

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	OMB Nos. 1210-0110 1210-0089 <div style="text-align: center; font-size: 24pt; font-weight: bold;">2018</div> This Form is Open to Public Inspection
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Part I	Annual Report Identification Information		
For calendar plan year 2018 or fiscal plan year beginning <u>01/01/2018</u> and ending <u>12/31/2018</u>			
A	This return/report is for:	☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)	
	☒ a single-employer plan ☐ a DFE (specify) ____		
B	This return/report is:	☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)	
C	If the plan is a collectively-bargained plan, check here. ▶ ☐		
D	Check box if filing under:	☒ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)	

Part II	Basic Plan Information —enter all requested information		
1a	Name of plan <u>MCKESSON CORPORATION RETIREMENT PLAN</u>	1b	Three-digit plan number (PN) ▶ <u>001</u>
		1c	Effective date of plan <u>01/01/1972</u>
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>MCKESSON CORPORATION</u> <u>ONE POST STREET, 34TH FLOOR</u> <u>SAN FRANCISCO, CA 94104-5203</u>	2b	Employer Identification Number (EIN) <u>94-3207296</u>
		2c	Plan Sponsor's telephone number <u>404-338-3040</u>
		2d	Business code (see instructions) <u>424210</u>

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/14/2019	KEVIN CLOSE
	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

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

Form 5500 (2018)
v. 171027

3a Plan administrator's name and address ☐ Same as Plan Sponsor MCKESSON CORPORATION EMPLOYEES BENEFITS MANAGEMENT COMMITTEE ONE POST STREET, 34TH FLOOR SAN FRANCISCO, CA 94104-5203	3b Administrator's EIN 94-3207296 3c Administrator's telephone number 415-983-8689
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 7805
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits..... c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	6a(1) 590 6a(2) 542 6b 4575 6c 1635 6d 6752 6e 846 6f 7598 6g 6h 0
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 1I 3F 3H b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:	

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

a Pension Schedules

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

b General Schedules

- (1) ☒ **H** (Financial Information)
- (2) ☐ **I** (Financial Information – Small Plan)
- (3) ☐ 0 **A** (Insurance Information)
- (4) ☒ **C** (Service Provider Information)
- (5) ☒ **D** (DFE/Participating Plan Information)
- (6) ☐ **G** (Financial Transaction Schedules)

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2018 Form M-1 annual report. If the plan was not required to file the 2018 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 _____

<div>SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Single-Employer Defined Benefit Plan Actuarial Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).</div> <div>File as an attachment to Form 5500 or 5500-SF.</div>	<div>OMB No. 1210-0110</div> <div>2018</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

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 MCKESSON CORPORATION RETIREMENT PLAN	B Three-digit plan number (PN) 001
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF MCKESSON CORPORATION	D Employer Identification Number (EIN) 94-3207296

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

1 Enter the valuation date: Month 01 Day 01 Year 2018			
2 Assets:			
a Market value	2a	339113000	
b Actuarial value	2b	323990548	
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	5488	211645927	211645927
b For terminated vested participants	1727	52077745	52077745
c For active participants	590	12674739	13153865
d Total	7805	276398411	276877537
4 If the plan is in at-risk status, check the box and complete lines (a) and (b)			
a Funding target disregarding prescribed at-risk assumptions	4a		
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b		
5 Effective interest rate	5	5.49 %	
6 Target normal cost	6	2000000	

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.

<div>SIGN HERE</div>	<div>10/03/2019</div> <div>Date</div> <div>17-07814</div> <div>Most recent enrollment number</div> <div>415-486-7000</div> <div>Telephone number (including area code)</div>
<div>SUKHJIT S. BHULLAR</div> <div>Type or print name of actuary</div> <div>AON CONSULTING, INC.</div> <div>Firm name</div> <div>425 MARKET STREET, SUITE 2800 SAN FRANCISCO, CA 94105</div> <div>Address of the firm</div>	

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	42000000
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	42000000
10 Interest on line 9 using prior year's actual return of <u>13.91</u> %	0	5842200
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		0
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.70</u> %		0
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c Total available at beginning of current plan year to add to prefunding balance		0
d Portion of (c) to be added to prefunding balance		0
12 Other reductions in balances due to elections or deemed elections	0	3000000
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	44842200

Part III Funding Percentages

14 Funding target attainment percentage	14	100.82%
15 Adjusted funding target attainment percentage	15	117.01%
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	101.50%
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
Totals ▶			18(b)	0	18(c) 0

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

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

20 Quarterly contributions and liquidity shortfalls:

- a** Did the plan have a "funding shortfall" for the prior year? ☐ 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: 3.92%	2nd segment: 5.52%	3rd segment: 6.29%	☐ N/A, full yield curve used
b Applicable month (enter code)				21b 4
22 Weighted average retirement age				22 61
23 Mortality table(s) (see instructions)	Prior regulation:	☐ Prescribed - combined	☒ Prescribed - separate	☐ Substitute
	Current regulation:	☐ 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	2000000	
b Excess assets, if applicable, but not greater than line 31a	31b	2000000	
32 Amortization installments:			
a Net shortfall amortization installment	0	0	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	34	0	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0
36 Additional cash requirement (line 34 minus line 35)	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	0	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years	40	0	

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

41 If an election was made to use PRA 2010 funding relief for this plan:				
a Schedule elected	☐ 2 plus 7 years	☐ 15 years		
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008	☐ 2009	☐ 2010	☐ 2011

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
		2018
		This Form is Open to Public Inspection.

For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018		
A Name of plan MCKESSON CORPORATION RETIREMENT PLAN	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 MCKESSON CORPORATION	D Employer Identification Number (EIN) 94-3207296	

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

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

HEWITT ASSOCIATES LLC

36-2235791

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 50	NONE	924918	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JP MORGAN CHASE BANK N.A.

13-4994650

(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?
24 27 28 50 51 52 59 62 63 71 72	TRUSTEE	340626	Yes ☒ No ☐	Yes ☒ No ☐	11094	Yes ☐ No ☒

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

ENTERPRISE BANK AND TRUST (NISA)

101 SOUTH HANLEY ROAD
SUITE 1700
ST. LOUIS, MO 63105

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 50	NONE	294293	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)

BROWN BROTHERS

13-4973745

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	157040	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DELOITTE AND TOUCHE

13-3891517

(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 50	NONE	117500	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LOOMIS SAYLES

20-8080381

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50	NONE	101993	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)

CALLAN ASSOCIATES INC.

94-2192581

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	77493	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

EATON VANCE TRUST COMPANY

20-2074728

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 52 56 68 99	NONE	24455	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

WEATHERBIE CAPITAL, LLC

02-0484484

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 52 68 71	NONE	21311	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

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

FISHER INVESTMENTS

20-2480800

(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 31 50 51 55 56 68	NONE	20868	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

STATE STREET GLOBAL ADVISORS

81-4017137

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
19 28 50 51 68	NONE	6973	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

BLACKROCK INSTTNL TRUST CO., N.A.

94-3112180

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 24 28 50 51	NONE	6488	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
J.P. MORGAN CHASE BANK N.A.	72	11094

(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.
J.P. MORGAN INVESTMENT MGMT INC 245 PARK AVENUE NEW YORK, NY 10167	REVENUE SHARE ON MUTUAL FUNDS

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation

(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation

(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 <div style="border: 1px solid black; padding: 5px; font-size: 1.2em; font-weight: bold;">2018</div> This Form is Open to Public Inspection.
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For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

A Name of plan <u>MCKESSON CORPORATION RETIREMENT PLAN</u>	B Three-digit plan number (PN) ►	<u>001</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>MCKESSON CORPORATION</u>	D Employer Identification Number (EIN) <u>94-3207296</u>	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE: COMMINGLED PN TR FD OF JPM CHASE BK

b Name of sponsor of entity listed in (a): JPMORGAN CHASE BANK, N.A.

c EIN-PN <u>13-6038770-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
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a Name of MTIA, CCT, PSA, or 103-12 IE: STATE STREET S&P 500 FLAGSHIP NL FD

b Name of sponsor of entity listed in (a): STATE STREET BANK AND TRUST COMPANY

c EIN-PN <u>04-0025081-004</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
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a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK MSCI EAFE EQ IN NON-LEND

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.

c EIN-PN <u>26-3816145-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
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a Name of MTIA, CCT, PSA, or 103-12 IE: LOOMIS SAYLES CORE PLUS FXED INC TR

b Name of sponsor of entity listed in (a): LOOMIS SAYLES TRUST COMPANY, LLC

c EIN-PN <u>84-6391546-010</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
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a Name of MTIA, CCT, PSA, or 103-12 IE: EVTC PARAMETRIC EMERGING MKT EQ FD

b Name of sponsor of entity listed in (a): EATON VANCE TRUST COMPANY

c EIN-PN <u>32-0225130-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
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a Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

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

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

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

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

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

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
		2018
		This Form is Open to Public Inspection

For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018		
A Name of plan MCKESSON CORPORATION RETIREMENT PLAN	B Three-digit plan number (PN) ►	001
C Plan sponsor's name as shown on line 2a of Form 5500 MCKESSON CORPORATION	D Employer Identification Number (EIN) 94-3207296	

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

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other.....	1b(3)	379000	3106000
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)		
(2) U.S. Government securities	1c(2)	38059000	19392000
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	0	48980000
(B) All other.....	1c(3)(B)	28183000	212138000
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common.....	1c(4)(B)	19931000	0
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property).....	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans.....	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	219853000	0
(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)	29122000	6792000
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other	1c(15)	4337000	27697000

1d Employer-related investments:

		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	339864000	318105000

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h	16000	9000
i Acquisition indebtedness	1i		
j Other liabilities	1j	735000	708000
k Total liabilities (add all amounts in lines 1g through 1j)	1k	751000	717000

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	339113000	317388000
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Part II Income and Expense Statement

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

Income

		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)		
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		0
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)	2059000	
(C) Corporate debt instruments	2b(1)(C)	4832000	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	641000	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		7532000
(2) Dividends: (A) Preferred stock	2b(2)(A)	31000	
(B) Common stock	2b(2)(B)	251000	
(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)		282000
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	837584000	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	843975000	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		-6391000
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-2570000	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		-2570000

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		6235000
(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)		79000
c Other income.....	2c		
d Total income. Add all income amounts in column (b) and enter total.....	2d		5167000

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	24236000	
(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)		24236000
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)	1120000	
(2) Contract administrator fees.....	2i(2)		
(3) Investment advisory and management fees.....	2i(3)	974000	
(4) Other	2i(4)	562000	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		2656000
j Total expenses. Add all expense amounts in column (b) and enter total	2j		26892000

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-21725000
l Transfers of assets:			
(1) To this plan.....	2l(1)		
(2) From this plan.....	2l(2)		

Part III Accountant's Opinion

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

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

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

b Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)?

☒ Yes ☐ No

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

(1) Name: **DELOITTE AND TOUCHE**

(2) EIN: **13-3891517**

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

	Yes	No	Amount
4a		X	
4b		X	

		Yes	No	Amount
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	4d		X	
e Was this plan covered by a fidelity bond?	4e	X		100000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	4f		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	4g		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)	4j	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X	
l Has the plan failed to provide any benefit when due under the plan?	4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n			

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 4167739. (See instructions.)

<div>SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Retirement Plan Information</div> <div>This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).</div> <div>▶ File as an attachment to Form 5500.</div>	<div>OMB No. 1210-0110</div> <div>2018</div> <div>This Form is Open to Public Inspection.</div>
For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018		
A Name of plan MCKESSON CORPORATION RETIREMENT PLAN		B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 MCKESSON CORPORATION		D Employer Identification Number (EIN) 94-3207296
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): 94-3207296		
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 19
Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)	
4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ☐ Yes ☐ No ☒ N/A If the plan is a defined benefit plan, go to line 8.		
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.		
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)		6a
b Enter the amount contributed by the employer to the plan for this plan year		6b
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount)		6c
If you completed line 6c, skip lines 8 and 9.		
7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ☐ Yes ☐ No ☐ N/A		
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ☐ Yes ☐ No ☒ N/A		
Part III	Amendments	
9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box. ☐ Increase ☐ Decrease ☒ Both ☐ No		
Part IV	ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.	
10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ☐ Yes ☐ No		
11 a Does the ESOP hold any preferred stock? ☐ Yes ☐ No		
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ☐ Yes ☐ No		
12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ☐ Yes ☐ No		
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.		
Schedule R (Form 5500) 2018 v. 171027		

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

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

a The current year

b The plan year immediately preceding the current plan year

c The second preceding plan year

14a**14b****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

b The corresponding number for the second preceding plan year

15a**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

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

16a**16b**

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

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

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

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

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

Stock: 49.3% Investment-Grade Debt: 36.3% High-Yield Debt: 2.5% Real Estate: 3.0% Other: 8.9%

- 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):

McKesson Corporation Retirement Plan

Employer ID No.: 94-3207296
Plan Number: 001

Financial Statements as of and for the Years
Ended December 31, 2018 (in Liquidation) and
2017 (Ongoing), Supplemental Schedules as of and
for the Year Ended December 31, 2018, and
Independent Auditors' Report

MCKESSON CORPORATION RETIREMENT PLAN

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NOTE: All other schedules required by Section 2520.103-10 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, as amended, have been omitted because they are not applicable.	

INDEPENDENT AUDITORS' REPORT

To the Trustees of and Participants in the
McKesson Corporation Retirement Plan:

Report on the Financial Statements

We were engaged to audit the accompanying financial statements of McKesson Corporation Retirement Plan (the "Plan"), which comprise the statements of net assets available for benefits as of December 31, 2018 (in Liquidation) and 2017 (Ongoing), and 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.

Auditors' Responsibility

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

Basis for Disclaimer of Opinion

As permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, the plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information summarized in Note 4, which was certified by JPMorgan Chase Bank, the trustee of the Plan, except for comparing such information with the related information included in the financial statements. We have been informed by the plan administrator that the trustee holds the Plan's investment assets and executes investment transactions. The plan administrator has obtained certifications from the trustee as of December 31, 2018 (in Liquidation) and 2017 (Ongoing), and for the years then ended, that the information provided to the plan administrator by the trustee is complete and accurate.

Disclaimer of Opinion

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

Emphasis-of-Matter Regarding Liquidation Basis of Accounting

As discussed in the Notes to the Financial Statements, on May 23, 2018, McKesson Corporation's Board of Directors terminated the Plan effective September 1, 2018. In accordance with accounting principles generally accepted in the United States of America, the Plan changed its basis of accounting from the ongoing basis used in presenting the December 31, 2017 financial statements to the liquidation basis used in presenting the December 31, 18 financial statements. Our opinion is not modified with respect to this matter.

Other Matter

The supplemental schedules listed in the Table of Contents are required by the DOL's Rules and Regulations for Reporting and Disclosure under ERISA and are presented for the purpose of additional analysis and are not a required part of the financial statements. Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we do not express an opinion on these supplemental schedules.

Report on Form and Content in Compliance with Department of Labor Rules and Regulations

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

Deloitte & Touche LLP

October 11, 2019

MCKESSON CORPORATION RETIREMENT PLAN

STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS AS OF DECEMBER 31, 2018 (IN LIQUIDATION) AND 2017 (ONGOING) (In thousands)

	2018	2017
ASSETS:		
Investments—at fair value:		
Short-term investments	\$ 6,792	\$ 29,122
Equity securities:		
Common stock	-	19,931
Equity commingled funds	-	147,685
Fixed-income securities:		
Government securities	41,047	41,522
Corporate bonds	255,977	8,753
Mortgage-backed securities	-	8,611
Asset-backed securities and other	4,537	11,693
Fixed-income commingled funds	-	61,285
Treasury	6,646	-
Real estate funds	-	10,883
Total investments	<u>314,999</u>	<u>339,485</u>
Receivables:		
Accrued interest and dividend income	3,104	369
Receivables for securities sold	2	10
Accrued investment income expected to be earned in liquidation	<u>40,640</u>	<u>-</u>
Total receivables	<u>43,746</u>	<u>379</u>
Total assets	<u>358,745</u>	<u>339,864</u>
LIABILITIES:		
Payables for securities purchased and other	9	16
Accrued administrative expenses	708	735
Accrued expenses expected to be incurred in liquidation	2,124	-
Estimated benefit payments to participants upon liquidation	69,233	-
Cost to purchase non-participating annuity contract	<u>279,469</u>	<u>-</u>
Total liabilities	<u>351,543</u>	<u>751</u>
NET ASSETS AVAILABLE FOR BENEFITS (Ongoing)	<u>\$ -</u>	<u>\$339,113</u>
NET ASSETS AVAILABLE FOR BENEFITS (In liquidation)	<u>\$ 7,202</u>	<u>\$ -</u>

See notes to financial statements.

MCKESSON CORPORATION RETIREMENT PLAN

STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS FOR THE YEARS ENDED DECEMBER 31, 2018 (IN LIQUIDATION) AND 2017 (ONGOING) (In thousands)

	2018	2017
ADDITIONS:		
Investment income:		
Net (depreciation) appreciation in fair value of investments	\$ (2,648)	\$ 38,201
Interest and dividends	<u>7,815</u>	<u>2,297</u>
Net investment income	<u>5,167</u>	<u>40,498</u>
CONTRIBUTIONS—Employer	<u>-</u>	<u>-</u>
DEDUCTIONS:		
Benefits paid	24,236	24,431
Administrative expenses	<u>2,656</u>	<u>2,428</u>
Total deductions	<u>26,892</u>	<u>26,859</u>
NET (DECREASE) INCREASE	(21,725)	13,639
ADJUSTMENTS TO LIQUIDATION BASIS:		
Accrued investment income expected to be earned in liquidation	40,640	-
Accrued expenses expected to be incurred in liquidation	(2,124)	-
Estimated benefit payments to participants upon liquidation	(69,233)	-
Cost to purchase non-participating annuity contract	(279,469)	-
NET ASSETS AVAILABLE FOR BENEFITS:		
Beginning of year (ongoing)	<u>339,113</u>	<u>325,474</u>
End of year (ongoing)	<u>\$ -</u>	<u>\$339,113</u>
End of year (in liquidation)	<u>\$ 7,202</u>	<u>\$ -</u>

See notes to financial statements.

MCKESSON CORPORATION RETIREMENT PLAN

NOTES TO FINANCIAL STATEMENTS

AS OF AND FOR THE YEARS ENDED DECEMBER 31, 2018 AND 2017

1. PLAN DESCRIPTION

The following description of the McKesson Corporation Retirement Plan (the "Plan") is provided for general informational purposes only. Participants should refer to the plan document for more complete information.

General—The Plan is a defined benefit pension plan covering full-time and part-time employees as of December 31, 1996 (as defined in the plan document) of McKesson Corporation (the "Company" or "Plan Sponsor") and its subsidiaries, except those covered by collectively bargained pension plans. JPMorgan Chase Bank serves as the trustee of the Plan. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974, as amended ("ERISA").

Frozen Status of the Plan—Benefits available under the Plan were frozen effective December 31, 1996. No new benefits are earned after December 31, 1996, and the participants cannot lose benefits accumulated as of December 31, 1996 as long as they have completed five years of vesting service with the Company. The Plan also includes frozen benefits resulting from plan mergers after 1996.

Termination of the Plan—On May 23, 2018, the Company's Board of Directors terminated the Plan effective September 1, 2018. Pursuant to the termination, participants and beneficiaries received a distribution of their accrued benefits under the Plan in lump sums, various optional forms of annuities and annuity contracts purchased from an insurance company. Based on the effective termination, the Plan determined that liquidation was imminent. We expect to finalize the settlement of the benefit obligations by December 31, 2019.

Pension Benefits—Benefits are generally equal to 0.9% of a participant's final average compensation plus 1.4% of final average compensation in excess of a predetermined level as defined in the plan document and subject to certain limitations and adjustments for each year of creditable service up to a maximum of 30 years. Final average compensation under the Plan is defined generally as base salary plus bonuses, commissions, and overtime. Both final average compensation and credited service were frozen effective December 31, 1996. Full benefits are available for retirement at Social Security normal retirement age, and reduced benefits are available for retirement at age 55 with ten years of vesting service. Employees with a benefit of \$1,000 or less receive a mandatory lump-sum payment. Employees with a benefit exceeding \$1,000 but not more than \$10,000 may elect to receive their benefit as a lump-sum payment or as a monthly allowance. Employees with a benefit exceeding \$10,000 may only elect to receive their benefit as a monthly allowance.

Death Benefits—The Plan provides for the payment of a benefit to an employee's surviving spouse or legally dependent children if the employee dies with at least five years of vesting service before the monthly allowance starts.

Contributions—It is the Company's policy to contribute amounts sufficient to meet the minimum funding requirements as set forth in employee benefit and tax laws plus such additional amounts as the Company may determine appropriate. The Company made contributions of zero for the 2018 (in Liquidation) and 2017 (Ongoing) plan years, respectively. It is the responsibility of the Company to provide funding sufficient to cover the termination liability resulting from the Plan termination and its pending liquidation. No additional contributions are expected or accrued for through termination. The Company's contributions for 2018 and 2017 comply with the minimum funding requirements of ERISA.

2. SIGNIFICANT ACCOUNTING POLICIES

Basis of Presentation—For the year ended December 31, 2018, the financial statements are prepared on the liquidation basis of accounting in accordance with accounting principles generally accepted in the United States of America ("GAAP"). The adoption of the liquidation basis of accounting did not have a material effect on the valuation of the Plan's assets or liabilities. For the year ended December 31, 2017, the financial statements, presented on the ongoing basis, were prepared using the accrual basis of accounting in accordance with U.S. GAAP.

Use of Estimates—The preparation of financial statements in conformity with GAAP requires management to make estimates and assumptions, including the estimated termination liability, that affect the reported amount of assets, liabilities, and changes therein, disclosure of contingent assets and liabilities, and the actuarial present value of accumulated plan benefits and changes therein at the date of the financial statements. Actual results could differ from those estimates.

Risks and Uncertainties—The Plan holds various investment securities, including government, municipal, and treasury securities, corporate bonds, and short-term investments. Investment securities, in general, are exposed to various risks, including interest rate risk, credit risk, and overall market volatility. Due to the level of risk associated with certain investments, it is possible that changes in the values of investments may occur in the near term and such changes could materially differ from the amounts reported in the financial statements.

Plan contributions are made and the actuarial present value of accumulated plan benefits, including those associated with the termination liability, 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 estimations and assumptions process, it is at least reasonably possible that changes in these estimates and assumptions in the near term could be material to the financial statements.

Investment Valuation and Income Recognition—Investments are stated at fair value. The fair value of investments was determined under the liquidation basis of accounting as of December 31, 2018 and Ongoing as of December 31, 2017. Fair value of a financial instrument is the amount that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. If available, publicly quoted market prices are used to value investments. Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on an accrual basis. Dividends are recorded on the ex-dividend date. Net appreciation or depreciation includes the Plan's gains and losses on investments sold as well as held during the year.

Administrative Expenses and Expenses Expected to be Incurred in Liquidation—

Administrative expenses of the Plan in 2018 (in Liquidation) and 2017 (Ongoing) are paid by the Plan. Included are costs incurred during the plan year as well as administrative expenses expected to be incurred by the Plan through liquidation, which is expected by December 31, 2019. For the year-ended December 31, 2018 (in Liquidation), the Plan accrued \$2.1 million in administrative expenses expected through liquidation.

Investment Income Expected to be Earned in Liquidation—The investment income is comprised of interest income, realized and unrealized gains that are expected to be earned by the investment portfolio through liquidation. The amount of investment income expected to be earned in liquidation was based on actual investment income through August 31, 2019. For the year-ended December 31, 2018 (in Liquidation), the Plan accrued \$40.6 million in expected investment income through liquidation.

Payment of Benefits—Benefit payments to participants are recorded upon distribution.

Payments through Liquidation—Payments through liquidation that relate to ongoing participant benefits, including lump sum payments and amount paid for a non-participating annuity contract, have been included in estimated payments to participants upon liquidation and cost to purchase non-participating annuity contract in the Statement of Changes in Net Assets Available for Benefits for the year ended December 31, 2018 (in Liquidation).

Accounting Standards Updates Adopted—In April 2013, FASB issued ASU 2013-07, *Presentation of Financial Statements: Liquidation Basis of Accounting (Topic 205)*. The ASU requires an entity to use the liquidation basis of accounting if liquidation is imminent. Liquidation will be considered “imminent” when (1) a liquidation plan has been approved by those with the authority to do so and the chance of the plan being blocked by other parties is remote or (2) a liquidation plan is imposed by other forces (e.g., involuntary bankruptcy). ASU 2013-07 is effective prospectively for interim or annual periods beginning on or after December 15, 2013. The Plan adopted ASU 2013-07 upon approval and the effective date of the termination of the Plan on September 1, 2018 and will apply the ASU for all financial statements required subsequent to the December 31, 2018 financial statements until liquidation of the Plan is completed.

3. TERMINATION OF THE PLAN

As noted above, the Board of Directors of the Company terminated the Plan effective September 1, 2018. Final distributions were determined using an actuary based on all participants being 100% vested. Each participant will receive their full benefit earned under the Plan. The benefit will be provided through either lump sums, various optional forms of annuities and annuity contracts purchased from an insurance company. See footnote 9 for details on lump sum payments and purchase of annuity contracts in 2019.

Pursuant to the termination, the net assets of the Trust were allocated and transferred or distributed to participants and beneficiaries by the Company in accordance with ERISA in the following order:

- (a) Benefits attributable to employee contributions, taking into account those paid out before termination.
- (b) Annuity benefits that former employees or their beneficiaries have been receiving for at least 3 years, or that employees eligible to retire for that 3 year period would have been receiving if they had retired with benefits in the normal form of annuity under the Plan. The priority amount is limited to the lowest benefit that was payable (or

would have been payable) during those 3 years. The amount is further limited to the lowest benefit that would be payable under Plan provisions in effect at any time during the 5 years preceding Plan termination.

- (c) Other vested benefits insured by the PBGC up to the applicable limitations (discussed below).
- (d) All other vested benefits (that is, vested benefits not insured by the PBGC).
- (e) All non-vested benefits

Certain benefits under the Plan are insured by the Pension Benefit Guaranty Corporation ("PBGC"). Generally, the PBGC guarantees most vested normal retirement age benefits, early retirement age benefits, and certain disability and survivor pensions. However, the PBGC does not guarantee all types of benefits under the Plan, and the amount of benefit protection is subject to certain limitations. Vested benefits under the Plan are guaranteed at the level in effect on the date of the Plan's termination, subject to a statutory ceiling on the amount of an individual's monthly benefit.

Pursuant to the Plan's termination, the Plan's net assets were determined to be sufficient to settle the Plan's benefit obligations. No additional funding to the Plan was required.

4. INFORMATION CERTIFIED BY TRUSTEE

The following is a summary of the unaudited information regarding the Plan as of December 31, 2018 and December 31, 2017, and for the year ended December 31, 2018, included in the Plan's financial statements and supplemental schedules that were prepared by or derived from information prepared by JPMorgan Chase Bank (the trustee of the Plan) and furnished to the Plan administrator. The Plan administrator has obtained certifications from the trustee that such information is complete and accurate.

Statements of Net Assets Available for Benefits	2018	2017
Investments—at fair value:		
Investments	\$314,999	\$339,485
Accrued interest and dividend income	3,104	369
Receivable for securities sold	2	10
Payables for securities purchased and other	9	16

Statement of Changes in Net Assets Available for Benefits

Net (depreciation) appreciation in fair value of investments	(2,648)	38,201
Interest and dividends	7,815	2,297

Supplemental schedules: All investment balances and information included in the supplemental schedule of assets (held at end of year), (acquired and disposed of within the year), (signal transactions), and (series of transactions in same security).

Note 6: All investment balances and investment information, excluding the level of investments in Note 6, Fair Value Measurements.

5. ACTUARIAL PRESENT VALUE OF ACCUMULATED PLAN BENEFITS

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

As described in Note 1, on September 1, 2018, the Plan was terminated. As the Plan is terminated, the present value of accumulated benefits in liquidation as of December 31, 2018 is an estimate of the cost to settle the total liability. There is \$7.2 million remaining following settlement of the majority of the benefit obligations. The Company is determining the extent of surplus assets and any remaining assets will be transferred directly to the McKesson Corporation 401(k) Retirement Savings Plan, a "qualified replacement plan" as defined in Section 4980(d)(2) of the Code, before December 31, 2019. See Note 9. These payments are included in the total present value of accumulated benefits in Liquidation below.

The actuarial present value of accumulated plan benefits (in Liquidation) is as follows (in thousands):

	2018
Vested benefits:	
Participants and/or beneficiaries currently receiving payments	\$254,617
Participants not currently receiving payments	<u>81,860</u>
Total vested benefits	336,477
Nonvested benefits	<u>-</u>
Total actuarial present value of accumulated plan benefits (ongoing)	336,477
Adjustment to liquidation basis of accounting	<u>12,225</u>
Termination liability as of December 31, 2018 (in liquidation)	<u><u>\$348,702</u></u>

Changes in the present value of accumulated plan benefits during the year were as follows (in thousands):

	2018
Actuarial present value of accumulated plan benefits at beginning of year	<u>\$279,044</u>
Increase (decrease) attributable to:	
Benefits paid	(24,431)
Interest accrual	16,688
Change in actuarial assumptions	66,525
Other changes ⁽¹⁾	<u>(1,349)</u>
Net increase	<u>57,433</u>
Total actuarial present value of accumulated benefits at end of year	336,477
Adjustment to liquidation basis of accounting	<u>12,225</u>
Termination Liability as of December 31, 2018 (in liquidation)	<u><u>\$348,702</u></u>

- (1) The "Other Changes" component represents the normal operations of the pension plan. It consists of demographic gains or losses due to plan experience different from assumed such as actual retirements, terminations and deaths. These are items that are not associated with plan asset performance.

The estimated plan termination liability for retired participants and beneficiaries is the present value of the monthly payments based on the assumed interest rate and mortality table for valuing annuities. For active and terminated vested participants assumed to elect a lump sum distribution, the estimated plan termination liability is the lump sum benefit the individual is eligible to receive based on the assumed lump sum interest rates and mortality table. For active and terminated vested participants assumed to be covered under an annuity contract that will be purchased by the Plan, the estimated plan termination liability is the present value of the participant's accrued benefit based on the assumed interest rate and mortality table for valuing annuities. The IRC 417(e) Applicable Mortality Table for 2018 is used to value the lump sum payable during the termination of the Plan in 2018.

Significant actuarial assumptions used in the valuations as of January 1, 2018 include:

2018

Investment return	5.25%
Discount rate	5.25% (without regard to lump sum window and annuity carrier load; 3.65% with regard)
Mortality table	2018 static mortality table for annuitants and nonannuitants per IRS §1.430(h)(3)-1(e)
Active retirement rates	12% from 55–60 15% for 61 20% for 62 25% from 63–64 30% for 65 35% from 66–69 100% from 70+
Assumed retirement age for terminated vested participants	62

6. FAIR VALUE MEASUREMENTS

Fair value is defined as the price that would be received upon sale of an asset or paid upon transfer of a liability in an orderly transaction between market participants at the measurement date. When determining fair value, the Plan considers the principal or most advantageous market in which the Plan would transact, and the Plan considers assumptions that market participants would use when pricing the asset or liability, such as inherent risk, transfer restrictions, redemption restrictions, and risk of nonperformance.

In addition to determining fair value, the Plan is required to establish a fair value hierarchy for valuation inputs. The hierarchy prioritizes the inputs into three levels based on the extent to which inputs used in measuring fair value are observable in the market. Each fair value measurement reported in one of the three levels is determined by the lowest level input that is significant to the fair value measurement in its entirety.

The availability of observable market data is monitored to assess the appropriate classification of financial instruments within the fair value hierarchy. Changes in economic conditions or model-based valuation techniques may require the transfer of financial instruments from one fair value level to another. In such instances the transfer is reported at the beginning of the reporting period. We evaluate the significance of transfer between levels based upon the nature of the financial instrument and size of the transfer relative to total net assets available for benefits. For the years ended December 31, 2018 and 2017, there were no significant transfers in or out of Levels 1, 2, or 3.

These levels are:

Level 1—unadjusted quoted prices in active markets for identical assets or liabilities;

Level 2—quoted prices for similar assets or liabilities in active markets, quoted prices for identical or similar assets or liabilities in inactive markets, inputs other than quoted prices that are observable for the asset or liability, and inputs that are derived principally from or corroborated by observable market data by correlation or other means;

Level 3—unobservable inputs to the valuation methodology that are significant to the measurement of the fair value of assets or liabilities.

The Plan's investments measured at fair value on a recurring basis as of December 31, 2018 (in Liquidation) and 2017 (Ongoing) are summarized below (in thousands):

	Fair Value Measurements at December 31, 2018			
	(Level 1)	(Level 2)	(Level 3)	Total
Short-term investments	\$6,792	\$ -	\$ -	\$ 6,792
Fixed-income securities:				
Government securities	-	41,047	-	41,047
Corporate bonds	-	255,977	-	255,977
Treasury	-	6,646	-	6,646
Asset-backed securities and other	-	4,537	-	4,537
Total	<u>\$6,792</u>	<u>\$308,207</u>	<u>\$ -</u>	314,999
Assets held at NAV practical expedient ⁽¹⁾				<u>-</u>
Total plan investments				<u>\$314,999</u>

⁽¹⁾ Equity commingled funds, fixed income commingled funds, and real estate funds for which fair value is measured using the NAV per share as a practical expedient are not leveled within the fair value hierarchy and are included as a reconciling item to total investments.

	Fair Value Measurements at December 31, 2017			
	(Level 1)	(Level 2)	(Level 3)	Total
Short-term investments	\$29,122	\$ -	\$ -	\$ 29,122
Equity securities:				
Common stock	19,931	-	-	19,931
Fixed-income securities:				
Government securities	-	41,522	-	41,522
Corporate bonds	-	8,753	-	8,753
Mortgage-backed securities	-	8,611	-	8,611
Asset-backed securities and other	-	11,693	-	11,693
Total	<u>\$49,053</u>	<u>\$70,579</u>	<u>\$ -</u>	119,632
Assets held at NAV practical expedient ⁽¹⁾				
Equity commingled funds—domestic				77,012
Equity commingled funds—international				<u>70,673</u>
Total equity commingled funds				<u>147,685</u>
Fixed-income commingled funds				61,285
Real estate funds				<u>10,883</u>
Total plan investments				<u>\$339,485</u>

⁽¹⁾ Equity commingled funds, fixed income commingled funds, and real estate funds for which fair value is measured using the NAV per share as a practical expedient are not leveled within the fair value hierarchy and are included as a reconciling item to total investments.

Cash—Cash held by the Plan is classified as Level 1 investment.

Short-Term investments—These investments consist of money market funds that are valued at cost plus interest and are classified as Level 1 investments.

Common Stock—This investment class consists of common shares issued by U.S. and non-U.S. corporations. Common shares are actively traded on exchanges and price quotes are readily available. Holdings of common shares are classified as Level 1 investments.

Equity Commingled Funds—Domestic and international equity securities consisting of common and preferred stock are held in commingled funds, which have daily NAVs derived from quoted prices for the underlying securities in active markets; these are valued using the NAV practical expedient method.

Fixed-Income Securities—This investment class consists of government, municipal, and treasury securities, corporate bonds, mortgage-backed securities, and asset-backed securities. Inputs to the valuation methodology include quoted prices for similar assets in active markets and inputs that are observable for the asset, either directly or indirectly, for substantially the full term of the asset. Multiple prices and price types are obtained from

pricing vendors whenever possible, which enables cross-provider validations. The Company obtains an understanding of how these prices are derived, including the nature and observability of the inputs used in deriving such prices. Fixed-income securities are classified as Level 2.

Fixed-Income Commingled Funds—Certain fixed-income securities are held in commingled funds, which have daily NAVs derived from the underlying securities; these funds are valued using the NAV practical expedient method.

Real Estate Funds—The value of the real estate fund is reported by the fund manager and is based on a valuation of the underlying properties. The fund's administrator provides a NAV for the fund. Inputs used in the valuation include items such as cost, discounted future cash flows, independent appraisals, and market-based comparable data. The real estate fund is valued using the NAV practical expedient method.

The Plan's investments in certain entities where the fair value is measured by NAV per share are summarized below as of December 31, 2018 (in Liquidation) and 2017 (Ongoing) (in thousands):

	2018	2017	Redemption Frequency	Redemption Notice Period
Equity commingled funds—domestic	\$ -	\$ 77,012	As needed	3–5 days
Equity commingled funds—international	-	70,673	As needed	3–4 days
Fixed-income commingled funds	-	61,285	As needed	3–5 days
Real estate funds	-	10,883	As needed	45 days
Total	<u>\$ -</u>	<u>\$219,853</u>		

There are no unfunded commitments for the Plan's investments in certain entities where the fair value is measured by NAV per share.

7. FEDERAL INCOME TAX STATUS

The Company and the plan administrator believe that the Plan, in form and operation, complies with the applicable requirements of the Internal Revenue Code of 1986, as amended (the "Code"), and that the Plan and related trust continue to be tax exempt. On December 28, 2017, the Internal Revenue Service issued a favorable determination letter to the Plan indicating that, in its opinion, the terms of the Plan conform to the requirements of Section 401(a) of the Code. Further, on May 8, 2019, the Internal Revenue Service issued a favorable determination letter to the Plan indicating that the Plan termination effective September 1, 2018 did not impact the Plan's tax-qualified status under the Code. Therefore, no provision for income taxes has been included in the Plan's financial statements.

8. EXEMPT RELATED PARTY TRANSACTIONS

Certain funds were managed by JPMorgan Chase Bank, which also serves as the trustee of the Plan; therefore, these transactions qualify as party-in-interest transactions. Fees paid by the Plan to JPMorgan Chase Bank are included as a reduction of the return on the funds. At December 31, 2018 (in Liquidation) and December 31, 2017 (Ongoing), the investment management and administrative fees paid to JPMorgan Chase Bank were \$341 thousand and \$349 thousand, respectively. In addition, administrative fees of \$21 thousand were accrued through liquidation of the Plan.

9. SUBSEQUENT EVENTS

For the year ended December 31, 2018 (in Liquidation), subsequent events were evaluated through October 11, 2019, which is the date that the financial statements were available to be issued.

Pursuant to a lump sum window program starting March 1, 2019 and ending April 15, 2019, vested participants whose benefits had not commenced could elect to receive a lump-sum distribution of their benefits in June 2019. Approximately 1,300 participants elected to receive the settlement, and lump sum payments of approximately \$49 million were made from Plan assets to these participants in June 2019. For participants and beneficiaries with accrued benefits who did not elect lump sum distributions, the Plan entered into an agreement to purchase a group annuity contract from Massachusetts Mutual Life Insurance Company (the "Insurer") on September 10, 2019. The Insurer assumed the obligation to pay these participants and beneficiaries their accrued benefits under the Plan. The Plan paid \$280 million to the Insurer to assume the Plan's benefits obligations, with the Insurer beginning benefit payments on November 1, 2019. The remaining assets will be transferred directly to the McKesson Corporation 401(k) Retirement Savings Plan, a "qualified replacement plan" as defined in Section 4980(d)(2) of the Code, before December 31, 2019.

10. RECONCILIATION OF FINANCIAL STATEMENTS TO FORM 5500

A reconciliation of amounts reported in the Plan's financial statements to amounts reported in the Form 5500 is required by ERISA. The following is a reconciliation of net assets available for benefits per the financial statements to Form 5500 as of December 31, 2018. There were no reconciling items as of December 31, 2017.

	December 31, 2018
Net assets available for pension benefits per the Form 5500	\$ 317,388
Assets	
Accrued investment income expected to be earned in liquidation	40,640
Liabilities	
Accrued expenses expected to be incurred in liquidation	(2,124)
Estimated payments to participants upon liquidation	<u>(348,702)</u>
Net assets available for benefits per the financial statements	<u>\$ 7,202</u>

* * * * *

SUPPLEMENTAL SCHEDULES

MCKESSON CORPORATION RETIREMENT PLAN

EIN 94-3207296

**FORM 5500, SCHEDULE H, PART IV, LINE 4i-1
SCHEDULE OF ASSETS (HELD AT END OF YEAR)
AS OF DECEMBER 31, 2018**

SEE ATTACHED LISTING

MCKESSON CORPORATION RETIREMENT PLAN

EIN 94-3207296

FORM 5500, SCHEDULE H, PART IV, LINE 4i-2
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN THE YEAR)
YEAR ENDED DECEMBER 31, 2018

SEE ATTACHED LISTING

MCKESSON CORPORATION RETIREMENT PLAN

EIN 94-3207296

FORM 5500, SCHEDULE H, PART IV, LINE 4j-1
SCHEDULE OF REPORTABLE PLAN TRANSACTIONS (SINGLE TRANSACTIONS)
YEAR ENDED DECEMBER 31, 2018

SEE ATTACHED LISTING

MCKESSON CORPORATION RETIREMENT PLAN

EIN 94-3207296

**FORM 5500, SCHEDULE H, PART IV, LINE 4j-3
SCHEDULE OF REPORTABLE PLAN TRANSACTIONS
(SERIES OF TRANSACTIONS IN SAME SECURITY)
YEAR ENDED DECEMBER 31, 2018**

SEE ATTACHED LISTING

MCKESSON CORPORATION RETIREMENT PLAN

EIN 94-3207296

**FORM 5500, SCHEDULE H, PART IV, LINE 4j-4
SCHEDULE OF REPORTABLE PLAN TRANSACTIONS
(TRANSACTION WITH SAME PARTY)
YEAR ENDED DECEMBER 31, 2018**

SEE ATTACHED LISTING

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
GENERAL INVESTMENTS			

U.S. GOVERNMENT SECURITIES			

912796QX0 UNITED STATES OF AMERICA BILL ZERO CPN 1	0.000% 02/14/2019 6,665,000.000	6,646,298	6,645,938
912810RQ3 UNITED STATES OF AMERICA BOND FIXED 2.5%	SEMI-ANN. 2.500% 02/15/2046 845,000.000	761,500	762,874
912810RS9 UNITED STATES OF AMERICA BOND FIXED 2.5%	SEMI-ANN. 2.500% 05/15/2046 2,735,000.000	2,434,291	2,466,532
912810RU4 UNITED STATES OF AMERICA BOND FIXED 2.87	SEMI-ANN. 2.875% 11/15/2046 1,160,000.000	1,103,211	1,127,880
912810SC3 UNITED STATES OF AMERICA BOND FIXED 3.12	SEMI-ANN. 3.125% 05/15/2048 335,000.000	323,567	341,358
912810SD1 UNITED STATES OF AMERICA BOND FIXED 3% 1	SEMI-ANN. 3.000% 08/15/2048 225,000.000	212,007	223,936
912810RV2 UNITED STATES OF AMERICA BOND FIXED 3% 1	SEMI-ANN. 3.000% 02/15/2047 160,000.000	157,323	159,550
912810SA7 UNITED STATES OF AMERICA BOND FIXED 3% 1	SEMI-ANN. 3.000% 02/15/2048 680,000.000	675,333	676,441
912810RX8 UNITED STATES OF AMERICA BOND FIXED 3% 1	SEMI-ANN. 3.000% 05/15/2047 2,085,000.000	2,063,012	2,076,035
912810FP8 UNITED STATES OF AMERICA BOND FIXED 5.37	SEMI-ANN. 5.375% 02/15/2031 1,560,000.000	1,943,297	1,981,933
9128285D8 UNITED STATES OF AMERICA NOTES FIXED 2.8	SEMI-ANN. 2.875% 09/30/2023 1,990,000.000	1,976,124	2,022,338
9128285M8 UNITED STATES OF AMERICA NOTES FIXED 3.1	SEMI-ANN. 3.125% 11/15/2028 875,000.000	872,949	907,653
TOTAL U.S. GOVERNMENT SECURITIES		19,168,912	19,392,468

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
CORPORATE DEBT INSTRUMENTS: PREFERRED			
00817YAG3 AETNA INC CALLABLE NOTES FIXED 6.75% 15/ RATINGS: A3 A-	SEMI-ANN. 6.750% 12/15/2037 1,400,000.000	1,737,582	1,691,592
026874AZ0 AMERICAN INTERNATIONAL GROUP INC CALLABL RATINGS: A3 A-	SEMI-ANN. 6.250% 05/01/2036 40,000.000	49,428	43,494
046353AD0 ASTRAZENeca PLC CALLABLE NOTES FIXED 6.4 RATINGS: A1 AA-	SEMI-ANN. 6.450% 09/15/2037 3,500,000.000	4,376,155	4,174,170
17248RAJ5 AT&T MOBILITY LLC NOTES FIXED 7.125% 15/ RATINGS: A2 A	SEMI-ANN. 7.125% 12/15/2031 55,000.000	64,842	60,278
06849UAD7 BARRICK PD AUSTRALIA FINANCE PTY LTD CAL RATINGS: BAA1 A-	SEMI-ANN. 5.950% 10/15/2039 95,000.000	111,908	101,317
171232AQ4 CHUBB CORP/THE CALLABLE NOTES FIXED 6% 1 RATINGS: A2 A+	SEMI-ANN. 6.000% 05/11/2037 20,000.000	24,494	24,221
17275RAF9 CISCO SYSTEMS INC CALLABLE NOTES FIXED 5 RATINGS: A1 A+	SEMI-ANN. 5.500% 01/15/2040 2,500,000.000	2,952,375	2,949,825
172967CC3 CITIGROUP INC NOTES FIXED 6% 31/OCT/2033 RATINGS: BAA1 A-	SEMI-ANN. 6.000% 10/31/2033 125,000.000	148,186	137,159
20825CAQ7 CONOCOPHILLIPS CALLABLE NOTES FIXED 6.5% RATINGS: A1 A	SEMI-ANN. 6.500% 02/01/2039 30,000.000	39,368	37,128
20825VAB8 CONOCOPHILLIPS CANADA FUNDING CO I CALLA RATINGS: A1 A	SEMI-ANN. 5.950% 10/15/2036 35,000.000	41,889	41,732
341099CL1 DUKE ENERGY FLORIDA LLC CALLABLE BOND FI RATINGS: A2 A-	SEMI-ANN. 6.400% 06/15/2038 1,025,000.000	1,294,227	1,308,413
24820RAG3 EQUINOR ASA CALLABLE BOND FIXED 6.5% 01/ RATINGS: AA2 AA-	SEMI-ANN. 6.500% 12/01/2028 1,800,000.000	2,192,112	2,192,167
30161MAG8 EXELON GENERATION CO LLC CALLABLE NOTES RATINGS: A3 BBB	SEMI-ANN. 6.250% 10/01/2039 240,000.000	259,080	250,284
36962G3A0 GENERAL ELECTRIC CAPITAL CORP MEDIUM TER RATINGS: AA2 AA+	SEMI-ANN. 6.150% 08/07/2037 40,000.000	49,269	39,018
36962G4B7 GENERAL ELECTRIC CAPITAL CORP MEDIUM TER RATINGS: AA2 AA+	SEMI-ANN. 6.875% 01/10/2039 70,000.000	91,094	73,185

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
377372AE7 GLAXOSMITHKLINE CAPITAL INC CALLABLE BON RATINGS: A1 A+	SEMI-ANN. 6.375% 05/15/2038 65,000.000	84,675	82,014
38141GFD1 GOLDMAN SACHS GROUP INC/THE NOTES FIXED RATINGS: A2 A-	SEMI-ANN. 6.750% 10/01/2037 90,000.000	108,489	101,635
406216AW1 HALLIBURTON CO CALLABLE NOTES FIXED 6.7% RATINGS: A2 A	SEMI-ANN. 6.700% 09/15/2038 25,000.000	30,303	29,361
406216AY7 HALLIBURTON CO CALLABLE NOTES FIXED 7.45 RATINGS: A2 A	SEMI-ANN. 7.450% 09/15/2039 130,000.000	177,973	161,591
4042Q1AD9 HSBC BANK USA NA NOTES FIXED 7% 15/JAN/2 RATINGS: A1 AA-	SEMI-ANN. 7.000% 01/15/2039 130,000.000	180,769	163,636
4042Q1AB3 HSBC BANK USA NA/NEW YORK NY MEDIUM TERM RATINGS: A1 AA-	SEMI-ANN. 5.625% 08/15/2035 75,000.000	84,818	81,953
4042Q1AA5 HSBC BANK USA NA/NEW YORK NY NOTES FIXED RATINGS: A1 AA-	SEMI-ANN. 5.875% 11/01/2034 40,000.000	45,911	44,816
404280AG4 HSBC HOLDINGS PLC NOTES FIXED 6.5% 02/MA RATINGS: A1 A	SEMI-ANN. 6.500% 05/02/2036 45,000.000	51,997	51,203
571748AK8 MARSH & MCLENNAN COS INC NOTES FIXED 5.8 RATINGS: A3 BBB+	SEMI-ANN. 5.875% 08/01/2033 30,000.000	36,913	35,052
575767AG3 MASSACHUSETTS MUTUAL LIFE INSURANCE CO N RATINGS: A1 AA-	SEMI-ANN. 8.875% 06/01/2039 200,000.000	301,646	299,788
58013MEF7 MCDONALD'S CORP CALLABLE MEDIUM TERM NOT RATINGS: A3 A	SEMI-ANN. 6.300% 03/01/2038 40,000.000	48,697	47,774
58013MEH3 MCDONALD'S CORP CALLABLE MEDIUM TERM NOT RATINGS: A3 A	SEMI-ANN. 5.700% 02/01/2039 50,000.000	61,889	56,003
59023VAA8 MERRILL LYNCH & CO INC CALLABLE NOTES FI RATINGS: A3 A-	SEMI-ANN. 7.750% 05/14/2038 20,000.000	27,425	25,866
59156RAE8 METLIFE INC CALLABLE BOND FIXED 6.5% 15/ RATINGS: A3 A-	SEMI-ANN. 6.500% 12/15/2032 2,125,000.000	2,595,263	2,602,148
59562EAH8 MIDAMERICAN ENERGY CO CALLABLE MEDIUM TE RATINGS: A2 A-	SEMI-ANN. 5.800% 10/15/2036 2,600,000.000	3,070,314	3,118,336
64952GAE8 NEW YORK LIFE INSURANCE CO CALLABLE NOTE RATINGS: AA2 AA	SEMI-ANN. 5.875% 05/15/2033 2,368,000.000	2,803,167	2,835,964

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
64952GAF5 NEW YORK LIFE INSURANCE CO CALLABLE NOTE RATINGS: AA2 AA	SEMI-ANN. 6.750% 11/15/2039 2,325,000.000	3,027,452	3,049,726
668131AA3 NORTHWESTERN MUTUAL LIFE INSURANCE CO/TH RATINGS: AA2 AA	SEMI-ANN. 6.063% 03/30/2040 3,090,000.000	3,757,305	3,756,884
670346AH8 NUCOR CORP CALLABLE NOTES FIXED 6.4% 01/ RATINGS: A2 A	SEMI-ANN. 6.400% 12/01/2037 50,000.000	64,827	59,700
35177PAL1 ORANGE SA CALLABLE NOTES STEP CPN 01/MAR RATINGS: A3 A-	SEMI-ANN. FLOATING 03/01/2031 75,000.000	112,276	103,626
695114CD8 PACIFICORP CALLABLE BOND FIXED 5.75% 01/ RATINGS: A2 A	SEMI-ANN. 5.750% 04/01/2037 220,000.000	273,235	262,632
717081CY7 PFIZER INC CALLABLE NOTES FIXED 7.2% 15/ RATINGS: A1 AA	SEMI-ANN. 7.200% 03/15/2039 3,035,000.000	4,182,367	4,191,062
748148PB3 PROVINCE OF QUEBEC CANADA BOND FIXED 7.5 RATINGS: AA2 A+	SEMI-ANN. 7.500% 07/15/2023 2,287,000.000	2,682,491	2,709,683
74432QAQ8 PRUDENTIAL FINANCIAL INC MEDIUM TERM NOT RATINGS: BAA2 A	SEMI-ANN. 5.700% 12/14/2036 2,225,000.000	2,509,555	2,516,720
771196AU6 ROCHE HOLDINGS INC CALLABLE NOTES FIXED RATINGS: A2 AA-	SEMI-ANN. 7.000% 03/01/2039 1,000,000.000	1,360,726	1,375,530
822582AD4 SHELL INTERNATIONAL FINANCE BV CALLABLE RATINGS: AA1 AA	SEMI-ANN. 6.375% 12/15/2038 3,700,000.000	4,756,054	4,674,469
87612EAR7 TARGET CORP CALLABLE NOTES FIXED 6.5% 15 RATINGS: A2 A+	SEMI-ANN. 6.500% 10/15/2037 470,000.000	593,037	575,637
87612EAU0 TARGET CORP CALLABLE NOTES FIXED 7% 15/J RATINGS: A2 A+	SEMI-ANN. 7.000% 01/15/2038 40,000.000	53,081	51,642
878091BC0 TEACHERS INSURANCE & ANNUITY ASSOCIATION RATINGS: AA2 AA	SEMI-ANN. 6.850% 12/16/2039 170,000.000	219,305	221,036
89417EAD1 TRAVELERS COS INC/THE CALLABLE MEDIUM TE RATINGS: A2 A-	SEMI-ANN. 6.250% 06/15/2037 25,000.000	30,933	31,149
91324PBE1 UNITEDHEALTH GROUP INC CALLABLE NOTES FI RATINGS: BAA1 A-	SEMI-ANN. 6.625% 11/15/2037 50,000.000	65,419	64,670
931142CB7 WAL-MART STORES INC NOTES FIXED 5.25% 01 RATINGS: AA2 AA	SEMI-ANN. 5.250% 09/01/2035 950,000.000	1,074,393	1,094,362

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
92976GAJ0 WELLS FARGO BANK NA MEDIUM TERM NOTE FIX RATINGS: AA3 AA-	SEMI-ANN. 6.600% 01/15/2038 25,000.000	34,168	30,918
94978SAA7 WELLS FARGO CAPITAL X CALLABLE BOND FIXE RATINGS: BAA2 A-	SEMI-ANN. 5.950% 12/01/2086 40,000.000	42,916	41,300
983024AN0 WYETH LLC CALLABLE NOTES FIXED 5.95% 01/ RATINGS: A1 AA	SEMI-ANN. 5.950% 04/01/2037 30,000.000	37,219	35,978
983024AG5 WYETH LLC CALLABLE NOTES FIXED 6.5% 01/F RATINGS: A1 AA	SEMI-ANN. 6.500% 02/01/2034 1,000,000.000	1,235,980	1,272,050
TOTAL CORPORATE DEBT INSTRUMENTS: PREFERRED CORPORATE DEBT INSTRUMENTS: ALL OTHER -----		49,254,994	48,979,892
002824BG4 ABBOTT LABORATORIES CALLABLE NOTES FIXED	SEMI-ANN. 4.750% 11/30/2036 180,000.000	200,943	187,909
002824BN9 ABBOTT LABORATORIES CALLABLE NOTES FIXED	SEMI-ANN. 4.750% 04/15/2043 75,000.000	79,307	77,776
00287YAY5 ABBVIE INC CALLABLE NOTES FIXED 3.2% 14/	SEMI-ANN. 3.200% 05/14/2026 520,000.000	482,243	482,302
00287YAV1 ABBVIE INC CALLABLE NOTES FIXED 4.3% 14/	SEMI-ANN. 4.300% 05/14/2036 145,000.000	149,811	129,365
00287YAM1 ABBVIE INC CALLABLE NOTES FIXED 4.4% 06/	SEMI-ANN. 4.400% 11/06/2042 50,000.000	47,589	43,971
00287YAW9 ABBVIE INC CALLABLE NOTES FIXED 4.45% 14	SEMI-ANN. 4.450% 05/14/2046 80,000.000	77,025	69,979
00287YAR0 ABBVIE INC CALLABLE NOTES FIXED 4.5% 14/	SEMI-ANN. 4.500% 05/14/2035 205,000.000	221,345	189,648
00287YAS8 ABBVIE INC CALLABLE NOTES FIXED 4.7% 14/	SEMI-ANN. 4.700% 05/14/2045 25,000.000	24,414	22,735
00287YBD0 ABBVIE INC CALLABLE NOTES FIXED 4.875% 1	SEMI-ANN. 4.875% 11/14/2048 140,000.000	138,880	130,433
007589AB0 ADVOCATE HEALTH & HOSPITALS CORP CALLABL	SEMI-ANN. 4.272% 08/15/2048 40,000.000	40,000	39,979

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
007924AJ2 AEGON NV CALLABLE NOTES VARIABLE 11/APR/	SEMI-ANN. FLOATING 04/11/2048 535,000.000	520,288	486,850
00108WAD2 AEP TEXAS INC CALLABLE NOTES FIXED 2.4%	SEMI-ANN. 2.400% 10/01/2022 2,000,000.000	1,921,300	1,939,500
00108WAG5 AEP TEXAS INC CALLABLE NOTES FIXED 3.95%	SEMI-ANN. 3.950% 06/01/2028 1,000,000.000	987,320	976,719
00115AAH2 AEP TRANSMISSION CO LLC CALLABLE NOTES F	SEMI-ANN. 3.750% 12/01/2047 45,000.000	45,275	41,268
00817YAV0 AETNA INC CALLABLE NOTES FIXED 2.8% 15/J	SEMI-ANN. 2.800% 06/15/2023 1,000,000.000	956,190	951,010
010392FR4 ALABAMA POWER CO CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.700% 12/01/2047 55,000.000	53,655	50,045
010392FM5 ALABAMA POWER CO CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.750% 03/01/2045 115,000.000	111,778	106,065
010392FS2 ALABAMA POWER CO CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.300% 07/15/2048 25,000.000	25,503	25,219
020002BC4 ALLSTATE CORP/THE CALLABLE NOTES FIXED 4	SEMI-ANN. 4.200% 12/15/2046 165,000.000	168,991	160,232
02209SAM5 ALTRIA GROUP INC NOTES FIXED 4.25% 09/AU	SEMI-ANN. 4.250% 08/09/2042 150,000.000	144,272	120,984
02209SAQ6 ALTRIA GROUP INC NOTES FIXED 4.5% 02/MAY	SEMI-ANN. 4.500% 05/02/2043 115,000.000	116,213	95,711
02209SAR4 ALTRIA GROUP INC NOTES FIXED 5.375% 31/J	SEMI-ANN. 5.375% 01/31/2044 450,000.000	463,014	419,612
023135BF2 AMAZON.COM INC CALLABLE NOTES FIXED 3.87	SEMI-ANN. 3.875% 08/22/2037 85,000.000	83,458	82,090
023135BJ4 AMAZON.COM INC CALLABLE NOTES FIXED 4.05	SEMI-ANN. 4.050% 08/22/2047 225,000.000	222,894	219,848
02361DAR1 AMEREN ILLINOIS CO CALLABLE BOND FIXED 3	SEMI-ANN. 3.700% 12/01/2047 55,000.000	54,156	50,326
026874BS5 AMERICAN INTERNATIONAL GROUP INC CALLABL RATINGS: BA2 BBB	SEMI-ANN. FLOATING 05/15/2068 95,000.000	120,650	108,300

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
026874CY1 AMERICAN INTERNATIONAL GROUP INC CALLABL	SEMI-ANN. 4.125% 02/15/2024 3,000,000.000	3,001,020	3,012,270
026874DE4 AMERICAN INTERNATIONAL GROUP INC CALLABL	SEMI-ANN. 4.700% 07/10/2035 65,000.000	70,015	61,664
026874DA2 AMERICAN INTERNATIONAL GROUP INC CALLABL	SEMI-ANN. 4.500% 07/16/2044 115,000.000	110,065	102,629
026874DF1 AMERICAN INTERNATIONAL GROUP INC CALLABL	SEMI-ANN. 4.800% 07/10/2045 120,000.000	118,874	111,941
026874DL8 AMERICAN INTERNATIONAL GROUP INC CALLABL	SEMI-ANN. 4.750% 04/01/2048 30,000.000	29,866	27,461
03040WAR6 AMERICAN WATER CAPITAL CORP CALLABLE NOT	SEMI-ANN. 3.750% 09/01/2047 80,000.000	80,778	71,171
031162BZ2 AMGEN INC CALLABLE NOTES FIXED 4.4% 01/M	SEMI-ANN. 4.400% 05/01/2045 50,000.000	47,941	46,760
031162CF5 AMGEN INC CALLABLE NOTES FIXED 4.663% 15	SEMI-ANN. 4.663% 06/15/2051 165,000.000	170,319	155,461
031162BE9 AMGEN INC CALLABLE NOTES FIXED 4.95% 01/	SEMI-ANN. 4.950% 10/01/2041 115,000.000	128,499	117,153
031162BK5 AMGEN INC CALLABLE NOTES FIXED 5.15% 15/	SEMI-ANN. 5.150% 11/15/2041 45,000.000	50,656	46,357
032510AC3 ANADARKO PETROLEUM CORP CALLABLE NOTES F	SEMI-ANN. 6.200% 03/15/2040 160,000.000	196,709	165,318
032511AY3 ANADARKO PETROLEUM CORP CALLABLE NOTES F	SEMI-ANN. 6.450% 09/15/2036 100,000.000	122,027	108,000
032511BG1 ANADARKO PETROLEUM CORP CALLABLE NOTES F	SEMI-ANN. 7.950% 06/15/2039 175,000.000	230,423	205,816
03350WAB5 ANDEAVOR LOGISTICS LP / TESORO LOGISTICS	SEMI-ANN. 5.200% 12/01/2047 45,000.000	46,451	40,496
03522AAD2 ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH	SEMI-ANN. 3.650% 02/01/2026 2,300,000.000	2,205,286	2,174,765
03522AAE0 ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH	SEMI-ANN. 4.700% 02/01/2036 2,005,000.000	1,955,236	1,859,437

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
03522AAF7 ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH	SEMI-ANN. 4.900% 02/01/2046 485,000.000	512,763	449,784
035242AB2 ANHEUSER-BUSCH INBEV FINANCE INC NOTES F	SEMI-ANN. 4.000% 01/17/2043 45,000.000	41,503	36,768
035240AJ9 ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	SEMI-ANN. 3.500% 01/12/2024 480,000.000	474,811	469,512
035240AM2 ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	SEMI-ANN. 4.375% 04/15/2038 60,000.000	59,133	53,532
035240AG5 ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	SEMI-ANN. 4.950% 01/15/2042 80,000.000	82,828	74,665
03523TBT4 ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	SEMI-ANN. 4.439% 10/06/2048 350,000.000	366,585	302,246
036752AB9 ANTHEM INC CALLABLE NOTES FIXED 3.65% 01	SEMI-ANN. 3.650% 12/01/2027 180,000.000	179,491	172,765
036752AD5 ANTHEM INC CALLABLE NOTES FIXED 4.375% 0	SEMI-ANN. 4.375% 12/01/2047 140,000.000	141,271	130,206
036752AH6 ANTHEM INC CALLABLE NOTES FIXED 4.55% 01	SEMI-ANN. 4.550% 03/01/2048 25,000.000	24,891	23,805
94973VBB2 ANTHEM INC CALLABLE NOTES FIXED 4.65% 15	SEMI-ANN. 4.650% 01/15/2043 90,000.000	87,976	87,427
00185AAC8 AON PLC CALLABLE NOTES FIXED 4.45% 24/MA	SEMI-ANN. 4.450% 05/24/2043 55,000.000	56,727	49,869
00185AAH7 AON PLC CALLABLE NOTES FIXED 4.75% 15/MA	SEMI-ANN. 4.750% 05/15/2045 50,000.000	50,331	49,061
037411BC8 APACHE CORP CALLABLE NOTES FIXED 4.25% 1	SEMI-ANN. 4.250% 01/15/2044 30,000.000	29,371	24,155
037411BA2 APACHE CORP CALLABLE NOTES FIXED 4.75% 1	SEMI-ANN. 4.750% 04/15/2043 25,000.000	23,909	21,444
037411AW5 APACHE CORP CALLABLE NOTES FIXED 5.1% 01	SEMI-ANN. 5.100% 09/01/2040 165,000.000	179,581	149,447
037833CR9 APPLE INC CALLABLE NOTES FIXED 3.2% 11/M	SEMI-ANN. 3.200% 05/11/2027 5,450,000.000	5,228,948	5,259,686

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
037833CJ7 APPLE INC CALLABLE NOTES FIXED 3.35% 09/	SEMI-ANN. 3.350% 02/09/2027 300,000.000	290,337	292,317
037833DD9 APPLE INC CALLABLE NOTES FIXED 3.75% 12/	SEMI-ANN. 3.750% 09/12/2047 60,000.000	56,008	55,527
037833DG2 APPLE INC CALLABLE NOTES FIXED 3.75% 13/	SEMI-ANN. 3.750% 11/13/2047 25,000.000	23,909	22,974
037833CD0 APPLE INC CALLABLE NOTES FIXED 3.85% 04/	SEMI-ANN. 3.850% 08/04/2046 150,000.000	152,481	139,497
037833AL4 APPLE INC CALLABLE NOTES FIXED 3.85% 04/	SEMI-ANN. 3.850% 05/04/2043 60,000.000	58,616	56,819
037833BX7 APPLE INC CALLABLE NOTES FIXED 4.65% 23/	SEMI-ANN. 4.650% 02/23/2046 145,000.000	160,632	153,488
040555CN2 ARIZONA PUBLIC SERVICE CO CALLABLE NOTES	SEMI-ANN. 4.500% 04/01/2042 235,000.000	257,562	239,543
00216LAA1 ASB BANK LTD MEDIUM TERM NOTE FIXED 3.75	SEMI-ANN. 3.750% 06/14/2023 955,000.000	945,199	957,171
04351LAB6 ASCENSION HEALTH CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.945% 11/15/2046 180,000.000	183,202	173,502
046353AU2 ASTRAZENECA PLC CALLABLE NOTES FIXED 4.3	SEMI-ANN. 4.375% 08/17/2048 50,000.000	49,472	47,460
046353AT5 ASTRAZENECA PLC CALLABLE NOTES FIXED 4%	SEMI-ANN. 4.000% 01/17/2029 185,000.000	184,304	183,327
046353AG3 ASTRAZENECA PLC CALLABLE NOTES FIXED 4%	SEMI-ANN. 4.000% 09/18/2042 60,000.000	59,018	53,461
00206RFW7 AT&T INC CALLABLE BOND FIXED 4.9% 15/AUG	SEMI-ANN. 4.900% 08/15/2037 35,000.000	33,993	32,634
00206RDK5 AT&T INC CALLABLE NOTES FIXED 4.55% 09/M	SEMI-ANN. 4.550% 03/09/2049 145,000.000	138,764	124,816
00206RCQ3 AT&T INC CALLABLE NOTES FIXED 4.75% 15/M	SEMI-ANN. 4.750% 05/15/2046 275,000.000	258,868	244,170
00206RCG5 AT&T INC CALLABLE NOTES FIXED 4.8% 15/JU	SEMI-ANN. 4.800% 06/15/2044 130,000.000	128,175	116,520

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
00206RFU1 AT&T INC CALLABLE NOTES FIXED 5.15% 15/F	SEMI-ANN. 5.150% 02/15/2050 160,000.000	151,821	148,226
00206RDH2 AT&T INC CALLABLE NOTES FIXED 5.15% 15/M	SEMI-ANN. 5.150% 03/15/2042 240,000.000	239,398	224,186
00206RDS8 AT&T INC CALLABLE NOTES FIXED 5.45% 01/M	SEMI-ANN. 5.450% 03/01/2047 85,000.000	89,109	83,020
00206RDE9 AT&T INC CALLABLE NOTES FIXED 6.35% 15/M	SEMI-ANN. 6.350% 03/15/2040 25,000.000	27,816	26,809
00206RDG4 AT&T INC CALLABLE NOTES FIXED 6.375% 01/	SEMI-ANN. 6.375% 03/01/2041 190,000.000	209,059	205,755
00206RDF6 AT&T INC CALLABLE NOTES FIXED 6% 15/AUG/	SEMI-ANN. 6.000% 08/15/2040 175,000.000	194,618	176,801
05723KAF7 BAKER HUGHES A GE CO LLC / BAKER HUGHES	SEMI-ANN. 4.080% 12/15/2047 185,000.000	176,009	152,407
059165EJ5 BALTIMORE GAS & ELECTRIC CO CALLABLE NOT	SEMI-ANN. 3.750% 08/15/2047 35,000.000	34,349	32,043
05964HAE5 BANCO SANTANDER SA NOTES FIXED 3.125% 23	SEMI-ANN. 3.125% 02/23/2023 4,400,000.000	4,155,404	4,159,980
06051GGM5 BANK OF AMERICA CORP BOND VARIABLE 24/AP	SEMI-ANN. FLOATING 04/24/2038 75,000.000	78,650	71,348
06051GGL7 BANK OF AMERICA CORP CALLABLE MEDIUM TER	SEMI-ANN. FLOATING 04/24/2028 4,800,000.000	4,593,648	4,614,005
06051GHG7 BANK OF AMERICA CORP CALLABLE MEDIUM TER	SEMI-ANN. FLOATING 03/05/2029 130,000.000	127,406	126,365
06051GHM4 BANK OF AMERICA CORP CALLABLE MEDIUM TER	SEMI-ANN. FLOATING 07/23/2029 240,000.000	240,188	238,874
06051GFG9 BANK OF AMERICA CORP MEDIUM TERM NOTE FI	SEMI-ANN. 4.875% 04/01/2044 50,000.000	51,752	51,251
06051GFC8 BANK OF AMERICA CORP MEDIUM TERM NOTE FI	SEMI-ANN. 5.000% 01/21/2044 55,000.000	63,831	56,918
06738EAV7 BARCLAYS PLC CALLABLE NOTES FIXED 4.95%	SEMI-ANN. 4.950% 01/10/2047 70,000.000	71,542	61,859

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
06738EAJ4 BARCLAYS PLC NOTES FIXED 5.25% 17/AUG/20	SEMI-ANN. 5.250% 08/17/2045 140,000.000	152,559	128,359
067901AH1 BARRICK GOLD CORP CALLABLE NOTES FIXED 5	SEMI-ANN. 5.250% 04/01/2042 30,000.000	34,097	29,999
06849RAG7 BARRICK NORTH AMERICA FINANCE LLC CALLAB	SEMI-ANN. 5.700% 05/30/2041 30,000.000	35,658	31,628
06849RAK8 BARRICK NORTH AMERICA FINANCE LLC CALLAB	SEMI-ANN. 5.750% 05/01/2043 45,000.000	49,211	47,265
05526DBD6 BAT CAPITAL CORP CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.390% 08/15/2037 305,000.000	305,218	249,633
07177MAN3 BAXALTA INC CALLABLE NOTES FIXED 5.25% 2	SEMI-ANN. 5.250% 06/23/2045 12,000.000	13,787	12,163
071813BQ1 BAXTER INTERNATIONAL INC CALLABLE NOTES	SEMI-ANN. 2.600% 08/15/2026 1,000,000.000	905,120	912,840
07274NAN3 BAYER US FINANCE II LLC CALLABLE NOTES F	SEMI-ANN. 4.625% 06/25/2038 225,000.000	221,481	203,912
07274NAQ6 BAYER US FINANCE II LLC CALLABLE NOTES F	SEMI-ANN. 4.875% 06/25/2048 70,000.000	70,895	63,564
07274NBH5 BAYER US FINANCE II LLC CALLABLE NOTES F	SEMI-ANN. 4.700% 07/15/2064 170,000.000	173,036	138,336
072863AC7 BAYLOR SCOTT & WHITE HOLDINGS CALLABLE B	SEMI-ANN. 4.185% 11/15/2045 40,000.000	41,341	39,428
0778FPAA7 BELL CANADA INC CALLABLE NOTES FIXED 4.4	SEMI-ANN. 4.464% 04/01/2048 60,000.000	59,261	58,000
084659AM3 BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO	SEMI-ANN. 3.250% 04/15/2028 1,600,000.000	1,508,720	1,522,032
084659AP6 BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO	SEMI-ANN. 3.800% 07/15/2048 70,000.000	66,406	62,827
084659AQ4 BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO	SEMI-ANN. 4.450% 01/15/2049 35,000.000	35,056	34,614
084664BU4 BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	SEMI-ANN. 4.400% 05/15/2042 80,000.000	83,885	81,596

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
084664CQ2 BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	SEMI-ANN. 4.200% 08/15/2048 245,000.000	244,037	242,927
084670BR8 BERKSHIRE HATHAWAY INC CALLABLE NOTES FI	SEMI-ANN. 2.750% 03/15/2023 2,850,000.000	2,773,278	2,797,788
084670BS6 BERKSHIRE HATHAWAY INC CALLABLE NOTES FI	SEMI-ANN. 3.125% 03/15/2026 3,025,000.000	2,896,861	2,931,951
092113AQ2 BLACK HILLS CORP CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.350% 05/01/2033 60,000.000	59,850	59,051
097023BY0 BOEING CO/THE CALLABLE NOTES FIXED 3.55%	SEMI-ANN. 3.550% 03/01/2038 75,000.000	71,606	69,850
099724AH9 BORGWARNER INC CALLABLE NOTES FIXED 4.37	SEMI-ANN. 4.375% 03/15/2045 45,000.000	44,568	41,276
89838QAA1 BOSTON UNIVERSITY CALLABLE BOND FIXED 4.	SEMI-ANN. 4.061% 10/01/2048 35,000.000	35,000	35,107
10922NAF0 BRIGHTHOUSE FINANCIAL INC CALLABLE NOTES	SEMI-ANN. 4.700% 06/22/2047 185,000.000	182,259	137,760
11134LAH2 BROADCOM CORP / BROADCOM CAYMAN FINANCE	SEMI-ANN. 3.875% 01/15/2027 105,000.000	98,036	94,197
114259AQ7 BROOKLYN UNION GAS CO/THE CALLABLE NOTES	SEMI-ANN. 4.273% 03/15/2048 45,000.000	45,000	44,507
120568AY6 BUNGE LTD FINANCE CORP CALLABLE NOTES FI	SEMI-ANN. 3.000% 09/25/2022 585,000.000	556,884	558,282
12189LAJ0 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 4.400% 03/15/2042 60,000.000	62,727	60,413
12189LAU5 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 4.550% 09/01/2044 75,000.000	78,406	78,199
12189LAW1 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 4.150% 04/01/2045 35,000.000	35,143	33,933
12189LAZ4 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 3.900% 08/01/2046 25,000.000	24,102	23,358
12189LBD2 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 4.150% 12/15/2048 110,000.000	109,212	107,437

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
12189LAX9 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 4.700% 09/01/2045 30,000.000	32,085	31,369
136375CK6 CANADIAN NATIONAL RAILWAY CO CALLABLE NO	SEMI-ANN. 3.200% 08/02/2046 40,000.000	34,777	34,305
136385AG6 CANADIAN NATURAL RESOURCES LTD CALLABLE RATINGS: BAA2 BBB	SEMI-ANN. 5.850% 02/01/2035 45,000.000	52,506	47,834
136385AL5 CANADIAN NATURAL RESOURCES LTD CALLABLE RATINGS: BAA2 BBB	SEMI-ANN. 6.250% 03/15/2038 130,000.000	152,392	141,392
14040HBW4 CAPITAL ONE FINANCIAL CORP CALLABLE NOTE	SEMI-ANN. 3.800% 01/31/2028 240,000.000	237,181	221,798
AAM9978L6 CARLYLE INVESTMENT MANAGEMENT LLC	QUARTERLY 2.000% 07/15/2019 27,852.630	0	27,853
14913Q2G3 CATERPILLAR FINANCIAL SERVICES CORP CALL	SEMI-ANN. 2.900% 03/15/2021 380,000.000	377,234	379,730
14912L6W6 CATERPILLAR FINANCIAL SERVICES CORP MEDI	SEMI-ANN. 1.900% 03/22/2019 495,000.000	493,608	493,952
151020BA1 CELGENE CORP CALLABLE NOTES FIXED 3.25%	SEMI-ANN. 3.250% 02/20/2023 450,000.000	439,736	439,403
151020AW4 CELGENE CORP CALLABLE NOTES FIXED 4.35%	SEMI-ANN. 4.350% 11/15/2047 130,000.000	131,416	109,474
151020AZ7 CELGENE CORP CALLABLE NOTES FIXED 4.55%	SEMI-ANN. 4.550% 02/20/2048 155,000.000	152,245	134,258
151020AM6 CELGENE CORP CALLABLE NOTES FIXED 4.625%	SEMI-ANN. 4.625% 05/15/2044 80,000.000	82,742	70,275
15189XAS7 CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	SEMI-ANN. 3.950% 03/01/2048 85,000.000	84,707	82,153
00440EAW7 CHUBB INA HOLDINGS INC CALLABLE NOTES FI	SEMI-ANN. 4.350% 11/03/2045 45,000.000	49,313	46,014
40573LAS5 CIGNA CORP CALLABLE NOTES FIXED 4.375% 1	SEMI-ANN. 4.375% 10/15/2028 130,000.000	129,827	130,669
40573LAU0 CIGNA CORP CALLABLE NOTES FIXED 4.8% 15/	SEMI-ANN. 4.800% 08/15/2038 340,000.000	339,147	334,088

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
125509BV0 CIGNA HOLDING CO CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.050% 10/15/2027 110,000.000	105,211	100,620
125509BW8 CIGNA HOLDING CO CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.875% 10/15/2047 115,000.000	105,864	96,022
172967MD0 CITIGROUP INC CALLABLE NOTES FIXED 4.65%	SEMI-ANN. 4.650% 07/23/2048 610,000.000	616,205	598,111
172967LU3 CITIGROUP INC CALLABLE NOTES VARIABLE 24	SEMI-ANN. FLOATING 01/24/2039 110,000.000	104,764	98,437
172967LP4 CITIGROUP INC CALLABLE NOTES VARIABLE 24	SEMI-ANN. FLOATING 07/24/2028 75,000.000	75,208	71,205
172967LS8 CITIGROUP INC CALLABLE NOTES VARIABLE 27	SEMI-ANN. FLOATING 10/27/2028 35,000.000	33,700	32,641
172967JU6 CITIGROUP INC NOTES FIXED 4.65% 30/JUL/2	SEMI-ANN. 4.650% 07/30/2045 120,000.000	121,562	116,884
172967FX4 CITIGROUP INC NOTES FIXED 5.875% 30/JAN/	SEMI-ANN. 5.875% 01/30/2042 20,000.000	23,388	22,604
17858PAB7 CITY OF HOPE CALLABLE NOTES FIXED 4.378%	SEMI-ANN. 4.378% 08/15/2048 40,000.000	40,000	39,424
18600TAA0 CLEVELAND CLINIC FOUNDATION/THE CALLABLE	SEMI-ANN. 4.858% 01/01/2114 60,000.000	64,760	61,535
12572QAG0 CME GROUP INC CALLABLE NOTES FIXED 3% 15	SEMI-ANN. 3.000% 03/15/2025 1,700,000.000	1,629,297	1,651,673
12634MAE0 CNOOC FINANCE 2015 USA LLC CALLABLE BOND	SEMI-ANN. 4.375% 05/02/2028 5,000,000.000	4,983,250	5,098,725
191216BS8 COCA-COLA CO/THE CALLABLE NOTES FIXED 2.	SEMI-ANN. 2.875% 10/27/2025 520,000.000	498,503	500,625
20030NCJ8 COMCAST CORP CALLABLE NOTES FIXED 3.9% 0	SEMI-ANN. 3.900% 03/01/2038 95,000.000	94,097	87,853
20030NCE9 COMCAST CORP CALLABLE NOTES FIXED 3.999%	SEMI-ANN. 3.999% 11/01/2049 425,000.000	410,033	380,826
20030NCG4 COMCAST CORP CALLABLE NOTES FIXED 4.049%	SEMI-ANN. 4.049% 11/01/2052 415,000.000	396,173	371,264

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
20030NBP5 COMCAST CORP CALLABLE NOTES FIXED 4.4% 1	SEMI-ANN. 4.400% 08/15/2035 60,000.000	62,001	58,044
20030NBG5 COMCAST CORP CALLABLE NOTES FIXED 4.5% 1	SEMI-ANN. 4.500% 01/15/2043 50,000.000	51,504	48,714
20271RAP5 COMMONWEALTH BANK OF AUSTRALIA/NEW YORK	SEMI-ANN. 2.550% 03/15/2021 1,450,000.000	1,420,464	1,427,859
202795JL5 COMMONWEALTH EDISON CO CALLABLE BOND FIX	SEMI-ANN. 3.750% 08/15/2047 55,000.000	54,669	50,268
202795JA9 COMMONWEALTH EDISON CO CALLABLE BOND FIX	SEMI-ANN. 3.800% 10/01/2042 150,000.000	148,667	140,727
202795JB7 COMMONWEALTH EDISON CO CALLABLE BOND FIX	SEMI-ANN. 4.600% 08/15/2043 75,000.000	83,048	79,279
20605PAL5 CONCHO RESOURCES INC CALLABLE NOTES FIXE	SEMI-ANN. 4.850% 08/15/2048 110,000.000	110,140	105,165
20605PAJ0 CONCHO RESOURCES INC CALLABLE NOTES FIXE	SEMI-ANN. 4.875% 10/01/2047 45,000.000	45,164	42,697
209111FG3 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 4.500% 12/01/2045 105,000.000	114,926	104,937
209111FL2 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 3.875% 06/15/2047 125,000.000	124,583	114,632
209111FF5 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 4.625% 12/01/2054 200,000.000	225,618	195,550
209111FQ1 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 4.500% 05/15/2058 35,000.000	34,839	32,844
21036PAT5 CONSTELLATION BRANDS INC CALLABLE NOTES	SEMI-ANN. 4.500% 05/09/2047 70,000.000	67,993	63,890
210518DB9 CONSUMERS ENERGY CO CALLABLE BOND FIXED	SEMI-ANN. 4.050% 05/15/2048 40,000.000	39,588	39,443
212015AS0 CONTINENTAL RESOURCES INC/OK CALLABLE NO	SEMI-ANN. 4.375% 01/15/2028 45,000.000	44,513	42,334
212015AQ4 CONTINENTAL RESOURCES INC/OK CALLABLE NO	SEMI-ANN. 4.900% 06/01/2044 40,000.000	39,067	35,403

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
21685WDD6 COOPERATIEVE RABOBANK UA MEDIUM TERM NOT	SEMI-ANN. 3.875% 02/08/2022 3,825,000.000	3,849,174	3,867,266
21684AAD8 COOPERATIEVE RABOBANK UA NOTES FIXED 5.2	SEMI-ANN. 5.250% 08/04/2045 160,000.000	176,394	164,979
22003BAG1 CORPORATE OFFICE PROPERTIES LP CALLABLE	SEMI-ANN. 3.600% 05/15/2023 1,150,000.000	1,110,394	1,115,914
126408HC0 CSX CORP CALLABLE NOTES FIXED 3.95% 01/M	SEMI-ANN. 3.950% 05/01/2050 35,000.000	33,809	30,712
126408HA4 CSX CORP CALLABLE NOTES FIXED 4.5% 01/AU	SEMI-ANN. 4.500% 08/01/2054 40,000.000	39,330	37,540
126408HL0 CSX CORP CALLABLE NOTES FIXED 4.65% 01/M	SEMI-ANN. 4.650% 03/01/2068 65,000.000	63,668	58,892
126650CY4 CVS HEALTH CORP CALLABLE NOTES FIXED 4.7	SEMI-ANN. 4.780% 03/25/2038 235,000.000	231,963	225,191
126650CZ1 CVS HEALTH CORP CALLABLE NOTES FIXED 5.0	SEMI-ANN. 5.050% 03/25/2048 610,000.000	621,053	593,292
126650CN8 CVS HEALTH CORP CALLABLE NOTES FIXED 5.1	SEMI-ANN. 5.125% 07/20/2045 25,000.000	25,906	24,335
126650CD0 CVS HEALTH CORP CALLABLE NOTES FIXED 5.3	SEMI-ANN. 5.300% 12/05/2043 35,000.000	36,808	35,362
237194AM7 DARDEN RESTAURANTS INC BOND FIXED 4.55%	SEMI-ANN. 4.550% 02/15/2048 70,000.000	65,685	64,332
25156PAD5 DEUTSCHE TELEKOM INTERNATIONAL FINANCE B RATINGS: BAA1 BBB+	SEMI-ANN. 9.250% 06/01/2032 135,000.000	214,036	191,853
25179MAL7 DEVON ENERGY CORP CALLABLE NOTES FIXED 5	SEMI-ANN. 5.600% 07/15/2041 55,000.000	58,682	52,151
25179MAU7 DEVON ENERGY CORP CALLABLE NOTES FIXED 5	SEMI-ANN. 5.000% 06/15/2045 35,000.000	36,630	30,832
25470DAS8 DISCOVERY COMMUNICATIONS LLC CALLABLE NO	SEMI-ANN. 5.000% 09/20/2037 40,000.000	39,084	36,674
257375AJ4 DOMINION ENERGY GAS HOLDINGS LLC CALLABL	SEMI-ANN. 4.600% 12/15/2044 85,000.000	88,553	83,802

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
260543CG6 DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 4.375% 11/15/2042 90,000.000	90,102	78,980
26441CAS4 DUKE ENERGY CORP CALLABLE NOTES FIXED 2.	SEMI-ANN. 2.650% 09/01/2026 2,300,000.000	2,064,664	2,092,258
26444GAD5 DUKE ENERGY FLORIDA PROJECT FINANCE LLC	SEMI-ANN. 2.858% 03/01/2035 2,150,000.000	1,894,064	1,994,383
26443CAA1 DUKE UNIVERSITY HEALTH SYSTEM INC CALLAB	SEMI-ANN. 3.920% 06/01/2047 3,000,000.000	2,846,980	2,924,938
277432AP5 EASTMAN CHEMICAL CO CALLABLE NOTES FIXED	SEMI-ANN. 4.650% 10/15/2044 20,000.000	19,675	17,882
278865BA7 ECOLAB INC CALLABLE NOTES FIXED 3.95% 01	SEMI-ANN. 3.950% 12/01/2047 30,000.000	29,873	28,110
28370TAF6 EL PASO PIPELINE PARTNERS OPERATING CO L	SEMI-ANN. 4.700% 11/01/2042 160,000.000	152,982	139,256
29273RAZ2 ENERGY TRANSFER OPERATING LP CALLABLE NO	SEMI-ANN. 5.950% 10/01/2043 60,000.000	61,298	57,047
29273RAR0 ENERGY TRANSFER PARTNERS LP CALLABLE NOT	SEMI-ANN. 6.500% 02/01/2042 85,000.000	92,746	84,833
29273RAT6 ENERGY TRANSFER PARTNERS LP CALLABLE NOT	SEMI-ANN. 5.150% 02/01/2043 125,000.000	120,608	108,323
29359UAA7 ENSTAR GROUP LTD CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.500% 03/10/2022 130,000.000	130,447	130,868
29379VAW3 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 4.850% 08/15/2042 105,000.000	107,226	101,102
29379VB1 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 4.900% 05/15/2046 25,000.000	25,348	24,215
29379VBQ5 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 4.250% 02/15/2048 105,000.000	102,078	93,885
26875PAN1 EOG RESOURCES INC CALLABLE NOTES FIXED 3	SEMI-ANN. 3.900% 04/01/2035 40,000.000	40,692	37,764
26884TAS1 ERAC USA FINANCE LLC CALLABLE NOTES FIXE	SEMI-ANN. 4.200% 11/01/2046 110,000.000	104,311	98,084

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
30161NAV3 EXELON CORP CALLABLE NOTES FIXED 4.45% 1	SEMI-ANN. 4.450% 04/15/2046 55,000.000	58,478	51,734
30161NAC5 EXELON CORP CALLABLE NOTES FIXED 5.625% RATINGS: BAA1 BBB-	SEMI-ANN. 5.625% 06/15/2035 30,000.000	35,981	32,363
30231GAN2 EXXON MOBIL CORP CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.567% 03/06/2045 70,000.000	64,495	66,039
31428XBB1 FEDEX CORP CALLABLE NOTES FIXED 4.1% 01/	SEMI-ANN. 4.100% 02/01/2045 110,000.000	101,230	94,185
31428XAU0 FEDEX CORP CALLABLE NOTES FIXED 4.1% 15/	SEMI-ANN. 4.100% 04/15/2043 175,000.000	177,837	151,643
31428XBD7 FEDEX CORP CALLABLE NOTES FIXED 4.5% 01/	SEMI-ANN. 4.500% 02/01/2065 90,000.000	86,634	74,410
341081FM4 FLORIDA POWER & LIGHT CO CALLABLE BOND F	SEMI-ANN. 3.125% 12/01/2025 4,327,000.000	4,193,925	4,287,019
341081FK8 FLORIDA POWER & LIGHT CO CALLABLE BOND F	SEMI-ANN. 3.250% 06/01/2024 1,800,000.000	1,792,134	1,795,734
341081FP7 FLORIDA POWER & LIGHT CO CALLABLE BOND F	SEMI-ANN. 3.700% 12/01/2047 50,000.000	47,924	46,316
344419AB2 FOMENTO ECONOMICO MEXICANO SAB DE CV CAL	SEMI-ANN. 4.375% 05/10/2043 70,000.000	68,615	66,959
345370CQ1 FORD MOTOR CO NOTES FIXED 4.75% 15/JAN/2	SEMI-ANN. 4.750% 01/15/2043 165,000.000	152,169	127,246
345370CA6 FORD MOTOR CO NOTES FIXED 7.45% 16/JUL/2 RATINGS: B3 CCC	SEMI-ANN. 7.450% 07/16/2031 90,000.000	105,831	92,792
36164QNA2 GE CAPITAL INTERNATIONAL FUNDING CO UNLI	SEMI-ANN. 4.418% 11/15/2035 925,000.000	947,238	777,179
369550BE7 GENERAL DYNAMICS CORP CALLABLE NOTES FIX	SEMI-ANN. 3.000% 05/11/2021 300,000.000	298,050	300,243
369604BF9 GENERAL ELECTRIC CO CALLABLE NOTES FIXED	SEMI-ANN. 4.125% 10/09/2042 115,000.000	107,338	89,854
37045VAP5 GENERAL MOTORS CO CALLABLE NOTES FIXED 5	SEMI-ANN. 5.150% 04/01/2038 35,000.000	36,735	30,441

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
37045VAT7 GENERAL MOTORS CO CALLABLE NOTES FIXED 5	SEMI-ANN. 5.950% 04/01/2049 20,000.000	19,993	17,931
37045VAS9 GENERAL MOTORS CO CALLABLE NOTES FIXED 5	SEMI-ANN. 5.000% 10/01/2028 55,000.000	54,981	51,933
37045VAF7 GENERAL MOTORS CO CALLABLE NOTES FIXED 6	SEMI-ANN. 6.250% 10/02/2043 75,000.000	83,821	70,301
37045VAK6 GENERAL MOTORS CO CALLABLE NOTES FIXED 6	SEMI-ANN. 6.600% 04/01/2036 100,000.000	121,060	97,350
37045VAL4 GENERAL MOTORS CO CALLABLE NOTES FIXED 6	SEMI-ANN. 6.750% 04/01/2046 95,000.000	112,197	91,970
375558BR3 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 1.850% 09/20/2019 350,000.000	348,030	346,822
375558BF9 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 3.650% 03/01/2026 1,900,000.000	1,856,433	1,862,974
375558AW3 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 3.700% 04/01/2024 1,200,000.000	1,194,960	1,197,996
375558BA0 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 4.500% 02/01/2045 35,000.000	35,520	33,660
375558BG7 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 4.600% 09/01/2035 1,900,000.000	1,938,836	1,891,313
375558AX1 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 4.800% 04/01/2044 35,000.000	38,876	35,104
377372AL1 GLAXOSMITHKLINE CAPITAL INC CALLABLE NOT	SEMI-ANN. 3.375% 05/15/2023 1,000,000.000	991,620	1,003,810
377372AM9 GLAXOSMITHKLINE CAPITAL INC CALLABLE NOT	SEMI-ANN. 3.625% 05/15/2025 1,000,000.000	995,040	1,006,380
377372AN7 GLAXOSMITHKLINE CAPITAL INC CALLABLE NOT	SEMI-ANN. 3.875% 05/15/2028 185,000.000	185,398	187,913
377373AE5 GLAXOSMITHKLINE CAPITAL PLC CALLABLE NOT	SEMI-ANN. 3.125% 05/14/2021 1,265,000.000	1,261,112	1,268,567
38141GWZ3 GOLDMAN SACHS GROUP INC/THE CALLABLE BON	SEMI-ANN. FLOATING 05/01/2029 2,525,000.000	2,456,522	2,430,035

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
38141EC31 GOLDMAN SACHS GROUP INC/THE CALLABLE MED	SEMI-ANN. 4.800% 07/08/2044 125,000.000	126,227	119,041
38148YAA6 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN. FLOATING 10/31/2038 495,000.000	488,007	435,605
38141GXA7 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN. FLOATING 04/23/2039 500,000.000	493,823	461,422
38148LAF3 GOLDMAN SACHS GROUP INC/THE NOTES FIXED	SEMI-ANN. 5.150% 05/22/2045 55,000.000	63,094	51,433
406216BE0 HALLIBURTON CO CALLABLE NOTES FIXED 4.75	SEMI-ANN. 4.750% 08/01/2043 125,000.000	133,194	119,200
413875AT2 HARRIS CORP CALLABLE NOTES FIXED 5.054%	SEMI-ANN. 5.054% 04/27/2045 35,000.000	37,444	36,003
416515AP9 HARTFORD FINANCIAL SERVICES GROUP INC CA RATINGS: BAA3 BBB	SEMI-ANN. 6.100% 10/01/2041 40,000.000	52,003	46,088
416515BD5 HARTFORD FINANCIAL SERVICES GROUP INC/TH	SEMI-ANN. 4.400% 03/15/2048 105,000.000	103,756	97,051
437076BM3 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN. 3.000% 04/01/2026 1,000,000.000	951,750	968,640
437076BH4 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN. 4.250% 04/01/2046 30,000.000	30,250	29,898
437076BF8 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN. 4.400% 03/15/2045 60,000.000	65,769	60,430
437076AU6 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN. 5.400% 09/15/2040 85,000.000	103,601	97,345
404280BK4 HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	SEMI-ANN. FLOATING 03/13/2028 90,000.000	87,579	86,108
404280BH1 HSBC HOLDINGS PLC NOTES FIXED 4.375% 23/	SEMI-ANN. 4.375% 11/23/2026 5,275,000.000	5,157,895	5,106,833
454889AQ9 INDIANA MICHIGAN POWER CO CALLABLE NOTES	SEMI-ANN. 4.550% 03/15/2046 90,000.000	100,069	90,664
455170AA8 INDIANA UNIVERSITY HEALTH INC OBLIGATED	SEMI-ANN. 3.970% 11/01/2048 45,000.000	45,000	44,461

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
45580KAE8 INDUSTRIAL & COMMERCIAL BANK OF CHINA LT	SEMI-ANN. 2.905% 11/13/2020 450,000.000	442,818	444,533
45580KAF5 INDUSTRIAL & COMMERCIAL BANK OF CHINA LT	SEMI-ANN. 2.635% 05/26/2021 650,000.000	630,734	635,421
45580KAK4 INDUSTRIAL & COMMERCIAL BANK OF CHINA LT	SEMI-ANN. 3.538% 11/08/2027 2,000,000.000	1,866,565	1,914,550
456837AG8 ING GROEP NV NOTES FIXED 3.15% 29/MAR/20	SEMI-ANN. 3.150% 03/29/2022 2,000,000.000	1,946,700	1,966,480
458140AY6 INTEL CORP CALLABLE NOTES FIXED 4.1% 11/	SEMI-ANN. 4.100% 05/11/2047 100,000.000	100,216	95,983
460146CQ4 INTERNATIONAL PAPER CO CALLABLE NOTES FI	SEMI-ANN. 4.400% 08/15/2047 60,000.000	61,309	50,464
460146CK7 INTERNATIONAL PAPER CO CALLABLE NOTES FI	SEMI-ANN. 4.800% 06/15/2044 85,000.000	92,725	76,212
460146CH4 INTERNATIONAL PAPER CO CALLABLE NOTES FI	SEMI-ANN. 6.000% 11/15/2041 50,000.000	60,560	52,671
460146CF8 INTERNATIONAL PAPER CO CALLABLE NOTES FI	SEMI-ANN. 7.300% 11/15/2039 60,000.000	82,048	70,724
24422EUD9 JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE	SEMI-ANN. 2.875% 03/12/2021 275,000.000	272,335	274,260
478160CL6 JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	SEMI-ANN. 3.400% 01/15/2038 80,000.000	76,514	74,467
478160CF9 JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	SEMI-ANN. 3.625% 03/03/2037 80,000.000	81,951	76,952
478160BV5 JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	SEMI-ANN. 3.700% 03/01/2046 40,000.000	38,320	37,836
478160CG7 JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	SEMI-ANN. 3.750% 03/03/2047 140,000.000	142,399	132,940
478375AN8 JOHNSON CONTROLS INTERNATIONAL PLC CALLA	SEMI-ANN. FLOATING 07/02/2064 70,000.000	75,228	65,060
46647PAV8 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. FLOATING 07/23/2029 85,000.000	85,000	84,733

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
46647PAJ5 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. FLOATING 07/24/2038 405,000.000	405,212	367,817
46647PAK2 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. FLOATING 07/24/2048 95,000.000	88,053	85,021
46647PAL0 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. FLOATING 11/15/2048 205,000.000	203,217	182,167
46647PAN6 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. FLOATING 01/23/2049 195,000.000	194,415	171,433
46625HHV5 JPMORGAN CHASE & CO NOTES FIXED 5.5% 15/	SEMI-ANN. 5.500% 10/15/2040 55,000.000	65,704	60,921
46625HJB7 JPMORGAN CHASE & CO NOTES FIXED 5.6% 15/	SEMI-ANN. 5.600% 07/15/2041 30,000.000	36,058	33,799
48125LRN4 JPMORGAN CHASE BANK NA CALLABLE MEDIUM T	SEMI-ANN. FLOATING 04/26/2021 270,000.000	269,260	269,125
48305QAC7 KAISER FOUNDATION HOSPITALS CALLABLE NOT	SEMI-ANN. 3.150% 05/01/2027 1,900,000.000	1,804,563	1,826,660
26138EAT6 KEURIG DR PEPPER INC CALLABLE NOTES FIXE	SEMI-ANN. 4.500% 11/15/2045 250,000.000	252,778	217,725
565122AE8 KEURIG DR PEPPER INC CALLABLE NOTES FIXE	SEMI-ANN. 4.985% 05/25/2038 60,000.000	60,323	58,012
49446RAM1 KIMCO REALTY CORP CALLABLE NOTES FIXED 4	SEMI-ANN. 4.250% 04/01/2045 105,000.000	103,529	92,933
494550AW6 KINDER MORGAN ENERGY PARTNERS LP CALLABL RATINGS: BAA2 BBB	SEMI-ANN. 6.950% 01/15/2038 40,000.000	46,609	44,614
494550BH8 KINDER MORGAN ENERGY PARTNERS LP CALLABL	SEMI-ANN. 6.375% 03/01/2041 150,000.000	173,517	159,197
494550BN5 KINDER MORGAN ENERGY PARTNERS LP CALLABL	SEMI-ANN. 5.000% 08/15/2042 30,000.000	28,998	27,453
28368EAE6 KINDER MORGAN INC/DE CALLABLE MEDIUM TER RATINGS: BA3 BB-	SEMI-ANN. 7.750% 01/15/2032 115,000.000	142,292	137,656
50066AAH6 KOREA GAS CORP MEDIUM TERM NOTE FIXED 3.	SEMI-ANN. 3.500% 07/02/2026 1,375,000.000	1,313,551	1,348,999

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
42307TAH1 KRAFT HEINZ FOODS CO CALLABLE BOND FIXED RATINGS: BAA2 BBB	SEMI-ANN. 7.125% 08/01/2039 85,000.000	113,957	97,373
50077LAB2 KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	SEMI-ANN. 4.375% 06/01/2046 155,000.000	148,393	127,694
50077LAM8 KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	SEMI-ANN. 5.200% 07/15/2045 70,000.000	71,578	64,176
50076QAE6 KRAFT HEINZ FOODS CO NOTES FIXED 5% 04/J	SEMI-ANN. 5.000% 06/04/2042 100,000.000	102,973	89,427
50076QAN6 KRAFT HEINZ FOODS CO NOTES FIXED 6.5% 09	SEMI-ANN. 6.500% 02/09/2040 30,000.000	37,199	32,538
501044CT6 KROGER CO/THE CALLABLE NOTES FIXED 5.15%	SEMI-ANN. 5.150% 08/01/2043 290,000.000	311,289	277,339
524ESCXA3 LEHMAN BROTHERS HOLDINGS INC BOND FIXED	SEMI-ANN. 5.857% 12/31/2049 70,000.000	0	0
524ESC7M6 LEHMAN BROTHERS HOLDINGS INC BOND FIXED	SEMI-ANN. 6.750% 12/28/2017 270,000.000	27	27
524ESCR36 LEHMAN BROTHERS HOLDINGS INC MEDIUM TERM	QUARTERLY 0.000% 07/19/2017 110,000.000	0	0
534187BH1 LINCOLN NATIONAL CORP CALLABLE NOTES FIX	SEMI-ANN. 3.800% 03/01/2028 2,075,000.000	1,986,192	1,999,736
534187BG3 LINCOLN NATIONAL CORP CALLABLE NOTES FIX	SEMI-ANN. 4.350% 03/01/2048 30,000.000	29,884	27,679
53944YAF0 LLOYDS BANKING GROUP PLC NOTES FIXED 4.4	SEMI-ANN. 4.450% 05/08/2025 1,250,000.000	1,244,250	1,241,200
539439AT6 LLOYDS BANKING GROUP PLC NOTES FIXED 4.5	SEMI-ANN. 4.550% 08/16/2028 4,750,000.000	4,656,568	4,563,848
539830BD0 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN. 3.800% 03/01/2045 65,000.000	61,253	59,225
539830BB4 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN. 4.070% 12/15/2042 260,000.000	264,231	248,089
539830BN8 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN. 4.090% 09/15/2052 35,000.000	33,758	32,669

