35,547	
12/15/2017 060006871401	S	- 25,434.190	1.0000		25,434	25,434	
12/15/2017 060006871402	S	- 228,044.300	1.0000		228,044	228,044	
12/15/2017 060006871406	S	- 13,937.500	1.0000		13,938	13,938	
12/15/2017 060006871419	S	- 3,026.780	1.0000		3,027	3,027	
12/15/2017 060006871424	S	- 79.920	1.0000		80	80	
12/18/2017 060006871401	S	- 165,587.350	1.0000		165,587	165,587	
12/18/2017 060006871402	S	- 206.250	1.0000		206	206	
12/18/2017 060006871406	S	- 7,546.780	1.0000		7,547	7,547	
12/20/2017 060006871402	S	- 11,295.340	1.0000		11,295	11,295	
12/20/2017 060006871416	S	- 350,000.000	1.0000		350,000	350,000	
12/21/2017 060006871403	S	- 47,021.000	1.0000		47,021	47,021	
12/21/2017 060006871406	S	- 402,395.800	1.0000		402,396	402,396	
12/21/2017 060006871416	S	- 310,000.000	1.0000		310,000	310,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/21/2017 060006871424	S	- 500,000.000	1.0000		500,000	500,000	
12/22/2017 060006871402	S	- 115,008.920	1.0000		115,009	115,009	
12/22/2017 060006871403	S	- 150,451.750	1.0000		150,452	150,452	
12/22/2017 060006871406	S	- 37,756.540	1.0000		37,757	37,757	
12/22/2017 060006871413	S	- 2,000,000.000	1.0000		2,000,000	2,000,000	
12/22/2017 060006871419	S	- 2,254.110	1.0000		2,254	2,254	
12/22/2017 060006871421	S	- 7,885.950	1.0000		7,886	7,886	
12/22/2017 060006871424	S	- 95,000.000	1.0000		95,000	95,000	
12/26/2017 060006871401	S	- 489,188.060	1.0000		489,188	489,188	
12/26/2017 060006871402	S	- 67,061.570	1.0000		67,062	67,062	
12/26/2017 060006871403	S	- 73,814.000	1.0000		73,814	73,814	
12/26/2017 060006871406	S	- 28,159.460	1.0000		28,159	28,159	
12/26/2017 060006871419	S	- 14,053.230	1.0000		14,053	14,053	
12/26/2017 060006871421	S	- 9,226.750	1.0000		9,227	9,227	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/27/2017 060006871403	S	- 157,752.450	1.0000		157,752	157,752	
12/27/2017 060006871406	S	- 19,093.750	1.0000		19,094	19,094	
12/27/2017 060006871421	S	- 26,137.500	1.0000		26,138	26,138	
12/28/2017 060006871406	S	- 43,921.970	1.0000		43,922	43,922	
12/29/2017 060006871403	S	- 2,075.000	1.0000		2,075	2,075	
12/29/2017 060006871421	S	- 498.000	1.0000		498	498	
Total For Sells				**0**	**387,123,837**	**387,123,837**	**0**
Total First Am Govt Ob Fd Cl Z				**0**	**790,268,717**	**790,268,717**	**0**
GRAND TOTAL				**0**	**790,268,717**	**790,268,717**	**0**

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

NO TRANSACTIONS QUALIFIED FOR THIS SECTION

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22
Description of Weighted Average Retirement Age
as of January 1, 2017

DEVELOPMENT OF WEIGHTED AVERAGE RETIREMENT AGE				
(1) Age (if eligible)	(2) Rate of Retirement	(3) Probability of Retiring	(4) Probability of Remaining Active	(5) (1) X (3)
55	0.0800	0.0800	0.9200	4.4000
56	0.0800	0.0736	0.8464	4.1216
57	0.0800	0.0677	0.7787	3.8596
58	0.0800	0.0623	0.7164	3.6131
59	0.0800	0.0573	0.6591	3.3814
60	0.1000	0.0659	0.5932	3.9545
61	0.1000	0.0593	0.5339	3.6184
62	0.1500	0.0801	0.4538	4.9649
63	0.1000	0.0454	0.4084	2.8588
64	0.1000	0.0408	0.3676	2.6138
65	0.2500	0.0919	0.2757	5.9728
66	0.1000	0.0276	0.2481	1.8194
67	0.1000	0.0248	0.2233	1.6623
68	0.1000	0.0223	0.2010	1.5184
69	0.1000	0.0201	0.1809	1.3866
70	1.0000	0.1809	0.0000	12.6607
		1.0000		
Average Retirement Age				62.4062

The methodology used to calculate the average retirement age shown on the 2017 Schedule SB assumes that all front office employees meet the retirement eligibility service requirements.

Plan Name: Major League Baseball Pension Plan for Non-Uniformed Personnel
EIN / PN: 59-3300424/001
Plan Sponsor: Tampa Bay Rays Baseball Ltd.
Valuation Date January 1, 2017