

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>NATIONAL COMMERCE FINANCIAL CORPORATION RETIREMENT PLAN</u>	1b	Three-digit plan number (PN) ▶ <u>004</u>
		1c	Effective date of plan <u>01/01/1989</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>SUNTRUST BANKS, INC.</u> <u>MAIL CODE GA ATL 636</u> <u>303 PEACHTREE STREET, 4TH FLOOR</u> <u>ATLANTA, GA 30308-3200</u>	2b	Employer Identification Number (EIN) <u>58-1575035</u>
		2c	Plan Sponsor's telephone number <u>404-813-7155</u>
		2d	Business code (see instructions) <u>522110</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.	10/15/2019	KATHERINE BRUNE
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	10/15/2019	KATHERINE BRUNE
	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	3b Administrator's EIN 3c Administrator's telephone number <div style="background-color: #cccccc; height: 40px; width: 100%;"></div>
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN
5 Total number of participants at the beginning of the plan year	5 2534
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) 366 6a(2) 0 6b 0 6c 0 6d 0 6e 0 6f 0 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 1C 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 _____

<div>SCHEDULE C</div> <div>(Form 5500)</div> <div>Department of the Treasury Internal Revenue Service</div> <div>Department of Labor Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div>	<div>Service Provider Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div>	OMB No. 1210-0110
		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 NATIONAL COMMERCE FINANCIAL CORPORATION RETIREMENT PLAN	B Three-digit plan number (PN) ▶	004
C Plan sponsor's name as shown on line 2a of Form 5500 SUNTRUST BANKS, INC.	D Employer Identification Number (EIN) 58-1575035	

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
SUNTRUST BANK
58-0466330

(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)

WILLIS TOWERS WATSON

53-0181291

(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?
17 50	NONE	931184	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

SUNTRUST BANKS, INC.

58-1575305

(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?
30 50	CONTRACTOR	352358	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CONDUENT

81-2983623

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 15 50	NONE	187294	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)

PRUDENTIAL INVESTMENT MANAGEMENT

22-2540245

(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	183416	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CARR, RIGGS, & INGRAM

72-1396621

(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	99733	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

GROOM LAW GROUP

58-1575305

(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	30365	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)

PRICEWATERHOUSECOOPERS LLP

300 MADISON AVENUE
NEW YORK, NY 10017

(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?
17 50		18000	Yes ☐ No ☐	Yes ☐ No ☐	0	Yes ☐ No ☐

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

AON CONSULTING, INC.

22-2232264

(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	8799	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110
		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 NATIONAL COMMERCE FINANCIAL CORPORATION RETIREMENT PLAN	B Three-digit plan number (PN) ► 004
C Plan sponsor's name as shown on line 2a of Form 5500 SUNTRUST BANKS, INC.	D Employer Identification Number (EIN) 58-1575035

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)	983900	714973
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)		
(2) U.S. Government securities	1c(2)	61373706	0
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other.....	1c(3)(B)	62946232	0
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common.....	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property).....	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans.....	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)		
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities.....	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	21676284	17072990
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other	1c(15)	10459295	

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	157439417	17787963

Liabilities

g Benefit claims payable	1g	854	0
h Operating payables	1h	135502	8784
i Acquisition indebtedness	1i		
j Other liabilities	1j	318400	
k Total liabilities (add all amounts in lines 1g through 1j)	1k	454756	8784

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	156984661	17779179
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Part II Income and Expense Statement

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

Income

		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)		
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)		
(B) U.S. Government securities	2b(1)(B)	986266	
(C) Corporate debt instruments	2b(1)(C)	1716374	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	518701	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		3221341
(2) Dividends: (A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	529677	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		529677
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	631320830	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	635834655	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		-4513825
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-5438201	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		-5438201

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds).....	2b(10)		
c Other income.....	2c		582
d Total income. Add all income amounts in column (b) and enter total	2d		-6200426

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	131037644	
(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)		131037644
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)	1088082	
(2) Contract administrator fees.....	2i(2)	187294	
(3) Investment advisory and management fees.....	2i(3)	183416	
(4) Other	2i(4)	508620	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		1967412
j Total expenses. Add all expense amounts in column (b) and enter total	2j		133005056

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-139205482
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: CARR, RIGGS & INGRAM, LLC

(2) EIN: 72-1396621

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.)		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.)		X	
e Was this plan covered by a fidelity bond?		X	
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		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?		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?		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.)	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.)	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?		X	
l Has the plan failed to provide any benefit when due under the plan?		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
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.			

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 0.

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 4150655. (See instructions.)

SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Retirement Plan Information This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 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

A Name of plan <u>NATIONAL COMMERCE FINANCIAL CORPORATION RETIREMENT PLAN</u>	B Three-digit plan number (PN) ▶ <u>004</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>SUNTRUST BANKS, INC.</u>	D Employer Identification Number (EIN) <u>58-1575035</u>

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	<u>0</u>
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): <u>59-3482833</u>		
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	<u>1057</u>

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.)
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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
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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
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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.
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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: 0.0% Investment-Grade Debt: 100.0% High-Yield Debt: 0.0% Real Estate: 0.0% Other: 0.0%

- 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):

AUDITED FINANCIAL STATEMENTS AND
SUPPLEMENTAL SCHEDULES

National Commerce Financial Corporation Retirement Plan
As of December 31, 2018 and 2017, and for the
Year Ended December 31, 2018
With Report of Independent Auditors

National Commerce Financial Corporation Retirement Plan

Audited Financial Statements and Supplemental Schedules

As of December 31, 2018 and 2017, and for the Year Ended December 31, 2018

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Supplemental Schedules

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Schedule H, Line 4j – Schedule of Reportable Transactions – in Liquidation	19

Note: 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 ("ERISA") have been omitted because they are not applicable.

INDEPENDENT AUDITORS' REPORT

To the Benefits Plan Committee and Benefits Finance Committee of
National Commerce Financial Corporation Retirement Plan

We have audited the accompanying financial statements of National Commerce Financial Corporation Retirement Plan (the "Plan"), which comprise the statements of net assets available for benefits in liquidation as of December 31, 2018 and 2017 and the related statement of changes in net assets available for benefits in liquidation for the year ended December 31, 2018, 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 of material misstatement, whether due to fraud or error.

Auditors' Responsibility

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

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

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

Opinion

In our opinion, the financial statements referred to above present fairly, in all material respects, the financial status of National Commerce Financial Corporation Retirement Plan as of December 31, 2018 and 2017, and the changes in its financial status for the year ended December 31, 2018, in accordance with accounting principles generally accepted in the United States of America.

Report on Supplemental Information

Our audit was conducted for the purpose of forming an opinion on the financial statements as a whole. The supplemental schedules of schedule H, Line 4i – schedule of assets (held at end of year) – in liquidation as of December 31, 2018, and schedule H, Line 4j – schedule of reportable transactions – in liquidation for the year ended December 31, 2018 together referred to as “supplemental information”, are presented for the purposes of additional analysis and are not a required part of the financial statements but are supplemental information required by the Department of Labor’s Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Such information is the responsibility of the Plan’s management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audit of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States. In our opinion, the information is fairly presented, in all material respects, in relation to the financial statements as a whole.

Carr, Riggs & Ingram, L.L.C.

CARR, RIGGS & INGRAM, LLC

Atlanta, Georgia
October 15, 2019

National Commerce Financial Corporation Retirement Plan

Statements of Net Assets Available for Benefits (in Liquidation)

	December 31	
	2018	2017
Assets		
Investments, at fair value:		
Money market funds	\$ 17,072,990	\$ 21,676,284
U.S. government and agency bonds	—	61,373,706
Corporate and foreign bonds and asset backed securities	—	62,946,232
Foreign obligations	—	400,160
Municipal obligations	—	10,033,986
Derivatives	—	229,198
Cash collateral received for derivatives	—	(204,049)
Total investments	17,072,990	156,455,517
Investment income receivable	32,077	983,900
Refund receivable from insurance company	682,896	—
Investment results expected in liquidation	70,868	(3,496,997)
Total receivables	785,841	(2,513,097)
Total assets	17,858,831	153,942,420
Liabilities		
Due to broker for securities purchased	—	318,400
Accrued administrative expenses	8,784	135,502
Accrued expenses expected to be incurred in liquidation	52,447	1,956,863
Payable to affiliated qualified plan	17,797,600	—
Total liabilities	17,858,831	2,410,765
Net assets available for benefits	\$ -	\$ 151,531,655

See accompanying notes.

National Commerce Financial Corporation Retirement Plan

Statement of Changes in Net Assets Available for Benefits

Year Ended December 31, 2018 (In Liquidation)

Deductions

Investment loss (income)	
Interest and dividends	\$ (213,315)
Net depreciation in fair value of investments	2,916,744
Total investment loss, net	<u>2,703,429</u>
Benefit payments to participants	45,385,188
Purchases of annuity contracts	85,653,310
Administrative expenses	10,549
Total deductions	<u>133,752,476</u>
Net decrease	(133,752,476)
Adjustment to liquidation basis	(17,779,179)
Net assets available for benefits at beginning of year (in liquidation basis)	151,531,655
Net assets available for benefits at end of year (in liquidation basis)	<u>\$ -</u>

See accompanying notes.

National Commerce Financial Corporation Retirement Plan

Notes to Financial Statements

December 31, 2018

1. Plan Description

The National Commerce Financial Corporation Retirement Plan (the “Plan”) is a defined benefit pension plan covering substantially all employees of the former National Commerce Financial Corporation (“NCF”) and other affiliated employers. It is subject to the provisions of the Employee Retirement Income Security Act of 1974, as amended (ERISA). On October 1, 2004, SunTrust Banks, Inc. (the Company, SunTrust, or Plan Sponsor) acquired NCF.