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
539830AW9 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN. 5.720% 06/01/2040 55,000.000	68,659	64,220
548661DM6 LOWE'S COS INC CALLABLE NOTES FIXED 2.5%	SEMI-ANN. 2.500% 04/15/2026 1,950,000.000	1,778,751	1,732,572
548661DQ7 LOWE'S COS INC CALLABLE NOTES FIXED 4.05	SEMI-ANN. 4.050% 05/03/2047 120,000.000	122,683	102,730
548661DE4 LOWE'S COS INC CALLABLE NOTES FIXED 4.25	SEMI-ANN. 4.250% 09/15/2044 30,000.000	29,347	26,536
559080AM8 MAGELLAN MIDSTREAM PARTNERS LP CALLABLE	SEMI-ANN. 4.200% 10/03/2047 50,000.000	49,620	45,031
565849AB2 MARATHON OIL CORP CALLABLE NOTES FIXED 6 RATINGS: BAA1 BBB+	SEMI-ANN. 6.800% 03/15/2032 85,000.000	103,521	93,128
56585AAM4 MARATHON PETROLEUM CORP CALLABLE NOTES F	SEMI-ANN. 5.850% 12/15/2045 60,000.000	66,004	58,367
56585AAJ1 MARATHON PETROLEUM CORP CALLABLE NOTES F	SEMI-ANN. 5.000% 09/15/2054 30,000.000	30,224	27,247
56585AAF9 MARATHON PETROLEUM CORP CALLABLE NOTES F	SEMI-ANN. 6.500% 03/01/2041 130,000.000	163,684	140,236
570535AS3 MARKEL CORP CALLABLE NOTES FIXED 4.3% 01	SEMI-ANN. 4.300% 11/01/2047 40,000.000	39,991	34,726
575718AB7 MASSACHUSETTS INSTITUTE OF TECHNOLOGY CA	SEMI-ANN. 4.678% 07/01/2114 90,000.000	99,567	98,771
575767AJ7 MASSACHUSETTS MUTUAL LIFE INSURANCE CO C	SEMI-ANN. 5.375% 12/01/2041 4,512,000.000	5,050,191	5,000,785
58013MEN0 MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	SEMI-ANN. 3.700% 02/15/2042 30,000.000	26,445	25,934
58013MER1 MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	SEMI-ANN. 3.625% 05/01/2043 60,000.000	56,461	51,062
58013MFA7 MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	SEMI-ANN. 4.875% 12/09/2045 65,000.000	68,398	65,432
58013MFH2 MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	SEMI-ANN. 4.450% 09/01/2048 75,000.000	74,220	71,279

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
585055BD7 MEDTRONIC INC CALLABLE NOTES FIXED 4.625	SEMI-ANN. 4.625% 03/15/2044 65,000.000	72,960	67,443
585055BU9 MEDTRONIC INC CALLABLE NOTES FIXED 4.625	SEMI-ANN. 4.625% 03/15/2045 50,000.000	52,858	52,422
586054AC2 MEMORIAL SLOAN-KETTERING CANCER CENTER C	SEMI-ANN. 4.200% 07/01/2055 80,000.000	83,119	78,981
59156RAV0 METLIFE INC CALLABLE BOND FIXED 10.75% 0	SEMI-ANN. 10.750% 08/01/2069 20,000.000	31,230	29,200
59156RBL1 METLIFE INC CALLABLE BOND FIXED 4.721% 1	QUARTERLY FLOATING 12/15/2044 95,000.000	104,692	96,869
59156RBG2 METLIFE INC CALLABLE NOTES FIXED 4.875%	SEMI-ANN. 4.875% 11/13/2043 155,000.000	170,154	161,733
59156RAY4 METLIFE INC CALLABLE NOTES FIXED 5.875%	SEMI-ANN. 5.875% 02/06/2041 90,000.000	112,033	105,980
594918BT0 MICROSOFT CORP CALLABLE NOTES FIXED 3.7%	SEMI-ANN. 3.700% 08/08/2046 260,000.000	258,252	249,075
594918AU8 MICROSOFT CORP CALLABLE NOTES FIXED 3.75	SEMI-ANN. 3.750% 05/01/2043 60,000.000	58,770	57,776
594918BD5 MICROSOFT CORP CALLABLE NOTES FIXED 3.75	SEMI-ANN. 3.750% 02/12/2045 155,000.000	154,446	149,953
594918BZ6 MICROSOFT CORP CALLABLE NOTES FIXED 4.1%	SEMI-ANN. 4.100% 02/06/2037 135,000.000	140,764	138,668
594918BL7 MICROSOFT CORP CALLABLE NOTES FIXED 4.45	SEMI-ANN. 4.450% 11/03/2045 25,000.000	27,310	26,587
594918BE3 MICROSOFT CORP CALLABLE NOTES FIXED 4% 1	SEMI-ANN. 4.000% 02/12/2055 315,000.000	327,922	309,343
595620AS4 MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	SEMI-ANN. 3.650% 08/01/2048 65,000.000	64,703	59,829
606822BB9 MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	SEMI-ANN. 4.286% 07/26/2038 20,000.000	20,000	19,994
60687YAS8 MIZUHO FINANCIAL GROUP INC CALLABLE NOTE	SEMI-ANN. FLOATING 09/11/2024 1,100,000.000	1,089,869	1,107,063

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
610202BP7 MONONGAHELA POWER CO CALLABLE BOND FIXED	SEMI-ANN. 5.400% 12/15/2043 115,000.000	141,266	133,981
61237WAE6 MONTEFIORE OBLIGATED GROUP CALLABLE BOND	SEMI-ANN. 5.246% 11/01/2048 20,000.000	20,000	19,363
61747YDY8 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN. 4.300% 01/27/2045 35,000.000	34,156	32,737
61744YAK4 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN. FLOATING 07/22/2028 5,400,000.000	5,091,066	5,130,893
61744YAL2 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN. FLOATING 07/22/2038 180,000.000	179,944	163,967
61744YAR9 MORGAN STANLEY CALLABLE NOTES VARIABLE 2	SEMI-ANN. FLOATING 04/22/2039 280,000.000	279,584	270,024
617482V92 MORGAN STANLEY NOTES FIXED 6.375% 24/JUL	SEMI-ANN. 6.375% 07/24/2042 25,000.000	31,139	30,595
55336VAM2 MPLX LP CALLABLE NOTES FIXED 4.5% 15/APR	SEMI-ANN. 4.500% 04/15/2038 175,000.000	175,660	152,836
55336VAN0 MPLX LP CALLABLE NOTES FIXED 4.7% 15/APR	SEMI-ANN. 4.700% 04/15/2048 50,000.000	49,177	43,426
63254AAN8 NATIONAL AUSTRALIA BANK LTD/NEW YORK MED	SEMI-ANN. 2.625% 01/14/2021 380,000.000	373,369	375,626
63254AAS7 NATIONAL AUSTRALIA BANK LTD/NEW YORK NOT	SEMI-ANN. 2.500% 07/12/2026 1,425,000.000	1,275,803	1,298,717
63743HER9 NATIONAL RURAL UTILITIES COOPERATIVE FIN	SEMI-ANN. 2.900% 03/15/2021 3,000,000.000	2,976,270	2,984,776
641062AL8 NESTLE HOLDINGS INC CALLABLE NOTES FIXED	SEMI-ANN. 3.900% 09/24/2038 150,000.000	148,397	145,842
644188BF0 NEW ENGLAND POWER CO CALLABLE NOTES FIXE	SEMI-ANN. 3.800% 12/05/2047 50,000.000	50,069	46,063
649322AA2 NEW YORK AND PRESBYTERIAN HOSPITAL/THE C	SEMI-ANN. 4.024% 08/01/2045 110,000.000	110,950	106,955
64952WDA8 NEW YORK LIFE GLOBAL FUNDING MEDIUM TERM	SEMI-ANN. 3.250% 08/06/2021 265,000.000	264,495	265,339

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
651639AP1 NEWMONT MINING CORP CALLABLE NOTES FIXED	SEMI-ANN. 4.875% 03/15/2042	43,971	42,551
	45,000.000		
651639AE6 NEWMONT MINING CORP CALLABLE NOTES FIXED	SEMI-ANN. 5.875% 04/01/2035	41,894	37,671
RATINGS: BAA2 BBB+	35,000.000		
651639AM8 NEWMONT MINING CORP CALLABLE NOTES FIXED	SEMI-ANN. 6.250% 10/01/2039	37,862	32,851
RATINGS: BAA2 BBB+	30,000.000		
654106AF0 NIKE INC CALLABLE NOTES FIXED 2.375% 01/	SEMI-ANN. 2.375% 11/01/2026	1,808,600	1,832,040
	2,000,000.000		
65473QBF9 NISOURCE INC CALLABLE NOTES FIXED 4.375%	SEMI-ANN. 4.375% 05/15/2047	97,353	93,029
	100,000.000		
65473QBD4 NISOURCE INC CALLABLE NOTES FIXED 5.65%	SEMI-ANN. 5.650% 02/01/2045	28,631	27,218
	25,000.000		
655044AN5 NOBLE ENERGY INC CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.950% 08/15/2047	53,406	43,005
	50,000.000		
655044AJ4 NOBLE ENERGY INC CALLABLE NOTES FIXED 5.	SEMI-ANN. 5.050% 11/15/2044	41,013	34,455
	40,000.000		
655044AG0 NOBLE ENERGY INC CALLABLE NOTES FIXED 5.	SEMI-ANN. 5.250% 11/15/2043	62,273	53,258
	60,000.000		
655664AR1 NORDSTROM INC CALLABLE NOTES FIXED 5% 15	SEMI-ANN. 5.000% 01/15/2044	209,531	193,943
	225,000.000		
665772CQ0 NORTHERN STATES POWER CO/MN CALLABLE BON	SEMI-ANN. 3.600% 09/15/2047	110,314	105,094
	115,000.000		
666807BN1 NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	SEMI-ANN. 3.250% 01/15/2028	225,552	214,326
	230,000.000		
666807BH4 NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	SEMI-ANN. 4.750% 06/01/2043	51,782	50,547
	50,000.000		
668444AC6 NORTHWESTERN UNIVERSITY CALLABLE BOND FI	SEMI-ANN. 4.643% 12/01/2044	40,438	39,072
	35,000.000		
66989HAJ7 NOVARTIS CAPITAL CORP CALLABLE NOTES FIX	SEMI-ANN. 3.000% 11/20/2025	2,866,860	2,906,070
	3,000,000.000		
670346AQ8 NUCOR CORP CALLABLE NOTES FIXED 4.4% 01/	SEMI-ANN. 4.400% 05/01/2048	124,701	119,948
	125,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
62952EAB3 NYU LANGONE HOSPITALS CALLABLE NOTES FIX	SEMI-ANN. 5.750% 07/01/2043 55,000.000	68,892	66,348
675553AA9 OCHSNER CLINIC FOUNDATION CALLABLE BOND	SEMI-ANN. 5.897% 05/15/2045 50,000.000	61,095	60,538
678858BR1 OKLAHOMA GAS & ELECTRIC CO CALLABLE NOTE	SEMI-ANN. 4.150% 04/01/2047 50,000.000	54,017	48,370
68233JAH7 ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	SEMI-ANN. 5.250% 09/30/2040 40,000.000	47,969	45,654
68233JBF0 ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	SEMI-ANN. 4.100% 11/15/2048 80,000.000	79,922	78,874
682680AV5 ONEOK INC CALLABLE NOTES FIXED 5.2% 15/J	SEMI-ANN. 5.200% 07/15/2048 40,000.000	39,818	38,175
68389XBP9 ORACLE CORP CALLABLE NOTES FIXED 3.8% 15	SEMI-ANN. 3.800% 11/15/2037 275,000.000	276,779	258,047
68389XBH7 ORACLE CORP CALLABLE NOTES FIXED 3.85% 1	SEMI-ANN. 3.850% 07/15/2036 50,000.000	49,461	47,224
68389XBE4 ORACLE CORP CALLABLE NOTES FIXED 3.9% 15	SEMI-ANN. 3.900% 05/15/2035 80,000.000	79,521	76,578
68389XBJ3 ORACLE CORP CALLABLE NOTES FIXED 4% 15/J	SEMI-ANN. 4.000% 07/15/2046 40,000.000	40,944	37,324
68389XAM7 ORACLE CORP CALLABLE NOTES FIXED 5.375%	SEMI-ANN. 5.375% 07/15/2040 250,000.000	313,685	276,240
686514AF7 ORLANDO HEALTH OBLIGATED GROUP CALLABLE	SEMI-ANN. 4.089% 10/01/2048 85,000.000	84,912	81,009
695114CT3 PACIFICORP CALLABLE BOND FIXED 4.125% 15	SEMI-ANN. 4.125% 01/15/2049 45,000.000	44,899	44,284
693304AV9 PECO ENERGY CO CALLABLE BOND FIXED 3.7%	SEMI-ANN. 3.700% 09/15/2047 55,000.000	55,430	50,063
714295AA0 PERRIGO FINANCE UNLIMITED CO CALLABLE BO	SEMI-ANN. 4.900% 12/15/2044 60,000.000	60,610	49,634
71644EAG7 PETRO-CANADA CALLABLE NOTES FIXED 5.95% RATINGS: BAA2 BBB+	SEMI-ANN. 5.950% 05/15/2035 170,000.000	206,868	190,655

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
71644EAJ1 PETRO-CANADA CALLABLE NOTES FIXED 6.8% 1 RATINGS: BAA2 BBB+	SEMI-ANN. 6.800% 05/15/2038 110,000.000	147,020	127,966
71654QBX9 PETROLEOS MEXICANOS CALLABLE BOND FIXED	SEMI-ANN. 5.625% 01/23/2046 315,000.000	278,622	238,420
717081EJ8 PFIZER INC CALLABLE NOTES FIXED 4.1% 15/	SEMI-ANN. 4.100% 09/15/2038 165,000.000	165,073	165,351
717081EK5 PFIZER INC CALLABLE NOTES FIXED 4.2% 15/	SEMI-ANN. 4.200% 09/15/2048 190,000.000	190,209	192,009
717081DT7 PFIZER INC CALLABLE NOTES FIXED 5.6% 15/	SEMI-ANN. 5.600% 09/15/2040 60,000.000	70,836	72,839
718172AU3 PHILIP MORRIS INTERNATIONAL INC NOTES FI	SEMI-ANN. 3.875% 08/21/2042 75,000.000	72,959	64,520
723484AG6 PINNACLE WEST CAPITAL CORP CALLABLE NOTE	SEMI-ANN. 2.250% 11/30/2020 315,000.000	308,240	308,782
72650RBA9 PLAINS ALL AMERICAN PIPELINE LP / PAA FI	SEMI-ANN. 5.150% 06/01/2042 45,000.000	43,413	40,459
737679DE7 POTOMAC ELECTRIC POWER CO CALLABLE BOND	SEMI-ANN. 4.150% 03/15/2043 135,000.000	144,846	133,466
69351UAS2 PPL ELECTRIC UTILITIES CORP CALLABLE BON	SEMI-ANN. 4.125% 06/15/2044 20,000.000	20,392	19,846
69351UAU7 PPL ELECTRIC UTILITIES CORP CALLABLE BON	SEMI-ANN. 3.950% 06/01/2047 55,000.000	57,793	53,301
74251VAK8 PRINCIPAL FINANCIAL GROUP INC CALLABLE N	SEMI-ANN. 3.400% 05/15/2025 2,000,000.000	1,924,440	1,944,760
742718EZ8 PROCTER & GAMBLE CO/THE CALLABLE NOTES F	SEMI-ANN. 1.750% 10/25/2019 2,000,000.000	1,979,880	1,981,525
742718EV7 PROCTER & GAMBLE CO/THE CALLABLE NOTES F	SEMI-ANN. 2.850% 08/11/2027 2,000,000.000	1,880,520	1,917,083
743263AE5 PROGRESS ENERGY INC CALLABLE NOTES FIXED RATINGS: BAA2 BBB	SEMI-ANN. 7.750% 03/01/2031 1,500,000.000	1,949,640	1,984,402
743315AS2 PROGRESSIVE CORP/THE CALLABLE NOTES FIXE	SEMI-ANN. 4.125% 04/15/2047 175,000.000	184,058	170,291

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
743315AT0 PROGRESSIVE CORP/THE CALLABLE NOTES FIXE	SEMI-ANN. 4.200% 03/15/2048 30,000.000	30,206	29,679
74432QBN4 PRUDENTIAL FINANCIAL INC CALLABLE MEDIUM	SEMI-ANN. 6.625% 06/21/2040 60,000.000	74,884	73,279
74432QCA1 PRUDENTIAL FINANCIAL INC CALLABLE MEDIUM	SEMI-ANN. 4.600% 05/15/2044 55,000.000	56,579	55,068
744320BA9 PRUDENTIAL FINANCIAL INC CALLABLE NOTES	SEMI-ANN. 3.935% 12/07/2049 120,000.000	112,198	107,278
744448CN9 PUBLIC SERVICE CO OF COLORADO CALLABLE B	SEMI-ANN. 3.800% 06/15/2047 130,000.000	133,316	122,512
74456QBT2 PUBLIC SERVICE ELECTRIC & GAS CO CALLABL	SEMI-ANN. 3.600% 12/01/2047 90,000.000	88,877	82,474
74456QBV7 PUBLIC SERVICE ELECTRIC & GAS CO CALLABL	SEMI-ANN. 4.050% 05/01/2048 50,000.000	49,691	48,788
745332CH7 PUGET SOUND ENERGY INC CALLABLE BOND FIX	SEMI-ANN. 4.223% 06/15/2048 30,000.000	30,000	30,002
745332CG9 PUGET SOUND ENERGY INC CALLABLE BOND FIX	SEMI-ANN. 4.300% 05/20/2045 110,000.000	118,030	111,692
747525AR4 QUALCOMM INC CALLABLE NOTES FIXED 2.6% 3	SEMI-ANN. 2.600% 01/30/2023 1,000,000.000	960,000	960,130
75973QAA5 RENAISSANCERE FINANCE INC CALLABLE NOTES	SEMI-ANN. 3.450% 07/01/2027 2,025,000.000	1,895,542	1,925,471
761713BA3 REYNOLDS AMERICAN INC CALLABLE NOTES FIX	SEMI-ANN. 5.700% 08/15/2035 140,000.000	160,794	136,700
761713BB1 REYNOLDS AMERICAN INC CALLABLE NOTES FIX	SEMI-ANN. 5.850% 08/15/2045 65,000.000	71,944	60,387
774341AK7 ROCKWELL COLLINS INC CALLABLE NOTES FIXE	SEMI-ANN. 3.500% 03/15/2027 80,000.000	79,203	75,853
774341AL5 ROCKWELL COLLINS INC CALLABLE NOTES FIXE	SEMI-ANN. 4.350% 04/15/2047 65,000.000	64,074	60,083
780082AD5 ROYAL BANK OF CANADA MEDIUM TERM NOTE FI	SEMI-ANN. 4.650% 01/27/2026 4,150,000.000	4,222,713	4,272,052

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
78349AAB9 RWJ BARNABAS HEALTH INC CALLABLE BOND FI	SEMI-ANN. 3.949% 07/01/2046 25,000.000	23,936	23,493
78516FAC3 SABAL TRAIL TRANSMISSION LLC CALLABLE NO	SEMI-ANN. 4.832% 05/01/2048 90,000.000	89,899	87,827
797440BW3 SAN DIEGO GAS & ELECTRIC CO CALLABLE BON	SEMI-ANN. 4.150% 05/15/2048 125,000.000	124,150	121,704
80281LAG0 SANTANDER UK GROUP HOLDINGS PLC CALLABLE	SEMI-ANN. FLOATING 11/03/2028 160,000.000	152,170	144,624
822582BF8 SHELL INTERNATIONAL FINANCE BV CALLABLE	SEMI-ANN. 4.375% 05/11/2045 1,085,000.000	1,114,904	1,112,559
824348AQ9 SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	SEMI-ANN. 4.000% 12/15/2042 25,000.000	24,368	21,019
830505AV5 SKANDINAVISKA ENSKILDA BANKEN AB NOTES F	SEMI-ANN. 2.300% 03/11/2020 525,000.000	517,955	519,419
842400FW8 SOUTHERN CALIFORNIA EDISON CO CALLABLE B	SEMI-ANN. 3.900% 03/15/2043 115,000.000	109,309	104,502
842400GG2 SOUTHERN CALIFORNIA EDISON CO CALLABLE B	SEMI-ANN. 4.000% 04/01/2047 210,000.000	214,437	192,518
842434CQ3 SOUTHERN CALIFORNIA GAS CO CALLABLE BOND	SEMI-ANN. 2.600% 06/15/2026 900,000.000	832,932	844,326
842434CK6 SOUTHERN CALIFORNIA GAS CO CALLABLE BOND	SEMI-ANN. 3.750% 09/15/2042 100,000.000	99,061	92,938
001192AK9 SOUTHERN CO GAS CAPITAL CORP CALLABLE NO	SEMI-ANN. 4.400% 06/01/2043 40,000.000	40,456	37,954
8426EPAB4 SOUTHERN CO GAS CAPITAL CORP CALLABLE NO	SEMI-ANN. 3.950% 10/01/2046 50,000.000	48,445	43,731
842587CW5 SOUTHERN CO/THE CALLABLE NOTES FIXED 4.2	SEMI-ANN. 4.250% 07/01/2036 145,000.000	148,225	136,858
84265VAG0 SOUTHERN COPPER CORP CALLABLE NOTES FIXE	SEMI-ANN. 5.250% 11/08/2042 115,000.000	122,906	109,298
84265VAJ4 SOUTHERN COPPER CORP CALLABLE NOTES FIXE	SEMI-ANN. 5.875% 04/23/2045 275,000.000	311,725	280,957

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
84265VAA3 SOUTHERN COPPER CORP CALLABLE NOTES FIXE RATINGS: BAA2 BBB-	SEMI-ANN. 7.500% 07/27/2035 55,000.000	71,863	64,213
843646AU4 SOUTHERN POWER CO CALLABLE NOTES FIXED 4	SEMI-ANN. 4.950% 12/15/2046 110,000.000	113,897	102,573
843646AH3 SOUTHERN POWER CO CALLABLE NOTES FIXED 5	SEMI-ANN. 5.150% 09/15/2041 40,000.000	43,211	39,759
845437BR2 SOUTHWESTERN ELECTRIC POWER CO CALLABLE	SEMI-ANN. 4.100% 09/15/2028 135,000.000	135,155	134,730
845743BR3 SOUTHWESTERN PUBLIC SERVICE CO CALLABLE	SEMI-ANN. 3.700% 08/15/2047 35,000.000	34,838	31,648
85434VAA6 STANFORD HEALTH CARE CALLABLE BOND FIXED	SEMI-ANN. 3.795% 11/15/2048 90,000.000	88,508	86,355
855244AM1 STARBUCKS CORP CALLABLE NOTES FIXED 3.75	SEMI-ANN. 3.750% 12/01/2047 45,000.000	39,348	37,781
855244AH2 STARBUCKS CORP CALLABLE NOTES FIXED 4.3%	SEMI-ANN. 4.300% 06/15/2045 35,000.000	33,701	32,085
855244AS8 STARBUCKS CORP CALLABLE NOTES FIXED 4.5%	SEMI-ANN. 4.500% 11/15/2048 80,000.000	79,020	74,487
867229AD8 SUNCOR ENERGY INC CALLABLE NOTES FIXED 5 RATINGS: BAA2 BBB+	SEMI-ANN. 5.950% 12/01/2034 105,000.000	123,857	116,872
867229AE6 SUNCOR ENERGY INC CALLABLE NOTES FIXED 6 RATINGS: BAA2 BBB+	SEMI-ANN. 6.500% 06/15/2038 45,000.000	57,142	51,827
86765BAM1 SUNOCO LOGISTICS PARTNERS OPERATIONS LP	SEMI-ANN. 4.950% 01/15/2043 135,000.000	132,810	112,960
86765BAQ2 SUNOCO LOGISTICS PARTNERS OPERATIONS LP	SEMI-ANN. 5.350% 05/15/2045 140,000.000	136,569	123,920
86960BAJ1 SVENSKA HANDELSBANKEN AB MEDIUM TERM NOT	SEMI-ANN. 2.400% 10/01/2020 380,000.000	373,122	374,152
871829BH9 SYSCO CORP CALLABLE NOTES FIXED 4.45% 15	SEMI-ANN. 4.450% 03/15/2048 85,000.000	84,396	80,429
871829AY3 SYSCO CORP CALLABLE NOTES FIXED 4.85% 01	SEMI-ANN. 4.850% 10/01/2045 95,000.000	104,206	96,931

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
87612EBE5 TARGET CORP CALLABLE NOTES FIXED 2.5% 15	SEMI-ANN. 2.500% 04/15/2026 1,000,000.000	918,050	933,600
87612EBF2 TARGET CORP CALLABLE NOTES FIXED 3.625%	SEMI-ANN. 3.625% 04/15/2046 45,000.000	43,408	39,402
87612EBG0 TARGET CORP CALLABLE NOTES FIXED 3.9% 15	SEMI-ANN. 3.900% 11/15/2047 70,000.000	66,285	63,841
878091BD8 TEACHERS INSURANCE & ANNUITY ASSOCIATION	SEMI-ANN. 4.900% 09/15/2044 4,125,000.000	4,305,386	4,277,295
87938WAV5 TELEFONICA EMISIONES SA CALLABLE NOTES F	SEMI-ANN. 4.665% 03/06/2038 85,000.000	85,000	76,890
87938WAU7 TELEFONICA EMISIONES SA CALLABLE NOTES F	SEMI-ANN. 5.213% 03/08/2047 205,000.000	226,861	187,657
87938WAW3 TELEFONICA EMISIONES SA CALLABLE NOTES F	SEMI-ANN. 4.895% 03/06/2048 100,000.000	94,363	88,262
87971MBH5 TELUS CORP CALLABLE NOTES FIXED 4.6% 16/	SEMI-ANN. 4.600% 11/16/2048 60,000.000	59,180	59,476
882384AD2 TEXAS EASTERN TRANSMISSION LP CALLABLE N	SEMI-ANN. 3.500% 01/15/2028 60,000.000	59,028	56,365
882384AE0 TEXAS EASTERN TRANSMISSION LP CALLABLE N	SEMI-ANN. 4.150% 01/15/2048 30,000.000	29,260	26,701
891160MJ9 TORONTO-DOMINION BANK/THE CALLABLE NOTES	SEMI-ANN. FLOATING 09/15/2031 4,350,000.000	4,067,294	4,119,146
89114QBC1 TORONTO-DOMINION BANK/THE MEDIUM TERM NO	SEMI-ANN. 2.500% 12/14/2020 585,000.000	575,886	579,232
89346DAE7 TRANSALTA CORP 6.5% BDS 15/MAR/2040 USD1 RATINGS: BAA2 BBB	SEMI-ANN. 6.500% 03/15/2040 85,000.000	85,317	77,700
89352HAW9 TRANSCANADA PIPELINES LTD CALLABLE NOTES	SEMI-ANN. 4.250% 05/15/2028 130,000.000	129,912	128,744
89352HAX7 TRANSCANADA PIPELINES LTD CALLABLE NOTES	SEMI-ANN. 4.750% 05/15/2038 150,000.000	151,059	147,951
89417EAM1 TRAVELERS COS INC/THE CALLABLE NOTES FIX	SEMI-ANN. 4.000% 05/30/2047 105,000.000	108,375	100,537

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
89566EAD0 TRI-STATE GENERATION & TRANSMISSION ASSO	SEMI-ANN. 6.000% 06/15/2040 50,000.000	59,345	59,406
899043AA1 TUFTS UNIVERSITY CALLABLE BOND FIXED 5.0	SEMI-ANN. 5.017% 04/15/2112 40,000.000	44,621	42,622
906548CL4 UNION ELECTRIC CO CALLABLE NOTES FIXED 3	SEMI-ANN. 3.650% 04/15/2045 125,000.000	122,625	115,449
907818EM6 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN. 3.799% 10/01/2051 20,000.000	18,189	16,963
907818EC8 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN. 3.875% 02/01/2055 30,000.000	26,981	25,615
907818EY0 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN. 3.950% 09/10/2028 110,000.000	111,260	110,069
907818ER5 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN. 4.100% 09/15/2067 45,000.000	39,176	38,243
907818DP0 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN. 4.250% 04/15/2043 35,000.000	37,025	33,345
907818EV6 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN. 4.375% 09/10/2038 255,000.000	257,086	251,510
907818EX2 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN. 4.800% 09/10/2058 45,000.000	44,951	45,158
913017CA5 UNITED TECHNOLOGIES CORP CALLABLE BOND F	SEMI-ANN. 4.150% 05/15/2045 50,000.000	50,584	44,717
913017CW7 UNITED TECHNOLOGIES CORP CALLABLE NOTES	SEMI-ANN. 4.450% 11/16/2038 50,000.000	49,706	48,697
913017CX5 UNITED TECHNOLOGIES CORP CALLABLE NOTES	SEMI-ANN. 4.625% 11/16/2048 35,000.000	35,129	33,799
91324PDF6 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 3.750% 10/15/2047 60,000.000	59,689	54,544
91324PDL3 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 4.250% 06/15/2048 200,000.000	198,898	199,888
91324PCQ3 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 4.625% 07/15/2035 45,000.000	47,221	47,598

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
91324PBQ4 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 5.950% 02/15/2041 35,000.000	45,118	42,595
91412NBC3 UNIVERSITY OF CHICAGO/THE CALLABLE BOND	SEMI-ANN. 4.003% 10/01/2053 45,000.000	45,000	44,159
914748AA6 UNIVERSITY OF NOTRE DAME DU LAC CALLABLE	SEMI-ANN. 3.394% 02/15/2048 30,000.000	28,355	28,324
914886AB2 UNIVERSITY OF SOUTHERN CALIFORNIA CALLAB	SEMI-ANN. 3.028% 10/01/2039 55,000.000	50,387	49,875
91911TAH6 VALE OVERSEAS LTD CALLABLE NOTES FIXED 6 RATINGS: BAA2 BBB+	SEMI-ANN. 6.875% 11/21/2036 29,000.000	33,350	33,122
91911TAK9 VALE OVERSEAS LTD CALLABLE NOTES FIXED 6 RATINGS: BAA2 BBB+	SEMI-ANN. 6.875% 11/10/2039 60,000.000	74,946	69,300
91913YAV2 VALERO ENERGY CORP CALLABLE NOTES FIXED	SEMI-ANN. 4.350% 06/01/2028 60,000.000	59,947	58,239
92343VDU5 VERIZON COMMUNICATIONS INC CALLABLE BOND	SEMI-ANN. 5.250% 03/16/2037 175,000.000	184,715	182,292
92343VER1 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.329% 09/21/2028 240,000.000	239,566	240,986
92343VCQ5 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.400% 11/01/2034 30,000.000	28,742	28,914
92343VDR2 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.812% 03/15/2039 175,000.000	182,648	171,376
92343VCK8 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.862% 08/21/2046 65,000.000	65,276	63,880
92343VCM4 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 5.012% 08/21/2054 140,000.000	143,877	135,279
92343VCZ5 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.672% 03/15/2055 135,000.000	129,629	123,971
927804FU3 VIRGINIA ELECTRIC & POWER CO CALLABLE NO	SEMI-ANN. 3.150% 01/15/2026 2,025,000.000	1,946,774	1,962,318
927804FX7 VIRGINIA ELECTRIC & POWER CO CALLABLE NO	SEMI-ANN. 3.500% 03/15/2027 290,000.000	290,748	285,601

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
927804FZ2 VIRGINIA ELECTRIC & POWER CO CALLABLE NO	SEMI-ANN. 3.800% 04/01/2028 1,000,000.000	989,400	988,640
927804FY5 VIRGINIA ELECTRIC & POWER CO CALLABLE NO	SEMI-ANN. 3.800% 09/15/2047 55,000.000	54,381	50,751
92826CAF9 VISA INC CALLABLE NOTES FIXED 4.3% 14/DE	SEMI-ANN. 4.300% 12/14/2045 205,000.000	227,247	211,863
92857WBM1 VODAFONE GROUP PLC CALLABLE NOTES FIXED	SEMI-ANN. 5.250% 05/30/2048 125,000.000	125,555	117,355
92857WBL3 VODAFONE GROUP PLC CALLABLE NOTES FIXED	SEMI-ANN. 5.000% 05/30/2038 110,000.000	108,413	103,071
931142EK5 WALMART INC CALLABLE NOTES FIXED 3.4% 26	SEMI-ANN. 3.400% 06/26/2023 650,000.000	651,937	656,702
931142EE9 WALMART INC CALLABLE NOTES FIXED 3.7% 26	SEMI-ANN. 3.700% 06/26/2028 2,900,000.000	2,877,496	2,943,297
931142EB5 WALMART INC CALLABLE NOTES FIXED 3.95% 2	SEMI-ANN. 3.950% 06/28/2038 185,000.000	183,082	183,281
931142EC3 WALMART INC CALLABLE NOTES FIXED 4.05% 2	SEMI-ANN. 4.050% 06/29/2048 275,000.000	271,422	273,161
887317AU9 WARNER MEDIA LLC CALLABLE BOND FIXED 4.6	SEMI-ANN. 4.650% 06/01/2044 35,000.000	35,192	30,632
887317AL9 WARNER MEDIA LLC CALLABLE BOND FIXED 6.2	SEMI-ANN. 6.250% 03/29/2041 70,000.000	80,737	75,570
93884PDW7 WASHINGTON GAS LIGHT CO CALLABLE MEDIUM	SEMI-ANN. 3.796% 09/15/2046 75,000.000	75,089	69,617
94974BGL8 WELLS FARGO & CO MEDIUM TERM NOTE FIXED	SEMI-ANN. 4.300% 07/22/2027 3,125,000.000	3,088,344	3,073,969
94974BGE4 WELLS FARGO & CO MEDIUM TERM NOTE FIXED	SEMI-ANN. 4.650% 11/04/2044 130,000.000	132,537	122,382
94974BFP0 WELLS FARGO & CO MEDIUM TERM NOTE FIXED	SEMI-ANN. 5.375% 11/02/2043 50,000.000	59,460	52,179
94988J5L7 WELLS FARGO BANK NA MEDIUM TERM NOTE FIX	SEMI-ANN. 2.400% 01/15/2020 710,000.000	704,466	703,635

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
95040QAF1 WELLTOWER INC CALLABLE NOTES FIXED 4.95%	SEMI-ANN. 4.950% 09/01/2048 30,000.000	29,874	29,387
95101VAA7 WESLEYAN UNIVERSITY CALLABLE BOND FIXED	SEMI-ANN. 4.781% 07/01/2116 55,000.000	55,912	56,243
958254AJ3 WESTERN MIDSTREAM OPERATING LP CALLABLE	SEMI-ANN. 5.300% 03/01/2048 85,000.000	85,063	72,041
960413AS1 WESTLAKE CHEMICAL CORP CALLABLE NOTES FI	SEMI-ANN. 5.000% 08/15/2046 195,000.000	219,166	178,051
961214DC4 WESTPAC BANKING CORP NOTES FIXED 2.7% 19	SEMI-ANN. 2.700% 08/19/2026 1,026,000.000	933,342	945,192
961214CX9 WESTPAC BANKING CORP NOTES FIXED 2.85% 1	SEMI-ANN. 2.850% 05/13/2026 2,770,000.000	2,544,893	2,574,438
961548AV6 WESTROCK MWV LLC BOND FIXED 8.2% 15/JAN/ RATINGS: BA1 BBB	SEMI-ANN. 8.200% 01/15/2030 10,000.000	13,608	12,696
961548AY0 WESTROCK MWV LLC CALLABLE BOND FIXED 7.9 RATINGS: BA1 BBB	SEMI-ANN. 7.950% 02/15/2031 85,000.000	116,799	108,542
96926GAC7 WILLIAM MARSH RICE UNIVERSITY CALLABLE B	SEMI-ANN. 3.574% 05/15/2045 125,000.000	121,979	118,245
96949LAD7 WILLIAMS COS INC/THE CALLABLE NOTES FIXE	SEMI-ANN. 3.750% 06/15/2027 75,000.000	73,029	70,309
96950FAN4 WILLIAMS COS INC/THE CALLABLE NOTES FIXE	SEMI-ANN. 5.400% 03/04/2044 30,000.000	32,844	28,594
96950FAK0 WILLIAMS COS INC/THE CALLABLE NOTES FIXE	SEMI-ANN. 5.800% 11/15/2043 120,000.000	138,670	120,550
970648AH4 WILLIS NORTH AMERICA INC CALLABLE NOTES	SEMI-ANN. 5.050% 09/15/2048 75,000.000	74,735	71,412
970648AG6 WILLIS NORTH AMERICA INC CALLABLE NOTES	SEMI-ANN. 4.500% 09/15/2028 25,000.000	24,992	24,534
98978VAN3 ZOETIS INC CALLABLE NOTES FIXED 3.9% 20/	SEMI-ANN. 3.900% 08/20/2028 120,000.000	119,773	119,210
90131HBR5 21ST CENTURY FOX AMERICA INC BOND FIXED	SEMI-ANN. 7.750% 12/01/2045 20,000.000	30,916	29,364

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
90131HBK0 21ST CENTURY FOX AMERICA INC CALLABLE NO	SEMI-ANN. 6.150% 03/01/2037 120,000.000	154,775	147,191
90131HBL8 21ST CENTURY FOX AMERICA INC CALLABLE NO	SEMI-ANN. 6.650% 11/15/2037 110,000.000	146,311	144,839
90131HBN4 21ST CENTURY FOX AMERICA INC CALLABLE NO	SEMI-ANN. 7.850% 03/01/2039 50,000.000	74,803	71,710
90131HBP9 21ST CENTURY FOX AMERICA INC CALLABLE NO	SEMI-ANN. 6.900% 08/15/2039 105,000.000	145,992	137,992
90131HBQ7 21ST CENTURY FOX AMERICA INC CALLABLE NO	SEMI-ANN. 6.150% 02/15/2041 185,000.000	228,662	229,739
88579YAV3 3M CO CALLABLE MEDIUM TERM NOTE FIXED 2.	SEMI-ANN. 2.250% 09/19/2026 2,975,000.000	2,689,354	2,752,640
88579YBC4 3M CO CALLABLE MEDIUM TERM NOTE FIXED 3.	SEMI-ANN. 3.625% 09/14/2028 3,000,000.000	2,977,170	3,052,614
TOTAL CORPORATE DEBT INSTRUMENTS: ALL OTHER VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES -----		214,617,481	212,137,774
46699A9A6 JPMORGAN US GOVT MMKT FUND CAPITAL SHARE	MONTHLY VARIABLE 12/31/2049 6,792,418.570	6,792,419	6,792,419
TOTAL VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES GENERAL INVESTMENTS - OTHER =====		6,792,419	6,792,419
STATE AND MUNICIPAL SECURITIES -----			
02765UEK6 AMERICAN MUN PWR OHIO INC REV REV BDS	SEMI-ANN. 8.084% 02/15/2050 60,000.000	99,671	95,350
072024NV0 BAY AREA TOLL AUTH CALIF TOLL BRDG REV T	SEMI-ANN. 7.043% 04/01/2050 25,000.000	37,376	35,520
072024PY2 BAY AREA TOLL AUTH CALIF TOLL BRDG REV T	SEMI-ANN. 6.907% 10/01/2050 225,000.000	343,811	319,829

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
13063BJC7 CALIFORNIA ST GO BDS 01/DEC/2010 01/NOV/	SEMI-ANN. 7.600% 11/01/2040 300,000.000	470,013	436,863
13063A5G5 CALIFORNIA ST GO BDS 28/APR/2009 01/APR/	SEMI-ANN. 7.550% 04/01/2039 75,000.000	112,938	107,441
167486SD2 CITY OF CHICAGO IL BOND 24/MAR/2014 01/J	SEMI-ANN. 6.314% 01/01/2044 250,000.000	259,700	246,275
234667JL8 DALLAS CNTY TEX HOSP DIST LTD TAX BDS 20	SEMI-ANN. 5.621% 08/15/2044 45,000.000	55,072	54,464
235241LS3 DALLAS TEX AREA RAPID TRAN SALES TAX REV	SEMI-ANN. 5.999% 12/01/2044 80,000.000	104,410	103,767
235241LW4 DALLAS TEX AREA RAPID TRAN SALES TAX REV	SEMI-ANN. 5.022% 12/01/2048 35,000.000	41,702	40,784
254845JZ4 DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI	SEMI-ANN. 4.814% 10/01/2114 25,000.000	27,492	27,648
47770VAZ3 JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ	SEMI-ANN. 4.532% 01/01/2035 50,000.000	53,892	53,362
544646XZ0 LOS ANGELES CALIF UNI SCH DIST GO BDS 20	SEMI-ANN. 5.750% 07/01/2034 145,000.000	180,361	171,580
544646ZR6 LOS ANGELES CALIF UNI SCH DIST GO BDS 20	SEMI-ANN. 6.758% 07/01/2034 210,000.000	282,335	270,251
60636APP2 MISSOURI ST HEALTH & EDL FACS AUTH EDL F	SEMI-ANN. 3.652% 08/15/2057 180,000.000	173,358	169,938
646139W35 NEW JERSEY ST TPK AUTH TPK REV TPK REV B	SEMI-ANN. 7.414% 01/01/2040 290,000.000	431,029	408,610
64971M2G0 NEW YORK N Y CITY TRANSITIONAL FIN AUTH	SEMI-ANN. 5.767% 08/01/2036 300,000.000	361,881	358,278
64971M5L2 NEW YORK N Y CITY TRANSITIONAL FIN AUTH	SEMI-ANN. 5.572% 11/01/2038 75,000.000	91,483	87,942
64966HNV9 NEW YORK N Y GO BDS SUBSERIES A-2 15/OCT	SEMI-ANN. 5.206% 10/01/2031 45,000.000	51,297	51,021
64966JAR7 NEW YORK N Y GO BDS 2011 F-1 21/DEC/2010	SEMI-ANN. 6.271% 12/01/2037 70,000.000	91,893	88,110

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
649902ZQ9 NEW YORK ST DORM AUTH ST PERS INCOME TAX	SEMI-ANN. 5.628% 03/15/2039 140,000.000	169,863	166,202
66285WFB7 NORTH TEX TWY AUTH REV FIRST TIER REV BD	SEMI-ANN. 6.718% 01/01/2049 50,000.000	72,194	68,803
677704A65 OHIO UNIV GEN RCPTS ATHENS GEN RCPTS BDS	SEMI-ANN. 5.590% 12/01/2114 65,000.000	74,064	73,993
68607DNL5 OREGON ST DEPT TRANSN HWY USER TAX REV S	SEMI-ANN. 5.834% 11/15/2034 60,000.000	74,020	74,586
73358WXQ2 PORT AUTH N Y & N J CONSOLIDATED BDS 192	SEMI-ANN. 4.810% 10/15/2065 100,000.000	115,147	108,588
796253Z21 SAN ANTONIO TEX ELEC & GAS REV REV BDS 2	SEMI-ANN. 4.427% 02/01/2042 40,000.000	43,376	42,778
797400FN3 SAN DIEGO CNTY CALIF REGL TRANSN COMMN S	SEMI-ANN. 5.911% 04/01/2048 75,000.000	99,234	99,542
798170AN6 SAN JOSE CALIF REDEV AGY SUCCESSOR AGY T	SEMI-ANN. 3.375% 08/01/2034 45,000.000	42,882	42,357
882722VN8 TEXAS ST G O HWY IMPT BDS TEXAS TRNSP CO	SEMI-ANN. 4.681% 04/01/2040 35,000.000	39,964	39,268
88283LHU3 TEXAS TRANSN COMMN ST HWY FD REV REV BDS	SEMI-ANN. 5.178% 04/01/2030 145,000.000	167,905	164,707
913366EP1 UNIV CALIF REGTS MED CTR POOLED REV POOL	SEMI-ANN. 6.548% 05/15/2048 35,000.000	47,603	46,149
913366DF4 UNIV CALIF REGTS MED CTR POOLED REV REV	SEMI-ANN. 6.583% 05/15/2049 70,000.000	94,617	92,590
91412GHA6 UNIVERSITY CALIF REVS GEN REV BDS 2012 A	SEMI-ANN. 4.858% 05/15/2112 180,000.000	188,813	188,950
91412GDZ5 UNIVERSITY CALIF REVS REV BDS 2010F 30/S	SEMI-ANN. 5.946% 05/15/2045 60,000.000	75,980	74,509
915217WX7 UNIVERSITY VA UNIV REVS FEDERALLY TAXABL	SEMI-ANN. 4.179% 09/01/2117 130,000.000	126,915	126,549
TOTAL STATE AND MUNICIPAL SECURITIES		4,702,289	4,536,603

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
FOREIGN GOVERNMENT AND AGENCY SECURITIES			
045167AW3 ASIAN DEVELOPMENT BANK PUTABLE BOND FIXE	SEMI-ANN. 5.820% 06/16/2028 80,000.000	98,455	97,240
268317AL8 ELECTRICITE DE FRANCE SA BOND FIXED 6% 2	SEMI-ANN. 6.000% 01/22/2114 75,000.000	85,109	73,173
85771PAN2 EQUINOR ASA CALLABLE BOND FIXED 3.7% 01/	SEMI-ANN. 3.700% 03/01/2024 4,100,000.000	4,116,400	4,176,465
302154BY4 EXPORT-IMPORT BANK OF KOREA NOTES FIXED	SEMI-ANN. 3.250% 11/10/2025 3,600,000.000	3,420,252	3,493,044
302154CQ0 EXPORT-IMPORT BANK OF KOREA NOTES FIXED	SEMI-ANN. 3.000% 11/01/2022 1,000,000.000	977,100	985,580
4581X0CE6 INTER-AMERICAN DEVELOPMENT BANK BOND FIX	SEMI-ANN. 4.375% 01/24/2044 30,000.000	35,165	35,461
500630CL0 KOREA DEVELOPMENT BANK/THE BOND FIXED 2%	SEMI-ANN. 2.000% 09/12/2026 750,000.000	645,105	664,808
500630CP1 KOREA DEVELOPMENT BANK/THE NOTES FIXED 2	SEMI-ANN. 2.625% 02/27/2022 400,000.000	388,212	392,452
500630CG1 KOREA DEVELOPMENT BANK/THE NOTES FIXED 3	SEMI-ANN. 3.375% 09/16/2025 500,000.000	479,415	491,555
500630BX5 KOREA DEVELOPMENT BANK/THE NOTES FIXED 3	SEMI-ANN. 3.000% 09/14/2022 452,000.000	441,279	447,471
50065WAG1 KOREA NATIONAL OIL CORP MEDIUM TERM NOTE	SEMI-ANN. 3.250% 07/10/2024 441,000.000	423,395	432,162
50066PAD2 KOREA NATIONAL OIL CORP MEDIUM TERM NOTE	SEMI-ANN. 2.500% 10/24/2026 664,000.000	587,149	605,229
50065WAK2 KOREA NATIONAL OIL CORP NOTES FIXED 3.25	SEMI-ANN. 3.250% 10/01/2025 150,000.000	141,617	145,025
71654QCL4 PETROLEOS MEXICANOS CALLABLE BOND FIXED	SEMI-ANN. 6.350% 02/12/2048 255,000.000	229,263	203,108
71654QBR2 PETROLEOS MEXICANOS CALLABLE BOND FIXED	SEMI-ANN. 6.375% 01/23/2045 55,000.000	55,000	44,275

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
71654QCG5 PETROLEOS MEXICANOS CALLABLE BOND FIXED	SEMI-ANN. 6.500% 03/13/2027 75,000.000	77,175	70,500
71654QAZ5 PETROLEOS MEXICANOS CALLABLE BOND FIXED	SEMI-ANN. 6.500% 06/02/2041 100,000.000	94,133	82,800
748148PD9 PROVINCE OF QUEBEC CANADA BOND FIXED 7.1	SEMI-ANN. 7.125% 02/09/2024 2,500,000.000	2,932,600	2,975,600
748148QR7 PROVINCE OF QUEBEC CANADA BOND FIXED 7.5	SEMI-ANN. 7.500% 09/15/2029 270,000.000	378,751	374,641
195325CU7 REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	SEMI-ANN. 5.000% 06/15/2045 20,000.000	19,053	18,975
50064FAP9 REPUBLIC OF KOREA BOND FIXED 3.5% 20/SEP	SEMI-ANN. 3.500% 09/20/2028 200,000.000	198,798	200,855
50064FAK0 REPUBLIC OF KOREA BOND FIXED 3.875% 11/S	SEMI-ANN. 3.875% 09/11/2023 250,000.000	254,163	256,660
50064FAN4 REPUBLIC OF KOREA BOND FIXED 3.875% 20/S	SEMI-ANN. 3.875% 09/20/2048 95,000.000	95,205	94,009
698299AW4 REPUBLIC OF PANAMA BOND FIXED 6.7% 26/JA	SEMI-ANN. 6.700% 01/26/2036 140,000.000	174,125	170,800
698299BH6 REPUBLIC OF PANAMA CALLABLE BOND FIXED 4	SEMI-ANN. 4.500% 04/16/2050 180,000.000	176,463	171,675
698299AK0 REPUBLIC OF PANAMA PUTABLE BOND FIXED 9.	SEMI-ANN. 9.375% 04/01/2029 90,000.000	133,493	125,550
718286CB1 REPUBLIC OF THE PHILIPPINES BOND FIXED 3	SEMI-ANN. 3.700% 02/02/2042 245,000.000	237,744	231,688
718286BG1 REPUBLIC OF THE PHILIPPINES BOND FIXED 6	SEMI-ANN. 6.375% 10/23/2034 185,000.000	242,995	231,953
74727PAY7 STATE OF QATAR CALLABLE BOND FIXED 5.103	SEMI-ANN. 5.103% 04/23/2048 5,000,000.000	5,186,500	5,251,250
91087BAC4 UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN. 4.150% 03/28/2027 440,000.000	432,649	425,440
91086QBF4 UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN. 4.600% 01/23/2046 75,000.000	71,857	66,413

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
91086QBB3 UNITED MEXICAN STATES CALLABLE MEDIUM TE	SEMI-ANN. 4.750% 03/08/2044 90,000.000	86,002	81,675
91086QAN8 UNITED MEXICAN STATES MEDIUM TERM NOTE F	SEMI-ANN. 7.500% 04/08/2033 35,000.000	46,585	42,875
TOTAL FOREIGN GOVERNMENT AND AGENCY SECURITIES		22,961,203	23,160,406
TOTAL GENERAL INVESTMENTS - OTHER		27,663,492	27,697,009
		=====	=====
TOTAL GENERAL INVESTMENTS		317,497,297	314,999,560
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IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
OTHER LIABILITIES			

FUTURES CONTRACTS			

WNH9COS	US ULTRA BOND CBT BOND 20/MAR/2019 WNH9 EXPIRES 03/20/2019 SIZE 100,000.0 (15.000)	0	(72,680)
TOTAL FUTURES CONTRACTS BEFORE CASH FLOWS		0	(72,680)
TOTAL CASH FLOWS ON FUTURES CONTRACTS			(63,774)
TOTAL FUTURES CONTRACTS NET OF CASH FLOWS			(8,906)
TOTAL OTHER LIABILITIES		0	(8,906)
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IDENTITY OF ISSUE, BORROWER, LESSOR CORPORATE DEBT INSTRUMENTS -----	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
002824BB5 ABBOTT LABORATORIES CALLABLE NOTES FIXED	SEMI-ANN. 2.950% 03/15/2025 195,000.000	(188,263)	185,380
009279AA8 AIRBUS SE CALLABLE NOTES FIXED 3.15% 10/	SEMI-ANN. 3.150% 04/10/2027 140,000.000	(137,052)	136,549
01626PAH9 ALIMENTATION COUCHE-TARD INC CALLABLE NO	SEMI-ANN. 3.550% 07/26/2027 125,000.000	(122,758)	120,924
00507UAT8 ALLERGAN FUNDING SCS CALLABLE NOTES FIXE	SEMI-ANN. 4.550% 03/15/2035 205,000.000	(214,563)	195,903
00507UAU5 ALLERGAN FUNDING SCS CALLABLE NOTES FIXE	SEMI-ANN. 4.750% 03/15/2045 80,000.000	(82,158)	79,050
00507UAH4 ALLERGAN FUNDING SCS CALLABLE NOTES FIXE	SEMI-ANN. 4.850% 06/15/2044 125,000.000	(133,831)	123,192
020002BD2 ALLSTATE CORP/THE CALLABLE BOND FIXED 3.	SEMI-ANN. 3.280% 12/15/2026 90,000.000	(89,785)	87,384
020002BA8 ALLSTATE CORP/THE CALLABLE NOTES FIXED 4	SEMI-ANN. 4.500% 06/15/2043 40,000.000	(43,692)	41,619
02209SAV5 ALTRIA GROUP INC CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.875% 09/16/2046 210,000.000	(203,074)	191,538
023135BD7 AMAZON.COM INC CALLABLE NOTES FIXED 3.87	SEMI-ANN. 3.875% 08/22/2037 70,000.000	(71,001)	69,630
023135BG0 AMAZON.COM INC CALLABLE NOTES FIXED 4.05	SEMI-ANN. 4.050% 08/22/2047 95,000.000	(94,833)	94,393
023135BK1 AMAZON.COM INC CALLABLE NOTES FIXED 4.25	SEMI-ANN. 4.250% 08/22/2057 15,000.000	(15,270)	15,074
023135BM7 AMAZON.COM INC CALLABLE NOTES FIXED 4.25	SEMI-ANN. 4.250% 08/22/2057 75,000.000	(76,348)	75,105
023135AQ9 AMAZON.COM INC CALLABLE NOTES FIXED 4.95	SEMI-ANN. 4.950% 12/05/2044 25,000.000	(28,143)	28,204
02364WAW5 AMERICA MOVIL SAB DE CV CALLABLE NOTES F	SEMI-ANN. 6.125% 03/30/2040 30,000.000	(36,363)	36,230

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
025816BF5 AMERICAN EXPRESS CO NOTES FIXED 4.05% 03	SEMI-ANN. 4.050% 12/03/2042 55,000.000	(57,222)	54,319
026874DB0 AMERICAN INTERNATIONAL GROUP INC CALLABL	SEMI-ANN. 4.375% 01/15/2055 110,000.000	(107,396)	99,376
035242AM8 ANHEUSER-BUSCH INBEV FINANCE INC CALLABL	SEMI-ANN. 4.700% 02/01/2036 55,000.000	(56,109)	56,109
035242AN6 ANHEUSER-BUSCH INBEV FINANCE INC CALLABL	SEMI-ANN. 4.900% 02/01/2046 340,000.000	(378,289)	350,420
035240AN0 ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	SEMI-ANN. 4.600% 04/15/2048 560,000.000	(556,536)	555,818
00185AAG9 AON PLC CALLABLE NOTES FIXED 4.6% 14/JUN	SEMI-ANN. 4.600% 06/14/2044 35,000.000	(37,525)	34,898
037833BH2 APPLE INC CALLABLE NOTES FIXED 4.375% 13	SEMI-ANN. 4.375% 05/13/2045 65,000.000	(71,508)	67,770
00206RDJ8 AT&T INC CALLABLE NOTES FIXED 4.5% 09/MA	SEMI-ANN. 4.500% 03/09/2048 485,000.000	(452,743)	432,235
00206RCP5 AT&T INC CALLABLE NOTES FIXED 4.5% 15/MA	SEMI-ANN. 4.500% 05/15/2035 35,000.000	(32,296)	33,204
00206REN8 AT&T INC CALLABLE NOTES FIXED 4.9% 14/AU	SEMI-ANN. 4.900% 08/14/2037 135,000.000	(135,914)	136,080
00206REP3 AT&T INC CALLABLE NOTES FIXED 5.15% 14/F	SEMI-ANN. 5.150% 02/14/2050 585,000.000	(594,822)	584,578
05348EBE8 AVALONBAY COMMUNITIES INC CALLABLE MEDIU	SEMI-ANN. 4.350% 04/15/2048 55,000.000	(54,898)	54,887
11041RAL2 BAE SYSTEMS FINANCE INC CALLABLE BOND FI	SEMI-ANN. 7.500% 07/01/2027 140,000.000	(181,377)	179,827
06051GGF0 BANK OF AMERICA CORP CALLABLE MEDIUM TER	SEMI-ANN. FLOATING 01/20/2028 105,000.000	(106,545)	105,251
06051GHA0 BANK OF AMERICA CORP CALLABLE NOTES VARI	SEMI-ANN. FLOATING 01/23/2049 155,000.000	(154,027)	147,371
06738EBD6 BARCLAYS PLC CALLABLE MEDIUM TERM NOTE V	SEMI-ANN. FLOATING 05/16/2029 220,000.000	(221,465)	219,407

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
05526DBA2 BAT CAPITAL CORP CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.557% 08/15/2027 60,000.000	(57,080)	56,213
05526DBC8 BAT CAPITAL CORP CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.390% 08/15/2037 35,000.000	(36,214)	34,286
05526DBE4 BAT CAPITAL CORP CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.540% 08/15/2047 370,000.000	(372,997)	352,664
075896AC4 BED BATH & BEYOND INC CALLABLE NOTES FIX	SEMI-ANN. 5.165% 08/01/2044 70,000.000	(60,438)	51,297
59562VAP2 BERKSHIRE HATHAWAY ENERGY CO CALLABLE BO	SEMI-ANN. 5.950% 05/15/2037 20,000.000	(24,849)	24,521
084659AN1 BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO	SEMI-ANN. 3.800% 07/15/2048 65,000.000	(64,499)	62,148
084670BK3 BERKSHIRE HATHAWAY INC CALLABLE NOTES FI	SEMI-ANN. 4.500% 02/11/2043 45,000.000	(50,643)	46,786
101137AS6 BOSTON SCIENTIFIC CORP CALLABLE NOTES FI	SEMI-ANN. 4.000% 03/01/2028 60,000.000	(59,848)	59,109
118230AM3 BUCKEYE PARTNERS LP CALLABLE NOTES FIXED	SEMI-ANN. 5.850% 11/15/2043 100,000.000	(107,601)	104,469
12189LBC4 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 4.050% 06/15/2048 75,000.000	(75,159)	75,069
134429BH1 CAMPBELL SOUP CO CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.800% 03/15/2048 80,000.000	(79,622)	70,653
136375CP5 CANADIAN NATIONAL RAILWAY CO CALLABLE NO	SEMI-ANN. 3.650% 02/03/2048 160,000.000	(154,919)	151,607
151020BB9 CELGENE CORP CALLABLE NOTES FIXED 3.9% 2	SEMI-ANN. 3.900% 02/20/2028 215,000.000	(211,695)	209,630
151020AU8 CELGENE CORP CALLABLE NOTES FIXED 5% 15/	SEMI-ANN. 5.000% 08/15/2045 40,000.000	(41,692)	39,904
161175AZ7 CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN. 6.384% 10/23/2035 75,000.000	(81,524)	82,141
161175BA1 CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN. 6.484% 10/23/2045 95,000.000	(110,692)	101,358

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
161175BC7 CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN. 6.834% 10/23/2055 20,000.000	(22,781)	22,173
161175BK9 CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN. 4.200% 03/15/2028 165,000.000	(162,258)	156,606
161175BL7 CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN. 5.375% 05/01/2047 205,000.000	(204,043)	190,693
161175BM5 CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN. 5.375% 04/01/2038 205,000.000	(202,924)	199,075
161175BN3 CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN. 5.750% 04/01/2048 115,000.000	(115,150)	116,965
171340AN2 CHURCH & DWIGHT CO INC CALLABLE NOTES FI	SEMI-ANN. 3.150% 08/01/2027 90,000.000	(87,284)	84,116
171340AL6 CHURCH & DWIGHT CO INC CALLABLE NOTES FI	SEMI-ANN. 3.950% 08/01/2047 135,000.000	(130,923)	122,626
40573LAW6 CIGNA CORP CALLABLE NOTES FIXED 4.9% 15/	SEMI-ANN. 4.900% 12/15/2048 130,000.000	(129,708)	129,403
17252MAN0 CINTAS CORP NO 2 CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.700% 04/01/2027 230,000.000	(232,963)	226,578
172967LD1 CITIGROUP INC CALLABLE NOTES VARIABLE 10	SEMI-ANN. FLOATING 01/10/2028 185,000.000	(187,143)	180,150
172967LW9 CITIGROUP INC CALLABLE NOTES VARIABLE 23	SEMI-ANN. FLOATING 04/23/2029 215,000.000	(214,011)	211,190
172967KR1 CITIGROUP INC NOTES FIXED 4.75% 18/MAY/2	SEMI-ANN. 4.750% 05/18/2046 140,000.000	(149,472)	139,837
172967EW7 CITIGROUP INC NOTES FIXED 8.125% 15/JUL/	SEMI-ANN. 8.125% 07/15/2039 30,000.000	(42,835)	43,209
191241AF5 COCA-COLA FEMSA SAB DE CV CALLABLE NOTES	SEMI-ANN. 5.250% 11/26/2043 55,000.000	(65,148)	62,122
20030NCH2 COMCAST CORP CALLABLE NOTES FIXED 3.55%	SEMI-ANN. 3.550% 05/01/2028 105,000.000	(104,736)	103,567
20030NCK5 COMCAST CORP CALLABLE NOTES FIXED 4% 01/	SEMI-ANN. 4.000% 03/01/2048 85,000.000	(83,234)	77,909

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
2027A0JN0 COMMONWEALTH BANK OF AUSTRALIA MEDIUM TE	SEMI-ANN. 3.900% 07/12/2047 65,000.000	(63,616)	61,788
20605PAK7 CONCHO RESOURCES INC CALLABLE NOTES FIXE	SEMI-ANN. 4.300% 08/15/2028 75,000.000	(74,745)	75,062
20826FAR7 CONOCOPHILLIPS CO CALLABLE NOTES FIXED 5	SEMI-ANN. 5.950% 03/15/2046 25,000.000	(31,587)	31,221
21036PAQ1 CONSTELLATION BRANDS INC CALLABLE NOTES	SEMI-ANN. 3.700% 12/06/2026 190,000.000	(191,490)	183,726
126408HK2 CSX CORP CALLABLE NOTES FIXED 4.3% 01/MA	SEMI-ANN. 4.300% 03/01/2048 385,000.000	(377,708)	375,870
126650CX6 CVS HEALTH CORP CALLABLE NOTES FIXED 4.3	SEMI-ANN. 4.300% 03/25/2028 940,000.000	(929,240)	932,957
25272KAR4 DELL INTERNATIONAL LLC / EMC CORP CALLAB	SEMI-ANN. 8.350% 07/15/2046 25,000.000	(30,060)	30,849
256677AF2 DOLLAR GENERAL CORP CALLABLE NOTES FIXED	SEMI-ANN. 4.125% 05/01/2028 60,000.000	(60,299)	59,299
25746UCC1 DOMINION ENERGY INC CALLABLE NOTES FIXED	SEMI-ANN. 4.700% 12/01/2044 150,000.000	(163,331)	159,774
26442CAN4 DUKE ENERGY CAROLINAS LLC CALLABLE BOND	SEMI-ANN. 4.000% 09/30/2042 160,000.000	(168,298)	151,531
341099CR8 DUKE ENERGY FLORIDA LLC CALLABLE BOND FI	SEMI-ANN. 3.850% 11/15/2042 45,000.000	(44,406)	41,414
26444HAF8 DUKE ENERGY FLORIDA LLC CALLABLE BOND FI	SEMI-ANN. 4.200% 07/15/2048 185,000.000	(185,956)	180,016
26442UAG9 DUKE ENERGY PROGRESS LLC CALLABLE BOND F	SEMI-ANN. 3.700% 09/01/2028 185,000.000	(184,965)	185,578
144141DB1 DUKE ENERGY PROGRESS LLC CALLABLE BOND F	SEMI-ANN. 4.100% 05/15/2042 130,000.000	(134,633)	124,306
29273RBJ7 ENERGY TRANSFER OPERATING LP CALLABLE NO	SEMI-ANN. 6.125% 12/15/2045 65,000.000	(64,974)	69,437
29278NAE3 ENERGY TRANSFER OPERATING LP CALLABLE NO	SEMI-ANN. 6.000% 06/15/2048 65,000.000	(64,285)	64,568

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
29336UAC1 ENLINK MIDSTREAM PARTNERS LP CALLABLE NO	SEMI-ANN. 5.600% 04/01/2044 100,000.000	(107,208)	86,351
29336UAD9 ENLINK MIDSTREAM PARTNERS LP CALLABLE NO	SEMI-ANN. 5.050% 04/01/2045 110,000.000	(109,654)	98,635
29379VAG8 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 6.125% 10/15/2039 55,000.000	(68,302)	66,854
85771PAC6 EQUINOR ASA CALLABLE BOND FIXED 5.1% 17/	SEMI-ANN. 5.100% 08/17/2040 90,000.000	(106,588)	104,003
26884ABB8 ERP OPERATING LP CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.500% 07/01/2044 60,000.000	(63,726)	62,689
30231GAW2 EXXON MOBIL CORP CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.114% 03/01/2046 110,000.000	(113,852)	112,344
31428XBQ8 FEDEX CORP CALLABLE NOTES FIXED 4.05% 15	SEMI-ANN. 4.050% 02/15/2048 65,000.000	(60,188)	59,342
31428XBG0 FEDEX CORP CALLABLE NOTES FIXED 4.55% 01	SEMI-ANN. 4.550% 04/01/2046 105,000.000	(103,787)	103,610
341081FQ5 FLORIDA POWER & LIGHT CO CALLABLE BOND F	SEMI-ANN. 3.950% 03/01/2048 100,000.000	(99,460)	98,843
345370CS7 FORD MOTOR CO CALLABLE NOTES FIXED 5.291	SEMI-ANN. 5.291% 12/08/2046 170,000.000	(173,807)	164,468
369604BH5 GENERAL ELECTRIC CO CALLABLE NOTES FIXED	SEMI-ANN. 4.500% 03/11/2044 35,000.000	(34,254)	34,368
36962G3P7 GENERAL ELECTRIC CO MEDIUM TERM NOTE FIX	SEMI-ANN. 5.875% 01/14/2038 65,000.000	(78,211)	76,031
370334CG7 GENERAL MILLS INC CALLABLE NOTES FIXED 4	SEMI-ANN. 4.200% 04/17/2028 80,000.000	(79,838)	79,108
373334JS1 GEORGIA POWER CO CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.750% 09/01/2040 140,000.000	(153,615)	141,463
373334JR3 GEORGIA POWER CO CALLABLE NOTES FIXED 5.	SEMI-ANN. 5.400% 06/01/2040 60,000.000	(69,952)	70,222
38141GWV2 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN. FLOATING 04/23/2029 515,000.000	(515,230)	502,164

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
38141GCU6 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN. 6.125% 02/15/2033 45,000.000	(55,203)	52,710
401378AC8 GUARDIAN LIFE INSURANCE CO OF AMERICA/TH	SEMI-ANN. 4.850% 01/24/2077 45,000.000	(48,196)	44,971
406216BK6 HALLIBURTON CO CALLABLE NOTES FIXED 5% 1	SEMI-ANN. 5.000% 11/15/2045 140,000.000	(155,567)	152,723
42809HAC1 HESS CORP CALLABLE BOND FIXED 6% 15/JAN/	SEMI-ANN. 6.000% 01/15/2040 95,000.000	(105,072)	99,186
42824CAY5 HEWLETT PACKARD ENTERPRISE CO CALLABLE N	SEMI-ANN. FLOATING 10/15/2045 35,000.000	(36,489)	36,345
437076BS0 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN. 3.900% 06/15/2047 75,000.000	(73,516)	71,819
404280BT5 HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	SEMI-ANN. FLOATING 06/19/2029 100,000.000	(100,398)	100,780
404280AQ2 HSBC HOLDINGS PLC NOTES FIXED 5.25% 14/M	SEMI-ANN. 5.250% 03/14/2044 95,000.000	(105,263)	99,963
404280AH2 HSBC HOLDINGS PLC NOTES FIXED 6.5% 15/SE	SEMI-ANN. 6.500% 09/15/2037 105,000.000	(135,720)	131,350
458140BG4 INTEL CORP CALLABLE NOTES FIXED 3.734% 0	SEMI-ANN. 3.734% 12/08/2047 40,000.000	(37,212)	37,310
459200HF1 INTERNATIONAL BUSINESS MACHINES CORP CAL	SEMI-ANN. 4.000% 06/20/2042 55,000.000	(56,657)	53,646
460146CS0 INTERNATIONAL PAPER CO CALLABLE NOTES FI	SEMI-ANN. 4.350% 08/15/2048 85,000.000	(87,591)	77,741
478160BK9 JOHNSON & JOHNSON CALLABLE NOTES FIXED 4	SEMI-ANN. 4.500% 12/05/2043 45,000.000	(51,626)	50,103
478160AT1 JOHNSON & JOHNSON CALLABLE NOTES FIXED 5	SEMI-ANN. 5.850% 07/15/2038 40,000.000	(51,718)	50,528
478375AS7 JOHNSON CONTROLS INTERNATIONAL PLC CALLA	SEMI-ANN. 5.125% 09/14/2045 40,000.000	(46,953)	43,863
46647PAA4 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. FLOATING 02/22/2048 240,000.000	(252,678)	239,110

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
46647PAR7 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. FLOATING 04/23/2029 120,000.000	(120,000)	118,540
485170BB9 KANSAS CITY SOUTHERN CALLABLE NOTES FIXE	SEMI-ANN. 4.700% 05/01/2048 75,000.000	(73,204)	74,634
487836BW7 KELLOGG CO CALLABLE NOTES FIXED 4.3% 15/	SEMI-ANN. 4.300% 05/15/2028 95,000.000	(94,601)	95,634
565122AG3 KEURIG DR PEPPER INC CALLABLE NOTES FIXE	SEMI-ANN. 5.085% 05/25/2048 125,000.000	(125,000)	125,430
524901AR6 LEGG MASON INC CALLABLE NOTES FIXED 5.62	SEMI-ANN. 5.625% 01/15/2044 40,000.000	(43,937)	40,973
539830BL2 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN. 4.700% 05/15/2046 75,000.000	(78,239)	79,668
548661DN4 LOWE'S COS INC CALLABLE NOTES FIXED 3.7%	SEMI-ANN. 3.700% 04/15/2046 40,000.000	(36,956)	36,695
548661CX3 LOWE'S COS INC CALLABLE NOTES FIXED 4.65	SEMI-ANN. 4.650% 04/15/2042 30,000.000	(33,210)	31,268
55616XAC1 MACY'S RETAIL HOLDINGS INC CALLABLE BOND	SEMI-ANN. 7.000% 02/15/2028 75,000.000	(80,336)	82,157
314275AC2 MACY'S RETAIL HOLDINGS INC CALLABLE NOTE	SEMI-ANN. 6.375% 03/15/2037 125,000.000	(125,334)	125,310
565849AM8 MARATHON OIL CORP CALLABLE NOTES FIXED 5	SEMI-ANN. 5.200% 06/01/2045 70,000.000	(73,190)	74,158
565849AE6 MARATHON OIL CORP CALLABLE NOTES FIXED 6	SEMI-ANN. 6.600% 10/01/2037 80,000.000	(99,025)	95,919
571748BC5 MARSH & MCLENNAN COS INC CALLABLE NOTES	SEMI-ANN. 4.350% 01/30/2047 45,000.000	(49,053)	45,749
571748BD3 MARSH & MCLENNAN COS INC CALLABLE NOTES	SEMI-ANN. 4.200% 03/01/2048 45,000.000	(44,559)	43,686
57636QAH7 MASTERCARD INC CALLABLE NOTES FIXED 3.8%	SEMI-ANN. 3.800% 11/21/2046 65,000.000	(65,686)	63,582
585055BT2 MEDTRONIC INC CALLABLE NOTES FIXED 4.375	SEMI-ANN. 4.375% 03/15/2035 70,000.000	(73,108)	72,566

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
59151KAJ7 METHANEX CORP CALLABLE NOTES FIXED 5.65%	SEMI-ANN. 5.650% 12/01/2044 35,000.000	(35,821)	33,730
59156RBD9 METLIFE INC CALLABLE NOTES FIXED 4.125%	SEMI-ANN. 4.125% 08/13/2042 60,000.000	(58,912)	57,810
59156RBR8 METLIFE INC CALLABLE NOTES FIXED 4.6% 13	SEMI-ANN. 4.600% 05/13/2046 105,000.000	(111,118)	108,049
594918BU7 MICROSOFT CORP CALLABLE NOTES FIXED 3.95	SEMI-ANN. 3.950% 08/08/2056 380,000.000	(395,632)	377,761
594918CB8 MICROSOFT CORP CALLABLE NOTES FIXED 4.5%	SEMI-ANN. 4.500% 02/06/2057 75,000.000	(85,241)	82,976
606822AV6 MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	SEMI-ANN. 3.961% 03/02/2028 210,000.000	(210,378)	210,045
60687YAR0 MIZUHO FINANCIAL GROUP INC NOTES FIXED 4	SEMI-ANN. 4.018% 03/05/2028 155,000.000	(155,025)	155,582
61744YAP3 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN. FLOATING 01/24/2029 455,000.000	(455,596)	444,652
61746BEG7 MORGAN STANLEY CALLABLE NOTES FIXED 4.37	SEMI-ANN. 4.375% 01/22/2047 250,000.000	(255,684)	245,835
623115AD4 MOUNT SINAI HOSPITALS GROUP INC CALLABLE	SEMI-ANN. 3.981% 07/01/2048 25,000.000	(23,991)	23,727
651229AX4 NEWELL BRANDS INC CALLABLE NOTES FIXED 5	SEMI-ANN. 5.375% 04/01/2036 140,000.000	(144,582)	138,487
651229AY2 NEWELL BRANDS INC CALLABLE NOTES FIXED 5	SEMI-ANN. 5.500% 04/01/2046 250,000.000	(286,190)	243,405
654106AG8 NIKE INC CALLABLE NOTES FIXED 3.375% 01/	SEMI-ANN. 3.375% 11/01/2046 165,000.000	(153,617)	146,688
65473QBB8 NISOURCE FINANCE CORP CALLABLE NOTES FIX	SEMI-ANN. 5.250% 02/15/2043 20,000.000	(21,819)	21,879
666807BP6 NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	SEMI-ANN. 4.030% 10/15/2047 295,000.000	(297,250)	278,144
67021CAM9 NSTAR ELECTRIC CO CALLABLE BOND FIXED 3.	SEMI-ANN. 3.200% 05/15/2027 100,000.000	(99,559)	95,899

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
670346AN5 NUCOR CORP CALLABLE NOTES FIXED 5.2% 01/	SEMI-ANN. 5.200% 08/01/2043 30,000.000	(35,396)	33,984
68389XBG9 ORACLE CORP CALLABLE NOTES FIXED 4.375%	SEMI-ANN. 4.375% 05/15/2055 40,000.000	(43,354)	38,927
68389XBQ7 ORACLE CORP CALLABLE NOTES FIXED 4% 15/N	SEMI-ANN. 4.000% 11/15/2047 360,000.000	(364,073)	354,395
68784CAD4 OSCAR US FUNDING TRUST VIII LLC 2018-1A	MONTHLY 3.230% 05/10/2022 400,000.000	(399,968)	397,375
694308HHA PACIFIC GAS & ELECTRIC CO CALLABLE NOTES	SEMI-ANN. 4.750% 02/15/2044 340,000.000	(360,400)	328,653
694308HWA PACIFIC GAS & ELECTRIC CO CALLABLE NOTES	SEMI-ANN. 3.300% 12/01/2027 115,000.000	(109,837)	105,096
717081ED1 PFIZER INC CALLABLE NOTES FIXED 4.125% 1	SEMI-ANN. 4.125% 12/15/2046 230,000.000	(236,904)	230,987
717081DE0 PFIZER INC CALLABLE NOTES FIXED 4.3% 15/	SEMI-ANN. 4.300% 06/15/2043 30,000.000	(31,067)	31,066
718172BL2 PHILIP MORRIS INTERNATIONAL INC NOTES FI	SEMI-ANN. 4.250% 11/10/2044 30,000.000	(30,320)	29,880
747525AV5 QUALCOMM INC CALLABLE NOTES FIXED 4.3% 2	SEMI-ANN. 4.300% 05/20/2047 100,000.000	(96,077)	91,886
747525AJ2 QUALCOMM INC CALLABLE NOTES FIXED 4.65%	SEMI-ANN. 4.650% 05/20/2035 30,000.000	(29,634)	30,020
75884RAW3 REGENCY CENTERS LP CALLABLE NOTES FIXED	SEMI-ANN. 4.400% 02/01/2047 45,000.000	(44,139)	42,745
837004CG3 SOUTH CAROLINA ELECTRIC & GAS CO CALLABL	SEMI-ANN. 4.600% 06/15/2043 155,000.000	(161,082)	152,450
837004CJ7 SOUTH CAROLINA ELECTRIC & GAS CO CALLABL	SEMI-ANN. 5.100% 06/01/2065 160,000.000	(172,477)	161,013
842587CX3 SOUTHERN CO/THE CALLABLE NOTES FIXED 4.4	SEMI-ANN. 4.400% 07/01/2046 90,000.000	(94,062)	90,154
84265VAE5 SOUTHERN COPPER CORP CALLABLE NOTES FIXE	SEMI-ANN. 6.750% 04/16/2040 30,000.000	(35,673)	35,823

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
84861CAF2 SPIRIT MASTER FUNDING LLC 2017-1A B 5.49	MONTHLY 5.490% 12/20/2047 310,000.000	(309,987)	310,048
85771PAE2 STATOIL ASA CALLABLE BOND FIXED 4.25% 23	SEMI-ANN. 4.250% 11/23/2041 50,000.000	(52,732)	51,148
867224AB3 SUNCOR ENERGY INC CALLABLE NOTES FIXED 4	SEMI-ANN. 4.000% 11/15/2047 125,000.000	(123,513)	119,930
86765BAP4 SUNOCO LOGISTICS PARTNERS OPERATIONS LP	SEMI-ANN. 5.300% 04/01/2044 45,000.000	(42,648)	42,147
87165BAL7 SYNCHRONY FINANCIAL CALLABLE NOTES FIXED	SEMI-ANN. 3.700% 08/04/2026 125,000.000	(116,550)	112,564
87165BAM5 SYNCHRONY FINANCIAL CALLABLE NOTES FIXED	SEMI-ANN. 3.950% 12/01/2027 270,000.000	(261,951)	254,101
878091BF3 TEACHERS INSURANCE & ANNUITY ASSOCIATION	SEMI-ANN. 4.270% 05/15/2047 150,000.000	(156,590)	148,008
88732JAY4 TIME WARNER CABLE LLC CALLABLE BOND FIXE	SEMI-ANN. 5.875% 11/15/2040 125,000.000	(137,815)	126,353
88732JAJ7 TIME WARNER CABLE LLC CALLABLE BOND FIXE	SEMI-ANN. 6.550% 05/01/2037 290,000.000	(336,693)	314,377
88732JBB3 TIME WARNER CABLE LLC CALLABLE NOTES FIX	SEMI-ANN. 5.500% 09/01/2041 110,000.000	(113,604)	105,920
89352HAY5 TRANSCANADA PIPELINES LTD CALLABLE NOTES	SEMI-ANN. 4.875% 05/15/2048 125,000.000	(123,946)	127,380
893574AH6 TRANSCONTINENTAL GAS PIPE LINE CO LLC CA	SEMI-ANN. 7.850% 02/01/2026 195,000.000	(245,977)	239,165
89417EAN9 TRAVELERS COS INC/THE CALLABLE NOTES FIX	SEMI-ANN. 4.050% 03/07/2048 100,000.000	(99,364)	99,490
902674XN5 UBS AG/LONDON MEDIUM TERM NOTE FIXED 4.5	SEMI-ANN. 4.500% 06/26/2048 45,000.000	(44,963)	46,003
906548CM2 UNION ELECTRIC CO CALLABLE NOTES FIXED 2	SEMI-ANN. 2.950% 06/15/2027 130,000.000	(127,128)	124,245
907818EF1 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN. 4.050% 11/15/2045 40,000.000	(42,604)	41,054

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
907818EG9 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN. 4.375% 11/15/2065 95,000.000	(102,960)	92,114
907818EW4 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN. 4.500% 09/10/2048 270,000.000	(271,237)	278,375
911312BN5 UNITED PARCEL SERVICE INC CALLABLE NOTES	SEMI-ANN. 3.750% 11/15/2047 260,000.000	(261,789)	243,651
913017BT5 UNITED TECHNOLOGIES CORP NOTES FIXED 4.5	SEMI-ANN. 4.500% 06/01/2042 40,000.000	(40,976)	40,381
91324PCZ3 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 4.250% 04/15/2047 70,000.000	(71,006)	69,560
91912EAA3 VALE SA CALLABLE NOTES FIXED 5.625% 11/S	SEMI-ANN. 5.625% 09/11/2042 145,000.000	(161,023)	148,745
92343VBG8 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 3.850% 11/01/2042 50,000.000	(44,867)	41,375
92343VEQ3 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.329% 09/21/2028 150,000.000	(149,729)	151,933
92553PAU6 VIACOM INC CALLABLE BOND FIXED 5.85% 01/	SEMI-ANN. 5.850% 09/01/2043 130,000.000	(140,751)	137,846
92553PAP7 VIACOM INC CALLABLE NOTES FIXED 4.375% 1	SEMI-ANN. 4.375% 03/15/2043 35,000.000	(31,638)	30,620
931427AR9 WALGREENS BOOTS ALLIANCE INC CALLABLE BO	SEMI-ANN. 4.650% 06/01/2046 95,000.000	(92,801)	91,349
94974BGT1 WELLS FARGO & CO MEDIUM TERM NOTE FIXED	SEMI-ANN. 4.400% 06/14/2046 155,000.000	(163,068)	151,265
94974BGU8 WELLS FARGO & CO MEDIUM TERM NOTE FIXED	SEMI-ANN. 4.750% 12/07/2046 250,000.000	(255,281)	250,960
94974BGQ7 WELLS FARGO & CO MEDIUM TERM NOTE FIXED	SEMI-ANN. 4.900% 11/17/2045 170,000.000	(191,019)	172,837
949746RF0 WELLS FARGO & CO NOTES FIXED 5.606% 15/J	SEMI-ANN. 5.606% 01/15/2044 145,000.000	(166,028)	165,013
384802AD6 WW GRAINGER INC CALLABLE NOTES FIXED 4.2	SEMI-ANN. 4.200% 05/15/2047 155,000.000	(159,055)	153,908

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
384802AB0 WW GRAINGER INC CALLABLE NOTES FIXED 4.6	SEMI-ANN. 4.600% 06/15/2045 85,000.000	(92,387)	88,903
TOTAL CORPORATE DEBT INSTRUMENTS		(25,548,996)	24,705,690
COMMON			

00484M106 ACORDA THERAPEUTICS INC COMMON STOCK USD	4,035.000	(103,943)	96,703
008073108 AEROVIRONMENT INC COMMON STOCK USD 0.000	588.000	(43,546)	61,899
01741R102 ALLEGHENY TECHNOLOGIES INC COMMON STOCK	968.000	(26,908)	24,088
03168L105 AMNEAL PHARMACEUTICALS INC COMMON STOCK	875.000	(17,073)	15,814
05338G106 AVALARA INC COMMON STOCK USD 0.0001	605.000	(24,464)	24,308
116794108 BRUKER CORP COMMON STOCK USD 0.01	1,234.000	(38,572)	43,350
13123X102 CALLON PETROLEUM CO COMMON STOCK USD 0.0	1,255.000	(14,849)	13,642
141633107 CARE.COM INC COMMON STOCK USD 0.001	8.000	(152)	159
156431108 CENTURY ALUMINUM CO COMMON STOCK USD 0.0	1,019.000	(17,814)	12,065
16115Q308 CHART INDUSTRIES INC COMMON STOCK USD 0.	563.000	(43,545)	41,740
185899101 CLEVELAND-CLIFFS INC COMMON STOCK USD 0.	3,413.000	(33,213)	35,955
20084V108 COMMERCEHUB INC COMMON STOCK USD 0.01	4,529.000	(98,271)	97,756
N22717107 CORE LABORATORIES NV COMMON STOCK USD 0.	144.000	(17,045)	15,367

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
24665A103 DELEK US HOLDINGS INC COMMON STOCK USD 0	321.000	(18,288)	15,558
31816Q101 FIREEYE INC COMMON STOCK USD 0.0001	1,697.000	(26,480)	26,609
377322102 GLAUKOS CORP COMMON STOCK USD 0.001	367.000	(15,927)	22,518
453836108 INDEPENDENT BANK CORP/ROCKLAND MA COMMON 0.01	353.000	(31,108)	32,368
48669A108 KEANE GROUP INC COMMON STOCK USD 0.01	3,375.000	(52,172)	43,615
49926D109 KNOWLES CORP COMMON STOCK USD 0.01	1,506.000	(26,382)	24,364
50077B207 KRATOS DEFENSE & SECURITY SOLUTIONS INC STOCK USD 0.001	4,559.000	(52,036)	58,936
524901105 LEGG MASON INC COMMON STOCK USD 0.1	2,013.000	(69,301)	61,094
526057104 LENNAR CORP COMMON STOCK USD 0.1	1,290.000	(34,737)	69,312
526057302 LENNAR CORP COMMON STOCK USD 0.1	25.000	(673)	1,206
535219109 LINDBLAD EXPEDITIONS HOLDINGS INC COMMON 0.0001	969.000	(14,671)	14,095
G5509L101 LIVANOVA PLC COMMON STOCK USD 1	447.000	(48,946)	56,083
55024U109 LUMENTUM HOLDINGS INC COMMON STOCK USD 0	505.000	(26,590)	31,648
G5876H105 MARVELL TECHNOLOGY GROUP LTD COMMON STOC 0.002	424.260	(6,873)	9,086
576485205 MATADOR RESOURCES CO COMMON STOCK USD 0.	531.000	(15,099)	16,554
552676108 MDC HOLDINGS INC COMMON STOCK USD 0.01	575.000	(16,439)	17,970

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
589889104 MERIT MEDICAL SYSTEMS INC COMMON STOCK U	931.000	(49,374)	55,831
60740F105 MOBILE MINI INC COMMON STOCK USD 0.01	1,025.000	(43,305)	41,353
630077105 NANOMETRICS INC COMMON STOCK USD 0	434.000	(17,904)	16,585
65487K100 NLIGHT INC COMMON STOCK USD	644.000	(18,629)	17,820
67000B104 NOVANTA INC COMMON STOCK USD 0	157.000	(9,210)	11,579
716382106 PETMED EXPRESS INC COMMON STOCK USD 0.00	1,070.000	(39,327)	37,351
743312100 PROGRESS SOFTWARE CORP COMMON STOCK USD	267.000	(10,087)	11,075
74347M108 PROPETRO HOLDING CORP COMMON STOCK USD	3,086.000	(51,729)	49,855
G7665A101 ROWAN COS PLC COMMON STOCK USD 0.125	1,755.000	(27,015)	26,682
845467109 SOUTHWESTERN ENERGY CO COMMON STOCK USD	12,200.000	(47,441)	57,866
87157D109 SYNAPTICS INC COMMON STOCK USD 0.001	763.000	(33,199)	34,886
880779103 TEREX CORP COMMON STOCK USD 0.01	967.000	(41,429)	35,899
87265H109 TRI POINTE GROUP INC COMMON STOCK USD 0.	1,162.000	(16,328)	16,390
90333L201 US CONCRETE INC COMMON STOCK USD 0.001	700.000	(49,064)	36,533
552074700 WILLIAM LYON HOMES COMMON STOCK USD 0.01	758.000	(16,687)	13,606
TOTAL COMMON		(1,405,845)	1,447,173

IDENTITY OF ISSUE, BORROWER, LESSOR STATE AND MUNICIPAL SECURITIES	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION

13063A7D0 CALIFORNIA ST GO BDS 15/OCT/2009 01/OCT/	SEMI-ANN. 7.300% 10/01/2039 85,000.000	(122,591)	122,550
59259YBY4 METROPOLITAN TRANSN AUTH N Y REV FOR ISS	SEMI-ANN. 6.668% 11/15/2039 145,000.000	(197,804)	192,240
TOTAL STATE AND MUNICIPAL SECURITIES		(320,395)	314,790
FOREIGN GOVERNMENT AND AGENCY SECURITIES			

80413TAF6 KINGDOM OF SAUDI ARABIA MEDIUM TERM NOTE	SEMI-ANN. 4.625% 10/04/2047 305,000.000	(303,660)	284,763
80413TAJ8 KINGDOM OF SAUDI ARABIA MEDIUM TERM NOTE	SEMI-ANN. 5.000% 04/17/2049 385,000.000	(379,035)	375,999
760942BD3 ORIENTAL REPUBLIC OF URUGUAY BOND FIXED	SEMI-ANN. 4.975% 04/20/2055 75,000.000	(74,035)	70,913
71654QCH3 PETROLEOS MEXICANOS CALLABLE BOND FIXED	SEMI-ANN. 5.350% 02/12/2028 25,000.000	(23,113)	23,525
71654QCC4 PETROLEOS MEXICANOS CALLABLE MEDIUM TERM	SEMI-ANN. 6.750% 09/21/2047 600,000.000	(604,318)	571,668
71656LBT7 PETROLEOS MEXICANOS CALLABLE MEDIUM TERM	SEMI-ANN. 6.750% 09/21/2047 120,000.000	(125,280)	121,500
168863CE6 REPUBLIC OF CHILE BOND FIXED 3.86% 21/JU	SEMI-ANN. 3.860% 06/21/2047 140,000.000	(137,424)	132,660
455780CF1 REPUBLIC OF INDONESIA BOND FIXED 4.1% 24	SEMI-ANN. 4.100% 04/24/2028 135,000.000	(133,902)	133,083
46513YJJ8 STATE OF ISRAEL BOND FIXED 4.125% 17/JAN	SEMI-ANN. 4.125% 01/17/2048 30,000.000	(30,150)	27,690
46513EFG2 STATE OF ISRAEL BOND FIXED 5.5% 18/SEP/2	SEMI-ANN. 5.500% 09/18/2033 175,000.000	(225,309)	213,736
91087BAE0 UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN. 3.750% 01/11/2028 405,000.000	(392,996)	389,748

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT				COST OF	PROCEEDS FROM
		SHARES /	PAR			ACQUISITION	DISPOSITION
91087BAD2	UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN.	4.600%	02/10/2048		(67,861)	65,685
			70,000.000				
91086QAV0	UNITED MEXICAN STATES CALLABLE MEDIUM TE	SEMI-ANN.	6.050%	01/11/2040		(32,835)	32,550
			30,000.000				
TOTAL FOREIGN GOVERNMENT AND AGENCY SECURITIES						(2,529,916)	2,443,519
FUTURES CONTRACTS							

WNZ8COM	US ULTRA BOND CBT BOND 19/DEC/2018 WNZ8	EXPIRES	12/19/2018	SIZE	100,000.0	0	(17,494)
			3.000				
WNU8COM	US ULTRA BOND CBT BOND 19/SEP/2018 WNU8	EXPIRES	09/19/2018	SIZE	100,000.0	0	(1,448)
			3.000				
TYZ8COS	US 10YR NOTE (CBT) BOND 19/DEC/2018 TYZ8	EXPIRES	12/19/2018	SIZE	100,000.0	0	16,341
			12.000				
TYU8COS	US 10YR NOTE (CBT) BOND 19/SEP/2018 TYU8	EXPIRES	09/19/2018	SIZE	100,000.0	0	(976)
			12.000				
TOTAL FUTURES CONTRACTS						0	(3,577)
						-----	-----
TOTAL GENERAL INVESTMENTS						(29,805,152)	28,907,594
						-----	-----

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
AAD9994N2	BLACKROCK MSCI EAFE EQUITY INDEX NON-LENDABLE FUND					
BROKER 0800102	MEMO					
	961,489 01/30/18 SELL 16	27.0414	0	19,581,388	26,000,000	6,418,612
46699A9L2	JPMORGAN US GOVERNMENT MONEY MARKET FUND FUNDS					
	MONTHLY VARIABLE 12/31/2049					
BROKER 0800003	MEMO-MASTER NOTES/POOLED FUNDS					
	25,617,920 01/24/18 SELL 71131746	100.0000	0	25,617,920	25,617,920	0
46699A9A6	JPMORGAN US GOVT MMKT FUND CAPITAL SHARES - FUND					
	MONTHLY VARIABLE 12/31/2049					
BROKER 0800003	MEMO-MASTER NOTES/POOLED FUNDS					
	25,627,975 01/24/18 BUY 71131745	100.0000	0	25,627,975	25,627,975	0
46699A9A6	JPMORGAN US GOVT MMKT FUND CAPITAL SHARES - FUND					
	MONTHLY VARIABLE 12/31/2049					
BROKER 0800003	MEMO-MASTER NOTES/POOLED FUNDS					
	100,000,000 01/30/18 BUY 2	100.0000	0	100,000,000	100,000,000	0
46699A9A6	JPMORGAN US GOVT MMKT FUND CAPITAL SHARES - FUND					
	MONTHLY VARIABLE 12/31/2049					
BROKER 0800003	MEMO-MASTER NOTES/POOLED FUNDS					
	95,886,397 02/01/18 SELL 246	100.0000	0	95,886,397	95,886,397	0
46699A9A6	JPMORGAN US GOVT MMKT FUND CAPITAL SHARES - FUND					
	MONTHLY VARIABLE 12/31/2049					
BROKER 0800003	MEMO-MASTER NOTES/POOLED FUNDS					
	63,537,023 09/13/18 BUY 41	100.0000	0	63,537,023	63,537,023	0
46699A9A6	JPMORGAN US GOVT MMKT FUND CAPITAL SHARES - FUND					
	MONTHLY VARIABLE 12/31/2049					
BROKER 0800003	MEMO-MASTER NOTES/POOLED FUNDS					
	27,755,797 09/13/18 BUY 70812410	100.0000	0	27,755,797	27,755,797	0
46699A9A6	JPMORGAN US GOVT MMKT FUND CAPITAL SHARES - FUND					
	MONTHLY VARIABLE 12/31/2049					
BROKER 0800003	MEMO-MASTER NOTES/POOLED FUNDS					
	63,549,149 09/18/18 SELL 42	100.0000	0	63,549,149	63,549,149	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
46699A9A6	JPMORGAN US GOVT MMKT FUND CAPITAL SHARES - FUND MONTHLY VARIABLE 12/31/2049					
BROKER 0800003	MEMO-MASTER NOTES/POOLED FUNDS 27,760,367 09/18/18 SELL 70812412	100.0000	0	27,760,367	27,760,367	0
46699A9A6	JPMORGAN US GOVT MMKT FUND CAPITAL SHARES - FUND MONTHLY VARIABLE 12/31/2049					
BROKER 0800003	MEMO-MASTER NOTES/POOLED FUNDS 103,768,388 09/18/18 BUY 71132169	100.0000	0	103,768,388	103,768,388	0
46699A9A6	JPMORGAN US GOVT MMKT FUND CAPITAL SHARES - FUND MONTHLY VARIABLE 12/31/2049					
BROKER 0800003	MEMO-MASTER NOTES/POOLED FUNDS 118,239,297 09/19/18 BUY 4690	100.0000	0	118,239,297	118,239,297	0
46699A9A6	JPMORGAN US GOVT MMKT FUND CAPITAL SHARES - FUND MONTHLY VARIABLE 12/31/2049					
BROKER 0800003	MEMO-MASTER NOTES/POOLED FUNDS 102,325,777 09/19/18 SELL 71132172	100.0000	0	102,325,777	102,325,777	0
46699A9A6	JPMORGAN US GOVT MMKT FUND CAPITAL SHARES - FUND MONTHLY VARIABLE 12/31/2049					
BROKER 0800003	MEMO-MASTER NOTES/POOLED FUNDS 113,848,884 09/20/18 SELL 4695	100.0000	0	113,848,884	113,848,884	0
46699A9A6	JPMORGAN US GOVT MMKT FUND CAPITAL SHARES - FUND MONTHLY VARIABLE 12/31/2049					
BROKER 0800003	MEMO-MASTER NOTES/POOLED FUNDS 23,319,595 09/26/18 BUY 4753	100.0000	0	23,319,595	23,319,595	0
46699A9A6	JPMORGAN US GOVT MMKT FUND CAPITAL SHARES - FUND MONTHLY VARIABLE 12/31/2049					
BROKER 0800003	MEMO-MASTER NOTES/POOLED FUNDS 23,319,595 09/26/18 SELL 71162701	100.0000	0	23,319,595	23,319,595	0
46699A9A6	JPMORGAN US GOVT MMKT FUND CAPITAL SHARES - FUND MONTHLY VARIABLE 12/31/2049					
BROKER 0800003	MEMO-MASTER NOTES/POOLED FUNDS 18,685,892 10/10/18 SELL 5071	100.0000	0	18,685,892	18,685,892	0

DESCRIPTION OF ASSET	IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
543995625 LOOMIS SAYLES CORE PLUS FIXED INCOME TRUST	BROKER 0800102 MEMO					
5,299,168 09/12/18 SELL	47	11.9900	0	59,136,744	63,537,023	4,400,279
857997977 STATE STR S&P 500 INDEX	BROKER 0800102 MEMO					
53,755 01/29/18 SELL 70812382		688.3028	0	15,040,795	37,000,000	21,959,205
857997977 STATE STR S&P 500 INDEX	BROKER 0800102 MEMO					
39,346 09/11/18 SELL 70812417		705.4264	0	11,009,069	27,755,797	16,746,728
912810RY6 UNITED STATES OF AMERICA BOND FIXED 2.75% SEMI-ANN. 2.750% 08/15/2047	BROKER 0505180 BARCLAYS CAPITAL INC FIXED INCOME					
40,525,000 01/31/18 BUY 28		96.0156	0	38,910,332	38,910,332	0
912810SC3 UNITED STATES OF AMERICA BOND FIXED 3.125% SEMI-ANN. 3.125% 05/15/2048	BROKER 0133207 BANK OF NEW YORK (CITSECIN)					
23,775,000 10/03/18 BUY 4920		97.1250	0	23,091,469	23,091,469	0
9128284U1 UNITED STATES OF AMERICA NOTES FIXED 2.625% SEMI-ANN. 2.625% 06/30/2023	BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)					
37,000,000 09/19/18 BUY 4693		98.5273	0	36,455,117	36,455,117	0
9128284U1 UNITED STATES OF AMERICA NOTES FIXED 2.625% SEMI-ANN. 2.625% 06/30/2023	BROKER 0000059 GOLDMAN SACHS					
37,000,000 10/03/18 SELL 4930		98.2461	0	36,455,117	36,351,055	(104,063)
9128284N7 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 05/15/2028	BROKER 0133207 BANK OF NEW YORK (CITSECIN)					
50,000,000 09/19/18 BUY 4691		98.2773	0	49,138,672	49,138,672	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
9128284N7	UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 05/15/2028					
BROKER 0133207	BANK OF NEW YORK (CITSECIN) 27,500,000 09/19/18 BUY 4692	98.2773	0	27,026,270	27,026,270	0
9128284N7	UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 05/15/2028					
BROKER 0133207	BANK OF NEW YORK (CITSECIN) 50,000,000 10/03/18 SELL 4928	97.6250	0	49,138,672	48,812,500	(326,172)
9128284N7	UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 05/15/2028					
BROKER 0133207	BANK OF NEW YORK (CITSECIN) 22,500,000 10/03/18 SELL 4929	97.6250	0	22,112,402	21,965,625	(146,777)
9128284V9	UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0133207	BANK OF NEW YORK (CITSECIN) 50,000,000 10/03/18 BUY 4932	97.5859	0	48,792,969	48,792,969	0
9128284V9	UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0133207	BANK OF NEW YORK (CITSECIN) 20,940,000 10/03/18 BUY 4935	97.5859	0	20,434,495	20,434,495	0
9128285D8	UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 09/30/2023					
BROKER 0000059	GOLDMAN SACHS 35,070,000 10/03/18 BUY 4953	99.2969	0	34,823,414	34,823,414	0

DESCRIPTION OF ASSET				BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417	
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN	
				SELLING PRICE				OR (LOSS)	
AAD9994N2 BLACKROCK MSCI EAFE EQUITY INDEX NON-LENDABLE FUND									
BROKER 0800102 MEMO									
961,489	01/30/18	S	SELL	16	27.0414	0	19,581,388	26,000,000	6,418,612
319,441	03/29/18	S	SELL	18	25.0437	0	6,505,637	8,000,000	1,494,363
135,157	05/24/18	S	SELL	19	25.8958	0	2,752,562	3,500,000	747,438
658,218	09/18/18	S	SELL	25	24.3907	0	13,405,067	16,054,417	2,649,349
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2,074,305		4	TOTAL SELLS			0	42,244,654	53,554,417	11,309,762
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2,074,305			SECURITY TOTAL			0	42,244,654	53,554,417	11,309,762
277997888 EATON VANCE PARAMETRIC STRUCTURED FUND									
BROKER 0800102 MEMO									
659,824	01/30/18	S	SELL	127	13.6400	0	6,196,485	9,000,000	2,803,515
273,438	03/29/18	S	SELL	131	12.8000	0	2,567,884	3,500,000	932,116
40,717	05/24/18	S	SELL	134	12.2800	0	382,375	500,000	117,626
450,247	09/13/18	S	SELL	143	11.2300	0	4,228,322	5,056,273	827,951
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1,424,226		4	TOTAL SELLS			0	13,375,066	18,056,273	4,681,208
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1,424,226			SECURITY TOTAL			0	13,375,066	18,056,273	4,681,208
46699A9L2 JPMORGAN US GOVERNMENT MONEY MARKET FUND FUNDS									
MONTHLY VARIABLE 12/31/2049									
BROKER 0800003 MEMO-MASTER NOTES/POOLED FUNDS									
0	01/02/18	B	BUY	2924	100.0000	0	0	0	0
1,526	01/02/18	B	BUY	5723	100.0000	0	1,526	1,526	0
4	01/02/18	B	BUY	70812376	100.0000	0	4	4	0
1,981,275	01/02/18	S	SELL	71131693	100.0000	0	1,981,275	1,981,275	0
791	01/02/18	B	BUY	71132598	100.0000	0	791	791	0
19,414	01/02/18	B	BUY	71160985	100.0000	0	19,414	19,414	0
27	01/02/18	B	BUY	71189876	100.0000	0	27	27	0
7,472	01/03/18	S	SELL	5728	100.0000	0	7,472	7,472	0
11,120	01/03/18	B	BUY	71131701	100.0000	0	11,120	11,120	0
25,244	01/03/18	B	BUY	71160987	100.0000	0	25,244	25,244	0
9,756	01/04/18	S	SELL	5730	100.0000	0	9,756	9,756	0
6,383	01/04/18	S	SELL	71131706	100.0000	0	6,383	6,383	0
95,577	01/04/18	B	BUY	71160989	100.0000	0	95,577	95,577	0
3	01/05/18	B	BUY	2925	100.0000	0	3	3	0
19,548	01/05/18	S	SELL	5733	100.0000	0	19,548	19,548	0
744	01/05/18	B	BUY	71131708	100.0000	0	744	744	0
395	01/05/18	B	BUY	71132600	100.0000	0	395	395	0
6,503	01/05/18	B	BUY	71161002	100.0000	0	6,503	6,503	0
15,909	01/08/18	S	SELL	5736	100.0000	0	15,909	15,909	0
804	01/08/18	B	BUY	71131710	100.0000	0	804	804	0
3,559	01/08/18	B	BUY	71161008	100.0000	0	3,559	3,559	0
13,030	01/09/18	S	SELL	5737	100.0000	0	13,030	13,030	0

IDENTITY OF PARTY INVOLVED				DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
				263 01/09/18 B BUY 71131713	100.0000	0	263	263	0
				75,193 01/09/18 S SELL 71161016	100.0000	0	75,193	75,193	0
				370 01/10/18 B BUY 71132602	100.0000	0	370	370	0
				45,244 01/10/18 B BUY 71161019	100.0000	0	45,244	45,244	0
				804 01/11/18 B BUY 71131717	100.0000	0	804	804	0
				7,346 01/12/18 B BUY 5747	100.0000	0	7,346	7,346	0
				280,274 01/12/18 S SELL 71131724	100.0000	0	280,274	280,274	0
				2,134 01/12/18 B BUY 71132608	100.0000	0	2,134	2,134	0
				9,386 01/12/18 B BUY 71161053	100.0000	0	9,386	9,386	0
				5,829 01/16/18 B BUY 5754	100.0000	0	5,829	5,829	0
				478 01/16/18 B BUY 71131728	100.0000	0	478	478	0
				1,653 01/16/18 B BUY 71132612	100.0000	0	1,653	1,653	0
				158,757 01/16/18 B BUY 71161063	100.0000	0	158,757	158,757	0
				4,961 01/17/18 S SELL 5759	100.0000	0	4,961	4,961	0
				327 01/17/18 B BUY 71132615	100.0000	0	327	327	0
				0 01/17/18 B BUY 71161071	100.0000	0	0	0	0
				24,947 01/18/18 S SELL 5767	100.0000	0	24,947	24,947	0
				485 01/18/18 B BUY 71131734	100.0000	0	485	485	0
				39,628 01/18/18 B BUY 71161076	100.0000	0	39,628	39,628	0
				7,678 01/19/18 S SELL 5777	100.0000	0	7,678	7,678	0
				72 01/19/18 B BUY 71131735	100.0000	0	72	72	0
				30 01/19/18 B BUY 71132617	100.0000	0	30	30	0
				2,193 01/19/18 B BUY 71161107	100.0000	0	2,193	2,193	0
				22,011 01/22/18 B BUY 5786	100.0000	0	22,011	22,011	0
				109,477 01/22/18 S SELL 71131739	100.0000	0	109,477	109,477	0
				220,639 01/22/18 B BUY 71161112	100.0000	0	220,639	220,639	0
				28,985 01/23/18 B BUY 5792	100.0000	0	28,985	28,985	0
				308 01/23/18 B BUY 71131742	100.0000	0	308	308	0
				39 01/23/18 B BUY 71132618	100.0000	0	39	39	0
				709,362 01/23/18 S SELL 71161127	100.0000	0	709,362	709,362	0
				6,275 01/23/18 B BUY 71189877	100.0000	0	6,275	6,275	0
				8 01/24/18 S SELL 123	100.0000	0	8	8	0
				371 01/24/18 S SELL 2927	100.0000	0	371	371	0
				479,951 01/24/18 S SELL 5803	100.0000	0	479,951	479,951	0
				4,525 01/24/18 S SELL 70812378	100.0000	0	4,525	4,525	0
				25,617,920 01/24/18 S SELL 71131746	100.0000	0	25,617,920	25,617,920	0
				48,536 01/24/18 S SELL 71132622	100.0000	0	48,536	48,536	0
				386,546 01/24/18 S SELL 71161133	100.0000	0	386,546	386,546	0
				38,122 01/24/18 S SELL 71189880	100.0000	0	38,122	38,122	0
				718,967 39 TOTAL BUYS		0	718,967	718,967	0
				29,841,244 22 TOTAL SELLS		0	29,841,244	29,841,244	0
				30,560,211 SECURITY TOTAL		0	30,560,211	30,560,211	0

DESCRIPTION OF ASSET		BASED ON MARKET VALUE OF	339,848,350	5% VALUE OF	16,992,417
IDENTITY OF PARTY INVOLVED		PURCHASE PRICE	COST OF ASSET	CURRENT VALUE	NET GAIN
46699A9A6 JPMORGAN US GOVT MKMT FUND CAPITAL SHARES - FUND		SELLING PRICE			OR (LOSS)
MONTHLY VARIABLE 12/31/2049					
BROKER 0800003 MEMO-MASTER NOTES/POOLED FUNDS					
8 01/24/18 B BUY	122	100.0000	0	8	0
371 01/24/18 B BUY	2926	100.0000	0	371	0
440,061 01/24/18 B BUY	5802	100.0000	0	440,061	0
4,525 01/24/18 B BUY	70812377	100.0000	0	4,525	0
25,627,975 01/24/18 B BUY	71131745	100.0000	0	25,627,975	0
48,536 01/24/18 B BUY	71132621	100.0000	0	48,536	0
382,020 01/24/18 B BUY	71161132	100.0000	0	382,020	0
38,122 01/24/18 B BUY	71189879	100.0000	0	38,122	0
27,244 01/25/18 S SELL	5812	100.0000	0	27,244	0
546 01/25/18 B BUY	71132624	100.0000	0	546	0
56,361 01/25/18 B BUY	71161142	100.0000	0	56,361	0
19,139 01/26/18 B BUY	5948	100.0000	0	19,139	0
399 01/26/18 B BUY	71131748	100.0000	0	399	0
1,100 01/26/18 B BUY	71132673	100.0000	0	1,100	0
5,791,551 01/29/18 B BUY	5950	100.0000	0	5,791,551	0
3,956 01/29/18 B BUY	71131751	100.0000	0	3,956	0
9 01/29/18 B BUY	71161147	100.0000	0	9	0
100,000,000 01/30/18 B BUY	2	100.0000	0	100,000,000	0
8 01/30/18 S SELL	125	100.0000	0	8	0
6,000,249 01/30/18 S SELL	5967	100.0000	0	6,000,249	0
16,000,324 01/30/18 S SELL	71131761	100.0000	0	16,000,324	0
32,876 01/30/18 S SELL	71132720	100.0000	0	32,876	0
5,764,311 01/30/18 B BUY	71161149	100.0000	0	5,764,311	0
8 01/31/18 B BUY	126	100.0000	0	8	0
14,969 01/31/18 B BUY	5972	100.0000	0	14,969	0
5,995 01/31/18 B BUY	71132723	100.0000	0	5,995	0
29,656 01/31/18 B BUY	71161151	100.0000	0	29,656	0
95,886,397 02/01/18 S SELL	246	100.0000	0	95,886,397	0
0 02/01/18 B BUY	2933	100.0000	0	0	0
3,590 02/01/18 B BUY	5977	100.0000	0	3,590	0
4 02/01/18 B BUY	70812383	100.0000	0	4	0
1,966,621 02/01/18 S SELL	71131767	100.0000	0	1,966,621	0
3,188 02/01/18 B BUY	71132728	100.0000	0	3,188	0
3,411 02/01/18 B BUY	71161187	100.0000	0	3,411	0
33 02/01/18 B BUY	71189883	100.0000	0	33	0
7,139 02/02/18 S SELL	5980	100.0000	0	7,139	0
173 02/02/18 B BUY	71131769	100.0000	0	173	0
1,830 02/02/18 B BUY	71132729	100.0000	0	1,830	0
3,227,007 02/05/18 S SELL	644	100.0000	0	3,227,007	0
1,052 02/05/18 S SELL	5991	100.0000	0	1,052	0
38,771 02/05/18 S SELL	71131772	100.0000	0	38,771	0
2,198 02/05/18 B BUY	71132731	100.0000	0	2,198	0
5,438,561 02/05/18 S SELL	71161205	100.0000	0	5,438,561	0
1,088,285 02/06/18 B BUY	751	100.0000	0	1,088,285	0

					BASED ON MARKET	VALUE OF	339,848,350	5% VALUE OF	16,992,417
DESCRIPTION OF ASSET					PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
IDENTITY OF PARTY INVOLVED					SELLING PRICE				OR (LOSS)
25,945	02/06/18	S	SELL	6000	100.0000	0	25,945	25,945	0
866	02/06/18	B	BUY	71131774	100.0000	0	866	866	0
202,871	02/06/18	S	SELL	71161208	100.0000	0	202,871	202,871	0
590,096	02/07/18	S	SELL	803	100.0000	0	590,096	590,096	0
2,987	02/07/18	B	BUY	6007	100.0000	0	2,987	2,987	0
228	02/07/18	B	BUY	71131776	100.0000	0	228	228	0
320,081	02/07/18	S	SELL	71161220	100.0000	0	320,081	320,081	0
794,638	02/08/18	S	SELL	830	100.0000	0	794,638	794,638	0
21,446	02/08/18	B	BUY	6023	100.0000	0	21,446	21,446	0
326	02/08/18	B	BUY	71131778	100.0000	0	326	326	0
164,905	02/08/18	B	BUY	71161221	100.0000	0	164,905	164,905	0
244,475	02/09/18	S	SELL	864	100.0000	0	244,475	244,475	0
34,810	02/09/18	S	SELL	6030	100.0000	0	34,810	34,810	0
304	02/09/18	B	BUY	71131780	100.0000	0	304	304	0
1,872,486	02/12/18	B	BUY	897	100.0000	0	1,872,486	1,872,486	0
33,809	02/12/18	S	SELL	6037	100.0000	0	33,809	33,809	0
1,185	02/12/18	S	SELL	71131782	100.0000	0	1,185	1,185	0
65,432	02/12/18	B	BUY	71161225	100.0000	0	65,432	65,432	0
223,866	02/13/18	S	SELL	943	100.0000	0	223,866	223,866	0
8,340	02/13/18	B	BUY	6040	100.0000	0	8,340	8,340	0
1,488	02/13/18	S	SELL	71131785	100.0000	0	1,488	1,488	0
7,434	02/13/18	B	BUY	71161229	100.0000	0	7,434	7,434	0
3,230,121	02/14/18	B	BUY	965	100.0000	0	3,230,121	3,230,121	0
4,424	02/14/18	S	SELL	6051	100.0000	0	4,424	4,424	0
2,058	02/14/18	B	BUY	71161238	100.0000	0	2,058	2,058	0
3,200,365	02/15/18	S	SELL	986	100.0000	0	3,200,365	3,200,365	0
34,948	02/15/18	B	BUY	6057	100.0000	0	34,948	34,948	0
1,556	02/15/18	S	SELL	71131787	100.0000	0	1,556	1,556	0
690	02/15/18	B	BUY	71132738	100.0000	0	690	690	0
278,268	02/15/18	B	BUY	71161265	100.0000	0	278,268	278,268	0
518,600	02/16/18	S	SELL	999	100.0000	0	518,600	518,600	0
2,535	02/16/18	B	BUY	6063	100.0000	0	2,535	2,535	0
14	02/16/18	B	BUY	71132745	100.0000	0	14	14	0
12,383	02/16/18	S	SELL	71161284	100.0000	0	12,383	12,383	0
69,485	02/20/18	B	BUY	1058	100.0000	0	69,485	69,485	0
14,265	02/20/18	B	BUY	6067	100.0000	0	14,265	14,265	0
28,292	02/20/18	B	BUY	71132755	100.0000	0	28,292	28,292	0
273,737	02/20/18	B	BUY	71161301	100.0000	0	273,737	273,737	0
90,834	02/21/18	S	SELL	1079	100.0000	0	90,834	90,834	0
21,816	02/21/18	B	BUY	6068	100.0000	0	21,816	21,816	0
1,695	02/21/18	B	BUY	71131794	100.0000	0	1,695	1,695	0
19,877	02/21/18	S	SELL	71132758	100.0000	0	19,877	19,877	0
12,944	02/21/18	B	BUY	71161319	100.0000	0	12,944	12,944	0
52,381	02/22/18	S	SELL	1098	100.0000	0	52,381	52,381	0
302	02/22/18	B	BUY	6072	100.0000	0	302	302	0
16,519	02/22/18	S	SELL	71132764	100.0000	0	16,519	16,519	0
21,620	02/23/18	S	SELL	1149	100.0000	0	21,620	21,620	0

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
	16,301	02/23/18 B BUY 6074	100.0000	0	16,301	16,301	0
	4,851	02/23/18 S SELL 71132768	100.0000	0	4,851	4,851	0
	1,511	02/23/18 B BUY 71161331	100.0000	0	1,511	1,511	0
	1,798	02/26/18 S SELL 1171	100.0000	0	1,798	1,798	0
	7,443	02/26/18 S SELL 6077	100.0000	0	7,443	7,443	0
	230	02/26/18 B BUY 71131796	100.0000	0	230	230	0
	19,009	02/26/18 B BUY 71132769	100.0000	0	19,009	19,009	0
	768,291	02/26/18 S SELL 71161332	100.0000	0	768,291	768,291	0
	89,589	02/27/18 S SELL 1230	100.0000	0	89,589	89,589	0
	26,210	02/27/18 B BUY 6078	100.0000	0	26,210	26,210	0
	91	02/27/18 B BUY 71131798	100.0000	0	91	91	0
	6,083	02/27/18 S SELL 71132771	100.0000	0	6,083	6,083	0
	124,189	02/27/18 B BUY 71161336	100.0000	0	124,189	124,189	0
	236,997	02/28/18 S SELL 1300	100.0000	0	236,997	236,997	0
	279	02/28/18 B BUY 71131801	100.0000	0	279	279	0
	2,651	02/28/18 B BUY 71132776	100.0000	0	2,651	2,651	0
	15,411	02/28/18 B BUY 71161338	100.0000	0	15,411	15,411	0
	206,240	03/01/18 B BUY 1358	100.0000	0	206,240	206,240	0
	0	03/01/18 B BUY 2936	100.0000	0	0	0	0
	10,311	03/01/18 S SELL 6083	100.0000	0	10,311	10,311	0
	4	03/01/18 B BUY 70812385	100.0000	0	4	4	0
	1,987,529	03/01/18 S SELL 71131810	100.0000	0	1,987,529	1,987,529	0
	193	03/01/18 B BUY 71132779	100.0000	0	193	193	0
	30,819	03/01/18 B BUY 71161381	100.0000	0	30,819	30,819	0
	36	03/01/18 B BUY 71189885	100.0000	0	36	36	0
	656,221	03/02/18 S SELL 1377	100.0000	0	656,221	656,221	0
	7,714	03/02/18 B BUY 6088	100.0000	0	7,714	7,714	0
	465	03/02/18 B BUY 71131812	100.0000	0	465	465	0
	475	03/02/18 B BUY 71132784	100.0000	0	475	475	0
	186,641	03/02/18 S SELL 71161384	100.0000	0	186,641	186,641	0
	327,403	03/05/18 S SELL 1395	100.0000	0	327,403	327,403	0
	30,684	03/05/18 S SELL 6089	100.0000	0	30,684	30,684	0
	16,838	03/05/18 S SELL 71131815	100.0000	0	16,838	16,838	0
	15,474	03/05/18 B BUY 71161386	100.0000	0	15,474	15,474	0
	235,152	03/06/18 S SELL 1422	100.0000	0	235,152	235,152	0
	355	03/06/18 B BUY 71131818	100.0000	0	355	355	0
	4,322	03/06/18 B BUY 71132796	100.0000	0	4,322	4,322	0
	1,080,646	03/07/18 B BUY 1445	100.0000	0	1,080,646	1,080,646	0
	52	03/07/18 B BUY 71131820	100.0000	0	52	52	0
	5,781	03/07/18 S SELL 71132797	100.0000	0	5,781	5,781	0
	3,702	03/07/18 B BUY 71161397	100.0000	0	3,702	3,702	0
	1,024,038	03/08/18 B BUY 1458	100.0000	0	1,024,038	1,024,038	0
	157	03/08/18 B BUY 71132799	100.0000	0	157	157	0
	1,059,267	03/09/18 S SELL 1478	100.0000	0	1,059,267	1,059,267	0
	386	03/09/18 B BUY 6091	100.0000	0	386	386	0
	359	03/09/18 B BUY 71131822	100.0000	0	359	359	0
	451	03/09/18 B BUY 71132802	100.0000	0	451	451	0

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
	28,078	03/09/18 S SELL 71161409	100.0000	0	28,078	28,078	0
	24,832	03/12/18 B BUY 1511	100.0000	0	24,832	24,832	0
	571,713	03/12/18 B BUY 71161413	100.0000	0	571,713	571,713	0
	159,791	03/13/18 B BUY 1530	100.0000	0	159,791	159,791	0
	22,712	03/13/18 B BUY 6096	100.0000	0	22,712	22,712	0
	1,967	03/13/18 B BUY 71131827	100.0000	0	1,967	1,967	0
	5,645	03/13/18 B BUY 71132813	100.0000	0	5,645	5,645	0
	218,585	03/13/18 S SELL 71161417	100.0000	0	218,585	218,585	0
	70,781	03/14/18 S SELL 1564	100.0000	0	70,781	70,781	0
	5,830	03/14/18 S SELL 6100	100.0000	0	5,830	5,830	0
	8,225	03/14/18 S SELL 71132814	100.0000	0	8,225	8,225	0
	3,045	03/14/18 B BUY 71161428	100.0000	0	3,045	3,045	0
	460,299	03/15/18 S SELL 1613	100.0000	0	460,299	460,299	0
	200	03/15/18 S SELL 6102	100.0000	0	200	200	0
	1,004	03/15/18 B BUY 71132818	100.0000	0	1,004	1,004	0
	203,808	03/15/18 S SELL 71161463	100.0000	0	203,808	203,808	0
	82,624	03/16/18 B BUY 1631	100.0000	0	82,624	82,624	0
	214,299	03/16/18 S SELL 71131840	100.0000	0	214,299	214,299	0
	735,117	03/16/18 B BUY 71161473	100.0000	0	735,117	735,117	0
	109,253	03/19/18 S SELL 1646	100.0000	0	109,253	109,253	0
	303	03/19/18 B BUY 71131842	100.0000	0	303	303	0
	98	03/19/18 B BUY 71132820	100.0000	0	98	98	0
	534,347	03/19/18 S SELL 71161482	100.0000	0	534,347	534,347	0
	29,005	03/20/18 B BUY 1667	100.0000	0	29,005	29,005	0
	1,394	03/20/18 B BUY 6112	100.0000	0	1,394	1,394	0
	2,644	03/20/18 B BUY 71131845	100.0000	0	2,644	2,644	0
	248,209	03/20/18 B BUY 71161508	100.0000	0	248,209	248,209	0
	239,117	03/21/18 B BUY 1693	100.0000	0	239,117	239,117	0
	11,237	03/21/18 S SELL 6117	100.0000	0	11,237	11,237	0
	74	03/21/18 B BUY 71132822	100.0000	0	74	74	0
	2,646	03/21/18 B BUY 71161519	100.0000	0	2,646	2,646	0
	10,113	03/22/18 B BUY 1704	100.0000	0	10,113	10,113	0
	29,881	03/22/18 B BUY 6118	100.0000	0	29,881	29,881	0
	55,653	03/22/18 S SELL 71131857	100.0000	0	55,653	55,653	0
	12,603	03/22/18 B BUY 71161528	100.0000	0	12,603	12,603	0
	45,363	03/23/18 S SELL 1718	100.0000	0	45,363	45,363	0
	379,071	03/23/18 S SELL 71161538	100.0000	0	379,071	379,071	0
	85,254	03/26/18 B BUY 1725	100.0000	0	85,254	85,254	0
	18,486	03/26/18 S SELL 6133	100.0000	0	18,486	18,486	0
	55,852	03/26/18 B BUY 71161542	100.0000	0	55,852	55,852	0
	18,866	03/27/18 B BUY 1734	100.0000	0	18,866	18,866	0
	2,508	03/27/18 S SELL 6134	100.0000	0	2,508	2,508	0
	42,919	03/28/18 B BUY 1739	100.0000	0	42,919	42,919	0
	291	03/28/18 B BUY 71132912	100.0000	0	291	291	0
	9,423	03/28/18 B BUY 71161548	100.0000	0	9,423	9,423	0
	8,000,000	03/29/18 B BUY 18	100.0000	0	8,000,000	8,000,000	0
	8	03/29/18 S SELL 129	100.0000	0	8	8	0

IDENTITY OF PARTY INVOLVED				DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
2,513,336	03/29/18	B	BUY	1791	100.0000	0	2,513,336	2,513,336	0
196,893	03/29/18	S	SELL	6302	100.0000	0	196,893	196,893	0
4,534	03/29/18	S	SELL	70812387	100.0000	0	4,534	4,534	0
5,000,000	03/29/18	B	BUY	71131867	100.0000	0	5,000,000	5,000,000	0
4,457	03/29/18	S	SELL	71132922	100.0000	0	4,457	4,457	0
14,000,000	03/29/18	B	BUY	71161584	100.0000	0	14,000,000	14,000,000	0
1,032	04/02/18	B	BUY	20	100.0000	0	1,032	1,032	0
8	04/02/18	B	BUY	130	100.0000	0	8	8	0
159,059	04/02/18	B	BUY	1805	100.0000	0	159,059	159,059	0
0	04/02/18	B	BUY	2938	100.0000	0	0	0	0
25,970	04/02/18	B	BUY	6311	100.0000	0	25,970	25,970	0
4,539	04/02/18	B	BUY	70812389	100.0000	0	4,539	4,539	0
1,998,720	04/02/18	S	SELL	71131875	100.0000	0	1,998,720	1,998,720	0
1,317	04/02/18	B	BUY	71132924	100.0000	0	1,317	1,317	0
37,045	04/02/18	B	BUY	71161593	100.0000	0	37,045	37,045	0
45	04/02/18	B	BUY	71189887	100.0000	0	45	45	0
2,421,057	04/03/18	S	SELL	1865	100.0000	0	2,421,057	2,421,057	0
2,721	04/03/18	B	BUY	6313	100.0000	0	2,721	2,721	0
13,118,832	04/03/18	S	SELL	71161595	100.0000	0	13,118,832	13,118,832	0
70,623	04/04/18	B	BUY	1915	100.0000	0	70,623	70,623	0
6,933	04/04/18	S	SELL	6317	100.0000	0	6,933	6,933	0
737	04/04/18	B	BUY	71131877	100.0000	0	737	737	0
108	04/04/18	B	BUY	71132926	100.0000	0	108	108	0
483,646	04/04/18	S	SELL	71161598	100.0000	0	483,646	483,646	0
21,661	04/05/18	S	SELL	1933	100.0000	0	21,661	21,661	0
4	04/05/18	B	BUY	2939	100.0000	0	4	4	0
11,448	04/05/18	B	BUY	6321	100.0000	0	11,448	11,448	0
193	04/05/18	B	BUY	71131879	100.0000	0	193	193	0
205	04/05/18	B	BUY	71132928	100.0000	0	205	205	0
13,311	04/05/18	B	BUY	71161601	100.0000	0	13,311	13,311	0
50,761	04/06/18	S	SELL	1945	100.0000	0	50,761	50,761	0
10,446	04/06/18	B	BUY	6325	100.0000	0	10,446	10,446	0
565	04/06/18	B	BUY	71131881	100.0000	0	565	565	0
547,815	04/06/18	B	BUY	71161613	100.0000	0	547,815	547,815	0
56,955	04/09/18	B	BUY	1954	100.0000	0	56,955	56,955	0
4,994	04/09/18	S	SELL	6326	100.0000	0	4,994	4,994	0
219	04/09/18	S	SELL	71131885	100.0000	0	219	219	0
67,496	04/10/18	S	SELL	1982	100.0000	0	67,496	67,496	0
1,967	04/10/18	B	BUY	71131887	100.0000	0	1,967	1,967	0
21,136	04/10/18	B	BUY	71161622	100.0000	0	21,136	21,136	0
91,212	04/11/18	B	BUY	2014	100.0000	0	91,212	91,212	0
4,398	04/11/18	S	SELL	6336	100.0000	0	4,398	4,398	0
535,000	04/11/18	S	SELL	71161625	100.0000	0	535,000	535,000	0
270,590	04/12/18	B	BUY	2030	100.0000	0	270,590	270,590	0
12,158	04/12/18	B	BUY	6337	100.0000	0	12,158	12,158	0
760	04/12/18	B	BUY	71131890	100.0000	0	760	760	0
7,981	04/12/18	B	BUY	71161627	100.0000	0	7,981	7,981	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	PURCHASE PRICE	SELLING PRICE	BASED ON MARKET VALUE OF PURCHASE PRICE	VALUE OF EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
151,065	04/13/18 B BUY 2066	100.0000	0	151,065	151,065	0		
280	04/13/18 B BUY 6339	100.0000	0	280	280	0		
172	04/13/18 B BUY 71131893	100.0000	0	172	172	0		
1,261	04/13/18 B BUY 71132934	100.0000	0	1,261	1,261	0		
3,184	04/13/18 B BUY 71161659	100.0000	0	3,184	3,184	0		
55,020	04/16/18 S SELL 2082	100.0000	0	55,020	55,020	0		
359	04/16/18 S SELL 71131902	100.0000	0	359	359	0		
350	04/16/18 B BUY 71132938	100.0000	0	350	350	0		
130,564	04/16/18 B BUY 71161669	100.0000	0	130,564	130,564	0		
649,191	04/17/18 S SELL 2106	100.0000	0	649,191	649,191	0		
692	04/17/18 B BUY 71131903	100.0000	0	692	692	0		
5,034	04/17/18 B BUY 71161674	100.0000	0	5,034	5,034	0		
174,302	04/18/18 B BUY 2124	100.0000	0	174,302	174,302	0		
145	04/18/18 B BUY 71132942	100.0000	0	145	145	0		
47,555	04/18/18 B BUY 71161678	100.0000	0	47,555	47,555	0		
5,968	04/19/18 S SELL 2146	100.0000	0	5,968	5,968	0		
3,836	04/19/18 S SELL 71132944	100.0000	0	3,836	3,836	0		
25,762	04/20/18 B BUY 2165	100.0000	0	25,762	25,762	0		
50,208	04/20/18 B BUY 71131911	100.0000	0	50,208	50,208	0		
40,291	04/20/18 B BUY 71161721	100.0000	0	40,291	40,291	0		
250,255	04/23/18 S SELL 2202	100.0000	0	250,255	250,255	0		
4,285	04/23/18 B BUY 6365	100.0000	0	4,285	4,285	0		
2,659	04/23/18 B BUY 71161723	100.0000	0	2,659	2,659	0		
178,128	04/24/18 S SELL 2231	100.0000	0	178,128	178,128	0		
2,606	04/24/18 B BUY 6379	100.0000	0	2,606	2,606	0		
1,963	04/24/18 B BUY 71131914	100.0000	0	1,963	1,963	0		
41,786	04/25/18 B BUY 2243	100.0000	0	41,786	41,786	0		
4,688	04/25/18 S SELL 6385	100.0000	0	4,688	4,688	0		
231	04/25/18 B BUY 71132946	100.0000	0	231	231	0		
47,022	04/25/18 B BUY 71161734	100.0000	0	47,022	47,022	0		
82,541	04/26/18 S SELL 2254	100.0000	0	82,541	82,541	0		
7,460	04/26/18 S SELL 6386	100.0000	0	7,460	7,460	0		
417	04/26/18 B BUY 71131916	100.0000	0	417	417	0		
400	04/26/18 B BUY 71132948	100.0000	0	400	400	0		
700,264	04/26/18 B BUY 71161740	100.0000	0	700,264	700,264	0		
253,365	04/27/18 B BUY 2270	100.0000	0	253,365	253,365	0		
103,146	04/30/18 B BUY 2287	100.0000	0	103,146	103,146	0		
1,832	04/30/18 B BUY 6401	100.0000	0	1,832	1,832	0		
281	04/30/18 B BUY 71132951	100.0000	0	281	281	0		
206,375	04/30/18 B BUY 71161742	100.0000	0	206,375	206,375	0		
10,326	05/01/18 B BUY 22	100.0000	0	10,326	10,326	0		
86,585	05/01/18 B BUY 2328	100.0000	0	86,585	86,585	0		
1	05/01/18 B BUY 2942	100.0000	0	1	1	0		
20,806	05/01/18 B BUY 6407	100.0000	0	20,806	20,806	0		
6	05/01/18 B BUY 70812392	100.0000	0	6	6	0		
1,988,453	05/01/18 S SELL 71131920	100.0000	0	1,988,453	1,988,453	0		
324	05/01/18 B BUY 71132956	100.0000	0	324	324	0		

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
	71,302	05/01/18 B BUY 71161779	100.0000	0	71,302	71,302	0
	49	05/01/18 B BUY 71189889	100.0000	0	49	49	0
	800,454	05/02/18 S SELL 2354	100.0000	0	800,454	800,454	0
	4,307	05/02/18 B BUY 6414	100.0000	0	4,307	4,307	0
	7,698	05/02/18 S SELL 71132957	100.0000	0	7,698	7,698	0
	8,000,000	05/03/18 S SELL 24	100.0000	0	8,000,000	8,000,000	0
	476,788	05/03/18 S SELL 2370	100.0000	0	476,788	476,788	0
	15,033	05/03/18 S SELL 6430	100.0000	0	15,033	15,033	0
	45,146	05/03/18 S SELL 71131928	100.0000	0	45,146	45,146	0
	8,894	05/04/18 S SELL 2393	100.0000	0	8,894	8,894	0
	390	05/04/18 B BUY 6434	100.0000	0	390	390	0
	1,385	05/04/18 S SELL 71131931	100.0000	0	1,385	1,385	0
	222,083	05/04/18 S SELL 71161796	100.0000	0	222,083	222,083	0
	708,154	05/07/18 B BUY 2404	100.0000	0	708,154	708,154	0
	14,330	05/07/18 B BUY 6436	100.0000	0	14,330	14,330	0
	482	05/07/18 B BUY 71131933	100.0000	0	482	482	0
	1,165,121	05/07/18 S SELL 71161803	100.0000	0	1,165,121	1,165,121	0
	27,337	05/08/18 B BUY 2413	100.0000	0	27,337	27,337	0
	3,682	05/08/18 S SELL 6440	100.0000	0	3,682	3,682	0
	3,702	05/08/18 B BUY 71131938	100.0000	0	3,702	3,702	0
	22,480	05/09/18 S SELL 2426	100.0000	0	22,480	22,480	0
	3,956	05/09/18 S SELL 6443	100.0000	0	3,956	3,956	0
	916	05/09/18 B BUY 71131940	100.0000	0	916	916	0
	37	05/09/18 B BUY 71132963	100.0000	0	37	37	0
	2,785	05/10/18 B BUY 2451	100.0000	0	2,785	2,785	0
	9,758	05/10/18 S SELL 6449	100.0000	0	9,758	9,758	0
	353	05/10/18 B BUY 71131947	100.0000	0	353	353	0
	327,002	05/10/18 S SELL 71161811	100.0000	0	327,002	327,002	0
	15,048	05/11/18 S SELL 2479	100.0000	0	15,048	15,048	0
	3,760	05/11/18 S SELL 6453	100.0000	0	3,760	3,760	0
	895	05/11/18 B BUY 71131951	100.0000	0	895	895	0
	5,246	05/11/18 B BUY 71161816	100.0000	0	5,246	5,246	0
	339,355	05/14/18 B BUY 2504	100.0000	0	339,355	339,355	0
	6,767	05/14/18 S SELL 6458	100.0000	0	6,767	6,767	0
	432	05/14/18 B BUY 71161825	100.0000	0	432	432	0
	775,946	05/15/18 B BUY 2587	100.0000	0	775,946	775,946	0
	17,731	05/15/18 B BUY 6462	100.0000	0	17,731	17,731	0
	508	05/15/18 B BUY 71132967	100.0000	0	508	508	0
	81,337	05/15/18 S SELL 71161853	100.0000	0	81,337	81,337	0
	159,960	05/16/18 B BUY 2625	100.0000	0	159,960	159,960	0
	545	05/16/18 B BUY 6465	100.0000	0	545	545	0
	34	05/16/18 B BUY 71132969	100.0000	0	34	34	0
	1,406,861	05/17/18 S SELL 2645	100.0000	0	1,406,861	1,406,861	0
	257	05/17/18 B BUY 6469	100.0000	0	257	257	0
	47	05/17/18 B BUY 71132971	100.0000	0	47	47	0
	58,892	05/18/18 B BUY 2662	100.0000	0	58,892	58,892	0
	339	05/18/18 B BUY 6470	100.0000	0	339	339	0

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
	35,491	05/18/18 B BUY 71161887	100.0000	0	35,491	35,491	0
	26,054	05/21/18 B BUY 2669	100.0000	0	26,054	26,054	0
	372	05/21/18 S SELL 71131954	100.0000	0	372	372	0
	243	05/21/18 B BUY 71132973	100.0000	0	243	243	0
	50,589	05/21/18 B BUY 71161893	100.0000	0	50,589	50,589	0
	24,757	05/22/18 S SELL 2689	100.0000	0	24,757	24,757	0
	18,376	05/23/18 B BUY 2710	100.0000	0	18,376	18,376	0
	3,137	05/23/18 S SELL 6600	100.0000	0	3,137	3,137	0
	8	05/24/18 S SELL 132	100.0000	0	8	8	0
	1,799	05/24/18 B BUY 2729	100.0000	0	1,799	1,799	0
	778	05/24/18 S SELL 6601	100.0000	0	778	778	0
	4,544	05/24/18 S SELL 70812393	100.0000	0	4,544	4,544	0
	1,000,000	05/24/18 B BUY 71131957	100.0000	0	1,000,000	1,000,000	0
	2,010	05/24/18 B BUY 71133060	100.0000	0	2,010	2,010	0
	4,500,000	05/24/18 B BUY 71161903	100.0000	0	4,500,000	4,500,000	0
	8	05/25/18 B BUY 133	100.0000	0	8	8	0
	293,063	05/25/18 B BUY 2745	100.0000	0	293,063	293,063	0
	4,544	05/25/18 B BUY 70812394	100.0000	0	4,544	4,544	0
	39,781	05/25/18 B BUY 71161908	100.0000	0	39,781	39,781	0
	20,069	05/29/18 S SELL 2758	100.0000	0	20,069	20,069	0
	5,913	05/29/18 B BUY 6634	100.0000	0	5,913	5,913	0
	0	05/29/18 B BUY 71161920	100.0000	0	0	0	0
	362,328	05/30/18 B BUY 2789	100.0000	0	362,328	362,328	0
	1,553	05/30/18 S SELL 6644	100.0000	0	1,553	1,553	0
	836	05/30/18 B BUY 71131959	100.0000	0	836	836	0
	100	05/30/18 B BUY 71133090	100.0000	0	100	100	0
	1,315,371	05/30/18 S SELL 71161921	100.0000	0	1,315,371	1,315,371	0
	58,895	05/31/18 S SELL 2815	100.0000	0	58,895	58,895	0
	7,229	05/31/18 B BUY 6649	100.0000	0	7,229	7,229	0
	611	05/31/18 B BUY 71131961	100.0000	0	611	611	0
	10,547	05/31/18 B BUY 71133111	100.0000	0	10,547	10,547	0
	2,269,955	05/31/18 S SELL 71161922	100.0000	0	2,269,955	2,269,955	0
	715	06/01/18 B BUY 28	100.0000	0	715	715	0
	242,950	06/01/18 S SELL 2876	100.0000	0	242,950	242,950	0
	1	06/01/18 B BUY 2948	100.0000	0	1	1	0
	2,663	06/01/18 S SELL 6652	100.0000	0	2,663	2,663	0
	6	06/01/18 B BUY 70812396	100.0000	0	6	6	0
	1,987,344	06/01/18 S SELL 71131966	100.0000	0	1,987,344	1,987,344	0
	20,134	06/01/18 B BUY 71133136	100.0000	0	20,134	20,134	0
	19,861	06/01/18 B BUY 71161959	100.0000	0	19,861	19,861	0
	52	06/01/18 B BUY 71189891	100.0000	0	52	52	0
	331,463	06/04/18 S SELL 2890	100.0000	0	331,463	331,463	0
	1,114	06/04/18 B BUY 6654	100.0000	0	1,114	1,114	0
	1,672	06/04/18 B BUY 71131969	100.0000	0	1,672	1,672	0
	14,406	06/04/18 S SELL 71133149	100.0000	0	14,406	14,406	0
	29,454	06/05/18 B BUY 2918	100.0000	0	29,454	29,454	0
	4,218	06/05/18 B BUY 6659	100.0000	0	4,218	4,218	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF		339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
		PURCHASE PRICE SELLING PRICE	EXPENSES			
	36 06/05/18 B BUY 71131974	100.0000	0	36	36	0
	17,536 06/05/18 S SELL 71133150	100.0000	0	17,536	17,536	0
	108,256 06/05/18 S SELL 71161965	100.0000	0	108,256	108,256	0
	23,851 06/06/18 B BUY 2941	100.0000	0	23,851	23,851	0
	8,057 06/06/18 B BUY 6660	100.0000	0	8,057	8,057	0
	2,742 06/06/18 S SELL 71131979	100.0000	0	2,742	2,742	0
	1,604 06/06/18 S SELL 71133151	100.0000	0	1,604	1,604	0
	943,470 06/06/18 S SELL 71161967	100.0000	0	943,470	943,470	0
	360,200 06/07/18 B BUY 2956	100.0000	0	360,200	360,200	0
	778 06/07/18 B BUY 71131983	100.0000	0	778	778	0
	95 06/07/18 B BUY 71133153	100.0000	0	95	95	0
	3,643 06/07/18 B BUY 71161979	100.0000	0	3,643	3,643	0
	193,366 06/08/18 S SELL 2977	100.0000	0	193,366	193,366	0
	20,504 06/08/18 B BUY 6665	100.0000	0	20,504	20,504	0
	836 06/08/18 B BUY 71131987	100.0000	0	836	836	0
	297 06/08/18 B BUY 71133155	100.0000	0	297	297	0
	10,477 06/11/18 S SELL 2988	100.0000	0	10,477	10,477	0
	67 06/11/18 S SELL 71131990	100.0000	0	67	67	0
	106,383 06/11/18 B BUY 71161985	100.0000	0	106,383	106,383	0
	27,695 06/12/18 B BUY 3006	100.0000	0	27,695	27,695	0
	11,692 06/12/18 B BUY 6669	100.0000	0	11,692	11,692	0
	156 06/12/18 B BUY 71131993	100.0000	0	156	156	0
	652,511 06/12/18 B BUY 71161989	100.0000	0	652,511	652,511	0
	22,622 06/13/18 S SELL 3026	100.0000	0	22,622	22,622	0
	4,447 06/13/18 B BUY 71132004	100.0000	0	4,447	4,447	0
	96,201 06/14/18 S SELL 3044	100.0000	0	96,201	96,201	0
	128,265 06/14/18 S SELL 71132011	100.0000	0	128,265	128,265	0
	517,781 06/14/18 S SELL 71161998	100.0000	0	517,781	517,781	0
	71,580 06/15/18 S SELL 3102	100.0000	0	71,580	71,580	0
	385 06/15/18 B BUY 6677	100.0000	0	385	385	0
	681 06/15/18 B BUY 71133163	100.0000	0	681	681	0
	130,596 06/15/18 B BUY 71162036	100.0000	0	130,596	130,596	0
	66,918 06/18/18 S SELL 3123	100.0000	0	66,918	66,918	0
	736 06/18/18 S SELL 6687	100.0000	0	736	736	0
	30,169 06/18/18 B BUY 71162040	100.0000	0	30,169	30,169	0
	151,029 06/19/18 S SELL 3138	100.0000	0	151,029	151,029	0
	1,622 06/19/18 B BUY 6696	100.0000	0	1,622	1,622	0
	152,742 06/20/18 B BUY 3159	100.0000	0	152,742	152,742	0
	27,557 06/20/18 S SELL 6698	100.0000	0	27,557	27,557	0
	105 06/20/18 B BUY 71133166	100.0000	0	105	105	0
	39,556 06/20/18 B BUY 71162065	100.0000	0	39,556	39,556	0
	184,081 06/21/18 B BUY 3178	100.0000	0	184,081	184,081	0
	367 06/21/18 S SELL 6699	100.0000	0	367	367	0
	2,926 06/21/18 S SELL 71132016	100.0000	0	2,926	2,926	0
	118,485 06/21/18 S SELL 71162085	100.0000	0	118,485	118,485	0
	56,861 06/22/18 B BUY 3204	100.0000	0	56,861	56,861	0
	24,488 06/22/18 S SELL 71132019	100.0000	0	24,488	24,488	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET		BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
	760,431 06/22/18 B BUY	71162092	100.0000	0	760,431	760,431	0
	59,919 06/25/18 B BUY	3219	100.0000	0	59,919	59,919	0
	104 06/25/18 S SELL	6702	100.0000	0	104	104	0
	677,846 06/25/18 S SELL	71162099	100.0000	0	677,846	677,846	0
	9,027 06/26/18 B BUY	3244	100.0000	0	9,027	9,027	0
	5,740 06/26/18 B BUY	6703	100.0000	0	5,740	5,740	0
	412 06/26/18 B BUY	71132021	100.0000	0	412	412	0
	148,403 06/26/18 S SELL	71162105	100.0000	0	148,403	148,403	0
	508,006 06/27/18 S SELL	3266	100.0000	0	508,006	508,006	0
	210,935 06/27/18 S SELL	71132031	100.0000	0	210,935	210,935	0
	713,743 06/27/18 S SELL	71162106	100.0000	0	713,743	713,743	0
	46,093 06/28/18 S SELL	3297	100.0000	0	46,093	46,093	0
	3,462 06/28/18 S SELL	6706	100.0000	0	3,462	3,462	0
	374 06/28/18 B BUY	71133170	100.0000	0	374	374	0
	10,389 06/29/18 B BUY	3335	100.0000	0	10,389	10,389	0
	566 06/29/18 B BUY	71133176	100.0000	0	566	566	0
	17 07/02/18 B BUY	34	100.0000	0	17	17	0
	1 07/02/18 B BUY	2950	100.0000	0	1	1	0
	52,832 07/02/18 S SELL	3348	100.0000	0	52,832	52,832	0
	2,383 07/02/18 B BUY	6714	100.0000	0	2,383	2,383	0
	6 07/02/18 B BUY	70812403	100.0000	0	6	6	0
	1,987,971 07/02/18 S SELL	71132038	100.0000	0	1,987,971	1,987,971	0
	253 07/02/18 B BUY	71133178	100.0000	0	253	253	0
	18,330 07/02/18 B BUY	71162141	100.0000	0	18,330	18,330	0
	54 07/02/18 B BUY	71189893	100.0000	0	54	54	0
	247,158 07/03/18 S SELL	3360	100.0000	0	247,158	247,158	0
	1,714 07/03/18 S SELL	6715	100.0000	0	1,714	1,714	0
	29,534 07/03/18 S SELL	71162143	100.0000	0	29,534	29,534	0
	378 07/05/18 S SELL	2951	100.0000	0	378	378	0
	11,242 07/05/18 S SELL	3373	100.0000	0	11,242	11,242	0
	3,000,298 07/05/18 B BUY	71132041	100.0000	0	3,000,298	3,000,298	0
	162 07/05/18 B BUY	71133181	100.0000	0	162	162	0
	7,980 07/05/18 B BUY	71162146	100.0000	0	7,980	7,980	0
	1,131 07/06/18 B BUY	2952	100.0000	0	1,131	1,131	0
	26,694 07/06/18 S SELL	3392	100.0000	0	26,694	26,694	0
	337 07/06/18 B BUY	6718	100.0000	0	337	337	0
	42 07/06/18 B BUY	71132044	100.0000	0	42	42	0
	10,297 07/09/18 B BUY	3405	100.0000	0	10,297	10,297	0
	5,102 07/09/18 B BUY	71132047	100.0000	0	5,102	5,102	0
	7,800 07/09/18 B BUY	71133188	100.0000	0	7,800	7,800	0
	3,559 07/09/18 B BUY	71162157	100.0000	0	3,559	3,559	0
	229,638 07/10/18 B BUY	3432	100.0000	0	229,638	229,638	0
	7,185 07/10/18 B BUY	6726	100.0000	0	7,185	7,185	0
	1,763 07/10/18 S SELL	71132051	100.0000	0	1,763	1,763	0
	10,242 07/10/18 B BUY	71162165	100.0000	0	10,242	10,242	0
	62,387 07/11/18 B BUY	3456	100.0000	0	62,387	62,387	0
	2,592 07/11/18 S SELL	6727	100.0000	0	2,592	2,592	0

IDENTITY OF PARTY INVOLVED				DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
				130 07/11/18 B BUY 71133190	100.0000	0	130	130	0
				44,796 07/12/18 S SELL 3473	100.0000	0	44,796	44,796	0
				30,013 07/12/18 S SELL 71132054	100.0000	0	30,013	30,013	0
				5 07/12/18 B BUY 71133191	100.0000	0	5	5	0
				10,677 07/12/18 B BUY 71162168	100.0000	0	10,677	10,677	0
				87,534 07/13/18 S SELL 3526	100.0000	0	87,534	87,534	0
				9,263 07/13/18 S SELL 6737	100.0000	0	9,263	9,263	0
				47 07/13/18 B BUY 71132056	100.0000	0	47	47	0
				746 07/13/18 B BUY 71133201	100.0000	0	746	746	0
				3,225 07/13/18 B BUY 71162201	100.0000	0	3,225	3,225	0
				107,210 07/16/18 B BUY 3549	100.0000	0	107,210	107,210	0
				5,966 07/16/18 B BUY 6739	100.0000	0	5,966	5,966	0
				1,604 07/16/18 S SELL 71132059	100.0000	0	1,604	1,604	0
				657 07/16/18 B BUY 71133221	100.0000	0	657	657	0
				143,229 07/16/18 B BUY 71162209	100.0000	0	143,229	143,229	0
				14,235 07/17/18 B BUY 3574	100.0000	0	14,235	14,235	0
				999 07/17/18 S SELL 6745	100.0000	0	999	999	0
				351 07/17/18 B BUY 71132061	100.0000	0	351	351	0
				30,317 07/17/18 B BUY 71133228	100.0000	0	30,317	30,317	0
				4,969 07/17/18 B BUY 71162216	100.0000	0	4,969	4,969	0
				408,612 07/18/18 B BUY 3600	100.0000	0	408,612	408,612	0
				375 07/18/18 S SELL 6747	100.0000	0	375	375	0
				33 07/18/18 B BUY 71132063	100.0000	0	33	33	0
				31,904 07/18/18 S SELL 71133233	100.0000	0	31,904	31,904	0
				1,684 07/18/18 B BUY 71162221	100.0000	0	1,684	1,684	0
				518,392 07/19/18 B BUY 3627	100.0000	0	518,392	518,392	0
				6,164 07/19/18 B BUY 6749	100.0000	0	6,164	6,164	0
				417 07/19/18 B BUY 71132065	100.0000	0	417	417	0
				6,831 07/19/18 S SELL 71133236	100.0000	0	6,831	6,831	0
				62,912 07/19/18 B BUY 71162226	100.0000	0	62,912	62,912	0
				57,765 07/20/18 B BUY 3641	100.0000	0	57,765	57,765	0
				1,921 07/20/18 S SELL 71133237	100.0000	0	1,921	1,921	0
				35,578 07/20/18 B BUY 71162252	100.0000	0	35,578	35,578	0
				798,658 07/23/18 S SELL 3664	100.0000	0	798,658	798,658	0
				4,413 07/23/18 S SELL 6757	100.0000	0	4,413	4,413	0
				3,902 07/23/18 B BUY 71132068	100.0000	0	3,902	3,902	0
				6,246 07/24/18 S SELL 3685	100.0000	0	6,246	6,246	0
				2,605 07/24/18 S SELL 6768	100.0000	0	2,605	2,605	0
				24,081 07/25/18 B BUY 3733	100.0000	0	24,081	24,081	0
				2,537 07/25/18 B BUY 6771	100.0000	0	2,537	2,537	0
				195 07/25/18 B BUY 71133241	100.0000	0	195	195	0
				51,106 07/25/18 B BUY 71162272	100.0000	0	51,106	51,106	0
				173,088 07/26/18 S SELL 3759	100.0000	0	173,088	173,088	0
				4,717 07/26/18 S SELL 6774	100.0000	0	4,717	4,717	0
				170 07/26/18 B BUY 71133245	100.0000	0	170	170	0
				69,550 07/27/18 S SELL 3790	100.0000	0	69,550	69,550	0
				4,101 07/27/18 S SELL 6783	100.0000	0	4,101	4,101	0

IDENTITY OF PARTY INVOLVED			DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
			415 07/27/18 B BUY 71133246	100.0000	0	415	415	0
			143,152 07/30/18 B BUY 3809	100.0000	0	143,152	143,152	0
			4,378 07/30/18 B BUY 6785	100.0000	0	4,378	4,378	0
			86 07/30/18 B BUY 71132070	100.0000	0	86	86	0
			23,360 07/31/18 S SELL 3823	100.0000	0	23,360	23,360	0
			1,499 07/31/18 S SELL 6786	100.0000	0	1,499	1,499	0
			301 07/31/18 B BUY 71133274	100.0000	0	301	301	0
			18 08/01/18 B BUY 36	100.0000	0	18	18	0
			2 08/01/18 B BUY 2954	100.0000	0	2	2	0
			49,186 08/01/18 B BUY 3864	100.0000	0	49,186	49,186	0
			226 08/01/18 B BUY 6788	100.0000	0	226	226	0
			7 08/01/18 B BUY 70812405	100.0000	0	7	7	0
			2,005,676 08/01/18 S SELL 71132074	100.0000	0	2,005,676	2,005,676	0
			196 08/01/18 B BUY 71133300	100.0000	0	196	196	0
			6,078 08/01/18 B BUY 71162306	100.0000	0	6,078	6,078	0
			58 08/01/18 B BUY 71189895	100.0000	0	58	58	0
			216,450 08/02/18 B BUY 3883	100.0000	0	216,450	216,450	0
			68 08/02/18 B BUY 71132076	100.0000	0	68	68	0
			3,664 08/02/18 B BUY 71133301	100.0000	0	3,664	3,664	0
			14,143 08/03/18 B BUY 3897	100.0000	0	14,143	14,143	0
			1,434 08/03/18 S SELL 6793	100.0000	0	1,434	1,434	0
			2,465 08/03/18 B BUY 71132080	100.0000	0	2,465	2,465	0
			13,657 08/06/18 B BUY 3910	100.0000	0	13,657	13,657	0
			4,241 08/06/18 S SELL 6794	100.0000	0	4,241	4,241	0
			3,857 08/06/18 S SELL 71132082	100.0000	0	3,857	3,857	0
			17,197 08/06/18 S SELL 71133304	100.0000	0	17,197	17,197	0
			238,769 08/06/18 S SELL 71162312	100.0000	0	238,769	238,769	0
			9,968 08/07/18 S SELL 3932	100.0000	0	9,968	9,968	0
			1,167 08/07/18 B BUY 71132087	100.0000	0	1,167	1,167	0
			3,643 08/07/18 B BUY 71162325	100.0000	0	3,643	3,643	0
			201,561 08/08/18 B BUY 3958	100.0000	0	201,561	201,561	0
			18,804 08/08/18 B BUY 6797	100.0000	0	18,804	18,804	0
			601 08/08/18 B BUY 71132089	100.0000	0	601	601	0
			72,249 08/09/18 B BUY 3975	100.0000	0	72,249	72,249	0
			16,094 08/10/18 S SELL 3992	100.0000	0	16,094	16,094	0
			9,560 08/10/18 B BUY 6808	100.0000	0	9,560	9,560	0
			289 08/10/18 B BUY 71133307	100.0000	0	289	289	0
			22,993 08/10/18 B BUY 71162335	100.0000	0	22,993	22,993	0
			10,094 08/13/18 S SELL 4004	100.0000	0	10,094	10,094	0
			5,451 08/13/18 S SELL 6809	100.0000	0	5,451	5,451	0
			67 08/13/18 B BUY 71133309	100.0000	0	67	67	0
			7,434 08/13/18 B BUY 71162337	100.0000	0	7,434	7,434	0
			21,870 08/14/18 B BUY 4044	100.0000	0	21,870	21,870	0
			2,070 08/14/18 B BUY 71162340	100.0000	0	2,070	2,070	0
			295,781 08/15/18 B BUY 4120	100.0000	0	295,781	295,781	0
			6,755 08/15/18 B BUY 6814	100.0000	0	6,755	6,755	0
			278 08/15/18 B BUY 71133314	100.0000	0	278	278	0

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	345,060	08/15/18	B BUY 71162368	100.0000	0	345,060	345,060	0
	17,376	08/16/18	S SELL 4155	100.0000	0	17,376	17,376	0
	202	08/16/18	B BUY 6830	100.0000	0	202	202	0
	2,117	08/16/18	B BUY 71132100	100.0000	0	2,117	2,117	0
	41	08/16/18	B BUY 71133321	100.0000	0	41	41	0
	84,871	08/17/18	S SELL 4169	100.0000	0	84,871	84,871	0
	4,248	08/17/18	B BUY 6848	100.0000	0	4,248	4,248	0
	154	08/17/18	B BUY 71132103	100.0000	0	154	154	0
	11,242	08/17/18	S SELL 71133322	100.0000	0	11,242	11,242	0
	561	08/17/18	B BUY 71162385	100.0000	0	561	561	0
	374	08/20/18	B BUY 4182	100.0000	0	374	374	0
	3,620	08/20/18	S SELL 6883	100.0000	0	3,620	3,620	0
	329	08/20/18	B BUY 71132106	100.0000	0	329	329	0
	46,014	08/20/18	B BUY 71162398	100.0000	0	46,014	46,014	0
	128,374	08/21/18	B BUY 4199	100.0000	0	128,374	128,374	0
	24,061	08/21/18	S SELL 6889	100.0000	0	24,061	24,061	0
	8,169	08/21/18	B BUY 71133323	100.0000	0	8,169	8,169	0
	175,905	08/22/18	B BUY 4219	100.0000	0	175,905	175,905	0
	3,361	08/22/18	B BUY 6896	100.0000	0	3,361	3,361	0
	32	08/22/18	B BUY 71132108	100.0000	0	32	32	0
	3,218	08/22/18	S SELL 71133325	100.0000	0	3,218	3,218	0
	4,171	08/22/18	B BUY 71162409	100.0000	0	4,171	4,171	0
	1,028,111	08/23/18	S SELL 4238	100.0000	0	1,028,111	1,028,111	0
	3,151	08/23/18	S SELL 6908	100.0000	0	3,151	3,151	0
	543	08/23/18	B BUY 71132111	100.0000	0	543	543	0
	65	08/23/18	B BUY 71133327	100.0000	0	65	65	0
	1,511	08/23/18	B BUY 71162412	100.0000	0	1,511	1,511	0
	50,670	08/24/18	B BUY 4251	100.0000	0	50,670	50,670	0
	16,144	08/24/18	S SELL 6910	100.0000	0	16,144	16,144	0
	16,932	08/27/18	S SELL 4264	100.0000	0	16,932	16,932	0
	17,215	08/27/18	B BUY 6913	100.0000	0	17,215	17,215	0
	913	08/27/18	B BUY 71132113	100.0000	0	913	913	0
	27,494	08/27/18	B BUY 71162424	100.0000	0	27,494	27,494	0
	1,637	08/28/18	B BUY 4272	100.0000	0	1,637	1,637	0
	244	08/28/18	B BUY 71133329	100.0000	0	244	244	0
	7,122	08/29/18	S SELL 4281	100.0000	0	7,122	7,122	0
	5,944	08/29/18	S SELL 6915	100.0000	0	5,944	5,944	0
	423,107	08/29/18	S SELL 71132123	100.0000	0	423,107	423,107	0
	256	08/29/18	B BUY 71133331	100.0000	0	256	256	0
	42,337	08/30/18	B BUY 4317	100.0000	0	42,337	42,337	0
	78	08/30/18	B BUY 71133333	100.0000	0	78	78	0
	40,703	08/31/18	S SELL 4355	100.0000	0	40,703	40,703	0
	4,113	08/31/18	S SELL 6921	100.0000	0	4,113	4,113	0
	158	08/31/18	B BUY 71132127	100.0000	0	158	158	0
	595	08/31/18	B BUY 71133337	100.0000	0	595	595	0
	13,896	08/31/18	B BUY 71162466	100.0000	0	13,896	13,896	0
	18	09/04/18	B BUY 38	100.0000	0	18	18	0

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	2	09/04/18 B BUY	2963	100.0000	0	2	0
	72,920	09/04/18 B BUY	4368	100.0000	0	72,920	0
	2,268	09/04/18 S SELL	6932	100.0000	0	2,268	0
	7	09/04/18 B BUY	70812407	100.0000	0	7	0
	1,990,420	09/04/18 S SELL	71132132	100.0000	0	1,990,420	0
	95	09/04/18 B BUY	71133339	100.0000	0	95	0
	18,512	09/04/18 B BUY	71162468	100.0000	0	18,512	0
	57	09/04/18 B BUY	71189897	100.0000	0	57	0
	171,429	09/05/18 S SELL	4390	100.0000	0	171,429	0
	3,465	09/05/18 B BUY	6938	100.0000	0	3,465	0
	53,493	09/05/18 S SELL	71132135	100.0000	0	53,493	0
	7,735	09/05/18 B BUY	71162471	100.0000	0	7,735	0
	133,150	09/06/18 B BUY	4425	100.0000	0	133,150	0
	8,242	09/06/18 S SELL	6940	100.0000	0	8,242	0
	9,916	09/06/18 S SELL	71132140	100.0000	0	9,916	0
	111	09/06/18 B BUY	71133341	100.0000	0	111	0
	80,019	09/07/18 S SELL	4461	100.0000	0	80,019	0
	1,304	09/07/18 S SELL	6946	100.0000	0	1,304	0
	1,927	09/07/18 B BUY	71132145	100.0000	0	1,927	0
	806	09/07/18 B BUY	71162485	100.0000	0	806	0
	1	09/10/18 B BUY	40	100.0000	0	1	0
	0	09/10/18 B BUY	2965	100.0000	0	0	0
	263,083	09/10/18 B BUY	4486	100.0000	0	263,083	0
	12,009	09/10/18 S SELL	6951	100.0000	0	12,009	0
	0	09/10/18 B BUY	70812409	100.0000	0	0	0
	245	09/10/18 B BUY	71132148	100.0000	0	245	0
	309	09/10/18 B BUY	71133344	100.0000	0	309	0
	49,831	09/10/18 B BUY	71162489	100.0000	0	49,831	0
	2	09/10/18 B BUY	71189899	100.0000	0	2	0
	68,386	09/11/18 B BUY	4508	100.0000	0	68,386	0
	17,545	09/11/18 B BUY	6953	100.0000	0	17,545	0
	2,421	09/11/18 S SELL	71132151	100.0000	0	2,421	0
	6,038	09/11/18 B BUY	71162491	100.0000	0	6,038	0
	35,027	09/12/18 S SELL	4526	100.0000	0	35,027	0
	4,474	09/12/18 S SELL	7083	100.0000	0	4,474	0
	254	09/12/18 B BUY	71132153	100.0000	0	254	0
	399,960	09/12/18 B BUY	71162495	100.0000	0	399,960	0
	3,531	09/12/18 B BUY	71189900	100.0000	0	3,531	0
	63,537,023	09/13/18 B BUY	41	100.0000	0	63,537,023	0
	22,135	09/13/18 B BUY	4554	100.0000	0	22,135	0
	3,865,162	09/13/18 B BUY	7084	100.0000	0	3,865,162	0
	27,755,797	09/13/18 B BUY	70812410	100.0000	0	27,755,797	0
	3,830	09/13/18 B BUY	71132156	100.0000	0	3,830	0
	3,400,832	09/13/18 B BUY	71133440	100.0000	0	3,400,832	0
	5,056,273	09/14/18 B BUY	136	100.0000	0	5,056,273	0
	14,958	09/14/18 S SELL	4618	100.0000	0	14,958	0
	132	09/14/18 B BUY	7086	100.0000	0	132	0

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
	313,792	09/14/18 B BUY 71162524	100.0000	0	313,792	313,792	0
	114,797	09/17/18 S SELL 4652	100.0000	0	114,797	114,797	0
	1,760	09/17/18 B BUY 71132161	100.0000	0	1,760	1,760	0
	413	09/17/18 B BUY 71133444	100.0000	0	413	413	0
	506,124	09/17/18 B BUY 71162531	100.0000	0	506,124	506,124	0
	63,549,149	09/18/18 S SELL 42	100.0000	0	63,549,149	63,549,149	0
	5,056,281	09/18/18 S SELL 138	100.0000	0	5,056,281	5,056,281	0
	121,838	09/18/18 S SELL 4682	100.0000	0	121,838	121,838	0
	3,994,315	09/18/18 S SELL 7088	100.0000	0	3,994,315	3,994,315	0
	27,760,367	09/18/18 S SELL 70812412	100.0000	0	27,760,367	27,760,367	0
	103,768,388	09/18/18 B BUY 71132169	100.0000	0	103,768,388	103,768,388	0
	3,407,950	09/18/18 S SELL 71133446	100.0000	0	3,407,950	3,407,950	0
	1,684	09/18/18 B BUY 71162546	100.0000	0	1,684	1,684	0
	118,239,297	09/19/18 B BUY 4690	100.0000	0	118,239,297	118,239,297	0
	102,325,777	09/19/18 S SELL 71132172	100.0000	0	102,325,777	102,325,777	0
	141	09/19/18 B BUY 71133449	100.0000	0	141	141	0
	113,848,884	09/20/18 S SELL 4695	100.0000	0	113,848,884	113,848,884	0
	108	09/20/18 B BUY 71132173	100.0000	0	108	108	0
	41,518	09/20/18 B BUY 71162597	100.0000	0	41,518	41,518	0
	97	09/21/18 B BUY 71133452	100.0000	0	97	97	0
	370,205	09/21/18 B BUY 71162640	100.0000	0	370,205	370,205	0
	42,306	09/24/18 S SELL 4696	100.0000	0	42,306	42,306	0
	977	09/24/18 B BUY 71132177	100.0000	0	977	977	0
	10,647,112	09/24/18 B BUY 71162646	100.0000	0	10,647,112	10,647,112	0
	31,662	09/25/18 B BUY 4751	100.0000	0	31,662	31,662	0
	279	09/25/18 B BUY 71132179	100.0000	0	279	279	0
	10,302,727	09/25/18 B BUY 71162699	100.0000	0	10,302,727	10,302,727	0
	23,319,595	09/26/18 B BUY 4753	100.0000	0	23,319,595	23,319,595	0
	23,319,595	09/26/18 S SELL 71162701	100.0000	0	23,319,595	23,319,595	0
	694,120	09/27/18 B BUY 4755	100.0000	0	694,120	694,120	0
	42,041	09/27/18 B BUY 71132187	100.0000	0	42,041	42,041	0
	42,041	09/27/18 S SELL 71189903	100.0000	0	42,041	42,041	0
	9,130	09/28/18 B BUY 4766	100.0000	0	9,130	9,130	0
	89	09/28/18 S SELL 71132190	100.0000	0	89	89	0
	148	09/28/18 B BUY 71133454	100.0000	0	148	148	0
	16,166	10/01/18 B BUY 44	100.0000	0	16,166	16,166	0
	1,029	10/01/18 B BUY 140	100.0000	0	1,029	1,029	0
	2	10/01/18 B BUY 2967	100.0000	0	2	2	0
	177,809	10/01/18 B BUY 4816	100.0000	0	177,809	177,809	0
	1,095	10/01/18 B BUY 7090	100.0000	0	1,095	1,095	0
	7,061	10/01/18 B BUY 70812414	100.0000	0	7,061	7,061	0
	1,984,437	10/01/18 S SELL 71132194	100.0000	0	1,984,437	1,984,437	0
	954	10/01/18 B BUY 71133457	100.0000	0	954	954	0
	3,333	10/01/18 B BUY 71162716	100.0000	0	3,333	3,333	0
	53	10/01/18 B BUY 71189905	100.0000	0	53	53	0
	44,487	10/02/18 B BUY 4840	100.0000	0	44,487	44,487	0
	126	10/02/18 B BUY 71132197	100.0000	0	126	126	0

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
	2,791	10/02/18 S SELL 71162717	100.0000	0	2,791	2,791	0
	2,375,461	10/03/18 S SELL 4878	100.0000	0	2,375,461	2,375,461	0
	131,282	10/03/18 S SELL 71132201	100.0000	0	131,282	131,282	0
	8,381,364	10/04/18 B BUY 2968	100.0000	0	8,381,364	8,381,364	0
	1,034,644	10/04/18 B BUY 4971	100.0000	0	1,034,644	1,034,644	0
	16,166	10/05/18 S SELL 46	100.0000	0	16,166	16,166	0
	1,029	10/05/18 S SELL 142	100.0000	0	1,029	1,029	0
	8,382,500	10/05/18 S SELL 2970	100.0000	0	8,382,500	8,382,500	0
	5,865,587	10/05/18 S SELL 5018	100.0000	0	5,865,587	5,865,587	0
	1,095	10/05/18 S SELL 7092	100.0000	0	1,095	1,095	0
	7,061	10/05/18 S SELL 70812416	100.0000	0	7,061	7,061	0
	8,409,689	10/05/18 B BUY 71132210	100.0000	0	8,409,689	8,409,689	0
	1,341	10/05/18 S SELL 71133459	100.0000	0	1,341	1,341	0
	2	10/05/18 S SELL 71162721	100.0000	0	2	2	0
	53	10/05/18 S SELL 71189907	100.0000	0	53	53	0
	2,620,267	10/09/18 B BUY 5059	100.0000	0	2,620,267	2,620,267	0
	539	10/09/18 S SELL 71162735	100.0000	0	539	539	0
	18,685,892	10/10/18 S SELL 5071	100.0000	0	18,685,892	18,685,892	0
	607	10/10/18 B BUY 71132214	100.0000	0	607	607	0
	3,197,839	10/11/18 B BUY 5078	100.0000	0	3,197,839	3,197,839	0
	1,744	10/11/18 B BUY 71132217	100.0000	0	1,744	1,744	0
	5,858,036	10/12/18 S SELL 5084	100.0000	0	5,858,036	5,858,036	0
	586,882	10/12/18 S SELL 71132220	100.0000	0	586,882	586,882	0
	200	10/12/18 B BUY 71189908	100.0000	0	200	200	0
	1,344,836	10/15/18 B BUY 5109	100.0000	0	1,344,836	1,344,836	0
	638	10/15/18 B BUY 71132226	100.0000	0	638	638	0
	24,743	10/15/18 B BUY 71162739	100.0000	0	24,743	24,743	0
	4,050	10/16/18 B BUY 5116	100.0000	0	4,050	4,050	0
	772	10/16/18 B BUY 71132230	100.0000	0	772	772	0
	1,283	10/16/18 B BUY 71162742	100.0000	0	1,283	1,283	0
	200	10/16/18 S SELL 71189914	100.0000	0	200	200	0
	7,731,787	10/18/18 B BUY 5135	100.0000	0	7,731,787	7,731,787	0
	6,667	10/18/18 S SELL 71162743	100.0000	0	6,667	6,667	0
	161	10/19/18 B BUY 71132233	100.0000	0	161	161	0
	6,667	10/19/18 B BUY 71162744	100.0000	0	6,667	6,667	0
	453,954	10/22/18 B BUY 5139	100.0000	0	453,954	453,954	0
	1,672	10/22/18 B BUY 71132235	100.0000	0	1,672	1,672	0
	340,237	10/23/18 B BUY 5148	100.0000	0	340,237	340,237	0
	6,667	10/23/18 S SELL 71162745	100.0000	0	6,667	6,667	0
	78,954	10/24/18 S SELL 5153	100.0000	0	78,954	78,954	0
	285	10/24/18 B BUY 71132237	100.0000	0	285	285	0
	12,023	10/25/18 B BUY 5159	100.0000	0	12,023	12,023	0
	250,231	10/25/18 S SELL 71132244	100.0000	0	250,231	250,231	0
	4,166	10/26/18 B BUY 5170	100.0000	0	4,166	4,166	0
	471,624	10/29/18 S SELL 5192	100.0000	0	471,624	471,624	0
	281	10/29/18 B BUY 71132248	100.0000	0	281	281	0
	19	10/29/18 B BUY 71162752	100.0000	0	19	19	0

						BASED ON MARKET	VALUE OF	339,848,350	5% VALUE OF	16,992,417
IDENTITY OF PARTY INVOLVED						PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
						SELLING PRICE				OR (LOSS)
227,511	10/30/18	S	SELL	5220		100.0000	0	227,511	227,511	0
3,313,991	10/31/18	S	SELL	5238		100.0000	0	3,313,991	3,313,991	0
323	10/31/18	B	BUY	71132250		100.0000	0	323	323	0
296,691	11/01/18	S	SELL	5264		100.0000	0	296,691	296,691	0
0	11/01/18	B	BUY	7094		100.0000	0	0	0	0
1,979,463	11/01/18	S	SELL	71132255		100.0000	0	1,979,463	1,979,463	0
0	11/01/18	B	BUY	71133462		100.0000	0	0	0	0
21	11/01/18	B	BUY	71162755		100.0000	0	21	21	0
114,769	11/02/18	B	BUY	5275		100.0000	0	114,769	114,769	0
56	11/02/18	B	BUY	71132259		100.0000	0	56	56	0
11,201	11/05/18	B	BUY	5276		100.0000	0	11,201	11,201	0
2,955	11/05/18	B	BUY	71132262		100.0000	0	2,955	2,955	0
1,100	11/06/18	B	BUY	5278		100.0000	0	1,100	1,100	0
376	11/06/18	B	BUY	71132264		100.0000	0	376	376	0
1,162	11/07/18	B	BUY	71132267		100.0000	0	1,162	1,162	0
66,211	11/08/18	B	BUY	5283		100.0000	0	66,211	66,211	0
766	11/08/18	B	BUY	71132270		100.0000	0	766	766	0
1,575	11/09/18	B	BUY	5294		100.0000	0	1,575	1,575	0
866	11/09/18	B	BUY	71132275		100.0000	0	866	866	0
230,434	11/13/18	B	BUY	5300		100.0000	0	230,434	230,434	0
98	11/13/18	B	BUY	71132278		100.0000	0	98	98	0
43,613	11/14/18	B	BUY	5312		100.0000	0	43,613	43,613	0
58,229	11/14/18	S	SELL	71132282		100.0000	0	58,229	58,229	0
19,400	11/14/18	S	SELL	71162764		100.0000	0	19,400	19,400	0
6,150,992	11/15/18	S	SELL	5380		100.0000	0	6,150,992	6,150,992	0
2,142	11/16/18	B	BUY	5384		100.0000	0	2,142	2,142	0
24	11/16/18	B	BUY	71132283		100.0000	0	24	24	0
464	11/19/18	B	BUY	71132285		100.0000	0	464	464	0
47,365	11/20/18	B	BUY	5391		100.0000	0	47,365	47,365	0
2,063	11/21/18	B	BUY	5397		100.0000	0	2,063	2,063	0
97,817	11/23/18	B	BUY	5395		100.0000	0	97,817	97,817	0
11,283	11/26/18	B	BUY	5404		100.0000	0	11,283	11,283	0
0	11/26/18	S	SELL	7096		100.0000	0	0	0	0
37	11/26/18	B	BUY	71132295		100.0000	0	37	37	0
0	11/26/18	S	SELL	71133464		100.0000	0	0	0	0
279	11/27/18	B	BUY	71132297		100.0000	0	279	279	0
12	11/28/18	B	BUY	71132298		100.0000	0	12	12	0
8,300	11/29/18	B	BUY	5405		100.0000	0	8,300	8,300	0
52,464	11/30/18	B	BUY	5452		100.0000	0	52,464	52,464	0
471,804	12/03/18	B	BUY	5456		100.0000	0	471,804	471,804	0
1,977,095	12/03/18	S	SELL	71132306		100.0000	0	1,977,095	1,977,095	0
2,500	12/04/18	B	BUY	5464		100.0000	0	2,500	2,500	0
31	12/04/18	B	BUY	71132313		100.0000	0	31	31	0
1,970,940	12/06/18	S	SELL	5466		100.0000	0	1,970,940	1,970,940	0
4,568	12/06/18	B	BUY	71132316		100.0000	0	4,568	4,568	0
14,514	12/07/18	S	SELL	5469		100.0000	0	14,514	14,514	0
2,315	12/07/18	B	BUY	71132320		100.0000	0	2,315	2,315	0

					BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417		
DESCRIPTION OF ASSET					PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN		
IDENTITY OF PARTY INVOLVED					SELLING PRICE				OR (LOSS)		
	4,397	12/10/18	B	BUY	5470	100.0000	0	4,397	4,397	0	
	1,406	12/10/18	S	SELL	71132324	100.0000	0	1,406	1,406	0	
	6,094	12/11/18	S	SELL	5473	100.0000	0	6,094	6,094	0	
	1,406	12/12/18	S	SELL	5474	100.0000	0	1,406	1,406	0	
	870	12/12/18	B	BUY	71132328	100.0000	0	870	870	0	
	89,872	12/13/18	B	BUY	5476	100.0000	0	89,872	89,872	0	
	98,664	12/14/18	B	BUY	5521	100.0000	0	98,664	98,664	0	
	70	12/14/18	B	BUY	71132331	100.0000	0	70	70	0	
	358,980	12/17/18	B	BUY	5524	100.0000	0	358,980	358,980	0	
	272,170	12/17/18	S	SELL	71132337	100.0000	0	272,170	272,170	0	
	13,122	12/18/18	S	SELL	5526	100.0000	0	13,122	13,122	0	
	393	12/18/18	B	BUY	71132341	100.0000	0	393	393	0	
	14,063	12/19/18	S	SELL	5527	100.0000	0	14,063	14,063	0	
	28,125	12/20/18	S	SELL	5528	100.0000	0	28,125	28,125	0	
	190,504	12/21/18	B	BUY	5533	100.0000	0	190,504	190,504	0	
	11,694	12/24/18	B	BUY	5536	100.0000	0	11,694	11,694	0	
	60,000	12/26/18	B	BUY	5541	100.0000	0	60,000	60,000	0	
	213	12/26/18	B	BUY	71132343	100.0000	0	213	213	0	
	17,813	12/27/18	B	BUY	5542	100.0000	0	17,813	17,813	0	
	106	12/27/18	B	BUY	71132347	100.0000	0	106	106	0	
	4,763	12/28/18	S	SELL	5545	100.0000	0	4,763	4,763	0	
	10,787	12/31/18	B	BUY	5563	100.0000	0	10,787	10,787	0	
	452	12/31/18	B	BUY	71132350	100.0000	0	452	452	0	
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	610,391,170		536	TOTAL BUYS			0	610,391,170	610,391,170	0	
	603,598,757		283	TOTAL SELLS			0	603,598,757	603,598,757	0	
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	1213,989,927			SECURITY TOTAL			0	1,213,989,927	1,213,989,927	0	
543995625 LOOMIS SAYLES CORE PLUS FIXED INCOME TRUST											
BROKER 0800102 MEMO											
	664,452	01/30/18	S	SELL	16	12.0400	0	7,316,117	8,000,000	683,883	
	671,704	05/03/18	B	BUY	31	11.9100	0	8,000,000	8,000,000	0	
	210,261	05/24/18	B	BUY	32	11.8900	0	2,500,000	2,500,000	0	
	5,299,168	09/12/18	S	SELL	47	11.9900	0	59,136,744	63,537,023	4,400,279	
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	881,965		2	TOTAL BUYS			0	10,500,000	10,500,000	0	
	5,963,620		2	TOTAL SELLS			0	66,452,861	71,537,023	5,084,162	
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	6,845,585			SECURITY TOTAL			0	76,952,861	82,037,023	5,084,162	
857997977 STATE STR S&P 500 INDEX											
BROKER 0800102 MEMO											
	53,755	01/29/18	S	SELL	70812382	688.3028	0	15,040,795	37,000,000	21,959,205	
	21,895	03/29/18	S	SELL	70812390	639.4242	0	6,126,149	14,000,000	7,873,851	
	4,529	05/24/18	S	SELL	70812398	662.4020	0	1,267,209	3,000,000	1,732,791	
	39,346	09/11/18	S	SELL	70812417	705.4264	0	11,009,069	27,755,797	16,746,728	

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET		BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
119,525		4 TOTAL SELLS			0	33,443,222	81,755,797	48,312,575
119,525		SECURITY TOTAL			0	33,443,222	81,755,797	48,312,575
912796NT2		UNITED STATES OF AMERICA BILL ZERO CPN 22/FEB/2018						
		0.000% 02/22/2018						
BROKER 0505180		BARCLAYS CAPITAL INC FIXED INCOME						
9,970,000		01/31/18 B BUY 3		99.9309	0	9,963,108	9,963,108	0
BROKER 0000059		GOLDMAN SACHS						
2,000,000		02/01/18 S SELL 114		99.9448	0	1,998,680	1,998,895	215
BROKER 0505180		BARCLAYS CAPITAL INC FIXED INCOME						
5,000,000		02/02/18 S SELL 469		99.9478	0	4,996,701	4,997,389	688
BROKER 0000059		GOLDMAN SACHS						
2,000,000		02/08/18 S SELL 826		99.9682	0	1,999,028	1,999,364	336
BROKER								
970,000		02/22/18 S MATU 1090		100.0000	0	970,000	970,000	0
9,970,000		1 TOTAL BUYS			0	9,963,108	9,963,108	0
9,970,000		4 TOTAL SELLS			0	9,964,409	9,965,648	1,239
19,940,000		SECURITY TOTAL			0	19,927,517	19,928,756	1,239
912810RY6		UNITED STATES OF AMERICA BOND FIXED 2.75%						
		SEMI-ANN. 2.750% 08/15/2047						
BROKER 0505180		BARCLAYS CAPITAL INC FIXED INCOME						
40,525,000		01/31/18 B BUY 28		96.0156	0	38,910,332	38,910,332	0
BROKER 0003558		CREDIT SUISSE AG DUBLIN US EQ VS CASH						
240,000		02/01/18 S SELL 52		95.7188	0	230,438	229,725	(713)
BROKER 0000059		GOLDMAN SACHS						
265,000		02/01/18 S SELL 54		95.7188	0	254,441	253,655	(787)
BROKER 0003558		CREDIT SUISSE AG DUBLIN US EQ VS CASH						
45,000		02/01/18 S SELL 55		95.7656	0	43,207	43,095	(113)
BROKER 0002741		CITIGROUP GLOBAL MARKETS JAPAN INC						
75,000		02/01/18 S SELL 57		95.7187	0	72,012	71,789	(223)
195,000		02/01/18 S SELL 60		95.7656	0	187,230	186,743	(488)
BROKER 0802181		JPMORGAN SECURITIES INC (BIDL)						
60,000		02/01/18 S SELL 61		95.7656	0	57,609	57,459	(150)
BROKER 0002741		CITIGROUP GLOBAL MARKETS JAPAN INC						
105,000		02/01/18 S SELL 65		95.7656	0	100,816	100,554	(263)
BROKER 0000505		MORGAN STANLEY & CO. INCORPORATED						
310,000		02/01/18 S SELL 68		95.7188	0	297,648	296,728	(920)
BROKER 0505180		BARCLAYS CAPITAL INC FIXED INCOME						
75,000		02/01/18 S SELL 69		95.7656	0	72,012	71,824	(188)
BROKER 0006429		UBS SECURITIES LLC (WARBURG)						
135,000		02/01/18 S SELL 71		95.7656	0	129,621	129,284	(338)
130,000		02/01/18 S SELL 72		95.7656	0	124,820	124,495	(325)

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
	40,000 02/01/18 S SELL 73	95.7188	0	38,406	38,288	(119)
BROKER 0003558	CREDIT SUISSE AG DUBLIN US EQ VS CASH					
	110,000 02/01/18 S SELL 74	95.7656	0	105,617	105,342	(275)
BROKER 0007021	SCOTT & STRINGFELLOW INC					
	75,000 02/01/18 S SELL 75	95.7187	0	72,012	71,789	(223)
BROKER 0835066	HSBC SECURITIES INC (HSBCSI)					
	235,000 02/01/18 S SELL 76	95.7187	0	225,637	224,939	(698)
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
	40,000 02/01/18 S SELL 77	95.7188	0	38,406	38,288	(119)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
	80,000 02/01/18 S SELL 78	95.7656	0	76,813	76,613	(200)
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
	160,000 02/01/18 S SELL 79	95.7188	0	153,625	153,150	(475)
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
	80,000 02/01/18 S SELL 80	95.7656	0	76,813	76,613	(200)
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.					
	275,000 02/01/18 S SELL 81	95.7187	0	264,043	263,227	(816)
BROKER 0003459	KEEFE BRUYETTE & WOODS INC					
	95,000 02/01/18 S SELL 83	95.7187	0	91,215	90,933	(282)
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
	135,000 02/01/18 S SELL 84	95.7656	0	129,621	129,284	(338)
BROKER 0003459	KEEFE BRUYETTE & WOODS INC					
	165,000 02/01/18 S SELL 85	95.7188	0	158,426	157,936	(490)
	110,000 02/01/18 S SELL 87	95.7656	0	105,617	105,342	(275)
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
	95,000 02/01/18 S SELL 88	95.7656	0	91,215	90,977	(238)
	175,000 02/01/18 S SELL 119	96.1094	0	168,027	168,191	164
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.					
	140,000 02/01/18 S SELL 120	95.9531	0	134,422	134,334	(88)
BROKER 0003558	CREDIT SUISSE AG DUBLIN US EQ VS CASH					
	25,000 02/01/18 S SELL 121	96.1094	0	24,004	24,027	23
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
	40,000 02/01/18 S SELL 122	96.1094	0	38,406	38,444	38
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
	45,000 02/01/18 S SELL 123	95.9531	0	43,207	43,179	(28)
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.					
	45,000 02/01/18 S SELL 126	95.9531	0	43,207	43,179	(28)
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
	70,000 02/01/18 S SELL 128	96.1094	0	67,211	67,277	66
BROKER 0003459	KEEFE BRUYETTE & WOODS INC					
	85,000 02/01/18 S SELL 129	96.1094	0	81,613	81,693	80
BROKER 0006429	UBS SECURITIES LLC (WARBURG)					
	50,000 02/01/18 S SELL 130	96.1094	0	48,008	48,055	47
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
	85,000 02/01/18 S SELL 131	95.9531	0	81,613	81,560	(53)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	15,000	02/01/18	S	SELL	132	95.9531	0	14,402	14,393	16,992,417
							SELLING PRICE	EXPENSES	COST OF ASSET	5% VALUE OF CURRENT VALUE	NET GAIN OR (LOSS)
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME	130,000	02/01/18	S	SELL	133	96.1094	0	124,820	124,942	122
BROKER 0006429	UBS SECURITIES LLC (WARBURG)	150,000	02/01/18	S	SELL	134	96.1094	0	144,023	144,164	141
BROKER 0000059	GOLDMAN SACHS	140,000	02/01/18	S	SELL	137	95.4219	0	134,422	133,591	(831)
BROKER 0003459	KEEFE BRUYETTE & WOODS INC	95,000	02/01/18	S	SELL	138	95.9531	0	91,215	91,155	(59)
BROKER 0835066	HSBC SECURITIES INC (HSBCSI)	45,000	02/01/18	S	SELL	139	96.1094	0	43,207	43,249	42
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME	30,000	02/01/18	S	SELL	140	96.1094	0	28,805	28,833	28
BROKER 0007930	STIFEL NICOLAUS & CO INC	125,000	02/01/18	S	SELL	141	95.7188	0	120,020	119,648	(371)
BROKER 0003459	KEEFE BRUYETTE & WOODS INC	65,000	02/01/18	S	SELL	142	95.9531	0	62,410	62,370	(41)
BROKER 0007021	SCOTT & STRINGFELLOW INC	75,000	02/01/18	S	SELL	143	95.9531	0	72,012	71,965	(47)
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME	45,000	02/01/18	S	SELL	144	96.1094	0	43,207	43,249	42
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC	45,000	02/01/18	S	SELL	147	96.1094	0	43,207	43,249	42
		565,000	02/01/18	S	SELL	149	96.0000	0	542,488	542,400	(88)
BROKER 0000059	GOLDMAN SACHS	195,000	02/01/18	S	SELL	150	96.1094	0	187,230	187,413	183
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME	35,000	02/01/18	S	SELL	151	96.1094	0	33,605	33,638	33
		100,000	02/01/18	S	SELL	152	96.1094	0	96,016	96,109	94
BROKER 0000059	GOLDMAN SACHS	130,000	02/01/18	S	SELL	155	96.1094	0	124,820	124,942	122
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC	45,000	02/01/18	S	SELL	156	96.1094	0	43,207	43,249	42
BROKER 0003459	KEEFE BRUYETTE & WOODS INC	225,000	02/01/18	S	SELL	157	95.9531	0	216,035	215,895	(141)
		20,000	02/01/18	S	SELL	159	95.9532	0	19,203	19,191	(13)
BROKER 0000059	GOLDMAN SACHS	90,000	02/01/18	S	SELL	160	96.1094	0	86,414	86,498	84
BROKER 0938126	FBS INVESTMENT SERVICES INC	45,000	02/01/18	S	SELL	165	95.7656	0	43,207	43,095	(113)
BROKER 0620971	MITSUBISHI UFJ SECURITIES (USA), INC.	125,000	02/01/18	S	SELL	168	95.9531	0	120,020	119,941	(78)
BROKER 0938126	FBS INVESTMENT SERVICES INC	55,000	02/01/18	S	SELL	169	95.9531	0	52,809	52,774	(34)
BROKER 0461715	FIRST UNION CAPITAL MARKETS	115,000	02/01/18	S	SELL	171	95.7187	0	110,418	110,077	(341)
		80,000	02/01/18	S	SELL	174	95.9531	0	76,813	76,763	(50)

DESCRIPTION OF ASSET		BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417
IDENTITY OF PARTY INVOLVED		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
		SELLING PRICE				OR (LOSS)
BROKER 0004135	PIERPONT SECURITIES LLC					
25,000	02/01/18 S SELL 175	95.9531	0	24,004	23,988	(16)
BROKER 0461715	FIRST UNION CAPITAL MARKETS					
140,000	02/01/18 S SELL 178	96.1094	0	134,422	134,553	131
35,000	02/01/18 S SELL 184	96.1094	0	33,605	33,638	33
75,000	02/01/18 S SELL 186	95.9531	0	72,012	71,965	(47)
BROKER 0004135	PIERPONT SECURITIES LLC					
85,000	02/01/18 S SELL 187	95.9531	0	81,613	81,560	(53)
BROKER 0461715	FIRST UNION CAPITAL MARKETS					
45,000	02/01/18 S SELL 189	96.1094	0	43,207	43,249	42
60,000	02/01/18 S SELL 190	95.7188	0	57,609	57,431	(178)
50,000	02/01/18 S SELL 192	96.1094	0	48,008	48,055	47
40,000	02/01/18 S SELL 194	96.1094	0	38,406	38,444	38
140,000	02/01/18 S SELL 195	95.9531	0	134,422	134,334	(88)
BROKER 0007930	STIFEL NICOLAUS & CO INC					
220,000	02/01/18 S SELL 198	95.9531	0	211,234	211,097	(138)
BROKER 0003459	KEEFE BRUYETTE & WOODS INC					
120,000	02/01/18 S SELL 204	95.4219	0	115,219	114,506	(713)
230,000	02/01/18 S SELL 206	95.7188	0	220,836	220,153	(683)
5,000	02/01/18 S SELL 207	95.9532	0	4,801	4,798	(3)
65,000	02/01/18 S SELL 210	95.9531	0	62,410	62,370	(41)
BROKER 0581199	BNP PARIBAS SECURITIES BOND					
50,000	02/01/18 S SELL 268	95.7188	0	48,008	47,859	(148)
80,000	02/01/18 S SELL 269	95.7188	0	76,813	76,575	(238)
50,000	02/01/18 S SELL 270	95.7188	0	48,008	47,859	(148)
BROKER 0003459	KEEFE BRUYETTE & WOODS INC					
80,000	02/01/18 S SELL 271	95.9531	0	76,813	76,763	(50)
BROKER 0581199	BNP PARIBAS SECURITIES BOND					
225,000	02/01/18 S SELL 272	95.7188	0	216,035	215,367	(668)
185,000	02/01/18 S SELL 273	95.7188	0	177,629	177,080	(549)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
310,000	02/01/18 S SELL 274	95.7656	0	297,648	296,873	(775)
85,000	02/01/18 S SELL 275	95.4219	0	81,613	81,109	(505)
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
140,000	02/01/18 S SELL 276	95.7656	0	134,422	134,072	(350)
BROKER 0000059	GOLDMAN SACHS					
225,000	02/01/18 S SELL 277	95.4219	0	216,035	214,699	(1,336)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
725,000	02/01/18 S SELL 278	95.5938	0	696,113	693,055	(3,059)
BROKER 0000059	GOLDMAN SACHS					
340,000	02/01/18 S SELL 279	95.4219	0	326,453	324,434	(2,019)
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
145,000	02/01/18 S SELL 280	95.7656	0	139,223	138,860	(363)
BROKER 0003558	CREDIT SUISSE AG DUBLIN US EQ VS CASH					
230,000	02/01/18 S SELL 281	95.7188	0	220,836	220,153	(683)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
90,000	02/01/18 S SELL 282	95.4219	0	86,414	85,880	(534)

IDENTITY OF PARTY INVOLVED			DESCRIPTION OF ASSET	BASED ON MARKET PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
BROKER 0505180	BARCLAYS CAPITAL INC	FIXED INCOME						
	105,000	02/01/18 S SELL	283	95.4219	0	100,816	100,193	(623)
	185,000	02/01/18 S SELL	284	95.7188	0	177,629	177,080	(549)
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.							
	245,000	02/01/18 S SELL	285	95.7188	0	235,238	234,511	(727)
BROKER 0835066	HSBC SECURITIES INC (HSBCSI)							
	105,000	02/01/18 S SELL	286	95.4219	0	100,816	100,193	(623)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED							
	250,000	02/01/18 S SELL	287	95.7188	0	240,039	239,297	(742)
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)							
	150,000	02/01/18 S SELL	288	95.7188	0	144,023	143,578	(445)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC							
	265,000	02/01/18 S SELL	289	95.4219	0	254,441	252,868	(1,573)
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.							
	360,000	02/01/18 S SELL	290	95.7188	0	345,656	344,588	(1,069)
BROKER 0505180	BARCLAYS CAPITAL INC	FIXED INCOME						
	670,000	02/01/18 S SELL	291	95.7188	0	643,305	641,316	(1,989)
BROKER 0006429	UBS SECURITIES LLC (WARBURG)							
	115,000	02/01/18 S SELL	292	95.7656	0	110,418	110,130	(288)
BROKER 0579664	FIRST TENNESSEE SECURITIES CORP							
	40,000	02/01/18 S SELL	293	95.7656	0	38,406	38,306	(100)
BROKER 0003558	CREDIT SUISSE AG DUBLIN US EQ VS CASH							
	150,000	02/01/18 S SELL	294	95.7188	0	144,023	143,578	(445)
BROKER 0505180	BARCLAYS CAPITAL INC	FIXED INCOME						
	135,000	02/01/18 S SELL	295	95.7656	0	129,621	129,284	(338)
BROKER 0003558	CREDIT SUISSE AG DUBLIN US EQ VS CASH							
	500,000	02/01/18 S SELL	296	95.7188	0	480,078	478,594	(1,484)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC							
	80,000	02/01/18 S SELL	297	95.7188	0	76,813	76,575	(238)
BROKER 0505180	BARCLAYS CAPITAL INC	FIXED INCOME						
	415,000	02/01/18 S SELL	298	95.7656	0	398,465	397,427	(1,038)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED							
	355,000	02/01/18 S SELL	299	95.7187	0	340,855	339,802	(1,054)
BROKER 0505180	BARCLAYS CAPITAL INC	FIXED INCOME						
	440,000	02/01/18 S SELL	300	95.7188	0	422,469	421,163	(1,306)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED							
	405,000	02/01/18 S SELL	301	95.7656	0	388,863	387,851	(1,013)
	100,000	02/01/18 S SELL	302	95.7656	0	96,016	95,766	(250)
BROKER 0505180	BARCLAYS CAPITAL INC	FIXED INCOME						
	200,000	02/01/18 S SELL	303	95.7656	0	192,031	191,531	(500)
BROKER 0007930	STIFEL NICOLAUS & CO INC							
	260,000	02/01/18 S SELL	304	95.7656	0	249,641	248,991	(650)
BROKER 0581199	BNP PARIBAS SECURITIES BOND							
	75,000	02/01/18 S SELL	305	96.1094	0	72,012	72,082	70
BROKER 0630251	NOMURA SECURITIES INTL							
	300,000	02/01/18 S SELL	306	95.4219	0	288,047	286,266	(1,781)
BROKER 0938126	FBS INVESTMENT SERVICES INC							

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET	120,000	02/01/18	S	SELL	307	95.7656	0	115,219	114,919	16,992,417
BROKER 0461715		FIRST UNION CAPITAL MARKETS	160,000	02/01/18	S	SELL	308	95.4219	0	153,625	152,675	(950)
BROKER 0003459		KEEFE BRUYETTE & WOODS INC	260,000	02/01/18	S	SELL	309	95.7188	0	249,641	248,869	(772)
BROKER 0461715		FIRST UNION CAPITAL MARKETS	200,000	02/01/18	S	SELL	310	95.4219	0	192,031	190,844	(1,188)
BROKER 0581199		BNP PARIBAS SECURITIES BOND	155,000	02/01/18	S	SELL	311	95.7187	0	148,824	148,364	(460)
BROKER 0003459		KEEFE BRUYETTE & WOODS INC	160,000	02/01/18	S	SELL	312	95.7656	0	153,625	153,225	(400)
BROKER 0000190		JEFFERIES & COMPANY, INC.	110,000	02/01/18	S	SELL	313	95.7656	0	105,617	105,342	(275)
			100,000	02/01/18	S	SELL	314	95.7656	0	96,016	95,766	(250)
			70,000	02/01/18	S	SELL	315	95.7656	0	67,211	67,036	(175)
			50,000	02/01/18	S	SELL	316	95.9531	0	48,008	47,977	(31)
			60,000	02/01/18	S	SELL	317	95.9531	0	57,609	57,572	(38)
			120,000	02/01/18	S	SELL	318	95.7656	0	115,219	114,919	(300)
			100,000	02/01/18	S	SELL	319	95.9531	0	96,016	95,953	(62)
			135,000	02/01/18	S	SELL	320	95.4219	0	129,621	128,820	(802)
			120,000	02/01/18	S	SELL	321	95.4219	0	115,219	114,506	(713)
BROKER 0461715		FIRST UNION CAPITAL MARKETS	90,000	02/01/18	S	SELL	322	95.7188	0	86,414	86,147	(267)
			225,000	02/01/18	S	SELL	323	95.7656	0	216,035	215,473	(563)
			145,000	02/01/18	S	SELL	324	95.7656	0	139,223	138,860	(363)
BROKER 0000505		MORGAN STANLEY & CO. INCORPORATED	675,000	02/02/18	S	SELL	352	94.0898	0	648,105	635,106	(12,999)
BROKER 0802181		JPMORGAN SECURITIES INC (BIDL)	35,000	02/02/18	S	SELL	353	93.9063	0	33,605	32,867	(738)
BROKER 0002741		CITIGROUP GLOBAL MARKETS JAPAN INC	60,000	02/02/18	S	SELL	354	93.9063	0	57,609	56,344	(1,266)
BROKER 0505180		BARCLAYS CAPITAL INC FIXED INCOME	45,000	02/02/18	S	SELL	355	93.9062	0	43,207	42,258	(949)
BROKER 0000505		MORGAN STANLEY & CO. INCORPORATED	180,000	02/02/18	S	SELL	356	93.9063	0	172,828	169,031	(3,797)
BROKER 0505180		BARCLAYS CAPITAL INC FIXED INCOME	520,000	02/02/18	S	SELL	357	93.5664	0	499,281	486,545	(12,736)
			40,000	02/02/18	S	SELL	358	93.9063	0	38,406	37,563	(844)
BROKER 0000505		MORGAN STANLEY & CO. INCORPORATED	55,000	02/02/18	S	SELL	359	93.9063	0	52,809	51,648	(1,160)
BROKER 0003459		KEEFE BRUYETTE & WOODS INC	115,000	02/02/18	S	SELL	360	93.9063	0	110,418	107,992	(2,426)
BROKER 0802181		JPMORGAN SECURITIES INC (BIDL)	45,000	02/02/18	S	SELL	362	93.9062	0	43,207	42,258	(949)
BROKER 0835066		HSBC SECURITIES INC (HSBCSI)	75,000	02/02/18	S	SELL	369	93.5625	0	72,012	70,172	(1,840)
BROKER 0000059		GOLDMAN SACHS										

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET	25,000	02/02/18	S	SELL	371	93.5625	0	24,004	23,391	16,992,417
BROKER 0000505		MORGAN STANLEY & CO. INCORPORATED	25,000	02/02/18	S	SELL	373	93.5625	0	24,004	23,391	(613)
BROKER 0002741		CITIGROUP GLOBAL MARKETS JAPAN INC	50,000	02/02/18	S	SELL	389	93.5156	0	48,008	46,758	(1,250)
BROKER 0000505		MORGAN STANLEY & CO. INCORPORATED	55,000	02/02/18	S	SELL	390	93.7344	0	52,809	51,554	(1,255)
BROKER 0003459		KEEFE BRUYETTE & WOODS INC	30,000	02/02/18	S	SELL	391	93.8750	0	28,805	28,163	(642)
BROKER 0835066		HSBC SECURITIES INC (HSBCSI)	45,000	02/02/18	S	SELL	398	93.8750	0	43,207	42,244	(963)
BROKER 0000505		MORGAN STANLEY & CO. INCORPORATED	25,000	02/02/18	S	SELL	399	93.5156	0	24,004	23,379	(625)
BROKER 0002741		CITIGROUP GLOBAL MARKETS JAPAN INC	75,000	02/02/18	S	SELL	400	94.0781	0	72,012	70,559	(1,453)
BROKER 0000505		MORGAN STANLEY & CO. INCORPORATED	55,000	02/02/18	S	SELL	401	93.5156	0	52,809	51,434	(1,375)
BROKER 0461715		FIRST UNION CAPITAL MARKETS	25,000	02/02/18	S	SELL	403	93.7344	0	24,004	23,434	(570)
BROKER 0835066		HSBC SECURITIES INC (HSBCSI)	55,000	02/02/18	S	SELL	405	93.5156	0	52,809	51,434	(1,375)
BROKER 0006429		UBS SECURITIES LLC (WARBURG)	70,000	02/02/18	S	SELL	406	93.8750	0	67,211	65,713	(1,498)
BROKER 0000190		JEFFERIES & COMPANY, INC.	45,000	02/02/18	S	SELL	407	93.7344	0	43,207	42,180	(1,027)
BROKER 0006429		UBS SECURITIES LLC (WARBURG)	25,000	02/02/18	S	SELL	408	93.5156	0	24,004	23,379	(625)
BROKER 0000059		GOLDMAN SACHS	50,000	02/02/18	S	SELL	409	93.7344	0	48,008	46,867	(1,141)
BROKER 0461715		FIRST UNION CAPITAL MARKETS	70,000	02/02/18	S	SELL	410	93.8750	0	67,211	65,713	(1,498)
BROKER 0000059		GOLDMAN SACHS	80,000	02/02/18	S	SELL	411	93.9063	0	76,813	75,125	(1,688)
BROKER 0000059		GOLDMAN SACHS	185,000	02/02/18	S	SELL	412	93.9062	0	177,629	173,727	(3,902)
BROKER 0461715		FIRST UNION CAPITAL MARKETS	30,000	02/02/18	S	SELL	413	93.7344	0	28,805	28,120	(684)
BROKER 0000059		GOLDMAN SACHS	30,000	02/02/18	S	SELL	414	93.9063	0	28,805	28,172	(633)
BROKER 0461715		FIRST UNION CAPITAL MARKETS	105,000	02/02/18	S	SELL	415	93.8750	0	100,816	98,569	(2,248)
BROKER 0003459		KEEFE BRUYETTE & WOODS INC	55,000	02/02/18	S	SELL	416	93.9063	0	52,809	51,648	(1,160)
BROKER 0002741		CITIGROUP GLOBAL MARKETS JAPAN INC	45,000	02/02/18	S	SELL	417	93.7344	0	43,207	42,180	(1,027)
BROKER 0000505		MORGAN STANLEY & CO. INCORPORATED	150,000	02/02/18	S	SELL	418	93.5156	0	144,023	140,273	(3,750)

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET	QUANTITY	DATE	TYPE	BASED ON MARKET PURCHASE PRICE	VALUE OF EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET	QUANTITY	DATE	TYPE	SELLING PRICE				
BROKER 0835066		HSBC SECURITIES INC (HSBCSI)	419	02/02/18	S SELL	93.7344	0	28,805	28,120	(684)
BROKER 0000190		JEFFERIES & COMPANY, INC.	420	02/02/18	S SELL	93.7344	0	52,809	51,554	(1,255)
BROKER 0002741		CITIGROUP GLOBAL MARKETS JAPAN INC	421	02/02/18	S SELL	93.5156	0	57,609	56,109	(1,500)
BROKER 0835066		HSBC SECURITIES INC (HSBCSI)	422	02/02/18	S SELL	93.5156	0	57,609	56,109	(1,500)
BROKER 0003459		KEEFE BRUYETTE & WOODS INC	423	02/02/18	S SELL	93.7344	0	62,410	60,927	(1,483)
BROKER 0002741		CITIGROUP GLOBAL MARKETS JAPAN INC	424	02/02/18	S SELL	93.8750	0	24,004	23,469	(535)
BROKER 0000505		MORGAN STANLEY & CO. INCORPORATED	425	02/02/18	S SELL	93.5156	0	76,813	74,813	(2,000)
BROKER 0000059		GOLDMAN SACHS	426	02/02/18	S SELL	93.8750	0	67,211	65,713	(1,498)
BROKER 0003459		KEEFE BRUYETTE & WOODS INC	427	02/02/18	S SELL	93.5156	0	62,410	60,785	(1,625)
BROKER 0003459		KEEFE BRUYETTE & WOODS INC	431	02/02/18	S SELL	93.5156	0	33,605	32,730	(875)
BROKER 0003459		KEEFE BRUYETTE & WOODS INC	432	02/02/18	S SELL	93.8750	0	38,406	37,550	(856)
BROKER 0003459		KEEFE BRUYETTE & WOODS INC	433	02/02/18	S SELL	93.8750	0	28,805	28,163	(642)
BROKER 0003459		KEEFE BRUYETTE & WOODS INC	437	02/02/18	S SELL	93.8750	0	24,004	23,469	(535)
BROKER 0003558		CREDIT SUISSE AG DUBLIN US EQ VS CASH	465	02/02/18	S SELL	93.5625	0	139,223	135,666	(3,557)
BROKER 0004135		PIERPONT SECURITIES LLC	476	02/02/18	S SELL	93.5625	0	76,813	74,850	(1,963)
BROKER 0461715		FIRST UNION CAPITAL MARKETS	477	02/02/18	S SELL	93.9063	0	33,605	32,867	(738)
BROKER 0505180		BARCLAYS CAPITAL INC FIXED INCOME	482	02/02/18	S SELL	93.5625	0	96,016	93,563	(2,453)
BROKER 0003459		KEEFE BRUYETTE & WOODS INC	483	02/02/18	S SELL	93.5625	0	57,609	56,138	(1,472)
BROKER 0505180		BARCLAYS CAPITAL INC FIXED INCOME	484	02/02/18	S SELL	93.8750	0	76,813	75,100	(1,713)
BROKER 0938126		FBS INVESTMENT SERVICES INC	485	02/02/18	S SELL	93.5625	0	134,422	130,988	(3,434)
BROKER 0003558		CREDIT SUISSE AG DUBLIN US EQ VS CASH	486	02/02/18	S SELL	93.7344	0	28,805	28,120	(684)
BROKER 0914515		BANK OF NYC/MCLEOD	488	02/02/18	S SELL	93.5625	0	86,414	84,206	(2,208)
BROKER 0505180		BARCLAYS CAPITAL INC FIXED INCOME	489	02/02/18	S SELL	93.5625	0	76,813	74,850	(1,963)
BROKER 0505172		BARCLAYS CAPITAL, BBPLC LONDON BRANCH	490	02/02/18	S SELL	93.7344	0	28,805	28,120	(684)
BROKER 0938126		FBS INVESTMENT SERVICES INC	491	02/02/18	S SELL	93.5156	0	52,809	51,434	(1,375)

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
			SELLING PRICE				(875)
BROKER 0505180		35,000 02/02/18 S SELL 492	93.5156	0	33,605	32,730	(875)
		BARCLAYS CAPITAL INC FIXED INCOME					
		45,000 02/02/18 S SELL 493	93.8750	0	43,207	42,244	(963)
BROKER 0461715		50,000 02/02/18 S SELL 494	93.5156	0	48,008	46,758	(1,250)
		FIRST UNION CAPITAL MARKETS					
		90,000 02/02/18 S SELL 495	93.8750	0	86,414	84,488	(1,927)
BROKER 0938126		FBS INVESTMENT SERVICES INC					
		45,000 02/02/18 S SELL 496	93.5156	0	43,207	42,082	(1,125)
		45,000 02/02/18 S SELL 497	93.7344	0	43,207	42,180	(1,027)
BROKER 0003459		KEEFE BRUYETTE & WOODS INC					
		90,000 02/02/18 S SELL 498	93.5156	0	86,414	84,164	(2,250)
		FBS INVESTMENT SERVICES INC					
BROKER 0938126		120,000 02/02/18 S SELL 499	93.8750	0	115,219	112,650	(2,569)
		BARCLAYS CAPITAL INC FIXED INCOME					
		110,000 02/02/18 S SELL 501	93.5156	0	105,617	102,867	(2,750)
BROKER 0938126		FBS INVESTMENT SERVICES INC					
		120,000 02/02/18 S SELL 502	93.8750	0	115,219	112,650	(2,569)
		FIRST UNION CAPITAL MARKETS					
BROKER 0461715		105,000 02/02/18 S SELL 544	93.8750	0	100,816	98,569	(2,248)
		55,000 02/02/18 S SELL 545	93.8750	0	52,809	51,631	(1,177)
		JEFFERIES & COMPANY, INC.					
BROKER 0000190		45,000 02/02/18 S SELL 546	93.5156	0	43,207	42,082	(1,125)
		KEEFE BRUYETTE & WOODS INC					
		75,000 02/02/18 S SELL 547	93.8750	0	72,012	70,406	(1,605)
BROKER 0000190		40,000 02/02/18 S SELL 548	93.7344	0	38,406	37,494	(913)
		JEFFERIES & COMPANY, INC.					
		45,000 02/02/18 S SELL 549	93.7344	0	43,207	42,180	(1,027)
BROKER 0003459		KEEFE BRUYETTE & WOODS INC					
		35,000 02/02/18 S SELL 550	93.5156	0	33,605	32,730	(875)
		85,000 02/02/18 S SELL 551	93.5625	0	81,613	79,528	(2,085)
BROKER 0073114		65,000 02/02/18 S SELL 552	93.5156	0	62,410	60,785	(1,625)
		CANTOR FITZGERALD & CO/DEBT CAPITAL					
		150,000 02/02/18 S SELL 553	93.8750	0	144,023	140,813	(3,211)
BROKER 0581199		BNP PARIBAS SECURITIES BOND					
		115,000 02/02/18 S SELL 554	93.5156	0	110,418	107,543	(2,875)
		BANK OF NEW YORK (RJFI)					
BROKER 0997411		160,000 02/02/18 S SELL 555	93.5469	0	153,625	149,675	(3,950)
		KEEFE BRUYETTE & WOODS INC					
		50,000 02/02/18 S SELL 556	93.7344	0	48,008	46,867	(1,141)
BROKER 0003459		50,000 02/02/18 S SELL 557	93.5156	0	48,008	46,758	(1,250)
		STIFEL NICOLAUS & CO INC					
		190,000 02/02/18 S SELL 558	93.8750	0	182,430	178,363	(4,067)
BROKER 0003459		KEEFE BRUYETTE & WOODS INC					
		115,000 02/02/18 S SELL 559	93.8750	0	110,418	107,956	(2,462)
		50,000 02/02/18 S SELL 560	93.5156	0	48,008	46,758	(1,250)
BROKER 0581199		BNP PARIBAS SECURITIES BOND					
		65,000 02/02/18 S SELL 561	93.7344	0	62,410	60,927	(1,483)

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
BROKER 0002790	HILLTOP SECURITIES INC. 85,000 02/02/18 S SELL 562	93.8047	0	81,613	79,734	(1,879)
BROKER 0581199	BNP PARIBAS SECURITIES BOND 135,000 02/02/18 S SELL 563	93.8750	0	129,621	126,731	(2,890)
BROKER 0003459	KEEFE BRUYETTE & WOODS INC 80,000 02/02/18 S SELL 564	93.9063	0	76,813	75,125	(1,688)
	15,000 02/02/18 S SELL 565	93.9063	0	14,402	14,086	(316)
	50,000 02/02/18 S SELL 566	93.8750	0	48,008	46,938	(1,070)
	45,000 02/02/18 S SELL 567	93.8750	0	43,207	42,244	(963)
BROKER 0581199	BNP PARIBAS SECURITIES BOND 70,000 02/02/18 S SELL 568	93.5156	0	67,211	65,461	(1,750)
BROKER 0003459	KEEFE BRUYETTE & WOODS INC 40,000 02/02/18 S SELL 569	93.8750	0	38,406	37,550	(856)
	35,000 02/02/18 S SELL 570	93.5625	0	33,605	32,747	(859)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED 170,000 02/02/18 S SELL 571	93.8125	0	163,227	159,481	(3,745)
BROKER 0001610	MERRILL LYNCH, PIERCE, FENNER & SMITH 80,000 02/02/18 S SELL 572	93.3281	0	76,813	74,663	(2,150)
BROKER 0000059	GOLDMAN SACHS 125,000 02/02/18 S SELL 573	93.8438	0	120,020	117,305	(2,715)
BROKER 0004184	CITIGROUP GLOBAL MARKETS INC. 300,000 02/02/18 S SELL 574	93.8438	0	288,047	281,531	(6,516)
BROKER 0997411	BANK OF NEW YORK (RJFI) 30,000 02/02/18 S SELL 575	94.0625	0	28,805	28,219	(586)
BROKER 0004184	CITIGROUP GLOBAL MARKETS INC. 95,000 02/02/18 S SELL 576	93.5000	0	91,215	88,825	(2,390)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED 335,000 02/02/18 S SELL 577	93.8125	0	321,652	314,272	(7,380)
BROKER 0004184	CITIGROUP GLOBAL MARKETS INC. 30,000 02/02/18 S SELL 578	93.5000	0	28,805	28,050	(755)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC 70,000 02/02/18 S SELL 579	93.8438	0	67,211	65,691	(1,520)
BROKER 0150862	JP MORGAN CHASE (CSNYBGOVT) 330,000 02/02/18 S SELL 627	93.7969	0	316,852	309,530	(7,322)
BROKER 0062604	SUMITOMO TRUST (SUMBSI) 35,000 02/05/18 S SELL 584	93.1719	0	33,605	32,610	(995)
BROKER 0914515	BANK OF NYC/MCLEOD 215,000 02/05/18 S SELL 594	93.1719	0	206,434	200,320	(6,114)
BROKER 0000190	JEFFERIES & COMPANY, INC. 35,000 02/05/18 S SELL 597	93.1719	0	33,605	32,610	(995)
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL) 55,000 02/05/18 S SELL 600	93.1719	0	52,809	51,245	(1,564)
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC. 70,000 02/05/18 S SELL 602	93.1719	0	67,211	65,220	(1,991)
BROKER 0000059	GOLDMAN SACHS 25,000 02/05/18 S SELL 605	92.7969	0	24,004	23,199	(805)
BROKER 0002865	SG AMERICAS SECURITIES, LLC (SGAS).					

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	65,000	02/05/18	S	606	92.7812	0	339,848,350	5% VALUE OF	16,992,417
						SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
										OR (LOSS)
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME	135,000	02/05/18	S	607	92.7969	0	129,621	125,276	(4,345)
BROKER 0003459	KEEFE BRUYETTE & WOODS INC	30,000	02/05/18	S	608	92.7969	0	28,805	27,839	(966)
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME	470,000	02/05/18	S	609	92.7969	0	451,273	436,145	(15,128)
BROKER 0002865	SG AMERICAS SECURITIES, LLC (SGAS).	25,000	02/05/18	S	610	92.7969	0	24,004	23,199	(805)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC	335,000	02/05/18	S	611	92.8281	0	321,652	310,974	(10,678)
BROKER 0000059	GOLDMAN SACHS	50,000	02/05/18	S	613	92.7813	0	48,008	46,391	(1,617)
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME	110,000	02/05/18	S	625	92.7813	0	105,617	102,059	(3,558)
BROKER 0594689	BNY/SUNTRUST CAPITAL MARKETS	85,000	02/05/18	S	629	92.7812	0	81,613	78,864	(2,749)
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.	30,000	02/05/18	S	630	92.9453	0	28,805	27,884	(921)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED	25,000	02/05/18	S	634	92.7812	0	24,004	23,195	(809)
BROKER 0004135	PIERPONT SECURITIES LLC	25,000	02/05/18	S	636	92.7969	0	24,004	23,199	(805)
BROKER 0003459	KEEFE BRUYETTE & WOODS INC	125,000	02/05/18	S	655	92.7969	0	120,020	115,996	(4,023)
BROKER 0461715	FIRST UNION CAPITAL MARKETS	120,000	02/05/18	S	654	92.7969	0	115,219	111,356	(3,863)
BROKER 0003459	KEEFE BRUYETTE & WOODS INC	65,000	02/05/18	S	656	92.7812	0	62,410	60,308	(2,102)
BROKER 0003459	KEEFE BRUYETTE & WOODS INC	205,000	02/05/18	S	658	92.9844	0	196,832	190,618	(6,214)
BROKER 0004184	CITIGROUP GLOBAL MARKETS INC.	80,000	02/05/18	S	659	92.9375	0	76,813	74,350	(2,463)
BROKER 0997411	BANK OF NEW YORK (RJFI)	30,000	02/05/18	S	660	92.9375	0	28,805	27,881	(923)
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME	100,000	02/05/18	S	662	92.9844	0	96,016	92,984	(3,031)
BROKER 0004184	CITIGROUP GLOBAL MARKETS INC.	85,000	02/05/18	S	663	92.9375	0	81,613	78,997	(2,616)

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	QUANTITY	DATE	TYPE	BUYER	SELLER	BASED ON MARKET PURCHASE PRICE	VALUE OF EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
							SELLING PRICE				
	220,000 02/05/18 S SELL	664					92.9375	0	211,234	204,463	(6,772)
BROKER 0997411	BANK OF NEW YORK (RJFI)										
	60,000 02/05/18 S SELL	665					93.0313	0	57,609	55,819	(1,791)
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)										
	30,000 02/06/18 S SELL	674					93.8633	0	28,805	28,159	(646)
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.										
	90,000 02/06/18 S SELL	675					93.9063	0	86,414	84,516	(1,898)
BROKER 0914515	BANK OF NYC/MCLEOD										
	115,000 02/06/18 S SELL	677					93.9063	0	110,418	107,992	(2,426)
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)										
	15,000 02/06/18 S SELL	678					93.9063	0	14,402	14,086	(316)
	45,000 02/06/18 S SELL	680					93.9062	0	43,207	42,258	(949)
BROKER 0000059	GOLDMAN SACHS										
	115,000 02/06/18 S SELL	682					93.9063	0	110,418	107,992	(2,426)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED										
	165,000 02/06/18 S SELL	683					94.3203	0	158,426	155,629	(2,797)
BROKER 0938126	FBS INVESTMENT SERVICES INC										
	295,000 02/06/18 S SELL	684					93.8672	0	283,246	276,908	(6,338)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED										
	65,000 02/06/18 S SELL	691					94.2188	0	62,410	61,242	(1,168)
	80,000 02/06/18 S SELL	694					94.1250	0	76,813	75,300	(1,513)
	75,000 02/06/18 S SELL	696					94.2187	0	72,012	70,664	(1,348)
	80,000 02/06/18 S SELL	698					94.2188	0	76,813	75,375	(1,438)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC										
	30,000 02/06/18 S SELL	699					94.2656	0	28,805	28,280	(525)
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION										
	30,000 02/06/18 S SELL	700					94.2656	0	28,805	28,280	(525)
BROKER 0000059	GOLDMAN SACHS										
	40,000 02/06/18 S SELL	701					94.2188	0	38,406	37,688	(719)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED										
	90,000 02/06/18 S SELL	703					94.2188	0	86,414	84,797	(1,617)
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)										
	85,000 02/06/18 S SELL	707					94.2656	0	81,613	80,126	(1,488)
BROKER 0581199	BNP PARIBAS SECURITIES BOND										
	240,000 02/06/18 S SELL	710					94.2188	0	230,438	226,125	(4,313)
	245,000 02/06/18 S SELL	711					94.2188	0	235,238	230,836	(4,402)
BROKER 0938126	FBS INVESTMENT SERVICES INC										
	50,000 02/06/18 S SELL	714					94.1250	0	48,008	47,063	(945)
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME										
	180,000 02/06/18 S SELL	718					94.2656	0	172,828	169,678	(3,150)
BROKER 0938126	FBS INVESTMENT SERVICES INC										
	50,000 02/06/18 S SELL	719					94.2188	0	48,008	47,109	(898)
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME										
	190,000 02/06/18 S SELL	720					94.2656	0	182,430	179,105	(3,325)
BROKER 0005470	ROBERT W BAIRD & CO										
	45,000 02/06/18 S SELL	722					94.2188	0	43,207	42,398	(809)
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME										

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET	QUANTITY	DATE	TYPE	BUYER'S CUSIP	SELLER'S CUSIP	BASED ON MARKET PURCHASE PRICE	VALUE OF EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET	QUANTITY	DATE	TYPE	BUYER'S CUSIP	SELLER'S CUSIP	SELLING PRICE				
BROKER 0461715		25,000 02/06/18 S SELL	723					94.2188	0	24,004	23,555	(449)
		FIRST UNION CAPITAL MARKETS										
BROKER 0004135		60,000 02/06/18 S SELL	726					93.9063	0	57,609	56,344	(1,266)
		PIERPONT SECURITIES LLC										
BROKER 0003459		50,000 02/06/18 S SELL	727					93.9063	0	48,008	46,953	(1,055)
		KEEFE BRUYETTE & WOODS INC										
BROKER 0581199		55,000 02/06/18 S SELL	730					94.1250	0	52,809	51,769	(1,040)
		BNP PARIBAS SECURITIES BOND										
BROKER 0004135		160,000 02/06/18 S SELL	731					94.1250	0	153,625	150,600	(3,025)
		PIERPONT SECURITIES LLC										
BROKER 0461715		25,000 02/06/18 S SELL	732					93.9062	0	24,004	23,477	(527)
		FIRST UNION CAPITAL MARKETS										
		40,000 02/06/18 S SELL	737					94.1250	0	38,406	37,650	(756)
		25,000 02/06/18 S SELL	738					94.2188	0	24,004	23,555	(449)
		30,000 02/06/18 S SELL	739					94.1250	0	28,805	28,238	(567)
BROKER 0003459		KEEFE BRUYETTE & WOODS INC										
		25,000 02/06/18 S SELL	763					94.2188	0	24,004	23,555	(449)
		30,000 02/06/18 S SELL	764					94.1563	0	28,805	28,247	(558)
BROKER 0002352		RBC CAPITAL MARKETS CORPORATION										
		125,000 02/06/18 S SELL	765					94.3281	0	120,020	117,910	(2,109)
BROKER 0003459		KEEFE BRUYETTE & WOODS INC										
		65,000 02/06/18 S SELL	766					94.1875	0	62,410	61,222	(1,188)
BROKER 0505180		BARCLAYS CAPITAL INC FIXED INCOME										
		85,000 02/06/18 S SELL	767					94.1875	0	81,613	80,059	(1,554)
BROKER 0004184		CITIGROUP GLOBAL MARKETS INC.										
		40,000 02/06/18 S SELL	768					94.2188	0	38,406	37,688	(719)
BROKER 0620971		MITSUBISHI UFJ SECURITIES (USA), INC.										
		55,000 02/06/18 S SELL	769					94.3281	0	52,809	51,880	(928)
BROKER 0004184		CITIGROUP GLOBAL MARKETS INC.										
		170,000 02/06/18 S SELL	770					94.3438	0	163,227	160,384	(2,842)
BROKER 0997411		BANK OF NEW YORK (RJFI)										
		55,000 02/06/18 S SELL	771					94.3281	0	52,809	51,880	(928)
		75,000 02/06/18 S SELL	772					94.3281	0	72,012	70,746	(1,266)
BROKER 0003459		KEEFE BRUYETTE & WOODS INC										
		55,000 02/06/18 S SELL	773					93.9063	0	52,809	51,648	(1,160)
BROKER 0997411		BANK OF NEW YORK (RJFI)										
		35,000 02/06/18 S SELL	774					94.3281	0	33,605	33,015	(591)
		55,000 02/06/18 S SELL	775					94.3281	0	52,809	51,880	(928)
BROKER 0003459		KEEFE BRUYETTE & WOODS INC										
		25,000 02/06/18 S SELL	776					94.2188	0	24,004	23,555	(449)
BROKER 0997411		BANK OF NEW YORK (RJFI)										
		30,000 02/06/18 S SELL	777					94.3281	0	28,805	28,298	(506)
BROKER 0505180		BARCLAYS CAPITAL INC FIXED INCOME										
		20,000 02/07/18 S SELL	791					93.8125	0	19,203	18,763	(441)
BROKER 0005470		ROBERT W BAIRD & CO										
		115,000 02/07/18 S SELL	792					93.9063	0	110,418	107,992	(2,426)
BROKER 0620971		MITSUBISHI UFJ SECURITIES (USA), INC.										

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	QUANTITY	DATE	TYPE	BASED ON MARKET PURCHASE PRICE	VALUE OF EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
	125,000 02/07/18 S SELL	795			93.9062	0	120,020	117,383	(2,637)
BROKER 0938126	FBS INVESTMENT SERVICES INC								
	115,000 02/07/18 S SELL	807			93.0469	0	110,418	107,004	(3,414)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED								
	45,000 02/07/18 S SELL	808			93.0469	0	43,207	41,871	(1,336)
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)								
	295,000 02/07/18 S SELL	809			92.9375	0	283,246	274,166	(9,080)
BROKER 0594689	BNY/SUNTRUST CAPITAL MARKETS								
	135,000 02/07/18 S SELL	810			93.0469	0	129,621	125,613	(4,008)
BROKER 0000190	JEFFERIES & COMPANY, INC.								
	60,000 02/07/18 S SELL	811			93.8125	0	57,609	56,288	(1,322)
BROKER 0620971	MITSUBISHI UFJ SECURITIES (USA), INC.								
	100,000 02/07/18 S SELL	812			93.0469	0	96,016	93,047	(2,969)
BROKER 0938126	FBS INVESTMENT SERVICES INC								
	20,000 02/07/18 S SELL	813			92.9844	0	19,203	18,597	(606)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED								
	50,000 02/07/18 B BUY	814			93.0313	0	46,516	46,516	0
BROKER 0938126	FBS INVESTMENT SERVICES INC								
	130,000 02/07/18 S SELL	815			92.7891	0	124,768	120,626	(4,143)
BROKER 0620971	MITSUBISHI UFJ SECURITIES (USA), INC.								
	95,000 02/08/18 S SELL	820			92.1406	0	91,177	87,534	(3,643)
BROKER 0938126	FBS INVESTMENT SERVICES INC								
	115,000 02/08/18 S SELL	822			92.3359	0	110,372	106,186	(4,186)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED								
	85,000 02/08/18 S SELL	825			92.3633	0	81,579	78,509	(3,071)
BROKER 0997411	BANK OF NEW YORK (RJFI)								
	30,000 02/08/18 S SELL	834			92.0938	0	28,793	27,628	(1,165)
BROKER 0007930	STIFEL NICOLAUS & CO INC								
	60,000 02/08/18 S SELL	835			93.0625	0	57,585	55,838	(1,748)
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.								
	30,000 02/08/18 B BUY	836			92.6719	0	27,802	27,802	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED								
	35,000 02/08/18 B BUY	837			92.6719	0	32,435	32,435	0
BROKER 0914515	BANK OF NYC/MCLEOD								
	90,000 02/09/18 S SELL	847			92.1406	0	86,319	82,927	(3,393)
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)								
	135,000 02/09/18 S SELL	848			92.1406	0	129,479	124,390	(5,089)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC								
	90,000 02/09/18 S SELL	849			92.1406	0	86,319	82,927	(3,393)
BROKER 0003459	KEEFE BRUYETTE & WOODS INC								
	55,000 02/09/18 S SELL	852			92.1406	0	52,751	50,677	(2,073)
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)								
	35,000 02/09/18 S SELL	853			92.0820	0	33,569	32,229	(1,340)
	15,000 02/09/18 S SELL	854			92.1406	0	14,387	13,821	(565)
BROKER 0000059	GOLDMAN SACHS								
	30,000 02/09/18 S SELL	855			92.1406	0	28,773	27,642	(1,131)
BROKER 0835066	HSBC SECURITIES INC (HSBCSI)								

IDENTITY OF PARTY INVOLVED				DESCRIPTION OF ASSET	BASED ON MARKET PURCHASE PRICE	VALUE OF EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
					SELLING PRICE				
	30,000	02/09/18	S SELL	856	92.1406	0	28,773	27,642	(1,131)
BROKER	0003459	KEEFE BRUYETTE & WOODS INC							
	55,000	02/09/18	S SELL	857	92.1406	0	52,751	50,677	(2,073)
BROKER	0938126	FBS INVESTMENT SERVICES INC							
	25,000	02/09/18	S SELL	858	92.3789	0	23,978	23,095	(883)
BROKER	0000505	MORGAN STANLEY & CO. INCORPORATED							
	25,000	02/09/18	S SELL	860	92.3789	0	23,978	23,095	(883)
BROKER	0002741	CITIGROUP GLOBAL MARKETS JAPAN INC							
	75,000	02/09/18	S SELL	862	92.3789	0	71,933	69,284	(2,649)
BROKER	0007732	MERRILL LYNCH PIERCE, FENNER & SMITH							
	2,630,000	02/12/18	S SELL	877	93.0000	0	2,522,445	2,445,900	(76,545)
BROKER	0505180	BARCLAYS CAPITAL INC FIXED INCOME							
	460,000	03/29/18	B BUY	1792	95.5469	0	439,516	439,516	0
BROKER	0802181	JPMORGAN SECURITIES INC (BIDL)							
	475,000	04/02/18	B BUY	1818	95.6055	0	454,126	454,126	0
BROKER	0000505	MORGAN STANLEY & CO. INCORPORATED							
	70,000	04/20/18	S SELL	2173	92.3750	0	66,904	64,663	(2,241)
BROKER	0004135	PIERPONT SECURITIES LLC							
	150,000	05/04/18	B BUY	2398	92.8170	0	139,226	139,226	0
	285,000	05/11/18	S SELL	2485	93.3438	0	271,231	266,030	(5,201)
BROKER	0505180	BARCLAYS CAPITAL INC FIXED INCOME							
	890,000	06/06/18	B BUY	2945	93.1405	0	828,951	828,951	0
BROKER	0000059	GOLDMAN SACHS							
	405,000	06/15/18	B BUY	3111	94.4609	0	382,567	382,567	0
	310,000	06/20/18	S SELL	3162	93.8164	0	291,821	290,831	(990)
	410,000	06/21/18	S SELL	3186	93.9688	0	385,957	385,272	(685)
BROKER	0505248	DEUTSCHE BANK SECURITIES, INC.							
	355,000	06/27/18	S SELL	3277	95.2775	0	334,182	338,235	4,053
	950,000	07/10/18	S SELL	3442	95.7614	0	894,290	909,734	15,443

	43,020,000	9	TOTAL BUYS		0	41,261,471	41,261,471	0	
	43,020,000	359	TOTAL SELLS		0	41,261,478	40,692,479	(569,017)	

	86,040,000		SECURITY TOTAL		0	82,522,949	81,953,950	(569,017)	
912810RZ3 UNITED STATES OF AMERICA BOND FIXED 2.75% SEMI-ANN. 2.750% 11/15/2047									
BROKER	0835066	HSBC SECURITIES INC (HSBCSI)							
	1,315,000	01/31/18	B BUY	29	96.1016	0	1,263,736	1,263,736	0
BROKER	0003459	KEEFE BRUYETTE & WOODS INC							
	135,000	02/12/18	S SELL	866	92.6406	0	129,737	125,065	(4,672)
BROKER	0000059	GOLDMAN SACHS							
	30,000	02/12/18	S SELL	874	92.5469	0	28,830	27,764	(1,066)
	25,000	02/12/18	S SELL	875	92.5469	0	24,025	23,137	(889)
BROKER	0938126	FBS INVESTMENT SERVICES INC							
	35,000	02/12/18	S SELL	876	92.5469	0	33,636	32,391	(1,244)
BROKER	0007732	MERRILL LYNCH PIERCE, FENNER & SMITH							

DESCRIPTION OF ASSET			BASED ON MARKET	VALUE OF	339,848,350	5% VALUE OF	16,992,417
IDENTITY OF PARTY INVOLVED	PURCHASE PRICE	SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)	
2,615,000 02/12/18 B BUY 878	93.0240	0	2,432,578	2,432,578	0		
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC							
60,000 02/12/18 B BUY 883	92.4531	0	55,472	55,472	0		
30,000 02/12/18 S SELL 885	92.5000	0	28,172	27,750	(422)		
BROKER 0461715 FIRST UNION CAPITAL MARKETS							
30,000 02/12/18 S SELL 886	92.5000	0	28,172	27,750	(422)		
BROKER 0003459 KEEFE BRUYETTE & WOODS INC							
25,000 02/12/18 S SELL 890	92.5000	0	23,476	23,125	(351)		
BROKER 0581199 BNP PARIBAS SECURITIES BOND							
80,000 02/12/18 S SELL 904	92.5000	0	75,125	74,000	(1,125)		
BROKER 0005512 MERRILL LYNCH,PIERCE,FENNER & SMITH							
205,000 02/12/18 S SELL 905	92.5000	0	192,507	189,625	(2,882)		
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED							
35,000 02/13/18 S SELL 915	92.5937	0	32,867	32,408	(459)		
BROKER 0003558 CREDIT SUISSE AG DUBLIN US EQ VS CASH							
45,000 02/13/18 S SELL 916	92.5938	0	42,258	41,667	(590)		
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED							
70,000 02/13/18 S SELL 917	92.5938	0	65,734	64,816	(918)		
BROKER 0505248 DEUTSCHE BANK SECURITIES, INC.							
75,000 02/13/18 S SELL 918	92.5937	0	70,429	69,445	(984)		
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)							
30,000 02/13/18 S SELL 920	92.5938	0	28,172	27,778	(394)		
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC							
35,000 02/13/18 S SELL 922	92.5937	0	32,867	32,408	(459)		
BROKER 0505180 BARCLAYS CAPITAL INC FIXED INCOME							
45,000 02/13/18 S SELL 929	92.5938	0	42,258	41,667	(590)		
BROKER 0938126 FBS INVESTMENT SERVICES INC							
135,000 02/13/18 S SELL 931	92.5937	0	126,773	125,002	(1,771)		
BROKER 0505180 BARCLAYS CAPITAL INC FIXED INCOME							
40,000 02/13/18 S SELL 933	92.5938	0	37,562	37,038	(525)		
BROKER 0505172 BARCLAYS CAPITAL, BBPLC LONDON BRANCH							
55,000 02/13/18 S SELL 934	92.5937	0	51,648	50,927	(722)		
BROKER 0505180 BARCLAYS CAPITAL INC FIXED INCOME							
110,000 02/13/18 S SELL 935	92.5938	0	103,296	101,853	(1,443)		
65,000 02/13/18 S SELL 936	92.5938	0	61,039	60,186	(853)		
110,000 02/13/18 S SELL 937	92.5938	0	103,296	101,853	(1,443)		
BROKER 0003459 KEEFE BRUYETTE & WOODS INC							
45,000 02/13/18 S SELL 941	92.5938	0	42,258	41,667	(590)		
40,000 02/13/18 S SELL 942	92.5938	0	37,562	37,038	(525)		
BROKER 0005710 OPPENHEIMER & CO. INC.							
180,000 02/14/18 S SELL 957	92.5625	0	169,031	166,613	(2,418)		
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC							
55,000 02/14/18 S SELL 960	92.4492	0	51,648	50,847	(801)		
BROKER 0997411 BANK OF NEW YORK (RJFI)							
35,000 02/14/18 S SELL 973	92.5625	0	32,867	32,397	(470)		
BROKER 0000059 GOLDMAN SACHS							
170,000 02/14/18 S SELL 974	92.4688	0	159,640	157,197	(2,443)		

DESCRIPTION OF ASSET		BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417
		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
IDENTITY OF PARTY INVOLVED		SELLING PRICE				OR (LOSS)
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
25,000	02/14/18 S SELL 975	91.9688	0	23,476	22,992	(484)
45,000	02/14/18 B BUY 976	91.9688	0	41,386	41,386	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
70,000	02/15/18 S SELL 980	92.4844	0	65,704	64,739	(965)
40,000	02/15/18 S SELL 991	92.5469	0	37,545	37,019	(527)
BROKER 0581199	BNP PARIBAS SECURITIES BOND					
30,000	02/15/18 S SELL 992	92.6133	0	28,159	27,784	(375)
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
15,000	02/16/18 S SELL 995	92.7265	0	14,079	13,909	(170)
BROKER 0003459	KEEFE BRUYETTE & WOODS INC					
25,000	02/16/18 S SELL 1000	92.9336	0	23,466	23,233	(232)
BROKER 0938126	FBS INVESTMENT SERVICES INC					
80,000	02/16/18 S SELL 1001	92.9336	0	75,091	74,347	(744)
BROKER 0003459	KEEFE BRUYETTE & WOODS INC					
35,000	02/16/18 S SELL 1002	93.0664	0	32,852	32,573	(279)
BROKER 0000059	GOLDMAN SACHS					
80,000	02/16/18 S SELL 1003	93.0664	0	75,091	74,453	(637)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
100,000	02/16/18 S SELL 1004	92.6250	0	93,863	92,625	(1,238)
BROKER 0003558	CREDIT SUISSE AG DUBLIN US EQ VS CASH					
35,000	02/20/18 S SELL 1048	92.2031	0	32,852	32,271	(581)
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
60,000	02/20/18 S SELL 1049	92.2031	0	56,318	55,322	(996)
BROKER 0461715	FIRST UNION CAPITAL MARKETS					
30,000	02/20/18 S SELL 1053	92.2031	0	28,159	27,661	(498)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
45,000	02/20/18 S SELL 1064	92.1250	0	42,238	41,456	(782)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
215,000	02/20/18 S SELL 1065	92.1250	0	201,806	198,069	(3,737)
BROKER 0461715	FIRST UNION CAPITAL MARKETS					
25,000	02/20/18 S SELL 1066	92.1250	0	23,466	23,031	(435)
BROKER 0000190	JEFFERIES & COMPANY, INC.					
75,000	02/20/18 B BUY 1067	91.9687	0	68,977	68,977	0
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.					
115,000	02/21/18 S SELL 1070	91.7305	0	107,810	105,490	(2,320)
BROKER 0003459	KEEFE BRUYETTE & WOODS INC					
55,000	02/21/18 S SELL 1071	91.7813	0	51,561	50,480	(1,082)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
40,000	02/21/18 B BUY 1073	91.7031	0	36,681	36,681	0
25,000	02/21/18 B BUY 1083	91.6875	0	22,922	22,922	0
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
135,000	02/21/18 B BUY 1084	92.3281	0	124,643	124,643	0
BROKER 0000190	JEFFERIES & COMPANY, INC.					
45,000	02/21/18 B BUY 1085	90.9062	0	40,908	40,908	0
55,000	02/21/18 S SELL 1086	90.9219	0	51,370	50,007	(1,363)
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					

DESCRIPTION OF ASSET		BASED ON MARKET	VALUE OF	339,848,350	5% VALUE OF	16,992,417
IDENTITY OF PARTY INVOLVED		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
		SELLING PRICE				OR (LOSS)
25,000	02/22/18 B BUY 1101	91.2500	0	22,813	22,813	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
45,000	02/23/18 B BUY 1104	91.8281	0	41,323	41,323	0
BROKER 0000059	GOLDMAN SACHS					
20,000	02/23/18 B BUY 1107	91.8672	0	18,373	18,373	0
BROKER 0835066	HSBC SECURITIES INC (HSBCSI)					
35,000	02/23/18 B BUY 1109	92.0000	0	32,200	32,200	0
BROKER 0003558	CREDIT SUISSE AG DUBLIN US EQ VS CASH					
85,000	02/23/18 B BUY 1111	92.0312	0	78,227	78,227	0
BROKER 0000190	JEFFERIES & COMPANY, INC.					
90,000	02/23/18 B BUY 1113	92.0313	0	82,828	82,828	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
60,000	02/23/18 S SELL 1119	91.9844	0	55,869	55,191	(678)
BROKER 0835066	HSBC SECURITIES INC (HSBCSI)					
90,000	02/23/18 B BUY 1120	92.0313	0	82,828	82,828	0
BROKER 0004135	PIERPONT SECURITIES LLC					
105,000	02/23/18 S SELL 1122	91.9844	0	97,705	96,584	(1,122)
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH					
55,000	02/23/18 S SELL 1123	91.9844	0	51,179	50,591	(588)
BROKER 0835066	HSBC SECURITIES INC (HSBCSI)					
75,000	02/23/18 B BUY 1125	92.0313	0	69,023	69,023	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
40,000	02/23/18 S SELL 1127	91.9844	0	37,201	36,794	(407)
55,000	02/23/18 S SELL 1128	91.9844	0	51,151	50,591	(559)
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
70,000	02/23/18 S SELL 1129	91.9844	0	65,101	64,389	(712)
BROKER 0003459	KEEFE BRUYETTE & WOODS INC					
75,000	02/23/18 B BUY 1130	92.0313	0	69,023	69,023	0
80,000	02/23/18 S SELL 1132	91.9844	0	74,360	73,588	(772)
BROKER 0938126	FBS INVESTMENT SERVICES INC					
70,000	02/23/18 B BUY 1134	92.0313	0	64,422	64,422	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
55,000	02/23/18 S SELL 1138	92.0000	0	51,097	50,600	(497)
BROKER 0461715	FIRST UNION CAPITAL MARKETS					
45,000	02/23/18 S SELL 1141	91.9844	0	41,807	41,393	(414)
BROKER 0997411	BANK OF NEW YORK (RJFI)					
50,000	02/23/18 S SELL 1154	91.9844	0	46,452	45,992	(460)
BROKER 0004184	CITIGROUP GLOBAL MARKETS INC.					
40,000	02/23/18 S SELL 1155	91.7656	0	37,161	36,706	(455)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
105,000	02/23/18 S SELL 1156	91.9219	0	97,549	96,518	(1,031)
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.					
95,000	02/23/18 S SELL 1157	92.1563	0	88,258	87,548	(710)
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
15,000	02/23/18 S SELL 1158	92.3125	0	13,936	13,847	(89)
30,000	02/23/18 B BUY 1159	92.3125	0	27,694	27,694	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET	BASED ON MARKET PURCHASE PRICE	VALUE OF EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET	SELLING PRICE				
BROKER 0505180	80,000	02/23/18 B BUY 1160	92.1563	0	73,725	73,725	0
		BARCLAYS CAPITAL INC FIXED INCOME					
BROKER 0003459	80,000	02/26/18 S SELL 1174	92.7031	0	74,266	74,163	(104)
		KEEFE BRUYETTE & WOODS INC					
BROKER 0000059	80,000	02/26/18 S SELL 1175	92.7031	0	74,266	74,163	(104)
		GOLDMAN SACHS					
BROKER 0625418	95,000	02/26/18 S SELL 1176	92.3125	0	88,191	87,697	(495)
		RBS SECURITIES INC (GREENWICH)					
BROKER 0802181	35,000	02/26/18 B BUY 1177	92.6094	0	32,413	32,413	0
		JPMORGAN SECURITIES INC (BIDL)					
BROKER 0000059	30,000	02/26/18 S SELL 1178	92.1367	0	27,847	27,641	(206)
		GOLDMAN SACHS					
BROKER 0997411	35,000	02/26/18 B BUY 1179	92.3399	0	32,319	32,319	0
		BANK OF NEW YORK (RJFI)					
	35,000	02/26/18 S SELL 1180	92.5625	0	32,482	32,397	(85)
	75,000	02/26/18 S SELL 1181	92.5625	0	69,604	69,422	(182)
BROKER 0461715		FIRST UNION CAPITAL MARKETS					
	50,000	02/26/18 S SELL 1182	92.4844	0	46,403	46,242	(160)
BROKER 0505180		BARCLAYS CAPITAL INC FIXED INCOME					
	65,000	02/26/18 S SELL 1183	92.6094	0	60,323	60,196	(127)
BROKER 0461715		FIRST UNION CAPITAL MARKETS					
	40,000	02/26/18 S SELL 1184	92.7031	0	37,122	37,081	(41)
	10,000	02/26/18 B BUY 1191	92.2656	0	9,227	9,227	0
	95,000	02/26/18 S SELL 1192	92.1055	0	88,157	87,500	(656)
BROKER 0835066		HSBC SECURITIES INC (HSBCSI)					
	50,000	02/27/18 B BUY 1194	91.5156	0	45,758	45,758	0
BROKER 0000059		GOLDMAN SACHS					
	55,000	02/27/18 S SELL 1197	91.6563	0	50,978	50,411	(567)
BROKER 0002741		CITIGROUP GLOBAL MARKETS JAPAN INC					
	165,000	02/27/18 B BUY 1199	91.4336	0	150,865	150,865	0
BROKER 0003459		KEEFE BRUYETTE & WOODS INC					
	40,000	02/27/18 S SELL 1202	91.6563	0	36,956	36,663	(293)
BROKER 0938126		FBS INVESTMENT SERVICES INC					
	40,000	02/27/18 S SELL 1203	91.6563	0	36,956	36,663	(293)
BROKER 0914515		BANK OF NYC/MCLEOD					
	55,000	02/27/18 S SELL 1207	91.6563	0	50,814	50,411	(403)
BROKER 0002741		CITIGROUP GLOBAL MARKETS JAPAN INC					
	40,000	02/27/18 S SELL 1209	91.5469	0	36,956	36,619	(337)
BROKER 0003459		KEEFE BRUYETTE & WOODS INC					
	35,000	02/27/18 S SELL 1212	91.5469	0	32,336	32,041	(295)
BROKER 0000505		MORGAN STANLEY & CO. INCORPORATED					
	45,000	02/27/18 S SELL 1213	91.7812	0	41,575	41,302	(274)
BROKER 0938126		FBS INVESTMENT SERVICES INC					
	40,000	02/27/18 S SELL 1216	91.7813	0	36,956	36,713	(243)
BROKER 0000505		MORGAN STANLEY & CO. INCORPORATED					
	45,000	02/27/18 S SELL 1218	91.5938	0	41,575	41,217	(358)
BROKER 0504290		CREDIT LYONNAIS SECURITIES (USA) INC					

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET	25,000	02/27/18	S	SELL	1240	91.6562	0	23,097	22,914	16,992,417
												NET GAIN
												OR (LOSS)
												(183)
BROKER	0003558	CREDIT SUISSE AG DUBLIN US EQ VS CASH	60,000	02/27/18	B	BUY	1241	91.8125	0	55,088	55,088	0
BROKER	0002741	CITIGROUP GLOBAL MARKETS JAPAN INC	65,000	02/27/18	B	BUY	1242	91.8125	0	59,678	59,678	0
BROKER	0003459	KEEFE BRUYETTE & WOODS INC	80,000	02/27/18	B	BUY	1243	91.8125	0	73,450	73,450	0
BROKER	0461715	FIRST UNION CAPITAL MARKETS	45,000	02/27/18	B	BUY	1244	91.8125	0	41,316	41,316	0
BROKER	0505248	DEUTSCHE BANK SECURITIES, INC.	45,000	02/27/18	B	BUY	1245	91.8125	0	41,316	41,316	0
BROKER	0802181	JPMORGAN SECURITIES INC (BIDL)	30,000	02/27/18	S	SELL	1247	91.8750	0	27,629	27,563	(66)
BROKER	0003459	KEEFE BRUYETTE & WOODS INC	45,000	02/27/18	B	BUY	1249	91.8594	0	41,337	41,337	0
BROKER	0625418	RBS SECURITIES INC (GREENWICH)	25,000	02/27/18	S	SELL	1250	92.5391	0	23,018	23,135	117
BROKER	0000505	MORGAN STANLEY & CO. INCORPORATED	20,000	02/27/18	B	BUY	1251	91.4532	0	18,291	18,291	0
BROKER	0000059	GOLDMAN SACHS	105,000	02/27/18	S	SELL	1254	92.0430	0	96,638	96,645	7
BROKER	0004184	CITIGROUP GLOBAL MARKETS INC.	60,000	02/27/18	S	SELL	1415	92.1406	0	55,222	55,284	62
BROKER	0003459	KEEFE BRUYETTE & WOODS INC	70,000	02/28/18	S	SELL	1259	92.3281	0	64,426	64,630	204
BROKER	0000059	GOLDMAN SACHS	35,000	02/28/18	B	BUY	1261	92.3750	0	32,331	32,331	0
BROKER	0002741	CITIGROUP GLOBAL MARKETS JAPAN INC	30,000	02/28/18	B	BUY	1269	92.3750	0	27,713	27,713	0
BROKER	0000059	GOLDMAN SACHS	25,000	02/28/18	S	SELL	1271	92.2578	0	23,022	23,064	42
BROKER	0461715	FIRST UNION CAPITAL MARKETS	30,000	02/28/18	B	BUY	1274	92.3750	0	27,713	27,713	0
BROKER	0505180	BARCLAYS CAPITAL INC FIXED INCOME	85,000	02/28/18	S	SELL	1280	92.3477	0	78,295	78,496	200
BROKER	0997411	BANK OF NEW YORK (RJFI)	35,000	02/28/18	S	SELL	1281	92.4063	0	32,239	32,342	103
BROKER	0000059	GOLDMAN SACHS	50,000	02/28/18	S	SELL	1282	92.4063	0	46,056	46,203	147
BROKER	0002352	RBC CAPITAL MARKETS CORPORATION	55,000	02/28/18	S	SELL	1284	92.4063	0	50,662	50,823	162

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	QUANTITY	BASED ON MARKET PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
	30,000 02/28/18 S SELL	1285	92.3750	0	27,634	27,713	79
BROKER 0997411	BANK OF NEW YORK (RJFI)						
	50,000 02/28/18 S SELL	1287	92.3750	0	46,056	46,188	131
BROKER 0000059	GOLDMAN SACHS						
	40,000 02/28/18 S SELL	1289	92.4219	0	36,845	36,969	124
BROKER 0997411	BANK OF NEW YORK (RJFI)						
	35,000 02/28/18 S SELL	1292	92.4063	0	32,239	32,342	103
BROKER 0004135	PIERPONT SECURITIES LLC						
	65,000 02/28/18 B BUY	1309	92.4219	0	60,074	60,074	0
BROKER 0461715	FIRST UNION CAPITAL MARKETS						
	55,000 02/28/18 B BUY	1310	92.4219	0	50,832	50,832	0
BROKER 0003459	KEEFE BRUYETTE & WOODS INC						
	45,000 02/28/18 B BUY	1311	92.4219	0	41,590	41,590	0
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)						
	60,000 02/28/18 B BUY	1312	92.4219	0	55,453	55,453	0
	45,000 02/28/18 B BUY	1313	92.6562	0	41,695	41,695	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
	85,000 02/28/18 B BUY	1314	92.6719	0	78,771	78,771	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
	95,000 02/28/18 S SELL	1315	92.5352	0	87,678	87,908	230
BROKER 0003558	CREDIT SUISSE AG DUBLIN US EQ VS CASH						
	45,000 02/28/18 B BUY	1316	92.4062	0	41,583	41,583	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
	15,000 03/01/18 S SELL	1322	92.6250	0	13,845	13,894	49
	40,000 03/01/18 B BUY	1323	92.6406	0	37,056	37,056	0
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.						
	20,000 03/01/18 B BUY	1327	92.5000	0	18,500	18,500	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
	35,000 03/01/18 S SELL	1328	93.1250	0	32,313	32,594	281
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
	225,000 03/01/18 S SELL	1331	92.6094	0	207,725	208,371	646
	50,000 03/01/18 B BUY	1333	92.6641	0	46,332	46,332	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
	35,000 03/01/18 S SELL	1334	92.6211	0	32,323	32,417	94
	35,000 03/01/18 B BUY	1337	93.1406	0	32,599	32,599	0
BROKER 0000190	JEFFERIES & COMPANY, INC.						
	25,000 03/01/18 B BUY	1365	93.2188	0	23,305	23,305	0
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH						
	30,000 03/01/18 S SELL	1366	93.3750	0	27,731	28,013	282
BROKER 0001610	MERRILL LYNCH,PIERCE,FENNER & SMITH						
	40,000 03/01/18 B BUY	1367	93.4531	0	37,381	37,381	0
BROKER 0004135	PIERPONT SECURITIES LLC						
	45,000 03/02/18 S SELL	1369	93.2656	0	41,626	41,970	343
BROKER 0001610	MERRILL LYNCH,PIERCE,FENNER & SMITH						
	25,000 03/02/18 B BUY	1385	92.7031	0	23,176	23,176	0
BROKER 0007930	STIFEL NICOLAUS & CO INC						
	15,000 03/02/18 B BUY	1386	92.3086	0	13,846	13,846	0

DESCRIPTION OF ASSET		BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417
IDENTITY OF PARTY INVOLVED		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
		SELLING PRICE				OR (LOSS)
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
65,000	03/02/18 B BUY 1388	92.7812	0	60,308	60,308	0
BROKER 0139527	JPMSL PLC (60015498)					
15,000	03/02/18 B BUY 1421	92.4219	0	13,863	13,863	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
20,000	03/05/18 B BUY 1402	92.1407	0	18,428	18,428	0
BROKER 0625418	RBS SECURITIES INC (GREENWICH)					
20,000	03/05/18 S SELL 1403	92.3282	0	18,504	18,466	(38)
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.					
30,000	03/05/18 B BUY 1404	92.1563	0	27,647	27,647	0
60,000	03/05/18 B BUY 1405	91.8906	0	55,134	55,134	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
20,000	03/05/18 B BUY 1406	92.5313	0	18,506	18,506	0
15,000	03/05/18 B BUY 1407	92.6406	0	13,896	13,896	0
25,000	03/05/18 B BUY 1408	92.3476	0	23,087	23,087	0
80,000	03/05/18 B BUY 1409	92.3438	0	73,875	73,875	0
BROKER 0625418	RBS SECURITIES INC (GREENWICH)					
25,000	03/06/18 S SELL 1414	92.5703	0	23,112	23,143	31
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
30,000	03/06/18 S SELL 1419	92.6563	0	27,734	27,797	62
235,000	03/06/18 S SELL 1432	92.5586	0	217,253	217,513	260
170,000	03/06/18 S SELL 1433	92.5586	0	157,162	157,350	188
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
45,000	03/06/18 S SELL 1434	92.2500	0	41,602	41,513	(89)
BROKER 0000059	GOLDMAN SACHS					
60,000	03/08/18 S SELL 1464	92.5352	0	55,469	55,521	52
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
25,000	03/09/18 B BUY 1468	91.9844	0	22,996	22,996	0
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.					
30,000	03/09/18 B BUY 1486	91.9219	0	27,577	27,577	0
BROKER 0625418	RBS SECURITIES INC (GREENWICH)					
35,000	03/09/18 B BUY 1487	92.0977	0	32,234	32,234	0
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
20,000	03/09/18 S SELL 1488	92.2032	0	18,471	18,441	(31)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
25,000	03/09/18 B BUY 1489	92.1406	0	23,035	23,035	0
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
30,000	03/09/18 B BUY 1490	92.0469	0	27,614	27,614	0
BROKER 0581199	BNP PARIBAS SECURITIES BOND					
80,000	03/09/18 B BUY 1491	92.1641	0	73,731	73,731	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
20,000	03/09/18 B BUY 1492	92.0157	0	18,403	18,403	0
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.					
20,000	03/09/18 S SELL 1494	92.3125	0	18,458	18,463	4
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
40,000	03/09/18 S SELL 1495	91.8985	0	36,917	36,759	(157)
BROKER 0003558	CREDIT SUISSE AG DUBLIN US EQ VS CASH					

DESCRIPTION OF ASSET		BASED ON MARKET	VALUE OF	339,848,350	5% VALUE OF	16,992,417
IDENTITY OF PARTY INVOLVED		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
		SELLING PRICE				OR (LOSS)
85,000	03/09/18 S SELL 1496	92.3359	0	78,448	78,486	37
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
35,000	03/12/18 B BUY 1501	92.2813	0	32,298	32,298	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
15,000	03/12/18 B BUY 1514	92.4101	0	13,862	13,862	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
40,000	03/12/18 S SELL 1515	92.2500	0	36,918	36,900	(18)
BROKER 0139527	JPM SL PLC (60015498)					
35,000	03/12/18 B BUY 1516	92.5937	0	32,408	32,408	0
BROKER 0003558	CREDIT SUISSE AG DUBLIN US EQ VS CASH					
70,000	03/12/18 S SELL 1517	92.6719	0	64,622	64,870	248
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
525,000	03/13/18 B BUY 1520	92.9023	0	487,737	487,737	0
BROKER 0625418	RBS SECURITIES INC (GREENWICH)					
50,000	03/13/18 B BUY 1534	93.0039	0	46,502	46,502	0
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH					
25,000	03/13/18 S SELL 1535	92.8750	0	23,167	23,219	52
BROKER 0942847	BANK OF NEW YORK (SSGM)					
20,000	03/13/18 B BUY 1536	92.8907	0	18,578	18,578	0
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH					
50,000	03/13/18 B BUY 1537	93.1250	0	46,563	46,563	0
55,000	03/13/18 S SELL 1538	93.0273	0	50,982	51,165	183
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.					
20,000	03/13/18 B BUY 1539	93.2188	0	18,644	18,644	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
20,000	03/13/18 B BUY 1540	93.2500	0	18,650	18,650	0
30,000	03/13/18 B BUY 1541	93.2344	0	27,970	27,970	0
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
85,000	03/14/18 B BUY 1542	94.0312	0	79,927	79,927	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
35,000	03/14/18 S SELL 1544	93.2813	0	32,490	32,648	158
BROKER 0001610	MERRILL LYNCH, PIERCE, FENNER & SMITH					
20,000	03/14/18 B BUY 1549	93.8594	0	18,772	18,772	0
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH					
25,000	03/14/18 B BUY 1551	93.8516	0	23,463	23,463	0
BROKER 0835066	HSBC SECURITIES INC (HSBCSI)					
25,000	03/14/18 B BUY 1572	94.0625	0	23,516	23,516	0
BROKER 0461715	FIRST UNION CAPITAL MARKETS					
45,000	03/14/18 S SELL 1573	93.9688	0	41,803	42,286	483
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
50,000	03/14/18 B BUY 1574	94.0156	0	47,008	47,008	0
25,000	03/14/18 S SELL 1575	94.0000	0	23,236	23,500	264
BROKER 0461715	FIRST UNION CAPITAL MARKETS					
20,000	03/15/18 B BUY 1619	93.8438	0	18,769	18,769	0
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION					
40,000	03/15/18 S SELL 1620	93.9531	0	37,184	37,581	397
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH					

IDENTITY OF PARTY INVOLVED				DESCRIPTION OF ASSET	BASED ON MARKET PURCHASE PRICE	VALUE OF EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
SELLING PRICE									
15,000 03/15/18 B BUY 1621					93.8125	0	14,072	14,072	0
BROKER 0006429 UBS SECURITIES LLC (WARBURG)									
50,000 03/15/18 S SELL 1622					93.9336	0	46,486	46,967	481
BROKER 0505248 DEUTSCHE BANK SECURITIES, INC.									
30,000 03/16/18 S SELL 1636					93.5469	0	27,891	28,064	173
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED									
35,000 03/16/18 S SELL 1637					93.5781	0	32,540	32,752	212
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC									
165,000 03/19/18 B BUY 1650					93.6523	0	154,526	154,526	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED									
60,000 03/19/18 B BUY 1651					93.4219	0	56,053	56,053	0
BROKER 0007732 MERRILL LYNCH PIERCE, FENNER & SMITH									
120,000 03/19/18 S SELL 1652					93.4648	0	111,700	112,158	457
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)									
10,000 03/20/18 B BUY 1671					93.0313	0	9,303	9,303	0
40,000 03/20/18 B BUY 1672					93.0156	0	37,206	37,206	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS									
55,000 03/20/18 B BUY 1673					92.8437	0	51,064	51,064	0
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)									
20,000 03/20/18 B BUY 1674					93.0469	0	18,609	18,609	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED									
40,000 03/20/18 S SELL 1675					92.9219	0	37,228	37,169	(59)
BROKER 0007732 MERRILL LYNCH PIERCE, FENNER & SMITH									
150,000 03/20/18 S SELL 1676					92.5430	0	139,605	138,814	(790)
130,000 03/20/18 S SELL 1677					92.5430	0	120,991	120,306	(685)
30,000 03/20/18 S SELL 1678					92.8438	0	27,921	27,853	(68)
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED									
15,000 03/20/18 B BUY 1679					92.9687	0	13,945	13,945	0
20,000 03/20/18 B BUY 1680					92.9375	0	18,588	18,588	0
BROKER 0000190 JEFFERIES & COMPANY, INC.									
55,000 03/21/18 S SELL 1697					92.7031	0	51,186	50,987	(199)
BROKER 0505180 BARCLAYS CAPITAL INC FIXED INCOME									
30,000 03/22/18 B BUY 1710					93.8906	0	28,167	28,167	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED									
40,000 03/22/18 S SELL 1711					93.9180	0	37,237	37,567	330
BROKER 0581199 BNP PARIBAS SECURITIES BOND									
35,000 03/22/18 B BUY 1712					93.5664	0	32,748	32,748	0
BROKER 0505248 DEUTSCHE BANK SECURITIES, INC.									
70,000 03/23/18 B BUY 1719					93.4531	0	65,417	65,417	0
BROKER 0139527 JPMSL PLC (60015498)									
25,000 03/26/18 B BUY 1720					93.9219	0	23,480	23,480	0
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)									
45,000 03/26/18 S SELL 1726					93.4688	0	41,920	42,061	141
BROKER 0000059 GOLDMAN SACHS									
15,000 03/27/18 B BUY 1737					93.9765	0	14,096	14,096	0
BROKER 0505180 BARCLAYS CAPITAL INC FIXED INCOME									
70,000 03/28/18 B BUY 1744					94.8438	0	66,391	66,391	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
10,000	03/28/18 B BUY 1745	94.6875	0	9,469	9,469	0
BROKER 0000190	JEFFERIES & COMPANY, INC.					
45,000	03/29/18 S SELL 1799	95.5625	0	41,983	43,003	1,020
BROKER 0133207	BANK OF NEW YORK (CITSECIN)					
365,000	04/02/18 B BUY 1819	95.6328	0	349,060	349,060	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
50,000	04/02/18 B BUY 1820	95.5000	0	47,750	47,750	0
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
45,000	04/02/18 B BUY 1821	95.5938	0	43,017	43,017	0
BROKER 0000059	GOLDMAN SACHS					
35,000	04/03/18 S SELL 1824	94.7500	0	32,909	33,163	253
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
35,000	04/03/18 S SELL 1829	94.7500	0	32,909	33,163	253
BROKER 0005512	MERRILL LYNCH, PIERCE, FENNER & SMITH					
40,000	04/03/18 S SELL 1830	94.7500	0	37,610	37,900	290
BROKER 0461715	FIRST UNION CAPITAL MARKETS					
40,000	04/03/18 S SELL 1832	94.8750	0	37,610	37,950	340
BROKER 0000059	GOLDMAN SACHS					
50,000	04/03/18 S SELL 1834	94.9531	0	47,013	47,477	464
BROKER 0003459	KEEFE BRUYETTE & WOODS INC					
35,000	04/03/18 S SELL 1838	94.8750	0	32,909	33,206	297
25,000	04/03/18 S SELL 1840	94.8281	0	23,506	23,707	201
BROKER 0461715	FIRST UNION CAPITAL MARKETS					
30,000	04/03/18 S SELL 1845	94.8281	0	28,208	28,448	241
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
40,000	04/03/18 S SELL 1880	94.7500	0	37,610	37,900	290
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
45,000	04/03/18 S SELL 1881	94.7500	0	42,312	42,638	326
45,000	04/03/18 S SELL 1882	94.8750	0	42,312	42,694	382
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.					
45,000	04/03/18 S SELL 1883	94.8281	0	42,312	42,673	361
BROKER 0003459	KEEFE BRUYETTE & WOODS INC					
55,000	04/03/18 S SELL 1884	94.8281	0	51,714	52,155	441
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
30,000	04/03/18 S SELL 1885	94.8281	0	28,208	28,448	241
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
30,000	04/03/18 S SELL 1886	94.7383	0	28,208	28,421	214
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
35,000	04/03/18 S SELL 1887	94.7344	0	32,909	33,157	248
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
25,000	04/03/18 B BUY 1888	94.8125	0	23,703	23,703	0
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
45,000	04/03/18 B BUY 1889	94.7812	0	42,652	42,652	0
BROKER 0003905	RAYMOND JAMES & ASSOCIATES, INC/FI					
45,000	04/03/18 S SELL 1890	94.8438	0	42,338	42,680	342
BROKER 0062604	SUMITOMO TRUST (SUMBSI)					

DESCRIPTION OF ASSET				BASED ON MARKET	VALUE OF	339,848,350	5% VALUE OF	16,992,417
				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
IDENTITY OF PARTY INVOLVED				SELLING PRICE				OR (LOSS)
	30,000	04/03/18	S SELL 1891	94.8281	0	28,225	28,448	223
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.							
	50,000	04/03/18	S SELL 1892	94.7148	0	47,042	47,357	315
	55,000	04/03/18	S SELL 1893	94.7148	0	51,747	52,093	347
BROKER 0001610	MERRILL LYNCH,PIERCE,FENNER & SMITH							
	15,000	04/03/18	B BUY 1894	94.8594	0	14,229	14,229	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED							
	10,000	04/04/18	S SELL 1902	95.2188	0	9,410	9,522	112
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME							
	90,000	04/04/18	B BUY 1917	94.6953	0	85,226	85,226	0
BROKER 0003558	CREDIT SUISSE AG DUBLIN US EQ VS CASH							
	85,000	04/04/18	S SELL 1918	95.0938	0	80,040	80,830	790
BROKER 0942847	BANK OF NEW YORK (SSGM)							
	20,000	04/04/18	S SELL 1919	94.6641	0	18,833	18,933	100
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)							
	25,000	04/04/18	S SELL 1920	94.4219	0	23,541	23,605	64
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED							
	25,000	04/04/18	B BUY 1921	94.6875	0	23,672	23,672	0
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)							
	20,000	04/04/18	S SELL 1922	94.4688	0	18,837	18,894	57
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED							
	35,000	04/04/18	S SELL 1923	94.3906	0	32,964	33,037	73
BROKER 0003558	CREDIT SUISSE AG DUBLIN US EQ VS CASH							
	15,000	04/04/18	B BUY 1924	94.3594	0	14,154	14,154	0
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)							
	55,000	04/05/18	B BUY 1926	93.9219	0	51,657	51,657	0
BROKER 0003905	RAYMOND JAMES & ASSOCIATES, INC/FI							
	40,000	04/05/18	S SELL 1936	93.7500	0	37,667	37,500	(167)
BROKER 0000059	GOLDMAN SACHS							
	40,000	04/05/18	B BUY 1937	93.7735	0	37,509	37,509	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC							
	55,000	04/05/18	S SELL 1938	93.7344	0	51,780	51,554	(226)
BROKER 0461715	FIRST UNION CAPITAL MARKETS							
	55,000	04/06/18	S SELL 1948	94.7344	0	51,780	52,104	324
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH							
	15,000	04/09/18	S SELL 1968	94.1523	0	14,122	14,123	1
BROKER 0000059	GOLDMAN SACHS							
	15,000	04/09/18	B BUY 1969	94.6875	0	14,203	14,203	0
	40,000	04/09/18	B BUY 1970	94.3867	0	37,755	37,755	0
BROKER 0001610	MERRILL LYNCH,PIERCE,FENNER & SMITH							
	40,000	04/09/18	S SELL 1971	94.3438	0	37,669	37,738	69
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)							
	40,000	04/09/18	S SELL 1972	94.7305	0	37,669	37,892	223
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH							
	60,000	04/10/18	B BUY 1985	94.7500	0	56,850	56,850	0
BROKER 0461715	FIRST UNION CAPITAL MARKETS							
	20,000	04/10/18	B BUY 1987	94.7657	0	18,953	18,953	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
40,000	04/10/18 B BUY 1988	94.7500	0	37,900	37,900	0
BROKER 0073114	CANTOR FITZGERALD & CO/DEBT CAPITAL					
30,000	04/10/18 S SELL 1989	94.5313	0	28,281	28,359	78
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.					
40,000	04/10/18 S SELL 1990	94.7813	0	37,708	37,913	204
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH					
25,000	04/10/18 B BUY 1991	94.7810	0	23,695	23,695	0
BROKER 0835066	HSBC SECURITIES INC (HSBCSI)					
160,000	04/10/18 S SELL 1998	94.3398	0	150,863	150,944	81
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
130,000	04/10/18 S SELL 2000	94.8281	0	122,576	123,277	700
BROKER 0942847	BANK OF NEW YORK (SSGM)					
15,000	04/10/18 B BUY 2002	94.7149	0	14,207	14,207	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
15,000	04/10/18 B BUY 2020	94.7656	0	14,215	14,215	0
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH					
30,000	04/11/18 S SELL 2021	95.1914	0	28,297	28,557	261
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
25,000	04/11/18 S SELL 2022	95.1914	0	23,581	23,798	217
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH					
20,000	04/11/18 S SELL 2023	95.1641	0	18,865	19,033	168
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
25,000	04/11/18 S SELL 2024	95.1680	0	23,581	23,792	211
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
15,000	04/12/18 B BUY 2025	94.1563	0	14,123	14,123	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
25,000	04/12/18 B BUY 2033	94.3125	0	23,578	23,578	0
BROKER 0007930	STIFEL NICOLAUS & CO INC					
20,000	04/12/18 S SELL 2034	94.3438	0	18,863	18,869	6
BROKER 0004184	CITIGROUP GLOBAL MARKETS INC.					
25,000	04/12/18 B BUY 2035	94.3125	0	23,578	23,578	0
BROKER 0835066	HSBC SECURITIES INC (HSBCSI)					
65,000	04/12/18 S SELL 2036	94.1094	0	61,305	61,171	(133)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
65,000	04/13/18 S SELL 2060	94.2148	0	61,305	61,240	(65)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
35,000	04/13/18 S SELL 2071	94.4687	0	33,010	33,064	54
BROKER 0000190	JEFFERIES & COMPANY, INC.					
35,000	04/13/18 B BUY 2072	94.5313	0	33,086	33,086	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
50,000	04/16/18 B BUY 2086	94.4844	0	47,242	47,242	0
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
45,000	04/17/18 B BUY 2111	95.0625	0	42,778	42,778	0
30,000	04/17/18 S SELL 2112	94.8281	0	28,342	28,448	107
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
20,000	04/17/18 S SELL 2113	95.1094	0	18,895	19,022	127

DESCRIPTION OF ASSET		BASED ON MARKET	VALUE OF	339,848,350	5% VALUE OF	16,992,417
IDENTITY OF PARTY INVOLVED		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
		SELLING PRICE				OR (LOSS)
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
50,000	04/17/18 B BUY 2114	94.9063	0	47,453	47,453	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
40,000	04/17/18 S SELL 2115	94.8750	0	37,817	37,950	133
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
30,000	04/18/18 S SELL 2131	94.6250	0	28,362	28,388	25
BROKER 0003459	KEEFE BRUYETTE & WOODS INC					
50,000	04/18/18 B BUY 2132	94.6563	0	47,328	47,328	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
40,000	04/18/18 B BUY 2133	94.0625	0	37,625	37,625	0
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
40,000	04/18/18 S SELL 2134	94.7188	0	37,801	37,888	87
BROKER 0000059	GOLDMAN SACHS					
175,000	04/18/18 S SELL 2135	93.9570	0	165,377	164,425	(953)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
30,000	04/19/18 B BUY 2152	92.9844	0	27,895	27,895	0
20,000	04/19/18 B BUY 2153	93.1250	0	18,625	18,625	0
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
40,000	04/19/18 B BUY 2154	93.1406	0	37,256	37,256	0
BROKER 0000190	JEFFERIES & COMPANY, INC.					
20,000	04/19/18 B BUY 2155	93.0625	0	18,613	18,613	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
205,000	04/19/18 S SELL 2156	93.1133	0	192,335	190,882	(1,453)
BROKER 0000059	GOLDMAN SACHS					
25,000	04/19/18 S SELL 2157	92.8320	0	23,456	23,208	(248)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
15,000	04/20/18 B BUY 2174	92.6719	0	13,901	13,901	0
BROKER 0625418	RBS SECURITIES INC (GREENWICH)					
75,000	04/20/18 B BUY 2175	92.5273	0	69,396	69,396	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
25,000	04/20/18 B BUY 2176	92.5430	0	23,136	23,136	0
25,000	04/20/18 B BUY 2177	92.3945	0	23,099	23,099	0
BROKER 0000190	JEFFERIES & COMPANY, INC.					
25,000	04/20/18 B BUY 2178	92.4062	0	23,102	23,102	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
70,000	04/20/18 B BUY 2179	92.3438	0	64,641	64,641	0
BROKER 0003558	CREDIT SUISSE AG DUBLIN US EQ VS CASH					
45,000	04/20/18 S SELL 2180	92.5000	0	41,605	41,625	20
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
40,000	04/20/18 S SELL 2181	92.8594	0	36,983	37,144	161
95,000	04/20/18 S SELL 2182	92.8437	0	87,834	88,202	368
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.					
20,000	04/20/18 S SELL 2183	92.8477	0	18,491	18,570	78
BROKER 0000059	GOLDMAN SACHS					
490,000	04/23/18 B BUY 2188	92.3242	0	452,389	452,389	0
BROKER 0461715	FIRST UNION CAPITAL MARKETS					
45,000	04/23/18 B BUY 2207	92.1875	0	41,484	41,484	0

DESCRIPTION OF ASSET				BASED ON MARKET	VALUE OF	339,848,350	5% VALUE OF	16,992,417
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE				OR (LOSS)
BROKER 0000190	JEFFERIES & COMPANY, INC.							
20,000	04/23/18 B BUY	2208	92.2344	0	18,447	18,447	0	
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC							
50,000	04/23/18 S SELL	2209	92.3594	0	46,159	46,180	20	
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED							
60,000	04/23/18 S SELL	2210	92.4844	0	55,391	55,491	99	
20,000	04/23/18 S SELL	2211	92.4063	0	18,464	18,481	18	
45,000	04/23/18 B BUY	2212	92.4062	0	41,583	41,583	0	
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH							
55,000	04/23/18 S SELL	2213	92.4648	0	50,780	50,856	76	
BROKER 0006429	UBS SECURITIES LLC (WARBURG)							
40,000	04/23/18 B BUY	2214	92.2031	0	36,881	36,881	0	
BROKER 0461715	FIRST UNION CAPITAL MARKETS							
30,000	04/23/18 S SELL	2215	92.3438	0	27,695	27,703	8	
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)							
20,000	04/23/18 S SELL	2216	92.4375	0	18,463	18,488	24	
15,000	04/24/18 B BUY	2220	92.2500	0	13,838	13,838	0	
BROKER 0461715	FIRST UNION CAPITAL MARKETS							
15,000	04/24/18 B BUY	2234	92.0625	0	13,809	13,809	0	
50,000	04/24/18 B BUY	2235	92.2813	0	46,141	46,141	0	
BROKER 0133207	BANK OF NEW YORK (CITSECIN)							
45,000	04/24/18 S SELL	2236	91.8516	0	41,537	41,333	(203)	
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH							
20,000	04/24/18 S SELL	2237	92.2500	0	18,461	18,450	(11)	
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.							
35,000	04/24/18 S SELL	2238	91.7969	0	32,306	32,129	(177)	
45,000	04/24/18 B BUY	2239	91.8750	0	41,344	41,344	0	
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)							
215,000	04/25/18 S SELL	2245	91.2309	0	198,364	196,146	(2,217)	
BROKER 0007930	STIFEL NICOLAUS & CO INC							
40,000	04/26/18 B BUY	2249	91.7188	0	36,688	36,688	0	
BROKER 0461715	FIRST UNION CAPITAL MARKETS							
30,000	04/26/18 B BUY	2250	91.8125	0	27,544	27,544	0	
BROKER 0000059	GOLDMAN SACHS							
25,000	04/26/18 S SELL	2259	91.7578	0	23,038	22,939	(99)	
110,000	04/26/18 B BUY	2260	91.8125	0	100,994	100,994	0	
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.							
35,000	04/26/18 B BUY	2261	92.0156	0	32,205	32,205	0	
BROKER 0620971	MITSUBISHI UFJ SECURITIES (USA), INC.							
60,000	04/26/18 S SELL	2262	91.7461	0	55,234	55,048	(186)	
BROKER 0461715	FIRST UNION CAPITAL MARKETS							
45,000	04/27/18 S SELL	2272	92.5312	0	41,425	41,639	214	
30,000	04/27/18 B BUY	2273	92.6719	0	27,802	27,802	0	
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION							
20,000	04/27/18 B BUY	2274	92.6563	0	18,531	18,531	0	
30,000	04/27/18 B BUY	2275	92.6250	0	27,788	27,788	0	
BROKER 0007930	STIFEL NICOLAUS & CO INC							

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	QUANTITY	DATE	BUY/SELL	PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
					BUYING PRICE				
	25,000 04/27/18 B BUY	2276			92.6406	0	23,160	23,160	0
	30,000 04/30/18 B BUY	2298			93.0625	0	27,919	27,919	0
BROKER 0003558	CREDIT SUISSE AG DUBLIN US EQ VS CASH								
	25,000 04/30/18 B BUY	2299			92.9531	0	23,238	23,238	0
BROKER 0000059	GOLDMAN SACHS								
	20,000 04/30/18 S SELL	2300			93.2969	0	18,458	18,659	202
BROKER 0461715	FIRST UNION CAPITAL MARKETS								
	35,000 04/30/18 B BUY	2301			93.0469	0	32,566	32,566	0
BROKER 0000190	JEFFERIES & COMPANY, INC.								
	65,000 04/30/18 B BUY	2302			92.9219	0	60,399	60,399	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED								
	20,000 05/01/18 B BUY	2334			92.5938	0	18,519	18,519	0
BROKER 0133207	BANK OF NEW YORK (CITSECIN)								
	25,000 05/01/18 B BUY	2335			92.6524	0	23,163	23,163	0
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME								
	35,000 05/01/18 S SELL	2336			92.7344	0	32,348	32,457	109
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED								
	35,000 05/01/18 B BUY	2337			92.6094	0	32,413	32,413	0
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)								
	15,000 05/01/18 B BUY	2338			92.7187	0	13,908	13,908	0
BROKER 0620971	MITSUBISHI UFJ SECURITIES (USA), INC.								
	35,000 05/01/18 S SELL	2339			92.4453	0	32,354	32,356	2
BROKER 0942847	BANK OF NEW YORK (SSGM)								
	15,000 05/01/18 B BUY	2340			92.6719	0	13,901	13,901	0
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH								
	30,000 05/01/18 B BUY	2341			92.6094	0	27,783	27,783	0
BROKER 0942847	BANK OF NEW YORK (SSGM)								
	25,000 05/02/18 B BUY	2358			92.7188	0	23,180	23,180	0
	20,000 05/02/18 S SELL	2359			92.6446	0	18,493	18,529	36
BROKER 0835363	MIZUHO SECURITIES USA INC.								
	45,000 05/02/18 S SELL	2360			92.6055	0	41,608	41,672	64
BROKER 0620971	MITSUBISHI UFJ SECURITIES (USA), INC.								
	15,000 05/02/18 S SELL	2361			92.8125	0	13,869	13,922	53
	15,000 05/02/18 B BUY	2362			92.8125	0	13,922	13,922	0
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)								
	15,000 05/02/18 B BUY	2363			92.3906	0	13,859	13,859	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC								
	35,000 05/03/18 B BUY	2380			92.8750	0	32,506	32,506	0
BROKER 0461715	FIRST UNION CAPITAL MARKETS								
	35,000 05/03/18 B BUY	2381			92.8906	0	32,512	32,512	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC								
	25,000 05/03/18 B BUY	2382			92.8750	0	23,219	23,219	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED								
	45,000 05/03/18 B BUY	2383			92.8125	0	41,766	41,766	0
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)								
	105,000 05/03/18 S SELL	2384			92.7227	0	97,168	97,359	191
	55,000 05/03/18 S SELL	2385			92.7227	0	50,898	50,997	100

DESCRIPTION OF ASSET				BASED ON MARKET	VALUE OF	339,848,350	5% VALUE OF	16,992,417	
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN	
				SELLING PRICE				OR (LOSS)	
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH								
20,000	05/04/18 B BUY	2399		92.7500	0	18,550	18,550	0	
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC								
65,000	05/04/18 S SELL	2400		93.1406	0	60,156	60,541	385	
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME								
35,000	05/07/18 S SELL	2405		92.7891	0	32,392	32,476	84	
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH								
105,000	05/08/18 B BUY	2408		92.5000	0	97,125	97,125	0	
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC								
15,000	05/08/18 S SELL	2416		92.5313	0	13,881	13,880	(1)	
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)								
60,000	05/08/18 S SELL	2417		92.7188	0	55,524	55,631	107	
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED								
15,000	05/09/18 B BUY	2435		92.3906	0	13,859	13,859	0	
BROKER 0581199	BNP PARIBAS SECURITIES BOND								
40,000	05/09/18 S SELL	2436		92.3945	0	37,014	36,958	(57)	
BROKER 0625418	RBS SECURITIES INC (GREENWICH)								
40,000	05/09/18 S SELL	2437		92.3125	0	37,014	36,925	(89)	
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)								
35,000	05/09/18 S SELL	2438		92.1836	0	32,388	32,264	(123)	
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED								
50,000	05/09/18 S SELL	2439		92.2031	0	46,268	46,102	(166)	
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME								
40,000	05/10/18 B BUY	2458		92.4375	0	36,975	36,975	0	
BROKER 0581199	BNP PARIBAS SECURITIES BOND								
20,000	05/10/18 B BUY	2459		92.8985	0	18,580	18,580	0	
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME								
45,000	05/11/18 B BUY	2486		93.0625	0	41,878	41,878	0	
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH								
270,000	05/11/18 S SELL	2487		93.0110	0	249,991	251,130	1,139	
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)								
235,000	05/14/18 S SELL	2511		92.8535	0	217,585	218,206	621	
1,440,000	06/11/18 B BUY	2993		93.2473	0	1,342,761	1,342,761	0	
BROKER 0000059	GOLDMAN SACHS								
405,000	06/15/18 S SELL	3112		94.4258	0	377,652	382,424	4,773	
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)								
540,000	06/15/18 S SELL	3113		94.6115	0	503,536	510,902	7,366	
BROKER 0581199	BNP PARIBAS SECURITIES BOND								
495,000	06/15/18 S SELL	3114		94.7475	0	461,574	469,000	7,426	
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14,010,000	184	TOTAL BUYS		0		13,063,866	13,063,866	0	
14,010,000	223	TOTAL SELLS		0		13,063,863	13,035,001	(28,866)	
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28,020,000		SECURITY TOTAL		0		26,127,729	26,098,867	(28,866)	

DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
IDENTITY OF PARTY INVOLVED	SELLING PRICE				
912810SC3 UNITED STATES OF AMERICA BOND FIXED 3.125% SEMI-ANN. 3.125% 05/15/2048					
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL) 1,250,000 05/10/18 B BUY 2460	100.0969	0	1,251,212	1,251,212	0
BROKER 0004135 PIERPONT SECURITIES LLC 265,000 05/11/18 B BUY 2489	100.5838	0	266,547	266,547	0
BROKER 0505180 BARCLAYS CAPITAL INC FIXED INCOME 990,000 05/18/18 B BUY 2668	98.3171	0	973,339	973,339	0
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL) 505,000 05/25/18 B BUY 2741	100.5432	0	507,743	507,743	0
BROKER 0007732 MERRILL LYNCH PIERCE, FENNER & SMITH 315,000 06/07/18 S SELL 2968	101.0810	0	313,832	318,405	4,573
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL) 1,355,000 06/11/18 S SELL 2996	100.5078	0	1,349,977	1,361,881	11,904
850,000 06/12/18 S SELL 3013	100.5938	0	846,849	855,047	8,198
BROKER 0505180 BARCLAYS CAPITAL INC FIXED INCOME 490,000 06/14/18 S SELL 3054	101.1719	0	488,184	495,742	7,559
BROKER 0003905 RAYMOND JAMES & ASSOCIATES, INC/FI 20,000 08/13/18 B BUY 4008	101.5938	0	20,319	20,319	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS 25,000 08/13/18 B BUY 4009	101.5469	0	25,387	25,387	0
20,000 08/13/18 B BUY 4010	101.6250	0	20,325	20,325	0
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED 160,000 08/13/18 B BUY 4011	101.6620	0	162,659	162,659	0
BROKER 0505180 BARCLAYS CAPITAL INC FIXED INCOME 90,000 08/13/18 B BUY 4012	101.6133	0	91,452	91,452	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED 35,000 08/13/18 B BUY 4013	101.6250	0	35,569	35,569	0
BROKER 0007732 MERRILL LYNCH PIERCE, FENNER & SMITH 35,000 08/13/18 S SELL 4014	101.5430	0	35,571	35,540	(31)
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED 20,000 08/13/18 S SELL 4015	101.5938	0	20,326	20,319	(8)
BROKER 0461715 FIRST UNION CAPITAL MARKETS 45,000 08/13/18 B BUY 4016	101.5469	0	45,696	45,696	0
BROKER 0007732 MERRILL LYNCH PIERCE, FENNER & SMITH 85,000 08/13/18 S SELL 4017	101.5430	0	86,377	86,312	(66)
BROKER 0000059 GOLDMAN SACHS 60,000 08/14/18 B BUY 4029	101.6367	0	60,982	60,982	0
60,000 08/14/18 S SELL 4031	101.6367	0	60,974	60,982	8
BROKER 0007732 MERRILL LYNCH PIERCE, FENNER & SMITH 30,000 08/14/18 B BUY 4049	101.1875	0	30,356	30,356	0
BROKER 0000059 GOLDMAN SACHS 20,000 08/14/18 B BUY 4050	101.1680	0	20,234	20,234	0
BROKER 0505248 DEUTSCHE BANK SECURITIES, INC. 30,000 08/14/18 S SELL 4051	101.3398	0	30,465	30,402	(63)
BROKER 0004135 PIERPONT SECURITIES LLC 15,000 08/14/18 S SELL 4052	101.4687	0	15,233	15,220	(12)

DESCRIPTION OF ASSET		BASED ON MARKET	VALUE OF	339,848,350	5% VALUE OF	16,992,417
IDENTITY OF PARTY INVOLVED		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
		SELLING PRICE				OR (LOSS)
BROKER 0000059	GOLDMAN SACHS					
40,000	08/14/18 S SELL 4053	101.1836	0	40,620	40,473	(147)
BROKER 0000190	JEFFERIES & COMPANY, INC.					
20,000	08/15/18 S SELL 4129	101.8125	0	20,310	20,363	52
BROKER 0005512	MERRILL LYNCH, PIERCE, FENNER & SMITH					
15,000	08/15/18 B BUY 4130	101.8281	0	15,274	15,274	0
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH					
30,000	08/15/18 B BUY 4131	102.1094	0	30,633	30,633	0
BROKER 0461715	FIRST UNION CAPITAL MARKETS					
10,000	08/15/18 S SELL 4132	101.8281	0	10,164	10,183	19
25,000	08/15/18 S SELL 4133	102.0469	0	25,409	25,512	103
BROKER 0942847	BANK OF NEW YORK (SSGM)					
55,000	08/15/18 S SELL 4134	102.0234	0	55,900	56,113	213
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH					
30,000	08/15/18 S SELL 4135	102.0313	0	30,491	30,609	119
BROKER 0000059	GOLDMAN SACHS					
25,000	08/17/18 S SELL 4166	102.2500	0	25,409	25,563	153
BROKER 0156133	BANK OF NEW YORK (BIDL)					
155,000	08/17/18 B BUY 4173	102.3320	0	158,615	158,615	0
BROKER 0581199	BNP PARIBAS SECURITIES BOND					
40,000	08/17/18 B BUY 4174	102.3438	0	40,938	40,938	0
BROKER 0003459	KEEFE BRUYETTE & WOODS INC					
10,000	08/21/18 B BUY 4187	102.5469	0	10,255	10,255	0
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
35,000	08/21/18 B BUY 4189	102.2500	0	35,788	35,788	0
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH					
50,000	08/21/18 B BUY 4202	102.4375	0	51,219	51,219	0
BROKER 0007930	STIFEL NICOLAUS & CO INC					
50,000	08/21/18 S SELL 4203	102.4844	0	51,083	51,242	159
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
15,000	08/21/18 B BUY 4204	102.3125	0	15,347	15,347	0
25,000	08/21/18 S SELL 4205	102.3125	0	25,543	25,578	35
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
25,000	08/22/18 S SELL 4224	102.6562	0	25,543	25,664	121
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
20,000	08/22/18 B BUY 4225	102.8907	0	20,578	20,578	0
15,000	08/22/18 B BUY 4226	102.8750	0	15,431	15,431	0
45,000	08/22/18 B BUY 4227	102.8750	0	46,294	46,294	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
50,000	08/23/18 S SELL 4235	103.0313	0	51,160	51,516	356
BROKER 0461715	FIRST UNION CAPITAL MARKETS					
25,000	08/23/18 B BUY 4242	102.9688	0	25,742	25,742	0
30,000	08/23/18 B BUY 4243	103.0000	0	30,900	30,900	0
BROKER 0000190	JEFFERIES & COMPANY, INC.					
15,000	08/23/18 B BUY 4244	103.0156	0	15,452	15,452	0
BROKER 0942847	BANK OF NEW YORK (SSGM)					
20,000	08/23/18 S SELL 4245	103.0625	0	20,487	20,613	125

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH					
35,000	08/23/18 S SELL 4246	103.0000	0	35,852	36,050	198
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
30,000	08/24/18 B BUY 4254	103.0781	0	30,923	30,923	0
BROKER 0000059	GOLDMAN SACHS					
35,000	08/24/18 S SELL 4255	103.1289	0	35,870	36,095	225
BROKER 0461715	FIRST UNION CAPITAL MARKETS					
20,000	08/27/18 B BUY 4266	102.6250	0	20,525	20,525	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
25,000	08/27/18 S SELL 4267	102.8906	0	25,624	25,723	99
45,000	08/28/18 B BUY 4274	101.8594	0	45,837	45,837	0
BROKER 0007930	STIFEL NICOLAUS & CO INC					
25,000	08/28/18 B BUY 4275	101.8750	0	25,469	25,469	0
BROKER 0938126	FBS INVESTMENT SERVICES INC					
40,000	08/29/18 B BUY 4288	101.7500	0	40,700	40,700	0
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
25,000	08/29/18 B BUY 4289	102.0625	0	25,516	25,516	0
BROKER 0461715	FIRST UNION CAPITAL MARKETS					
60,000	08/29/18 S SELL 4290	102.0938	0	61,390	61,256	(133)
BROKER 0942847	BANK OF NEW YORK (SSGM)					
30,000	08/29/18 S SELL 4291	101.7969	0	30,695	30,539	(156)
BROKER 0000059	GOLDMAN SACHS					
30,000	08/29/18 S SELL 4292	102.1602	0	30,695	30,648	(47)
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED					
45,000	08/30/18 B BUY 4315	102.2656	0	46,020	46,020	0
BROKER 0000059	GOLDMAN SACHS					
50,000	08/30/18 B BUY 4320	102.2031	0	51,102	51,102	0
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH					
20,000	08/30/18 B BUY 4321	102.3594	0	20,472	20,472	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
45,000	08/30/18 S SELL 4322	102.2812	0	46,035	46,027	(9)
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.					
30,000	08/31/18 B BUY 4359	102.2656	0	30,680	30,680	0
20,000	08/31/18 S SELL 4360	102.8438	0	20,460	20,569	109
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
65,000	08/31/18 S SELL 4361	102.7969	0	66,494	66,818	324
BROKER 0001610	MERRILL LYNCH,PIERCE,FENNER & SMITH					
25,000	09/04/18 S SELL 4376	101.1719	0	25,575	25,293	(282)
BROKER 0000059	GOLDMAN SACHS					
25,000	09/04/18 S SELL 4377	101.2891	0	25,575	25,322	(252)
BROKER 0000190	JEFFERIES & COMPANY, INC.					
25,000	09/04/18 B BUY 4378	101.2344	0	25,309	25,309	0
BROKER 0155663	BANK OF NEW YORK (NWMSI)					
65,000	09/04/18 B BUY 4379	101.2148	0	65,790	65,790	0
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH					
30,000	09/04/18 S SELL 4380	101.1836	0	30,619	30,355	(263)
85,000	09/04/18 S SELL 4381	101.1836	0	86,753	86,006	(747)

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
BROKER 0942847	BANK OF NEW YORK (SSGM)					
	25,000 09/05/18 B BUY 4396	101.1406	0	25,285	25,285	0
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION					
	25,000 09/05/18 S SELL 4397	101.0625	0	25,497	25,266	(232)
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
	30,000 09/05/18 S SELL 4398	101.0313	0	30,597	30,309	(288)
	35,000 09/05/18 S SELL 4399	100.9180	0	35,696	35,321	(375)
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH					
	60,000 09/05/18 S SELL 4400	100.9883	0	61,194	60,593	(601)
BROKER 0000059	GOLDMAN SACHS					
	25,000 09/06/18 B BUY 4409	101.1953	0	25,299	25,299	0
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
	15,000 09/06/18 B BUY 4411	101.1875	0	15,178	15,178	0
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED					
	40,000 09/06/18 B BUY 4430	101.4063	0	40,563	40,563	0
BROKER 0914515	BANK OF NYC/MCLEOD					
	45,000 09/06/18 S SELL 4431	101.1250	0	45,796	45,506	(290)
BROKER 0921650	BANK OF NEW YORK (FUNBBT)					
	40,000 09/06/18 S SELL 4432	101.3789	0	40,708	40,552	(156)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
	40,000 09/06/18 B BUY 4433	101.3750	0	40,550	40,550	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
	30,000 09/06/18 B BUY 4434	101.4688	0	30,441	30,441	0
	30,000 09/06/18 S SELL 4435	101.4688	0	30,499	30,441	(58)
	260,000 09/06/18 B BUY 4436	101.4727	0	263,829	263,829	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
	105,000 09/06/18 S SELL 4437	101.5820	0	106,635	106,661	26
	115,000 09/06/18 S SELL 4438	101.5820	0	116,790	116,819	29
BROKER 0000059	GOLDMAN SACHS					
	15,000 09/07/18 B BUY 4447	100.6601	0	15,099	15,099	0
BROKER 0581199	BNP PARIBAS SECURITIES BOND					
	25,000 09/07/18 B BUY 4473	100.5469	0	25,137	25,137	0
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH					
	30,000 09/07/18 S SELL 4474	100.5469	0	30,426	30,164	(262)
BROKER 0004861	HSBC SECURITIES (USA) INC. (FIXED					
	45,000 09/07/18 B BUY 4475	100.6094	0	45,274	45,274	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
	35,000 09/07/18 S SELL 4476	100.5469	0	35,455	35,191	(263)
BROKER 0505172	BARCLAYS CAPITAL, BBPLC LONDON BRANCH					
	20,000 09/07/18 B BUY 4477	100.5117	0	20,102	20,102	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
	35,000 09/07/18 B BUY 4478	100.5469	0	35,191	35,191	0
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED					
	155,000 09/10/18 S SELL 4489	100.8281	0	156,810	156,284	(526)
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH					
	30,000 09/10/18 B BUY 4490	100.6875	0	30,206	30,206	0
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION					

DESCRIPTION OF ASSET				BASED ON MARKET VALUE OF	339,848,350	5% VALUE OF	16,992,417
				PURCHASE PRICE	COST OF ASSET	CURRENT VALUE	NET GAIN
IDENTITY OF PARTY INVOLVED				SELLING PRICE			OR (LOSS)
	30,000	09/10/18 B BUY	4491	100.7813	0	30,234	0
BROKER 0133207		BANK OF NEW YORK (CITSECIN)					
	20,000	09/10/18 B BUY	4492	100.7032	0	20,141	0
BROKER 0073114		CANTOR FITZGERALD & CO/DEBT CAPITAL					
	30,000	09/11/18 B BUY	4498	100.3281	0	30,098	0
BROKER 0002741		CITIGROUP GLOBAL MARKETS JAPAN INC					
	50,000	09/11/18 S SELL	4513	100.0898	0	50,474	(429)
BROKER 0000505		MORGAN STANLEY & CO. INCORPORATED					
	10,000	09/12/18 B BUY	4529	100.5156	0	10,052	0
BROKER 0802181		JPMORGAN SECURITIES INC (BIDL)					
	40,000	09/12/18 S SELL	4530	100.4531	0	40,372	(191)
BROKER 0000059		GOLDMAN SACHS					
	20,000	09/12/18 B BUY	4531	100.4805	0	20,096	0
	15,000	09/13/18 B BUY	4538	100.7773	0	15,117	0
BROKER 0000505		MORGAN STANLEY & CO. INCORPORATED					
	35,000	09/13/18 S SELL	4542	100.7813	0	35,308	(35)
BROKER 0802181		JPMORGAN SECURITIES INC (BIDL)					
	40,000	09/13/18 S SELL	4559	100.6719	0	40,352	(83)
BROKER 0505180		BARCLAYS CAPITAL INC FIXED INCOME					
	30,000	09/13/18 B BUY	4560	100.3281	0	30,098	0
BROKER 0000059		GOLDMAN SACHS					
	30,000	09/13/18 B BUY	4561	100.5039	0	30,151	0
BROKER 0461715		FIRST UNION CAPITAL MARKETS					
	30,000	09/13/18 B BUY	4562	100.3906	0	30,117	0
BROKER 0000505		MORGAN STANLEY & CO. INCORPORATED					
	40,000	09/13/18 S SELL	4563	100.7969	0	40,283	36
BROKER 0579664		FIRST TENNESSEE SECURITIES CORP					
	25,000	09/13/18 S SELL	4564	100.5938	0	25,177	(28)
BROKER 0007732		MERRILL LYNCH PIERCE, FENNER & SMITH					
	25,000	09/13/18 B BUY	4565	100.7500	0	25,188	0
	85,000	09/13/18 S SELL	4566	100.2422	0	85,605	(399)
BROKER 0000505		MORGAN STANLEY & CO. INCORPORATED					
	30,000	09/14/18 B BUY	4626	100.0938	0	30,028	0
BROKER 0000059		GOLDMAN SACHS					
	115,000	09/14/18 B BUY	4627	99.9570	0	114,951	0
BROKER 0461715		FIRST UNION CAPITAL MARKETS					
	25,000	09/14/18 B BUY	4628	99.8750	0	24,969	0
BROKER 0505180		BARCLAYS CAPITAL INC FIXED INCOME					
	55,000	09/14/18 S SELL	4629	99.9844	0	55,152	(161)
BROKER 0000059		GOLDMAN SACHS					
	20,000	09/14/18 B BUY	4630	99.7969	0	19,959	0
BROKER 0000190		JEFFERIES & COMPANY, INC.					
	35,000	09/14/18 S SELL	4631	99.9375	0	35,084	(105)
BROKER 0003558		CREDIT SUISSE AG DUBLIN US EQ VS CASH					
	60,000	09/14/18 S SELL	4632	99.8594	0	60,143	(228)
BROKER 0007732		MERRILL LYNCH PIERCE, FENNER & SMITH					
	55,000	09/14/18 S SELL	4633	100.0000	0	55,131	(131)

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	QUANTITY	DATE	BUY/SELL	UNIT PRICE	BASED ON MARKET PURCHASE PRICE	VALUE OF EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
BROKER 0000059	GOLDMAN SACHS									
	140,000 09/17/18 B BUY	4665			99.9219	0		139,891	139,891	0
BROKER 0073114	CANTOR FITZGERALD & CO/DEBT CAPITAL									
	30,000 09/17/18 S SELL	4666			99.7500	0		30,017	29,925	(92)
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME									
	15,000 09/17/18 B BUY	4667			99.9531	0		14,993	14,993	0
BROKER 0000190	JEFFERIES & COMPANY, INC.									
	30,000 09/17/18 S SELL	4668			100.0156	0		30,015	30,005	(11)
BROKER 0003558	CREDIT SUISSE AG DUBLIN US EQ VS CASH									
	20,000 09/17/18 B BUY	4669			99.9532	0		19,991	19,991	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC									
	30,000 09/17/18 S SELL	4670			99.9063	0		30,013	29,972	(41)
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)									
	105,000 09/17/18 S SELL	4671			99.9180	0		105,044	104,914	(130)
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME									
	100,000 09/28/18 B BUY	4767			98.7031	0		98,703	98,703	0
BROKER 0003459	KEEFE BRUYETTE & WOODS INC									
	120,000 10/02/18 B BUY	4825			98.2344	0		117,881	117,881	0
	155,000 10/02/18 B BUY	4826			98.2344	0		152,263	152,263	0
	235,000 10/02/18 B BUY	4830			98.2344	0		230,851	230,851	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED									
	60,000 10/02/18 B BUY	4848			98.2813	0		58,969	58,969	0
	110,000 10/02/18 B BUY	4849			98.2813	0		108,109	108,109	0
	55,000 10/02/18 B BUY	4850			98.2813	0		54,055	54,055	0
BROKER 0000059	GOLDMAN SACHS									
	15,000 10/02/18 B BUY	4851			98.2813	0		14,742	14,742	0
BROKER 0003459	KEEFE BRUYETTE & WOODS INC									
	45,000 10/02/18 B BUY	4852			98.2812	0		44,227	44,227	0
	65,000 10/02/18 B BUY	4853			98.2812	0		63,883	63,883	0
	15,000 10/02/18 B BUY	4854			98.2813	0		14,742	14,742	0
	25,000 10/02/18 B BUY	4855			98.2812	0		24,570	24,570	0
	85,000 10/02/18 B BUY	4856			98.2812	0		83,539	83,539	0
BROKER 0461715	FIRST UNION CAPITAL MARKETS									
	75,000 10/02/18 B BUY	4857			98.2813	0		73,711	73,711	0
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)									
	2,270,000 10/02/18 B BUY	4858			98.4961	0		2,235,861	2,235,861	0
BROKER 0461715	FIRST UNION CAPITAL MARKETS									
	185,000 10/02/18 B BUY	4859			98.2812	0		181,820	181,820	0
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.									
	40,000 10/02/18 B BUY	4860			98.4844	0		39,394	39,394	0
BROKER 0000059	GOLDMAN SACHS									
	880,000 10/03/18 S SELL	4917			97.1719	0		866,437	855,113	(11,324)
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME									
	2,710,000 10/03/18 S SELL	4918			97.2188	0		2,668,232	2,634,628	(33,603)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC									
	13,125,000 10/03/18 B BUY	4919			96.3633	0		12,647,681	12,647,681	0
BROKER 0133207	BANK OF NEW YORK (CITSECIN)									

DESCRIPTION OF ASSET				BASED ON MARKET PURCHASE PRICE	VALUE OF EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
IDENTITY OF PARTY INVOLVED			SELLING PRICE					
	23,775,000	10/03/18 B BUY	4920	97.1250	0	23,091,469	23,091,469	0
BROKER	0461715	FIRST UNION CAPITAL MARKETS						
	1,605,000	10/03/18 S SELL	4921	96.2969	0	1,554,612	1,545,565	(9,047)
	3,750,000	10/03/18 S SELL	4922	97.5000	0	3,632,271	3,656,250	23,979
BROKER	0594689	BNY/SUNTRUST CAPITAL MARKETS						
	3,190,000	10/03/18 S SELL	4923	97.1875	0	3,089,852	3,100,281	10,429
BROKER	0000190	JEFFERIES & COMPANY, INC.						
	2,790,000	10/03/18 S SELL	4958	97.1563	0	2,702,410	2,710,659	8,250
BROKER	0802181	JPMORGAN SECURITIES INC (BIDL)						
	4,300,000	10/03/18 S SELL	4959	97.5859	0	4,165,004	4,196,195	31,191
BROKER	0005512	MERRILL LYNCH, PIERCE, FENNER & SMITH						
	385,000	10/04/18 S SELL	4982	95.8906	0	372,913	369,179	(3,734)
BROKER	0000190	JEFFERIES & COMPANY, INC.						
	1,230,000	10/04/18 S SELL	4983	95.5625	0	1,191,385	1,175,419	(15,966)
BROKER	0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
	2,150,000	10/04/18 S SELL	4984	95.8906	0	2,082,502	2,061,648	(20,854)
BROKER	0003558	CREDIT SUISSE AG DUBLIN US EQ VS CASH						
	1,255,000	10/04/18 S SELL	4985	95.5313	0	1,215,600	1,198,917	(16,683)
BROKER	0461715	FIRST UNION CAPITAL MARKETS						
	3,545,000	10/05/18 S SELL	5031	95.3281	0	3,433,707	3,379,382	(54,325)
BROKER	0579664	FIRST TENNESSEE SECURITIES CORP						
	150,000	10/05/18 S SELL	5032	95.3281	0	145,291	142,992	(2,299)
BROKER	0461715	FIRST UNION CAPITAL MARKETS						
	2,090,000	10/05/18 S SELL	5033	95.3281	0	2,024,386	1,992,358	(32,028)
	2,645,000	10/05/18 S SELL	5034	95.3281	0	2,561,962	2,521,429	(40,533)
BROKER	0005512	MERRILL LYNCH, PIERCE, FENNER & SMITH						
	875,000	10/09/18 S SELL	5052	95.0469	0	847,530	831,660	(15,870)
BROKER	0003558	CREDIT SUISSE AG DUBLIN US EQ VS CASH						
	105,000	10/09/18 B BUY	5060	95.5312	0	100,308	100,308	0
BROKER	0003459	KEEFE BRUYETTE & WOODS INC						
	130,000	10/09/18 B BUY	5061	95.5313	0	124,191	124,191	0
BROKER	0461715	FIRST UNION CAPITAL MARKETS						
	170,000	10/09/18 B BUY	5062	95.5313	0	162,403	162,403	0
BROKER	0000059	GOLDMAN SACHS						
	35,000	10/09/18 B BUY	5063	95.5313	0	33,436	33,436	0
BROKER	0133207	BANK OF NEW YORK (CITSECIN)						
	1,060,000	10/11/18 B BUY	5080	96.6289	0	1,024,266	1,024,266	0
BROKER	0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
	85,000	10/11/18 B BUY	5081	95.7539	0	81,391	81,391	0
BROKER	0461715	FIRST UNION CAPITAL MARKETS						
	1,100,000	10/16/18 S SELL	5121	96.0000	0	1,064,294	1,056,000	(8,294)
BROKER	0000190	JEFFERIES & COMPANY, INC.						
	590,000	10/16/18 S SELL	5122	96.0938	0	570,849	566,953	(3,895)
BROKER	0802181	JPMORGAN SECURITIES INC (BIDL)						
	320,000	10/16/18 S SELL	5123	96.0156	0	309,613	307,250	(2,363)
BROKER	0003905	RAYMOND JAMES & ASSOCIATES, INC/FI						
	1,755,000	10/25/18 S SELL	5161	95.8594	0	1,698,032	1,682,332	(15,700)

DESCRIPTION OF ASSET		BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417
IDENTITY OF PARTY INVOLVED		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
		SELLING PRICE				OR (LOSS)
BROKER 0003459	KEEFE BRUYETTE & WOODS INC					
190,000	10/26/18 S SELL 5164	96.3438	0	183,833	183,053	(779)
BROKER 0938126	FBS INVESTMENT SERVICES INC					
1,970,000	10/29/18 S SELL 5181	96.1563	0	1,906,054	1,894,278	(11,775)
680,000	10/29/18 S SELL 5195	96.1875	0	657,927	654,075	(3,852)
BROKER 0003558	CREDIT SUISSE AG DUBLIN US EQ VS CASH					
695,000	10/29/18 S SELL 5196	96.1875	0	672,440	668,503	(3,937)
BROKER 0000059	GOLDMAN SACHS					
355,000	10/30/18 S SELL 5213	95.7969	0	343,477	340,079	(3,398)
BROKER 0133207	BANK OF NEW YORK (CITSECIN)					
185,000	10/30/18 B BUY 5223	95.6680	0	176,986	176,986	0
BROKER 0007930	STIFEL NICOLAUS & CO INC					
870,000	10/30/18 S SELL 5224	95.8125	0	840,309	833,569	(6,740)
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47,970,000	96 TOTAL BUYS		0	46,710,308	46,710,308	0
47,635,000	88 TOTAL SELLS		0	46,386,739	46,170,996	(215,738)
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95,605,000	SECURITY TOTAL		0	93,097,047	92,881,304	(215,738)
912810SA7 UNITED STATES OF AMERICA BOND FIXED 3% 15/FEB/2048						
SEMI-ANN. 3.000% 02/15/2048						
BROKER 0000059	GOLDMAN SACHS					
345,000	02/12/18 B BUY 873	97.2422	0	335,486	335,486	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
165,000	02/12/18 S SELL 906	97.4219	0	160,450	160,746	296
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
45,000	02/12/18 S SELL 907	97.4219	0	43,759	43,840	81
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
70,000	02/20/18 S SELL 1068	97.1126	0	68,070	67,979	(91)
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
65,000	02/21/18 S SELL 1087	96.5562	0	63,207	62,762	(446)
30,000	02/26/18 B BUY 1185	96.9961	0	29,099	29,099	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
30,000	02/26/18 S SELL 1186	97.5781	0	29,099	29,273	175
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
625,000	02/28/18 B BUY 1317	97.5107	0	609,442	609,442	0
BROKER 0000059	GOLDMAN SACHS					
625,000	03/02/18 S SELL 1389	97.5938	0	609,442	609,961	519
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
95,000	03/22/18 B BUY 1700	98.7896	0	93,850	93,850	0
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
385,000	04/02/18 B BUY 1822	100.6523	0	387,512	387,512	0
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
95,000	04/03/18 S SELL 1895	99.8017	0	95,270	94,812	(458)
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
85,000	04/05/18 B BUY 1939	98.7283	0	83,919	83,919	0
BROKER 0000059	GOLDMAN SACHS					

JPMorgan Investor Services J.P.Morgan

DESCRIPTION OF ASSET				BASED ON MARKET	VALUE OF	339,848,350	5% VALUE OF	16,992,417
				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
IDENTITY OF PARTY INVOLVED				SELLING PRICE				OR (LOSS)
30,000	05/17/18	B BUY	2649	95.3125	0	28,594	28,594	0
BROKER 0625418	RBS SECURITIES INC (GREENWICH)							
30,000	05/18/18	S SELL	2666	95.5977	0	29,072	28,679	(392)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED							
60,000	05/18/18	S SELL	2667	95.9649	0	58,143	57,579	(564)
BROKER 0000059	GOLDMAN SACHS							
30,000	05/21/18	B BUY	2673	95.9727	0	28,792	28,792	0
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)							
55,000	05/21/18	S SELL	2675	96.0000	0	53,273	52,800	(473)
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME							
15,000	05/21/18	B BUY	2676	96.2500	0	14,438	14,438	0
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.							
55,000	05/21/18	B BUY	2681	96.1523	0	52,884	52,884	0
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION							
25,000	05/22/18	B BUY	2693	95.9688	0	23,992	23,992	0
BROKER 0000059	GOLDMAN SACHS							
20,000	05/22/18	S SELL	2694	95.8711	0	19,351	19,174	(177)
BROKER 0001610	MERRILL LYNCH, PIERCE, FENNER & SMITH							
25,000	05/22/18	B BUY	2695	95.9844	0	23,996	23,996	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED							
35,000	05/22/18	B BUY	2696	96.0313	0	33,611	33,611	0
BROKER 0002261	NATIONAL FINL SVCS CORP (NRS)							
25,000	05/22/18	B BUY	2697	96.0938	0	24,023	24,023	0
BROKER 0461715	FIRST UNION CAPITAL MARKETS							
30,000	05/22/18	B BUY	2698	96.0469	0	28,814	28,814	0
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION							
15,000	05/22/18	B BUY	2699	96.0781	0	14,412	14,412	0
BROKER 0000190	JEFFERIES & COMPANY, INC.							
35,000	05/23/18	B BUY	2703	96.6094	0	33,813	33,813	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED							
20,000	05/23/18	B BUY	2716	96.7578	0	19,352	19,352	0
BROKER 0000059	GOLDMAN SACHS							
35,000	05/23/18	B BUY	2717	96.6445	0	33,826	33,826	0
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH							
35,000	05/23/18	B BUY	2718	96.7422	0	33,860	33,860	0
45,000	05/23/18	S SELL	2719	97.0586	0	43,489	43,676	187
120,000	05/23/18	S SELL	2720	97.0586	0	115,972	116,470	499
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED							
20,000	05/23/18	B BUY	2721	96.7696	0	19,354	19,354	0
BROKER 0000059	GOLDMAN SACHS							
20,000	05/24/18	S SELL	2724	97.7071	0	19,329	19,541	212
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED							
40,000	05/25/18	B BUY	2737	98.2227	0	39,289	39,289	0
BROKER 0625418	RBS SECURITIES INC (GREENWICH)							
20,000	05/25/18	S SELL	2738	98.3321	0	19,345	19,666	321
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME							
580,000	05/25/18	B BUY	2740	98.2056	0	569,593	569,593	0

DESCRIPTION OF ASSET		BASED ON MARKET	VALUE OF	339,848,350	5% VALUE OF	16,992,417
		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
IDENTITY OF PARTY INVOLVED		SELLING PRICE				OR (LOSS)
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH					
20,000	05/25/18 B BUY 2746	98.2188	0	19,644	19,644	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
15,000	05/25/18 B BUY 2750	98.1758	0	14,726	14,726	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
45,000	05/29/18 S SELL 2767	100.0781	0	43,825	45,035	1,210
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
45,000	05/29/18 B BUY 2768	100.0781	0	45,035	45,035	0
65,000	05/29/18 S SELL 2769	100.0781	0	63,360	65,051	1,691
40,000	05/29/18 B BUY 2770	98.8242	0	39,530	39,530	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
15,000	05/29/18 S SELL 2771	100.6836	0	14,627	15,103	475
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
20,000	05/29/18 S SELL 2772	100.0938	0	19,503	20,019	516
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
30,000	05/29/18 S SELL 2773	100.9063	0	29,255	30,272	1,017
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.					
50,000	05/30/18 S SELL 2799	99.5664	0	48,758	49,783	1,025
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
20,000	05/30/18 S SELL 2800	99.8438	0	19,503	19,969	466
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
20,000	05/30/18 S SELL 2801	99.6407	0	19,503	19,928	425
60,000	05/30/18 B BUY 2802	99.5469	0	59,728	59,728	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
25,000	05/30/18 S SELL 2803	99.4062	0	24,403	24,852	448
BROKER 0000059	GOLDMAN SACHS					
50,000	05/30/18 S SELL 2804	99.3789	0	48,807	49,689	883
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.					
30,000	05/31/18 S SELL 2823	100.0313	0	29,284	30,009	725
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
25,000	05/31/18 B BUY 2824	99.9531	0	24,988	24,988	0
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH					
20,000	05/31/18 S SELL 2825	99.9688	0	19,533	19,994	461
20,000	05/31/18 B BUY 2826	99.9688	0	19,994	19,994	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
20,000	05/31/18 S SELL 2827	100.0157	0	19,540	20,003	463
55,000	05/31/18 B BUY 2828	99.8008	0	54,890	54,890	0
BROKER 0003558	CREDIT SUISSE AG DUBLIN US EQ VS CASH					
45,000	05/31/18 B BUY 2829	100.0156	0	45,007	45,007	0
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION					
60,000	05/31/18 S SELL 2830	99.5156	0	58,726	59,709	983
BROKER 0942847	BANK OF NEW YORK (SSGM)					
50,000	05/31/18 S SELL 2831	100.2344	0	48,939	50,117	1,179
BROKER 0003558	CREDIT SUISSE AG DUBLIN US EQ VS CASH					
30,000	05/31/18 S SELL 2832	100.1719	0	29,363	30,052	688
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
25,000	05/31/18 B BUY 2833	100.1562	0	25,039	25,039	0

DESCRIPTION OF ASSET		BASED ON MARKET	VALUE OF	339,848,350	5% VALUE OF	16,992,417
IDENTITY OF PARTY INVOLVED		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
		SELLING PRICE				OR (LOSS)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
15,000	06/01/18 S SELL	2880	99.0625	0	14,689	14,859
25,000	06/01/18 B BUY	2881	99.0312	0	24,758	24,758
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
65,000	06/01/18 B BUY	2882	99.3438	0	64,573	64,573
BROKER 0000059	GOLDMAN SACHS					
55,000	06/01/18 B BUY	2883	99.1016	0	54,506	54,506
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH					
20,000	06/01/18 B BUY	2884	99.1875	0	19,838	19,838
20,000	06/01/18 S SELL	2885	99.1875	0	19,618	19,838
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
70,000	06/04/18 S SELL	2899	99.0000	0	68,663	69,300
BROKER 0461715	FIRST UNION CAPITAL MARKETS					
45,000	06/04/18 B BUY	2900	98.4688	0	44,311	44,311
BROKER 0003558	CREDIT SUISSE AG DUBLIN US EQ VS CASH					
110,000	06/04/18 B BUY	2901	98.2500	0	108,075	108,075
BROKER 0000059	GOLDMAN SACHS					
10,000	06/04/18 B BUY	2902	99.0547	0	9,905	9,905
BROKER 0003558	CREDIT SUISSE AG DUBLIN US EQ VS CASH					
25,000	06/04/18 S SELL	2903	98.3906	0	24,531	24,598
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
45,000	06/04/18 B BUY	2904	98.2656	0	44,220	44,220
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
65,000	06/04/18 B BUY	2905	98.3594	0	63,934	63,934
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
25,000	06/04/18 S SELL	2906	98.1992	0	24,534	24,550
BROKER 0000190	JEFFERIES & COMPANY, INC.					
20,000	06/05/18 B BUY	2910	98.4219	0	19,684	19,684
BROKER 0461715	FIRST UNION CAPITAL MARKETS					
80,000	06/05/18 B BUY	2924	98.6094	0	78,888	78,888
BROKER 0000059	GOLDMAN SACHS					
25,000	06/05/18 B BUY	2925	98.6562	0	24,664	24,664
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
105,000	06/05/18 B BUY	2926	98.7188	0	103,655	103,655
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
60,000	06/05/18 S SELL	2927	98.3555	0	58,925	59,013
80,000	06/05/18 S SELL	2928	98.3555	0	78,567	78,684
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
55,000	06/05/18 B BUY	2929	98.6250	0	54,244	54,244
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
155,000	06/05/18 S SELL	2930	98.3555	0	152,245	152,451
BROKER 0620971	MITSUBISHI UFJ SECURITIES (USA), INC.					
45,000	06/05/18 S SELL	2931	98.4414	0	44,200	44,299
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
30,000	06/06/18 B BUY	2946	97.9688	0	29,391	29,391
850,000	06/06/18 S SELL	2947	97.9375	0	834,848	832,469
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					

DESCRIPTION OF ASSET				BASED ON MARKET	VALUE OF	339,848,350	5% VALUE OF	16,992,417
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE				OR (LOSS)
35,000	06/06/18	S SELL	2948	97.8594	0	34,376	34,251	(125)
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.							
70,000	06/06/18	S SELL	2949	97.6563	0	68,752	68,359	(393)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED							
20,000	06/07/18	B BUY	2952	97.7930	0	19,559	19,559	0
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME							
25,000	06/07/18	B BUY	2964	97.8516	0	24,463	24,463	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED							
70,000	06/07/18	B BUY	2965	98.4688	0	68,928	68,928	0
35,000	06/07/18	S SELL	2966	97.6094	0	34,376	34,163	(213)
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME							
25,000	06/07/18	B BUY	2967	98.6094	0	24,652	24,652	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC							
35,000	06/08/18	B BUY	2972	98.4687	0	34,464	34,464	0
BROKER 0000190	JEFFERIES & COMPANY, INC.							
30,000	06/08/18	S SELL	2979	98.5156	0	29,475	29,555	80
BROKER 0003905	RAYMOND JAMES & ASSOCIATES, INC/FI							
20,000	06/11/18	S SELL	2994	98.0938	0	19,650	19,619	(31)
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)							
15,000	06/11/18	S SELL	2995	98.1875	0	14,737	14,728	(9)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC							
50,000	06/12/18	B BUY	2999	98.0000	0	49,000	49,000	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED							
15,000	06/12/18	S SELL	3010	98.2344	0	14,734	14,735	1
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME							
55,000	06/12/18	S SELL	3011	98.0469	0	54,025	53,926	(99)
65,000	06/12/18	S SELL	3012	98.2812	0	63,848	63,883	35
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH							
30,000	06/13/18	B BUY	3016	98.2344	0	29,470	29,470	0
60,000	06/13/18	B BUY	3017	98.2344	0	58,941	58,941	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC							
55,000	06/13/18	S SELL	3019	98.4687	0	54,026	54,158	132
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)							
30,000	06/13/18	S SELL	3032	98.3750	0	29,469	29,513	44
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC							
15,000	06/14/18	B BUY	3049	98.5313	0	14,780	14,780	0
75,000	06/14/18	B BUY	3050	98.9102	0	74,183	74,183	0
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH							
35,000	06/14/18	S SELL	3051	98.7070	0	34,417	34,547	131
BROKER 0000059	GOLDMAN SACHS							
35,000	06/14/18	S SELL	3052	99.0000	0	34,417	34,650	233
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH							
150,000	06/14/18	S SELL	3053	98.8008	0	147,500	148,201	701
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED							
25,000	06/15/18	B BUY	3062	99.5000	0	24,875	24,875	0
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME							
15,000	06/15/18	B BUY	3063	99.3594	0	14,904	14,904	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	QUANTITY	DATE	BUY/SELL	SEC ID	BASED ON MARKET PURCHASE PRICE	VALUE OF EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC	30,000	06/15/18	S SELL	3115	99.2344	0	29,538	29,770	232
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED	45,000	06/15/18	S SELL	3116	99.2344	0	44,307	44,655	348
BROKER 0003558	CREDIT SUISSE AG DUBLIN US EQ VS CASH	15,000	06/18/18	B BUY	3125	98.9219	0	14,838	14,838	0
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME	65,000	06/18/18	S SELL	3126	98.8672	0	64,015	64,264	249
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)	150,000	06/18/18	S SELL	3127	99.0898	0	147,727	148,635	908
		45,000	06/19/18	B BUY	3131	99.7344	0	44,880	44,880	0
BROKER 0581199	BNP PARIBAS SECURITIES BOND	25,000	06/19/18	B BUY	3132	99.5938	0	24,898	24,898	0
BROKER 0461715	FIRST UNION CAPITAL MARKETS	70,000	06/19/18	B BUY	3143	99.5938	0	69,716	69,716	0
BROKER 0000059	GOLDMAN SACHS	15,000	06/19/18	S SELL	3144	99.6758	0	14,885	14,951	66
BROKER 0073114	CANTOR FITZGERALD & CO/DEBT CAPITAL	35,000	06/19/18	B BUY	3145	99.6250	0	34,869	34,869	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC	30,000	06/19/18	S SELL	3146	99.3672	0	29,788	29,810	22
BROKER 0625418	RBS SECURITIES INC (GREENWICH)	35,000	06/20/18	B BUY	3163	98.9844	0	34,645	34,645	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED	30,000	06/20/18	S SELL	3164	99.1250	0	29,775	29,738	(37)
BROKER 0000190	JEFFERIES & COMPANY, INC.	60,000	06/20/18	S SELL	3165	99.1563	0	59,549	59,494	(56)
BROKER 0000059	GOLDMAN SACHS	295,000	06/20/18	B BUY	3166	98.6484	0	291,013	291,013	0
BROKER 0007930	STIFEL NICOLAUS & CO INC	65,000	06/20/18	B BUY	3167	99.1562	0	64,452	64,452	0
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME	245,000	06/20/18	S SELL	3168	98.5195	0	242,280	241,373	(907)
		130,000	06/20/18	S SELL	3169	98.5195	0	128,557	128,075	(481)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC	65,000	06/21/18	B BUY	3187	99.0859	0	64,406	64,406	0
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH	40,000	06/21/18	B BUY	3188	99.1992	0	39,680	39,680	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED	20,000	06/21/18	B BUY	3189	99.2032	0	19,841	19,841	0
BROKER 0000059	GOLDMAN SACHS	35,000	06/21/18	B BUY	3190	99.1367	0	34,698	34,698	0
BROKER 0006429	UBS SECURITIES LLC (WARBURG)	40,000	06/21/18	S SELL	3191	99.0313	0	39,610	39,613	2
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED	30,000	06/22/18	B BUY	3195	98.7734	0	29,632	29,632	0
BROKER 0461715	FIRST UNION CAPITAL MARKETS									

DESCRIPTION OF ASSET		BASED ON MARKET	VALUE OF	339,848,350	5% VALUE OF	16,992,417
IDENTITY OF PARTY INVOLVED		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
		SELLING PRICE				OR (LOSS)
50,000	06/22/18 S SELL 3209	98.9375	0	49,499	49,469	(31)
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.					
75,000	06/22/18 B BUY 3210	98.9531	0	74,215	74,215	0
BROKER 0000059	GOLDMAN SACHS					
55,000	06/22/18 B BUY 3211	98.6055	0	54,233	54,233	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
50,000	06/25/18 S SELL 3212	99.2656	0	49,465	49,633	168
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
25,000	06/25/18 B BUY 3227	99.4844	0	24,871	24,871	0
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION					
35,000	06/25/18 B BUY 3228	99.5078	0	34,828	34,828	0
BROKER 0000059	GOLDMAN SACHS					
35,000	06/25/18 S SELL 3229	99.5078	0	34,657	34,828	170
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
15,000	06/25/18 S SELL 3230	99.2187	0	14,853	14,883	30
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
20,000	06/26/18 S SELL 3249	99.3907	0	19,804	19,878	74
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH					
40,000	06/26/18 S SELL 3250	99.4063	0	39,608	39,763	154
BROKER 0000190	JEFFERIES & COMPANY, INC.					
40,000	06/26/18 B BUY 3251	99.4063	0	39,763	39,763	0
BROKER 0003459	KEEFE BRUYETTE & WOODS INC					
30,000	06/26/18 B BUY 3252	99.4648	0	29,839	29,839	0
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH					
50,000	06/26/18 S SELL 3253	99.4844	0	49,553	49,742	189
BROKER 0007930	STIFEL NICOLAUS & CO INC					
25,000	06/26/18 S SELL 3254	99.4062	0	24,777	24,852	75
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
35,000	06/26/18 S SELL 3255	99.4844	0	34,687	34,820	132
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
50,000	06/27/18 B BUY 3278	100.5938	0	50,297	50,297	0
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
25,000	06/27/18 B BUY 3279	100.3906	0	25,098	25,098	0
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
30,000	06/27/18 S SELL 3280	100.2656	0	29,838	30,080	241
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
50,000	06/27/18 S SELL 3281	100.5664	0	49,731	50,283	552
BROKER 0000059	GOLDMAN SACHS					
25,000	06/27/18 B BUY 3282	100.5508	0	25,138	25,138	0
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH					
20,000	06/27/18 B BUY 3283	100.4688	0	20,094	20,094	0
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
20,000	06/27/18 S SELL 3284	100.2500	0	19,928	20,050	122
20,000	06/27/18 S SELL 3285	100.5938	0	19,928	20,119	191
BROKER 0625418	RBS SECURITIES INC (GREENWICH)					
30,000	06/28/18 B BUY 3288	100.5430	0	30,163	30,163	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					

DESCRIPTION OF ASSET		BASED ON MARKET	VALUE OF	339,848,350	5% VALUE OF	16,992,417
IDENTITY OF PARTY INVOLVED		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
		SELLING PRICE				OR (LOSS)
15,000	06/28/18 S SELL 3305	100.3672	0	14,962	15,055	93
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
25,000	06/28/18 B BUY 3306	100.6250	0	25,156	25,156	0
BROKER 0006429	UBS SECURITIES LLC (WARBURG)					
50,000	06/28/18 B BUY 3307	100.5000	0	50,250	50,250	0
BROKER 0000190	JEFFERIES & COMPANY, INC.					
25,000	06/28/18 B BUY 3308	100.6250	0	25,156	25,156	0
BROKER 0000059	GOLDMAN SACHS					
25,000	06/28/18 B BUY 3309	100.4688	0	25,117	25,117	0
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
65,000	06/28/18 S SELL 3310	100.5781	0	65,013	65,376	363
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
25,000	06/28/18 S SELL 3311	100.4531	0	25,005	25,113	108
BROKER 0006429	UBS SECURITIES LLC (WARBURG)					
20,000	06/28/18 B BUY 3312	100.3750	0	20,075	20,075	0
BROKER 0000059	GOLDMAN SACHS					
25,000	06/28/18 B BUY 3313	100.4922	0	25,123	25,123	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
30,000	06/28/18 S SELL 3314	100.5469	0	30,024	30,164	140
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
65,000	06/29/18 B BUY 3332	100.5156	0	65,335	65,335	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
25,000	06/29/18 S SELL 3339	100.6055	0	25,040	25,151	112
BROKER 0835066	HSBC SECURITIES INC (HSBCSI)					
15,000	07/02/18 S SELL 3353	100.1563	0	15,024	15,023	0
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
40,000	07/03/18 B BUY 3357	100.7344	0	40,294	40,294	0
BROKER 0000059	GOLDMAN SACHS					
40,000	07/03/18 S SELL 3358	100.5938	0	40,089	40,238	148
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH					
45,000	07/03/18 B BUY 3364	100.2969	0	45,134	45,134	0
BROKER 0461715	FIRST UNION CAPITAL MARKETS					
35,000	07/03/18 S SELL 3368	100.3750	0	35,081	35,131	50
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
30,000	07/05/18 B BUY 3379	100.6094	0	30,183	30,183	0
BROKER 0461715	FIRST UNION CAPITAL MARKETS					
20,000	07/05/18 B BUY 3380	100.6094	0	20,122	20,122	0
BROKER 0000059	GOLDMAN SACHS					
25,000	07/05/18 S SELL 3381	100.5898	0	25,071	25,147	77
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH					
20,000	07/05/18 S SELL 3382	100.9219	0	20,057	20,184	128
BROKER 0942847	BANK OF NEW YORK (SSGM)					
10,000	07/05/18 B BUY 3383	100.9141	0	10,091	10,091	0
BROKER 0000190	JEFFERIES & COMPANY, INC.					
25,000	07/06/18 B BUY 3394	101.2812	0	25,320	25,320	0
BROKER 0461715	FIRST UNION CAPITAL MARKETS					
130,000	07/06/18 S SELL 3395	101.2500	0	130,479	131,625	1,146

DESCRIPTION OF ASSET		BASED ON MARKET	VALUE OF	339,848,350	5% VALUE OF	16,992,417
IDENTITY OF PARTY INVOLVED		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
		SELLING PRICE				OR (LOSS)
BROKER 0006429	UBS SECURITIES LLC (WARBURG)					
15,000	07/06/18 B BUY 3396	101.2187	0	15,183	15,183	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
40,000	07/09/18 B BUY 3411	100.7070	0	40,283	40,283	0
BROKER 0001610	MERRILL LYNCH,PIERCE,FENNER & SMITH					
65,000	07/09/18 B BUY 3412	100.6562	0	65,427	65,427	0
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
40,000	07/09/18 B BUY 3413	100.7344	0	40,294	40,294	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
20,000	07/09/18 S SELL 3414	100.8047	0	20,104	20,161	57
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
95,000	07/09/18 B BUY 3415	100.7656	0	95,727	95,727	0
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION					
25,000	07/10/18 S SELL 3443	100.6875	0	25,142	25,172	30
BROKER 0461715	FIRST UNION CAPITAL MARKETS					
45,000	07/10/18 S SELL 3444	100.6406	0	45,256	45,288	32
BROKER 0006429	UBS SECURITIES LLC (WARBURG)					
20,000	07/10/18 S SELL 3445	100.6407	0	20,114	20,128	14
BROKER 0942847	BANK OF NEW YORK (SSGM)					
45,000	07/10/18 S SELL 3446	100.6406	0	45,256	45,288	32
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH					
10,000	07/10/18 B BUY 3447	100.6250	0	10,063	10,063	0
BROKER 0003558	CREDIT SUISSE AG DUBLIN US EQ VS CASH					
65,000	07/10/18 B BUY 3448	100.7031	0	65,457	65,457	0
BROKER 0000190	JEFFERIES & COMPANY, INC.					
20,000	07/10/18 S SELL 3449	100.7344	0	20,118	20,147	29
BROKER 0620971	MITSUBISHI UFJ SECURITIES (USA), INC.					
40,000	07/10/18 S SELL 3450	100.6172	0	40,237	40,247	10
BROKER 0461715	FIRST UNION CAPITAL MARKETS					
20,000	07/10/18 B BUY 3451	100.8594	0	20,172	20,172	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
40,000	07/11/18 S SELL 3459	100.9063	0	40,243	40,363	120
BROKER 0000059	GOLDMAN SACHS					
25,000	07/11/18 B BUY 3460	100.8867	0	25,222	25,222	0
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
35,000	07/11/18 B BUY 3461	100.9531	0	35,334	35,334	0
BROKER 0003558	CREDIT SUISSE AG DUBLIN US EQ VS CASH					
45,000	07/11/18 B BUY 3462	100.9062	0	45,408	45,408	0
BROKER 0942847	BANK OF NEW YORK (SSGM)					
50,000	07/12/18 B BUY 3470	100.9180	0	50,459	50,459	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
20,000	07/12/18 B BUY 3478	100.8946	0	20,179	20,179	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
50,000	07/12/18 B BUY 3479	100.9375	0	50,469	50,469	0
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH					
10,000	07/12/18 B BUY 3480	100.9102	0	10,091	10,091	0
BROKER 0000059	GOLDMAN SACHS					

DESCRIPTION OF ASSET				BASED ON MARKET VALUE OF	339,848,350	5% VALUE OF	16,992,417	
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	NET GAIN	
				SELLING PRICE			OR (LOSS)	
	15,000	07/13/18 B BUY	3519	101.1758	0	15,176	15,176	0
BROKER	0000505	MORGAN STANLEY & CO. INCORPORATED						
	40,000	07/13/18 S SELL	3533	101.1094	0	40,299	40,444	145
	45,000	07/13/18 B BUY	3534	101.1641	0	45,524	45,524	0
BROKER	0581199	BNP PARIBAS SECURITIES BOND						
	45,000	07/13/18 S SELL	3535	101.2383	0	45,351	45,557	206
BROKER	0000059	GOLDMAN SACHS						
	45,000	07/13/18 B BUY	3536	101.3984	0	45,629	45,629	0
BROKER	0505248	DEUTSCHE BANK SECURITIES, INC.						
	15,000	07/16/18 B BUY	3550	100.8125	0	15,122	15,122	0
BROKER	0007930	STIFEL NICOLAUS & CO INC						
	25,000	07/16/18 B BUY	3551	100.7969	0	25,199	25,199	0
BROKER	0000505	MORGAN STANLEY & CO. INCORPORATED						
	10,000	07/16/18 B BUY	3552	100.5469	0	10,055	10,055	0
BROKER	0802181	JPMORGAN SECURITIES INC (BIDL)						
	40,000	07/16/18 B BUY	3553	100.7813	0	40,313	40,313	0
BROKER	0505248	DEUTSCHE BANK SECURITIES, INC.						
	70,000	07/16/18 B BUY	3554	100.5938	0	70,416	70,416	0
BROKER	0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
	105,000	07/16/18 S SELL	3555	100.9180	0	105,838	105,964	126
BROKER	0000059	GOLDMAN SACHS						
	225,000	07/16/18 S SELL	3556	100.8047	0	226,795	226,811	15
BROKER	0155663	BANK OF NEW YORK (NWMSI)						
	20,000	07/17/18 B BUY	3578	100.6719	0	20,134	20,134	0
BROKER	0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
	25,000	07/17/18 B BUY	3579	100.6094	0	25,152	25,152	0
BROKER	0461715	FIRST UNION CAPITAL MARKETS						
	20,000	07/17/18 B BUY	3580	100.6875	0	20,138	20,138	0
BROKER	0000505	MORGAN STANLEY & CO. INCORPORATED						
	65,000	07/17/18 B BUY	3581	100.6406	0	65,416	65,416	0
BROKER	0942847	BANK OF NEW YORK (SSGM)						
	165,000	07/17/18 S SELL	3582	100.8867	0	166,257	166,463	206
BROKER	0000505	MORGAN STANLEY & CO. INCORPORATED						
	65,000	07/17/18 S SELL	3583	100.6523	0	65,495	65,424	(71)
BROKER	0000059	GOLDMAN SACHS						
	75,000	07/18/18 B BUY	3590	100.5234	0	75,393	75,393	0
BROKER	0007732	MERRILL LYNCH PIERCE, FENNER & SMITH						
	50,000	07/18/18 B BUY	3607	100.4688	0	50,234	50,234	0
BROKER	0000505	MORGAN STANLEY & CO. INCORPORATED						
	30,000	07/18/18 B BUY	3608	100.4688	0	30,141	30,141	0
	20,000	07/18/18 B BUY	3609	100.3282	0	20,066	20,066	0
BROKER	0007732	MERRILL LYNCH PIERCE, FENNER & SMITH						
	35,000	07/18/18 B BUY	3610	100.4687	0	35,164	35,164	0
BROKER	0802181	JPMORGAN SECURITIES INC (BIDL)						
	20,000	07/18/18 B BUY	3611	100.3594	0	20,072	20,072	0
BROKER	0000505	MORGAN STANLEY & CO. INCORPORATED						
	30,000	07/18/18 B BUY	3612	100.2344	0	30,070	30,070	0

DESCRIPTION OF ASSET		BASED ON MARKET	VALUE OF	339,848,350	5% VALUE OF	16,992,417
		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
IDENTITY OF PARTY INVOLVED		SELLING PRICE				OR (LOSS)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
40,000	07/18/18 S SELL 3613	100.3438	0	40,246	40,138	(109)
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH					
45,000	07/18/18 B BUY 3614	100.2500	0	45,113	45,113	0
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
25,000	07/18/18 S SELL 3615	100.4844	0	25,147	25,121	(26)
BROKER 0000190	JEFFERIES & COMPANY, INC.					
40,000	07/19/18 B BUY 3623	100.5781	0	40,231	40,231	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
50,000	07/19/18 B BUY 3629	100.5781	0	50,289	50,289	0
BROKER 0461715	FIRST UNION CAPITAL MARKETS					
30,000	07/19/18 B BUY 3630	100.8281	0	30,248	30,248	0
30,000	07/19/18 S SELL 3631	100.7188	0	30,179	30,216	37
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION					
45,000	07/19/18 B BUY 3632	100.7656	0	45,345	45,345	0
20,000	07/20/18 B BUY 3647	99.4532	0	19,891	19,891	0
40,000	07/20/18 B BUY 3648	99.6250	0	39,850	39,850	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
40,000	07/20/18 B BUY 3649	99.4375	0	39,775	39,775	0
BROKER 0003459	KEEFE BRUYETTE & WOODS INC					
25,000	07/20/18 S SELL 3650	99.5547	0	25,117	24,889	(229)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
15,000	07/23/18 B BUY 3667	98.2813	0	14,742	14,742	0
BROKER 0007930	STIFEL NICOLAUS & CO INC					
35,000	07/23/18 S SELL 3668	98.0469	0	35,150	34,316	(833)
BROKER 0461715	FIRST UNION CAPITAL MARKETS					
40,000	07/23/18 B BUY 3669	98.4375	0	39,375	39,375	0
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
40,000	07/23/18 B BUY 3670	98.2188	0	39,288	39,288	0
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.					
20,000	07/23/18 S SELL 3671	98.2188	0	20,045	19,644	(401)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
35,000	07/24/18 B BUY 3691	98.2656	0	34,393	34,393	0
70,000	07/24/18 S SELL 3692	98.1953	0	70,100	68,737	(1,363)
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
45,000	07/24/18 S SELL 3693	98.3125	0	45,064	44,241	(823)
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
45,000	07/24/18 B BUY 3694	98.3281	0	44,248	44,248	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
20,000	07/25/18 B BUY 3737	98.1875	0	19,638	19,638	0
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
85,000	07/25/18 S SELL 3738	98.6445	0	84,991	83,848	(1,143)
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH					
15,000	07/25/18 B BUY 3739	98.0313	0	14,705	14,705	0
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
30,000	07/25/18 B BUY 3741	98.0000	0	29,400	29,400	0
BROKER 0001610	MERRILL LYNCH,PIERCE,FENNER & SMITH					

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	QUANTITY	DATE	TYPE	PRICE	VALUE OF PURCHASE	VALUE OF EXPENSES	COST OF ASSET	5% VALUE OF CURRENT VALUE	NET GAIN OR (LOSS)
					SELLING PRICE					
	15,000 07/25/18 S SELL	3794			98.1485	0		14,981	14,722	(258)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED									
	55,000 07/26/18 B BUY	3766			98.2656	0		54,046	54,046	0
	60,000 07/26/18 S SELL	3767			98.2656	0		59,855	58,959	(896)
BROKER 0002261	NATIONAL FINL SVCS CORP (NRS)									
	40,000 07/26/18 B BUY	3768			98.3906	0		39,356	39,356	0
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH									
	15,000 07/27/18 S SELL	3795			98.3281	0		14,953	14,749	(204)
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME									
	80,000 07/27/18 S SELL	3796			98.4531	0		79,750	78,763	(988)
BROKER 0000190	JEFFERIES & COMPANY, INC.									
	20,000 07/27/18 B BUY	3797			98.2813	0		19,656	19,656	0
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME									
	20,000 07/27/18 B BUY	3798			98.4532	0		19,691	19,691	0
	20,000 07/30/18 S SELL	3811			97.9532	0		19,923	19,591	(332)
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)									
	60,000 07/30/18 S SELL	3812			97.8438	0		59,768	58,706	(1,062)
BROKER 0003558	CREDIT SUISSE AG DUBLIN US EQ VS CASH									
	25,000 07/31/18 B BUY	3826			98.3906	0		24,598	24,598	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC									
	25,000 07/31/18 B BUY	3827			98.4375	0		24,609	24,609	0
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH									
	55,000 07/31/18 S SELL	3828			98.4063	0		54,740	54,123	(616)
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)									
	30,000 07/31/18 S SELL	3829			98.3984	0		29,858	29,520	(338)
BROKER 0620971	MITSUBISHI UFJ SECURITIES (USA), INC.									
	30,000 08/01/18 B BUY	3868			97.5625	0		29,269	29,269	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED									
	15,000 08/01/18 B BUY	3869			97.8164	0		14,672	14,672	0
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME									
	15,000 08/01/18 S SELL	3870			97.6094	0		14,909	14,641	(268)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED									
	30,000 08/02/18 S SELL	3889			97.5938	0		29,819	29,278	(540)
BROKER 0461715	FIRST UNION CAPITAL MARKETS									
	20,000 08/03/18 S SELL	3901			98.0782	0		19,879	19,616	(263)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC									
	55,000 08/03/18 S SELL	3902			98.0000	0		54,667	53,900	(767)
BROKER 0003459	KEEFE BRUYETTE & WOODS INC									
	25,000 08/06/18 B BUY	3915			98.4844	0		24,621	24,621	0
BROKER 0581199	BNP PARIBAS SECURITIES BOND									
	25,000 08/06/18 S SELL	3916			98.2969	0		24,838	24,574	(264)
BROKER 0000059	GOLDMAN SACHS									
	55,000 08/06/18 B BUY	3917			98.2422	0		54,033	54,033	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC									
	25,000 08/07/18 B BUY	3937			98.0000	0		24,500	24,500	0
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.									
	20,000 08/07/18 B BUY	3938			98.0000	0		19,600	19,600	0

DESCRIPTION OF ASSET		BASED ON MARKET	VALUE OF	339,848,350	5% VALUE OF	16,992,417
IDENTITY OF PARTY INVOLVED		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
		SELLING PRICE				OR (LOSS)
BROKER 0000059	GOLDMAN SACHS					
10,000	08/07/18 B BUY	3939	97.6406	0	9,764	9,764
0						
BROKER 0461715	FIRST UNION CAPITAL MARKETS					
30,000	08/07/18 B BUY	3940	97.9844	0	29,395	29,395
0						
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
15,000	08/07/18 S SELL	3941	97.7773	0	14,862	14,667
(196)						
BROKER 0000059	GOLDMAN SACHS					
25,000	08/07/18 S SELL	3942	97.6484	0	24,771	24,412
(359)						
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
15,000	08/07/18 S SELL	3943	97.6563	0	14,862	14,648
(214)						
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
75,000	08/07/18 S SELL	3944	97.5742	0	74,312	73,181
(1,131)						
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH					
170,000	08/07/18 S SELL	3945	97.4961	0	168,441	165,743
(2,697)						
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
35,000	08/07/18 S SELL	3946	97.6523	0	34,679	34,178
(501)						
BROKER 0461715	FIRST UNION CAPITAL MARKETS					
15,000	08/08/18 S SELL	3962	97.7187	0	14,862	14,658
(205)						
35,000	08/08/18 B BUY	3963	97.6250	0	34,169	34,169
0						
25,000	08/08/18 B BUY	3964	97.6406	0	24,410	24,410
0						
BROKER 0007930	STIFEL NICOLAUS & CO INC					
55,000	08/08/18 S SELL	3965	97.7187	0	54,368	53,745
(623)						
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
100,000	08/08/18 S SELL	3966	97.8086	0	98,851	97,809
(1,042)						
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
15,000	08/09/18 B BUY	3979	98.4844	0	14,773	14,773
0						
50,000	08/09/18 S SELL	3980	98.5625	0	49,414	49,281
(132)						
30,000	08/09/18 S SELL	3981	98.5156	0	29,648	29,555
(93)						
80,000	08/09/18 S SELL	3982	98.5078	0	79,062	78,806
(256)						
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
60,000	08/10/18 B BUY	3987	99.0469	0	59,428	59,428
0						
BROKER 0003459	KEEFE BRUYETTE & WOODS INC					
40,000	08/10/18 B BUY	3995	99.1367	0	39,655	39,655
0						
BROKER 0620971	MITSUBISHI UFJ SECURITIES (USA), INC.					
30,000	08/10/18 B BUY	3996	99.6250	0	29,888	29,888
0						
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
40,000	08/10/18 S SELL	3997	99.0313	0	39,627	39,613
(15)						
BROKER 0004861	HSBC SECURITIES (USA) INC. (FIXED					
165,000	08/13/18 S SELL	4007	99.1560	0	163,463	163,607
144						
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.					
30,000	08/14/18 B BUY	4047	98.8477	0	29,654	29,654
0						
BROKER 0001610	MERRILL LYNCH, PIERCE, FENNER & SMITH					
30,000	08/14/18 S SELL	4067	98.8242	0	29,654	29,647
(7)						
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.					
625,000	08/29/18 B BUY	4286	99.2173	0	620,108	620,108
0						
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
320,000	08/29/18 B BUY	4287	99.5020	0	318,406	318,406
0						

DESCRIPTION OF ASSET				BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE				OR (LOSS)
BROKER 0000059	GOLDMAN SACHS							
120,000	09/14/18 S SELL	4625		97.5078	0	119,176	117,009	(2,167)
145,000	09/17/18 S SELL	4664		97.4688	0	144,005	141,330	(2,675)
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10,150,000	187 TOTAL BUYS				0	10,031,342	10,031,342	0
9,470,000	152 TOTAL SELLS				0	9,355,991	9,333,351	(22,640)
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19,620,000	SECURITY TOTAL				0	19,387,333	19,364,693	(22,640)
912828T34 UNITED STATES OF AMERICA NOTES FIXED 1.125% SEMI-ANN. 1.125% 09/30/2021								
BROKER 0024679	JPMORGAN CHASE BANK/HSBCSI							
2,125,000	01/22/18 S SELL 71161113			95.7969	0	2,080,653	2,035,684	(44,969)
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH							
9,000,000	05/29/18 B BUY 71161917			95.2617	0	8,573,555	8,573,555	0
BROKER 0006304	BNP PARIBAS SECURITIES CORP.							
100,000	06/26/18 S SELL 71162104			95.2305	0	95,262	95,230	(31)
BROKER 0000059	GOLDMAN SACHS							
8,900,000	10/04/18 S SELL 4986			94.7617	0	8,445,752	8,433,793	(11,959)
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9,000,000	1 TOTAL BUYS				0	8,573,555	8,573,555	0
11,125,000	3 TOTAL SELLS				0	10,621,667	10,564,707	(56,959)
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20,125,000	SECURITY TOTAL				0	19,195,222	19,138,262	(56,959)
9128282A7 UNITED STATES OF AMERICA NOTES FIXED 1.5% SEMI-ANN. 1.500% 08/15/2026								
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH							
10,500,000	02/05/18 B BUY 71161199			89.8598	0	9,435,276	9,435,276	0
BROKER 0024679	JPMORGAN CHASE BANK/HSBCSI							
500,000	02/22/18 B BUY 71161321			89.3984	0	446,992	446,992	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC							
1,000,000	02/28/18 B BUY 71161340			89.7617	0	897,617	897,617	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
150,000	03/15/18 S SELL 71161438			90.2188	0	134,749	135,328	580
BROKER 0024679	JPMORGAN CHASE BANK/HSBCSI							
600,000	04/04/18 S SELL 71161596			90.4883	0	538,994	542,930	3,935
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
4,000,000	05/03/18 B BUY 71161783			89.5273	0	3,581,094	3,581,094	0
2,000,000	06/21/18 S SELL 71162076			89.8125	0	1,795,047	1,796,250	1,203
BROKER 0024679	JPMORGAN CHASE BANK/HSBCSI							
550,000	06/21/18 S SELL 71162079			89.9570	0	493,638	494,764	1,126
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC							
250,000	07/03/18 S SELL 71162142			90.2457	0	224,381	225,614	1,233
BROKER 0000059	GOLDMAN SACHS							
12,450,000	10/03/18 S SELL 4926			88.8438	0	11,095,067	11,061,047	(34,020)
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IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET		BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
16,000,000	4	TOTAL BUYS			0	14,360,979	14,360,979	0
16,000,000	6	TOTAL SELLS			0	14,281,876	14,255,933	(25,943)
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32,000,000		SECURITY TOTAL			0	28,642,855	28,616,912	(25,943)
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912828T91 UNITED STATES OF AMERICA NOTES FIXED 1.625% SEMI-ANN. 1.625% 10/31/2023								
BROKER 0000059 GOLDMAN SACHS								
1,500,000	01/22/18	B BUY	71161114	95.2738	0	1,429,108	1,429,108	0
BROKER 0024679 JPMORGAN CHASE BANK/HSBCSI								
3,000,000	02/02/18	B BUY	71161191	94.4219	0	2,832,656	2,832,656	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.								
750,000	02/28/18	S SELL	71161339	94.3320	0	729,833	707,490	(22,342)
BROKER 0000059 GOLDMAN SACHS								
7,000,000	04/02/18	B BUY	71161589	94.8008	0	6,636,055	6,636,055	0
2,000,000	05/03/18	S SELL	71161782	94.0156	0	1,932,384	1,880,313	(52,072)
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED								
1,000,000	06/05/18	B BUY	71161963	94.1836	0	941,836	941,836	0
BROKER 0006304 BNP PARIBAS SECURITIES CORP.								
10,000,000	06/08/18	S SELL	71161981	94.0859	0	9,651,940	9,408,594	(243,346)
1,000,000	06/21/18	B BUY	71162077	94.0898	0	940,898	940,898	0
BROKER 0000059 GOLDMAN SACHS								
15,400,000	10/16/18	S SELL	5124	93.5000	0	14,421,330	14,399,000	(22,330)
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13,500,000	5	TOTAL BUYS			0	12,780,553	12,780,553	0
28,150,000	4	TOTAL SELLS			0	26,735,487	26,395,397	(340,090)
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41,650,000		SECURITY TOTAL			0	39,516,040	39,175,950	(340,090)
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9128283D0 UNITED STATES OF AMERICA NOTES FIXED 2.25% SEMI-ANN. 2.250% 10/31/2024								
BROKER 0000059 GOLDMAN SACHS								
9,675,000	06/08/18	B BUY	71161980	96.4375	0	9,330,328	9,330,328	0
9,675,000	10/16/18	S SELL	5125	95.5195	0	9,264,587	9,241,515	(23,072)
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9,675,000	1	TOTAL BUYS			0	9,330,328	9,330,328	0
9,675,000	1	TOTAL SELLS			0	9,264,587	9,241,515	(23,072)
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19,350,000		SECURITY TOTAL			0	18,594,915	18,571,843	(23,072)
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9128283F5 UNITED STATES OF AMERICA NOTES FIXED 2.25% SEMI-ANN. 2.250% 11/15/2027								
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
1,400,000	01/08/18	B BUY	71161007	98.0078	0	1,372,109	1,372,109	0
BROKER 0835066 HSBC SECURITIES INC (HSBCSI)								
11,045,000	01/31/18	B BUY	30	95.9961	0	10,602,769	10,602,769	0
BROKER 0000059 GOLDMAN SACHS								

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET	QUANTITY	BASED ON MARKET PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
		160,000 02/01/18 S SELL	82	95.8438	0	153,594	153,350	(244)
		85,000 02/01/18 S SELL	86	95.8438	0	81,597	81,467	(129)
BROKER	0835066	HSBC SECURITIES INC (HSBCSI)						
		230,000 02/01/18 S SELL	89	95.8125	0	220,791	220,369	(422)
BROKER	0802181	JPMORGAN SECURITIES INC (BIDL)						
		95,000 02/01/18 S SELL	146	95.9531	0	91,196	91,155	(41)
BROKER	0000059	GOLDMAN SACHS						
		95,000 02/01/18 S SELL	148	95.9219	0	91,196	91,126	(71)
BROKER	0000505	MORGAN STANLEY & CO. INCORPORATED						
		105,000 02/01/18 S SELL	153	95.9023	0	100,796	100,697	(98)
BROKER	0505248	DEUTSCHE BANK SECURITIES, INC.						
		125,000 02/01/18 S SELL	154	95.9219	0	119,995	119,902	(93)
BROKER	0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
		185,000 02/01/18 S SELL	158	95.9531	0	177,593	177,513	(79)
BROKER	0003558	CREDIT SUISSE AG DUBLIN US EQ VS CASH						
		135,000 02/01/18 S SELL	161	95.7344	0	129,595	129,241	(353)
		190,000 02/01/18 S SELL	162	95.9531	0	182,393	182,311	(82)
BROKER	0835066	HSBC SECURITIES INC (HSBCSI)						
		170,000 02/01/18 S SELL	163	95.9531	0	163,193	163,120	(73)
BROKER	0461715	FIRST UNION CAPITAL MARKETS						
		85,000 02/01/18 S SELL	193	95.9531	0	81,597	81,560	(37)
BROKER	0000505	MORGAN STANLEY & CO. INCORPORATED						
		170,000 02/01/18 S SELL	325	95.8125	0	163,193	162,881	(312)
BROKER	0505180	BARCLAYS CAPITAL INC FIXED INCOME						
		500,000 02/01/18 S SELL	326	95.7344	0	479,980	478,672	(1,309)
BROKER	0003459	KEEFE BRUYETTE & WOODS INC						
		335,000 02/01/18 S SELL	327	95.7344	0	321,587	320,710	(877)
BROKER	0938126	FBS INVESTMENT SERVICES INC						
		245,000 02/01/18 S SELL	328	95.7344	0	235,190	234,549	(641)
BROKER	0000190	JEFFERIES & COMPANY, INC.						
		365,000 02/01/18 S SELL	329	95.7344	0	350,386	349,430	(955)
BROKER	0000505	MORGAN STANLEY & CO. INCORPORATED						
		330,000 02/02/18 S SELL	361	94.9844	0	316,787	313,448	(3,339)
BROKER	0000190	JEFFERIES & COMPANY, INC.						
		190,000 02/02/18 S SELL	363	95.0313	0	182,393	180,559	(1,833)
		70,000 02/02/18 S SELL	364	95.0313	0	67,197	66,522	(675)
BROKER	0000059	GOLDMAN SACHS						
		110,000 02/02/18 S SELL	365	95.0313	0	105,596	104,534	(1,061)
BROKER	0461715	FIRST UNION CAPITAL MARKETS						
		270,000 02/02/18 S SELL	428	95.0313	0	259,189	256,584	(2,605)
BROKER	0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
		120,000 02/02/18 S SELL	439	95.1250	0	115,195	114,150	(1,045)
BROKER	0461715	FIRST UNION CAPITAL MARKETS						
		75,000 02/02/18 S SELL	443	95.0000	0	71,997	71,250	(747)
BROKER	0938126	FBS INVESTMENT SERVICES INC						
		150,000 02/02/18 S SELL	500	95.0000	0	143,994	142,500	(1,494)
BROKER	0003749	JANNEY MONTGOMERY SCOTT INC						

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	QUANTITY	DATE	TYPE	BUY/SELL	BASED ON MARKET PURCHASE PRICE	VALUE OF EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
						SELLING PRICE				
	105,000 02/02/18 S SELL	503				94.9922	0	100,796	99,742	(1,054)
BROKER 0630251	NOMURA SECURITIES INTL									
	95,000 02/02/18 S SELL	580				94.9922	0	91,196	90,243	(954)
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH									
	375,000 02/05/18 S SELL	582				94.9531	0	359,985	356,074	(3,911)
BROKER 0000059	GOLDMAN SACHS									
	95,000 02/05/18 S SELL	595				94.9844	0	91,196	90,235	(961)
BROKER 0003459	KEEFE BRUYETTE & WOODS INC									
	95,000 02/05/18 S SELL	599				94.9844	0	91,196	90,235	(961)
BROKER 0004135	PIERPONT SECURITIES LLC									
	50,000 02/05/18 S SELL	604				94.9844	0	47,998	47,492	(506)
BROKER 0002790	HILLTOP SECURITIES INC.									
	70,000 02/05/18 S SELL	616				94.8906	0	67,197	66,423	(774)
BROKER 0000190	JEFFERIES & COMPANY, INC.									
	155,000 02/05/18 S SELL	617				94.8437	0	148,794	147,008	(1,786)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED									
	135,000 02/05/18 S SELL	637				94.8437	0	129,595	128,039	(1,556)
	730,000 02/05/18 S SELL	638				94.9531	0	700,771	693,158	(7,614)
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH									
	500,000 02/05/18 B BUY	71161201				94.8750	0	474,375	474,375	0
BROKER 0000059	GOLDMAN SACHS									
	120,000 02/06/18 S SELL	705				95.6563	0	115,195	114,788	(408)
BROKER 0062604	SUMITOMO TRUST (SUMBSI)									
	60,000 02/06/18 S SELL	706				95.7500	0	57,598	57,450	(148)
BROKER 0002865	SG AMERICAS SECURITIES, LLC (SGAS).									
	110,000 02/06/18 S SELL	724				95.6563	0	105,596	105,222	(374)
BROKER 0003459	KEEFE BRUYETTE & WOODS INC									
	130,000 02/06/18 S SELL	778				95.6563	0	124,795	124,353	(442)
	240,000 02/06/18 S SELL	779				95.7266	0	230,391	229,744	(647)
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION									
	85,000 02/07/18 S SELL	783				95.4688	0	81,597	81,148	(448)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED									
	60,000 02/07/18 S SELL	786				95.5313	0	57,598	57,319	(279)
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME									
	120,000 02/07/18 S SELL	793				95.4219	0	115,195	114,506	(689)
BROKER 0007021	SCOTT & STRINGFELLOW INC									
	70,000 02/08/18 S SELL	817				94.5625	0	67,197	66,194	(1,004)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC									
	60,000 02/08/18 S SELL	824				94.7695	0	57,598	56,862	(736)
BROKER 0997411	BANK OF NEW YORK (RJFI)									
	55,000 02/08/18 S SELL	838				94.5937	0	52,798	52,027	(771)
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)									
	95,000 02/08/18 B BUY	839				94.9844	0	90,235	90,235	0
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH									
	3,535,000 02/12/18 S SELL	879				94.7930	0	3,392,501	3,350,933	(41,568)
BROKER 0000059	GOLDMAN SACHS									
	500,000 04/02/18 B BUY	71161591				95.6211	0	478,105	478,105	0

DESCRIPTION OF ASSET				BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417	
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN	
				SELLING PRICE				OR (LOSS)	
BROKER 0024679	JPMORGAN CHASE BANK/HSBCSI								
850,000	05/29/18 B BUY	71161916		94.7344	0	805,242	805,242	0	
BROKER 0000059	GOLDMAN SACHS								
3,250,000	10/03/18 S SELL	4927		93.0586	0	3,035,955	3,024,404	(11,551)	
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14,390,000		6	TOTAL BUYS		0	13,822,835	13,822,835	0	
14,390,000		48	TOTAL SELLS		0	13,728,958	13,631,199	(97,757)	
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28,780,000			SECURITY TOTAL		0	27,551,793	27,454,034	(97,757)	
9128284U1 UNITED STATES OF AMERICA NOTES FIXED 2.625% SEMI-ANN. 2.625% 06/30/2023									
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)								
37,000,000	09/19/18 B BUY	4693		98.5273	0	36,455,117	36,455,117	0	
BROKER 0000059	GOLDMAN SACHS								
37,000,000	10/03/18 S SELL	4930		98.2461	0	36,455,117	36,351,055	(104,063)	
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37,000,000		1	TOTAL BUYS		0	36,455,117	36,455,117	0	
37,000,000		1	TOTAL SELLS		0	36,455,117	36,351,055	(104,063)	
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74,000,000			SECURITY TOTAL		0	72,910,234	72,806,172	(104,063)	
9128285A4 UNITED STATES OF AMERICA NOTES FIXED 2.75% SEMI-ANN. 2.750% 09/15/2021									
BROKER 0133207	BANK OF NEW YORK (CITSECIN)								
8,875,000	10/04/18 B BUY	5000		99.3828	0	8,820,225	8,820,225	0	
BROKER 0004135	PIERPONT SECURITIES LLC								
2,495,000	10/04/18 S SELL	5001		99.3906	0	2,479,601	2,479,796	195	
BROKER 0461715	FIRST UNION CAPITAL MARKETS								
1,195,000	10/04/18 S SELL	5010		99.3828	0	1,187,625	1,187,625	0	
BROKER 0024919	TOR/DOM N Y								
890,000	10/10/18 S SELL	5075		99.3594	0	884,507	884,298	(209)	
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)								
4,295,000	10/16/18 S SELL	5131		99.4766	0	4,268,492	4,272,518	4,027	
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8,875,000		1	TOTAL BUYS		0	8,820,225	8,820,225	0	
8,875,000		4	TOTAL SELLS		0	8,820,225	8,824,237	4,013	
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17,750,000			SECURITY TOTAL		0	17,640,450	17,644,462	4,013	
9128284N7 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 05/15/2028									
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH								
430,000	05/11/18 B BUY	2494		99.1719	0	426,439	426,439	0	
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)								
295,000	05/14/18 B BUY	2518		99.0125	0	292,087	292,087	0	
BROKER 0942847	BANK OF NEW YORK (SSGM)								

IDENTITY OF PARTY INVOLVED					DESCRIPTION OF ASSET	BASED ON MARKET PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
BROKER	0000059	GOLDMAN SACHS	40,000	05/14/18 S SELL	2519	99.0547	0	39,643	39,622	(21)
BROKER	0942847	BANK OF NEW YORK (SSGM)	15,000	05/16/18 B BUY	2635	98.2578	0	14,739	14,739	0
BROKER	0007732	MERRILL LYNCH PIERCE, FENNER & SMITH	50,000	05/16/18 S SELL	2636	98.2930	0	49,544	49,146	(398)
BROKER	0505180	BARCLAYS CAPITAL INC FIXED INCOME	55,000	05/17/18 S SELL	2650	97.9766	0	54,499	53,887	(612)
BROKER	0000059	GOLDMAN SACHS	45,000	05/17/18 B BUY	2651	97.9688	0	44,086	44,086	0
BROKER	0007732	MERRILL LYNCH PIERCE, FENNER & SMITH	50,000	05/24/18 B BUY	2727	99.2109	0	49,605	49,605	0
BROKER	0002352	RBC CAPITAL MARKETS CORPORATION	30,000	05/29/18 B BUY	2774	100.7813	0	30,234	30,234	0
BROKER	0007732	MERRILL LYNCH PIERCE, FENNER & SMITH	30,000	05/30/18 B BUY	2805	100.3789	0	30,114	30,114	0
BROKER	0002741	CITIGROUP GLOBAL MARKETS JAPAN INC	75,000	05/30/18 B BUY	2806	100.2031	0	75,152	75,152	0
BROKER	0000059	GOLDMAN SACHS	115,000	05/31/18 B BUY	2834	100.1875	0	115,216	115,216	0
BROKER	0505248	DEUTSCHE BANK SECURITIES, INC.	30,000	06/01/18 B BUY	2886	99.8281	0	29,948	29,948	0
BROKER	0000505	MORGAN STANLEY & CO. INCORPORATED	120,000	06/01/18 S SELL	2887	99.8047	0	119,250	119,766	516
BROKER	0835066	HSBC SECURITIES INC (HSBCSI)	270,000	06/06/18 S SELL	2950	99.2813	0	268,312	268,059	(252)
BROKER	0505180	BARCLAYS CAPITAL INC FIXED INCOME	50,000	06/08/18 B BUY	2976	99.4844	0	49,742	49,742	0
BROKER	0000505	MORGAN STANLEY & CO. INCORPORATED	95,000	06/13/18 S SELL	3034	99.2500	0	94,414	94,288	(127)
BROKER	0835363	MIZUHO SECURITIES USA INC.	50,000	06/14/18 B BUY	3055	99.4844	0	49,742	49,742	0
BROKER	0007732	MERRILL LYNCH PIERCE, FENNER & SMITH	40,000	06/14/18 S SELL	3056	99.4844	0	39,757	39,794	37
BROKER	0000505	MORGAN STANLEY & CO. INCORPORATED	70,000	06/14/18 B BUY	3057	99.4531	0	69,617	69,617	0
BROKER	0505180	BARCLAYS CAPITAL INC FIXED INCOME	70,000	06/14/18 S SELL	3058	99.4297	0	69,579	69,601	22
BROKER	0002741	CITIGROUP GLOBAL MARKETS JAPAN INC	35,000	06/18/18 B BUY	3128	99.7031	0	34,896	34,896	0
BROKER	0000505	MORGAN STANLEY & CO. INCORPORATED	30,000	06/20/18 B BUY	3171	99.5938	0	29,878	29,878	0
BROKER	0505180	BARCLAYS CAPITAL INC FIXED INCOME	75,000	06/21/18 S SELL	3192	99.7969	0	74,570	74,848	278
BROKER	0007732	MERRILL LYNCH PIERCE, FENNER & SMITH	80,000	06/25/18 B BUY	3231	99.9844	0	79,988	79,988	0
BROKER	0000505	MORGAN STANLEY & CO. INCORPORATED	55,000	06/25/18 S SELL	3232	100.0000	0	54,724	55,000	276
BROKER	0000505	MORGAN STANLEY & CO. INCORPORATED	95,000	06/26/18 B BUY	3256	99.9375	0	94,941	94,941	0

DESCRIPTION OF ASSET				BASED ON MARKET VALUE OF	339,848,350	5% VALUE OF	16,992,417
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	COST OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE			OR (LOSS)
	35,000	06/26/18	B BUY	3257	99.9844	0	0
BROKER 0000059			GOLDMAN SACHS			34,995	34,995
	95,000	06/27/18	B BUY	3286	100.2109	0	0
BROKER 0000505			MORGAN STANLEY & CO. INCORPORATED			95,200	95,200
	25,000	06/28/18	S SELL	3315	100.2188	0	140
BROKER 0000059			GOLDMAN SACHS			24,915	25,055
	45,000	06/29/18	B BUY	3340	100.2266	0	0
	40,000	06/29/18	B BUY	3341	100.2266	0	0
BROKER 0006429			UBS SECURITIES LLC (WARBURG)			40,091	40,091
	65,000	06/29/18	S SELL	3342	100.2344	0	337
BROKER 0505180			BARCLAYS CAPITAL INC FIXED INCOME			64,816	65,152
	40,000	07/02/18	B BUY	3354	100.0313	0	0
BROKER 0002741			CITIGROUP GLOBAL MARKETS JAPAN INC			40,013	40,013
	55,000	07/05/18	B BUY	3384	100.3750	0	0
BROKER 0802181			JPMORGAN SECURITIES INC (BIDL)			55,206	55,206
	70,000	07/05/18	S SELL	3385	100.3750	0	422
BROKER 0006429			UBS SECURITIES LLC (WARBURG)			69,841	70,263
	25,000	07/09/18	B BUY	3397	100.1875	0	0
BROKER 0000505			MORGAN STANLEY & CO. INCORPORATED			25,047	25,047
	40,000	07/09/18	B BUY	3416	100.1289	0	0
BROKER 0505248			DEUTSCHE BANK SECURITIES, INC.			40,052	40,052
	70,000	07/09/18	B BUY	3417	100.1406	0	0
BROKER 0802181			JPMORGAN SECURITIES INC (BIDL)			70,098	70,098
	80,000	07/11/18	S SELL	3463	100.2188	0	314
BROKER 0002741			CITIGROUP GLOBAL MARKETS JAPAN INC			79,861	80,175
	115,000	07/12/18	S SELL	3481	100.1797	0	407
BROKER 0000505			MORGAN STANLEY & CO. INCORPORATED			114,800	115,207
	35,000	07/12/18	S SELL	3482	100.2031	0	132
BROKER 0461715			FIRST UNION CAPITAL MARKETS			34,939	35,071
	100,000	07/12/18	B BUY	3483	100.2188	0	0
BROKER 0505248			DEUTSCHE BANK SECURITIES, INC.			100,219	100,219
	45,000	07/16/18	B BUY	3557	100.1562	0	0
	55,000	07/16/18	B BUY	3558	100.1250	0	0
BROKER 0802181			JPMORGAN SECURITIES INC (BIDL)			55,069	55,069
	215,000	07/16/18	S SELL	3559	100.1836	0	602
BROKER 0000190			JEFFERIES & COMPANY, INC.			214,793	215,395
	85,000	07/17/18	B BUY	3584	100.1094	0	0
BROKER 0835363			MIZUHO SECURITIES USA INC.			85,093	85,093
	50,000	07/17/18	B BUY	3586	100.1094	0	0
BROKER 0000505			MORGAN STANLEY & CO. INCORPORATED			50,055	50,055
	95,000	07/17/18	B BUY	3587	100.0977	0	0
BROKER 0001610			MERRILL LYNCH,PIERCE,FENNER & SMITH			95,093	95,093
	30,000	07/17/18	B BUY	3588	100.1406	0	0
BROKER 0000190			JEFFERIES & COMPANY, INC.			30,042	30,042
	20,000	07/18/18	B BUY	3616	99.9844	0	0
BROKER 0581199			BNP PARIBAS SECURITIES BOND			19,997	19,997
	45,000	07/18/18	B BUY	3617	100.0859	0	0

DESCRIPTION OF ASSET		BASED ON MARKET	VALUE OF	339,848,350	5% VALUE OF	16,992,417
		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
IDENTITY OF PARTY INVOLVED		SELLING PRICE				OR (LOSS)
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH					
535,000	07/18/18 S SELL 3618	100.0195	0	534,815	535,104	289
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
30,000	07/19/18 B BUY 3620	100.0625	0	30,019	30,019	0
BROKER 0942847	BANK OF NEW YORK (SSGM)					
85,000	07/19/18 S SELL 3633	100.1406	0	84,975	85,120	144
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
80,000	07/20/18 S SELL 3651	99.8906	0	79,977	79,913	(64)
BROKER 0000059	GOLDMAN SACHS					
105,000	07/20/18 S SELL 3652	100.0547	0	104,970	105,057	88
BROKER 0000190	JEFFERIES & COMPANY, INC.					
35,000	07/24/18 B BUY 3695	99.3750	0	34,781	34,781	0
BROKER 0007930	STIFEL NICOLAUS & CO INC					
40,000	07/25/18 B BUY 3742	99.4063	0	39,763	39,763	0
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
65,000	07/25/18 S SELL 3743	99.1562	0	64,893	64,452	(441)
BROKER 0581199	BNP PARIBAS SECURITIES BOND					
50,000	07/26/18 B BUY 3769	99.3125	0	49,656	49,656	0
BROKER 0000059	GOLDMAN SACHS					
20,000	07/26/18 B BUY 3770	99.1407	0	19,828	19,828	0
BROKER 0006429	UBS SECURITIES LLC (WARBURG)					
70,000	07/27/18 B BUY 3799	99.2813	0	69,497	69,497	0
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
110,000	07/27/18 B BUY 3800	99.3125	0	109,244	109,244	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
155,000	07/30/18 B BUY 3813	99.0937	0	153,595	153,595	0
25,000	08/02/18 S SELL 3873	99.0625	0	24,864	24,766	(98)
BROKER 0133207	BANK OF NEW YORK (CITSECIN)					
65,000	08/02/18 S SELL 3890	99.0625	0	64,646	64,391	(255)
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
185,000	08/06/18 S SELL 3918	99.5117	0	183,991	184,097	106
90,000	08/07/18 B BUY 3947	99.2500	0	89,325	89,325	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
35,000	08/07/18 B BUY 3948	99.2344	0	34,732	34,732	0
BROKER 0007732	MERRILL LYNCH PIERCE, FENNER & SMITH					
55,000	08/08/18 B BUY 3967	99.2813	0	54,605	54,605	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
20,000	08/10/18 S SELL 3998	99.9375	0	19,878	19,988	109
BROKER 0133207	BANK OF NEW YORK (CITSECIN)					
545,000	08/13/18 S SELL 4018	99.8828	0	541,684	544,361	2,678
50,000,000	09/19/18 B BUY 4691	98.2773	0	49,138,672	49,138,672	0
27,500,000	09/19/18 B BUY 4692	98.2773	0	27,026,270	27,026,270	0
BROKER 0000059	GOLDMAN SACHS					
5,000,000	10/01/18 S SELL 4817	98.2383	0	4,913,867	4,911,914	(1,953)
BROKER 0133207	BANK OF NEW YORK (CITSECIN)					
50,000,000	10/03/18 S SELL 4928	97.6250	0	49,138,672	48,812,500	(326,172)
22,500,000	10/03/18 S SELL 4929	97.6250	0	22,112,402	21,965,625	(146,777)

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
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80,685,000		48 TOTAL BUYS		0	79,337,892	79,337,892	0
80,685,000		30 TOTAL SELLS		0	79,337,891	78,867,617	(470,273)
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161,370,000		SECURITY TOTAL		0	158,675,783	158,205,509	(470,273)
9128284V9		UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0133207		BANK OF NEW YORK (CITSECIN)					
535,000		08/13/18 B BUY 4019	99.9579	0	534,775	534,775	0
BROKER 0002741		CITIGROUP GLOBAL MARKETS JAPAN INC					
115,000		08/13/18 S SELL 4020	100.0156	0	114,952	115,018	66
BROKER 0007732		MERRILL LYNCH PIERCE, FENNER & SMITH					
100,000		08/14/18 B BUY 4054	99.8594	0	99,859	99,859	0
BROKER 0461715		FIRST UNION CAPITAL MARKETS					
50,000		08/14/18 B BUY 4055	99.7813	0	49,891	49,891	0
BROKER 0002741		CITIGROUP GLOBAL MARKETS JAPAN INC					
50,000		08/14/18 B BUY 4056	99.7969	0	49,898	49,898	0
BROKER 0802181		JPMORGAN SECURITIES INC (BIDL)					
45,000		08/14/18 S SELL 4057	99.8398	0	44,962	44,928	(34)
BROKER 0000059		GOLDMAN SACHS					
45,000		08/14/18 S SELL 4058	99.7930	0	44,962	44,907	(55)
BROKER 0000190		JEFFERIES & COMPANY, INC.					
30,000		08/14/18 S SELL 4059	99.8125	0	29,974	29,944	(31)
BROKER 0000059		GOLDMAN SACHS					
40,000		08/14/18 S SELL 4060	99.7774	0	39,966	39,911	(55)
BROKER 0001610		MERRILL LYNCH, PIERCE, FENNER & SMITH					
40,000		08/14/18 B BUY 4061	99.8438	0	39,938	39,938	0
BROKER 0000505		MORGAN STANLEY & CO. INCORPORATED					
100,000		08/14/18 S SELL 4062	99.7969	0	99,909	99,797	(112)
BROKER 0802181		JPMORGAN SECURITIES INC (BIDL)					
20,000		08/15/18 B BUY 4136	100.1719	0	20,034	20,034	0
BROKER 0002741		CITIGROUP GLOBAL MARKETS JAPAN INC					
140,000		08/15/18 B BUY 4137	100.1563	0	140,219	140,219	0
BROKER 0461715		FIRST UNION CAPITAL MARKETS					
25,000		08/15/18 B BUY 4138	100.0938	0	25,023	25,023	0
BROKER 0002741		CITIGROUP GLOBAL MARKETS JAPAN INC					
65,000		08/15/18 B BUY 4140	100.1094	0	65,071	65,071	0
BROKER 0000505		MORGAN STANLEY & CO. INCORPORATED					
65,000		08/15/18 S SELL 4141	100.2148	0	64,998	65,140	141
BROKER 0461715		FIRST UNION CAPITAL MARKETS					
50,000		08/15/18 B BUY 4142	100.2031	0	50,102	50,102	0
BROKER 0505180		BARCLAYS CAPITAL INC FIXED INCOME					
90,000		08/15/18 B BUY 4143	100.1406	0	90,127	90,127	0
BROKER 0156133		BANK OF NEW YORK (BIDL)					
20,000		08/15/18 S SELL 4159	100.1289	0	20,006	20,026	20
BROKER 0802181		JPMORGAN SECURITIES INC (BIDL)					

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET	QUANTITY	DATE	BUY/SELL	BASED ON MARKET PURCHASE PRICE	VALUE OF EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET	QUANTITY	DATE	BUY/SELL	SELLING PRICE				
BROKER 0001875		20,000 08/15/18 S SELL	4162			100.1289	0	20,006	20,026	20
		J.P. MORGAN SECURITIES INC., - FIXED								
BROKER 0000505		20,000 08/15/18 B BUY	4233			100.1289	0	20,026	20,026	0
		MORGAN STANLEY & CO. INCORPORATED								
BROKER 0000059		20,000 08/17/18 B BUY	4165			100.1485	0	20,030	20,030	0
		GOLDMAN SACHS								
BROKER 0001610		25,000 08/22/18 B BUY	4228			100.4922	0	25,123	25,123	0
		MERRILL LYNCH, PIERCE, FENNER & SMITH								
BROKER 0002352		110,000 08/22/18 B BUY	4229			100.4844	0	110,533	110,533	0
		RBC CAPITAL MARKETS CORPORATION								
BROKER 0002741		30,000 08/27/18 B BUY	4260			100.3594	0	30,108	30,108	0
		CITIGROUP GLOBAL MARKETS JAPAN INC								
		45,000 09/04/18 B BUY	4382			99.9219	0	44,965	44,965	0
		45,000 09/05/18 B BUY	4401			99.7812	0	44,902	44,902	0
BROKER 0505180		50,000 09/05/18 S SELL	4402			99.7422	0	50,045	49,871	(174)
		BARCLAYS CAPITAL INC FIXED INCOME								
BROKER 0007732		25,000 09/05/18 S SELL	4403			99.7422	0	25,023	24,936	(87)
		MERRILL LYNCH PIERCE, FENNER & SMITH								
BROKER 0002741		60,000 09/06/18 B BUY	4439			99.8125	0	59,888	59,888	0
		CITIGROUP GLOBAL MARKETS JAPAN INC								
BROKER 0000505		70,000 09/06/18 B BUY	4440			100.0156	0	70,011	70,011	0
		MORGAN STANLEY & CO. INCORPORATED								
		120,000 09/06/18 S SELL	4441			100.0117	0	120,083	120,014	(69)
BROKER 0003558		75,000 09/11/18 B BUY	4514			99.2187	0	74,414	74,414	0
		CREDIT SUISSE AG DUBLIN US EQ VS CASH								
BROKER 0001875		45,000 09/11/18 B BUY	4515			99.1250	0	44,606	44,606	0
		J.P. MORGAN SECURITIES INC., - FIXED								
BROKER 0505248		20,000 09/12/18 S SELL	4532			99.2657	0	19,993	19,853	(140)
		DEUTSCHE BANK SECURITIES, INC.								
BROKER 0461715		75,000 09/13/18 S SELL	4567			99.2187	0	74,975	74,414	(561)
		FIRST UNION CAPITAL MARKETS								
BROKER 0002741		195,000 09/13/18 S SELL	4568			99.1602	0	194,935	193,362	(1,573)
		CITIGROUP GLOBAL MARKETS JAPAN INC								
BROKER 0000505		35,000 09/17/18 B BUY	4639			99.0313	0	34,661	34,661	0
		MORGAN STANLEY & CO. INCORPORATED								
BROKER 0461715		45,000 09/17/18 B BUY	4672			98.9844	0	44,543	44,543	0
		FIRST UNION CAPITAL MARKETS								
BROKER 0942847		40,000 09/17/18 S SELL	4673			98.8985	0	39,949	39,559	(390)
		BANK OF NEW YORK (SSGM)								
BROKER 0000059		55,000 09/17/18 S SELL	4674			98.8516	0	54,930	54,368	(562)
		GOLDMAN SACHS								
BROKER 0004861		55,000 09/17/18 S SELL	4675			99.0000	0	54,930	54,450	(480)
		HSBC SECURITIES (USA) INC. (FIXED								
BROKER 0000059		4,890,000 10/01/18 B BUY	4818			98.2070	0	4,802,324	4,802,324	0
		GOLDMAN SACHS								
BROKER 0006478		2,000,000 10/01/18 S SELL	4819			98.2344	0	1,968,183	1,964,688	(3,496)
		DAIWA SECURITIES AMERICA INC.								

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
	100,000 10/02/18 B BUY 4824	98.3594	0	98,359	98,359	0
BROKER 0620971	MITSUBISHI UFJ SECURITIES (USA), INC.					
	255,000 10/02/18 B BUY 4861	98.3906	0	250,896	250,896	0
BROKER 0625418	RBS SECURITIES INC (GREENWICH)					
	770,000 10/03/18 B BUY 4931	97.6875	0	752,194	752,194	0
BROKER 0133207	BANK OF NEW YORK (CITSECIN)					
	50,000,000 10/03/18 B BUY 4932	97.5859	0	48,792,969	48,792,969	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
	340,000 10/03/18 B BUY 4933	97.6719	0	332,084	332,084	0
BROKER 0625418	RBS SECURITIES INC (GREENWICH)					
	425,000 10/03/18 B BUY 4934	97.6875	0	415,172	415,172	0
BROKER 0133207	BANK OF NEW YORK (CITSECIN)					
	20,940,000 10/03/18 B BUY 4935	97.5859	0	20,434,495	20,434,495	0
BROKER 0003459	KEEFE BRUYETTE & WOODS INC					
	275,000 10/03/18 B BUY 4936	97.6719	0	268,598	268,598	0
BROKER 0938126	FBS INVESTMENT SERVICES INC					
	1,735,000 10/03/18 S SELL 4937	97.6016	0	1,693,884	1,693,387	(496)
BROKER 0006478	DAIWA SECURITIES AMERICA INC.					
	965,000 10/03/18 S SELL 4938	97.5781	0	942,131	941,629	(502)
BROKER 0003558	CREDIT SUISSE AG DUBLIN US EQ VS CASH					
	4,190,000 10/03/18 S SELL 4939	97.7500	0	4,090,704	4,095,725	5,021
BROKER 0461715	FIRST UNION CAPITAL MARKETS					
	4,700,000 10/03/18 S SELL 4940	97.4688	0	4,588,618	4,581,031	(7,587)
BROKER 0003459	KEEFE BRUYETTE & WOODS INC					
	1,625,000 10/03/18 S SELL 4941	97.5781	0	1,586,490	1,585,645	(846)
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.					
	785,000 10/03/18 S SELL 4942	97.5781	0	766,397	765,988	(409)
BROKER 0003558	CREDIT SUISSE AG DUBLIN US EQ VS CASH					
	3,450,000 10/03/18 S SELL 4943	97.5938	0	3,368,241	3,366,984	(1,257)
BROKER 0073114	CANTOR FITZGERALD & CO/DEBT CAPITAL					
	3,000,000 10/03/18 S SELL 4944	97.6250	0	2,928,905	2,928,750	(155)
BROKER 0000059	GOLDMAN SACHS					
	2,330,000 10/03/18 S SELL 4945	97.5781	0	2,274,783	2,273,570	(1,213)
BROKER 0133207	BANK OF NEW YORK (CITSECIN)					
	12,450,000 10/03/18 B BUY 4946	97.8242	0	12,179,115	12,179,115	0
BROKER 0003558	CREDIT SUISSE AG DUBLIN US EQ VS CASH					
	4,505,000 10/03/18 S SELL 4947	97.7500	0	4,399,880	4,403,638	3,758
BROKER 0003459	KEEFE BRUYETTE & WOODS INC					
	1,500,000 10/03/18 S SELL 4948	97.5625	0	1,464,999	1,463,438	(1,561)
BROKER 0003558	CREDIT SUISSE AG DUBLIN US EQ VS CASH					
	3,920,000 10/03/18 S SELL 4949	97.7500	0	3,828,530	3,831,800	3,270
BROKER 0004861	HSBC SECURITIES (USA) INC. (FIXED					
	3,320,000 10/03/18 S SELL 4950	97.5781	0	3,242,531	3,239,594	(2,937)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
	4,395,000 10/03/18 S SELL 4951	97.7500	0	4,292,447	4,296,113	3,666
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.					

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
BROKER 0154039	1,490,000 10/03/18 S SELL 4952 BANK OF NEW YORK (SUMBSI)	97.7500	0	1,455,232	1,456,475	1,243
BROKER 0461715	965,000 10/04/18 S SELL 4987 FIRST UNION CAPITAL MARKETS	97.3750	0	942,483	939,669	(2,814)
BROKER 0154039	2,015,000 10/04/18 S SELL 4988 BANK OF NEW YORK (SUMBSI)	97.3750	0	1,967,982	1,962,106	(5,876)
BROKER 0000505	2,260,000 10/04/18 S SELL 4989 MORGAN STANLEY & CO. INCORPORATED	97.3594	0	2,207,265	2,200,322	(6,943)
BROKER 0003558	1,540,000 10/04/18 S SELL 4990 CREDIT SUISSE AG DUBLIN US EQ VS CASH	97.3750	0	1,504,065	1,499,575	(4,490)
BROKER 0581199	1,700,000 10/04/18 S SELL 4991 BNP PARIBAS SECURITIES BOND	97.2500	0	1,660,332	1,653,250	(7,082)
BROKER 0938126	1,400,000 10/04/18 S SELL 4992 FBS INVESTMENT SERVICES INC	97.2656	0	1,367,332	1,361,719	(5,614)
BROKER 0461715	1,840,000 10/04/18 S SELL 4993 FIRST UNION CAPITAL MARKETS	97.3594	0	1,797,065	1,791,413	(5,653)
BROKER 0000190	3,060,000 10/04/18 S SELL 4994 JEFFERIES & COMPANY, INC.	97.3594	0	2,988,598	2,979,197	(9,401)
BROKER 0461715	1,735,000 10/04/18 S SELL 4995 FIRST UNION CAPITAL MARKETS	97.3594	0	1,694,515	1,689,185	(5,330)
BROKER 0002741	1,160,000 10/04/18 S SELL 4996 CITIGROUP GLOBAL MARKETS JAPAN INC	97.3594	0	1,132,932	1,129,369	(3,564)
BROKER 0505248	2,705,000 10/04/18 S SELL 4997 DEUTSCHE BANK SECURITIES, INC.	97.3594	0	2,641,881	2,633,571	(8,310)
BROKER 0835363	1,065,000 10/04/18 S SELL 4998 MIZUHO SECURITIES USA INC.	97.3594	0	1,040,149	1,036,877	(3,272)
BROKER 0461715	960,000 10/04/18 S SELL 4999 FIRST UNION CAPITAL MARKETS	97.3750	0	937,599	934,800	(2,799)
BROKER 0835363	355,000 10/05/18 S SELL 5035 MIZUHO SECURITIES USA INC.	97.1719	0	346,716	344,960	(1,756)
BROKER 0461715	560,000 10/05/18 S SELL 5036 FIRST UNION CAPITAL MARKETS	97.1719	0	546,933	544,163	(2,770)
BROKER 0002741	1,160,000 10/05/18 S SELL 5037 CITIGROUP GLOBAL MARKETS JAPAN INC	97.1563	0	1,132,932	1,127,013	(5,920)
BROKER 0461715	105,000 10/05/18 S SELL 5038 FIRST UNION CAPITAL MARKETS	97.1719	0	102,550	102,030	(519)
BROKER 0002741	1,390,000 10/05/18 S SELL 5040 CITIGROUP GLOBAL MARKETS JAPAN INC	97.1875	0	1,357,566	1,350,906	(6,659)
BROKER 0007732	4,680,000 10/05/18 S SELL 5041 MERRILL LYNCH PIERCE, FENNER & SMITH	97.1250	0	4,570,796	4,545,450	(25,346)
BROKER 0002741	1,065,000 10/05/18 S SELL 5042 CITIGROUP GLOBAL MARKETS JAPAN INC	97.1719	0	1,040,149	1,034,880	(5,269)
BROKER 0630251	1,100,000 10/05/18 S SELL 5043 NOMURA SECURITIES INTL	97.1875	0	1,074,332	1,069,063	(5,270)
BROKER 0969568	565,000 10/05/18 S SELL 5044 BANK OF NEW YORK (BARCGBLDN)	97.1250	0	551,816	548,756	(3,060)
BROKER 0505248	505,000 10/05/18 S SELL 5045 DEUTSCHE BANK SECURITIES, INC.	97.1719	0	493,216	490,718	(2,498)
	2,585,000 10/05/18 S SELL 5065	97.1250	0	2,524,681	2,510,681	(14,000)

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
	1,785,000	10/09/18 S SELL 5064	97.1094	0	1,743,349	1,733,402	(9,946)
BROKER	0505180	BARCLAYS CAPITAL INC FIXED INCOME					
	2,400,000	10/09/18 S SELL 5066	97.0938	0	2,343,998	2,330,250	(13,748)
BROKER	0938126	FBS INVESTMENT SERVICES INC					
	1,755,000	10/10/18 S SELL 5074	97.1328	0	1,714,049	1,704,681	(9,368)
BROKER	0133207	BANK OF NEW YORK (CITSECIN)					
	2,320,000	10/11/18 S SELL 5082	97.8438	0	2,265,865	2,269,975	4,110
BROKER	0802181	JPMORGAN SECURITIES INC (BIDL)					
	375,000	10/16/18 S SELL 5126	97.5937	0	366,250	365,977	(273)
	14,525,000	10/16/18 B BUY 5127	97.6445	0	14,182,868	14,182,868	0
BROKER	0004135	PIERPONT SECURITIES LLC					
	240,000	10/16/18 S SELL 5128	97.5938	0	234,354	234,225	(129)
BROKER	0581199	BNP PARIBAS SECURITIES BOND					
	2,800,000	10/16/18 S SELL 5129	97.6406	0	2,734,125	2,733,938	(187)
BROKER	0006478	DAIWA SECURITIES AMERICA INC.					
	2,440,000	10/16/18 S SELL 5130	97.5938	0	2,382,595	2,381,288	(1,307)
	144,000	10/22/18 S SELL 5140	97.4375	0	140,612	140,310	(302)
BROKER	0003905	RAYMOND JAMES & ASSOCIATES, INC/FI					
	1,605,000	10/25/18 S SELL 5162	97.8594	0	1,567,239	1,570,643	3,404
BROKER	0154039	BANK OF NEW YORK (SUMBSI)					
	580,000	10/26/18 S SELL 5171	98.2188	0	566,354	569,669	3,314
BROKER	0007732	MERRILL LYNCH PIERCE, FENNER & SMITH					
	695,000	10/29/18 S SELL 5180	98.1094	0	678,649	681,860	3,211
BROKER	0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
	255,000	10/29/18 S SELL 5197	98.1406	0	249,001	250,259	1,258
BROKER	0802181	JPMORGAN SECURITIES INC (BIDL)					
	770,000	10/30/18 S SELL 5210	98.1094	0	751,884	755,442	3,558
BROKER	0154039	BANK OF NEW YORK (SUMBSI)					
	1,460,000	10/30/18 S SELL 5211	98.1094	0	1,425,651	1,432,397	6,746
	765,000	10/30/18 S SELL 5212	98.1094	0	747,002	750,537	3,535
	740,000	10/30/18 S SELL 5214	98.1094	0	722,590	726,009	3,419
BROKER	0003558	CREDIT SUISSE AG DUBLIN US EQ VS CASH					
	2,210,000	10/30/18 S SELL 5225	98.1094	0	2,158,006	2,168,217	10,211
BROKER	0938126	FBS INVESTMENT SERVICES INC					
	1,590,000	10/30/18 S SELL 5226	98.1094	0	1,552,592	1,559,939	7,347
BROKER	0004861	HSBC SECURITIES (USA) INC. (FIXED					
	575,000	10/30/18 B BUY 5227	98.0391	0	563,725	563,725	0
BROKER	0007732	MERRILL LYNCH PIERCE, FENNER & SMITH					
	906,000	11/13/18 S SELL 5301	97.6450	0	886,937	884,664	(2,274)

	107,335,000	36 TOTAL BUYS		0	104,861,546	104,861,546	0
	107,335,000	78 TOTAL SELLS		0	104,861,540	104,722,334	(139,213)

	214,670,000	SECURITY TOTAL		0	209,723,086	209,583,880	(139,213)

DESCRIPTION OF ASSET		BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417
IDENTITY OF PARTY INVOLVED		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
9128285D8 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 09/30/2023		SELLING PRICE				OR (LOSS)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
60,000	10/02/18 B BUY 4829	99.6328	0	59,780	59,780	0
BROKER 0000059	GOLDMAN SACHS					
250,000	10/02/18 B BUY 4862	99.6406	0	249,102	249,102	0
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.					
295,000	10/02/18 B BUY 4863	99.6406	0	293,940	293,940	0
BROKER 0000059	GOLDMAN SACHS					
35,070,000	10/03/18 B BUY 4953	99.2969	0	34,823,414	34,823,414	0
3,120,000	10/03/18 S SELL 4954	99.3164	0	3,098,244	3,098,672	428
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.					
2,615,000	10/03/18 S SELL 4955	99.2969	0	2,596,765	2,596,613	(152)
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
1,385,000	10/04/18 S SELL 5003	99.2031	0	1,375,342	1,373,963	(1,379)
BROKER 0154039	BANK OF NEW YORK (SUMBSI)					
1,055,000	10/04/18 S SELL 5004	99.2031	0	1,047,643	1,046,593	(1,050)
BROKER 0004861	HSBC SECURITIES (USA) INC. (FIXED					
2,400,000	10/04/18 S SELL 5005	99.2109	0	2,383,265	2,381,063	(2,202)
BROKER 0000059	GOLDMAN SACHS					
2,555,000	10/04/18 S SELL 5006	99.2031	0	2,537,184	2,534,640	(2,544)
BROKER 0006429	UBS SECURITIES LLC (WARBURG)					
3,665,000	10/05/18 S SELL 5046	99.1406	0	3,639,444	3,633,504	(5,940)
BROKER 0835363	MIZUHO SECURITIES USA INC.					
480,000	10/05/18 S SELL 5047	99.1328	0	476,653	475,838	(815)
BROKER 0000059	GOLDMAN SACHS					
4,380,000	10/05/18 S SELL 5048	99.1172	0	4,349,458	4,341,333	(8,125)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
920,000	10/10/18 S SELL 5076	99.1797	0	913,585	912,453	(1,132)
BROKER 0833467	NESBITT BURNS SECURITIES					
2,900,000	10/16/18 S SELL 5132	99.3320	0	2,879,778	2,880,629	851
BROKER 0004861	HSBC SECURITIES (USA) INC. (FIXED					
8,150,000	10/29/18 S SELL 5182	99.7148	0	8,093,169	8,126,760	33,590
BROKER 0133207	BANK OF NEW YORK (CITSECIN)					
60,000	12/20/18 S SELL 5529	100.9219	0	59,582	60,553	972
35,675,000	4 TOTAL BUYS		0	35,426,236	35,426,236	0
33,685,000	13 TOTAL SELLS		0	33,450,112	33,462,614	12,502
69,360,000	SECURITY TOTAL		0	68,876,348	68,888,850	12,502

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET		BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
BROKER 0133207		BANK OF NEW YORK (CITSECIN)						
912810SC3		UNITED STATES OF AMERICA BOND FIXED 3.125% SEMI-ANN. 3.125% 05/15/2048						
		23,775,000 10/03/18 BUY	4920	97.1250	0	23,091,469	23,091,469	0
9128284N7		UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 05/15/2028						
		50,000,000 09/19/18 BUY	4691	98.2773	0	49,138,672	49,138,672	0
		27,500,000 09/19/18 BUY	4692	98.2773	0	27,026,270	27,026,270	0
		50,000,000 10/03/18 SELL	4928	97.6250	0	49,138,672	48,812,500	(326,172)
		22,500,000 10/03/18 SELL	4929	97.6250	0	22,112,402	21,965,625	(146,777)
9128284V9		UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028						
		50,000,000 10/03/18 BUY	4932	97.5859	0	48,792,969	48,792,969	0
		20,940,000 10/03/18 BUY	4935	97.5859	0	20,434,495	20,434,495	0
912810RK6		UNITED STATES OF AMERICA BOND FIXED 2.5% SEMI-ANN. 2.500% 02/15/2045						
		915,000 02/28/18 BUY	1307	88.2702	0	807,672	807,672	0
912810RQ3		UNITED STATES OF AMERICA BOND FIXED 2.5% SEMI-ANN. 2.500% 02/15/2046						
		615,000 03/08/18 SELL	1463	88.2565	0	538,519	542,777	4,259
912810RZ3		UNITED STATES OF AMERICA BOND FIXED 2.75% SEMI-ANN. 2.750% 11/15/2047						
		365,000 04/02/18 BUY	1819	95.6328	0	349,060	349,060	0
		45,000 04/24/18 SELL	2236	91.8516	0	41,537	41,333	(203)
		25,000 05/01/18 BUY	2335	92.6524	0	23,163	23,163	0
912810RN0		UNITED STATES OF AMERICA BOND FIXED 2.875% SEMI-ANN. 2.875% 08/15/2045						
		865,000 02/28/18 SELL	1308	95.0269	0	854,188	821,982	(32,205)
		590,000 03/08/18 BUY	1462	95.3355	0	562,479	562,479	0
912810SC3		UNITED STATES OF AMERICA BOND FIXED 3.125% SEMI-ANN. 3.125% 05/15/2048						
		20,000 09/10/18 BUY	4492	100.7032	0	20,141	20,141	0
		1,060,000 10/11/18 BUY	5080	96.6289	0	1,024,266	1,024,266	0
		185,000 10/30/18 BUY	5223	95.6680	0	176,986	176,986	0
912810RC4		UNITED STATES OF AMERICA BOND FIXED 3.625% SEMI-ANN. 3.625% 08/15/2043						
		235,000 09/07/18 SELL	4451	109.1797	0	261,895	256,572	(5,323)

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
3,915,000 10/03/18 SELL 4907		105.8867	0	4,363,064	4,145,465	(217,599)
912810RE0	UNITED STATES OF AMERICA BOND FIXED 3.625% SEMI-ANN. 3.625% 02/15/2044					
	225,000 03/19/18 BUY 1647	110.0000	0	247,500	247,500	0
	515,000 04/09/18 SELL 1964	110.5581	0	570,742	569,374	(1,367)
912810SD1	UNITED STATES OF AMERICA BOND FIXED 3% 15/AUG/2048 SEMI-ANN. 3.000% 08/15/2048					
	20,000 11/20/18 BUY 5392	94.1328	0	18,827	18,827	0
912810RV2	UNITED STATES OF AMERICA BOND FIXED 3% 15/FEB/2047 SEMI-ANN. 3.000% 02/15/2047					
	140,000 04/30/18 BUY 2296	98.0437	0	137,261	137,261	0
912810RX8	UNITED STATES OF AMERICA BOND FIXED 3% 15/MAY/2047 SEMI-ANN. 3.000% 05/15/2047					
	515,000 04/09/18 BUY 1967	98.9884	0	509,790	509,790	0
	140,000 04/30/18 SELL 2297	98.0072	0	138,306	137,210	(1,096)
912810QH4	UNITED STATES OF AMERICA BOND FIXED 4.375% SEMI-ANN. 4.375% 05/15/2040					
	145,000 05/04/18 BUY 2396	121.0803	0	175,566	175,566	0
	240,000 09/07/18 BUY 4450	120.8313	0	289,995	289,995	0
912810FT0	UNITED STATES OF AMERICA BOND FIXED 4.5% SEMI-ANN. 4.500% 02/15/2036					
	35,000 08/02/18 BUY 3888	120.0195	0	42,007	42,007	0
912810QE1	UNITED STATES OF AMERICA BOND FIXED 4.625% SEMI-ANN. 4.625% 02/15/2040					
	145,000 05/04/18 SELL 2395	124.9935	0	186,336	181,241	(5,096)
9128283W8	UNITED STATES OF AMERICA NOTES FIXED 2.75% SEMI-ANN. 2.750% 02/15/2028					
	495,000 03/19/18 SELL 1653	99.2422	0	490,301	491,249	948
9128285A4	UNITED STATES OF AMERICA NOTES FIXED 2.75% SEMI-ANN. 2.750% 09/15/2021					
	8,875,000 10/04/18 BUY 5000	99.3828	0	8,820,225	8,820,225	0
9128284N7	UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 05/15/2028					
	65,000 08/02/18 SELL 3890	99.0625	0	64,646	64,391	(255)
	545,000 08/13/18 SELL 4018	99.8828	0	541,684	544,361	2,678

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET		BASED ON MARKET VALUE OF	339,848,350	5% VALUE OF	16,992,417
				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE
				SELLING PRICE			NET GAIN
							OR (LOSS)
9128284V9	UNITED STATES OF AMERICA NOTES FIXED 2.875%						
	SEMI-ANN. 2.875% 08/15/2028						
	535,000 08/13/18 BUY 4019		99.9579	0	534,775	534,775	0
	12,450,000 10/03/18 BUY 4946		97.8242	0	12,179,115	12,179,115	0
	2,320,000 10/11/18 SELL 5082		97.8438	0	2,265,865	2,269,975	4,110
9128285D8	UNITED STATES OF AMERICA NOTES FIXED 2.875%						
	SEMI-ANN. 2.875% 09/30/2023						
	60,000 12/20/18 SELL 5529		100.9219	0	59,582	60,553	972
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281,015,000	BROKER TOTAL			0	276,030,442	275,307,311	(723,126)

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME					
912810RY6	UNITED STATES OF AMERICA BOND FIXED 2.75% SEMI-ANN. 2.750% 08/15/2047					
	40,525,000 01/31/18 BUY 28	96.0156	0	38,910,332	38,910,332	0
002824BG4	ABBOTT LABORATORIES CALLABLE NOTES FIXED 4.75% SEMI-ANN. 4.750% 11/30/2036					
	180,000 02/01/18 BUY 33	111.6350	0	200,943	200,943	0
00287YAV1	ABBVIE INC CALLABLE NOTES FIXED 4.3% 14/MAY/2036 SEMI-ANN. 4.300% 05/14/2036					
	105,000 02/01/18 BUY 66	105.7620	0	111,050	111,050	0
00287YAR0	ABBVIE INC CALLABLE NOTES FIXED 4.5% 14/MAY/2035 SEMI-ANN. 4.500% 05/14/2035					
	205,000 02/01/18 BUY 213	107.9730	0	221,345	221,345	0
00817YAV0	AETNA INC CALLABLE NOTES FIXED 2.8% 15/JUN/2023 SEMI-ANN. 2.800% 06/15/2023					
	1,000,000 10/30/18 BUY 5217	95.6190	0	956,190	956,190	0
00507UAT8	ALLERGAN FUNDING SCS CALLABLE NOTES FIXED 4.55% SEMI-ANN. 4.550% 03/15/2035					
	205,000 02/01/18 BUY 215	104.6650	0	214,563	214,563	0
	30,000 05/21/18 SELL 2674	94.2000	0	31,400	28,260	(3,140)
	40,000 05/31/18 SELL 2807	95.8880	0	41,866	38,355	(3,511)
00507UAU5	ALLERGAN FUNDING SCS CALLABLE NOTES FIXED 4.75% SEMI-ANN. 4.750% 03/15/2045					
	45,000 02/13/18 BUY 925	100.9940	0	45,447	45,447	0
020002BC4	ALLSTATE CORP/THE CALLABLE NOTES FIXED 4.2% SEMI-ANN. 4.200% 12/15/2046					
	20,000 08/09/18 SELL 3972	99.3550	0	20,901	19,871	(1,030)
02209SAR4	ALTRIA GROUP INC NOTES FIXED 5.375% 31/JAN/2044 SEMI-ANN. 5.375% 01/31/2044					
	50,000 02/02/18 BUY 456	117.9980	0	58,999	58,999	0
023135BG0	AMAZON.COM INC CALLABLE NOTES FIXED 4.05% SEMI-ANN. 4.050% 08/22/2047					
	20,000 02/07/18 BUY 788	101.9090	0	20,382	20,382	0
	115,000 02/13/18 BUY 924	99.5720	0	114,508	114,508	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
026874DA2	AMERICAN INTERNATIONAL GROUP INC CALLABLE NOTES SEMI-ANN. 4.500% 07/16/2044 55,000 05/21/18 BUY 2679	94.0210	0	51,712	51,712	0
026874DB0	AMERICAN INTERNATIONAL GROUP INC CALLABLE NOTES SEMI-ANN. 4.375% 01/15/2055 110,000 02/01/18 BUY 218	97.6330	0	107,396	107,396	0
031162BZ2	AMGEN INC CALLABLE NOTES FIXED 4.4% 01/MAY/2045 SEMI-ANN. 4.400% 05/01/2045 50,000 05/02/18 BUY 2346	95.8810	0	47,941	47,941	0
031162CF5	AMGEN INC CALLABLE NOTES FIXED 4.663% 15/JUN/2051 SEMI-ANN. 4.663% 06/15/2051 45,000 05/02/18 SELL 2344	98.8800	0	46,906	44,496	(2,410)
031162BE9	AMGEN INC CALLABLE NOTES FIXED 4.95% 01/OCT/2041 SEMI-ANN. 4.950% 10/01/2041 20,000 06/25/18 BUY 3214	102.2220	0	20,444	20,444	0
035242AN6	ANHEUSER-BUSCH INBEV FINANCE INC CALLABLE NOTES SEMI-ANN. 4.900% 02/01/2046 50,000 05/21/18 SELL 2672	102.2700	0	56,470	51,135	(5,335)
03523TBT4	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES SEMI-ANN. 4.439% 10/06/2048 430,000 02/01/18 BUY 221	106.5720	0	458,260	458,260	0
035240AN0	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES SEMI-ANN. 4.600% 04/15/2048 45,000 05/10/18 SELL 2446	99.9130	0	45,375	44,961	(414)
	50,000 05/21/18 BUY 2671	97.7670	0	48,884	48,884	0
036752AD5	ANTHEM INC CALLABLE NOTES FIXED 4.375% 01/DEC/2047 SEMI-ANN. 4.375% 12/01/2047 105,000 02/01/18 BUY 94	104.5730	0	109,802	109,802	0
00185AAC8	AON PLC CALLABLE NOTES FIXED 4.45% 24/MAY/2043 USD SEMI-ANN. 4.450% 05/24/2043 55,000 02/01/18 BUY 38	103.1400	0	56,727	56,727	0
00185AAG9	AON PLC CALLABLE NOTES FIXED 4.6% 14/JUN/2044 USD SEMI-ANN. 4.600% 06/14/2044 35,000 02/01/18 BUY 32	107.2130	0	37,525	37,525	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
00206RCQ3	AT&T INC CALLABLE NOTES FIXED 4.75% 15/MAY/2046 SEMI-ANN. 4.750% 05/15/2046 95,000 02/15/18 BUY 981 94.6850		0	89,951	89,951	0
00206REN8	AT&T INC CALLABLE NOTES FIXED 4.9% 14/AUG/2037 USD SEMI-ANN. 4.900% 08/14/2037 135,000 04/04/18 SELL 1907 100.8000		0	135,914	136,080	166
00206REP3	AT&T INC CALLABLE NOTES FIXED 5.15% 14/FEB/2050 SEMI-ANN. 5.150% 02/14/2050 85,000 02/15/18 SELL 982 100.2010 30,000 02/23/18 SELL 1145 99.9980		0 0	86,427 30,504	85,171 29,999	(1,256) (504)
00206RDS8	AT&T INC CALLABLE NOTES FIXED 5.45% 01/MAR/2047 SEMI-ANN. 5.450% 03/01/2047 15,000 02/23/18 BUY 1144 104.4580		0	15,669	15,669	0
06051GHG7	BANK OF AMERICA CORP CALLABLE MEDIUM TERM NOTE SEMI-ANN. FLOATING 03/05/2029 35,000 03/14/18 BUY 1554 99.4370		0	34,803	34,803	0
06051GFC8	BANK OF AMERICA CORP MEDIUM TERM NOTE FIXED 5% SEMI-ANN. 5.000% 01/21/2044 105,000 02/02/18 BUY 459 116.0560		0	121,859	121,859	0
06738EBD6	BARCLAYS PLC CALLABLE MEDIUM TERM NOTE VARIABLE SEMI-ANN. FLOATING 05/16/2029 55,000 06/14/18 SELL 3037 99.7400 35,000 06/20/18 SELL 3152 99.1480		0 0	55,366 35,233	54,857 34,702	(509) (531)
06738EAV7	BARCLAYS PLC CALLABLE NOTES FIXED 4.95% SEMI-ANN. 4.950% 01/10/2047 40,000 08/02/18 BUY 3880 96.1620		0	38,465	38,465	0
06738EAJ4	BARCLAYS PLC NOTES FIXED 5.25% 17/AUG/2045 USD SEMI-ANN. 5.250% 08/17/2045 40,000 08/02/18 SELL 3879 100.4300		0	43,588	40,172	(3,416)
067901AH1	BARRICK GOLD CORP CALLABLE NOTES FIXED 5.25% SEMI-ANN. 5.250% 04/01/2042 30,000 02/05/18 BUY 623 113.6580		0	34,097	34,097	0
05526DBE4	BAT CAPITAL CORP CALLABLE NOTES FIXED 4.54% SEMI-ANN. 4.540% 08/15/2047 40,000 05/09/18 SELL 2423 94.2650		0	40,470	37,706	(2,764)

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
07177MAN3	BAKALTA INC CALLABLE NOTES FIXED 5.25% 23/JUN/2045 SEMI-ANN. 5.250% 06/23/2045 85,000 03/28/18 SELL 1738 108.5700		0	97,657	92,285	(5,372)
072863AC7	BAYLOR SCOTT & WHITE HOLDINGS CALLABLE BOND FIXED SEMI-ANN. 4.185% 11/15/2045 40,000 02/05/18 BUY 641 103.3530		0	41,341	41,341	0
59562VAP2	BERKSHIRE HATHAWAY ENERGY CO CALLABLE BOND FIXED SEMI-ANN. 5.950% 05/15/2037 20,000 06/13/18 SELL 3027 122.6070		0	24,849	24,521	(328)
084670BK3	BERKSHIRE HATHAWAY INC CALLABLE NOTES FIXED 4.5% SEMI-ANN. 4.500% 02/11/2043 45,000 02/01/18 BUY 93 112.5410		0	50,643	50,643	0
10922NAD5	BRIGHTHOUSE FINANCIAL INC CALLABLE NOTES FIXED SEMI-ANN. 4.700% 06/22/2047 155,000 02/01/18 BUY 92 99.5840		0	154,355	154,355	0
12189LAU5	BURLINGTON NORTHERN SANTA FE LLC CALLABLE BOND SEMI-ANN. 4.550% 09/01/2044 25,000 05/30/18 BUY 2782 104.6950		0	26,174	26,174	0
136385AG6	CANADIAN NATURAL RESOURCES LTD CALLABLE NOTES SEMI-ANN. 5.850% 02/01/2035 45,000 02/02/18 BUY 512 116.6810		0	52,506	52,506	0
136385AL5	CANADIAN NATURAL RESOURCES LTD CALLABLE NOTES SEMI-ANN. 6.250% 03/15/2038 90,000 06/12/18 BUY 3003 117.2470		0	105,522	105,522	0
14040HBW4	CAPITAL ONE FINANCIAL CORP CALLABLE NOTES FIXED SEMI-ANN. 3.800% 01/31/2028 55,000 03/13/18 SELL 1526 96.7740		0	54,354	53,226	(1,128)
00440EAW7	CHUBB INA HOLDINGS INC CALLABLE NOTES FIXED 4.35% SEMI-ANN. 4.350% 11/03/2045 90,000 03/14/18 SELL 1543 105.9810 15,000 06/15/18 SELL 3064 103.6630 30,000 07/25/18 SELL 3726 102.7830		0 0 0	98,626 16,438 32,875	95,383 15,549 30,835	(3,243) (888) (2,040)
172967MD0	CITIGROUP INC CALLABLE NOTES FIXED 4.65% SEMI-ANN. 4.650% 07/23/2048 20,000 09/06/18 SELL 4412 101.5530		0	20,203	20,311	107

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
172967LU3	CITIGROUP INC CALLABLE NOTES VARIABLE 24/JAN/2039 SEMI-ANN. FLOATING 01/24/2039 35,000 08/01/18 BUY 3858	92.3300	0	32,316	32,316	0
20030NCE9	COMCAST CORP CALLABLE NOTES FIXED 3.999% SEMI-ANN. 3.999% 11/01/2049 495,000 02/05/18 BUY 587	96.6920	0	478,625	478,625	0
20605PAJ0	CONCHO RESOURCES INC CALLABLE NOTES FIXED 4.875% SEMI-ANN. 4.875% 10/01/2047 40,000 05/01/18 BUY 2325	101.3340	0	40,534	40,534	0
209111FQ1	CONSOLIDATED EDISON CO OF NEW YORK INC CALLABLE SEMI-ANN. 4.500% 05/15/2058 35,000 05/07/18 BUY 2403	99.5390	0	34,839	34,839	0
21684AAD8	COOPERATIEVE RABOBANK UA NOTES FIXED 5.25% SEMI-ANN. 5.250% 08/04/2045 40,000 04/03/18 BUY 1831	111.4340	0	44,574	44,574	0
126408HC0	CSX CORP CALLABLE NOTES FIXED 3.95% 01/MAY/2050 SEMI-ANN. 3.950% 05/01/2050 20,000 08/07/18 SELL 3926	91.6190	0	19,319	18,324	(995)
126408HL0	CSX CORP CALLABLE NOTES FIXED 4.65% 01/MAR/2068 SEMI-ANN. 4.650% 03/01/2068 50,000 07/24/18 SELL 3682	95.5880	0	48,975	47,794	(1,181)
126650CY4	CVS HEALTH CORP CALLABLE NOTES FIXED 4.78% SEMI-ANN. 4.780% 03/25/2038 250,000 03/06/18 BUY 1424	98.0140	0	245,035	245,035	0
	55,000 06/22/18 BUY 3199	99.0700	0	54,489	54,489	0
126650CZ1	CVS HEALTH CORP CALLABLE NOTES FIXED 5.05% SEMI-ANN. 5.050% 03/25/2048 285,000 03/06/18 BUY 1431	99.4300	0	283,376	283,376	0
	45,000 06/22/18 SELL 3200	101.7910	0	45,753	45,806	52
126650CN8	CVS HEALTH CORP CALLABLE NOTES FIXED 5.125% SEMI-ANN. 5.125% 07/20/2045 220,000 02/01/18 BUY 230	111.8030	0	245,967	245,967	0
237194AM7	DARDEN RESTAURANTS INC BOND FIXED 4.55% SEMI-ANN. 4.550% 02/15/2048 20,000 08/01/18 BUY 3859	93.6040	0	18,721	18,721	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
256677AF2	DOLLAR GENERAL CORP CALLABLE NOTES FIXED 4.125% SEMI-ANN. 4.125% 05/01/2028 60,000 04/09/18 BUY 1952	100.4980	0	60,299	60,299	0
25746UCC1	DOMINION ENERGY INC CALLABLE NOTES FIXED 4.7% SEMI-ANN. 4.700% 12/01/2044 150,000 02/02/18 BUY 467 150,000 02/21/18 SELL 1078	108.8870 106.5160	0 0	163,331 163,331	163,331 159,774	0 (3,557)
26444HAF8	DUKE ENERGY FLORIDA LLC CALLABLE BOND FIXED 4.2% SEMI-ANN. 4.200% 07/15/2048 75,000 06/18/18 BUY 3122	99.8610	0	74,896	74,896	0
26444GAD5	DUKE ENERGY FLORIDA PROJECT FINANCE LLC BOND FIXED SEMI-ANN. 2.858% 03/01/2035 2,150,000 10/09/18 BUY 5067	88.0960	0	1,894,064	1,894,064	0
278865AZ3	ECOLAB INC CALLABLE NOTES FIXED 3.95% 01/DEC/2047 SEMI-ANN. 3.950% 12/01/2047 30,000 02/02/18 BUY 468	99.5780	0	29,873	29,873	0
29273RAZ2	ENERGY TRANSFER OPERATING LP CALLABLE NOTES FIXED SEMI-ANN. 5.950% 10/01/2043 60,000 02/13/18 BUY 927	102.1640	0	61,298	61,298	0
29273RBJ7	ENERGY TRANSFER OPERATING LP CALLABLE NOTES FIXED SEMI-ANN. 6.125% 12/15/2045 65,000 06/12/18 BUY 3004	99.9600	0	64,974	64,974	0
29278NAE3	ENERGY TRANSFER OPERATING LP CALLABLE NOTES FIXED SEMI-ANN. 6.000% 06/15/2048 65,000 06/12/18 SELL 3005	99.3360	0	64,285	64,568	283
29273RAR0	ENERGY TRANSFER PARTNERS LP CALLABLE NOTES FIXED SEMI-ANN. 6.500% 02/01/2042 85,000 02/13/18 BUY 923	109.1130	0	92,746	92,746	0
29336UAC1	ENLINK MIDSTREAM PARTNERS LP CALLABLE NOTES FIXED SEMI-ANN. 5.600% 04/01/2044 20,000 07/12/18 SELL 3472 25,000 07/13/18 SELL 3525	87.2500 87.2500	0 0	21,442 26,802	17,450 21,813	(3,992) (4,990)
29336UAD9	ENLINK MIDSTREAM PARTNERS LP CALLABLE NOTES FIXED SEMI-ANN. 5.050% 04/01/2045 65,000 05/11/18 SELL 2476 45,000 05/16/18 SELL 2623	90.2070 88.8890	0 0	64,795 44,858	58,635 40,000	(6,161) (4,858)

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29379VAG8	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES SEMI-ANN. 6.125% 10/15/2039					
	55,000 04/02/18 SELL 1803	121.5520	0	68,302	66,854	(1,449)
29379VAW3	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES SEMI-ANN. 4.850% 08/15/2042					
	105,000 07/27/18 BUY 3788	102.1200	0	107,226	107,226	0
29379VBQ5	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES SEMI-ANN. 4.250% 02/15/2048					
	35,000 07/18/18 BUY 3598	94.1400	0	32,949	32,949	0
	25,000 07/27/18 SELL 3789	94.6840	0	24,304	23,671	(633)
30231GAW2	EXXON MOBIL CORP CALLABLE NOTES FIXED 4.114% SEMI-ANN. 4.114% 03/01/2046					
	45,000 07/09/18 SELL 3404	103.6960	0	45,419	46,663	1,244
341081FP7	FLORIDA POWER & LIGHT CO CALLABLE BOND FIXED 3.7% SEMI-ANN. 3.700% 12/01/2047					
	50,000 02/02/18 BUY 339	99.1370	0	49,569	49,569	0
341081FQ5	FLORIDA POWER & LIGHT CO CALLABLE BOND FIXED 3.95% SEMI-ANN. 3.950% 03/01/2048					
	25,000 09/13/18 SELL 4552	98.2700	0	24,865	24,568	(298)
345370CS7	FORD MOTOR CO CALLABLE NOTES FIXED 5.291% SEMI-ANN. 5.291% 12/08/2046					
	115,000 02/01/18 BUY 45	103.6500	0	119,198	119,198	0
	25,000 04/17/18 SELL 2104	98.1990	0	25,560	24,550	(1,010)
345370CQ1	FORD MOTOR CO NOTES FIXED 4.75% 15/JAN/2043 USD SEMI-ANN. 4.750% 01/15/2043					
	65,000 07/23/18 SELL 3663	89.0900	0	62,064	57,909	(4,155)
	45,000 07/25/18 SELL 3731	88.3980	0	42,967	39,779	(3,188)
	30,000 07/26/18 SELL 3758	87.6540	0	28,645	26,296	(2,349)
	50,000 08/09/18 BUY 3973	85.8260	0	42,913	42,913	0
345370CA6	FORD MOTOR CO NOTES FIXED 7.45% 16/JUL/2031 USD SEMI-ANN. 7.450% 07/16/2031					
	35,000 04/17/18 BUY 2103	120.4850	0	42,170	42,170	0
	35,000 05/17/18 SELL 2644	117.1190	0	42,170	40,992	(1,178)
	55,000 07/25/18 BUY 3730	118.0640	0	64,935	64,935	0
	35,000 07/26/18 BUY 3757	116.8440	0	40,895	40,895	0
369604BF9	GENERAL ELECTRIC CO CALLABLE NOTES FIXED 4.125% SEMI-ANN. 4.125% 10/09/2042					
	40,000 04/17/18 BUY 2095	92.6500	0	37,060	37,060	0

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369604BH5	GENERAL ELECTRIC CO CALLABLE NOTES FIXED 4.5% SEMI-ANN. 4.500% 03/11/2044 35,000 04/17/18 SELL 2094	98.1940	0	34,254	34,368	114
37045VAT7	GENERAL MOTORS CO CALLABLE NOTES FIXED 5.95% SEMI-ANN. 5.950% 04/01/2049 50,000 09/05/18 BUY 4388 30,000 09/17/18 SELL 4651	99.9660 100.5520	0 0	49,983 29,990	49,983 30,166	0 176
37045VAS9	GENERAL MOTORS CO CALLABLE NOTES FIXED 5% SEMI-ANN. 5.000% 10/01/2028 55,000 09/05/18 BUY 4387	99.9650	0	54,981	54,981	0
37045VAF7	GENERAL MOTORS CO CALLABLE NOTES FIXED 6.25% SEMI-ANN. 6.250% 10/02/2043 30,000 09/17/18 BUY 4650	103.0830	0	30,925	30,925	0
373334JS1	GEORGIA POWER CO CALLABLE NOTES FIXED 4.75% SEMI-ANN. 4.750% 09/01/2040 140,000 09/28/18 SELL 4765	101.0450	0	153,615	141,463	(12,152)
375558AX1	GILEAD SCIENCES INC CALLABLE NOTES FIXED 4.8% SEMI-ANN. 4.800% 04/01/2044 115,000 02/02/18 BUY 461	111.0740	0	127,735	127,735	0
38141GWV2	GOLDMAN SACHS GROUP INC/THE CALLABLE NOTES SEMI-ANN. FLOATING 04/23/2029 495,000 02/01/18 BUY 241	100.2210	0	496,094	496,094	0
38148LAF3	GOLDMAN SACHS GROUP INC/THE NOTES FIXED 5.15% SEMI-ANN. 5.150% 05/22/2045 190,000 02/01/18 BUY 106	114.7170	0	217,962	217,962	0
406216BK6	HALLIBURTON CO CALLABLE NOTES FIXED 5% 15/NOV/2045 SEMI-ANN. 5.000% 11/15/2045 140,000 02/05/18 BUY 586	111.1190	0	155,567	155,567	0
406216AW1	HALLIBURTON CO CALLABLE NOTES FIXED 6.7% SEMI-ANN. 6.700% 09/15/2038 25,000 06/27/18 BUY 3265	121.2130	0	30,303	30,303	0
4042Q1AD9	HSBC BANK USA NA NOTES FIXED 7% 15/JAN/2039 USD SEMI-ANN. 7.000% 01/15/2039 60,000 02/02/18 BUY 474 85,000 02/26/18 BUY 1169	142.4350 139.9420	0 0	85,461 118,951	85,461 118,951	0 0

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4042Q1AB3	HSBC BANK USA NA/NEW YORK NY MEDIUM TERM NOTE SEMI-ANN. 5.625% 08/15/2035 75,000 08/09/18 BUY 3974	113.0910	0	84,818	84,818	0
4042Q1AA5	HSBC BANK USA NA/NEW YORK NY NOTES FIXED 5.875% SEMI-ANN. 5.875% 11/01/2034 40,000 07/25/18 BUY 3732	114.7770	0	45,911	45,911	0
458140AY6	INTEL CORP CALLABLE NOTES FIXED 4.1% 11/MAY/2047 SEMI-ANN. 4.100% 05/11/2047 45,000 04/18/18 BUY 2123	101.6740	0	45,753	45,753	0
460146CS0	INTERNATIONAL PAPER CO CALLABLE NOTES FIXED 4.35% SEMI-ANN. 4.350% 08/15/2048 85,000 06/01/18 SELL 2875	91.4600	0	87,591	77,741	(9,850)
460146CQ4	INTERNATIONAL PAPER CO CALLABLE NOTES FIXED 4.4% SEMI-ANN. 4.400% 08/15/2047 35,000 08/29/18 SELL 4280	92.7580	0	35,764	32,465	(3,299)
46647PAJ5	JPMORGAN CHASE & CO CALLABLE NOTES VARIABLE SEMI-ANN. FLOATING 07/24/2038 35,000 08/01/18 SELL 3863	93.6020	0	35,018	32,761	(2,258)
494550AW6	KINDER MORGAN ENERGY PARTNERS LP CALLABLE MEDIUM SEMI-ANN. 6.950% 01/15/2038 40,000 05/16/18 BUY 2626	116.5230	0	46,609	46,609	0
494550BN5	KINDER MORGAN ENERGY PARTNERS LP CALLABLE NOTES SEMI-ANN. 5.000% 08/15/2042 30,000 07/30/18 BUY 3810	96.6590	0	28,998	28,998	0
28368EAE6	KINDER MORGAN INC/DE CALLABLE MEDIUM TERM NOTE SEMI-ANN. 7.750% 01/15/2032 115,000 05/11/18 BUY 2475	123.7320	0	142,292	142,292	0
548661DQ7	LOWE'S COS INC CALLABLE NOTES FIXED 4.05% SEMI-ANN. 4.050% 05/03/2047 35,000 03/06/18 BUY 1420	97.7840	0	34,224	34,224	0
565849AM8	MARATHON OIL CORP CALLABLE NOTES FIXED 5.2% SEMI-ANN. 5.200% 06/01/2045 70,000 06/12/18 BUY 3007	104.5570	0	73,190	73,190	0
570535AS3	MARKEL CORP CALLABLE NOTES FIXED 4.3% 01/NOV/2047 SEMI-ANN. 4.300% 11/01/2047 40,000 02/01/18 BUY 108	99.9780	0	39,991	39,991	0

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586054AC2	MEMORIAL SLOAN-KETTERING CANCER CENTER SEMI-ANN. 4.200% 07/01/2055					
	80,000 02/06/18 BUY 754	103.8990	0	83,119	83,119	0
59156RBR8	METLIFE INC CALLABLE NOTES FIXED 4.6% 13/MAY/2046 SEMI-ANN. 4.600% 05/13/2046					
	40,000 02/02/18 BUY 347	106.9940	0	42,798	42,798	0
	65,000 02/20/18 BUY 1052	105.1090	0	68,321	68,321	0
	50,000 05/21/18 SELL 2680	101.1240	0	52,914	50,562	(2,352)
594918BE3	MICROSOFT CORP CALLABLE NOTES FIXED 4% 12/FEB/2055 SEMI-ANN. 4.000% 02/12/2055					
	30,000 09/13/18 SELL 4556	100.4160	0	31,231	30,125	(1,106)
606822AV6	MITSUBISHI UFJ FINANCIAL GROUP INC NOTES FIXED SEMI-ANN. 3.961% 03/02/2028					
	210,000 02/27/18 BUY 1234	100.1800	0	210,378	210,378	0
	40,000 03/12/18 SELL 1512	99.9740	0	40,072	39,990	(82)
60687YAR0	MIZUHO FINANCIAL GROUP INC NOTES FIXED 4.018% SEMI-ANN. 4.018% 03/05/2028					
	40,000 03/12/18 BUY 1513	99.6250	0	39,850	39,850	0
61166WAQ4	MONSANTO CO CALLABLE NOTES FIXED 4.7% 15/JUL/2064 SEMI-ANN. 4.700% 07/15/2064					
	170,000 02/06/18 BUY 721	101.7860	0	173,036	173,036	0
646139W35	NEW JERSEY ST TPK AUTH TPK REV TPK REV BDS 2009 F SEMI-ANN. 7.414% 01/01/2040					
	85,000 02/28/18 BUY 1279	147.5590	0	125,425	125,425	0
649322AA2	NEW YORK AND PRESBYTERIAN HOSPITAL/THE CALLABLE SEMI-ANN. 4.024% 08/01/2045					
	110,000 02/05/18 BUY 646	100.8640	0	110,950	110,950	0
651229AX4	NEWELL BRANDS INC CALLABLE NOTES FIXED 5.375% SEMI-ANN. 5.375% 04/01/2036					
	60,000 02/01/18 BUY 48	112.9320	0	67,759	67,759	0
651229AY2	NEWELL BRANDS INC CALLABLE NOTES FIXED 5.5% SEMI-ANN. 5.500% 04/01/2046					
	35,000 06/07/18 SELL 2958	99.1190	0	40,067	34,692	(5,375)
651639AP1	NEWMONT MINING CORP CALLABLE NOTES FIXED 4.875% SEMI-ANN. 4.875% 03/15/2042					
	45,000 09/05/18 BUY 4393	97.7130	0	43,971	43,971	0

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65473QBD4	NISOURCE INC CALLABLE NOTES FIXED 5.65% SEMI-ANN. 5.650% 02/01/2045 25,000 06/27/18 BUY 3267 114.5220		0	28,631	28,631	0
655664AR1	NORDSTROM INC CALLABLE NOTES FIXED 5% 15/JAN/2044 SEMI-ANN. 5.000% 01/15/2044 150,000 02/13/18 BUY 930 93.2240		0	139,836	139,836	0
665772CQ0	NORTHERN STATES POWER CO/MN CALLABLE BOND FIXED SEMI-ANN. 3.600% 09/15/2047 25,000 09/13/18 BUY 4557 91.8670		0	22,967	22,967	0
695114CD8	PACIFICORP CALLABLE BOND FIXED 5.75% 01/APR/2037 SEMI-ANN. 5.750% 04/01/2037 20,000 06/13/18 BUY 3028 121.2470		0	24,249	24,249	0
71644EAJ1	PETRO-CANADA CALLABLE NOTES FIXED 6.8% 15/MAY/2038 SEMI-ANN. 6.800% 05/15/2038 25,000 04/09/18 BUY 1959 132.4500		0	33,113	33,113	0
717081CY7	PFIZER INC CALLABLE NOTES FIXED 7.2% 15/MAR/2039 SEMI-ANN. 7.200% 03/15/2039 35,000 06/27/18 BUY 3271 138.5350 3,000,000 10/03/18 BUY 4883 137.7960		0 0	48,487 4,133,880	48,487 4,133,880	0 0
743315AS2	PROGRESSIVE CORP/THE CALLABLE NOTES FIXED 4.125% SEMI-ANN. 4.125% 04/15/2047 40,000 08/21/18 SELL 4190 99.7450		0	42,070	39,898	(2,172)
743315AT0	PROGRESSIVE CORP/THE CALLABLE NOTES FIXED 4.2% SEMI-ANN. 4.200% 03/15/2048 30,000 08/22/18 BUY 4221 100.6850		0	30,206	30,206	0
744320BA9	PRUDENTIAL FINANCIAL INC CALLABLE NOTES FIXED SEMI-ANN. 3.935% 12/07/2049 70,000 09/14/18 BUY 4624 90.7870		0	63,551	63,551	0
761713BB1	REYNOLDS AMERICAN INC CALLABLE NOTES FIXED 5.85% SEMI-ANN. 5.850% 08/15/2045 40,000 05/09/18 BUY 2434 111.4880		0	44,595	44,595	0
843646AU4	SOUTHERN POWER CO CALLABLE NOTES FIXED 4.95% SEMI-ANN. 4.950% 12/15/2046 110,000 03/28/18 BUY 1741 103.5430		0	113,897	113,897	0

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843646AH3	SOUTHERN POWER CO CALLABLE NOTES FIXED 5.15% SEMI-ANN. 5.150% 09/15/2041 120,000 03/28/18 SELL 1740	106.9280	0	129,634	128,314	(1,320)
855244AM1	STARBUCKS CORP CALLABLE NOTES FIXED 3.75% SEMI-ANN. 3.750% 12/01/2047 35,000 06/28/18 BUY 3301 35,000 07/10/18 SELL 3420	86.7020 88.5820	0 0	30,346 30,346	30,346 31,004	0 658
855244AH2	STARBUCKS CORP CALLABLE NOTES FIXED 4.3% SEMI-ANN. 4.300% 06/15/2045 35,000 07/10/18 BUY 3421	96.2890	0	33,701	33,701	0
867224AB3	SUNCOR ENERGY INC CALLABLE NOTES FIXED 4% SEMI-ANN. 4.000% 11/15/2047 25,000 04/09/18 SELL 1960	97.6380	0	24,703	24,410	(293)
87165BAL7	SYNCHRONY FINANCIAL CALLABLE NOTES FIXED 3.7% SEMI-ANN. 3.700% 08/04/2026 125,000 04/05/18 BUY 1935 30,000 07/24/18 SELL 3688	93.2400 90.8820	0 0	116,550 27,972	116,550 27,265	0 (707)
87165BAM5	SYNCHRONY FINANCIAL CALLABLE NOTES FIXED 3.95% SEMI-ANN. 3.950% 12/01/2027 100,000 02/28/18 SELL 1304 55,000 03/13/18 BUY 1532 50,000 07/02/18 SELL 3350 25,000 07/24/18 BUY 3689	96.0140 94.9350 92.5420 90.8400	0 0 0 0	98,435 52,214 48,381 22,710	96,014 52,214 46,271 22,710	(2,421) 0 (2,110) 0
871829AY3	SYS CO CORP CALLABLE NOTES FIXED 4.85% 01/OCT/2045 SEMI-ANN. 4.850% 10/01/2045 115,000 02/05/18 BUY 621 20,000 09/17/18 SELL 4656	109.6910 103.8540	0 0	126,145 21,938	126,145 20,771	0 (1,167)
87612EBF2	TARGET CORP CALLABLE NOTES FIXED 3.625% SEMI-ANN. 3.625% 04/15/2046 180,000 02/01/18 BUY 49	96.4630	0	173,633	173,633	0
878091BF3	TEACHERS INSURANCE & ANNUITY ASSOCIATION OF SEMI-ANN. 4.270% 05/15/2047 35,000 03/09/18 SELL 1483 35,000 08/24/18 SELL 4253	98.4360 99.6990	0 0	36,538 36,538	34,453 34,895	(2,085) (1,643)
87938WAU7	TELEFONICA EMISIONES SA CALLABLE NOTES FIXED SEMI-ANN. 5.213% 03/08/2047 205,000 02/06/18 BUY 712	110.6640	0	226,861	226,861	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
882384AE0	TEXAS EASTERN TRANSMISSION LP CALLABLE NOTES FIXED SEMI-ANN. 4.150% 01/15/2048 50,000 02/02/18 BUY 540	97.5330	0	48,767	48,767	0
893574AH6	TRANSCONTINENTAL GAS PIPE LINE CO LLC CALLABLE SEMI-ANN. 7.850% 02/01/2026 130,000 02/07/18 BUY 794	126.4700	0	164,411	164,411	0
	50,000 04/19/18 SELL 2151	122.6800	0	63,071	61,340	(1,731)
89417EAM1	TRAVELERS COS INC/THE CALLABLE NOTES FIXED 4% SEMI-ANN. 4.000% 05/30/2047 75,000 06/04/18 SELL 2898	96.0970	0	77,411	72,073	(5,338)
	35,000 06/06/18 SELL 2943	95.7750	0	36,125	33,521	(2,604)
907818EM6	UNION PACIFIC CORP CALLABLE NOTES FIXED 3.799% SEMI-ANN. 3.799% 10/01/2051 20,000 08/07/18 BUY 3936	90.9430	0	18,189	18,189	0
907818EG9	UNION PACIFIC CORP CALLABLE NOTES FIXED 4.375% SEMI-ANN. 4.375% 11/15/2065 65,000 05/30/18 SELL 2796	95.6160	0	70,446	62,150	(8,296)
912796PL7	UNITED STATES OF AMERICA BILL ZERO CPN 14/JUN/2018 0.000% 06/14/2018 1,300,000 03/14/18 BUY 1548	99.5652	0	1,294,348	1,294,348	0
912796QJ1	UNITED STATES OF AMERICA BILL ZERO CPN 15/NOV/2018 0.000% 11/15/2018 530,000 08/31/18 SELL 4357	99.5982	0	527,772	527,870	98
912796NT2	UNITED STATES OF AMERICA BILL ZERO CPN 22/FEB/2018 0.000% 02/22/2018 9,970,000 01/31/18 BUY 3	99.9309	0	9,963,108	9,963,108	0
	5,000,000 02/02/18 SELL 469	99.9478	0	4,996,701	4,997,389	688
912796MB2	UNITED STATES OF AMERICA BILL ZERO CPN 24/MAY/2018 0.000% 05/24/2018 950,000 02/21/18 BUY 1081	99.5943	0	946,146	946,146	0
	950,000 03/05/18 SELL 1401	99.6490	0	946,648	946,666	17
912810RK6	UNITED STATES OF AMERICA BOND FIXED 2.5% SEMI-ANN. 2.500% 02/15/2045 1,220,000 02/12/18 SELL 901	88.5319	0	1,119,874	1,080,089	(39,785)
912810RY6	UNITED STATES OF AMERICA BOND FIXED 2.75% SEMI-ANN. 2.750% 08/15/2047 75,000 02/01/18 SELL 69	95.7656	0	72,012	71,824	(188)

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET		BASED ON MARKET VALUE OF PURCHASE PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
				SELLING PRICE				
		40,000	02/01/18 SELL	77	95.7188	0	38,406	38,288 (119)
		160,000	02/01/18 SELL	79	95.7188	0	153,625	153,150 (475)
		135,000	02/01/18 SELL	84	95.7656	0	129,621	129,284 (338)
		95,000	02/01/18 SELL	88	95.7656	0	91,215	90,977 (238)
		175,000	02/01/18 SELL	119	96.1094	0	168,027	168,191 164
		40,000	02/01/18 SELL	122	96.1094	0	38,406	38,444 38
		130,000	02/01/18 SELL	133	96.1094	0	124,820	124,942 122
		30,000	02/01/18 SELL	140	96.1094	0	28,805	28,833 28
		45,000	02/01/18 SELL	144	96.1094	0	43,207	43,249 42
		35,000	02/01/18 SELL	151	96.1094	0	33,605	33,638 33
		100,000	02/01/18 SELL	152	96.1094	0	96,016	96,109 94
		145,000	02/01/18 SELL	280	95.7656	0	139,223	138,860 (363)
		105,000	02/01/18 SELL	283	95.4219	0	100,816	100,193 (623)
		185,000	02/01/18 SELL	284	95.7188	0	177,629	177,080 (549)
		670,000	02/01/18 SELL	291	95.7188	0	643,305	641,316 (1,989)
		135,000	02/01/18 SELL	295	95.7656	0	129,621	129,284 (338)
		415,000	02/01/18 SELL	298	95.7656	0	398,465	397,427 (1,038)
		440,000	02/01/18 SELL	300	95.7188	0	422,469	421,163 (1,306)
		200,000	02/01/18 SELL	303	95.7656	0	192,031	191,531 (500)
		45,000	02/02/18 SELL	355	93.9062	0	43,207	42,258 (949)
		520,000	02/02/18 SELL	357	93.5664	0	499,281	486,545 (12,736)
		40,000	02/02/18 SELL	358	93.9063	0	38,406	37,563 (844)
		100,000	02/02/18 SELL	482	93.5625	0	96,016	93,563 (2,453)
		60,000	02/02/18 SELL	483	93.5625	0	57,609	56,138 (1,472)
		140,000	02/02/18 SELL	485	93.5625	0	134,422	130,988 (3,434)
		30,000	02/02/18 SELL	486	93.7344	0	28,805	28,120 (684)
		30,000	02/02/18 SELL	490	93.7344	0	28,805	28,120 (684)
		45,000	02/02/18 SELL	493	93.8750	0	43,207	42,244 (963)
		50,000	02/02/18 SELL	494	93.5156	0	48,008	46,758 (1,250)
		110,000	02/02/18 SELL	501	93.5156	0	105,617	102,867 (2,750)
		135,000	02/05/18 SELL	607	92.7969	0	129,621	125,276 (4,345)
		470,000	02/05/18 SELL	609	92.7969	0	451,273	436,145 (15,128)
		25,000	02/05/18 SELL	610	92.7969	0	24,004	23,199 (805)
		110,000	02/05/18 SELL	625	92.7813	0	105,617	102,059 (3,558)
		40,000	02/05/18 SELL	657	92.9844	0	38,406	37,194 (1,213)
		100,000	02/05/18 SELL	662	92.9844	0	96,016	92,984 (3,031)
		180,000	02/06/18 SELL	718	94.2656	0	172,828	169,678 (3,150)
		190,000	02/06/18 SELL	720	94.2656	0	182,430	179,105 (3,325)
		25,000	02/06/18 SELL	723	94.2188	0	24,004	23,555 (449)
		85,000	02/06/18 SELL	767	94.1875	0	81,613	80,059 (1,554)
		20,000	02/07/18 SELL	791	93.8125	0	19,203	18,763 (441)
		460,000	03/29/18 BUY	1792	95.5469	0	439,516	439,516 0
		890,000	06/06/18 BUY	2945	93.1405	0	828,951	828,951 0
912810RZ3	UNITED STATES OF AMERICA BOND FIXED 2.75% SEMI-ANN. 2.750% 11/15/2047							
		45,000	02/13/18 SELL	929	92.5938	0	42,258	41,667 (590)

IDENTITY OF PARTY INVOLVED				BASED ON MARKET VALUE OF			339,848,350	5% VALUE OF	16,992,417
DESCRIPTION OF ASSET				PURCHASE PRICE	EXPENSES	COST	OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE					OR (LOSS)
	40,000	02/13/18	SELL	933	92.5938	0	37,562	37,038	(525)
	110,000	02/13/18	SELL	935	92.5938	0	103,296	101,853	(1,443)
	65,000	02/13/18	SELL	936	92.5938	0	61,039	60,186	(853)
	110,000	02/13/18	SELL	937	92.5938	0	103,296	101,853	(1,443)
	15,000	02/16/18	SELL	995	92.7265	0	14,079	13,909	(170)
	60,000	02/20/18	SELL	1049	92.2031	0	56,318	55,322	(996)
	135,000	02/21/18	BUY	1084	92.3281	0	124,643	124,643	0
	15,000	02/23/18	SELL	1158	92.3125	0	13,936	13,847	(89)
	30,000	02/23/18	BUY	1159	92.3125	0	27,694	27,694	0
	80,000	02/26/18	SELL	1174	92.7031	0	74,266	74,163	(104)
	65,000	02/26/18	SELL	1183	92.6094	0	60,323	60,196	(127)
	85,000	02/28/18	SELL	1280	92.3477	0	78,295	78,496	200
	30,000	03/06/18	SELL	1419	92.6563	0	27,734	27,797	62
	235,000	03/06/18	SELL	1432	92.5586	0	217,253	217,513	260
	170,000	03/06/18	SELL	1433	92.5586	0	157,162	157,350	188
	30,000	03/09/18	BUY	1490	92.0469	0	27,614	27,614	0
	85,000	03/14/18	BUY	1542	94.0312	0	79,927	79,927	0
	30,000	03/22/18	BUY	1710	93.8906	0	28,167	28,167	0
	70,000	03/28/18	BUY	1744	94.8438	0	66,391	66,391	0
	45,000	04/02/18	BUY	1821	95.5938	0	43,017	43,017	0
	35,000	04/03/18	SELL	1829	94.7500	0	32,909	33,163	253
	90,000	04/04/18	BUY	1917	94.6953	0	85,226	85,226	0
	40,000	04/18/18	SELL	2134	94.7188	0	37,801	37,888	87
	35,000	05/01/18	SELL	2336	92.7344	0	32,348	32,457	109
	35,000	05/07/18	SELL	2405	92.7891	0	32,392	32,476	84
	40,000	05/10/18	BUY	2458	92.4375	0	36,975	36,975	0
	45,000	05/11/18	BUY	2486	93.0625	0	41,878	41,878	0
912810RU4	UNITED STATES OF AMERICA BOND FIXED 2.875% SEMI-ANN. 2.875% 11/15/2046								
	520,000	06/14/18	BUY	3048	96.3790	0	501,171	501,171	0
	335,000	08/29/18	SELL	4285	97.1719	0	318,600	325,526	6,926
912810QT8	UNITED STATES OF AMERICA BOND FIXED 3.125% SEMI-ANN. 3.125% 11/15/2041								
	475,000	05/21/18	BUY	2677	98.9643	0	470,080	470,080	0
912810QZ4	UNITED STATES OF AMERICA BOND FIXED 3.125% SEMI-ANN. 3.125% 02/15/2043								
	75,000	02/20/18	BUY	1059	99.9218	0	74,941	74,941	0
912810RH3	UNITED STATES OF AMERICA BOND FIXED 3.125% SEMI-ANN. 3.125% 08/15/2044								
	390,000	03/12/18	SELL	1503	99.7656	0	403,848	389,086	(14,762)
	880,000	05/03/18	SELL	2378	100.3281	0	911,247	882,888	(28,359)
	425,000	05/18/18	BUY	2663	98.6182	0	419,127	419,127	0
	425,000	06/14/18	SELL	3046	101.0936	0	419,127	429,648	10,520

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET		BASED ON MARKET VALUE OF PURCHASE PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
				SELLING PRICE				
912810SC3	UNITED STATES OF AMERICA BOND FIXED 3.125% SEMI-ANN. 3.125% 05/15/2048							
	990,000 05/18/18 BUY	2668	98.3171	0	973,339	973,339	0	
	490,000 06/14/18 SELL	3054	101.1719	0	488,184	495,742	7,559	
	90,000 08/13/18 BUY	4012	101.6133	0	91,452	91,452	0	
	35,000 08/21/18 BUY	4189	102.2500	0	35,788	35,788	0	
	25,000 08/22/18 SELL	4224	102.6562	0	25,543	25,664	121	
	30,000 08/24/18 BUY	4254	103.0781	0	30,923	30,923	0	
	25,000 08/29/18 BUY	4289	102.0625	0	25,516	25,516	0	
	30,000 09/05/18 SELL	4398	101.0313	0	30,597	30,309	(288)	
	35,000 09/05/18 SELL	4399	100.9180	0	35,696	35,321	(375)	
	15,000 09/06/18 BUY	4411	101.1875	0	15,178	15,178	0	
	30,000 09/13/18 BUY	4560	100.3281	0	30,098	30,098	0	
	55,000 09/14/18 SELL	4629	99.9844	0	55,152	54,991	(161)	
	15,000 09/17/18 BUY	4667	99.9531	0	14,993	14,993	0	
	100,000 09/28/18 BUY	4767	98.7031	0	98,703	98,703	0	
	2,710,000 10/03/18 SELL	4918	97.2188	0	2,668,232	2,634,628	(33,603)	
912810RG5	UNITED STATES OF AMERICA BOND FIXED 3.375% SEMI-ANN. 3.375% 05/15/2044							
	520,000 02/13/18 SELL	945	104.5938	0	562,352	543,888	(18,464)	
	1,380,000 05/01/18 SELL	2333	104.4531	0	1,469,611	1,441,453	(28,158)	
912810RC4	UNITED STATES OF AMERICA BOND FIXED 3.625% SEMI-ANN. 3.625% 08/15/2043							
	855,000 05/03/18 BUY	2376	109.1410	0	933,155	933,155	0	
912810RE0	UNITED STATES OF AMERICA BOND FIXED 3.625% SEMI-ANN. 3.625% 02/15/2044							
	510,000 02/13/18 BUY	944	109.0474	0	556,142	556,142	0	
	2,165,000 04/06/18 SELL	1947	110.5781	0	2,399,331	2,394,016	(5,315)	
	445,000 04/09/18 SELL	1965	111.0000	0	493,165	493,950	785	
	230,000 05/03/18 SELL	2377	109.1406	0	254,894	251,023	(3,871)	
912810RD2	UNITED STATES OF AMERICA BOND FIXED 3.75% SEMI-ANN. 3.750% 11/15/2043							
	2,150,000 04/06/18 BUY	1946	112.7663	0	2,424,476	2,424,476	0	
	440,000 04/09/18 BUY	1963	113.1966	0	498,065	498,065	0	
	420,000 05/21/18 SELL	2678	109.5156	0	474,831	459,966	(14,865)	
	395,000 05/31/18 BUY	2821	113.6875	0	449,066	449,066	0	
	30,000 08/06/18 BUY	3914	111.6980	0	33,509	33,509	0	
912810SA7	UNITED STATES OF AMERICA BOND FIXED 3% 15/FEB/2048 SEMI-ANN. 3.000% 02/15/2048							
	70,000 02/20/18 SELL	1068	97.1126	0	68,070	67,979	(91)	
	385,000 04/02/18 BUY	1822	100.6523	0	387,512	387,512	0	
	85,000 04/05/18 BUY	1939	98.7283	0	83,919	83,919	0	

IDENTITY OF PARTY INVOLVED				BASED ON MARKET VALUE OF			339,848,350	5% VALUE OF	16,992,417
DESCRIPTION OF ASSET				PURCHASE PRICE	EXPENSES	COST	OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE					OR (LOSS)
	30,000	05/16/18	BUY	2633	96.0469	0	28,814	28,814	0
	30,000	05/16/18	SELL	2634	96.0469	0	29,093	28,814	(279)
	15,000	05/21/18	BUY	2676	96.2500	0	14,438	14,438	0
	580,000	05/25/18	BUY	2740	98.2056	0	569,593	569,593	0
	20,000	05/30/18	SELL	2801	99.6407	0	19,503	19,928	425
	60,000	05/30/18	BUY	2802	99.5469	0	59,728	59,728	0
	25,000	05/31/18	BUY	2833	100.1562	0	25,039	25,039	0
	65,000	06/01/18	BUY	2882	99.3438	0	64,573	64,573	0
	65,000	06/04/18	BUY	2905	98.3594	0	63,934	63,934	0
	30,000	06/06/18	BUY	2946	97.9688	0	29,391	29,391	0
	850,000	06/06/18	SELL	2947	97.9375	0	834,848	832,469	(2,379)
	25,000	06/07/18	BUY	2964	97.8516	0	24,463	24,463	0
	25,000	06/07/18	BUY	2967	98.6094	0	24,652	24,652	0
	55,000	06/12/18	SELL	3011	98.0469	0	54,025	53,926	(99)
	65,000	06/12/18	SELL	3012	98.2812	0	63,848	63,883	35
	15,000	06/15/18	BUY	3063	99.3594	0	14,904	14,904	0
	65,000	06/18/18	SELL	3126	98.8672	0	64,015	64,264	249
	245,000	06/20/18	SELL	3168	98.5195	0	242,280	241,373	(907)
	130,000	06/20/18	SELL	3169	98.5195	0	128,557	128,075	(481)
	15,000	06/25/18	SELL	3230	99.2187	0	14,853	14,883	30
	30,000	06/27/18	SELL	3280	100.2656	0	29,838	30,080	241
	20,000	06/27/18	SELL	3284	100.2500	0	19,928	20,050	122
	20,000	06/27/18	SELL	3285	100.5938	0	19,928	20,119	191
	25,000	06/28/18	SELL	3311	100.4531	0	25,005	25,113	108
	40,000	07/09/18	BUY	3413	100.7344	0	40,294	40,294	0
	25,000	07/18/18	SELL	3615	100.4844	0	25,147	25,121	(26)
	40,000	07/23/18	BUY	3670	98.2188	0	39,288	39,288	0
	45,000	07/24/18	BUY	3694	98.3281	0	44,248	44,248	0
	30,000	07/25/18	BUY	3741	98.0000	0	29,400	29,400	0
	80,000	07/27/18	SELL	3796	98.4531	0	79,750	78,763	(988)
	20,000	07/27/18	BUY	3798	98.4532	0	19,691	19,691	0
	20,000	07/30/18	SELL	3811	97.9532	0	19,923	19,591	(332)
	15,000	08/01/18	SELL	3870	97.6094	0	14,909	14,641	(268)
	15,000	08/09/18	BUY	3979	98.4844	0	14,773	14,773	0
	50,000	08/09/18	SELL	3980	98.5625	0	49,414	49,281	(132)
	30,000	08/09/18	SELL	3981	98.5156	0	29,648	29,555	(93)
	80,000	08/09/18	SELL	3982	98.5078	0	79,062	78,806	(256)
	320,000	08/29/18	BUY	4287	99.5020	0	318,406	318,406	0
912810RM2	UNITED STATES OF AMERICA BOND FIXED 3% 15/MAY/2045								
	SEMI-ANN. 3.000% 05/15/2045								
	425,000	06/14/18	BUY	3047	98.8134	0	419,957	419,957	0
912810RX8	UNITED STATES OF AMERICA BOND FIXED 3% 15/MAY/2047								
	SEMI-ANN. 3.000% 05/15/2047								
	1,095,000	02/12/18	BUY	903	97.3595	0	1,066,087	1,066,087	0
	230,000	05/03/18	BUY	2379	97.7037	0	224,719	224,719	0

				BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417	
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE		EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
DESCRIPTION OF ASSET				SELLING PRICE					OR (LOSS)
	490,000	05/10/18	BUY	2456	97.2298	0	476,426	476,426	0
	520,000	05/15/18	SELL	2596	96.8125	0	511,420	503,425	(7,995)
	1,025,000	05/18/18	SELL	2665	95.9688	0	1,008,087	983,680	(24,407)
	410,000	05/23/18	BUY	2715	96.8662	0	397,151	397,151	0
	95,000	08/13/18	SELL	4006	99.1172	0	93,998	94,161	163
912810RJ9	UNITED STATES OF AMERICA BOND FIXED 3% 15/NOV/2044								
	SEMI-ANN. 3.000% 11/15/2044								
	2,340,000	01/31/18	BUY	19	101.2461	0	2,369,159	2,369,159	0
	395,000	03/12/18	BUY	1502	97.4752	0	385,027	385,027	0
	430,000	05/18/18	SELL	2664	96.3750	0	429,936	414,413	(15,524)
912810FT0	UNITED STATES OF AMERICA BOND FIXED 4.5%								
	SEMI-ANN. 4.500% 02/15/2036								
	490,000	04/30/18	BUY	2293	121.0156	0	592,977	592,977	0
	1,635,000	05/01/18	BUY	2332	120.5285	0	1,970,640	1,970,640	0
	595,000	05/10/18	SELL	2455	120.1094	0	717,872	714,651	(3,221)
	635,000	05/15/18	BUY	2595	119.2787	0	757,420	757,420	0
	500,000	05/23/18	SELL	2714	119.5469	0	600,912	597,734	(3,177)
	720,000	05/25/18	SELL	2742	120.7188	0	865,313	869,175	3,862
	35,000	08/06/18	SELL	3913	120.6250	0	42,007	42,219	212
9128283F5	UNITED STATES OF AMERICA NOTES FIXED 2.25%								
	SEMI-ANN. 2.250% 11/15/2027								
	500,000	02/01/18	SELL	326	95.7344	0	479,980	478,672	(1,309)
	120,000	02/07/18	SELL	793	95.4219	0	115,195	114,506	(689)
9128283W8	UNITED STATES OF AMERICA NOTES FIXED 2.75%								
	SEMI-ANN. 2.750% 02/15/2028								
	185,000	02/13/18	SELL	938	99.2188	0	183,406	183,555	149
	200,000	02/27/18	SELL	1256	98.5469	0	198,107	197,094	(1,014)
	90,000	02/28/18	BUY	1318	98.8906	0	89,002	89,002	0
	35,000	03/14/18	SELL	1553	99.4063	0	34,663	34,792	129
	195,000	04/05/18	SELL	1940	99.3594	0	193,904	193,751	(153)
	95,000	04/05/18	SELL	1941	99.3125	0	94,466	94,347	(119)
	55,000	04/09/18	SELL	1973	99.5469	0	54,691	54,751	60
	45,000	04/19/18	BUY	2160	98.6406	0	44,388	44,388	0
	155,000	05/11/18	SELL	2493	98.0781	0	152,953	152,021	(932)
9128284N7	UNITED STATES OF AMERICA NOTES FIXED 2.875%								
	SEMI-ANN. 2.875% 05/15/2028								
	45,000	05/17/18	BUY	2651	97.9688	0	44,086	44,086	0
	50,000	06/14/18	BUY	3055	99.4844	0	49,742	49,742	0
	30,000	06/20/18	BUY	3171	99.5938	0	29,878	29,878	0
	40,000	07/02/18	BUY	3354	100.0313	0	40,013	40,013	0
	65,000	07/25/18	SELL	3743	99.1562	0	64,893	64,452	(441)
	110,000	07/27/18	BUY	3800	99.3125	0	109,244	109,244	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
9128284V9	UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
	90,000 08/15/18 BUY 4143	100.1406	0	90,127	90,127	0
	50,000 09/05/18 SELL 4402	99.7422	0	50,045	49,871	(174)
	2,400,000 10/09/18 SELL 5066	97.0938	0	2,343,998	2,330,250	(13,748)
9128285K2	UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 10/31/2023					
	905,000 10/30/18 SELL 5235	99.7344	0	902,368	902,596	228
913017BT5	UNITED TECHNOLOGIES CORP NOTES FIXED 4.5% SEMI-ANN. 4.500% 06/01/2042					
	40,000 03/22/18 SELL 1714	100.9520	0	40,976	40,381	(595)
92343VCM4	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED SEMI-ANN. 5.012% 08/21/2054					
	470,000 02/01/18 BUY 331	104.1650	0	489,576	489,576	0
92343VCZ5	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED SEMI-ANN. 4.672% 03/15/2055					
	735,000 02/01/18 BUY 332	99.1580	0	728,811	728,811	0
92343VEQ3	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED SEMI-ANN. 4.329% 09/21/2028					
	95,000 08/15/18 SELL 4144	101.2040	0	94,828	96,144	1,316
931142EB5	WALMART INC CALLABLE NOTES FIXED 3.95% 28/JUN/2038 SEMI-ANN. 3.950% 06/28/2038					
	185,000 06/20/18 BUY 3173	98.9630	0	183,082	183,082	0
931142EC3	WALMART INC CALLABLE NOTES FIXED 4.05% 29/JUN/2048 SEMI-ANN. 4.050% 06/29/2048					
	275,000 06/20/18 BUY 3174	98.6990	0	271,422	271,422	0
95040QAF1	WELLTOWER INC CALLABLE NOTES FIXED 4.95% SEMI-ANN. 4.950% 09/01/2048					
	100,000 08/09/18 BUY 3983	99.5790	0	99,579	99,579	0
960413AS1	WESTLAKE CHEMICAL CORP CALLABLE NOTES FIXED 5% SEMI-ANN. 5.000% 08/15/2046					
	195,000 02/01/18 BUY 336	112.3930	0	219,166	219,166	0
96949LAD7	WILLIAMS COS INC/THE CALLABLE NOTES FIXED 3.75% SEMI-ANN. 3.750% 06/15/2027					
	205,000 02/13/18 BUY 932	97.3720	0	199,613	199,613	0
	130,000 07/27/18 SELL 3801	96.1460	0	126,584	124,990	(1,594)

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417
		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
		SELLING PRICE				OR (LOSS)
90131HBR5	21ST CENTURY FOX AMERICA INC BOND FIXED 7.75% SEMI-ANN. 7.750% 12/01/2045					
	20,000 02/06/18 BUY 717	154.5820	0	30,916	30,916	0
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129,540,000	BROKER TOTAL		0	130,500,634	130,044,221	(456,427)

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET		BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
BROKER 0000059		GOLDMAN SACHS						
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9128284U1		UNITED STATES OF AMERICA NOTES FIXED 2.625% SEMI-ANN. 2.625% 06/30/2023						
		37,000,000 10/03/18 SELL 4930		98.2461	0	36,455,117	36,351,055	(104,063)
9128285D8		UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 09/30/2023						
		35,070,000 10/03/18 BUY 4953		99.2969	0	34,823,414	34,823,414	0
002824BN9		ABBOTT LABORATORIES CALLABLE NOTES FIXED 4.75% SEMI-ANN. 4.750% 04/15/2043						
		80,000 05/14/18 SELL 2499		104.2840	0	84,594	83,427	(1,167)
01626PAH9		ALIMENTATION COUCHE-TARD INC CALLABLE NOTES FIXED SEMI-ANN. 3.550% 07/26/2027						
		125,000 02/06/18 BUY 688		98.2060	0	122,758	122,758	0
00507UAU5		ALLERGAN FUNDING SCS CALLABLE NOTES FIXED 4.75% SEMI-ANN. 4.750% 03/15/2045						
		35,000 02/02/18 BUY 453		104.8880	0	36,711	36,711	0
01988P108		ALLSCRIPTS HEALTHCARE SOLUTIONS INC COMMON STOCK USD 0.01						
		400 03/02/18 BUY 71132781		14.1172	3	5,650	5,647	0
		325 03/05/18 BUY 71132791		14.2516	2	4,634	4,632	0
02209SAR4		ALTRIA GROUP INC NOTES FIXED 5.375% 31/JAN/2044 SEMI-ANN. 5.375% 01/31/2044						
		450,000 10/30/18 BUY 5207		102.8920	0	463,014	463,014	0
023135BG0		AMAZON.COM INC CALLABLE NOTES FIXED 4.05% SEMI-ANN. 4.050% 08/22/2047						
		35,000 03/05/18 SELL 1392		98.5080	0	34,915	34,478	(438)
023135BJ4		AMAZON.COM INC CALLABLE NOTES FIXED 4.05% SEMI-ANN. 4.050% 08/22/2047						
		40,000 07/02/18 BUY 3344		97.6530	0	39,061	39,061	0
		45,000 07/06/18 BUY 3386		99.7590	0	44,892	44,892	0
		25,000 09/14/18 SELL 4615		99.7440	0	24,766	24,936	170
023135BK1		AMAZON.COM INC CALLABLE NOTES FIXED 4.25% SEMI-ANN. 4.250% 08/22/2057						
		30,000 03/05/18 BUY 1393		98.3430	0	29,503	29,503	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
023135BM7	AMAZON.COM INC CALLABLE NOTES FIXED 4.25% SEMI-ANN. 4.250% 08/22/2057					
	35,000 07/02/18 SELL 3345	98.8660	0	35,629	34,603	(1,026)
	40,000 07/06/18 SELL 3389	101.2550	0	40,719	40,502	(217)
026874BS5	AMERICAN INTERNATIONAL GROUP INC CALLABLE BOND SEMI-ANN. FLOATING 05/15/2068					
	40,000 02/26/18 SELL 1164	135.3750	0	54,024	54,150	126
026874CY1	AMERICAN INTERNATIONAL GROUP INC CALLABLE NOTES SEMI-ANN. 4.125% 02/15/2024					
	3,000,000 10/03/18 BUY 4866	100.0340	0	3,001,020	3,001,020	0
026874DA2	AMERICAN INTERNATIONAL GROUP INC CALLABLE NOTES SEMI-ANN. 4.500% 07/16/2044					
	80,000 07/23/18 SELL 3659	95.2010	0	76,817	76,161	(657)
026874DF1	AMERICAN INTERNATIONAL GROUP INC CALLABLE NOTES SEMI-ANN. 4.800% 07/10/2045					
	75,000 07/23/18 BUY 3660	99.0130	0	74,260	74,260	0
035242AN6	ANHEUSER-BUSCH INBEV FINANCE INC CALLABLE NOTES SEMI-ANN. 4.900% 02/01/2046					
	40,000 05/16/18 SELL 2618	102.7810	0	45,176	41,112	(4,063)
035240AN0	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES SEMI-ANN. 4.600% 04/15/2048					
	40,000 05/16/18 BUY 2617	98.4430	0	39,377	39,377	0
	40,000 05/17/18 BUY 2641	97.7360	0	39,094	39,094	0
037833DG2	APPLE INC CALLABLE NOTES FIXED 3.75% 13/NOV/2047 SEMI-ANN. 3.750% 11/13/2047					
	30,000 05/01/18 SELL 2323	92.7920	0	27,963	27,838	(125)
037833AL4	APPLE INC CALLABLE NOTES FIXED 3.85% 04/MAY/2043 SEMI-ANN. 3.850% 05/04/2043					
	30,000 05/01/18 BUY 2322	94.9560	0	28,487	28,487	0
037833BH2	APPLE INC CALLABLE NOTES FIXED 4.375% 13/MAY/2045 SEMI-ANN. 4.375% 05/13/2045					
	65,000 02/22/18 SELL 1095	104.2610	0	71,508	67,770	(3,739)
037833BX7	APPLE INC CALLABLE NOTES FIXED 4.65% 23/FEB/2046 SEMI-ANN. 4.650% 02/23/2046					
	65,000 02/22/18 BUY 1096	108.1010	0	70,266	70,266	0
	20,000 02/23/18 SELL 1106	108.4110	0	22,594	21,682	(911)
	40,000 06/25/18 SELL 3215	106.2690	0	45,187	42,508	(2,680)

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
046353AU2	ASTRAZENECA PLC CALLABLE NOTES FIXED 4.375% SEMI-ANN. 4.375% 08/17/2048 50,000 08/14/18 BUY 4066	98.9440	0	49,472	49,472	0
046353AT5	ASTRAZENECA PLC CALLABLE NOTES FIXED 4% SEMI-ANN. 4.000% 01/17/2029 45,000 08/14/18 BUY 4036	99.5900	0	44,816	44,816	0
00206RDK5	AT&T INC CALLABLE NOTES FIXED 4.55% 09/MAR/2049 SEMI-ANN. 4.550% 03/09/2049 30,000 09/11/18 SELL 4503	87.7100	0	28,710	26,313	(2,397)
00206RCG5	AT&T INC CALLABLE NOTES FIXED 4.8% 15/JUN/2044 USD SEMI-ANN. 4.800% 06/15/2044 130,000 02/02/18 BUY 447	98.5960	0	128,175	128,175	0
00206REP3	AT&T INC CALLABLE NOTES FIXED 5.15% 14/FEB/2050 SEMI-ANN. 5.150% 02/14/2050 35,000 04/03/18 SELL 1854	100.8000	0	35,588	35,280	(308)
00206RFT4	AT&T INC CALLABLE NOTES FIXED 5.15% 15/FEB/2050 SEMI-ANN. 5.150% 02/15/2050 30,000 09/11/18 BUY 4504	94.5890	0	28,377	28,377	0
00206RDS8	AT&T INC CALLABLE NOTES FIXED 5.45% 01/MAR/2047 SEMI-ANN. 5.450% 03/01/2047 35,000 04/03/18 BUY 1853	105.9010	0	37,065	37,065	0
	35,000 06/05/18 SELL 2913	101.3080	0	36,692	35,458	(1,234)
00206RDF6	AT&T INC CALLABLE NOTES FIXED 6% 15/AUG/2040 USD SEMI-ANN. 6.000% 08/15/2040 115,000 02/26/18 BUY 1163	112.1680	0	128,993	128,993	0
049164205	ATLAS AIR WORLDWIDE HOLDINGS INC COMMON STOCK USD 0.01 167 08/15/18 SELL 71133312	58.7260	1	6,611	9,807	3,195
05338G106	AVALARA INC COMMON STOCK USD 0.0001 59 06/15/18 BUY 6684	37.3108	2	2,203	2,201	0
	102 06/15/18 BUY 6685	37.3109	4	3,809	3,806	0
	76 06/15/18 BUY 6686	37.3109	3	2,838	2,836	0
	1 06/15/18 BUY 6694	24.0000	0	24	24	0
	1 06/15/18 BUY 6695	24.0000	0	24	24	0
06051GHG7	BANK OF AMERICA CORP CALLABLE MEDIUM TERM NOTE SEMI-ANN. FLOATING 03/05/2029 45,000 04/10/18 BUY 1977	100.1270	0	45,057	45,057	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
06051GHM4	BANK OF AMERICA CORP CALLABLE MEDIUM TERM NOTE SEMI-ANN. FLOATING 07/23/2029 35,000 08/16/18 SELL 4154	100.9810	0	35,027	35,343	316
06849UAD7	BARRICK PD AUSTRALIA FINANCE PTY LTD CALLABLE SEMI-ANN. 5.950% 10/15/2039 95,000 02/16/18 BUY 997	117.7980	0	111,908	111,908	0
05526DBA2	BAT CAPITAL CORP CALLABLE NOTES FIXED 3.557% SEMI-ANN. 3.557% 08/15/2027 60,000 05/24/18 SELL 2725	93.6890	0	57,080	56,213	(867)
05526DBC8	BAT CAPITAL CORP CALLABLE NOTES FIXED 4.39% SEMI-ANN. 4.390% 08/15/2037 35,000 05/24/18 BUY 2726	94.8980	0	33,214	33,214	0
05526DBE4	BAT CAPITAL CORP CALLABLE NOTES FIXED 4.54% SEMI-ANN. 4.540% 08/15/2047 50,000 04/05/18 SELL 1927	98.2110	0	51,524	49,106	(2,418)
084659AN1	BERKSHIRE HATHAWAY ENERGY CO CALLABLE NOTES FIXED SEMI-ANN. 3.800% 07/15/2048 60,000 02/27/18 BUY 1201	94.3790	0	56,627	56,627	0
084670BR8	BERKSHIRE HATHAWAY INC CALLABLE NOTES FIXED 2.75% SEMI-ANN. 2.750% 03/15/2023 2,850,000 10/04/18 BUY 4963	97.3080	0	2,773,278	2,773,278	0
084670BS6	BERKSHIRE HATHAWAY INC CALLABLE NOTES FIXED 3.125% SEMI-ANN. 3.125% 03/15/2026 3,025,000 10/03/18 BUY 4871	95.7640	0	2,896,861	2,896,861	0
12189LBD2	BURLINGTON NORTHERN SANTA FE LLC CALLABLE BOND SEMI-ANN. 4.150% 12/15/2048 70,000 08/14/18 BUY 4032	99.3020	0	69,511	69,511	0
12189LAX9	BURLINGTON NORTHERN SANTA FE LLC CALLABLE NOTES SEMI-ANN. 4.700% 09/01/2045 30,000 08/17/18 BUY 4163	106.9510	0	32,085	32,085	0
13063A7D0	CALIFORNIA ST GO BDS 15/OCT/2009 01/OCT/2039 7.3% SEMI-ANN. 7.300% 10/01/2039 45,000 02/28/18 BUY 1283	144.3120	0	64,940	64,940	0
134429BH1	CAMPBELL SOUP CO CALLABLE NOTES FIXED 4.8% SEMI-ANN. 4.800% 03/15/2048 80,000 06/22/18 SELL 3202	88.3160	0	79,622	70,653	(8,969)

IDENTITY OF PARTY INVOLVED				BASED ON MARKET VALUE OF			339,848,350	5% VALUE OF	16,992,417
DESCRIPTION OF ASSET				PURCHASE PRICE	EXPENSES	COST	OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE					OR (LOSS)
135086106	CANADA GOOSE HOLDINGS INC	COMMON STOCK	CAD						
	101	04/20/18	SELL	6357	36.4218	4	1,862	3,679	1,813
	121	04/20/18	SELL	6362	36.4218	4	2,230	4,407	2,172
	29	04/23/18	SELL	6375	36.5914	1	535	1,061	526
	35	04/23/18	SELL	6376	36.5914	1	645	1,281	634
	26	04/24/18	SELL	6381	36.0042	1	479	936	456
	31	04/24/18	SELL	6382	36.0045	1	571	1,116	544
	201	05/02/18	SELL	6426	37.2696	7	3,705	7,491	3,779
14040HBW4	CAPITAL ONE FINANCIAL CORP	CALLABLE NOTES	FIXED						
	SEMI-ANN.	3.800%	01/31/2028						
	95,000	02/05/18	BUY	592	98.2460	0	93,334	93,334	0
14964U108	CAVIUM INC	COMMON STOCK	USD 0.001						
	35	05/29/18	SELL	71133061	85.5349	0	2,307	2,994	687
161175AZ7	CHARTER COMMUNICATIONS OPERATING LLC	/ CHARTER							
	SEMI-ANN.	6.384%	10/23/2035						
	35,000	06/11/18	BUY	2985	104.7990	0	36,680	36,680	0
161175BK9	CHARTER COMMUNICATIONS OPERATING LLC	/ CHARTER							
	SEMI-ANN.	4.200%	03/15/2028						
	165,000	02/01/18	BUY	47	98.3380	0	162,258	162,258	0
161175BM5	CHARTER COMMUNICATIONS OPERATING LLC	/ CHARTER							
	SEMI-ANN.	5.375%	04/01/2038						
	35,000	06/11/18	SELL	2986	94.9280	0	34,841	33,225	(1,616)
171340AN2	CHURCH & DWIGHT CO INC	CALLABLE NOTES	FIXED 3.15%						
	SEMI-ANN.	3.150%	08/01/2027						
	90,000	02/01/18	BUY	64	96.9820	0	87,284	87,284	0
172967MD0	CITIGROUP INC	CALLABLE NOTES	FIXED 4.65%						
	SEMI-ANN.	4.650%	07/23/2048						
	275,000	07/16/18	BUY	3545	100.8900	0	277,448	277,448	0
172967LW9	CITIGROUP INC	CALLABLE NOTES	VARIABLE 23/APR/2029						
	SEMI-ANN.	FLOATING	04/23/2029						
	45,000	06/29/18	SELL	3334	98.1080	0	44,793	44,149	(644)
172967LU3	CITIGROUP INC	CALLABLE NOTES	VARIABLE 24/JAN/2039						
	SEMI-ANN.	FLOATING	01/24/2039						
	125,000	02/01/18	BUY	100	101.2100	0	126,513	126,513	0
172967LP4	CITIGROUP INC	CALLABLE NOTES	VARIABLE 24/JUL/2028						
	SEMI-ANN.	FLOATING	07/24/2028						
	55,000	06/29/18	SELL	3333	95.2040	0	55,152	52,362	(2,790)

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
172967KR1	CITIGROUP INC NOTES FIXED 4.75% 18/MAY/2046 USD SEMI-ANN. 4.750% 05/18/2046 40,000 04/03/18 BUY 1825	101.5390	0	40,616	40,616	0
185899101	CLEVELAND-CLIFFS INC COMMON STOCK USD 0.125 3,413 08/15/18 BUY 71133313	9.7237	26	33,213	33,187	0
20030NBG5	COMCAST CORP CALLABLE NOTES FIXED 4.5% 15/JAN/2043 SEMI-ANN. 4.500% 01/15/2043 50,000 04/11/18 BUY 2012	103.0070	0	51,504	51,504	0
20030NCK5	COMCAST CORP CALLABLE NOTES FIXED 4% 01/MAR/2048 SEMI-ANN. 4.000% 03/01/2048 45,000 04/11/18 SELL 2013	96.3410	0	44,065	43,353	(711)
20605PAL5	CONCHO RESOURCES INC CALLABLE NOTES FIXED 4.85% SEMI-ANN. 4.850% 08/15/2048 45,000 06/14/18 BUY 3042	100.7620	0	45,343	45,343	0
	20,000 06/19/18 BUY 3136	99.5680	0	19,914	19,914	0
126408HK2	CSX CORP CALLABLE NOTES FIXED 4.3% 01/MAR/2048 USD SEMI-ANN. 4.300% 03/01/2048 50,000 06/13/18 SELL 3020	95.7380	0	48,704	47,869	(835)
126650CX6	CVS HEALTH CORP CALLABLE NOTES FIXED 4.3% SEMI-ANN. 4.300% 03/25/2028 220,000 03/06/18 SELL 1435	99.1770	0	216,907	218,189	1,283
126650CY4	CVS HEALTH CORP CALLABLE NOTES FIXED 4.78% SEMI-ANN. 4.780% 03/25/2038 30,000 08/27/18 BUY 4261	101.1220	0	30,337	30,337	0
126650CZ1	CVS HEALTH CORP CALLABLE NOTES FIXED 5.05% SEMI-ANN. 5.050% 03/25/2048 110,000 03/06/18 BUY 1426	101.8840	0	112,072	112,072	0
	35,000 06/05/18 SELL 2915	102.1840	0	35,586	35,764	178
	25,000 08/27/18 SELL 4259	104.3750	0	25,419	26,094	675
126650CD0	CVS HEALTH CORP CALLABLE NOTES FIXED 5.3% SEMI-ANN. 5.300% 12/05/2043 35,000 06/05/18 BUY 2914	105.1650	0	36,808	36,808	0
24665A103	DELEK US HOLDINGS INC COMMON STOCK USD 0.01 62 05/30/18 BUY 71133087	55.4039	0	3,436	3,435	0
	80 05/31/18 BUY 71133108	56.3403	1	4,508	4,507	0
	131 06/01/18 BUY 71133133	59.3460	1	7,775	7,774	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
25272KAG8	DELL INTERNATIONAL LLC / EMC CORP CALLABLE NOTES SEMI-ANN. 5.450% 06/15/2023 265,000 10/02/18 SELL 4835	105.1320	0	278,584	278,600	16
25272KAR4	DELL INTERNATIONAL LLC / EMC CORP CALLABLE NOTES SEMI-ANN. 8.350% 07/15/2046 25,000 05/22/18 BUY 2683	120.2380	0	30,060	30,060	0
262037104	DRIL-QUIP INC COMMON STOCK USD 0.01 40 05/30/18 BUY 71133088 45 05/31/18 BUY 71133109 86 06/01/18 BUY 71133134	47.7590 47.8040 48.3869	0 0 1	1,911 2,152 4,162	1,910 2,151 4,161	0 0 0
26223UAD1	DRUG ROYALTY II LP 2 2014-1 A2 3.484% 15/JUL/2023 QUARTERLY 3.484% 07/15/2023 90,716 09/21/18 SELL 71162632	99.6250	0	90,714	90,376	(339)
233326107	DST SYSTEMS INC COMMON STOCK USD 0.01 1,225 02/15/18 SELL 71132735	83.0783	39	69,366	101,771	32,366
341099CR8	DUKE ENERGY FLORIDA LLC CALLABLE BOND FIXED 3.85% SEMI-ANN. 3.850% 11/15/2042 45,000 10/09/18 SELL 5058	92.0300	0	44,406	41,414	(2,993)
26442UAG9	DUKE ENERGY PROGRESS LLC CALLABLE BOND FIXED 3.7% SEMI-ANN. 3.700% 09/01/2028 25,000 08/22/18 SELL 4217	101.1630	0	24,995	25,291	296
28140H203	EDUCATION REALTY TRUST INC REIT USD 0.01 434 07/13/18 SELL 71133238	41.6861	13	13,414	18,078	4,651
29082AA5	EMBRAER SA CALLABLE NOTES FIXED 5.15% 15/JUN/2022 SEMI-ANN. 5.150% 06/15/2022 390,000 10/02/18 SELL 4837	103.8500	0	402,188	405,015	2,828
29379VBQ5	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES SEMI-ANN. 4.250% 02/15/2048 65,000 08/06/18 SELL 3908	95.6070	0	63,191	62,145	(1,047)
85771PAN2	EQUINOR ASA CALLABLE BOND FIXED 3.7% 01/MAR/2024 SEMI-ANN. 3.700% 03/01/2024 4,100,000 10/05/18 BUY 5028	100.4000	0	4,116,400	4,116,400	0
26884TAS1	ERAC USA FINANCE LLC CALLABLE NOTES FIXED 4.2% SEMI-ANN. 4.200% 11/01/2046 110,000 02/05/18 BUY 620	94.8280	0	104,311	104,311	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
30231GAN2	EXXON MOBIL CORP CALLABLE NOTES FIXED 3.567% SEMI-ANN. 3.567% 03/06/2045 70,000 05/02/18 BUY 2352	92.1360	0	64,495	64,495	0
30231GAW2	EXXON MOBIL CORP CALLABLE NOTES FIXED 4.114% SEMI-ANN. 4.114% 03/01/2046 65,000 05/02/18 SELL 2353	101.0470	0	68,433	65,681	(2,752)
31428XBQ8	FEDEX CORP CALLABLE NOTES FIXED 4.05% 15/FEB/2048 SEMI-ANN. 4.050% 02/15/2048 65,000 08/30/18 SELL 4316	91.2950	0	60,188	59,342	(846)
31428XBB1	FEDEX CORP CALLABLE NOTES FIXED 4.1% 01/FEB/2045 SEMI-ANN. 4.100% 02/01/2045 110,000 07/26/18 BUY 3755	92.0270	0	101,230	101,230	0
31428XBG0	FEDEX CORP CALLABLE NOTES FIXED 4.55% 01/APR/2046 SEMI-ANN. 4.550% 04/01/2046 105,000 07/26/18 SELL 3756	98.6760	0	103,787	103,610	(177)
3128M6WB0	FHLMCGLD MORTPASS 6% 01/OCT/2038 GO PN# G04842 MONTHLY 6.000% 10/01/2038 28,993 09/20/18 SELL 71162565	110.8125	0	31,353	32,128	775
31374CNV4	FNMA MORTPASS 5.5% 01/AUG/2037 ZL PN# 310104 MONTHLY 5.500% 08/01/2037 97,245 09/20/18 SELL 71162723	108.0001	0	107,183	105,025	(2,158)
31418MEC2	FNMA MORTPASS 6.5% 01/AUG/2039 CL PN# AD0130 MONTHLY 6.500% 08/01/2039 10,700 09/20/18 SELL 71162729	112.5002	0	11,680	12,038	358
31416BQA9	FNMA MORTPASS 6.5% 01/OCT/2038 CL PN# 995149 MONTHLY 6.500% 10/01/2038 40,425 09/20/18 SELL 71162728	112.0001	0	44,398	45,276	878
31402CVW9	FNMA MORTPASS 6% 01/MAR/2034 CL PN# 725229 MONTHLY 6.000% 03/01/2034 98,477 09/20/18 SELL 71162725	109.0002	0	108,847	107,340	(1,508)
31418MU34	FNMA MORTPASS 6% 01/SEP/2037 CL PN# AD0601 MONTHLY 6.000% 09/01/2037 61,168 09/20/18 SELL 71162566	110.0000	0	66,759	67,285	526
345370CS7	FORD MOTOR CO CALLABLE NOTES FIXED 5.291% SEMI-ANN. 5.291% 12/08/2046 50,000 05/23/18 SELL 2707	94.3320	0	51,120	47,166	(3,954)

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
36164QNA2	GE CAPITAL INTERNATIONAL FUNDING CO UNLIMITED CO SEMI-ANN. 4.418% 11/15/2035					
	45,000 06/27/18 SELL 3261	96.5330	0	46,082	43,440	(2,642)
	40,000 06/28/18 SELL 3292	96.8340	0	40,962	38,734	(2,228)
	30,000 09/12/18 SELL 4524	96.4680	0	30,721	28,940	(1,781)
	25,000 09/13/18 SELL 4537	96.7550	0	25,601	24,189	(1,412)
36962G4B7	GENERAL ELECTRIC CAPITAL CORP MEDIUM TERM NOTE SEMI-ANN. 6.875% 01/10/2039					
	30,000 02/05/18 BUY 589	133.2720	0	39,982	39,982	0
369604BF9	GENERAL ELECTRIC CO CALLABLE NOTES FIXED 4.125% SEMI-ANN. 4.125% 10/09/2042					
	35,000 08/07/18 BUY 3930	92.1080	0	32,238	32,238	0
370334CG7	GENERAL MILLS INC CALLABLE NOTES FIXED 4.2% SEMI-ANN. 4.200% 04/17/2028					
	80,000 04/03/18 BUY 1864	99.7980	0	79,838	79,838	0
L44385109	GLOBANT SA COMMON STOCK USD 1.2 2 06/21/18 BUY 6700	52.0000	0	104	104	0
38141GWZ3	GOLDMAN SACHS GROUP INC/THE CALLABLE BOND VARIABLE SEMI-ANN. FLOATING 05/01/2029					
	95,000 04/18/18 BUY 2120	100.0000	0	95,000	95,000	0
	15,000 05/16/18 SELL 2609	97.7230	0	14,947	14,658	(289)
38141EC31	GOLDMAN SACHS GROUP INC/THE CALLABLE MEDIUM TERM SEMI-ANN. 4.800% 07/08/2044					
	65,000 05/30/18 BUY 2787	100.9980	0	65,649	65,649	0
38141GWV2	GOLDMAN SACHS GROUP INC/THE CALLABLE NOTES SEMI-ANN. FLOATING 04/23/2029					
	45,000 04/10/18 SELL 1980	98.1000	0	45,099	44,145	(954)
38141GXA7	GOLDMAN SACHS GROUP INC/THE CALLABLE NOTES SEMI-ANN. FLOATING 04/23/2039					
	245,000 04/18/18 BUY 2121	100.0000	0	245,000	245,000	0
38148YAA6	GOLDMAN SACHS GROUP INC/THE CALLABLE NOTES SEMI-ANN. FLOATING 10/31/2038					
	35,000 02/12/18 BUY 870	96.9190	0	33,922	33,922	0
	50,000 03/01/18 BUY 1357	96.0610	0	48,031	48,031	0
	25,000 03/27/18 SELL 1733	96.1350	0	25,055	24,034	(1,021)
	40,000 04/19/18 BUY 2143	93.7320	0	37,493	37,493	0
	45,000 05/15/18 BUY 2586	91.6040	0	41,222	41,222	0
	15,000 08/07/18 SELL 3931	93.6640	0	14,788	14,050	(738)

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
38148LAF3	GOLDMAN SACHS GROUP INC/THE NOTES FIXED 5.15% SEMI-ANN. 5.150% 05/22/2045 30,000 05/16/18 SELL 2624	102.5540	0	34,415	30,766	(3,649)
423452101	HELMERICH & PAYNE INC COMMON STOCK USD 0.1 200 03/09/18 BUY 71132801	67.1033	2	13,422	13,421	0
437076BH4	HOME DEPOT INC/THE CALLABLE NOTES FIXED 4.25% SEMI-ANN. 4.250% 04/01/2046 30,000 09/04/18 BUY 4367	100.8340	0	30,250	30,250	0
404280BT5	HSBC HOLDINGS PLC CALLABLE NOTES VARIABLE SEMI-ANN. FLOATING 06/19/2029 100,000 06/27/18 SELL 3264	100.7800	0	100,398	100,780	382
478375AS7	JOHNSON CONTROLS INTERNATIONAL PLC CALLABLE NOTES SEMI-ANN. 5.125% 09/14/2045 40,000 02/06/18 BUY 693	117.3830	0	46,953	46,953	0
46647PAA4	JPMORGAN CHASE & CO CALLABLE NOTES VARIABLE SEMI-ANN. FLOATING 02/22/2048 210,000 02/01/18 BUY 109	106.0070	0	222,615	222,615	0
46647PAJ5	JPMORGAN CHASE & CO CALLABLE NOTES VARIABLE SEMI-ANN. FLOATING 07/24/2038 465,000 02/01/18 BUY 244	101.3410	0	471,236	471,236	0
46647PAN6	JPMORGAN CHASE & CO CALLABLE NOTES VARIABLE SEMI-ANN. FLOATING 01/23/2049 245,000 02/01/18 BUY 245	99.7000	0	244,265	244,265	0
46625HHV5	JPMORGAN CHASE & CO NOTES FIXED 5.5% 15/OCT/2040 SEMI-ANN. 5.500% 10/15/2040 30,000 02/02/18 BUY 372	123.0810	0	36,924	36,924	0
485170BB9	KANSAS CITY SOUTHERN CALLABLE NOTES FIXED 4.7% SEMI-ANN. 4.700% 05/01/2048 20,000 09/07/18 SELL 4448	99.6610	0	19,535	19,932	398
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD 0.01 13 05/29/18 SELL 71133066 33 05/30/18 SELL 71133091 30 05/31/18 SELL 71133112 26 06/01/18 SELL 71133137	109.9585 110.6642 107.7277 107.8808	0 0 0 0	346 877 798 691	1,429 3,652 3,232 2,805	1,084 2,774 2,434 2,114
48669A108	KEANE GROUP INC COMMON STOCK USD 0.01 410 03/09/18 BUY 71132803	16.9787	8	6,969	6,961	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
50077LAB2	340 03/12/18 BUY 71132811 KRAFT HEINZ FOODS CO CALLABLE NOTES FIXED 4.375% SEMI-ANN. 4.375% 06/01/2046 45,000 03/09/18 SELL 1469	17.0596 90.8630	7 0	5,807 43,082	5,800 40,888	0 (2,193)
50077LAM8	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXED 5.2% SEMI-ANN. 5.200% 07/15/2045 45,000 03/09/18 BUY 1466	101.4310	0	45,644	45,644	0
53223X107	LIFE STORAGE INC REIT USD 0.01 217 05/29/18 SELL 71133067 138 08/15/18 SELL 71133315	91.3668 98.2264	2 1	10,240 6,512	19,827 13,555	9,584 7,042
539830BD0	LOCKHEED MARTIN CORP CALLABLE NOTES FIXED 3.8% SEMI-ANN. 3.800% 03/01/2045 30,000 02/05/18 BUY 588	96.7090	0	29,013	29,013	0
544646XZ0	LOS ANGELES CALIF UNI SCH DIST GO BDS 2009 KRY SEMI-ANN. 5.750% 07/01/2034 180,000 02/02/18 BUY 520	124.3870	0	223,897	223,897	0
548661DN4	LOWE'S COS INC CALLABLE NOTES FIXED 3.7% SEMI-ANN. 3.700% 04/15/2046 40,000 09/13/18 SELL 4539	91.7380	0	36,956	36,695	(261)
565849AE6	MARATHON OIL CORP CALLABLE NOTES FIXED 6.6% SEMI-ANN. 6.600% 10/01/2037 80,000 02/02/18 BUY 381	123.7810	0	99,025	99,025	0
58013MFA7	MCDONALD'S CORP CALLABLE MEDIUM TERM NOTE FIXED SEMI-ANN. 4.875% 12/09/2045 35,000 08/29/18 BUY 4282	105.8920	0	37,062	37,062	0
585055BD7	MEDTRONIC INC CALLABLE NOTES FIXED 4.625% SEMI-ANN. 4.625% 03/15/2044 35,000 02/02/18 BUY 397	113.3210	0	39,662	39,662	0
59023VAA8	MERRILL LYNCH & CO INC CALLABLE NOTES FIXED 7.75% SEMI-ANN. 7.750% 05/14/2038 20,000 08/16/18 BUY 4156	137.1230	0	27,425	27,425	0
59259YBY4	METROPOLITAN TRANSN AUTH N Y REV FOR ISSUES DTD SEMI-ANN. 6.668% 11/15/2039 60,000 02/28/18 BUY 1290 15,000 04/09/18 SELL 1956 130,000 04/26/18 SELL 2255	135.2450 134.9820 132.3020	0 0 0	81,147 20,463 177,342	81,147 20,247 171,993	0 (215) (5,349)

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
594918BT0	MICROSOFT CORP CALLABLE NOTES FIXED 3.7% SEMI-ANN. 3.700% 08/08/2046					
	45,000 07/24/18 SELL 3686	97.8100	0	44,698	44,015	(683)
	40,000 08/02/18 SELL 3884	96.8090	0	39,731	38,724	(1,008)
594918BD5	MICROSOFT CORP CALLABLE NOTES FIXED 3.75% SEMI-ANN. 3.750% 02/12/2045					
	55,000 04/03/18 BUY 1833	99.2090	0	54,565	54,565	0
594918BU7	MICROSOFT CORP CALLABLE NOTES FIXED 3.95% SEMI-ANN. 3.950% 08/08/2056					
	30,000 06/04/18 SELL 2892	98.8670	0	31,152	29,660	(1,492)
594918BZ6	MICROSOFT CORP CALLABLE NOTES FIXED 4.1% SEMI-ANN. 4.100% 02/06/2037					
	55,000 07/24/18 BUY 3687	104.8500	0	57,668	57,668	0
	50,000 08/02/18 BUY 3885	104.0450	0	52,023	52,023	0
594918BL7	MICROSOFT CORP CALLABLE NOTES FIXED 4.45% SEMI-ANN. 4.450% 11/03/2045					
	20,000 06/04/18 BUY 2891	108.7950	0	21,759	21,759	0
61747YDY8	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE FIXED SEMI-ANN. 4.300% 01/27/2045					
	35,000 02/12/18 BUY 869	100.8600	0	35,301	35,301	0
61744YAL2	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE VARIABLE SEMI-ANN. FLOATING 07/22/2038					
	185,000 02/01/18 BUY 115	102.1700	0	189,015	189,015	0
	50,000 03/01/18 SELL 1359	96.7740	0	51,085	48,387	(2,698)
64952WDA8	NEW YORK LIFE GLOBAL FUNDING MEDIUM TERM NOTE SEMI-ANN. 3.250% 08/06/2021					
	265,000 08/01/18 BUY 71162310	99.9150	0	264,775	264,775	0
665772CQ0	NORTHERN STATES POWER CO/MN CALLABLE BOND FIXED SEMI-ANN. 3.600% 09/15/2047					
	120,000 02/06/18 BUY 679	96.7720	0	116,126	116,126	0
666807BP6	NORTHROP GRUMMAN CORP CALLABLE NOTES FIXED 4.03% SEMI-ANN. 4.030% 10/15/2047					
	30,000 06/28/18 SELL 3298	93.7020	0	30,200	28,111	(2,090)
666807BH4	NORTHROP GRUMMAN CORP CALLABLE NOTES FIXED 4.75% SEMI-ANN. 4.750% 06/01/2043					
	50,000 07/03/18 BUY 3359	103.5650	0	51,783	51,783	0
	30,000 07/05/18 BUY 3377	103.5640	0	31,069	31,069	0

IDENTITY OF PARTY INVOLVED			DESCRIPTION OF ASSET		PURCHASE PRICE		BASED ON MARKET VALUE OF		EXPENSES		COST		339,848,350		5% VALUE OF		16,992,417	
					SELLING PRICE								OF ASSET		CURRENT VALUE		NET GAIN	
																	OR (LOSS)	
67021CAM9	30,000	07/11/18 SELL	3457		105.0230		0				31,069		31,507				438	
NSTAR ELECTRIC CO CALLABLE BOND FIXED 3.2% SEMI-ANN. 3.200% 05/15/2027																		
68268EAB9	100,000	02/01/18 BUY	117		99.5590		0				99,559		99,559				0	
ONEMAIN FINANCIAL ISSUANCE TRUST 2015-1 2015-1A B MONTHLY 3.850% 03/18/2026																		
68389XBP9	350,000	09/20/18 SELL	71162572		100.5352		0				349,917		351,873				1,956	
ORACLE CORP CALLABLE NOTES FIXED 3.8% 15/NOV/2037 SEMI-ANN. 3.800% 11/15/2037																		
68389XBE4	350,000	02/01/18 BUY	56		102.5900		0				359,065		359,065				0	
68389XBQ7	70,000	03/22/18 SELL	1707		96.5270		0				71,426		67,569				(3,857)	
ORACLE CORP CALLABLE NOTES FIXED 3.9% 15/MAY/2035 SEMI-ANN. 3.900% 05/15/2035																		
68389XBQ7	75,000	03/22/18 BUY	1706		98.3010		0				73,726		73,726				0	
ORACLE CORP CALLABLE NOTES FIXED 4% 15/NOV/2047 SEMI-ANN. 4.000% 11/15/2047																		
694308HV2	45,000	06/25/18 BUY	3221		93.8280		0				42,223		42,223				0	
695263103	45,000	06/25/18 BUY	3222		93.6240		0				42,131		42,131				0	
695263103	90,000	07/18/18 SELL	3589		97.5810		0				84,353		87,823				3,470	
PACIFIC GAS & ELECTRIC CO CALLABLE NOTES FIXED SEMI-ANN. 3.300% 12/01/2027																		
695263103	115,000	02/02/18 BUY	346		95.5100		0				109,837		109,837				0	
PACWEST BANCORP COMMON STOCK USD 0																		
71644EAG7	44	05/29/18 SELL	71133072		53.2818		0				1,329		2,344				1,015	
71654QCJ9	40	07/13/18 SELL	71133203		49.4355		0				1,208		1,977				769	
71654QCC4	27	07/16/18 SELL	71133223		49.3689		0				816		1,333				517	
PETRO-CANADA CALLABLE NOTES FIXED 5.95% SEMI-ANN. 5.950% 05/15/2035																		
71654QCJ9	65,000	03/07/18 BUY	1446		119.6080		0				77,745		77,745				0	
PETROLEOS MEXICANOS CALLABLE BOND FIXED 6.35% SEMI-ANN. 6.350% 02/12/2048																		
71654QCC4	65,000	09/06/18 BUY	4428		88.0000		0				57,200		57,200				0	
PETROLEOS MEXICANOS CALLABLE MEDIUM TERM NOTE SEMI-ANN. 6.750% 09/21/2047																		
71654QCC4	55,000	05/23/18 SELL	2711		95.6500		0				55,984		52,608				(3,376)	
71654QCC4	65,000	09/06/18 SELL	4427		92.1000		0				63,527		59,865				(3,662)	

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
717081EJ8	PFIZER INC CALLABLE NOTES FIXED 4.1% 15/SEP/2038 SEMI-ANN. 4.100% 09/15/2038 35,000 09/07/18 BUY 4467 99.9440		0	34,980	34,980	0
717081ED1	PFIZER INC CALLABLE NOTES FIXED 4.125% 15/DEC/2046 SEMI-ANN. 4.125% 12/15/2046 35,000 09/07/18 SELL 4466 99.1700		0	36,051	34,710	(1,341)
717081EK5	PFIZER INC CALLABLE NOTES FIXED 4.2% 15/SEP/2048 SEMI-ANN. 4.200% 09/15/2048 35,000 09/07/18 BUY 4468 99.9140 30,000 09/07/18 SELL 4469 100.0150		0 0	34,970 29,955	34,970 30,005	0 49
737010108	PORTOLA PHARMACEUTICALS INC COMMON STOCK USD 0.001 57 06/14/18 BUY 6672 41.1039		2	2,345	2,343	0
74347M108	PROPETRO HOLDING CORP COMMON STOCK USD 400 03/02/18 BUY 71132786 16.5495		3	6,623	6,620	0
744320AZ5	PRUDENTIAL FINANCIAL INC CALLABLE NOTES FIXED SEMI-ANN. 3.935% 12/07/2049 30,000 02/09/18 BUY 842 94.6450		0	28,394	28,394	0
747525AR4	QUALCOMM INC CALLABLE NOTES FIXED 2.6% 30/JAN/2023 SEMI-ANN. 2.600% 01/30/2023 1,000,000 10/30/18 BUY 5204 96.0000		0	960,000	960,000	0
195325CU7	REPUBLIC OF COLOMBIA CALLABLE BOND FIXED 5% SEMI-ANN. 5.000% 06/15/2045 80,000 05/18/18 BUY 2660 95.6500		0	76,520	76,520	0
698299BH6	REPUBLIC OF PANAMA CALLABLE BOND FIXED 4.5% SEMI-ANN. 4.500% 04/16/2050 65,000 05/31/18 SELL 2818 97.4500		0	65,146	63,343	(1,804)
G7665A101	ROWAN COS PLC COMMON STOCK USD 0.125 465 07/13/18 BUY 71133196 16.2626 593 07/16/18 BUY 71133217 15.8241		3 4	7,566 9,388	7,562 9,384	0 0
822582BF8	SHELL INTERNATIONAL FINANCE BV CALLABLE NOTES SEMI-ANN. 4.375% 05/11/2045 1,000,000 10/03/18 BUY 4889 102.8650		0	1,028,650	1,028,650	0
83418M103	SOLARIS OILFIELD INFRASTRUCTURE INC COMMON STOCK USD 0.01 70 05/24/18 BUY 6608 16.6736 86 05/25/18 BUY 6623 16.1948		3 3	1,170 1,396	1,167 1,393	0 0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
845437BR2	SOUTHWESTERN ELECTRIC POWER CO CALLABLE NOTES SEMI-ANN. 4.100% 09/15/2028 55,000 09/17/18 BUY 4655	99.9180	0	54,955	54,955	0
867224AB3	SUNCOR ENERGY INC CALLABLE NOTES FIXED 4% SEMI-ANN. 4.000% 11/15/2047 55,000 03/07/18 SELL 1447	95.9480	0	54,346	52,771	(1,574)
87165BAM5	SYNCHRONY FINANCIAL CALLABLE NOTES FIXED 3.95% SEMI-ANN. 3.950% 12/01/2027 25,000 07/26/18 SELL 3762	89.4910	0	22,710	22,373	(337)
871829BH9	SYS CO CORP CALLABLE NOTES FIXED 4.45% 15/MAR/2048 SEMI-ANN. 4.450% 03/15/2048 65,000 03/08/18 BUY 1459	99.3780	0	64,596	64,596	0
87612EBF2	TARGET CORP CALLABLE NOTES FIXED 3.625% SEMI-ANN. 3.625% 04/15/2046 35,000 02/28/18 SELL 1260	91.0070	0	33,762	31,852	(1,910)
87612EBG0	TARGET CORP CALLABLE NOTES FIXED 3.9% 15/NOV/2047 SEMI-ANN. 3.900% 11/15/2047 40,000 08/24/18 BUY 4252	96.8400	0	38,736	38,736	0
878091BF3	TEACHERS INSURANCE & ANNUITY ASSOCIATION OF SEMI-ANN. 4.270% 05/15/2047 150,000 02/01/18 BUY 135	104.3930	0	156,590	156,590	0
87938WAV5	TELEFONICA EMISIONES SA CALLABLE NOTES FIXED SEMI-ANN. 4.665% 03/06/2038 150,000 02/27/18 BUY 1239	100.0000	0	150,000	150,000	0
880779103	TEREX CORP COMMON STOCK USD 0.01 390 08/02/18 BUY 71133302	40.8680	3	15,941	15,939	0
89352HAW9	TRANSCANADA PIPELINES LTD CALLABLE NOTES FIXED SEMI-ANN. 4.250% 05/15/2028 130,000 06/01/18 BUY 2878	99.9320	0	129,912	129,912	0
89352HAY5	TRANSCANADA PIPELINES LTD CALLABLE NOTES FIXED SEMI-ANN. 4.875% 05/15/2048 65,000 06/01/18 SELL 2879	101.7110	0	64,452	66,112	1,660
907818EY0	UNION PACIFIC CORP CALLABLE NOTES FIXED 3.95% SEMI-ANN. 3.950% 09/10/2028 110,000 07/20/18 BUY 3646	101.1450	0	111,260	111,260	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
907818EV6	UNION PACIFIC CORP CALLABLE NOTES FIXED 4.375% SEMI-ANN. 4.375% 09/10/2038					
	60,000 06/13/18 BUY 3030	100.9330	0	60,560	60,560	0
	70,000 06/15/18 BUY 3065	101.6260	0	71,138	71,138	0
907818EW4	UNION PACIFIC CORP CALLABLE NOTES FIXED 4.5% SEMI-ANN. 4.500% 09/10/2048					
	55,000 06/15/18 SELL 3066	102.1150	0	54,995	56,163	1,168
	50,000 07/13/18 SELL 3530	104.5330	0	49,996	52,267	2,271
	70,000 08/14/18 SELL 4030	103.1180	0	70,876	72,183	1,306
91086QBF4	UNITED MEXICAN STATES CALLABLE BOND FIXED 4.6% SEMI-ANN. 4.600% 01/23/2046					
	110,000 05/16/18 SELL 2607	90.4000	0	105,913	99,440	(6,473)
91086QAV0	UNITED MEXICAN STATES CALLABLE MEDIUM TERM NOTE SEMI-ANN. 6.050% 01/11/2040					
	30,000 05/16/18 SELL 2613	108.5000	0	32,835	32,550	(285)
91086QBB3	UNITED MEXICAN STATES CALLABLE MEDIUM TERM NOTE SEMI-ANN. 4.750% 03/08/2044					
	96,000 06/21/18 SELL 3181	93.0000	0	94,853	89,280	(5,573)
912796NQ8	UNITED STATES OF AMERICA BILL ZERO CPN 16/AUG/2018 0.000% 08/16/2018					
	855,000 07/31/18 SELL 3833	99.9277	0	854,277	854,382	105
912796NT2	UNITED STATES OF AMERICA BILL ZERO CPN 22/FEB/2018 0.000% 02/22/2018					
	2,000,000 02/01/18 SELL 114	99.9448	0	1,998,680	1,998,895	215
	2,000,000 02/08/18 SELL 826	99.9682	0	1,999,028	1,999,364	336
912810RT7	UNITED STATES OF AMERICA BOND FIXED 2.25% SEMI-ANN. 2.250% 08/15/2046					
	2,565,000 10/03/18 SELL 4916	81.2695	0	2,111,611	2,084,563	(27,047)
912810RK6	UNITED STATES OF AMERICA BOND FIXED 2.5% SEMI-ANN. 2.500% 02/15/2045					
	2,325,000 01/31/18 BUY 20	91.7930	0	2,134,187	2,134,187	0
	3,185,000 10/03/18 SELL 4910	86.2891	0	2,850,123	2,748,307	(101,817)
912810RQ3	UNITED STATES OF AMERICA BOND FIXED 2.5% SEMI-ANN. 2.500% 02/15/2046					
	2,135,000 01/31/18 BUY 24	91.4922	0	1,953,358	1,953,358	0
	75,000 03/15/18 BUY 1618	89.4613	0	67,096	67,096	0

J.P.Morgan

IDENTITY OF PARTY INVOLVED				BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417	
DESCRIPTION OF ASSET				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN	
				SELLING PRICE				OR (LOSS)	
	95,000	02/26/18	SELL	1176	92.3125	0	88,191	87,697	(495)
	35,000	02/26/18	BUY	1179	92.3399	0	32,319	32,319	0
	55,000	02/27/18	SELL	1197	91.6563	0	50,978	50,411	(567)
	105,000	02/27/18	SELL	1254	92.0430	0	96,638	96,645	7
	35,000	02/28/18	BUY	1261	92.3750	0	32,331	32,331	0
	30,000	02/28/18	BUY	1263	92.3750	0	27,713	27,713	0
	25,000	02/28/18	BUY	1268	92.3750	0	23,094	23,094	0
	25,000	02/28/18	SELL	1271	92.2578	0	23,022	23,064	42
	55,000	02/28/18	SELL	1284	92.4063	0	50,662	50,823	162
	40,000	02/28/18	SELL	1289	92.4219	0	36,845	36,969	124
	60,000	03/08/18	SELL	1464	92.5352	0	55,469	55,521	52
	15,000	03/27/18	BUY	1737	93.9765	0	14,096	14,096	0
	35,000	04/03/18	SELL	1824	94.7500	0	32,909	33,163	253
	50,000	04/03/18	SELL	1834	94.9531	0	47,013	47,477	464
	40,000	04/05/18	BUY	1937	93.7735	0	37,509	37,509	0
	15,000	04/09/18	BUY	1969	94.6875	0	14,203	14,203	0
	40,000	04/09/18	BUY	1970	94.3867	0	37,755	37,755	0
	175,000	04/18/18	SELL	2135	93.9570	0	165,377	164,425	(953)
	25,000	04/19/18	SELL	2157	92.8320	0	23,456	23,208	(248)
	490,000	04/23/18	BUY	2188	92.3242	0	452,389	452,389	0
	25,000	04/26/18	SELL	2259	91.7578	0	23,038	22,939	(99)
	110,000	04/26/18	BUY	2260	91.8125	0	100,994	100,994	0
	20,000	04/30/18	SELL	2300	93.2969	0	18,458	18,659	202
	405,000	06/15/18	SELL	3112	94.4258	0	377,652	382,424	4,773
912810RB6	UNITED STATES OF AMERICA BOND FIXED 2.875% SEMI-ANN. 2.875% 05/15/2043								
	2,770,000	10/03/18	SELL	4906	93.2578	0	2,697,619	2,583,241	(114,378)
912810RN0	UNITED STATES OF AMERICA BOND FIXED 2.875% SEMI-ANN. 2.875% 08/15/2045								
	1,295,000	01/31/18	BUY	22	98.7500	0	1,278,813	1,278,813	0
	2,705,000	10/03/18	SELL	4912	92.8008	0	2,624,057	2,510,261	(113,796)
912810RU4	UNITED STATES OF AMERICA BOND FIXED 2.875% SEMI-ANN. 2.875% 11/15/2046								
	1,560,000	01/31/18	BUY	25	98.6016	0	1,538,184	1,538,184	0
912810QZ4	UNITED STATES OF AMERICA BOND FIXED 3.125% SEMI-ANN. 3.125% 02/15/2043								
	1,595,000	01/31/18	BUY	12	103.6563	0	1,653,317	1,653,317	0
	2,000,000	10/03/18	SELL	4905	97.4961	0	2,032,359	1,949,922	(82,437)
912810RH3	UNITED STATES OF AMERICA BOND FIXED 3.125% SEMI-ANN. 3.125% 08/15/2044								
	1,445,000	01/31/18	BUY	18	103.5508	0	1,496,309	1,496,309	0

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET		BASED ON MARKET VALUE OF	339,848,350	5% VALUE OF	16,992,417
				PURCHASE PRICE	COST OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE			OR (LOSS)
912810SC3	UNITED STATES OF AMERICA BOND FIXED 3.125% SEMI-ANN. 3.125% 05/15/2048						
	60,000 08/14/18 BUY	4029	101.6367	0	60,982	60,982	0
	60,000 08/14/18 SELL	4031	101.6367	0	60,974	60,982	8
	20,000 08/14/18 BUY	4050	101.1680	0	20,234	20,234	0
	40,000 08/14/18 SELL	4053	101.1836	0	40,620	40,473	(147)
	25,000 08/17/18 SELL	4166	102.2500	0	25,409	25,563	153
	35,000 08/24/18 SELL	4255	103.1289	0	35,870	36,095	225
	30,000 08/29/18 SELL	4292	102.1602	0	30,695	30,648	(47)
	50,000 08/30/18 BUY	4320	102.2031	0	51,102	51,102	0
	25,000 09/04/18 SELL	4377	101.2891	0	25,575	25,322	(252)
	25,000 09/06/18 BUY	4409	101.1953	0	25,299	25,299	0
	15,000 09/07/18 BUY	4447	100.6601	0	15,099	15,099	0
	20,000 09/12/18 BUY	4531	100.4805	0	20,096	20,096	0
	15,000 09/13/18 BUY	4538	100.7773	0	15,117	15,117	0
	30,000 09/13/18 BUY	4561	100.5039	0	30,151	30,151	0
	115,000 09/14/18 BUY	4627	99.9570	0	114,951	114,951	0
	20,000 09/14/18 BUY	4630	99.7969	0	19,959	19,959	0
	140,000 09/17/18 BUY	4665	99.9219	0	139,891	139,891	0
	15,000 10/02/18 BUY	4851	98.2813	0	14,742	14,742	0
	880,000 10/03/18 SELL	4917	97.1719	0	866,437	855,113	(11,324)
	35,000 10/09/18 BUY	5063	95.5313	0	33,436	33,436	0
	355,000 10/30/18 SELL	5213	95.7969	0	343,477	340,079	(3,398)
912810RG5	UNITED STATES OF AMERICA BOND FIXED 3.375% SEMI-ANN. 3.375% 05/15/2044						
	1,680,000 01/31/18 BUY	17	108.1445	0	1,816,828	1,816,828	0
	85,000 04/02/18 BUY	1813	107.5859	0	91,448	91,448	0
912810RC4	UNITED STATES OF AMERICA BOND FIXED 3.625% SEMI-ANN. 3.625% 08/15/2043						
	3,170,000 01/31/18 BUY	14	112.5977	0	3,569,346	3,569,346	0
912810RE0	UNITED STATES OF AMERICA BOND FIXED 3.625% SEMI-ANN. 3.625% 02/15/2044						
	3,140,000 01/31/18 BUY	16	112.6875	0	3,538,388	3,538,388	0
	635,000 03/02/18 BUY	1382	109.0999	0	692,784	692,784	0
912810QS0	UNITED STATES OF AMERICA BOND FIXED 3.75% SEMI-ANN. 3.750% 08/15/2041						
	790,000 10/03/18 SELL	4902	107.1484	0	888,403	846,473	(41,930)
912810RD2	UNITED STATES OF AMERICA BOND FIXED 3.75% SEMI-ANN. 3.750% 11/15/2043						
	390,000 05/31/18 BUY	2822	113.6367	0	443,183	443,183	0
	1,990,000 10/03/18 SELL	4908	108.0547	0	2,250,031	2,150,288	(99,743)

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET		BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417
				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE				OR (LOSS)
912810QK7	UNITED STATES OF AMERICA BOND FIXED 3.875% SEMI-ANN. 3.875% 08/15/2040							
	675,000 02/02/18 BUY	71161190		113.7461	0	767,786	767,786	0
	275,000 05/29/18 BUY	71161915		114.0781	0	313,715	313,715	0
	6,060,000 10/03/18 SELL	4898		109.0781	0	6,716,662	6,610,134	(106,527)
912810SA7	UNITED STATES OF AMERICA BOND FIXED 3% 15/FEB/2048 SEMI-ANN. 3.000% 02/15/2048							
	345,000 02/12/18 BUY	873		97.2422	0	335,486	335,486	0
	625,000 03/02/18 SELL	1389		97.5938	0	609,442	609,961	519
	470,000 04/23/18 SELL	2189		97.1445	0	470,011	456,579	(13,432)
	65,000 05/14/18 BUY	2512		97.6758	0	63,489	63,489	0
	30,000 05/15/18 SELL	2603		96.2031	0	29,226	28,861	(365)
	25,000 05/16/18 BUY	2631		96.0391	0	24,010	24,010	0
	35,000 05/17/18 SELL	2648		95.4023	0	33,942	33,391	(551)
	30,000 05/21/18 BUY	2673		95.9727	0	28,792	28,792	0
	20,000 05/22/18 SELL	2694		95.8711	0	19,351	19,174	(177)
	35,000 05/23/18 BUY	2717		96.6445	0	33,826	33,826	0
	20,000 05/24/18 SELL	2724		97.7071	0	19,329	19,541	212
	50,000 05/30/18 SELL	2804		99.3789	0	48,807	49,689	883
	55,000 06/01/18 BUY	2883		99.1016	0	54,506	54,506	0
	10,000 06/04/18 BUY	2902		99.0547	0	9,905	9,905	0
	25,000 06/05/18 BUY	2925		98.6562	0	24,664	24,664	0
	35,000 06/14/18 SELL	3052		99.0000	0	34,417	34,650	233
	15,000 06/19/18 SELL	3144		99.6758	0	14,885	14,951	66
	295,000 06/20/18 BUY	3166		98.6484	0	291,013	291,013	0
	35,000 06/21/18 BUY	3190		99.1367	0	34,698	34,698	0
	55,000 06/22/18 BUY	3211		98.6055	0	54,233	54,233	0
	35,000 06/25/18 SELL	3229		99.5078	0	34,657	34,828	170
	25,000 06/27/18 BUY	3282		100.5508	0	25,138	25,138	0
	25,000 06/28/18 BUY	3309		100.4688	0	25,117	25,117	0
	25,000 06/28/18 BUY	3313		100.4922	0	25,123	25,123	0
	40,000 07/03/18 SELL	3358		100.5938	0	40,089	40,238	148
	25,000 07/05/18 SELL	3381		100.5898	0	25,071	25,147	77
	25,000 07/11/18 BUY	3460		100.8867	0	25,222	25,222	0
	15,000 07/13/18 BUY	3519		101.1758	0	15,176	15,176	0
	45,000 07/13/18 BUY	3536		101.3984	0	45,629	45,629	0
	225,000 07/16/18 SELL	3556		100.8047	0	226,795	226,811	15
	75,000 07/18/18 BUY	3590		100.5234	0	75,393	75,393	0
	55,000 08/06/18 BUY	3917		98.2422	0	54,033	54,033	0
	10,000 08/07/18 BUY	3939		97.6406	0	9,764	9,764	0
	25,000 08/07/18 SELL	3942		97.6484	0	24,771	24,412	(359)
	120,000 09/14/18 SELL	4625		97.5078	0	119,176	117,009	(2,167)
	145,000 09/17/18 SELL	4664		97.4688	0	144,005	141,330	(2,675)

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
912810RM2	UNITED STATES OF AMERICA BOND FIXED 3% 15/MAY/2045 SEMI-ANN. 3.000% 05/15/2045					
	355,000 01/31/18 BUY 21	101.1875	0	359,216	359,216	0
	240,000 02/15/18 BUY 989	97.6992	0	234,478	234,478	0
	425,000 10/03/18 SELL 4911	95.1055	0	419,957	404,198	(15,759)
912810RJ9	UNITED STATES OF AMERICA BOND FIXED 3% 15/NOV/2044 SEMI-ANN. 3.000% 11/15/2044					
	2,235,000 10/03/18 SELL 4909	95.1523	0	2,234,669	2,126,655	(108,015)
912810RP5	UNITED STATES OF AMERICA BOND FIXED 3% 15/NOV/2045 SEMI-ANN. 3.000% 11/15/2045					
	2,510,000 01/31/18 BUY 23	101.1719	0	2,539,414	2,539,414	0
	70,000 03/15/18 SELL 1617	98.9453	0	70,579	69,262	(1,317)
	940,000 10/03/18 SELL 4913	95.0508	0	946,203	893,477	(52,726)
912810QL5	UNITED STATES OF AMERICA BOND FIXED 4.25% SEMI-ANN. 4.250% 11/15/2040					
	1,030,000 01/31/18 BUY 10	122.6484	0	1,263,279	1,263,279	0
	150,000 03/28/18 BUY 1743	121.5878	0	182,382	182,382	0
912810PW2	UNITED STATES OF AMERICA BOND FIXED 4.375% SEMI-ANN. 4.375% 02/15/2038					
	310,000 01/31/18 BUY 5	123.3477	0	382,378	382,378	0
912810QH4	UNITED STATES OF AMERICA BOND FIXED 4.375% SEMI-ANN. 4.375% 05/15/2040					
	240,000 02/15/18 SELL 987	121.0039	0	298,828	290,409	(8,419)
	1,820,000 10/03/18 SELL 4897	116.8047	0	2,189,894	2,125,845	(64,049)
912810QQ4	UNITED STATES OF AMERICA BOND FIXED 4.375% SEMI-ANN. 4.375% 05/15/2041					
	160,000 01/31/18 BUY 11	125.0508	0	200,081	200,081	0
912810FT0	UNITED STATES OF AMERICA BOND FIXED 4.5% SEMI-ANN. 4.500% 02/15/2036					
	780,000 01/31/18 BUY 4	124.1641	0	968,480	968,480	0
	850,000 02/02/18 BUY 542	122.1563	0	1,038,328	1,038,328	0
912810QC5	UNITED STATES OF AMERICA BOND FIXED 4.5% SEMI-ANN. 4.500% 08/15/2039					
	90,000 04/02/18 BUY 1807	125.8711	0	113,284	113,284	0
912810QE1	UNITED STATES OF AMERICA BOND FIXED 4.625% SEMI-ANN. 4.625% 02/15/2040					
	1,650,000 01/31/18 BUY 7	128.5078	0	2,120,379	2,120,379	0
	105,000 03/09/18 SELL 1484	124.6328	0	134,933	130,864	(4,069)

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
	150,000 03/28/18 SELL 1742	127.4844	0	192,762	191,227	(1,535)
	920,000 10/03/18 SELL 4896	120.5898	0	1,182,272	1,109,427	(72,845)
912810QN1	UNITED STATES OF AMERICA BOND FIXED 4.75% SEMI-ANN. 4.750% 02/15/2041					
	100,000 03/09/18 BUY 1485	127.0736	0	127,074	127,074	0
912828T34	UNITED STATES OF AMERICA NOTES FIXED 1.125% SEMI-ANN. 1.125% 09/30/2021					
	8,900,000 10/04/18 SELL 4986	94.7617	0	8,445,752	8,433,793	(11,959)
9128282A7	UNITED STATES OF AMERICA NOTES FIXED 1.5% SEMI-ANN. 1.500% 08/15/2026					
	12,450,000 10/03/18 SELL 4926	88.8438	0	11,095,067	11,061,047	(34,020)
912828T91	UNITED STATES OF AMERICA NOTES FIXED 1.625% SEMI-ANN. 1.625% 10/31/2023					
	1,500,000 01/22/18 BUY 71161114	95.2738	0	1,429,108	1,429,108	0
	7,000,000 04/02/18 BUY 71161589	94.8008	0	6,636,055	6,636,055	0
	2,000,000 05/03/18 SELL 71161782	94.0156	0	1,932,384	1,880,313	(52,072)
	15,400,000 10/16/18 SELL 5124	93.5000	0	14,421,330	14,399,000	(22,330)
912828XM7	UNITED STATES OF AMERICA NOTES FIXED 1.625% SEMI-ANN. 1.625% 07/31/2020					
	600,000 03/15/18 SELL 71161465	98.3242	0	602,418	589,945	(12,473)
9128283D0	UNITED STATES OF AMERICA NOTES FIXED 2.25% SEMI-ANN. 2.250% 10/31/2024					
	9,675,000 06/08/18 BUY 71161980	96.4375	0	9,330,328	9,330,328	0
	9,675,000 10/16/18 SELL 5125	95.5195	0	9,264,587	9,241,515	(23,072)
9128283F5	UNITED STATES OF AMERICA NOTES FIXED 2.25% SEMI-ANN. 2.250% 11/15/2027					
	160,000 02/01/18 SELL 82	95.8438	0	153,594	153,350	(244)
	85,000 02/01/18 SELL 86	95.8438	0	81,597	81,467	(129)
	95,000 02/01/18 SELL 148	95.9219	0	91,196	91,126	(71)
	110,000 02/02/18 SELL 365	95.0313	0	105,596	104,534	(1,061)
	95,000 02/05/18 SELL 595	94.9844	0	91,196	90,235	(961)
	120,000 02/06/18 SELL 705	95.6563	0	115,195	114,788	(408)
	500,000 04/02/18 BUY 71161591	95.6211	0	478,105	478,105	0
	3,250,000 10/03/18 SELL 4927	93.0586	0	3,035,955	3,024,404	(11,551)
9128283W8	UNITED STATES OF AMERICA NOTES FIXED 2.75% SEMI-ANN. 2.750% 02/15/2028					
	75,000 04/03/18 SELL 1898	99.7773	0	74,567	74,833	266
	90,000 04/18/18 SELL 2137	98.9414	0	89,437	89,047	(390)

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET		BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417
				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE				OR (LOSS)
9128284N7	UNITED STATES OF AMERICA NOTES FIXED 2.875%							
	SEMI-ANN. 2.875% 05/15/2028							
	15,000 05/16/18 BUY	2635	98.2578	0	14,739	14,739	0	
	50,000 05/24/18 BUY	2727	99.2109	0	49,605	49,605	0	
	120,000 06/01/18 SELL	2887	99.8047	0	119,250	119,766	516	
	95,000 06/27/18 BUY	3286	100.2109	0	95,200	95,200	0	
	45,000 06/29/18 BUY	3340	100.2266	0	45,102	45,102	0	
	40,000 06/29/18 BUY	3341	100.2266	0	40,091	40,091	0	
	105,000 07/20/18 SELL	3652	100.0547	0	104,970	105,057	88	
	20,000 07/26/18 BUY	3770	99.1407	0	19,828	19,828	0	
	5,000,000 10/01/18 SELL	4817	98.2383	0	4,913,867	4,911,914	(1,953)	
9128284V9	UNITED STATES OF AMERICA NOTES FIXED 2.875%							
	SEMI-ANN. 2.875% 08/15/2028							
	45,000 08/14/18 SELL	4058	99.7930	0	44,962	44,907	(55)	
	40,000 08/14/18 SELL	4060	99.7774	0	39,966	39,911	(55)	
	25,000 08/22/18 BUY	4228	100.4922	0	25,123	25,123	0	
	55,000 09/17/18 SELL	4674	98.8516	0	54,930	54,368	(562)	
	4,890,000 10/01/18 BUY	4818	98.2070	0	4,802,324	4,802,324	0	
	2,330,000 10/03/18 SELL	4945	97.5781	0	2,274,783	2,273,570	(1,213)	
9128285D8	UNITED STATES OF AMERICA NOTES FIXED 2.875%							
	SEMI-ANN. 2.875% 09/30/2023							
	250,000 10/02/18 BUY	4862	99.6406	0	249,102	249,102	0	
	3,120,000 10/03/18 SELL	4954	99.3164	0	3,098,244	3,098,672	428	
	2,555,000 10/04/18 SELL	5006	99.2031	0	2,537,184	2,534,640	(2,544)	
	4,380,000 10/05/18 SELL	5048	99.1172	0	4,349,458	4,341,333	(8,125)	
9128285K2	UNITED STATES OF AMERICA NOTES FIXED 2.875%							
	SEMI-ANN. 2.875% 10/31/2023							
	7,900,000 10/29/18 BUY	5187	99.7109	0	7,877,164	7,877,164	0	
	840,000 10/30/18 SELL	5232	99.7344	0	837,557	837,769	211	
913017CA5	UNITED TECHNOLOGIES CORP CALLABLE BOND FIXED 4.15%							
	SEMI-ANN. 4.150% 05/15/2045							
	75,000 02/02/18 BUY	435	102.2970	0	76,723	76,723	0	
913017CX5	UNITED TECHNOLOGIES CORP CALLABLE NOTES FIXED							
	SEMI-ANN. 4.625% 11/16/2048							
	30,000 09/06/18 SELL	4410	101.3330	0	30,111	30,400	289	
92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD 0.01							
	450 05/29/18 SELL 71133076	22.7750		9	8,520	10,249	1,720	
	613 05/30/18 SELL 71133099	22.7573		12	11,606	13,950	2,332	
	340 05/31/18 SELL 71133120	22.7526		7	6,437	7,736	1,292	
	273 06/01/18 SELL 71133145	22.7459		6	5,169	6,210	1,035	

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
92343VBG8	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED SEMI-ANN. 3.850% 11/01/2042					
	50,000 02/02/18 BUY 438	89.7340	0	44,867	44,867	0
	50,000 06/21/18 SELL 3193	82.7490	0	44,867	41,375	(3,493)
92343VCK8	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED SEMI-ANN. 4.862% 08/21/2046					
	65,000 07/26/18 BUY 3771	100.4250	0	65,276	65,276	0
92343VCM4	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED SEMI-ANN. 5.012% 08/21/2054					
	60,000 07/26/18 SELL 3772	99.7980	0	61,662	59,879	(1,783)
92343VCZ5	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED SEMI-ANN. 4.672% 03/15/2055					
	30,000 02/28/18 SELL 1265	92.9680	0	29,747	27,890	(1,857)
92553PAU6	VIACOM INC CALLABLE BOND FIXED 5.85% 01/SEP/2043 SEMI-ANN. 5.850% 09/01/2043					
	45,000 02/28/18 SELL 1272	108.7400	0	50,430	48,933	(1,497)
	20,000 10/02/18 SELL 4864	106.1840	0	21,252	21,237	(15)
92826CAF9	VISA INC CALLABLE NOTES FIXED 4.3% 14/DEC/2045 USD SEMI-ANN. 4.300% 12/14/2045					
	35,000 02/26/18 SELL 1188	106.5200	0	38,798	37,282	(1,516)
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD 0.01 30 07/13/18 SELL 71133207	64.2703	0	771	1,928	1,157
	23 07/16/18 SELL 71133226	64.7630	0	591	1,490	898
94974BGU8	WELLS FARGO & CO MEDIUM TERM NOTE FIXED 4.75% SEMI-ANN. 4.750% 12/07/2046					
	45,000 04/09/18 SELL 1974	103.0330	0	45,839	46,365	526
94974BFP0	WELLS FARGO & CO MEDIUM TERM NOTE FIXED 5.375% SEMI-ANN. 5.375% 11/02/2043					
	35,000 05/21/18 SELL 2682	106.5440	0	41,622	37,290	(4,332)
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK USD 0 125 03/02/18 SELL 71132790	84.5234	1	5,282	10,565	5,282
	28 05/29/18 SELL 71133078	92.0811	1	1,183	2,578	1,394
	41 05/30/18 SELL 71133101	93.1634	1	1,732	3,820	2,086
	19 05/31/18 SELL 71133122	92.4253	1	803	1,756	953
	15 06/01/18 SELL 71133146	93.4487	0	634	1,402	767
	20 07/13/18 SELL 71133208	86.8795	0	845	1,738	892
	19 07/16/18 SELL 71133227	87.8558	0	803	1,669	866
	38 08/15/18 SELL 71133319	89.2216	0	1,606	3,390	1,784

IDENTITY OF PARTY INVOLVED		BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417
DESCRIPTION OF ASSET		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
-----		SELLING PRICE	-----	-----	-----	OR (LOSS)
280,936,565	BROKER TOTAL		194	278,490,171	276,978,880	(1,511,337)

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
9128284U1	UNITED STATES OF AMERICA NOTES FIXED 2.625% SEMI-ANN. 2.625% 06/30/2023					
	37,000,000 09/19/18 BUY 4693	98.5273	0	36,455,117	36,455,117	0
007589AB0	ADVOCATE HEALTH & HOSPITALS CORP CALLABLE BOND SEMI-ANN. 4.272% 08/15/2048					
	40,000 08/07/18 BUY 3949	100.0000	0	40,000	40,000	0
010392FM5	ALABAMA POWER CO CALLABLE NOTES FIXED 3.75% SEMI-ANN. 3.750% 03/01/2045					
	15,000 02/06/18 BUY 672	98.6240	0	14,794	14,794	0
00507UAH4	ALLERGAN FUNDING SCS CALLABLE NOTES FIXED 4.85% SEMI-ANN. 4.850% 06/15/2044					
	65,000 04/17/18 SELL 2096	99.3920	0	69,592	64,605	(4,987)
	60,000 06/19/18 SELL 3130	97.6460	0	64,239	58,588	(5,651)
020002BC4	ALLSTATE CORP/THE CALLABLE NOTES FIXED 4.2% SEMI-ANN. 4.200% 12/15/2046					
	50,000 09/12/18 BUY 4521	97.6160	0	48,808	48,808	0
02209SAM5	ALTRIA GROUP INC NOTES FIXED 4.25% 09/AUG/2042 USD SEMI-ANN. 4.250% 08/09/2042					
	55,000 05/09/18 BUY 2421	93.2770	0	51,302	51,302	0
02209SAQ6	ALTRIA GROUP INC NOTES FIXED 4.5% 02/MAY/2043 USD SEMI-ANN. 4.500% 05/02/2043					
	55,000 05/09/18 SELL 2422	96.6770	0	57,090	53,172	(3,917)
023135AQ9	AMAZON.COM INC CALLABLE NOTES FIXED 4.95% SEMI-ANN. 4.950% 12/05/2044					
	25,000 02/14/18 BUY 962	112.5720	0	28,143	28,143	0
02364WAW5	AMERICA MOVIL SAB DE CV CALLABLE NOTES FIXED SEMI-ANN. 6.125% 03/30/2040					
	15,000 03/02/18 SELL 1374	120.4630	0	18,182	18,069	(112)
026874DA2	AMERICAN INTERNATIONAL GROUP INC CALLABLE NOTES SEMI-ANN. 4.500% 07/16/2044					
	25,000 04/04/18 BUY 1909	98.2680	0	24,567	24,567	0
	30,000 05/16/18 BUY 2615	94.4130	0	28,324	28,324	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
026874DL8	AMERICAN INTERNATIONAL GROUP INC CALLABLE NOTES SEMI-ANN. 4.750% 04/01/2048 25,000 05/16/18 SELL 2616	97.9600	0	24,888	24,490	(398)
031162CF5	AMGEN INC CALLABLE NOTES FIXED 4.663% 15/JUN/2051 SEMI-ANN. 4.663% 06/15/2051 80,000 02/01/18 BUY 43	108.8670	0	87,094	87,094	0
	35,000 04/17/18 BUY 2097	102.6830	0	35,939	35,939	0
035242AM8	ANHEUSER-BUSCH INBEV FINANCE INC CALLABLE NOTES SEMI-ANN. 4.700% 02/01/2036 55,000 06/12/18 BUY 3002	102.0170	0	56,109	56,109	0
035242AN6	ANHEUSER-BUSCH INBEV FINANCE INC CALLABLE NOTES SEMI-ANN. 4.900% 02/01/2046 85,000 06/28/18 BUY 3289	102.8870	0	87,454	87,454	0
	85,000 06/29/18 SELL 3331	103.1350	0	92,526	87,665	(4,861)
	40,000 09/10/18 SELL 4482	101.9990	0	42,944	40,800	(2,144)
	95,000 09/11/18 BUY 4501	102.1360	0	97,029	97,029	0
03523TBT4	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES SEMI-ANN. 4.439% 10/06/2048 40,000 04/13/18 SELL 2061	101.1450	0	42,014	40,458	(1,556)
	20,000 07/09/18 BUY 3399	98.0670	0	19,613	19,613	0
	25,000 09/13/18 SELL 4547	95.6490	0	26,185	23,912	(2,272)
035240AM2	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES SEMI-ANN. 4.375% 04/15/2038 70,000 06/06/18 SELL 2934	97.7850	0	68,989	68,450	(539)
	50,000 06/12/18 SELL 3001	98.2480	0	49,278	49,124	(154)
035240AN0	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES SEMI-ANN. 4.600% 04/15/2048 40,000 04/13/18 BUY 2062	103.4510	0	41,380	41,380	0
	55,000 06/06/18 BUY 2935	98.0030	0	53,902	53,902	0
	20,000 07/09/18 SELL 3400	100.8450	0	19,744	20,169	425
	95,000 09/11/18 SELL 4500	98.2020	0	95,058	93,292	(1,766)
	25,000 09/13/18 BUY 4548	97.9210	0	24,480	24,480	0
037833DD9	APPLE INC CALLABLE NOTES FIXED 3.75% 12/SEP/2047 SEMI-ANN. 3.750% 09/12/2047 60,000 05/23/18 BUY 2706	93.3470	0	56,008	56,008	0
037833CD0	APPLE INC CALLABLE NOTES FIXED 3.85% 04/AUG/2046 SEMI-ANN. 3.850% 08/04/2046 150,000 02/01/18 BUY 225	101.6540	0	152,481	152,481	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
037833BH2	APPLE INC CALLABLE NOTES FIXED 4.375% 13/MAY/2045 SEMI-ANN. 4.375% 05/13/2045 65,000 02/01/18 BUY 41 110.0130		0	71,508	71,508	0
037833BX7	APPLE INC CALLABLE NOTES FIXED 4.65% 23/FEB/2046 SEMI-ANN. 4.650% 02/23/2046 55,000 05/23/18 SELL 2705 107.1880		0	62,132	58,953	(3,179)
00206RDJ8	AT&T INC CALLABLE NOTES FIXED 4.5% 09/MAR/2048 USD SEMI-ANN. 4.500% 03/09/2048 30,000 06/21/18 SELL 3177 85.9330		0	28,005	25,780	(2,225)
00206RCP5	AT&T INC CALLABLE NOTES FIXED 4.5% 15/MAY/2035 USD SEMI-ANN. 4.500% 05/15/2035 35,000 06/21/18 BUY 3176 92.2750		0	32,296	32,296	0
00206RDK5	AT&T INC CALLABLE NOTES FIXED 4.55% 09/MAR/2049 SEMI-ANN. 4.550% 03/09/2049 85,000 05/07/18 SELL 2402 88.5800		0	81,344	75,293	(6,051)
00206RCQ3	AT&T INC CALLABLE NOTES FIXED 4.75% 15/MAY/2046 SEMI-ANN. 4.750% 05/15/2046 35,000 09/17/18 SELL 4641 90.9000		0	32,947	31,815	(1,132)
00206REP3	AT&T INC CALLABLE NOTES FIXED 5.15% 14/FEB/2050 SEMI-ANN. 5.150% 02/14/2050 80,000 03/02/18 SELL 1373 99.4530		0	81,343	79,562	(1,781)
00206RFT4	AT&T INC CALLABLE NOTES FIXED 5.15% 15/FEB/2050 SEMI-ANN. 5.150% 02/15/2050 35,000 09/17/18 BUY 4642 94.1350		0	32,947	32,947	0
059165EJ5	BALTIMORE GAS & ELECTRIC CO CALLABLE NOTES FIXED SEMI-ANN. 3.750% 08/15/2047 35,000 02/02/18 BUY 337 98.1400		0	34,349	34,349	0
06051GGF0	BANK OF AMERICA CORP CALLABLE MEDIUM TERM NOTE SEMI-ANN. FLOATING 01/20/2028 105,000 02/08/18 SELL 829 100.2390		0	106,545	105,251	(1,294)
06051GHM4	BANK OF AMERICA CORP CALLABLE MEDIUM TERM NOTE SEMI-ANN. FLOATING 07/23/2029 20,000 08/15/18 SELL 4113 100.9340 50,000 09/11/18 SELL 4505 100.1870		0 0	20,016 50,039	20,187 50,094	171 54

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
06738EAV7	BARCLAYS PLC CALLABLE NOTES FIXED 4.95% SEMI-ANN. 4.950% 01/10/2047 20,000 05/01/18 SELL 2324	98.1890	0	22,051	19,638	(2,414)
06738EAJ4	BARCLAYS PLC NOTES FIXED 5.25% 17/AUG/2045 USD SEMI-ANN. 5.250% 08/17/2045 50,000 04/03/18 BUY 1841	105.7370	0	52,869	52,869	0
071813BQ1	BAXTER INTERNATIONAL INC CALLABLE NOTES FIXED 2.6% SEMI-ANN. 2.600% 08/15/2026 1,000,000 10/30/18 BUY 5205	90.5120	0	905,120	905,120	0
07274NAN3	BAYER US FINANCE II LLC CALLABLE NOTES FIXED SEMI-ANN. 4.625% 06/25/2038 225,000 06/18/18 BUY 3118	98.4360	0	221,481	221,481	0
075896AC4	BED BATH & BEYOND INC CALLABLE NOTES FIXED 5.165% SEMI-ANN. 5.165% 08/01/2044 30,000 05/02/18 SELL 2350	71.5300	0	25,902	21,459	(4,443)
	40,000 05/14/18 SELL 2500	74.5960	0	34,536	29,838	(4,698)
59562VAP2	BERKSHIRE HATHAWAY ENERGY CO CALLABLE BOND FIXED SEMI-ANN. 5.950% 05/15/2037 20,000 02/09/18 BUY 845	124.2470	0	24,849	24,849	0
092113AQ2	BLACK HILLS CORP CALLABLE NOTES FIXED 4.35% SEMI-ANN. 4.350% 05/01/2033 35,000 08/14/18 BUY 4039	99.5430	0	34,840	34,840	0
11134LAH2	BROADCOM CORP / BROADCOM CAYMAN FINANCE LTD SEMI-ANN. 3.875% 01/15/2027 105,000 07/20/18 BUY 3640	93.3680	0	98,036	98,036	0
12189LBD2	BURLINGTON NORTHERN SANTA FE LLC CALLABLE BOND SEMI-ANN. 4.150% 12/15/2048 95,000 07/25/18 BUY 3728	99.2520	0	94,289	94,289	0
136385AL5	CANADIAN NATURAL RESOURCES LTD CALLABLE NOTES SEMI-ANN. 6.250% 03/15/2038 40,000 06/13/18 BUY 3021	117.1750	0	46,870	46,870	0
151020BB9	CELGENE CORP CALLABLE NOTES FIXED 3.9% 20/FEB/2028 SEMI-ANN. 3.900% 02/20/2028 50,000 03/27/18 BUY 1730	97.5020	0	48,751	48,751	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
151020AZ7	CELGENE CORP CALLABLE NOTES FIXED 4.55% SEMI-ANN. 4.550% 02/20/2048 25,000 03/27/18 SELL 1729	96.6190	0	24,556	24,155	(401)
161175BK9	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER SEMI-ANN. 4.200% 03/15/2028 110,000 03/26/18 SELL 1723	94.7430	0	108,172	104,217	(3,955)
161175BL7	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER SEMI-ANN. 5.375% 05/01/2047 60,000 03/26/18 BUY 1724	95.1590	0	57,095	57,095	0
17858PAB7	CITY OF HOPE CALLABLE NOTES FIXED 4.378% SEMI-ANN. 4.378% 08/15/2048 40,000 05/09/18 BUY 2424	100.0000	0	40,000	40,000	0
191241AF5	COCA-COLA FEMSA SAB DE CV CALLABLE NOTES FIXED SEMI-ANN. 5.250% 11/26/2043 30,000 03/26/18 SELL 1721	114.2820	0	35,535	34,285	(1,250)
20030NCE9	COMCAST CORP CALLABLE NOTES FIXED 3.999% SEMI-ANN. 3.999% 11/01/2049 40,000 06/20/18 SELL 3156	86.9180	0	38,591	34,767	(3,824)
20030NCG4	COMCAST CORP CALLABLE NOTES FIXED 4.049% SEMI-ANN. 4.049% 11/01/2052 40,000 06/20/18 BUY 3157	86.0520	0	34,421	34,421	0
202795JB7	COMMONWEALTH EDISON CO CALLABLE BOND FIXED 4.6% SEMI-ANN. 4.600% 08/15/2043 55,000 02/05/18 BUY 596	110.5590	0	60,807	60,807	0
21036PAT5	CONSTELLATION BRANDS INC CALLABLE NOTES FIXED 4.5% SEMI-ANN. 4.500% 05/09/2047 70,000 07/30/18 BUY 3808	97.1330	0	67,993	67,993	0
21684AAD8	COOPERATIEVE RABOBANK UA NOTES FIXED 5.25% SEMI-ANN. 5.250% 08/04/2045 50,000 09/13/18 BUY 4549	106.1230	0	53,062	53,062	0
126408HK2	CSX CORP CALLABLE NOTES FIXED 4.3% 01/MAR/2048 USD SEMI-ANN. 4.300% 03/01/2048 70,000 05/08/18 BUY 2411	95.6210	0	66,935	66,935	0
126650CX6	CVS HEALTH CORP CALLABLE NOTES FIXED 4.3% SEMI-ANN. 4.300% 03/25/2028 105,000 03/07/18 SELL 1440	99.3130	0	103,524	104,279	755

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET		BASED ON MARKET VALUE OF PURCHASE PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
				SELLING PRICE				
		175,000 03/14/18 BUY	1558	99.4820	0	174,094	174,094	0
		220,000 03/21/18 BUY	1691	99.0180	0	217,840	217,840	0
		60,000 05/15/18 SELL	2580	97.9700	0	59,534	58,782	(752)
		60,000 09/12/18 SELL	4522	99.4040	0	59,126	59,642	516
126650CY4	CVS HEALTH CORP CALLABLE NOTES FIXED 4.78% SEMI-ANN. 4.780% 03/25/2038							
		110,000 03/14/18 SELL	1559	99.6900	0	107,815	109,659	1,844
		140,000 03/21/18 SELL	1692	99.2060	0	137,220	138,888	1,669
		40,000 05/15/18 BUY	2581	98.0300	0	39,212	39,212	0
		85,000 05/15/18 BUY	2582	98.0300	0	83,326	83,326	0
126650CZ1	CVS HEALTH CORP CALLABLE NOTES FIXED 5.05% SEMI-ANN. 5.050% 03/25/2048							
		55,000 03/07/18 BUY	1443	102.1040	0	56,157	56,157	0
		25,000 03/09/18 BUY	1476	102.3720	0	25,593	25,593	0
		50,000 04/03/18 SELL	1857	105.2500	0	50,500	52,625	2,125
		60,000 04/05/18 SELL	1925	105.3140	0	60,691	63,188	2,497
		75,000 05/15/18 SELL	2583	100.2030	0	76,256	75,152	(1,104)
		30,000 09/12/18 BUY	4523	102.8110	0	30,843	30,843	0
26442UAG9	DUKE ENERGY PROGRESS LLC CALLABLE BOND FIXED 3.7% SEMI-ANN. 3.700% 09/01/2028							
		185,000 08/06/18 BUY	3907	99.9810	0	184,965	184,965	0
268317AL8	ELECTRICITE DE FRANCE SA BOND FIXED 6% 22/JAN/2114 SEMI-ANN. 6.000% 01/22/2114							
		75,000 02/01/18 BUY	200	113.4780	0	85,109	85,109	0
30161NAV3	EXELON CORP CALLABLE NOTES FIXED 4.45% 15/APR/2046 SEMI-ANN. 4.450% 04/15/2046							
		50,000 09/06/18 SELL	4420	98.7120	0	53,162	49,356	(3,806)
341081FM4	FLORIDA POWER & LIGHT CO CALLABLE BOND FIXED SEMI-ANN. 3.125% 12/01/2025							
		506,000 10/16/18 BUY	5114	96.6650	0	489,125	489,125	0
344419AB2	FOMENTO ECONOMICO MEXICANO SAB DE CV CALLABLE SEMI-ANN. 4.375% 05/10/2043							
		40,000 03/12/18 SELL	1509	101.2180	0	40,730	40,487	(242)
345370CS7	FORD MOTOR CO CALLABLE NOTES FIXED 5.291% SEMI-ANN. 5.291% 12/08/2046							
		60,000 04/05/18 SELL	1932	97.1070	0	61,344	58,264	(3,079)

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
345370CQ1	FORD MOTOR CO NOTES FIXED 4.75% 15/JAN/2043 USD SEMI-ANN. 4.750% 01/15/2043					
	65,000 04/05/18 BUY 1931	90.7030	0	58,957	58,957	0
	20,000 04/24/18 SELL 2219	89.7980	0	19,240	17,960	(1,281)
	65,000 07/16/18 SELL 3546	89.8750	0	62,064	58,419	(3,645)
302635AB3	FS KKR CAPITAL CORP CALLABLE NOTES FIXED 4.25% SEMI-ANN. 4.250% 01/15/2020					
	705,000 10/02/18 SELL 4827	100.3310	0	705,388	707,334	1,946
37045VAF7	GENERAL MOTORS CO CALLABLE NOTES FIXED 6.25% SEMI-ANN. 6.250% 10/02/2043					
	35,000 06/27/18 SELL 3263	103.7500	0	41,141	36,313	(4,829)
377372AM9	GLAXOSMITHKLINE CAPITAL INC CALLABLE NOTES FIXED SEMI-ANN. 3.625% 05/15/2025					
	1,000,000 10/30/18 BUY 5208	99.5040	0	995,040	995,040	0
377372AN7	GLAXOSMITHKLINE CAPITAL INC CALLABLE NOTES FIXED SEMI-ANN. 3.875% 05/15/2028					
	140,000 05/10/18 BUY 2501	99.9920	0	139,989	139,989	0
	30,000 07/19/18 SELL 3622	101.6970	0	30,065	30,509	445
38141GWV2	GOLDMAN SACHS GROUP INC/THE CALLABLE NOTES SEMI-ANN. FLOATING 04/23/2029					
	100,000 03/07/18 SELL 1444	97.3730	0	100,221	97,373	(2,848)
	35,000 03/14/18 SELL 1547	97.2480	0	35,077	34,037	(1,041)
38148YAA6	GOLDMAN SACHS GROUP INC/THE CALLABLE NOTES SEMI-ANN. FLOATING 10/31/2038					
	55,000 03/20/18 SELL 1664	95.1010	0	55,121	52,306	(2,815)
	35,000 04/24/18 BUY 2229	93.2900	0	32,652	32,652	0
38141GFD1	GOLDMAN SACHS GROUP INC/THE NOTES FIXED 6.75% SEMI-ANN. 6.750% 10/01/2037					
	30,000 04/24/18 SELL 2228	122.0270	0	39,803	36,608	(3,195)
	25,000 05/15/18 BUY 2585	120.1350	0	30,034	30,034	0
	45,000 05/29/18 BUY 2754	120.7630	0	54,343	54,343	0
42824CAY5	HEWLETT PACKARD ENTERPRISE CO CALLABLE NOTES FIXED SEMI-ANN. FLOATING 10/15/2045					
	35,000 02/22/18 SELL 1097	103.8430	0	36,489	36,345	(144)
404280AH2	HSBC HOLDINGS PLC NOTES FIXED 6.5% 15/SEP/2037 USD SEMI-ANN. 6.500% 09/15/2037					
	55,000 04/17/18 SELL 2105	126.2560	0	71,091	69,441	(1,651)
	50,000 04/19/18 SELL 2145	123.8180	0	64,629	61,909	(2,720)

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
455170AA8	INDIANA UNIVERSITY HEALTH INC OBLIGATED GROUP SEMI-ANN. 3.970% 11/01/2048 45,000 04/09/18 BUY 1953	100.0000	0	45,000	45,000	0
456837AG8	ING GROEP NV NOTES FIXED 3.15% 29/MAR/2022 USD SEMI-ANN. 3.150% 03/29/2022 2,000,000 10/04/18 BUY 4970	97.3350	0	1,946,700	1,946,700	0
458140AY6	INTEL CORP CALLABLE NOTES FIXED 4.1% 11/MAY/2047 SEMI-ANN. 4.100% 05/11/2047 15,000 06/11/18 BUY 2987	99.8460	0	14,977	14,977	0
46647PAA4	JPMORGAN CHASE & CO CALLABLE NOTES VARIABLE SEMI-ANN. FLOATING 02/22/2048 190,000 02/27/18 SELL 1228 20,000 03/20/18 SELL 1666 30,000 04/04/18 BUY 1914	99.5700 98.3460 100.2110	0 0 0	201,413 21,201 30,063	189,183 19,669 30,063	(12,230) (1,532) 0
46647PAJ5	JPMORGAN CHASE & CO CALLABLE NOTES VARIABLE SEMI-ANN. FLOATING 07/24/2038 30,000 08/20/18 SELL 4177	94.7220	0	30,016	28,417	(1,599)
46647PAN6	JPMORGAN CHASE & CO CALLABLE NOTES VARIABLE SEMI-ANN. FLOATING 01/23/2049 50,000 02/28/18 SELL 1299	93.8600	0	49,850	46,930	(2,920)
46647PAR7	JPMORGAN CHASE & CO CALLABLE NOTES VARIABLE SEMI-ANN. FLOATING 04/23/2029 120,000 04/16/18 BUY 2081	100.0000	0	120,000	120,000	0
46647PAV8	JPMORGAN CHASE & CO CALLABLE NOTES VARIABLE SEMI-ANN. FLOATING 07/23/2029 225,000 07/16/18 BUY 3548	100.0000	0	225,000	225,000	0
46625HHV5	JPMORGAN CHASE & CO NOTES FIXED 5.5% 15/OCT/2040 SEMI-ANN. 5.500% 10/15/2040 25,000 08/20/18 BUY 4178	115.1180	0	28,780	28,780	0
487836BW7	KELLOGG CO CALLABLE NOTES FIXED 4.3% 15/MAY/2028 SEMI-ANN. 4.300% 05/15/2028 95,000 08/07/18 SELL 3933	100.6670	0	94,601	95,634	1,033
565122AE8	KEURIG DR PEPPER INC CALLABLE NOTES FIXED 4.985% SEMI-ANN. 4.985% 05/25/2038 65,000 07/03/18 SELL 3356	102.2870	0	65,349	66,487	1,137

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
565122AG3	KEURIG DR PEPPER INC CALLABLE NOTES FIXED 5.085% SEMI-ANN. 5.085% 05/25/2048 125,000 05/14/18 BUY 2505 100.0000		0	125,000	125,000	0
49446RAM1	KIMCO REALTY CORP CALLABLE NOTES FIXED 4.25% SEMI-ANN. 4.250% 04/01/2045 75,000 02/28/18 SELL 1301 93.9160		0	73,949	70,437	(3,512)
80413TAF6	KINGDOM OF SAUDI ARABIA MEDIUM TERM NOTE FIXED SEMI-ANN. 4.625% 10/04/2047 30,000 05/15/18 SELL 2592 91.0000		0	29,868	27,300	(2,568)
80413TAJ8	KINGDOM OF SAUDI ARABIA MEDIUM TERM NOTE FIXED 5% SEMI-ANN. 5.000% 04/17/2049 40,000 06/28/18 SELL 3287 97.5500		0	39,380	39,020	(360)
539830BB4	LOCKHEED MARTIN CORP CALLABLE NOTES FIXED 4.07% SEMI-ANN. 4.070% 12/15/2042 175,000 02/01/18 BUY 249 103.8220		0	181,689	181,689	0
58013MEN0	MCDONALD'S CORP CALLABLE MEDIUM TERM NOTE FIXED SEMI-ANN. 3.700% 02/15/2042 30,000 06/26/18 BUY 3245 88.1500		0	26,445	26,445	0
59156RAV0	METLIFE INC CALLABLE BOND FIXED 10.75% 01/AUG/2069 SEMI-ANN. 10.750% 08/01/2069 20,000 04/09/18 BUY 1955 156.1500		0	31,230	31,230	0
59156RBG2	METLIFE INC CALLABLE NOTES FIXED 4.875% SEMI-ANN. 4.875% 11/13/2043 80,000 02/01/18 BUY 116 112.7710		0	90,217	90,217	0
594918BT0	MICROSOFT CORP CALLABLE NOTES FIXED 3.7% SEMI-ANN. 3.700% 08/08/2046 35,000 04/03/18 SELL 1870 98.4070 25,000 07/05/18 BUY 3374 98.2800		0 0	35,165 24,570	34,442 24,570	(723) 0
594918AU8	MICROSOFT CORP CALLABLE NOTES FIXED 3.75% SEMI-ANN. 3.750% 05/01/2043 60,000 06/15/18 BUY 3105 97.9500		0	58,770	58,770	0
594918BD5	MICROSOFT CORP CALLABLE NOTES FIXED 3.75% SEMI-ANN. 3.750% 02/12/2045 35,000 04/03/18 BUY 1868 99.1260		0	34,694	34,694	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
594918BU7	MICROSOFT CORP CALLABLE NOTES FIXED 3.95% SEMI-ANN. 3.950% 08/08/2056					
	50,000 06/15/18 SELL 3106	98.8480	0	51,920	49,424	(2,496)
	20,000 07/05/18 SELL 3375	100.5850	0	20,768	20,117	(651)
61746BEG7	MORGAN STANLEY CALLABLE NOTES FIXED 4.375% SEMI-ANN. 4.375% 01/22/2047					
	10,000 03/20/18 SELL 1668	99.7340	0	10,596	9,973	(622)
641062AL8	NESTLE HOLDINGS INC CALLABLE NOTES FIXED 3.9% SEMI-ANN. 3.900% 09/24/2038					
	150,000 09/17/18 BUY 4676	98.9310	0	148,397	148,397	0
666807BP6	NORTHROP GRUMMAN CORP CALLABLE NOTES FIXED 4.03% SEMI-ANN. 4.030% 10/15/2047					
	35,000 04/18/18 BUY 2128	96.2230	0	33,678	33,678	0
694308HHA	PACIFIC GAS & ELECTRIC CO CALLABLE NOTES FIXED SEMI-ANN. 4.750% 02/15/2044					
	340,000 02/07/18 BUY 804	106.0000	0	360,400	360,400	0
71654QCH3	PETROLEOS MEXICANOS CALLABLE BOND FIXED 5.35% SEMI-ANN. 5.350% 02/12/2028					
	25,000 08/17/18 SELL 4164	94.1000	0	23,113	23,525	413
71654QCJ9	PETROLEOS MEXICANOS CALLABLE BOND FIXED 6.35% SEMI-ANN. 6.350% 02/12/2048					
	40,000 08/03/18 BUY 3899	89.3500	0	35,740	35,740	0
	25,000 09/11/18 BUY 4512	87.0500	0	21,763	21,763	0
	30,000 09/12/18 BUY 4519	87.4500	0	26,235	26,235	0
71654QCC4	PETROLEOS MEXICANOS CALLABLE MEDIUM TERM NOTE SEMI-ANN. 6.750% 09/21/2047					
	35,000 05/23/18 SELL 2712	96.0860	0	35,626	33,630	(1,996)
	40,000 08/03/18 SELL 3898	93.4000	0	39,094	37,360	(1,734)
	25,000 09/11/18 SELL 4511	91.1000	0	24,433	22,775	(1,658)
	30,000 09/12/18 SELL 4520	91.5000	0	29,320	27,450	(1,870)
717081ED1	PFIZER INC CALLABLE NOTES FIXED 4.125% 15/DEC/2046 SEMI-ANN. 4.125% 12/15/2046					
	45,000 09/05/18 SELL 4394	99.4160	0	46,351	44,737	(1,614)
717081EK5	PFIZER INC CALLABLE NOTES FIXED 4.2% 15/SEP/2048 SEMI-ANN. 4.200% 09/15/2048					
	45,000 09/05/18 BUY 4395	99.9990	0	45,000	45,000	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
718172AU3	PHILIP MORRIS INTERNATIONAL INC NOTES FIXED 3.875% SEMI-ANN. 3.875% 08/21/2042 25,000 07/18/18 SELL 3604	92.0800	0	24,320	23,020	(1,300)
723484AG6	PINNACLE WEST CAPITAL CORP CALLABLE NOTES FIXED SEMI-ANN. 2.250% 11/30/2020 315,000 10/29/18 BUY 5176	97.8540	0	308,240	308,240	0
745332CH7	PUGET SOUND ENERGY INC CALLABLE BOND FIXED 4.223% SEMI-ANN. 4.223% 06/15/2048 30,000 06/04/18 BUY 2896	100.0000	0	30,000	30,000	0
747525AJ2	QUALCOMM INC CALLABLE NOTES FIXED 4.65% SEMI-ANN. 4.650% 05/20/2035 30,000 04/23/18 BUY 2206	98.7790	0	29,634	29,634	0
168863CE6	REPUBLIC OF CHILE BOND FIXED 3.86% 21/JUN/2047 USD SEMI-ANN. 3.860% 06/21/2047 115,000 05/08/18 SELL 2407	93.9000	0	112,884	107,985	(4,899)
195325CU7	REPUBLIC OF COLOMBIA CALLABLE BOND FIXED 5% SEMI-ANN. 5.000% 06/15/2045 80,000 02/26/18 BUY 1167	99.8500	0	79,880	79,880	0
	40,000 05/18/18 BUY 2661	94.5000	0	37,800	37,800	0
771196AU6	ROCHE HOLDINGS INC CALLABLE NOTES FIXED 7% SEMI-ANN. 7.000% 03/01/2039 350,000 10/16/18 BUY 5119	136.5380	0	477,883	477,883	0
80281LAG0	SANTANDER UK GROUP HOLDINGS PLC CALLABLE NOTES SEMI-ANN. FLOATING 11/03/2028 100,000 02/01/18 BUY 201	98.6340	0	98,634	98,634	0
8426EPAB4	SOUTHERN CO GAS CAPITAL CORP CALLABLE NOTES FIXED SEMI-ANN. 3.950% 10/01/2046 50,000 02/02/18 BUY 348	96.8900	0	48,445	48,445	0
843646AH3	SOUTHERN POWER CO CALLABLE NOTES FIXED 5.15% SEMI-ANN. 5.150% 09/15/2041 160,000 02/09/18 BUY 851	108.0280	0	172,845	172,845	0
855244AS8	STARBUCKS CORP CALLABLE NOTES FIXED 4.5% SEMI-ANN. 4.500% 11/15/2048 40,000 09/10/18 BUY 4483	98.5890	0	39,436	39,436	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
46513YJJ8	STATE OF ISRAEL BOND FIXED 4.125% 17/JAN/2048 USD SEMI-ANN. 4.125% 01/17/2048 30,000 05/16/18 SELL 2637	92.3000	0	30,150	27,690	(2,460)
74727PAY7	STATE OF QATAR CALLABLE BOND FIXED 5.103% SEMI-ANN. 5.103% 04/23/2048 30,000 06/07/18 SELL 2951 50,000 06/21/18 SELL 3179	98.3750 98.5000	0 0	30,195 50,325	29,513 49,250	(683) (1,075)
87612EBG0	TARGET CORP CALLABLE NOTES FIXED 3.9% 15/NOV/2047 SEMI-ANN. 3.900% 11/15/2047 50,000 02/14/18 SELL 967	95.5950	0	50,521	47,798	(2,724)
88732JBB3	TIME WARNER CABLE LLC CALLABLE NOTES FIXED 5.5% SEMI-ANN. 5.500% 09/01/2041 110,000 02/06/18 BUY 704	103.2760	0	113,604	113,604	0
89346DAE7	TRANSALTA CORP 6.5% BDS 15/MAR/2040 USD1000 SEMI-ANN. 6.500% 03/15/2040 75,000 02/06/18 BUY 676	100.2010	0	75,151	75,151	0
89352HAX7	TRANSCANADA PIPELINES LTD CALLABLE NOTES FIXED SEMI-ANN. 4.750% 05/15/2038 75,000 05/03/18 BUY 2372	99.6280	0	74,721	74,721	0
89352HAY5	TRANSCANADA PIPELINES LTD CALLABLE NOTES FIXED SEMI-ANN. 4.875% 05/15/2048 125,000 05/03/18 BUY 2373	99.1570	0	123,946	123,946	0
893574AH6	TRANSCONTINENTAL GAS PIPE LINE CO LLC CALLABLE SEMI-ANN. 7.850% 02/01/2026 30,000 04/16/18 SELL 2076	123.0990	0	37,843	36,930	(913)
907818DP0	UNION PACIFIC CORP CALLABLE NOTES FIXED 4.25% SEMI-ANN. 4.250% 04/15/2043 35,000 02/13/18 BUY 912	105.7870	0	37,025	37,025	0
907818EW4	UNION PACIFIC CORP CALLABLE NOTES FIXED 4.5% SEMI-ANN. 4.500% 09/10/2048 50,000 07/24/18 BUY 3690	102.5120	0	51,256	51,256	0
91087BAC4	UNITED MEXICAN STATES CALLABLE BOND FIXED 4.15% SEMI-ANN. 4.150% 03/28/2027 55,000 07/18/18 SELL 3606	99.6000	0	54,120	54,780	660

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
912796PL7	UNITED STATES OF AMERICA BILL ZERO CPN 14/JUN/2018 0.000% 06/14/2018 750,000 05/03/18 SELL 2375	99.8303	0	748,511	748,728	216
912796QJ1	UNITED STATES OF AMERICA BILL ZERO CPN 15/NOV/2018 0.000% 11/15/2018 500,000 10/16/18 SELL 5120	99.8344	0	499,159	499,172	13
912810RK6	UNITED STATES OF AMERICA BOND FIXED 2.5% SEMI-ANN. 2.500% 02/15/2045 400,000 03/08/18 SELL 1460	88.5469	0	360,789	354,188	(6,601)
	60,000 04/02/18 BUY 1816	91.3281	0	54,797	54,797	0
912810RQ3	UNITED STATES OF AMERICA BOND FIXED 2.5% SEMI-ANN. 2.500% 02/15/2046 1,780,000 02/20/18 SELL 1062	87.7153	0	1,628,561	1,561,333	(67,228)
	105,000 03/20/18 BUY 1670	88.4861	0	92,910	92,910	0
	965,000 06/12/18 BUY 3009	88.9708	0	858,568	858,568	0
	1,060,000 06/27/18 BUY 3275	91.1280	0	965,956	965,956	0
	1,350,000 10/03/18 SELL 4914	85.9570	0	1,216,597	1,160,420	(56,178)
912810RS9	UNITED STATES OF AMERICA BOND FIXED 2.5% SEMI-ANN. 2.500% 05/15/2046 2,275,000 10/03/18 SELL 4915	85.8867	0	2,024,867	1,953,923	(70,944)
912810QX9	UNITED STATES OF AMERICA BOND FIXED 2.75% SEMI-ANN. 2.750% 08/15/2042 905,000 06/21/18 BUY 3183	95.1209	0	860,844	860,844	0
912810RY6	UNITED STATES OF AMERICA BOND FIXED 2.75% SEMI-ANN. 2.750% 08/15/2047 60,000 02/01/18 SELL 61	95.7656	0	57,609	57,459	(150)
	80,000 02/01/18 SELL 80	95.7656	0	76,813	76,613	(200)
	70,000 02/01/18 SELL 128	96.1094	0	67,211	67,277	66
	85,000 02/01/18 SELL 131	95.9531	0	81,613	81,560	(53)
	140,000 02/01/18 SELL 276	95.7656	0	134,422	134,072	(350)
	150,000 02/01/18 SELL 288	95.7188	0	144,023	143,578	(445)
	35,000 02/02/18 SELL 353	93.9063	0	33,605	32,867	(738)
	45,000 02/02/18 SELL 362	93.9062	0	43,207	42,258	(949)
	55,000 02/05/18 SELL 600	93.1719	0	52,809	51,245	(1,564)
	30,000 02/06/18 SELL 674	93.8633	0	28,805	28,159	(646)
	15,000 02/06/18 SELL 678	93.9063	0	14,402	14,086	(316)
	45,000 02/06/18 SELL 680	93.9062	0	43,207	42,258	(949)
	85,000 02/06/18 SELL 707	94.2656	0	81,613	80,126	(1,488)
	295,000 02/07/18 SELL 809	92.9375	0	283,246	274,166	(9,080)
	135,000 02/09/18 SELL 848	92.1406	0	129,479	124,390	(5,089)
	35,000 02/09/18 SELL 853	92.0820	0	33,569	32,229	(1,340)

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417
		PURCHASE PRICE	EXPENSES			
		SELLING PRICE		COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
	15,000 02/09/18 SELL 854	92.1406	0	14,387	13,821	(565)
	475,000 04/02/18 BUY 1818	95.6055	0	454,126	454,126	0
912810RZ3	UNITED STATES OF AMERICA BOND FIXED 2.75% SEMI-ANN. 2.750% 11/15/2047					
	30,000 02/13/18 SELL 920	92.5938	0	28,172	27,778	(394)
	25,000 02/14/18 SELL 975	91.9688	0	23,476	22,992	(484)
	45,000 02/14/18 BUY 976	91.9688	0	41,386	41,386	0
	25,000 02/22/18 BUY 1101	91.2500	0	22,813	22,813	0
	70,000 02/23/18 SELL 1129	91.9844	0	65,101	64,389	(712)
	30,000 02/26/18 SELL 1178	92.1367	0	27,847	27,641	(206)
	170,000 02/27/18 BUY 1248	92.0313	0	156,453	156,453	0
	60,000 02/28/18 BUY 1312	92.4219	0	55,453	55,453	0
	45,000 02/28/18 BUY 1313	92.6562	0	41,695	41,695	0
	65,000 03/02/18 BUY 1388	92.7812	0	60,308	60,308	0
	20,000 03/09/18 SELL 1488	92.2032	0	18,471	18,441	(31)
	525,000 03/13/18 BUY 1520	92.9023	0	487,737	487,737	0
	10,000 03/20/18 BUY 1671	93.0313	0	9,303	9,303	0
	40,000 03/20/18 BUY 1672	93.0156	0	37,206	37,206	0
	20,000 03/20/18 BUY 1674	93.0469	0	18,609	18,609	0
	45,000 03/26/18 SELL 1726	93.4688	0	41,920	42,061	141
	40,000 04/03/18 SELL 1880	94.7500	0	37,610	37,900	290
	30,000 04/03/18 SELL 1886	94.7383	0	28,208	28,421	214
	45,000 04/03/18 BUY 1889	94.7812	0	42,652	42,652	0
	25,000 04/04/18 SELL 1920	94.4219	0	23,541	23,605	64
	20,000 04/04/18 SELL 1922	94.4688	0	18,837	18,894	57
	55,000 04/05/18 BUY 1926	93.9219	0	51,657	51,657	0
	40,000 04/09/18 SELL 1972	94.7305	0	37,669	37,892	223
	45,000 04/17/18 BUY 2111	95.0625	0	42,778	42,778	0
	30,000 04/17/18 SELL 2112	94.8281	0	28,342	28,448	107
	50,000 04/17/18 BUY 2114	94.9063	0	47,453	47,453	0
	30,000 04/18/18 SELL 2131	94.6250	0	28,362	28,388	25
	40,000 04/19/18 BUY 2154	93.1406	0	37,256	37,256	0
	20,000 04/23/18 SELL 2216	92.4375	0	18,463	18,488	24
	15,000 04/24/18 BUY 2220	92.2500	0	13,838	13,838	0
	215,000 04/25/18 SELL 2245	91.2309	0	198,364	196,146	(2,217)
	15,000 05/01/18 BUY 2338	92.7187	0	13,908	13,908	0
	15,000 05/02/18 BUY 2363	92.3906	0	13,859	13,859	0
	105,000 05/03/18 SELL 2384	92.7227	0	97,168	97,359	191
	55,000 05/03/18 SELL 2385	92.7227	0	50,898	50,997	100
	60,000 05/08/18 SELL 2417	92.7188	0	55,524	55,631	107
	35,000 05/09/18 SELL 2438	92.1836	0	32,388	32,264	(123)
	235,000 05/14/18 SELL 2511	92.8535	0	217,585	218,206	621
	1,440,000 06/11/18 BUY 2993	93.2473	0	1,342,761	1,342,761	0
	540,000 06/15/18 SELL 3113	94.6115	0	503,536	510,902	7,366

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
912810RN0	UNITED STATES OF AMERICA BOND FIXED 2.875% SEMI-ANN. 2.875% 08/15/2045 380,000 03/08/18 BUY 1461	95.3063	0	362,164	362,164	0
912810RU4	UNITED STATES OF AMERICA BOND FIXED 2.875% SEMI-ANN. 2.875% 11/15/2046 1,560,000 02/14/18 SELL 972 1,670,000 02/20/18 BUY 1063	94.5625 94.5520	0 0	1,538,184 1,579,019	1,475,175 1,579,019	(63,009) 0
912810QT8	UNITED STATES OF AMERICA BOND FIXED 3.125% SEMI-ANN. 3.125% 11/15/2041 360,000 06/07/18 BUY 2959 835,000 08/15/18 SELL 4128	101.2475 102.0781	0 0	364,491 834,571	364,491 852,352	0 17,781
912810QZ4	UNITED STATES OF AMERICA BOND FIXED 3.125% SEMI-ANN. 3.125% 02/15/2043 1,645,000 02/14/18 BUY 969 635,000 04/30/18 SELL 2295	99.7189 100.6693	0 0	1,640,377 645,274	1,640,377 639,250	0 (6,024)
912810SC3	UNITED STATES OF AMERICA BOND FIXED 3.125% SEMI-ANN. 3.125% 05/15/2048 1,250,000 05/10/18 BUY 2460 505,000 05/25/18 BUY 2741 1,355,000 06/11/18 SELL 2996 850,000 06/12/18 SELL 3013 40,000 09/12/18 SELL 4530 40,000 09/13/18 SELL 4559 105,000 09/17/18 SELL 4671 2,270,000 10/02/18 BUY 4858 4,300,000 10/03/18 SELL 4959 320,000 10/16/18 SELL 5123	100.0969 100.5432 100.5078 100.5938 100.4531 100.6719 99.9180 98.4961 97.5859 96.0156	0 0 0 0 0 0 0 0 0 0	1,251,212 507,743 1,349,977 846,849 40,372 40,352 105,044 2,235,861 4,165,004 309,613	1,251,212 507,743 1,361,881 855,047 40,181 40,269 104,914 2,235,861 4,196,195 307,250	0 0 11,904 8,198 (191) (83) (130) 0 31,191 (2,363)
912810RG5	UNITED STATES OF AMERICA BOND FIXED 3.375% SEMI-ANN. 3.375% 05/15/2044 795,000 03/02/18 BUY 1383	104.4551	0	830,418	830,418	0
912810RC4	UNITED STATES OF AMERICA BOND FIXED 3.625% SEMI-ANN. 3.625% 08/15/2043 75,000 04/02/18 BUY 1811 560,000 06/11/18 BUY 2991 540,000 06/15/18 BUY 3110 420,000 09/17/18 SELL 4662 630,000 09/17/18 SELL 4663	112.0039 109.1255 110.6525 108.6518 108.5313	0 0 0 0 0	84,003 611,103 597,523 468,068 702,102	84,003 611,103 597,523 456,338 683,747	0 0 0 (11,731) (18,355)
912810RE0	UNITED STATES OF AMERICA BOND FIXED 3.625% SEMI-ANN. 3.625% 02/15/2044 530,000 02/05/18 BUY 651	109.6781	0	581,294	581,294	0

IDENTITY OF PARTY INVOLVED				BASED ON MARKET VALUE OF			339,848,350	5% VALUE OF	16,992,417
DESCRIPTION OF ASSET				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN	
				SELLING PRICE				OR (LOSS)	
912810QS0	520,000	02/12/18	BUY	900	108.7903	0	565,710	565,710	0
	65,000	02/21/18	BUY	1082	108.0586	0	70,238	70,238	0
	265,000	03/16/18	SELL	1634	110.0743	0	294,194	291,697	(2,497)
	595,000	03/19/18	BUY	1648	109.9600	0	654,262	654,262	0
	535,000	03/22/18	SELL	1702	110.0509	0	592,906	588,772	(4,134)
	UNITED STATES OF AMERICA BOND FIXED 3.75% SEMI-ANN. 3.750% 08/15/2041								
	790,000	08/15/18	BUY	4127	112.4561	0	888,403	888,403	0
	UNITED STATES OF AMERICA BOND FIXED 3.75% SEMI-ANN. 3.750% 11/15/2043								
	515,000	02/12/18	SELL	899	110.9768	0	591,546	571,530	(20,016)
	95,000	04/03/18	BUY	1875	113.4715	0	107,798	107,798	0
1,555,000	05/30/18	BUY	2797	113.2639	0	1,761,254	1,761,254	0	
	320,000	06/07/18	SELL	2961	112.0441	0	362,288	358,541	(3,747)
	550,000	06/11/18	SELL	2992	111.3640	0	622,682	612,502	(10,180)
	120,000	06/20/18	BUY	3161	112.6317	0	135,158	135,158	0
	UNITED STATES OF AMERICA BOND FIXED 3.875% SEMI-ANN. 3.875% 08/15/2040								
	820,000	01/31/18	BUY	9	116.2773	0	953,474	953,474	0
912810RV2	UNITED STATES OF AMERICA BOND FIXED 3% 15/FEB/2047 SEMI-ANN. 3.000% 02/15/2047								
	530,000	02/05/18	SELL	652	98.1512	0	535,631	520,201	(15,430)
	1,110,000	02/12/18	BUY	902	97.5339	0	1,082,627	1,082,627	0
	265,000	03/16/18	BUY	1635	98.5593	0	261,182	261,182	0
	595,000	03/19/18	SELL	1649	98.5122	0	584,069	586,147	2,078
	535,000	03/22/18	BUY	1701	98.5407	0	527,193	527,193	0
	120,000	04/09/18	BUY	1966	99.3757	0	119,251	119,251	0
	290,000	05/24/18	SELL	2732	97.7413	0	285,149	283,450	(1,699)
	1,565,000	05/30/18	SELL	2798	99.7964	0	1,538,820	1,561,814	22,994
	UNITED STATES OF AMERICA BOND FIXED 3% 15/FEB/2048 SEMI-ANN. 3.000% 02/15/2048								
65,000	02/21/18	SELL	1087	96.5562	0	63,207	62,762	(446)	
30,000	02/26/18	BUY	1185	96.9961	0	29,099	29,099	0	
625,000	02/28/18	BUY	1317	97.5107	0	609,442	609,442	0	
95,000	03/22/18	BUY	1700	98.7896	0	93,850	93,850	0	
95,000	04/03/18	SELL	1895	99.8017	0	95,270	94,812	(458)	
225,000	05/14/18	BUY	2513	97.6821	0	219,785	219,785	0	
20,000	05/14/18	BUY	2514	97.5625	0	19,513	19,513	0	
100,000	05/14/18	SELL	2516	97.3867	0	97,738	97,387	(351)	
55,000	05/21/18	SELL	2675	96.0000	0	53,273	52,800	(473)	
30,000	05/29/18	SELL	2773	100.9063	0	29,255	30,272	1,017	
25,000	06/04/18	SELL	2906	98.1992	0	24,534	24,550	16	

IDENTITY OF PARTY INVOLVED				BASED ON MARKET VALUE OF			339,848,350	5% VALUE OF	16,992,417
DESCRIPTION OF ASSET				PURCHASE PRICE	EXPENSES	COST	OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE					OR (LOSS)
	105,000	06/05/18	BUY	2926	98.7188	0	103,655	103,655	0
	15,000	06/11/18	SELL	2995	98.1875	0	14,737	14,728	(9)
	30,000	06/13/18	SELL	3032	98.3750	0	29,469	29,513	44
	150,000	06/18/18	SELL	3127	99.0898	0	147,727	148,635	908
	45,000	06/19/18	BUY	3131	99.7344	0	44,880	44,880	0
	20,000	06/26/18	SELL	3249	99.3907	0	19,804	19,878	74
	25,000	06/27/18	BUY	3279	100.3906	0	25,098	25,098	0
	65,000	06/28/18	SELL	3310	100.5781	0	65,013	65,376	363
	65,000	06/29/18	BUY	3332	100.5156	0	65,335	65,335	0
	40,000	07/03/18	BUY	3357	100.7344	0	40,294	40,294	0
	95,000	07/09/18	BUY	3415	100.7656	0	95,727	95,727	0
	35,000	07/11/18	BUY	3461	100.9531	0	35,334	35,334	0
	40,000	07/16/18	BUY	3553	100.7813	0	40,313	40,313	0
	20,000	07/18/18	BUY	3611	100.3594	0	20,072	20,072	0
	45,000	07/24/18	SELL	3693	98.3125	0	45,064	44,241	(823)
	85,000	07/25/18	SELL	3738	98.6445	0	84,991	83,848	(1,143)
	60,000	07/30/18	SELL	3812	97.8438	0	59,768	58,706	(1,062)
	30,000	07/31/18	SELL	3829	98.3984	0	29,858	29,520	(338)
	35,000	08/07/18	SELL	3946	97.6523	0	34,679	34,178	(501)
	60,000	08/10/18	BUY	3987	99.0469	0	59,428	59,428	0
912810RM2	UNITED STATES OF AMERICA BOND FIXED 3% 15/MAY/2045								
	SEMI-ANN. 3.000% 05/15/2045								
	490,000	03/07/18	SELL	1449	97.3607	0	488,924	477,067	(11,857)
912810RX8	UNITED STATES OF AMERICA BOND FIXED 3% 15/MAY/2047								
	SEMI-ANN. 3.000% 05/15/2047								
	445,000	03/14/18	BUY	1571	98.8835	0	440,032	440,032	0
	280,000	03/21/18	BUY	1696	97.8148	0	273,881	273,881	0
	1,295,000	05/10/18	SELL	2457	97.7116	0	1,275,813	1,265,366	(10,447)
	915,000	05/11/18	BUY	2484	97.9083	0	895,861	895,861	0
	290,000	05/24/18	BUY	2733	97.6660	0	283,231	283,231	0
	785,000	06/21/18	SELL	3185	99.0614	0	769,483	777,632	8,149
912810RJ9	UNITED STATES OF AMERICA BOND FIXED 3% 15/NOV/2044								
	SEMI-ANN. 3.000% 11/15/2044								
	820,000	03/02/18	SELL	1384	97.6567	0	830,218	800,785	(29,433)
	250,000	03/07/18	BUY	1448	97.3917	0	243,479	243,479	0
	70,000	04/02/18	BUY	1815	100.7031	0	70,492	70,492	0
912810RP5	UNITED STATES OF AMERICA BOND FIXED 3% 15/NOV/2045								
	SEMI-ANN. 3.000% 11/15/2045								
	245,000	03/07/18	BUY	1450	97.2940	0	238,370	238,370	0
	1,000,000	06/27/18	SELL	3274	100.5949	0	1,006,599	1,005,949	(651)

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET		BASED ON MARKET VALUE OF PURCHASE PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
				SELLING PRICE				
912810PW2	UNITED STATES OF AMERICA BOND FIXED 4.375% SEMI-ANN. 4.375% 02/15/2038							
	175,000 04/03/18 SELL	1874		122.4666	0	215,858	214,317	(1,542)
	135,000 04/09/18 SELL	1962		122.2391	0	166,519	165,023	(1,496)
912810QH4	UNITED STATES OF AMERICA BOND FIXED 4.375% SEMI-ANN. 4.375% 05/15/2040							
	240,000 01/31/18 BUY	8		124.5117	0	298,828	298,828	0
	430,000 09/17/18 BUY	4660		120.1836	0	516,789	516,789	0
	650,000 09/17/18 BUY	4661		120.0840	0	780,546	780,546	0
912810FT0	UNITED STATES OF AMERICA BOND FIXED 4.5% SEMI-ANN. 4.500% 02/15/2036							
	1,325,000 02/12/18 SELL	898		121.3722	0	1,631,301	1,608,181	(23,119)
	540,000 03/14/18 SELL	1570		122.3619	0	657,567	660,754	3,187
	235,000 03/20/18 SELL	1669		121.3268	0	286,164	285,118	(1,046)
	335,000 03/21/18 SELL	1695		121.3554	0	407,935	406,541	(1,395)
	100,000 04/25/18 BUY	2244		119.3297	0	119,330	119,330	0
	710,000 04/30/18 BUY	2294		120.8665	0	858,152	858,152	0
	1,115,000 05/11/18 SELL	2483		120.3727	0	1,345,256	1,342,156	(3,100)
	640,000 05/25/18 SELL	2747		120.5208	0	769,167	771,333	2,166
	150,000 06/13/18 SELL	3031		120.6969	0	180,797	181,045	248
	150,000 06/19/18 BUY	3142		121.7472	0	182,621	182,621	0
	150,000 06/20/18 SELL	3160		121.5426	0	182,621	182,314	(307)
912810QC5	UNITED STATES OF AMERICA BOND FIXED 4.5% SEMI-ANN. 4.500% 08/15/2039							
	510,000 01/31/18 BUY	6		126.2461	0	643,855	643,855	0
912810FP8	UNITED STATES OF AMERICA BOND FIXED 5.375% SEMI-ANN. 5.375% 02/15/2031							
	1,560,000 12/04/18 BUY	5465		124.5703	0	1,943,297	1,943,297	0
9128283F5	UNITED STATES OF AMERICA NOTES FIXED 2.25% SEMI-ANN. 2.250% 11/15/2027							
	95,000 02/01/18 SELL	146		95.9531	0	91,196	91,155	(41)
	95,000 02/08/18 BUY	839		94.9844	0	90,235	90,235	0
9128283W8	UNITED STATES OF AMERICA NOTES FIXED 2.75% SEMI-ANN. 2.750% 02/15/2028							
	95,000 03/07/18 BUY	1451		98.9531	0	94,005	94,005	0
	1,125,000 03/13/18 SELL	1521		99.1094	0	1,114,041	1,114,980	939
	35,000 03/14/18 BUY	1550		99.3281	0	34,765	34,765	0
	220,000 03/20/18 BUY	1681		98.9023	0	217,585	217,585	0
	220,000 03/22/18 SELL	1713		99.3123	0	217,820	218,487	667
	100,000 03/26/18 BUY	1728		99.1250	0	99,125	99,125	0
	350,000 04/03/18 BUY	1897		99.7837	0	349,243	349,243	0

				BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
DESCRIPTION OF ASSET				SELLING PRICE				OR (LOSS)
	25,000	04/16/18	BUY 2077	99.1719	0	24,793	24,793	0
	115,000	04/16/18	SELL 2088	99.3398	0	114,283	114,241	(43)
	180,000	04/25/18	SELL 2247	97.7045	0	178,130	175,868	(2,262)
	140,000	05/10/18	SELL 2461	98.0859	0	138,306	137,320	(985)
	305,000	05/14/18	SELL 2517	97.8758	0	300,972	298,521	(2,451)
	280,000	06/13/18	BUY 3033	98.2184	0	275,012	275,012	0
	280,000	06/19/18	SELL 3147	98.8555	0	275,012	276,795	1,784
	280,000	06/20/18	BUY 3170	98.7018	0	276,365	276,365	0
	280,000	06/20/18	SELL 3175	98.7018	0	276,365	276,365	0
9128285A4	UNITED STATES OF AMERICA NOTES FIXED 2.75% SEMI-ANN. 2.750% 09/15/2021							
	4,295,000	10/16/18	SELL 5131	99.4766	0	4,268,492	4,272,518	4,027
9128285B2	UNITED STATES OF AMERICA NOTES FIXED 2.75% SEMI-ANN. 2.750% 09/30/2020							
	435,000	10/02/18	BUY 4828	99.8672	0	434,422	434,422	0
9128284N7	UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 05/15/2028							
	295,000	05/14/18	BUY 2518	99.0125	0	292,087	292,087	0
	70,000	07/05/18	SELL 3385	100.3750	0	69,841	70,263	422
	80,000	07/11/18	SELL 3463	100.2188	0	79,861	80,175	314
	215,000	07/16/18	SELL 3559	100.1836	0	214,793	215,395	602
	30,000	07/19/18	BUY 3620	100.0625	0	30,019	30,019	0
	80,000	07/20/18	SELL 3651	99.8906	0	79,977	79,913	(64)
	185,000	08/06/18	SELL 3918	99.5117	0	183,991	184,097	106
	90,000	08/07/18	BUY 3947	99.2500	0	89,325	89,325	0
9128284V9	UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028							
	45,000	08/14/18	SELL 4057	99.8398	0	44,962	44,928	(34)
	20,000	08/15/18	BUY 4136	100.1719	0	20,034	20,034	0
	20,000	08/15/18	SELL 4162	100.1289	0	20,006	20,026	20
	375,000	10/16/18	SELL 5126	97.5937	0	366,250	365,977	(273)
	14,525,000	10/16/18	BUY 5127	97.6445	0	14,182,868	14,182,868	0
	770,000	10/30/18	SELL 5210	98.1094	0	751,884	755,442	3,558
9128285D8	UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 09/30/2023							
	1,385,000	10/04/18	SELL 5003	99.2031	0	1,375,342	1,373,963	(1,379)
9128285F3	UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 10/15/2021							
	4,175,000	10/16/18	BUY 5133	99.8125	0	4,167,172	4,167,172	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
9128285G1	UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 10/31/2020					
	1,570,000 10/29/18 BUY 5184	100.0898	0	1,571,411	1,571,411	0
	320,000 10/29/18 SELL 5186	100.0938	0	320,288	320,300	13
9128285K2	UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 10/31/2023					
	340,000 10/30/18 BUY 5231	99.6875	0	338,938	338,938	0
9128285C0	UNITED STATES OF AMERICA NOTES FIXED 3% SEMI-ANN. 3.000% 09/30/2025					
	1,135,000 10/04/18 BUY 5002	99.1484	0	1,125,335	1,125,335	0
9128285J5	UNITED STATES OF AMERICA NOTES FIXED 3% SEMI-ANN. 3.000% 10/31/2025					
	915,000 10/30/18 BUY 5229	99.8086	0	913,249	913,249	0
	915,000 10/30/18 SELL 5230	99.8750	0	913,249	913,856	608
92343VDU5	VERIZON COMMUNICATIONS INC CALLABLE BOND FIXED SEMI-ANN. 5.250% 03/16/2037					
	95,000 05/07/18 BUY 2406	102.8250	0	97,684	97,684	0
92343VCM4	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED SEMI-ANN. 5.012% 08/21/2054					
	70,000 05/21/18 BUY 2670	93.3980	0	65,379	65,379	0
	45,000 07/11/18 SELL 3466	98.0480	0	46,246	44,122	(2,125)
92343VCZ5	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED SEMI-ANN. 4.672% 03/15/2055					
	135,000 06/05/18 SELL 2932	89.7120	0	133,863	121,111	(12,752)
	120,000 07/09/18 SELL 3418	92.1340	0	118,990	110,561	(8,429)
	75,000 08/10/18 SELL 3999	92.4670	0	72,016	69,350	(2,666)
92343VEQ3	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED SEMI-ANN. 4.329% 09/21/2028					
	85,000 07/11/18 BUY 3468	100.3490	0	85,297	85,297	0
94974BGE4	WELLS FARGO & CO MEDIUM TERM NOTE FIXED 4.65% SEMI-ANN. 4.650% 11/04/2044					
	80,000 04/30/18 BUY 2305	96.6860	0	77,349	77,349	0
94974BGU8	WELLS FARGO & CO MEDIUM TERM NOTE FIXED 4.75% SEMI-ANN. 4.750% 12/07/2046					
	150,000 03/19/18 BUY 1654	101.7450	0	152,618	152,618	0
	75,000 04/30/18 SELL 2306	98.5490	0	76,398	73,912	(2,486)
	25,000 05/15/18 SELL 2604	98.2930	0	25,466	24,573	(893)

IDENTITY OF PARTY INVOLVED		BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417
DESCRIPTION OF ASSET		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
		SELLING PRICE				OR (LOSS)
949746RF0	WELLS FARGO & CO NOTES FIXED 5.606% 15/JAN/2044					
	SEMI-ANN. 5.606% 01/15/2044					
	145,000 03/19/18 SELL 1655	113.8020	0	166,028	165,013	(1,015)
958254AJ3	WESTERN MIDSTREAM OPERATING LP CALLABLE NOTES					
	SEMI-ANN. 5.300% 03/01/2048					
	85,000 02/23/18 BUY 1124	100.0740	0	85,063	85,063	0
90131HBQ7	21ST CENTURY FOX AMERICA INC CALLABLE NOTES FIXED					
	SEMI-ANN. 6.150% 02/15/2041					
	185,000 09/10/18 BUY 4488	123.6010	0	228,662	228,662	0
-----		-----		-----		-----
159,071,000	BROKER TOTAL		0	159,716,305	159,198,380	(517,926)

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET		BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	339,848,350 COST OF ASSET	5% VALUE OF CURRENT VALUE	16,992,417 NET GAIN OR (LOSS)
BROKER 0800102		MEMO						
-----		----						
AAD9994N2		BLACKROCK MSCI EAFE EQUITY INDEX NON-LENDABLE FUND						
		961,489 01/30/18 SELL	16	27.0414	0	19,581,388	26,000,000	6,418,612
543995625		LOOMIS SAYLES CORE PLUS FIXED INCOME TRUST						
		5,299,168 09/12/18 SELL	47	11.9900	0	59,136,744	63,537,023	4,400,279
857997977		STATE STR S&P 500 INDEX						
		53,755 01/29/18 SELL	70812382	688.3028	0	15,040,795	37,000,000	21,959,205
		39,346 09/11/18 SELL	70812417	705.4264	0	11,009,069	27,755,797	16,746,728
AAD9994N2		BLACKROCK MSCI EAFE EQUITY INDEX NON-LENDABLE FUND						
		319,441 03/29/18 SELL	18	25.0437	0	6,505,637	8,000,000	1,494,363
		135,157 05/24/18 SELL	19	25.8958	0	2,752,562	3,500,000	747,438
		658,218 09/18/18 SELL	25	24.3907	0	13,405,067	16,054,417	2,649,349
277997888		EATON VANCE PARAMETRIC STRUCTURED FUND						
		659,824 01/30/18 SELL	127	13.6400	0	6,196,485	9,000,000	2,803,515
		273,438 03/29/18 SELL	131	12.8000	0	2,567,884	3,500,000	932,116
		40,717 05/24/18 SELL	134	12.2800	0	382,375	500,000	117,626
		450,247 09/13/18 SELL	143	11.2300	0	4,228,322	5,056,273	827,951
89599L244		JPMCB STRATEGIC PROPERTY FUND						
		8 01/04/18 SELL	2930	3,236.6373	0	14,059	26,411	12,352
		8 04/04/18 SELL	2943	3,308.7662	0	14,049	26,980	12,930
		889 07/03/18 SELL	2959	3,373.2539	0	1,532,334	3,000,000	1,467,666
		8 07/05/18 SELL	2956	3,373.4331	0	14,168	27,740	13,572
543995625		LOOMIS SAYLES CORE PLUS FIXED INCOME TRUST						
		664,452 01/30/18 SELL	16	12.0400	0	7,316,117	8,000,000	683,883
		671,704 05/03/18 BUY	31	11.9100	0	8,000,000	8,000,000	0
		210,261 05/24/18 BUY	32	11.8900	0	2,500,000	2,500,000	0
857997977		STATE STR S&P 500 INDEX						
		21,895 03/29/18 SELL	70812390	639.4242	0	6,126,149	14,000,000	7,873,851
		4,529 05/24/18 SELL	70812398	662.4020	0	1,267,209	3,000,000	1,732,791
WNU8COM		US ULTRA BOND CBT BOND 19/SEP/2018 WNU8 COMDTY						
		EXPIRES 09/19/2018	SIZE	100,000.000000				
		2 08/21/18 CLLFUT	4210	159.7813	3	0	632	(632)
		1 08/22/18 CLLFUT	4297	159.2813	2	0	816	(816)
TYU8COS		US 10YR NOTE (CBT) BOND 19/SEP/2018 TYU8 COMDTY						
		EXPIRES 09/19/2018	SIZE	100,000.000000				
		6 08/28/18 CLSFUT	4300	120.3438	10	0	1,238	(1,238)

BASE CURRENCY: USD

IDENTITY OF PARTY INVOLVED			BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417
DESCRIPTION OF ASSET			PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
6 08/29/18 CLSFUT 4303			SELLING PRICE				OR (LOSS)
-----			120.0938	10	0	262	262
-----			-----		-----	-----	-----
10,464,569	BROKER TOTAL			25	167,590,413	238,487,589	70,891,803

IDENTITY OF PARTY INVOLVED		BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417
DESCRIPTION OF ASSET		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
BROKER 0800003 MEMO-MASTER NOTES/POOLED FUNDS		SELLING PRICE				OR (LOSS)

46699A9L2 JPMORGAN US GOVERNMENT MONEY MARKET FUND FUNDS						
MONTHLY VARIABLE 12/31/2049						
25,617,920	01/24/18 SELL 71131746	100.0000	0	25,617,920	25,617,920	0
46699A9A6 JPMORGAN US GOVT MMKT FUND CAPITAL SHARES - FUND						
MONTHLY VARIABLE 12/31/2049						
25,627,975	01/24/18 BUY 71131745	100.0000	0	25,627,975	25,627,975	0
100,000,000	01/30/18 BUY 2	100.0000	0	100,000,000	100,000,000	0
95,886,397	02/01/18 SELL 246	100.0000	0	95,886,397	95,886,397	0
63,537,023	09/13/18 BUY 41	100.0000	0	63,537,023	63,537,023	0
27,755,797	09/13/18 BUY 70812410	100.0000	0	27,755,797	27,755,797	0
63,549,149	09/18/18 SELL 42	100.0000	0	63,549,149	63,549,149	0
27,760,367	09/18/18 SELL 70812412	100.0000	0	27,760,367	27,760,367	0
103,768,388	09/18/18 BUY 71132169	100.0000	0	103,768,388	103,768,388	0
118,239,297	09/19/18 BUY 4690	100.0000	0	118,239,297	118,239,297	0
102,325,777	09/19/18 SELL 71132172	100.0000	0	102,325,777	102,325,777	0
113,848,884	09/20/18 SELL 4695	100.0000	0	113,848,884	113,848,884	0
23,319,595	09/26/18 BUY 4753	100.0000	0	23,319,595	23,319,595	0
23,319,595	09/26/18 SELL 71162701	100.0000	0	23,319,595	23,319,595	0
18,685,892	10/10/18 SELL 5071	100.0000	0	18,685,892	18,685,892	0
46699A9L2 JPMORGAN US GOVERNMENT MONEY MARKET FUND FUNDS						
MONTHLY VARIABLE 12/31/2049						
0	01/02/18 BUY 2924	100.0000	0	0	0	0
1,526	01/02/18 BUY 5723	100.0000	0	1,526	1,526	0
4	01/02/18 BUY 70812376	100.0000	0	4	4	0
1,981,275	01/02/18 SELL 71131693	100.0000	0	1,981,275	1,981,275	0
791	01/02/18 BUY 71132598	100.0000	0	791	791	0
19,414	01/02/18 BUY 71160985	100.0000	0	19,414	19,414	0
27	01/02/18 BUY 71189876	100.0000	0	27	27	0
7,472	01/03/18 SELL 5728	100.0000	0	7,472	7,472	0
11,120	01/03/18 BUY 71131701	100.0000	0	11,120	11,120	0
25,244	01/03/18 BUY 71160987	100.0000	0	25,244	25,244	0
9,756	01/04/18 SELL 5730	100.0000	0	9,756	9,756	0
6,383	01/04/18 SELL 71131706	100.0000	0	6,383	6,383	0
95,577	01/04/18 BUY 71160989	100.0000	0	95,577	95,577	0
3	01/05/18 BUY 2925	100.0000	0	3	3	0
19,548	01/05/18 SELL 5733	100.0000	0	19,548	19,548	0
744	01/05/18 BUY 71131708	100.0000	0	744	744	0
395	01/05/18 BUY 71132600	100.0000	0	395	395	0
6,503	01/05/18 BUY 71161002	100.0000	0	6,503	6,503	0
15,909	01/08/18 SELL 5736	100.0000	0	15,909	15,909	0
804	01/08/18 BUY 71131710	100.0000	0	804	804	0
3,559	01/08/18 BUY 71161008	100.0000	0	3,559	3,559	0

IDENTITY OF PARTY INVOLVED		BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417
DESCRIPTION OF ASSET		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
		SELLING PRICE				OR (LOSS)
13,030	01/09/18 SELL 5737	100.0000	0	13,030	13,030	0
263	01/09/18 BUY 71131713	100.0000	0	263	263	0
75,193	01/09/18 SELL 71161016	100.0000	0	75,193	75,193	0
370	01/10/18 BUY 71132602	100.0000	0	370	370	0
45,244	01/10/18 BUY 71161019	100.0000	0	45,244	45,244	0
804	01/11/18 BUY 71131717	100.0000	0	804	804	0
7,346	01/12/18 BUY 5747	100.0000	0	7,346	7,346	0
280,274	01/12/18 SELL 71131724	100.0000	0	280,274	280,274	0
2,134	01/12/18 BUY 71132608	100.0000	0	2,134	2,134	0
9,386	01/12/18 BUY 71161053	100.0000	0	9,386	9,386	0
5,829	01/16/18 BUY 5754	100.0000	0	5,829	5,829	0
478	01/16/18 BUY 71131728	100.0000	0	478	478	0
1,653	01/16/18 BUY 71132612	100.0000	0	1,653	1,653	0
158,757	01/16/18 BUY 71161063	100.0000	0	158,757	158,757	0
4,961	01/17/18 SELL 5759	100.0000	0	4,961	4,961	0
327	01/17/18 BUY 71132615	100.0000	0	327	327	0
0	01/17/18 BUY 71161071	100.0000	0	0	0	0
24,947	01/18/18 SELL 5767	100.0000	0	24,947	24,947	0
485	01/18/18 BUY 71131734	100.0000	0	485	485	0
39,628	01/18/18 BUY 71161076	100.0000	0	39,628	39,628	0
7,678	01/19/18 SELL 5777	100.0000	0	7,678	7,678	0
72	01/19/18 BUY 71131735	100.0000	0	72	72	0
30	01/19/18 BUY 71132617	100.0000	0	30	30	0
2,193	01/19/18 BUY 71161107	100.0000	0	2,193	2,193	0
22,011	01/22/18 BUY 5786	100.0000	0	22,011	22,011	0
109,477	01/22/18 SELL 71131739	100.0000	0	109,477	109,477	0
220,639	01/22/18 BUY 71161112	100.0000	0	220,639	220,639	0
28,985	01/23/18 BUY 5792	100.0000	0	28,985	28,985	0
308	01/23/18 BUY 71131742	100.0000	0	308	308	0
39	01/23/18 BUY 71132618	100.0000	0	39	39	0
709,362	01/23/18 SELL 71161127	100.0000	0	709,362	709,362	0
6,275	01/23/18 BUY 71189877	100.0000	0	6,275	6,275	0
8	01/24/18 SELL 123	100.0000	0	8	8	0
371	01/24/18 SELL 2927	100.0000	0	371	371	0
479,951	01/24/18 SELL 5803	100.0000	0	479,951	479,951	0
4,525	01/24/18 SELL 70812378	100.0000	0	4,525	4,525	0
48,536	01/24/18 SELL 71132622	100.0000	0	48,536	48,536	0
386,546	01/24/18 SELL 71161133	100.0000	0	386,546	386,546	0
38,122	01/24/18 SELL 71189880	100.0000	0	38,122	38,122	0
46699A9A6 JPMORGAN US GOVT MMKT FUND CAPITAL SHARES - FUND						
MONTHLY VARIABLE 12/31/2049						
8	01/24/18 BUY 122	100.0000	0	8	8	0
371	01/24/18 BUY 2926	100.0000	0	371	371	0
440,061	01/24/18 BUY 5802	100.0000	0	440,061	440,061	0
4,525	01/24/18 BUY 70812377	100.0000	0	4,525	4,525	0
48,536	01/24/18 BUY 71132621	100.0000	0	48,536	48,536	0

IDENTITY OF PARTY INVOLVED			BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417
DESCRIPTION OF ASSET			PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
			SELLING PRICE				OR (LOSS)
382,020	01/24/18	BUY 71161132	100.0000	0	382,020	382,020	0
38,122	01/24/18	BUY 71189879	100.0000	0	38,122	38,122	0
27,244	01/25/18	SELL 5812	100.0000	0	27,244	27,244	0
546	01/25/18	BUY 71132624	100.0000	0	546	546	0
56,361	01/25/18	BUY 71161142	100.0000	0	56,361	56,361	0
19,139	01/26/18	BUY 5948	100.0000	0	19,139	19,139	0
399	01/26/18	BUY 71131748	100.0000	0	399	399	0
1,100	01/26/18	BUY 71132673	100.0000	0	1,100	1,100	0
5,791,551	01/29/18	BUY 5950	100.0000	0	5,791,551	5,791,551	0
3,956	01/29/18	BUY 71131751	100.0000	0	3,956	3,956	0
9	01/29/18	BUY 71161147	100.0000	0	9	9	0
8	01/30/18	SELL 125	100.0000	0	8	8	0
6,000,249	01/30/18	SELL 5967	100.0000	0	6,000,249	6,000,249	0
16,000,324	01/30/18	SELL 71131761	100.0000	0	16,000,324	16,000,324	0
32,876	01/30/18	SELL 71132720	100.0000	0	32,876	32,876	0
5,764,311	01/30/18	BUY 71161149	100.0000	0	5,764,311	5,764,311	0
8	01/31/18	BUY 126	100.0000	0	8	8	0
14,969	01/31/18	BUY 5972	100.0000	0	14,969	14,969	0
5,995	01/31/18	BUY 71132723	100.0000	0	5,995	5,995	0
29,656	01/31/18	BUY 71161151	100.0000	0	29,656	29,656	0
0	02/01/18	BUY 2933	100.0000	0	0	0	0
3,590	02/01/18	BUY 5977	100.0000	0	3,590	3,590	0
4	02/01/18	BUY 70812383	100.0000	0	4	4	0
1,966,621	02/01/18	SELL 71131767	100.0000	0	1,966,621	1,966,621	0
3,188	02/01/18	BUY 71132728	100.0000	0	3,188	3,188	0
3,411	02/01/18	BUY 71161187	100.0000	0	3,411	3,411	0
33	02/01/18	BUY 71189883	100.0000	0	33	33	0
7,139	02/02/18	SELL 5980	100.0000	0	7,139	7,139	0
173	02/02/18	BUY 71131769	100.0000	0	173	173	0
1,830	02/02/18	BUY 71132729	100.0000	0	1,830	1,830	0
3,227,007	02/05/18	SELL 644	100.0000	0	3,227,007	3,227,007	0
1,052	02/05/18	SELL 5991	100.0000	0	1,052	1,052	0
38,771	02/05/18	SELL 71131772	100.0000	0	38,771	38,771	0
2,198	02/05/18	BUY 71132731	100.0000	0	2,198	2,198	0
5,438,561	02/05/18	SELL 71161205	100.0000	0	5,438,561	5,438,561	0
1,088,285	02/06/18	BUY 751	100.0000	0	1,088,285	1,088,285	0
25,945	02/06/18	SELL 6000	100.0000	0	25,945	25,945	0
866	02/06/18	BUY 71131774	100.0000	0	866	866	0
202,871	02/06/18	SELL 71161208	100.0000	0	202,871	202,871	0
590,096	02/07/18	SELL 803	100.0000	0	590,096	590,096	0
2,987	02/07/18	BUY 6007	100.0000	0	2,987	2,987	0
228	02/07/18	BUY 71131776	100.0000	0	228	228	0
320,081	02/07/18	SELL 71161220	100.0000	0	320,081	320,081	0
794,638	02/08/18	SELL 830	100.0000	0	794,638	794,638	0
21,446	02/08/18	BUY 6023	100.0000	0	21,446	21,446	0
326	02/08/18	BUY 71131778	100.0000	0	326	326	0
164,905	02/08/18	BUY 71161221	100.0000	0	164,905	164,905	0

IDENTITY OF PARTY INVOLVED		BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417
DESCRIPTION OF ASSET		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
		SELLING PRICE				OR (LOSS)
244,475	02/09/18 SELL 864	100.0000	0	244,475	244,475	0
34,810	02/09/18 SELL 6030	100.0000	0	34,810	34,810	0
304	02/09/18 BUY 71131780	100.0000	0	304	304	0
1,872,486	02/12/18 BUY 897	100.0000	0	1,872,486	1,872,486	0
33,809	02/12/18 SELL 6037	100.0000	0	33,809	33,809	0
1,185	02/12/18 SELL 71131782	100.0000	0	1,185	1,185	0
65,432	02/12/18 BUY 71161225	100.0000	0	65,432	65,432	0
223,866	02/13/18 SELL 943	100.0000	0	223,866	223,866	0
8,340	02/13/18 BUY 6040	100.0000	0	8,340	8,340	0
1,488	02/13/18 SELL 71131785	100.0000	0	1,488	1,488	0
7,434	02/13/18 BUY 71161229	100.0000	0	7,434	7,434	0
3,230,121	02/14/18 BUY 965	100.0000	0	3,230,121	3,230,121	0
4,424	02/14/18 SELL 6051	100.0000	0	4,424	4,424	0
2,058	02/14/18 BUY 71161238	100.0000	0	2,058	2,058	0
3,200,365	02/15/18 SELL 986	100.0000	0	3,200,365	3,200,365	0
34,948	02/15/18 BUY 6057	100.0000	0	34,948	34,948	0
1,556	02/15/18 SELL 71131787	100.0000	0	1,556	1,556	0
690	02/15/18 BUY 71132738	100.0000	0	690	690	0
278,268	02/15/18 BUY 71161265	100.0000	0	278,268	278,268	0
518,600	02/16/18 SELL 999	100.0000	0	518,600	518,600	0
2,535	02/16/18 BUY 6063	100.0000	0	2,535	2,535	0
14	02/16/18 BUY 71132745	100.0000	0	14	14	0
12,383	02/16/18 SELL 71161284	100.0000	0	12,383	12,383	0
69,485	02/20/18 BUY 1058	100.0000	0	69,485	69,485	0
14,265	02/20/18 BUY 6067	100.0000	0	14,265	14,265	0
28,292	02/20/18 BUY 71132755	100.0000	0	28,292	28,292	0
273,737	02/20/18 BUY 71161301	100.0000	0	273,737	273,737	0
90,834	02/21/18 SELL 1079	100.0000	0	90,834	90,834	0
21,816	02/21/18 BUY 6068	100.0000	0	21,816	21,816	0
1,695	02/21/18 BUY 71131794	100.0000	0	1,695	1,695	0
19,877	02/21/18 SELL 71132758	100.0000	0	19,877	19,877	0
12,944	02/21/18 BUY 71161319	100.0000	0	12,944	12,944	0
52,381	02/22/18 SELL 1098	100.0000	0	52,381	52,381	0
302	02/22/18 BUY 6072	100.0000	0	302	302	0
16,519	02/22/18 SELL 71132764	100.0000	0	16,519	16,519	0
21,620	02/23/18 SELL 1149	100.0000	0	21,620	21,620	0
16,301	02/23/18 BUY 6074	100.0000	0	16,301	16,301	0
4,851	02/23/18 SELL 71132768	100.0000	0	4,851	4,851	0
1,511	02/23/18 BUY 71161331	100.0000	0	1,511	1,511	0
1,798	02/26/18 SELL 1171	100.0000	0	1,798	1,798	0
7,443	02/26/18 SELL 6077	100.0000	0	7,443	7,443	0
230	02/26/18 BUY 71131796	100.0000	0	230	230	0
19,009	02/26/18 BUY 71132769	100.0000	0	19,009	19,009	0
768,291	02/26/18 SELL 71161332	100.0000	0	768,291	768,291	0
89,589	02/27/18 SELL 1230	100.0000	0	89,589	89,589	0
26,210	02/27/18 BUY 6078	100.0000	0	26,210	26,210	0
91	02/27/18 BUY 71131798	100.0000	0	91	91	0

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET		BASED ON MARKET VALUE OF	339,848,350	5% VALUE OF	16,992,417
				PURCHASE PRICE	COST OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE			OR (LOSS)
	6,083	02/27/18	SELL	71132771	100.0000	0	0
	124,189	02/27/18	BUY	71161336	100.0000	0	0
	236,997	02/28/18	SELL	1300	100.0000	0	0
	279	02/28/18	BUY	71131801	100.0000	0	0
	2,651	02/28/18	BUY	71132776	100.0000	0	0
	15,411	02/28/18	BUY	71161338	100.0000	0	0
	206,240	03/01/18	BUY	1358	100.0000	0	0
	0	03/01/18	BUY	2936	100.0000	0	0
	10,311	03/01/18	SELL	6083	100.0000	0	0
	4	03/01/18	BUY	70812385	100.0000	0	0
	1,987,529	03/01/18	SELL	71131810	100.0000	0	0
	193	03/01/18	BUY	71132779	100.0000	0	0
	30,819	03/01/18	BUY	71161381	100.0000	0	0
	36	03/01/18	BUY	71189885	100.0000	0	0
	656,221	03/02/18	SELL	1377	100.0000	0	0
	7,714	03/02/18	BUY	6088	100.0000	0	0
	465	03/02/18	BUY	71131812	100.0000	0	0
	475	03/02/18	BUY	71132784	100.0000	0	0
	186,641	03/02/18	SELL	71161384	100.0000	0	0
	327,403	03/05/18	SELL	1395	100.0000	0	0
	30,684	03/05/18	SELL	6089	100.0000	0	0
	16,838	03/05/18	SELL	71131815	100.0000	0	0
	15,474	03/05/18	BUY	71161386	100.0000	0	0
	235,152	03/06/18	SELL	1422	100.0000	0	0
	355	03/06/18	BUY	71131818	100.0000	0	0
	4,322	03/06/18	BUY	71132796	100.0000	0	0
	1,080,646	03/07/18	BUY	1445	100.0000	0	0
	52	03/07/18	BUY	71131820	100.0000	0	0
	5,781	03/07/18	SELL	71132797	100.0000	0	0
	3,702	03/07/18	BUY	71161397	100.0000	0	0
	1,024,038	03/08/18	BUY	1458	100.0000	0	0
	157	03/08/18	BUY	71132799	100.0000	0	0
	1,059,267	03/09/18	SELL	1478	100.0000	0	0
	386	03/09/18	BUY	6091	100.0000	0	0
	359	03/09/18	BUY	71131822	100.0000	0	0
	451	03/09/18	BUY	71132802	100.0000	0	0
	28,078	03/09/18	SELL	71161409	100.0000	0	0
	24,832	03/12/18	BUY	1511	100.0000	0	0
	571,713	03/12/18	BUY	71161413	100.0000	0	0
	159,791	03/13/18	BUY	1530	100.0000	0	0
	22,712	03/13/18	BUY	6096	100.0000	0	0
	1,967	03/13/18	BUY	71131827	100.0000	0	0
	5,645	03/13/18	BUY	71132813	100.0000	0	0
	218,585	03/13/18	SELL	71161417	100.0000	0	0
	70,781	03/14/18	SELL	1564	100.0000	0	0
	5,830	03/14/18	SELL	6100	100.0000	0	0
	8,225	03/14/18	SELL	71132814	100.0000	0	0

IDENTITY OF PARTY INVOLVED				BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417
DESCRIPTION OF ASSET				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE				OR (LOSS)
3,045	03/14/18	BUY	71161428	100.0000	0	3,045	3,045	0
460,299	03/15/18	SELL	1613	100.0000	0	460,299	460,299	0
200	03/15/18	SELL	6102	100.0000	0	200	200	0
1,004	03/15/18	BUY	71132818	100.0000	0	1,004	1,004	0
203,808	03/15/18	SELL	71161463	100.0000	0	203,808	203,808	0
82,624	03/16/18	BUY	1631	100.0000	0	82,624	82,624	0
214,299	03/16/18	SELL	71131840	100.0000	0	214,299	214,299	0
735,117	03/16/18	BUY	71161473	100.0000	0	735,117	735,117	0
109,253	03/19/18	SELL	1646	100.0000	0	109,253	109,253	0
303	03/19/18	BUY	71131842	100.0000	0	303	303	0
98	03/19/18	BUY	71132820	100.0000	0	98	98	0
534,347	03/19/18	SELL	71161482	100.0000	0	534,347	534,347	0
29,005	03/20/18	BUY	1667	100.0000	0	29,005	29,005	0
1,394	03/20/18	BUY	6112	100.0000	0	1,394	1,394	0
2,644	03/20/18	BUY	71131845	100.0000	0	2,644	2,644	0
248,209	03/20/18	BUY	71161508	100.0000	0	248,209	248,209	0
239,117	03/21/18	BUY	1693	100.0000	0	239,117	239,117	0
11,237	03/21/18	SELL	6117	100.0000	0	11,237	11,237	0
74	03/21/18	BUY	71132822	100.0000	0	74	74	0
2,646	03/21/18	BUY	71161519	100.0000	0	2,646	2,646	0
10,113	03/22/18	BUY	1704	100.0000	0	10,113	10,113	0
29,881	03/22/18	BUY	6118	100.0000	0	29,881	29,881	0
55,653	03/22/18	SELL	71131857	100.0000	0	55,653	55,653	0
12,603	03/22/18	BUY	71161528	100.0000	0	12,603	12,603	0
45,363	03/23/18	SELL	1718	100.0000	0	45,363	45,363	0
379,071	03/23/18	SELL	71161538	100.0000	0	379,071	379,071	0
85,254	03/26/18	BUY	1725	100.0000	0	85,254	85,254	0
18,486	03/26/18	SELL	6133	100.0000	0	18,486	18,486	0
55,852	03/26/18	BUY	71161542	100.0000	0	55,852	55,852	0
18,866	03/27/18	BUY	1734	100.0000	0	18,866	18,866	0
2,508	03/27/18	SELL	6134	100.0000	0	2,508	2,508	0
42,919	03/28/18	BUY	1739	100.0000	0	42,919	42,919	0
291	03/28/18	BUY	71132912	100.0000	0	291	291	0
9,423	03/28/18	BUY	71161548	100.0000	0	9,423	9,423	0
8,000,000	03/29/18	BUY	18	100.0000	0	8,000,000	8,000,000	0
8	03/29/18	SELL	129	100.0000	0	8	8	0
2,513,336	03/29/18	BUY	1791	100.0000	0	2,513,336	2,513,336	0
196,893	03/29/18	SELL	6302	100.0000	0	196,893	196,893	0
4,534	03/29/18	SELL	70812387	100.0000	0	4,534	4,534	0
5,000,000	03/29/18	BUY	71131867	100.0000	0	5,000,000	5,000,000	0
4,457	03/29/18	SELL	71132922	100.0000	0	4,457	4,457	0
14,000,000	03/29/18	BUY	71161584	100.0000	0	14,000,000	14,000,000	0
1,032	04/02/18	BUY	20	100.0000	0	1,032	1,032	0
8	04/02/18	BUY	130	100.0000	0	8	8	0
159,059	04/02/18	BUY	1805	100.0000	0	159,059	159,059	0
0	04/02/18	BUY	2938	100.0000	0	0	0	0
25,970	04/02/18	BUY	6311	100.0000	0	25,970	25,970	0

				BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417	
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN	
DESCRIPTION OF ASSET				SELLING PRICE				OR (LOSS)	
	4,539	04/02/18	BUY	70812389	100.0000	0	4,539	4,539	0
1,998,720	04/02/18	SELL	71131875	100.0000	0	1,998,720	1,998,720	0	
	1,317	04/02/18	BUY	71132924	100.0000	0	1,317	1,317	0
	37,045	04/02/18	BUY	71161593	100.0000	0	37,045	37,045	0
	45	04/02/18	BUY	71189887	100.0000	0	45	45	0
2,421,057	04/03/18	SELL	1865	100.0000	0	2,421,057	2,421,057	0	
	2,721	04/03/18	BUY	6313	100.0000	0	2,721	2,721	0
13,118,832	04/03/18	SELL	71161595	100.0000	0	13,118,832	13,118,832	0	
	70,623	04/04/18	BUY	1915	100.0000	0	70,623	70,623	0
	6,933	04/04/18	SELL	6317	100.0000	0	6,933	6,933	0
	737	04/04/18	BUY	71131877	100.0000	0	737	737	0
	108	04/04/18	BUY	71132926	100.0000	0	108	108	0
483,646	04/04/18	SELL	71161598	100.0000	0	483,646	483,646	0	
	21,661	04/05/18	SELL	1933	100.0000	0	21,661	21,661	0
	4	04/05/18	BUY	2939	100.0000	0	4	4	0
11,448	04/05/18	BUY	6321	100.0000	0	11,448	11,448	0	
	193	04/05/18	BUY	71131879	100.0000	0	193	193	0
	205	04/05/18	BUY	71132928	100.0000	0	205	205	0
13,311	04/05/18	BUY	71161601	100.0000	0	13,311	13,311	0	
	50,761	04/06/18	SELL	1945	100.0000	0	50,761	50,761	0
	10,446	04/06/18	BUY	6325	100.0000	0	10,446	10,446	0
	565	04/06/18	BUY	71131881	100.0000	0	565	565	0
547,815	04/06/18	BUY	71161613	100.0000	0	547,815	547,815	0	
	56,955	04/09/18	BUY	1954	100.0000	0	56,955	56,955	0
	4,994	04/09/18	SELL	6326	100.0000	0	4,994	4,994	0
	219	04/09/18	SELL	71131885	100.0000	0	219	219	0
67,496	04/10/18	SELL	1982	100.0000	0	67,496	67,496	0	
	1,967	04/10/18	BUY	71131887	100.0000	0	1,967	1,967	0
	21,136	04/10/18	BUY	71161622	100.0000	0	21,136	21,136	0
	91,212	04/11/18	BUY	2014	100.0000	0	91,212	91,212	0
	4,398	04/11/18	SELL	6336	100.0000	0	4,398	4,398	0
535,000	04/11/18	SELL	71161625	100.0000	0	535,000	535,000	0	
270,590	04/12/18	BUY	2030	100.0000	0	270,590	270,590	0	
	12,158	04/12/18	BUY	6337	100.0000	0	12,158	12,158	0
	760	04/12/18	BUY	71131890	100.0000	0	760	760	0
	7,981	04/12/18	BUY	71161627	100.0000	0	7,981	7,981	0
151,065	04/13/18	BUY	2066	100.0000	0	151,065	151,065	0	
	280	04/13/18	BUY	6339	100.0000	0	280	280	0
	172	04/13/18	BUY	71131893	100.0000	0	172	172	0
	1,261	04/13/18	BUY	71132934	100.0000	0	1,261	1,261	0
	3,184	04/13/18	BUY	71161659	100.0000	0	3,184	3,184	0
55,020	04/16/18	SELL	2082	100.0000	0	55,020	55,020	0	
	359	04/16/18	SELL	71131902	100.0000	0	359	359	0
	350	04/16/18	BUY	71132938	100.0000	0	350	350	0
130,564	04/16/18	BUY	71161669	100.0000	0	130,564	130,564	0	
649,191	04/17/18	SELL	2106	100.0000	0	649,191	649,191	0	
	692	04/17/18	BUY	71131903	100.0000	0	692	692	0

IDENTITY OF PARTY INVOLVED				339,848,350	5% VALUE OF	16,992,417
DESCRIPTION OF ASSET				COST OF ASSET	CURRENT VALUE	NET GAIN
SELLING PRICE						OR (LOSS)
5,034	04/17/18	BUY	71161674	100.0000	0	0
174,302	04/18/18	BUY	2124	100.0000	0	0
145	04/18/18	BUY	71132942	100.0000	0	0
47,555	04/18/18	BUY	71161678	100.0000	0	0
5,968	04/19/18	SELL	2146	100.0000	0	0
3,836	04/19/18	SELL	71132944	100.0000	0	0
25,762	04/20/18	BUY	2165	100.0000	0	0
50,208	04/20/18	BUY	71131911	100.0000	0	0
40,291	04/20/18	BUY	71161721	100.0000	0	0
250,255	04/23/18	SELL	2202	100.0000	0	0
4,285	04/23/18	BUY	6365	100.0000	0	0
2,659	04/23/18	BUY	71161723	100.0000	0	0
178,128	04/24/18	SELL	2231	100.0000	0	0
2,606	04/24/18	BUY	6379	100.0000	0	0
1,963	04/24/18	BUY	71131914	100.0000	0	0
41,786	04/25/18	BUY	2243	100.0000	0	0
4,688	04/25/18	SELL	6385	100.0000	0	0
231	04/25/18	BUY	71132946	100.0000	0	0
47,022	04/25/18	BUY	71161734	100.0000	0	0
82,541	04/26/18	SELL	2254	100.0000	0	0
7,460	04/26/18	SELL	6386	100.0000	0	0
417	04/26/18	BUY	71131916	100.0000	0	0
400	04/26/18	BUY	71132948	100.0000	0	0
700,264	04/26/18	BUY	71161740	100.0000	0	0
253,365	04/27/18	BUY	2270	100.0000	0	0
103,146	04/30/18	BUY	2287	100.0000	0	0
1,832	04/30/18	BUY	6401	100.0000	0	0
281	04/30/18	BUY	71132951	100.0000	0	0
206,375	04/30/18	BUY	71161742	100.0000	0	0
10,326	05/01/18	BUY	22	100.0000	0	0
86,585	05/01/18	BUY	2328	100.0000	0	0
1	05/01/18	BUY	2942	100.0000	0	0
20,806	05/01/18	BUY	6407	100.0000	0	0
6	05/01/18	BUY	70812392	100.0000	0	0
1,988,453	05/01/18	SELL	71131920	100.0000	0	0
324	05/01/18	BUY	71132956	100.0000	0	0
71,302	05/01/18	BUY	71161779	100.0000	0	0
49	05/01/18	BUY	71189889	100.0000	0	0
800,454	05/02/18	SELL	2354	100.0000	0	0
4,307	05/02/18	BUY	6414	100.0000	0	0
7,698	05/02/18	SELL	71132957	100.0000	0	0
8,000,000	05/03/18	SELL	24	100.0000	0	0
476,788	05/03/18	SELL	2370	100.0000	0	0
15,033	05/03/18	SELL	6430	100.0000	0	0
45,146	05/03/18	SELL	71131928	100.0000	0	0
8,894	05/04/18	SELL	2393	100.0000	0	0
390	05/04/18	BUY	6434	100.0000	0	0

IDENTITY OF PARTY INVOLVED			BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417
DESCRIPTION OF ASSET			PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
			SELLING PRICE				OR (LOSS)
1,385	05/04/18	SELL 71131931	100.0000	0	1,385	1,385	0
222,083	05/04/18	SELL 71161796	100.0000	0	222,083	222,083	0
708,154	05/07/18	BUY 2404	100.0000	0	708,154	708,154	0
14,330	05/07/18	BUY 6436	100.0000	0	14,330	14,330	0
482	05/07/18	BUY 71131933	100.0000	0	482	482	0
1,165,121	05/07/18	SELL 71161803	100.0000	0	1,165,121	1,165,121	0
27,337	05/08/18	BUY 2413	100.0000	0	27,337	27,337	0
3,682	05/08/18	SELL 6440	100.0000	0	3,682	3,682	0
3,702	05/08/18	BUY 71131938	100.0000	0	3,702	3,702	0
22,480	05/09/18	SELL 2426	100.0000	0	22,480	22,480	0
3,956	05/09/18	SELL 6443	100.0000	0	3,956	3,956	0
916	05/09/18	BUY 71131940	100.0000	0	916	916	0
37	05/09/18	BUY 71132963	100.0000	0	37	37	0
2,785	05/10/18	BUY 2451	100.0000	0	2,785	2,785	0
9,758	05/10/18	SELL 6449	100.0000	0	9,758	9,758	0
353	05/10/18	BUY 71131947	100.0000	0	353	353	0
327,002	05/10/18	SELL 71161811	100.0000	0	327,002	327,002	0
15,048	05/11/18	SELL 2479	100.0000	0	15,048	15,048	0
3,760	05/11/18	SELL 6453	100.0000	0	3,760	3,760	0
895	05/11/18	BUY 71131951	100.0000	0	895	895	0
5,246	05/11/18	BUY 71161816	100.0000	0	5,246	5,246	0
339,355	05/14/18	BUY 2504	100.0000	0	339,355	339,355	0
6,767	05/14/18	SELL 6458	100.0000	0	6,767	6,767	0
432	05/14/18	BUY 71161825	100.0000	0	432	432	0
775,946	05/15/18	BUY 2587	100.0000	0	775,946	775,946	0
17,731	05/15/18	BUY 6462	100.0000	0	17,731	17,731	0
508	05/15/18	BUY 71132967	100.0000	0	508	508	0
81,337	05/15/18	SELL 71161853	100.0000	0	81,337	81,337	0
159,960	05/16/18	BUY 2625	100.0000	0	159,960	159,960	0
545	05/16/18	BUY 6465	100.0000	0	545	545	0
34	05/16/18	BUY 71132969	100.0000	0	34	34	0
1,406,861	05/17/18	SELL 2645	100.0000	0	1,406,861	1,406,861	0
257	05/17/18	BUY 6469	100.0000	0	257	257	0
47	05/17/18	BUY 71132971	100.0000	0	47	47	0
58,892	05/18/18	BUY 2662	100.0000	0	58,892	58,892	0
339	05/18/18	BUY 6470	100.0000	0	339	339	0
35,491	05/18/18	BUY 71161887	100.0000	0	35,491	35,491	0
26,054	05/21/18	BUY 2669	100.0000	0	26,054	26,054	0
372	05/21/18	SELL 71131954	100.0000	0	372	372	0
243	05/21/18	BUY 71132973	100.0000	0	243	243	0
50,589	05/21/18	BUY 71161893	100.0000	0	50,589	50,589	0
24,757	05/22/18	SELL 2689	100.0000	0	24,757	24,757	0
18,376	05/23/18	BUY 2710	100.0000	0	18,376	18,376	0
3,137	05/23/18	SELL 6600	100.0000	0	3,137	3,137	0
8	05/24/18	SELL 132	100.0000	0	8	8	0
1,799	05/24/18	BUY 2729	100.0000	0	1,799	1,799	0
778	05/24/18	SELL 6601	100.0000	0	778	778	0

				BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417	
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN	
DESCRIPTION OF ASSET				SELLING PRICE				OR (LOSS)	
	4,544	05/24/18	SELL	70812393	100.0000	0	4,544	4,544	0
1,000,000	05/24/18	BUY	71131957	100.0000	0	1,000,000	1,000,000	0	
2,010	05/24/18	BUY	71133060	100.0000	0	2,010	2,010	0	
4,500,000	05/24/18	BUY	71161903	100.0000	0	4,500,000	4,500,000	0	
8	05/25/18	BUY	133	100.0000	0	8	8	0	
293,063	05/25/18	BUY	2745	100.0000	0	293,063	293,063	0	
4,544	05/25/18	BUY	70812394	100.0000	0	4,544	4,544	0	
39,781	05/25/18	BUY	71161908	100.0000	0	39,781	39,781	0	
20,069	05/29/18	SELL	2758	100.0000	0	20,069	20,069	0	
5,913	05/29/18	BUY	6634	100.0000	0	5,913	5,913	0	
0	05/29/18	BUY	71161920	100.0000	0	0	0	0	
362,328	05/30/18	BUY	2789	100.0000	0	362,328	362,328	0	
1,553	05/30/18	SELL	6644	100.0000	0	1,553	1,553	0	
836	05/30/18	BUY	71131959	100.0000	0	836	836	0	
100	05/30/18	BUY	71133090	100.0000	0	100	100	0	
1,315,371	05/30/18	SELL	71161921	100.0000	0	1,315,371	1,315,371	0	
58,895	05/31/18	SELL	2815	100.0000	0	58,895	58,895	0	
7,229	05/31/18	BUY	6649	100.0000	0	7,229	7,229	0	
611	05/31/18	BUY	71131961	100.0000	0	611	611	0	
10,547	05/31/18	BUY	71133111	100.0000	0	10,547	10,547	0	
2,269,955	05/31/18	SELL	71161922	100.0000	0	2,269,955	2,269,955	0	
715	06/01/18	BUY	28	100.0000	0	715	715	0	
242,950	06/01/18	SELL	2876	100.0000	0	242,950	242,950	0	
1	06/01/18	BUY	2948	100.0000	0	1	1	0	
2,663	06/01/18	SELL	6652	100.0000	0	2,663	2,663	0	
6	06/01/18	BUY	70812396	100.0000	0	6	6	0	
1,987,344	06/01/18	SELL	71131966	100.0000	0	1,987,344	1,987,344	0	
20,134	06/01/18	BUY	71133136	100.0000	0	20,134	20,134	0	
19,861	06/01/18	BUY	71161959	100.0000	0	19,861	19,861	0	
52	06/01/18	BUY	71189891	100.0000	0	52	52	0	
331,463	06/04/18	SELL	2890	100.0000	0	331,463	331,463	0	
1,114	06/04/18	BUY	6654	100.0000	0	1,114	1,114	0	
1,672	06/04/18	BUY	71131969	100.0000	0	1,672	1,672	0	
14,406	06/04/18	SELL	71133149	100.0000	0	14,406	14,406	0	
29,454	06/05/18	BUY	2918	100.0000	0	29,454	29,454	0	
4,218	06/05/18	BUY	6659	100.0000	0	4,218	4,218	0	
36	06/05/18	BUY	71131974	100.0000	0	36	36	0	
17,536	06/05/18	SELL	71133150	100.0000	0	17,536	17,536	0	
108,256	06/05/18	SELL	71161965	100.0000	0	108,256	108,256	0	
23,851	06/06/18	BUY	2941	100.0000	0	23,851	23,851	0	
8,057	06/06/18	BUY	6660	100.0000	0	8,057	8,057	0	
2,742	06/06/18	SELL	71131979	100.0000	0	2,742	2,742	0	
1,604	06/06/18	SELL	71133151	100.0000	0	1,604	1,604	0	
943,470	06/06/18	SELL	71161967	100.0000	0	943,470	943,470	0	
360,200	06/07/18	BUY	2956	100.0000	0	360,200	360,200	0	
778	06/07/18	BUY	71131983	100.0000	0	778	778	0	
95	06/07/18	BUY	71133153	100.0000	0	95	95	0	

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417
		PURCHASE PRICE	EXPENSES			
		SELLING PRICE		COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
3,643	06/07/18 BUY 71161979	100.0000	0	3,643	3,643	0
193,366	06/08/18 SELL 2977	100.0000	0	193,366	193,366	0
20,504	06/08/18 BUY 6665	100.0000	0	20,504	20,504	0
836	06/08/18 BUY 71131987	100.0000	0	836	836	0
297	06/08/18 BUY 71133155	100.0000	0	297	297	0
10,477	06/11/18 SELL 2988	100.0000	0	10,477	10,477	0
67	06/11/18 SELL 71131990	100.0000	0	67	67	0
106,383	06/11/18 BUY 71161985	100.0000	0	106,383	106,383	0
27,695	06/12/18 BUY 3006	100.0000	0	27,695	27,695	0
11,692	06/12/18 BUY 6669	100.0000	0	11,692	11,692	0
156	06/12/18 BUY 71131993	100.0000	0	156	156	0
652,511	06/12/18 BUY 71161989	100.0000	0	652,511	652,511	0
22,622	06/13/18 SELL 3026	100.0000	0	22,622	22,622	0
4,447	06/13/18 BUY 71132004	100.0000	0	4,447	4,447	0
96,201	06/14/18 SELL 3044	100.0000	0	96,201	96,201	0
128,265	06/14/18 SELL 71132011	100.0000	0	128,265	128,265	0
517,781	06/14/18 SELL 71161998	100.0000	0	517,781	517,781	0
71,580	06/15/18 SELL 3102	100.0000	0	71,580	71,580	0
385	06/15/18 BUY 6677	100.0000	0	385	385	0
681	06/15/18 BUY 71133163	100.0000	0	681	681	0
130,596	06/15/18 BUY 71162036	100.0000	0	130,596	130,596	0
66,918	06/18/18 SELL 3123	100.0000	0	66,918	66,918	0
736	06/18/18 SELL 6687	100.0000	0	736	736	0
30,169	06/18/18 BUY 71162040	100.0000	0	30,169	30,169	0
151,029	06/19/18 SELL 3138	100.0000	0	151,029	151,029	0
1,622	06/19/18 BUY 6696	100.0000	0	1,622	1,622	0
152,742	06/20/18 BUY 3159	100.0000	0	152,742	152,742	0
27,557	06/20/18 SELL 6698	100.0000	0	27,557	27,557	0
105	06/20/18 BUY 71133166	100.0000	0	105	105	0
39,556	06/20/18 BUY 71162065	100.0000	0	39,556	39,556	0
184,081	06/21/18 BUY 3178	100.0000	0	184,081	184,081	0
367	06/21/18 SELL 6699	100.0000	0	367	367	0
2,926	06/21/18 SELL 71132016	100.0000	0	2,926	2,926	0
118,485	06/21/18 SELL 71162085	100.0000	0	118,485	118,485	0
56,861	06/22/18 BUY 3204	100.0000	0	56,861	56,861	0
24,488	06/22/18 SELL 71132019	100.0000	0	24,488	24,488	0
760,431	06/22/18 BUY 71162092	100.0000	0	760,431	760,431	0
59,919	06/25/18 BUY 3219	100.0000	0	59,919	59,919	0
104	06/25/18 SELL 6702	100.0000	0	104	104	0
677,846	06/25/18 SELL 71162099	100.0000	0	677,846	677,846	0
9,027	06/26/18 BUY 3244	100.0000	0	9,027	9,027	0
5,740	06/26/18 BUY 6703	100.0000	0	5,740	5,740	0
412	06/26/18 BUY 71132021	100.0000	0	412	412	0
148,403	06/26/18 SELL 71162105	100.0000	0	148,403	148,403	0
508,006	06/27/18 SELL 3266	100.0000	0	508,006	508,006	0
210,935	06/27/18 SELL 71132031	100.0000	0	210,935	210,935	0
713,743	06/27/18 SELL 71162106	100.0000	0	713,743	713,743	0

IDENTITY OF PARTY INVOLVED				BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417
DESCRIPTION OF ASSET				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE				OR (LOSS)
46,093	06/28/18	SELL	3297	100.0000	0	46,093	46,093	0
3,462	06/28/18	SELL	6706	100.0000	0	3,462	3,462	0
374	06/28/18	BUY	71133170	100.0000	0	374	374	0
10,389	06/29/18	BUY	3335	100.0000	0	10,389	10,389	0
566	06/29/18	BUY	71133176	100.0000	0	566	566	0
17	07/02/18	BUY	34	100.0000	0	17	17	0
1	07/02/18	BUY	2950	100.0000	0	1	1	0
52,832	07/02/18	SELL	3348	100.0000	0	52,832	52,832	0
2,383	07/02/18	BUY	6714	100.0000	0	2,383	2,383	0
6	07/02/18	BUY	70812403	100.0000	0	6	6	0
1,987,971	07/02/18	SELL	71132038	100.0000	0	1,987,971	1,987,971	0
253	07/02/18	BUY	71133178	100.0000	0	253	253	0
18,330	07/02/18	BUY	71162141	100.0000	0	18,330	18,330	0
54	07/02/18	BUY	71189893	100.0000	0	54	54	0
247,158	07/03/18	SELL	3360	100.0000	0	247,158	247,158	0
1,714	07/03/18	SELL	6715	100.0000	0	1,714	1,714	0
29,534	07/03/18	SELL	71162143	100.0000	0	29,534	29,534	0
378	07/05/18	SELL	2951	100.0000	0	378	378	0
11,242	07/05/18	SELL	3373	100.0000	0	11,242	11,242	0
3,000,298	07/05/18	BUY	71132041	100.0000	0	3,000,298	3,000,298	0
162	07/05/18	BUY	71133181	100.0000	0	162	162	0
7,980	07/05/18	BUY	71162146	100.0000	0	7,980	7,980	0
1,131	07/06/18	BUY	2952	100.0000	0	1,131	1,131	0
26,694	07/06/18	SELL	3392	100.0000	0	26,694	26,694	0
337	07/06/18	BUY	6718	100.0000	0	337	337	0
42	07/06/18	BUY	71132044	100.0000	0	42	42	0
10,297	07/09/18	BUY	3405	100.0000	0	10,297	10,297	0
5,102	07/09/18	BUY	71132047	100.0000	0	5,102	5,102	0
7,800	07/09/18	BUY	71133188	100.0000	0	7,800	7,800	0
3,559	07/09/18	BUY	71162157	100.0000	0	3,559	3,559	0
229,638	07/10/18	BUY	3432	100.0000	0	229,638	229,638	0
7,185	07/10/18	BUY	6726	100.0000	0	7,185	7,185	0
1,763	07/10/18	SELL	71132051	100.0000	0	1,763	1,763	0
10,242	07/10/18	BUY	71162165	100.0000	0	10,242	10,242	0
62,387	07/11/18	BUY	3456	100.0000	0	62,387	62,387	0
2,592	07/11/18	SELL	6727	100.0000	0	2,592	2,592	0
130	07/11/18	BUY	71133190	100.0000	0	130	130	0
44,796	07/12/18	SELL	3473	100.0000	0	44,796	44,796	0
30,013	07/12/18	SELL	71132054	100.0000	0	30,013	30,013	0
5	07/12/18	BUY	71133191	100.0000	0	5	5	0
10,677	07/12/18	BUY	71162168	100.0000	0	10,677	10,677	0
87,534	07/13/18	SELL	3526	100.0000	0	87,534	87,534	0
9,263	07/13/18	SELL	6737	100.0000	0	9,263	9,263	0
47	07/13/18	BUY	71132056	100.0000	0	47	47	0
746	07/13/18	BUY	71133201	100.0000	0	746	746	0
3,225	07/13/18	BUY	71162201	100.0000	0	3,225	3,225	0
107,210	07/16/18	BUY	3549	100.0000	0	107,210	107,210	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417
		PURCHASE PRICE	EXPENSES			
		SELLING PRICE		COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
	5,966 07/16/18 BUY 6739	100.0000	0	5,966	5,966	0
	1,604 07/16/18 SELL 71132059	100.0000	0	1,604	1,604	0
	657 07/16/18 BUY 71133221	100.0000	0	657	657	0
	143,229 07/16/18 BUY 71162209	100.0000	0	143,229	143,229	0
	14,235 07/17/18 BUY 3574	100.0000	0	14,235	14,235	0
	999 07/17/18 SELL 6745	100.0000	0	999	999	0
	351 07/17/18 BUY 71132061	100.0000	0	351	351	0
	30,317 07/17/18 BUY 71133228	100.0000	0	30,317	30,317	0
	4,969 07/17/18 BUY 71162216	100.0000	0	4,969	4,969	0
	408,612 07/18/18 BUY 3600	100.0000	0	408,612	408,612	0
	375 07/18/18 SELL 6747	100.0000	0	375	375	0
	33 07/18/18 BUY 71132063	100.0000	0	33	33	0
	31,904 07/18/18 SELL 71133233	100.0000	0	31,904	31,904	0
	1,684 07/18/18 BUY 71162221	100.0000	0	1,684	1,684	0
	518,392 07/19/18 BUY 3627	100.0000	0	518,392	518,392	0
	6,164 07/19/18 BUY 6749	100.0000	0	6,164	6,164	0
	417 07/19/18 BUY 71132065	100.0000	0	417	417	0
	6,831 07/19/18 SELL 71133236	100.0000	0	6,831	6,831	0
	62,912 07/19/18 BUY 71162226	100.0000	0	62,912	62,912	0
	57,765 07/20/18 BUY 3641	100.0000	0	57,765	57,765	0
	1,921 07/20/18 SELL 71133237	100.0000	0	1,921	1,921	0
	35,578 07/20/18 BUY 71162252	100.0000	0	35,578	35,578	0
	798,658 07/23/18 SELL 3664	100.0000	0	798,658	798,658	0
	4,413 07/23/18 SELL 6757	100.0000	0	4,413	4,413	0
	3,902 07/23/18 BUY 71132068	100.0000	0	3,902	3,902	0
	6,246 07/24/18 SELL 3685	100.0000	0	6,246	6,246	0
	2,605 07/24/18 SELL 6768	100.0000	0	2,605	2,605	0
	24,081 07/25/18 BUY 3733	100.0000	0	24,081	24,081	0
	2,537 07/25/18 BUY 6771	100.0000	0	2,537	2,537	0
	195 07/25/18 BUY 71133241	100.0000	0	195	195	0
	51,106 07/25/18 BUY 71162272	100.0000	0	51,106	51,106	0
	173,088 07/26/18 SELL 3759	100.0000	0	173,088	173,088	0
	4,717 07/26/18 SELL 6774	100.0000	0	4,717	4,717	0
	170 07/26/18 BUY 71133245	100.0000	0	170	170	0
	69,550 07/27/18 SELL 3790	100.0000	0	69,550	69,550	0
	4,101 07/27/18 SELL 6783	100.0000	0	4,101	4,101	0
	415 07/27/18 BUY 71133246	100.0000	0	415	415	0
	143,152 07/30/18 BUY 3809	100.0000	0	143,152	143,152	0
	4,378 07/30/18 BUY 6785	100.0000	0	4,378	4,378	0
	86 07/30/18 BUY 71132070	100.0000	0	86	86	0
	23,360 07/31/18 SELL 3823	100.0000	0	23,360	23,360	0
	1,499 07/31/18 SELL 6786	100.0000	0	1,499	1,499	0
	301 07/31/18 BUY 71133274	100.0000	0	301	301	0
	18 08/01/18 BUY 36	100.0000	0	18	18	0
	2 08/01/18 BUY 2954	100.0000	0	2	2	0
	49,186 08/01/18 BUY 3864	100.0000	0	49,186	49,186	0
	226 08/01/18 BUY 6788	100.0000	0	226	226	0

IDENTITY OF PARTY INVOLVED			BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417
DESCRIPTION OF ASSET			PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
			SELLING PRICE				OR (LOSS)
	7 08/01/18 BUY	70812405	100.0000	0	7	7	0
2,005,676	08/01/18 SELL	71132074	100.0000	0	2,005,676	2,005,676	0
196	08/01/18 BUY	71133300	100.0000	0	196	196	0
6,078	08/01/18 BUY	71162306	100.0000	0	6,078	6,078	0
58	08/01/18 BUY	71189895	100.0000	0	58	58	0
216,450	08/02/18 BUY	3883	100.0000	0	216,450	216,450	0
68	08/02/18 BUY	71132076	100.0000	0	68	68	0
3,664	08/02/18 BUY	71133301	100.0000	0	3,664	3,664	0
14,143	08/03/18 BUY	3897	100.0000	0	14,143	14,143	0
1,434	08/03/18 SELL	6793	100.0000	0	1,434	1,434	0
2,465	08/03/18 BUY	71132080	100.0000	0	2,465	2,465	0
13,657	08/06/18 BUY	3910	100.0000	0	13,657	13,657	0
4,241	08/06/18 SELL	6794	100.0000	0	4,241	4,241	0
3,857	08/06/18 SELL	71132082	100.0000	0	3,857	3,857	0
17,197	08/06/18 SELL	71133304	100.0000	0	17,197	17,197	0
238,769	08/06/18 SELL	71162312	100.0000	0	238,769	238,769	0
9,968	08/07/18 SELL	3932	100.0000	0	9,968	9,968	0
1,167	08/07/18 BUY	71132087	100.0000	0	1,167	1,167	0
3,643	08/07/18 BUY	71162325	100.0000	0	3,643	3,643	0
201,561	08/08/18 BUY	3958	100.0000	0	201,561	201,561	0
18,804	08/08/18 BUY	6797	100.0000	0	18,804	18,804	0
601	08/08/18 BUY	71132089	100.0000	0	601	601	0
72,249	08/09/18 BUY	3975	100.0000	0	72,249	72,249	0
16,094	08/10/18 SELL	3992	100.0000	0	16,094	16,094	0
9,560	08/10/18 BUY	6808	100.0000	0	9,560	9,560	0
289	08/10/18 BUY	71133307	100.0000	0	289	289	0
22,993	08/10/18 BUY	71162335	100.0000	0	22,993	22,993	0
10,094	08/13/18 SELL	4004	100.0000	0	10,094	10,094	0
5,451	08/13/18 SELL	6809	100.0000	0	5,451	5,451	0
67	08/13/18 BUY	71133309	100.0000	0	67	67	0
7,434	08/13/18 BUY	71162337	100.0000	0	7,434	7,434	0
21,870	08/14/18 BUY	4044	100.0000	0	21,870	21,870	0
2,070	08/14/18 BUY	71162340	100.0000	0	2,070	2,070	0
295,781	08/15/18 BUY	4120	100.0000	0	295,781	295,781	0
6,755	08/15/18 BUY	6814	100.0000	0	6,755	6,755	0
278	08/15/18 BUY	71133314	100.0000	0	278	278	0
345,060	08/15/18 BUY	71162368	100.0000	0	345,060	345,060	0
17,376	08/16/18 SELL	4155	100.0000	0	17,376	17,376	0
202	08/16/18 BUY	6830	100.0000	0	202	202	0
2,117	08/16/18 BUY	71132100	100.0000	0	2,117	2,117	0
41	08/16/18 BUY	71133321	100.0000	0	41	41	0
84,871	08/17/18 SELL	4169	100.0000	0	84,871	84,871	0
4,248	08/17/18 BUY	6848	100.0000	0	4,248	4,248	0
154	08/17/18 BUY	71132103	100.0000	0	154	154	0
11,242	08/17/18 SELL	71133322	100.0000	0	11,242	11,242	0
561	08/17/18 BUY	71162385	100.0000	0	561	561	0
374	08/20/18 BUY	4182	100.0000	0	374	374	0

IDENTITY OF PARTY INVOLVED		BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417
DESCRIPTION OF ASSET		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
		SELLING PRICE				OR (LOSS)
3,620	08/20/18 SELL 6883	100.0000	0	3,620	3,620	0
329	08/20/18 BUY 71132106	100.0000	0	329	329	0
46,014	08/20/18 BUY 71162398	100.0000	0	46,014	46,014	0
128,374	08/21/18 BUY 4199	100.0000	0	128,374	128,374	0
24,061	08/21/18 SELL 6889	100.0000	0	24,061	24,061	0
8,169	08/21/18 BUY 71133323	100.0000	0	8,169	8,169	0
175,905	08/22/18 BUY 4219	100.0000	0	175,905	175,905	0
3,361	08/22/18 BUY 6896	100.0000	0	3,361	3,361	0
32	08/22/18 BUY 71132108	100.0000	0	32	32	0
3,218	08/22/18 SELL 71133325	100.0000	0	3,218	3,218	0
4,171	08/22/18 BUY 71162409	100.0000	0	4,171	4,171	0
1,028,111	08/23/18 SELL 4238	100.0000	0	1,028,111	1,028,111	0
3,151	08/23/18 SELL 6908	100.0000	0	3,151	3,151	0
543	08/23/18 BUY 71132111	100.0000	0	543	543	0
65	08/23/18 BUY 71133327	100.0000	0	65	65	0
1,511	08/23/18 BUY 71162412	100.0000	0	1,511	1,511	0
50,670	08/24/18 BUY 4251	100.0000	0	50,670	50,670	0
16,144	08/24/18 SELL 6910	100.0000	0	16,144	16,144	0
16,932	08/27/18 SELL 4264	100.0000	0	16,932	16,932	0
17,215	08/27/18 BUY 6913	100.0000	0	17,215	17,215	0
913	08/27/18 BUY 71132113	100.0000	0	913	913	0
27,494	08/27/18 BUY 71162424	100.0000	0	27,494	27,494	0
1,637	08/28/18 BUY 4272	100.0000	0	1,637	1,637	0
244	08/28/18 BUY 71133329	100.0000	0	244	244	0
7,122	08/29/18 SELL 4281	100.0000	0	7,122	7,122	0
5,944	08/29/18 SELL 6915	100.0000	0	5,944	5,944	0
423,107	08/29/18 SELL 71132123	100.0000	0	423,107	423,107	0
256	08/29/18 BUY 71133331	100.0000	0	256	256	0
42,337	08/30/18 BUY 4317	100.0000	0	42,337	42,337	0
78	08/30/18 BUY 71133333	100.0000	0	78	78	0
40,703	08/31/18 SELL 4355	100.0000	0	40,703	40,703	0
4,113	08/31/18 SELL 6921	100.0000	0	4,113	4,113	0
158	08/31/18 BUY 71132127	100.0000	0	158	158	0
595	08/31/18 BUY 71133337	100.0000	0	595	595	0
13,896	08/31/18 BUY 71162466	100.0000	0	13,896	13,896	0
18	09/04/18 BUY 38	100.0000	0	18	18	0
2	09/04/18 BUY 2963	100.0000	0	2	2	0
72,920	09/04/18 BUY 4368	100.0000	0	72,920	72,920	0
2,268	09/04/18 SELL 6932	100.0000	0	2,268	2,268	0
7	09/04/18 BUY 70812407	100.0000	0	7	7	0
1,990,420	09/04/18 SELL 71132132	100.0000	0	1,990,420	1,990,420	0
95	09/04/18 BUY 71133339	100.0000	0	95	95	0
18,512	09/04/18 BUY 71162468	100.0000	0	18,512	18,512	0
57	09/04/18 BUY 71189897	100.0000	0	57	57	0
171,429	09/05/18 SELL 4390	100.0000	0	171,429	171,429	0
3,465	09/05/18 BUY 6938	100.0000	0	3,465	3,465	0
53,493	09/05/18 SELL 71132135	100.0000	0	53,493	53,493	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417
		PURCHASE PRICE	EXPENSES			
		SELLING PRICE		COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
7,735	09/05/18 BUY 71162471	100.0000	0	7,735	7,735	0
133,150	09/06/18 BUY 4425	100.0000	0	133,150	133,150	0
8,242	09/06/18 SELL 6940	100.0000	0	8,242	8,242	0
9,916	09/06/18 SELL 71132140	100.0000	0	9,916	9,916	0
111	09/06/18 BUY 71133341	100.0000	0	111	111	0
80,019	09/07/18 SELL 4461	100.0000	0	80,019	80,019	0
1,304	09/07/18 SELL 6946	100.0000	0	1,304	1,304	0
1,927	09/07/18 BUY 71132145	100.0000	0	1,927	1,927	0
806	09/07/18 BUY 71162485	100.0000	0	806	806	0
1	09/10/18 BUY 40	100.0000	0	1	1	0
0	09/10/18 BUY 2965	100.0000	0	0	0	0
263,083	09/10/18 BUY 4486	100.0000	0	263,083	263,083	0
12,009	09/10/18 SELL 6951	100.0000	0	12,009	12,009	0
0	09/10/18 BUY 70812409	100.0000	0	0	0	0
245	09/10/18 BUY 71132148	100.0000	0	245	245	0
309	09/10/18 BUY 71133344	100.0000	0	309	309	0
49,831	09/10/18 BUY 71162489	100.0000	0	49,831	49,831	0
2	09/10/18 BUY 71189899	100.0000	0	2	2	0
68,386	09/11/18 BUY 4508	100.0000	0	68,386	68,386	0
17,545	09/11/18 BUY 6953	100.0000	0	17,545	17,545	0
2,421	09/11/18 SELL 71132151	100.0000	0	2,421	2,421	0
6,038	09/11/18 BUY 71162491	100.0000	0	6,038	6,038	0
35,027	09/12/18 SELL 4526	100.0000	0	35,027	35,027	0
4,474	09/12/18 SELL 7083	100.0000	0	4,474	4,474	0
254	09/12/18 BUY 71132153	100.0000	0	254	254	0
399,960	09/12/18 BUY 71162495	100.0000	0	399,960	399,960	0
3,531	09/12/18 BUY 71189900	100.0000	0	3,531	3,531	0
22,135	09/13/18 BUY 4554	100.0000	0	22,135	22,135	0
3,865,162	09/13/18 BUY 7084	100.0000	0	3,865,162	3,865,162	0
3,830	09/13/18 BUY 71132156	100.0000	0	3,830	3,830	0
3,400,832	09/13/18 BUY 71133440	100.0000	0	3,400,832	3,400,832	0
5,056,273	09/14/18 BUY 136	100.0000	0	5,056,273	5,056,273	0
14,958	09/14/18 SELL 4618	100.0000	0	14,958	14,958	0
132	09/14/18 BUY 7086	100.0000	0	132	132	0
313,792	09/14/18 BUY 71162524	100.0000	0	313,792	313,792	0
114,797	09/17/18 SELL 4652	100.0000	0	114,797	114,797	0
1,760	09/17/18 BUY 71132161	100.0000	0	1,760	1,760	0
413	09/17/18 BUY 71133444	100.0000	0	413	413	0
506,124	09/17/18 BUY 71162531	100.0000	0	506,124	506,124	0
5,056,281	09/18/18 SELL 138	100.0000	0	5,056,281	5,056,281	0
121,838	09/18/18 SELL 4682	100.0000	0	121,838	121,838	0
3,994,315	09/18/18 SELL 7088	100.0000	0	3,994,315	3,994,315	0
3,407,950	09/18/18 SELL 71133446	100.0000	0	3,407,950	3,407,950	0
1,684	09/18/18 BUY 71162546	100.0000	0	1,684	1,684	0
141	09/19/18 BUY 71133449	100.0000	0	141	141	0
108	09/20/18 BUY 71132173	100.0000	0	108	108	0
41,518	09/20/18 BUY 71162597	100.0000	0	41,518	41,518	0

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET		BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417
				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE				OR (LOSS)
	97	09/21/18	BUY	71133452	100.0000	0	97	0
	370,205	09/21/18	BUY	71162640	100.0000	0	370,205	0
	42,306	09/24/18	SELL	4696	100.0000	0	42,306	0
	977	09/24/18	BUY	71132177	100.0000	0	977	0
	10,647,112	09/24/18	BUY	71162646	100.0000	0	10,647,112	0
	31,662	09/25/18	BUY	4751	100.0000	0	31,662	0
	279	09/25/18	BUY	71132179	100.0000	0	279	0
	10,302,727	09/25/18	BUY	71162699	100.0000	0	10,302,727	0
	694,120	09/27/18	BUY	4755	100.0000	0	694,120	0
	42,041	09/27/18	BUY	71132187	100.0000	0	42,041	0
	42,041	09/27/18	SELL	71189903	100.0000	0	42,041	0
	9,130	09/28/18	BUY	4766	100.0000	0	9,130	0
	89	09/28/18	SELL	71132190	100.0000	0	89	0
	148	09/28/18	BUY	71133454	100.0000	0	148	0
	16,166	10/01/18	BUY	44	100.0000	0	16,166	0
	1,029	10/01/18	BUY	140	100.0000	0	1,029	0
	2	10/01/18	BUY	2967	100.0000	0	2	0
	177,809	10/01/18	BUY	4816	100.0000	0	177,809	0
	1,095	10/01/18	BUY	7090	100.0000	0	1,095	0
	7,061	10/01/18	BUY	70812414	100.0000	0	7,061	0
	1,984,437	10/01/18	SELL	71132194	100.0000	0	1,984,437	0
	954	10/01/18	BUY	71133457	100.0000	0	954	0
	3,333	10/01/18	BUY	71162716	100.0000	0	3,333	0
	53	10/01/18	BUY	71189905	100.0000	0	53	0
	44,487	10/02/18	BUY	4840	100.0000	0	44,487	0
	126	10/02/18	BUY	71132197	100.0000	0	126	0
	2,791	10/02/18	SELL	71162717	100.0000	0	2,791	0
	2,375,461	10/03/18	SELL	4878	100.0000	0	2,375,461	0
	131,282	10/03/18	SELL	71132201	100.0000	0	131,282	0
	8,381,364	10/04/18	BUY	2968	100.0000	0	8,381,364	0
	1,034,644	10/04/18	BUY	4971	100.0000	0	1,034,644	0
	16,166	10/05/18	SELL	46	100.0000	0	16,166	0
	1,029	10/05/18	SELL	142	100.0000	0	1,029	0
	8,382,500	10/05/18	SELL	2970	100.0000	0	8,382,500	0
	5,865,587	10/05/18	SELL	5018	100.0000	0	5,865,587	0
	1,095	10/05/18	SELL	7092	100.0000	0	1,095	0
	7,061	10/05/18	SELL	70812416	100.0000	0	7,061	0
	8,409,689	10/05/18	BUY	71132210	100.0000	0	8,409,689	0
	1,341	10/05/18	SELL	71133459	100.0000	0	1,341	0
	2	10/05/18	SELL	71162721	100.0000	0	2	0
	53	10/05/18	SELL	71189907	100.0000	0	53	0
	2,620,267	10/09/18	BUY	5059	100.0000	0	2,620,267	0
	539	10/09/18	SELL	71162735	100.0000	0	539	0
	607	10/10/18	BUY	71132214	100.0000	0	607	0
	3,197,839	10/11/18	BUY	5078	100.0000	0	3,197,839	0
	1,744	10/11/18	BUY	71132217	100.0000	0	1,744	0
	5,858,036	10/12/18	SELL	5084	100.0000	0	5,858,036	0

IDENTITY OF PARTY INVOLVED			BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417
DESCRIPTION OF ASSET			PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
			SELLING PRICE				OR (LOSS)
586,882	10/12/18	SELL 71132220	100.0000	0	586,882	586,882	0
200	10/12/18	BUY 71189908	100.0000	0	200	200	0
1,344,836	10/15/18	BUY 5109	100.0000	0	1,344,836	1,344,836	0
638	10/15/18	BUY 71132226	100.0000	0	638	638	0
24,743	10/15/18	BUY 71162739	100.0000	0	24,743	24,743	0
4,050	10/16/18	BUY 5116	100.0000	0	4,050	4,050	0
772	10/16/18	BUY 71132230	100.0000	0	772	772	0
1,283	10/16/18	BUY 71162742	100.0000	0	1,283	1,283	0
200	10/16/18	SELL 71189914	100.0000	0	200	200	0
7,731,787	10/18/18	BUY 5135	100.0000	0	7,731,787	7,731,787	0
6,667	10/18/18	SELL 71162743	100.0000	0	6,667	6,667	0
161	10/19/18	BUY 71132233	100.0000	0	161	161	0
6,667	10/19/18	BUY 71162744	100.0000	0	6,667	6,667	0
453,954	10/22/18	BUY 5139	100.0000	0	453,954	453,954	0
1,672	10/22/18	BUY 71132235	100.0000	0	1,672	1,672	0
340,237	10/23/18	BUY 5148	100.0000	0	340,237	340,237	0
6,667	10/23/18	SELL 71162745	100.0000	0	6,667	6,667	0
78,954	10/24/18	SELL 5153	100.0000	0	78,954	78,954	0
285	10/24/18	BUY 71132237	100.0000	0	285	285	0
12,023	10/25/18	BUY 5159	100.0000	0	12,023	12,023	0
250,231	10/25/18	SELL 71132244	100.0000	0	250,231	250,231	0
4,166	10/26/18	BUY 5170	100.0000	0	4,166	4,166	0
471,624	10/29/18	SELL 5192	100.0000	0	471,624	471,624	0
281	10/29/18	BUY 71132248	100.0000	0	281	281	0
19	10/29/18	BUY 71162752	100.0000	0	19	19	0
227,511	10/30/18	SELL 5220	100.0000	0	227,511	227,511	0
3,313,991	10/31/18	SELL 5238	100.0000	0	3,313,991	3,313,991	0
323	10/31/18	BUY 71132250	100.0000	0	323	323	0
296,691	11/01/18	SELL 5264	100.0000	0	296,691	296,691	0
0	11/01/18	BUY 7094	100.0000	0	0	0	0
1,979,463	11/01/18	SELL 71132255	100.0000	0	1,979,463	1,979,463	0
0	11/01/18	BUY 71133462	100.0000	0	0	0	0
21	11/01/18	BUY 71162755	100.0000	0	21	21	0
114,769	11/02/18	BUY 5275	100.0000	0	114,769	114,769	0
56	11/02/18	BUY 71132259	100.0000	0	56	56	0
11,201	11/05/18	BUY 5276	100.0000	0	11,201	11,201	0
2,955	11/05/18	BUY 71132262	100.0000	0	2,955	2,955	0
1,100	11/06/18	BUY 5278	100.0000	0	1,100	1,100	0
376	11/06/18	BUY 71132264	100.0000	0	376	376	0
1,162	11/07/18	BUY 71132267	100.0000	0	1,162	1,162	0
66,211	11/08/18	BUY 5283	100.0000	0	66,211	66,211	0
766	11/08/18	BUY 71132270	100.0000	0	766	766	0
1,575	11/09/18	BUY 5294	100.0000	0	1,575	1,575	0
866	11/09/18	BUY 71132275	100.0000	0	866	866	0
230,434	11/13/18	BUY 5300	100.0000	0	230,434	230,434	0
98	11/13/18	BUY 71132278	100.0000	0	98	98	0
43,613	11/14/18	BUY 5312	100.0000	0	43,613	43,613	0

IDENTITY OF PARTY INVOLVED				BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417
DESCRIPTION OF ASSET				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE				OR (LOSS)
58,229	11/14/18	SELL	71132282	100.0000	0	58,229	58,229	0
19,400	11/14/18	SELL	71162764	100.0000	0	19,400	19,400	0
6,150,992	11/15/18	SELL	5380	100.0000	0	6,150,992	6,150,992	0
2,142	11/16/18	BUY	5384	100.0000	0	2,142	2,142	0
24	11/16/18	BUY	71132283	100.0000	0	24	24	0
464	11/19/18	BUY	71132285	100.0000	0	464	464	0
47,365	11/20/18	BUY	5391	100.0000	0	47,365	47,365	0
2,063	11/21/18	BUY	5397	100.0000	0	2,063	2,063	0
97,817	11/23/18	BUY	5395	100.0000	0	97,817	97,817	0
11,283	11/26/18	BUY	5404	100.0000	0	11,283	11,283	0
0	11/26/18	SELL	7096	100.0000	0	0	0	0
37	11/26/18	BUY	71132295	100.0000	0	37	37	0
0	11/26/18	SELL	71133464	100.0000	0	0	0	0
279	11/27/18	BUY	71132297	100.0000	0	279	279	0
12	11/28/18	BUY	71132298	100.0000	0	12	12	0
8,300	11/29/18	BUY	5405	100.0000	0	8,300	8,300	0
52,464	11/30/18	BUY	5452	100.0000	0	52,464	52,464	0
471,804	12/03/18	BUY	5456	100.0000	0	471,804	471,804	0
1,977,095	12/03/18	SELL	71132306	100.0000	0	1,977,095	1,977,095	0
2,500	12/04/18	BUY	5464	100.0000	0	2,500	2,500	0
31	12/04/18	BUY	71132313	100.0000	0	31	31	0
1,970,940	12/06/18	SELL	5466	100.0000	0	1,970,940	1,970,940	0
4,568	12/06/18	BUY	71132316	100.0000	0	4,568	4,568	0
14,514	12/07/18	SELL	5469	100.0000	0	14,514	14,514	0
2,315	12/07/18	BUY	71132320	100.0000	0	2,315	2,315	0
4,397	12/10/18	BUY	5470	100.0000	0	4,397	4,397	0
1,406	12/10/18	SELL	71132324	100.0000	0	1,406	1,406	0
6,094	12/11/18	SELL	5473	100.0000	0	6,094	6,094	0
1,406	12/12/18	SELL	5474	100.0000	0	1,406	1,406	0
870	12/12/18	BUY	71132328	100.0000	0	870	870	0
89,872	12/13/18	BUY	5476	100.0000	0	89,872	89,872	0
98,664	12/14/18	BUY	5521	100.0000	0	98,664	98,664	0
70	12/14/18	BUY	71132331	100.0000	0	70	70	0
358,980	12/17/18	BUY	5524	100.0000	0	358,980	358,980	0
272,170	12/17/18	SELL	71132337	100.0000	0	272,170	272,170	0
13,122	12/18/18	SELL	5526	100.0000	0	13,122	13,122	0
393	12/18/18	BUY	71132341	100.0000	0	393	393	0
14,063	12/19/18	SELL	5527	100.0000	0	14,063	14,063	0
28,125	12/20/18	SELL	5528	100.0000	0	28,125	28,125	0
190,504	12/21/18	BUY	5533	100.0000	0	190,504	190,504	0
11,694	12/24/18	BUY	5536	100.0000	0	11,694	11,694	0
60,000	12/26/18	BUY	5541	100.0000	0	60,000	60,000	0
213	12/26/18	BUY	71132343	100.0000	0	213	213	0
17,813	12/27/18	BUY	5542	100.0000	0	17,813	17,813	0
106	12/27/18	BUY	71132347	100.0000	0	106	106	0
4,763	12/28/18	SELL	5545	100.0000	0	4,763	4,763	0
10,787	12/31/18	BUY	5563	100.0000	0	10,787	10,787	0

IDENTITY OF PARTY INVOLVED		BASED ON MARKET VALUE OF		339,848,350	5% VALUE OF	16,992,417
DESCRIPTION OF ASSET		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
452 12/31/18 BUY 71132350		SELLING PRICE				OR (LOSS)
-----		100.0000	0	452	452	0
1,244,550,138	BROKER TOTAL		0	1,244,550,138	1,244,550,138	0

DESCRIPTION OF ASSET	CARRYING AMOUNT (REVALUED COST)	PROCEEDS	NET GAIN OR (LOSS)
U.S. GOVERNMENT SECURITIES			

3133XGAY0 FEDERAL HOME LOAN BANKS BOND FIXED 5.5% SEMI-ANN. 5.500% 07/15/2036 (50,000)10/03/18 SELL 4873	(65,451.50)	62,768.50	(2,683.00)
3134A4KX1 FEDERAL HOME LOAN MORTGAGE CORP BOND FIX SEMI-ANN. 6.250% 07/15/2032 (275,000)10/03/18 SELL 4874	(370,359.00)	358,094.00	(12,265.00)
31359MGK3 FEDERAL NATIONAL MORTGAGE ASSOCIATION NO SEMI-ANN. 6.625% 11/15/2030 (550,000)10/03/18 SELL 4875	(745,941.00)	721,391.00	(24,550.00)
3128S4CH8 FHLMC MORTPASS ARM 01/APR/2036 1Q PN# 1Q MONTHLY FLOATING 04/01/2036			
(79)01/01/18 PAYDWN 71161194	(83.36)	79.27	(4.09)
(88)02/01/18 PAYDWN 71161306	(92.34)	87.81	(4.53)
(90)03/01/18 PAYDWN 71161525	(94.33)	89.70	(4.63)
(89)04/01/18 PAYDWN 71161712	(93.43)	88.85	(4.58)
(82)05/01/18 PAYDWN 71161962	(85.82)	81.61	(4.21)
(88)06/01/18 PAYDWN 71162071	(92.34)	87.81	(4.53)
(70)07/01/18 PAYDWN 71162257	(74.08)	70.45	(3.63)
(69)08/01/18 PAYDWN 71162408	(72.16)	68.62	(3.54)
(1,148)09/01/18 PAYDWN 71162718	(1,207.03)	1,147.81	(59.22)
(20,195)09/20/18 SELL 71162557	(21,237.36)	19,993.31	(1,244.05)
3128NHRU9 FHLMC MORTPASS ARM 01/DEC/2036 1J PN# 1J MONTHLY FLOATING 12/01/2036			
(18)01/01/18 PAYDWN 71161117	(19.81)	18.49	(1.32)
(36)02/01/18 PAYDWN 71161302	(38.13)	35.59	(2.54)
(35)03/01/18 PAYDWN 71161521	(38.00)	35.47	(2.53)
(36)04/01/18 PAYDWN 71161708	(38.14)	35.60	(2.54)
(36)05/01/18 PAYDWN 71161894	(38.28)	35.73	(2.55)
(36)06/01/18 PAYDWN 71162067	(38.43)	35.87	(2.56)
(36)07/01/18 PAYDWN 71162253	(38.56)	35.99	(2.57)
(36)08/01/18 PAYDWN 71162404	(38.72)	36.14	(2.58)
(6,020)09/01/18 PAYDWN 71162604	(6,450.24)	6,020.32	(429.92)
(6,222)09/20/18 SELL 71162561	(6,666.57)	6,096.96	(569.61)

Schedule SB Attachment (Form 5500)—2018 Plan Year
McKesson Corporation Retirement Plan
EIN: 94-3207296 PN: 001

Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2018

Attained Age	Number of Participants									
	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25										
25-29										
30-34					1					
35-39				1	1	1				
40-44	1	13		1	6	2				
45-49		29	10	2	7	10	11			
50-54	1	43	27	24	10	17	9	5	2	
55-59		41	41	62	7	13	12	6	6	
60-64		26	27	25	16	6	15	4	2	2
65-69		6	6	5	4	8	2	2	1	3
70+		1	3	1	1	1		1		

N-590

Schedule SB Attachment (Form 5500)—2018 Plan Year
McKesson Corporation Retirement Plan
EIN: 94-3207296 PN: 001

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

Interest Rates for Minimum Funding Purposes	Based on segment rates with a four-month lookback (as of September 2017), each adjusted as needed to fall within the 25-year average interest rate stabilization corridor
1st Segment Rate	3.92%
2nd Segment Rate	5.52%
3rd Segment Rate	6.29%
Interest Rates for Maximum Tax Purposes	Based on segment rates with a four-month lookback (as of September 2017), without regard to interest rate stabilization
1st Segment Rate	1.75%
2nd Segment Rate	3.76%
3rd Segment Rate	4.66%
Optional Payment Form Election Percentage	<p><u>McKesson and NDCHealth:</u> 50% elect a Life Annuity and 50% elect a 50% Joint and Survivor Annuity</p> <p><u>Moore Medical:</u> Active participants: 50% elect a Lump Sum and 50% elect a 50% Joint and Survivor Annuity Terminated vested participants: 75% elect a Lump Sum and 25% elect a ten year certain and life annuity</p>
Optional Payment Form Conversion Interest Rate	Same as funding interest rates above for lump sums
Optional Payment Form Conversion Mortality	Current IRC section 417(e) table for lump sums
Retirement Age	
Active Participants	See Table 1
Terminated Vested Participants	Age 62
Mortality Rates	
Healthy and Disabled	2018 static mortality table (with new basis adoption deferred to 2019) for annuitants and non-annuitants per §1.430(h)(3)-1(e)

Schedule SB Attachment (Form 5500)—2018 Plan Year
McKesson Corporation Retirement Plan
EIN: 94-3207296 PN: 001

Withdrawal Rates	See Table 2
Disability Rates	See Table 3
Decrement Timing	Middle of year decrements (except that retirement is assumed to occur at the beginning of the year for ages where the assumed retirement rate is 100%)
Surviving Spouse Benefit	It is assumed that 100% of males and 100% of females have an eligible spouse, and that males are three years older than their spouses.
Benefit Limits	Projected benefits are limited by the current IRC section 415 maximum benefit of \$220,000.
Valuation of Plan Assets	<p>Smoothed fair market value of assets over the current and prior two years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value.</p> <p>A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii).</p>
Expected Return on Assets	
2016 Plan Year	6.25%
2017 Plan Year	6.25%
2018 Plan Year	5.25%
Trust Expenses Included in Target Normal Cost	\$2,000,000
Actuarial Method	Standard unit credit cost method
Valuation Date	January 1, 2018

Schedule SB Attachment (Form 5500)—2018 Plan Year
McKesson Corporation Retirement Plan
EIN: 94-3207296 PN: 001

Actuarial Assumptions and Methods

Table 1

Retirement Rates

<u>Age</u>	<u>Rate</u>
55	12.00%
56	12.00%
57	12.00%
58	12.00%
59	12.00%
60	12.00%
61	15.00%
62	20.00%
63	25.00%
64	25.00%
65	30.00%
66	35.00%
67	35.00%
68	35.00%
69	35.00%
70+	100.00%

Schedule SB Attachment (Form 5500)—2018 Plan Year
McKesson Corporation Retirement Plan
EIN: 94-3207296 PN: 001

Table 2—Page 1 of 2

Withdrawal Rates

Age	Years of Service					
	0	1	2	3	4	5+
15	35.50%	35.50%	35.50%	35.50%	35.50%	35.50%
16	35.50%	35.50%	35.50%	35.50%	35.50%	35.50%
17	35.50%	35.50%	35.50%	35.50%	35.50%	35.50%
18	35.50%	35.50%	35.50%	35.50%	35.50%	35.50%
19	35.50%	35.50%	35.50%	35.50%	35.50%	35.50%
20	35.50%	35.50%	35.50%	35.50%	35.50%	35.50%
21	35.50%	35.50%	35.50%	35.50%	35.50%	35.50%
22	33.50%	33.50%	33.50%	33.50%	33.50%	33.50%
23	33.30%	31.70%	31.70%	31.70%	31.70%	31.70%
24	33.30%	29.90%	29.90%	29.90%	29.90%	29.90%
25	33.30%	29.60%	28.10%	28.10%	28.10%	28.10%
26	33.30%	29.60%	26.40%	26.40%	26.40%	26.40%
27	33.30%	29.60%	26.20%	24.80%	24.80%	24.80%
28	33.30%	29.60%	26.20%	23.20%	23.20%	23.20%
29	33.30%	29.60%	26.20%	23.00%	21.70%	21.70%
30	33.30%	29.60%	26.20%	23.00%	20.30%	20.30%
31	33.30%	29.60%	26.20%	23.00%	20.10%	18.90%
32	33.30%	29.60%	26.20%	23.00%	20.10%	17.50%
33	33.30%	29.60%	26.20%	23.00%	20.10%	16.30%
34	33.30%	29.60%	26.20%	23.00%	20.10%	15.10%
35	33.30%	29.60%	26.20%	23.00%	20.10%	13.90%
36	33.30%	29.60%	26.20%	23.00%	20.10%	12.80%
37	33.30%	29.60%	26.20%	23.00%	20.10%	11.80%
38	33.30%	29.60%	26.20%	23.00%	20.10%	10.80%
39	33.30%	29.60%	26.20%	23.00%	20.10%	9.90%
40	33.30%	29.60%	26.20%	23.00%	20.10%	9.00%
41	33.30%	29.60%	26.20%	23.00%	20.10%	8.20%
42	33.30%	29.60%	26.20%	23.00%	20.10%	7.50%
43	33.30%	29.60%	26.20%	23.00%	20.10%	6.80%
44	33.30%	29.60%	26.20%	23.00%	20.10%	6.20%

Schedule SB Attachment (Form 5500)—2018 Plan Year
McKesson Corporation Retirement Plan
EIN: 94-3207296 PN: 001

Table 2—Page 2 of 2

Withdrawal Rates

Age	Years of Service					
	0	1	2	3	4	5+
45	33.30%	29.60%	26.20%	23.00%	20.10%	5.60%
46	33.30%	29.60%	26.20%	23.00%	20.10%	5.10%
47	33.30%	29.60%	26.20%	23.00%	20.10%	4.70%
48	33.30%	29.60%	26.20%	23.00%	20.10%	4.30%
49	33.30%	29.60%	26.20%	23.00%	20.10%	4.00%
50	33.30%	29.60%	26.20%	23.00%	20.10%	3.70%
51	33.30%	29.60%	26.20%	23.00%	20.10%	3.50%
52	33.30%	29.60%	26.20%	23.00%	20.10%	3.40%
53	33.30%	29.60%	26.20%	23.00%	20.10%	3.30%
54	33.30%	29.60%	26.20%	23.00%	20.10%	3.30%
55+	33.30%	29.60%	26.20%	23.00%	20.10%	3.30%

Schedule SB Attachment (Form 5500)—2018 Plan Year
McKesson Corporation Retirement Plan
EIN: 94-3207296 PN: 001

Table 3

Disability Rates

Age	Male	Female	Age	Male	Female
15	0.10%	0.10%	45	0.50%	0.66%
16	0.10%	0.10%	46	0.50%	0.66%
17	0.10%	0.10%	47	0.50%	0.66%
18	0.10%	0.10%	48	0.50%	0.66%
19	0.10%	0.10%	49	0.50%	0.66%
20	0.10%	0.10%	50	1.00%	0.88%
21	0.10%	0.10%	51	1.00%	0.88%
22	0.10%	0.10%	52	1.00%	0.88%
23	0.10%	0.10%	53	1.00%	0.88%
24	0.10%	0.10%	54	1.00%	0.88%
25	0.10%	0.10%	55	1.62%	1.26%
26	0.10%	0.10%	56	1.62%	1.26%
27	0.10%	0.10%	57	1.62%	1.26%
28	0.10%	0.10%	58	1.62%	1.26%
29	0.10%	0.10%	59	1.62%	1.26%
30	0.10%	0.15%	60+	2.15%	1.33%
31	0.10%	0.15%			
32	0.10%	0.15%			
33	0.10%	0.15%			
34	0.10%	0.15%			
35	0.18%	0.30%			
36	0.18%	0.30%			
37	0.18%	0.30%			
38	0.18%	0.30%			
39	0.18%	0.30%			
40	0.24%	0.42%			
41	0.24%	0.42%			
42	0.24%	0.42%			
43	0.24%	0.42%			
44	0.24%	0.42%			

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	OMB Nos. 1210-0110 1210-0089 2018 This Form is Open to Public Inspection
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Part I Annual Report Identification Information	
For calendar plan year 2018 or fiscal plan year beginning <u>01/01/2018</u> and ending <u>12/31/2018</u>	
A This return/report is for:	☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.) ☒ a single-employer plan ☐ a DFE (specify) _____
B This return/report is:	☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C If the plan is a collectively-bargained plan, check here. ☐	
D Check box if filing under:	☒ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)

Part II Basic Plan Information—enter all requested information				
1a Name of plan	MCKESSON CORPORATION RETIREMENT PLAN		1b Three-digit plan number (PN) ▶	001
			1c Effective date of plan	01/01/1972
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)	MCKESSON CORPORATION ONE POST STREET, 34TH FLOOR SAN FRANCISCO CA 94104-5203		2b Employer Identification Number (EIN)	94-3207296
			2c Plan Sponsor's telephone number	404-338-3040
			2d Business code (see instructions)	424210

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		10/14/19	KEVIN CLOSE
	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

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

Form 5500 (2018)
v. 171027

3a Plan administrator's name and address ☐ Same as Plan Sponsor MCKESSON CORPORATION EMPLOYEES BENEFITS MANAGEMENT COMMITTEE ONE POST STREET, 34TH FLOOR SAN FRANCISCO CA 94104-5203	3b Administrator's EIN 94-3207296 3c Administrator's telephone number 415-983-8689
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 7,805
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) 590
a(2) Total number of active participants at the end of the plan year	6a(2) 542
b Retired or separated participants receiving benefits.....	6b 4,575
c Other retired or separated participants entitled to future benefits	6c 1,635
d Subtotal. Add lines 6a(2) , 6b , and 6c	6d 6,752
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	6e 846
f Total. Add lines 6d and 6e	6f 7,598
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 0
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 1I 3F 3H	
b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:	

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2018 Form M-1 annual report. If the plan was not required to file the 2018 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 _____

Plan Name	McKesson Corporation Retirement Plan
Plan Sponsor EIN	94-3207296
ERISA Plan No.	001
Plan Year End	12/31/2018

The required attachment noted below is included within the Accountant's Opinion attachment to the Form 5500 Schedule H, Part III, which consists of the entire Audit report issued by the Plan's Independent Qualified Public Accountant (IQPA).

Form/Schedule	Line Item	Description
5500 Schedule H	Line 4j	Schedule of Reportable Transactions

SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</small>	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500 or 5500-SF.	<small>OMB No. 1210-0110</small> 2018 This Form is Open to Public Inspection
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For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

► **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 MCKESSON CORPORATION RETIREMENT PLAN	B Three-digit plan number (PN) ►	001
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF MCKESSON CORPORATION	D Employer Identification Number (EIN) 94-3207296	
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500		

Part I Basic Information				
1	Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2018</u>			
2	Assets:			
	a Market value.....	2a		339,113,000
	b Actuarial value.....	2b		323,990,548
3	Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
	a For retired participants and beneficiaries receiving payment.....	5,488	211,645,927	211,645,927
	b For terminated vested participants.....	1,727	52,077,745	52,077,745
	c For active participants.....	590	12,674,739	13,153,865
	d Total.....	7,805	276,398,411	276,877,537
4	If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐			
	a Funding target disregarding prescribed at-risk assumptions.....	4a		
	b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor.....	4b		
5	Effective interest rate.....	5	5.49%	
6	Target normal cost.....	6	2,000,000	

Statement by Enrolled Actuary

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

SIGN HERE	<u>Sukhjot S. Bhullar SSB</u> Signature of actuary	<u>10/03/2019</u> Date
	<u>SUKHJIT S. BHULLAR</u> Type or print name of actuary	<u>1707814</u> Most recent enrollment number
	<u>AON CONSULTING, INC.</u> Firm name	<u>415-486-7000</u> Telephone number (including area code)
	<u>425 MARKET STREET, SUITE 2800</u> <u>SAN FRANCISCO CA 94105</u> Address of the firm	

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

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

Schedule SB (Form 5500) 2018
v. 171027

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	42,000,000
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	42,000,000
10 Interest on line 9 using prior year's actual return of <u>13.91</u> %	0	5,842,200
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year).....		0
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.70</u> %.....		0
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c Total available at beginning of current plan year to add to prefunding balance		0
d Portion of (c) to be added to prefunding balance.....		0
12 Other reductions in balances due to elections or deemed elections	0	3,000,000
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12).....	0	44,842,200

Part III Funding Percentages

14 Funding target attainment percentage	14	100.82%
15 Adjusted funding target attainment percentage.....	15	117.01%
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	101.50%
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
Totals ▶			18(b)	0	18(c)
					0

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

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

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year?..... ☐ 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: 3.92 %	2nd segment: 5.52 %	3rd segment: 6.29 %	☐ N/A, full yield curve used
b Applicable month (enter code)				21b 4
22 Weighted average retirement age				22 61
23 Mortality table(s) (see instructions)	Prior regulation:	☐ Prescribed - combined	☒ Prescribed - separate	☐ Substitute
	Current regulation:	☐ 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	2,000,000	
b Excess assets, if applicable, but not greater than line 31a	31b	2,000,000	
32 Amortization installments:	Outstanding Balance		Installment
a Net shortfall amortization installment	0	0	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	34	0	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0
36 Additional cash requirement (line 34 minus line 35)	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	0	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years	40	0	

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

41 If an election was made to use PRA 2010 funding relief for this plan:	
a Schedule elected	☐ 2 plus 7 years ☐ 15 years
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

Schedule SB Attachment (Form 5500)—2018 Plan Year
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Schedule SB, line 22—Description of Weighted Average Retirement Age

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

(a) Age	(b) Rate	(c) Weight	(d) Product (a) × (b) × (c)
55.5	12.00%	1.0000	6.66
56.5	12.00%	0.8800	5.97
57.5	12.00%	0.7744	5.34
58.5	12.00%	0.6815	4.78
59.5	12.00%	0.5997	4.28
60.5	12.00%	0.5277	3.83
61.5	15.00%	0.4644	4.28
62.5	20.00%	0.3947	4.93
63.5	25.00%	0.3158	5.01
64.5	25.00%	0.2368	3.82
65.5	30.00%	0.1776	3.49
66.5	35.00%	0.1243	2.89
67.5	35.00%	0.0808	1.91
68.5	35.00%	0.0525	1.26
69.5	35.00%	0.0341	0.83
70	100.00%	0.0222	1.55
Weighted Average			60.83

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

Interest Rates for Minimum Funding Purposes	Based on segment rates with a four-month lookback (as of September 2017), each adjusted as needed to fall within the 25-year average interest rate stabilization corridor
1st Segment Rate	3.92%
2nd Segment Rate	5.52%
3rd Segment Rate	6.29%
Interest Rates for Maximum Tax Purposes	Based on segment rates with a four-month lookback (as of September 2017), without regard to interest rate stabilization
1st Segment Rate	1.75%
2nd Segment Rate	3.76%
3rd Segment Rate	4.66%
Optional Payment Form Election Percentage	<u>McKesson and NDCHealth:</u> 50% elect a Life Annuity and 50% elect a 50% Joint and Survivor Annuity <u>Moore Medical:</u> Active participants: 50% elect a Lump Sum and 50% elect a 50% Joint and Survivor Annuity Terminated vested participants: 75% elect a Lump Sum and 25% elect a ten year certain and life annuity
Optional Payment Form Conversion Interest Rate	Same as funding interest rates above for lump sums
Optional Payment Form Conversion Mortality	Current IRC section 417(e) table for lump sums
Retirement Age	
Active Participants	See Table 1
Terminated Vested Participants	Age 62
Mortality Rates	
Healthy and Disabled	2018 static mortality table (with new basis adoption deferred to 2019) for annuitants and non-annuitants per §1.430(h)(3)-1(e)

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Withdrawal Rates	See Table 2
Disability Rates	See Table 3
Decrement Timing	Middle of year decrements (except that retirement is assumed to occur at the beginning of the year for ages where the assumed retirement rate is 100%)
Surviving Spouse Benefit	It is assumed that 100% of males and 100% of females have an eligible spouse, and that males are three years older than their spouses.
Benefit Limits	Projected benefits are limited by the current IRC section 415 maximum benefit of \$220,000.
Valuation of Plan Assets	<p>Smoothed fair market value of assets over the current and prior two years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value.</p> <p>A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii).</p>
Expected Return on Assets	
2016 Plan Year	6.25%
2017 Plan Year	6.25%
2018 Plan Year	5.25%
Trust Expenses Included in Target Normal Cost	\$2,000,000
Actuarial Method	Standard unit credit cost method
Valuation Date	January 1, 2018

Schedule SB Attachment (Form 5500)—2018 Plan Year
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Actuarial Assumptions and Methods

Table 1

Retirement Rates

<u>Age</u>	<u>Rate</u>
55	12.00%
56	12.00%
57	12.00%
58	12.00%
59	12.00%
60	12.00%
61	15.00%
62	20.00%
63	25.00%
64	25.00%
65	30.00%
66	35.00%
67	35.00%
68	35.00%
69	35.00%
70+	100.00%

Schedule SB Attachment (Form 5500)—2018 Plan Year
McKesson Corporation Retirement Plan
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Table 2—Page 1 of 2

Withdrawal Rates

Age	Years of Service					
	0	1	2	3	4	5+
15	35.50%	35.50%	35.50%	35.50%	35.50%	35.50%
16	35.50%	35.50%	35.50%	35.50%	35.50%	35.50%
17	35.50%	35.50%	35.50%	35.50%	35.50%	35.50%
18	35.50%	35.50%	35.50%	35.50%	35.50%	35.50%
19	35.50%	35.50%	35.50%	35.50%	35.50%	35.50%
20	35.50%	35.50%	35.50%	35.50%	35.50%	35.50%
21	35.50%	35.50%	35.50%	35.50%	35.50%	35.50%
22	33.50%	33.50%	33.50%	33.50%	33.50%	33.50%
23	33.30%	31.70%	31.70%	31.70%	31.70%	31.70%
24	33.30%	29.90%	29.90%	29.90%	29.90%	29.90%
25	33.30%	29.60%	28.10%	28.10%	28.10%	28.10%
26	33.30%	29.60%	26.40%	26.40%	26.40%	26.40%
27	33.30%	29.60%	26.20%	24.80%	24.80%	24.80%
28	33.30%	29.60%	26.20%	23.20%	23.20%	23.20%
29	33.30%	29.60%	26.20%	23.00%	21.70%	21.70%
30	33.30%	29.60%	26.20%	23.00%	20.30%	20.30%
31	33.30%	29.60%	26.20%	23.00%	20.10%	18.90%
32	33.30%	29.60%	26.20%	23.00%	20.10%	17.50%
33	33.30%	29.60%	26.20%	23.00%	20.10%	16.30%
34	33.30%	29.60%	26.20%	23.00%	20.10%	15.10%
35	33.30%	29.60%	26.20%	23.00%	20.10%	13.90%
36	33.30%	29.60%	26.20%	23.00%	20.10%	12.80%
37	33.30%	29.60%	26.20%	23.00%	20.10%	11.80%
38	33.30%	29.60%	26.20%	23.00%	20.10%	10.80%
39	33.30%	29.60%	26.20%	23.00%	20.10%	9.90%
40	33.30%	29.60%	26.20%	23.00%	20.10%	9.00%
41	33.30%	29.60%	26.20%	23.00%	20.10%	8.20%
42	33.30%	29.60%	26.20%	23.00%	20.10%	7.50%
43	33.30%	29.60%	26.20%	23.00%	20.10%	6.80%
44	33.30%	29.60%	26.20%	23.00%	20.10%	6.20%

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Table 2—Page 2 of 2

Withdrawal Rates

Age	Years of Service					
	0	1	2	3	4	5+
45	33.30%	29.60%	26.20%	23.00%	20.10%	5.60%
46	33.30%	29.60%	26.20%	23.00%	20.10%	5.10%
47	33.30%	29.60%	26.20%	23.00%	20.10%	4.70%
48	33.30%	29.60%	26.20%	23.00%	20.10%	4.30%
49	33.30%	29.60%	26.20%	23.00%	20.10%	4.00%
50	33.30%	29.60%	26.20%	23.00%	20.10%	3.70%
51	33.30%	29.60%	26.20%	23.00%	20.10%	3.50%
52	33.30%	29.60%	26.20%	23.00%	20.10%	3.40%
53	33.30%	29.60%	26.20%	23.00%	20.10%	3.30%
54	33.30%	29.60%	26.20%	23.00%	20.10%	3.30%
55+	33.30%	29.60%	26.20%	23.00%	20.10%	3.30%

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Table 3

Disability Rates

Age	Male	Female	Age	Male	Female
15	0.10%	0.10%	45	0.50%	0.66%
16	0.10%	0.10%	46	0.50%	0.66%
17	0.10%	0.10%	47	0.50%	0.66%
18	0.10%	0.10%	48	0.50%	0.66%
19	0.10%	0.10%	49	0.50%	0.66%
20	0.10%	0.10%	50	1.00%	0.88%
21	0.10%	0.10%	51	1.00%	0.88%
22	0.10%	0.10%	52	1.00%	0.88%
23	0.10%	0.10%	53	1.00%	0.88%
24	0.10%	0.10%	54	1.00%	0.88%
25	0.10%	0.10%	55	1.62%	1.26%
26	0.10%	0.10%	56	1.62%	1.26%
27	0.10%	0.10%	57	1.62%	1.26%
28	0.10%	0.10%	58	1.62%	1.26%
29	0.10%	0.10%	59	1.62%	1.26%
30	0.10%	0.15%	60+	2.15%	1.33%
31	0.10%	0.15%			
32	0.10%	0.15%			
33	0.10%	0.15%			
34	0.10%	0.15%			
35	0.18%	0.30%			
36	0.18%	0.30%			
37	0.18%	0.30%			
38	0.18%	0.30%			
39	0.18%	0.30%			
40	0.24%	0.42%			
41	0.24%	0.42%			
42	0.24%	0.42%			
43	0.24%	0.42%			
44	0.24%	0.42%			

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Schedule SB, Part V—Summary of Plan Provisions

Plan Provisions

Effective Date	Amended and restated as of January 1, 2018. Further amended September 1, 2018 (plan termination and effective date of lump sum window amendment).
Eligibility	Regular employees not covered by a union who attained age 21 and completed one year of service hired prior to December 31, 1996 (the freeze date). Includes Armor All employees for service prior to the sale of Armor All, effective December 31, 1996. Includes Ephrata employees for service prior to the Sale of Ephrata Diamond Spring Water Company, effective December 31, 2003. Includes former participants in the Moore Medical Corporation Plan as of December 31, 2006 and former participants in the NDCHealth Plan as of December 31, 2007.
Normal Retirement Eligibility	Termination of employment on or after the normal retirement date.
Benefit	Monthly retirement allowance determined as of normal retirement date. Benefits are frozen as of the freeze date.

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Early Retirement
Eligibility

Attainment of age 55 and the completion of 10 years of service (five years for Moore Medical and 15 years for NDCHealth).

Benefit

The monthly early retirement benefit is calculated as the normal retirement benefit, reduced by multiplying the following factors:

- (1) 0.3% for each month between age 65 and normal retirement date, subtracted from 100%, and further multiplied by;
- (2) 0.3% for each month that early retirement precedes age 65, subtracted from 100%.

Ephrata reduction: 0.5% for each month for the first five years and 0.25% for each month for the next five years that early retirement precedes normal retirement.

Moore Medical reduction: 1/15 for each of the first five years and 1/30 for each of the next five years that early retirement precedes normal retirement.

NDCHealth reduction: 5/9 of 1% for each of the first 60 months and 5/18 of 1% for the next 60 months. The offset benefit is also reduced actuarially for each additional month retirement precedes Social Security retirement age.

Deferred Vested Benefit
Eligibility

Termination with five years of service.

Benefit

The amount of the deferred vested benefit equals the accrued pension payable at normal retirement date, or reduced by multiplying the following factors:

- (1) 0.3% for each month between age 65 and normal retirement date, subtracted from 100%, and further multiplied by;
- (2) 0.5% for each month between the date payments commence and age 65, subtracted from 100%.

Reductions for former Ephrata, Moore Medical and NDCHealth participants are the same as for early retirement.

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Late Retirement
Eligibility

Any time after eligibility for normal retirement.

Benefit

McKesson and NDCHealth: The monthly late retirement benefit is calculated as the normal retirement benefit, using credited service and final average earnings as of the earlier of the late retirement date and the freeze date.

Moore Medical: Actuarial equivalent increase.

Disability
Eligibility

Attainment of age 35 or after completing five years of service.

Moore Medical participants: Total and permanent disability for six consecutive months.

NDCHealth participants: Rate of 40 (age plus service), eligible for LTD plan, and total and permanent disability for 12 consecutive months.

Benefit

If eligible for Social Security disability, the benefit is determined in the same manner as the monthly pension benefit with the following exceptions: Creditable service continues to accrue to the earlier of the freeze date and normal retirement age; earnings for final average pay during disability will be computed by using the annual rate at the time of disability; covered compensation is determined at the earlier of the freeze date and the time of disability.

If not eligible for Social Security disability, then no benefit is earned during disability. Vesting service, however, continues to accrue.

Moore Medical participants: Monthly pension benefit for life with 10 years certain.

NDCHealth participants: Credited service cease accrual. However, earnings are projected level forward to age 65 from the amount earned in the year-preceding disablement.

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Preretirement Spouse Benefit
Eligibility

Death while eligible for deferred vested, early, normal, or late retirement benefits, with a surviving spouse.

Ephrata participants: death regardless of existence of a surviving spouse.

Benefit

Monthly preretirement spouse benefit shall be determined as follows:

- (1) For a participant who dies after age 50 with 10 years of service, age 65 with five years of service, or 10 years of service and age plus service of 60 or more at the date of death, the spouse receives a benefit equal to 50% of the amount that would have been payable to the participant as a single life annuity, determined as if the first day of the month following his death were his normal retirement date.
- (2) For a participant with age plus service at date of death equals 51 or more, with 10 or more years of service, and not eligible for (1) above, the spouse receives the benefit described in (1), reduced 10% multiplied by the amount by which the sum of age plus service is less than 60.
- (3) For vested participants not eligible for any of the above benefits, the spouse receives a benefit equals 50% of the accrued pension, reduced to a 50% contingent annuity basis, and reduced for early retirement at age 55, payable commencing on the date the participant would have attained age 55, had he survived.

Ephrata, Moore Medical and NDCHealth preretirement survivor benefit shall be the amount payable as a survivor annuity under the joint and 50% survivor annuity provisions if the participant had terminated on the date of death, retired at the earliest retirement age, and then died.

Normal Form of Payment
Married Participants

50% joint and survivor annuity.

Unmarried Participants

Life annuity.

Moore Medical participants: Life annuity with 10 years certain.

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Optional Form of Payment	<p>100%, 75%, 66⅔%, or 50% joint and survivor annuity, a level income annuity, or (for married participant) a life annuity; lump sum (up to \$10,000).</p> <p>Ephrata optional forms also include a life annuity with 5 year and 10 year certain periods and lump sums less than \$10,000, but exclude the level income annuity and the 100% joint and survivor annuity.</p> <p>Moore Medical optional forms include 15, 10 or 5 year certain and life annuities and also a lump sum payment option, but exclude the level income annuity and the 66⅔% joint and survivor annuity.</p> <p>NDCHealth optional forms also include 10 year certain and life a lump sum payment option (up to \$5,000) but excludes the level income annuity and the 66⅔% joint and survivor annuity.</p>
Definitions	
Plan Year	January 1 to December 31.
Service	All continuous employment, (back to original date of hire for acquisitions) determined under the elapsed time method.
Creditable Service	Full year for plan year participant is credited with 2000 or more hours of service. Partial years equal to ratio of hours of service credited in plan year 2000. Creditable service was frozen on the freeze date.
Covered Compensation	The 35-year average of Social Security wage bases ending in the year Social Security retirement age is attained.
Compensation	Compensation includes scheduled base pay, bonuses, overtime pay, and commissions paid during the calendar year. Effective January 1, 1994, compensation cannot exceed \$150,000, as indexed. For participants whose earnings exceeded this amount prior to 1994, there is a minimum benefit equal to the December 31, 1993 accrued benefit plus the formula benefit for service after January 1, 1994.

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Final Average Pay	<p>(1) Average monthly compensation of the five consecutive years out of the last 15 years when compensation were highest. If an employee worked for less than five years, the average of compensation during the period of employment is used.</p> <p>(2) Final average pay was frozen on the freeze date.</p>
Normal Retirement Date	First of the month coinciding with or next following the Social Security retirement age with five years of service. First of the month following age 65 for Ephrata and Moore Medical and NDCHealth.
Retirement Allowance	0.9% of final average pay up to covered compensation plus 1.4% of final average pay over covered compensation, times creditable service up to 30 years. Not less than the benefit accrued to December 31, 1989 under the prior formula.
Monthly Ephrata Pension Benefit	Sum of 1% of average monthly compensation for each year of service. Benefit accruals were frozen as of April 15, 1999. Effective April 15, 1999, all participants are 100% vested in their accrued benefit.
Monthly Moore Medical Pension Benefit	1.25% of average annual compensation plus 0.6% of average annual compensation in excess of covered compensation per year of credited service, to a maximum of 25 years. Calculated at the earlier of separation from service or the freeze date.
Contributions	All contributions are made by the company, employee contributions are not required.
Actuarial Equivalent	Factors listed in Appendix 1 for joint and survivor annuities. For other forms, based on the applicable mortality table and applicable interest rate under section 417(e)(3) for the fourth month preceding the first day of the calendar year.

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Monthly NDCHealth Pension Benefit	<p>1.65% of final average earnings (FAE) per year of credited service (up to 35 years) less 0.75% of the participant's integration level per year of credited service (up to 35 years) reduced by 5/9 of 1% for each month retirement precedes the participant's Social Security normal retirement age.</p> <p>The amount above is based on credited service at July 31, 1998, FAE and integration level at December 31, 1998 and multiplied by the ratio of FAE at June 1, 2003 to FAE at December 31, 1998.</p>
Freeze Date	December 31, 1996; April 15, 1999 for Ephrata; April 1, 2004 for Moore Medical; July 31, 1998 for NDCHealth.
Changes	<p>Effective December 31, 2006, the Moore Medical Corporation Defined Benefit Pension Plan was merged into the McKesson Corporation Retirement Plan.</p> <p>Effective December 31, 2007, the NDC Health Corporation Employees' Retirement Plan was merged into the Retirement Plan.</p>
Integration Level (NDCHealth)	<p>The lesser of the three-year final average FICA compensation (highest consecutive three calendar years) and covered compensation determined as of the date of termination. Frozen as of December 31, 1998.</p> <p>(1) NDCHealth: Total compensation actually paid during a calendar year plus 401(k) contributions and section 125 deferrals limited by the IRC section 401(a)(17) limit for purposes of determining retirement benefit. Compensation after June 30, 2003 is not considered.</p> <p>(2) NDCHealth: Average of the highest five consecutive annual earnings during the last 10 years preceding termination (or December 31, 1998 if earlier).</p>

Plan Changes Since the Prior Year

The January 1, 2018 funding valuation reflects the following plan changes:

- A change in the mortality basis for lump sum payments from the 2017 plan year 417(e)(3) mortality table to the 2018 plan year 417(e)(3) mortality table.
- An amendment to terminate the plan effective September 1, 2018.
- An amendment to provide for a lump sum window in 2019, effective September 1, 2018.

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

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

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Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2018

Attained Age	Number of Participants									
	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25										
25-29										
30-34						1				
35-39				1	1	1				
40-44	1	13		1	6	2				
45-49		29	10	2	7	10	11			
50-54	1	43	27	24	10	17	9	5	2	
55-59		41	41	62	7	13	12	6	6	
60-64		26	27	25	16	6	15	4	2	2
65-69		6	6	5	4	8	2	2	1	3
70+		1	3	1	1	1		1		

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

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

(a) Age	(b) Rate	(c) Weight	(d) Product (a) × (b) × (c)
55.5	12.00%	1.0000	6.66
56.5	12.00%	0.8800	5.97
57.5	12.00%	0.7744	5.34
58.5	12.00%	0.6815	4.78
59.5	12.00%	0.5997	4.28
60.5	12.00%	0.5277	3.83
61.5	15.00%	0.4644	4.28
62.5	20.00%	0.3947	4.93
63.5	25.00%	0.3158	5.01
64.5	25.00%	0.2368	3.82
65.5	30.00%	0.1776	3.49
66.5	35.00%	0.1243	2.89
67.5	35.00%	0.0808	1.91
68.5	35.00%	0.0525	1.26
69.5	35.00%	0.0341	0.83
70	100.00%	0.0222	1.55
Weighted Average			60.83

Schedule SB Attachment (Form 5500)—2018 Plan Year
McKesson Corporation Retirement Plan
EIN: 94-3207296 PN: 001

Schedule SB, Part V—Summary of Plan Provisions

Plan Provisions

Effective Date	Amended and restated as of January 1, 2018. Further amended September 1, 2018 (plan termination and effective date of lump sum window amendment).
Eligibility	Regular employees not covered by a union who attained age 21 and completed one year of service hired prior to December 31, 1996 (the freeze date). Includes Armor All employees for service prior to the sale of Armor All, effective December 31, 1996. Includes Ephrata employees for service prior to the Sale of Ephrata Diamond Spring Water Company, effective December 31, 2003. Includes former participants in the Moore Medical Corporation Plan as of December 31, 2006 and former participants in the NDCHealth Plan as of December 31, 2007.
Normal Retirement Eligibility	Termination of employment on or after the normal retirement date.
Benefit	Monthly retirement allowance determined as of normal retirement date. Benefits are frozen as of the freeze date.

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Early Retirement
Eligibility

Attainment of age 55 and the completion of 10 years of service (five years for Moore Medical and 15 years for NDCHealth).

Benefit

The monthly early retirement benefit is calculated as the normal retirement benefit, reduced by multiplying the following factors:

- (1) 0.3% for each month between age 65 and normal retirement date, subtracted from 100%, and further multiplied by;
- (2) 0.3% for each month that early retirement precedes age 65, subtracted from 100%.

Ephrata reduction: 0.5% for each month for the first five years and 0.25% for each month for the next five years that early retirement precedes normal retirement.

Moore Medical reduction: 1/15 for each of the first five years and 1/30 for each of the next five years that early retirement precedes normal retirement.

NDCHealth reduction: 5/9 of 1% for each of the first 60 months and 5/18 of 1% for the next 60 months. The offset benefit is also reduced actuarially for each additional month retirement precedes Social Security retirement age.

Deferred Vested Benefit
Eligibility

Termination with five years of service.

Benefit

The amount of the deferred vested benefit equals the accrued pension payable at normal retirement date, or reduced by multiplying the following factors:

- (1) 0.3% for each month between age 65 and normal retirement date, subtracted from 100%, and further multiplied by;
- (2) 0.5% for each month between the date payments commence and age 65, subtracted from 100%.

Reductions for former Ephrata, Moore Medical and NDCHealth participants are the same as for early retirement.

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Late Retirement
Eligibility

Any time after eligibility for normal retirement.

Benefit

McKesson and NDCHealth: The monthly late retirement benefit is calculated as the normal retirement benefit, using credited service and final average earnings as of the earlier of the late retirement date and the freeze date.

Moore Medical: Actuarial equivalent increase.

Disability
Eligibility

Attainment of age 35 or after completing five years of service.

Moore Medical participants: Total and permanent disability for six consecutive months.

NDCHealth participants: Rate of 40 (age plus service), eligible for LTD plan, and total and permanent disability for 12 consecutive months.

Benefit

If eligible for Social Security disability, the benefit is determined in the same manner as the monthly pension benefit with the following exceptions: Creditable service continues to accrue to the earlier of the freeze date and normal retirement age; earnings for final average pay during disability will be computed by using the annual rate at the time of disability; covered compensation is determined at the earlier of the freeze date and the time of disability.

If not eligible for Social Security disability, then no benefit is earned during disability. Vesting service, however, continues to accrue.

Moore Medical participants: Monthly pension benefit for life with 10 years certain.

NDCHealth participants: Credited service cease accrual. However, earnings are projected level forward to age 65 from the amount earned in the year-preceding disablement.

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Preretirement Spouse Benefit
Eligibility

Death while eligible for deferred vested, early, normal, or late retirement benefits, with a surviving spouse.

Ephrata participants: death regardless of existence of a surviving spouse.

Benefit

Monthly preretirement spouse benefit shall be determined as follows:

- (1) For a participant who dies after age 50 with 10 years of service, age 65 with five years of service, or 10 years of service and age plus service of 60 or more at the date of death, the spouse receives a benefit equal to 50% of the amount that would have been payable to the participant as a single life annuity, determined as if the first day of the month following his death were his normal retirement date.
- (2) For a participant with age plus service at date of death equals 51 or more, with 10 or more years of service, and not eligible for (1) above, the spouse receives the benefit described in (1), reduced 10% multiplied by the amount by which the sum of age plus service is less than 60.
- (3) For vested participants not eligible for any of the above benefits, the spouse receives a benefit equals 50% of the accrued pension, reduced to a 50% contingent annuity basis, and reduced for early retirement at age 55, payable commencing on the date the participant would have attained age 55, had he survived.

Ephrata, Moore Medical and NDCHealth preretirement survivor benefit shall be the amount payable as a survivor annuity under the joint and 50% survivor annuity provisions if the participant had terminated on the date of death, retired at the earliest retirement age, and then died.

Normal Form of Payment
Married Participants

50% joint and survivor annuity.

Unmarried Participants

Life annuity.

Moore Medical participants: Life annuity with 10 years certain.

Schedule SB Attachment (Form 5500)—2018 Plan Year
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Optional Form of Payment	<p>100%, 75%, 66⅔%, or 50% joint and survivor annuity, a level income annuity, or (for married participant) a life annuity; lump sum (up to \$10,000).</p> <p>Ephrata optional forms also include a life annuity with 5 year and 10 year certain periods and lump sums less than \$10,000, but exclude the level income annuity and the 100% joint and survivor annuity.</p> <p>Moore Medical optional forms include 15, 10 or 5 year certain and life annuities and also a lump sum payment option, but exclude the level income annuity and the 66⅔% joint and survivor annuity.</p> <p>NDCHealth optional forms also include 10 year certain and life a lump sum payment option (up to \$5,000) but excludes the level income annuity and the 66⅔% joint and survivor annuity.</p>
Definitions	
Plan Year	January 1 to December 31.
Service	All continuous employment, (back to original date of hire for acquisitions) determined under the elapsed time method.
Creditable Service	Full year for plan year participant is credited with 2000 or more hours of service. Partial years equal to ratio of hours of service credited in plan year 2000. Creditable service was frozen on the freeze date.
Covered Compensation	The 35-year average of Social Security wage bases ending in the year Social Security retirement age is attained.
Compensation	Compensation includes scheduled base pay, bonuses, overtime pay, and commissions paid during the calendar year. Effective January 1, 1994, compensation cannot exceed \$150,000, as indexed. For participants whose earnings exceeded this amount prior to 1994, there is a minimum benefit equal to the December 31, 1993 accrued benefit plus the formula benefit for service after January 1, 1994.

Schedule SB Attachment (Form 5500)—2018 Plan Year
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Final Average Pay	(1) Average monthly compensation of the five consecutive years out of the last 15 years when compensation were highest. If an employee worked for less than five years, the average of compensation during the period of employment is used. (2) Final average pay was frozen on the freeze date.
Normal Retirement Date	First of the month coinciding with or next following the Social Security retirement age with five years of service. First of the month following age 65 for Ephrata and Moore Medical and NDCHealth.
Retirement Allowance	0.9% of final average pay up to covered compensation plus 1.4% of final average pay over covered compensation, times creditable service up to 30 years. Not less than the benefit accrued to December 31, 1989 under the prior formula.
Monthly Ephrata Pension Benefit	Sum of 1% of average monthly compensation for each year of service. Benefit accruals were frozen as of April 15, 1999. Effective April 15, 1999, all participants are 100% vested in their accrued benefit.
Monthly Moore Medical Pension Benefit	1.25% of average annual compensation plus 0.6% of average annual compensation in excess of covered compensation per year of credited service, to a maximum of 25 years. Calculated at the earlier of separation from service or the freeze date.
Contributions	All contributions are made by the company, employee contributions are not required.
Actuarial Equivalent	Factors listed in Appendix 1 for joint and survivor annuities. For other forms, based on the applicable mortality table and applicable interest rate under section 417(e)(3) for the fourth month preceding the first day of the calendar year.

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Monthly NDCHealth Pension Benefit	<p>1.65% of final average earnings (FAE) per year of credited service (up to 35 years) less 0.75% of the participant's integration level per year of credited service (up to 35 years) reduced by 5/9 of 1% for each month retirement precedes the participant's Social Security normal retirement age.</p> <p>The amount above is based on credited service at July 31, 1998, FAE and integration level at December 31, 1998 and multiplied by the ratio of FAE at June 1, 2003 to FAE at December 31, 1998.</p>
Freeze Date	December 31, 1996; April 15, 1999 for Ephrata; April 1, 2004 for Moore Medical; July 31, 1998 for NDCHealth.
Changes	<p>Effective December 31, 2006, the Moore Medical Corporation Defined Benefit Pension Plan was merged into the McKesson Corporation Retirement Plan.</p> <p>Effective December 31, 2007, the NDC Health Corporation Employees' Retirement Plan was merged into the Retirement Plan.</p>
Integration Level (NDCHealth)	<p>The lesser of the three-year final average FICA compensation (highest consecutive three calendar years) and covered compensation determined as of the date of termination. Frozen as of December 31, 1998.</p> <p>(1) NDCHealth: Total compensation actually paid during a calendar year plus 401(k) contributions and section 125 deferrals limited by the IRC section 401(a)(17) limit for purposes of determining retirement benefit. Compensation after June 30, 2003 is not considered.</p> <p>(2) NDCHealth: Average of the highest five consecutive annual earnings during the last 10 years preceding termination (or December 31, 1998 if earlier).</p>

Plan Changes Since the Prior Year

The January 1, 2018 funding valuation reflects the following plan changes:

- A change in the mortality basis for lump sum payments from the 2017 plan year 417(e)(3) mortality table to the 2018 plan year 417(e)(3) mortality table.
- An amendment to terminate the plan effective September 1, 2018.
- An amendment to provide for a lump sum window in 2019, effective September 1, 2018.

Schedule SB Attachment (Form 5500)—2018 Plan Year
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Other Information to Fully and Fairly Disclose the Actuarial Position of the Plan

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

Plan Name	McKesson Corporation Retirement Plan
Plan Sponsor EIN	94-3207296
ERISA Plan No.	001
Plan Year End	12/31/2018

The required attachment noted below is included within the Accountant's Opinion attachment to the Form 5500 Schedule H, Part III, which consists of the entire Audit report issued by the Plan's Independent Qualified Public Accountant (IQPA).

Form/Schedule	Line Item	Description
5500 Schedule H	Line 4i	Schedule of Assets (Held at End of Year)