The Plan is managed by two fiduciary committees. The Benefits Plan Committee of SunTrust Banks, Inc. (the “Company” or “Plan Sponsor”) is responsible for the administration and operation of the Plan. The Chief Human Resources Officer of the Company is Chairman of the Benefits Plan Committee. The Benefits Finance Committee is responsible for all financial decisions including Plan funding and investing. The Company’s Chief Financial Officer is Chairman of the Benefits Finance Committee. The Chairman of each respective committee is responsible for appointing the other committee members.

On April 24, 2017, the Company approved the termination of the Plan as of July 31, 2017 in accordance with ERISA and Pension Benefit Guaranty Corporation (PBGC) provisions and reporting requirements. The Company notified Plan participants of this change on May 26, 2017. As of the effective date of the termination, participants were 100% vested in plan benefits.

The following is a description of the Plan prior to termination.

General

The Plan covered substantially all eligible employees of NCF who had at least six months of service.

The Plan was frozen to participation effective December 31, 2004 (Freeze Date) and active NCF employees became participants in the SunTrust Banks, Inc. Retirement Plan (“STI Plan”) effective January 1, 2005. Average earnings under the plan were previously frozen December 31, 2007. The pay adjustment factor used to determine certain benefits was also frozen effective January 1, 2012.

Vesting

Participants were determined to be fully vested after completing three years of service.

National Commerce Financial Corporation Retirement Plan

Notes to Financial Statements (continued)

1. Plan Description (continued)

Pension Benefits

Benefits are payable as a lump sum, or if the lump sum is greater than \$1,000, a monthly income could have been elected. The lump sum was determined by multiplying the sum of the appropriate percentages based on years of credited service as of December 31, 2004 (determined using the table below) by twelve times the participant's final average monthly compensation.

Years of Credited Service	Percentage per Year
1 to 5	2%
6 to 10	4%
11 to 20	6%
21 to 30	8%
31 or more	10%

If a terminated participant's total accrued benefit had an actuarial equivalent value of \$5,000 or less as of the Benefit Commencement Date, the benefit would be paid out automatically as a lump sum payment without the participant's consent. If the Participant did not affirmatively elect to either have such distribution paid directly to him or in a direct rollover to an eligible retirement plan, then the Benefits Committee would pay the distribution of the Accrued Benefit as an eligible rollover distribution to an individual retirement plan designated by the Benefits Plan Committee.

Pre-Retirement Death and Disability Benefits

Beneficiaries of vested active participants and terminated vested participants who die prior to commencing benefits received the actuarial equivalent of the participant's accrued benefit at the date of death. Available forms of payment are lump sum, ten-year certain and life, ten-year certain, and five-year certain.

Disability retirement benefits were based upon Plan provisions as of the disability date, using projected average pay (assuming no change in monthly rate of compensation) and benefit service credited to early or normal retirement date. If the disabled participant died or recovered (only if returns or offers to return to work) before Normal Retirement Date, the participant's accrued benefit was based upon projected average pay and benefit service credited through date of death or recovery. After December 31, 2004, participants ceased earning benefit service under the Plan, including participants who are considered disabled.

National Commerce Financial Corporation Retirement Plan

Notes to Financial Statements (continued)

1. Plan Description (continued)

Contributions and Funding Policy

The Company made all contributions required to fund the Plan for its participating employees as determined on the basis of an actuarial valuation. No participant contributions were permitted. The Plan met the ERISA minimum funding requirements for the year ended December 31, 2018.

The Company contributed such additional amounts as were necessary to provide assets sufficient to meet the benefits to be paid to Plan participants.

Plan Termination

The Company has the right to amend, suspend, or terminate the Plan at any time subject to the provisions of ERISA. The Compensation Committee of the Board of Directors of the Company adopted a resolution to terminate the Plan on April 24, 2017. At termination, participants became 100% vested in plan benefits. No further contributions will be made to the Plan.

In 2018, options were given to participants to receive a lump sum payment or have a deferred annuity purchased on their behalf from an insurance company. The amount of the lump sum payments and purchased annuity was based on the plan provisions as described in Pension Benefits and Pre-Retirement Death and Disability Benefits. On October 4, 2018, distributions totaling \$37.7 million were made to all participants electing a lump-sum payment. Following that payment, existing plan assets were liquidated and an annuity was purchased through American General Life Insurance Company on October 15, 2018 for \$85.7 million. This annuity purchase will satisfy all remaining participant obligations of the Plan. Assets remaining in the plan were then contributed to other qualified plans of the Plan Sponsor in 2019.

The Plan recorded adjustments to liquidation basis for the plan year ending December 31, 2018 as follows:

Investment results expected in Liquidation

Accrued interest expected to be earned in Liquidation	\$ 70,868
Liquidation basis adjustment to Total assets	70,868
Less: Accrued expenses expected to be incurred in Liquidation	(52,447)
Less: Payable to affiliated qualified plan	(17,797,600)
Total Adjustment to liquidation basis	<u>\$ (17,779,179)</u>

National Commerce Financial Corporation Retirement Plan

Notes to Financial Statements (continued)

1. Plan Description (continued)

The Trustee

SunTrust Bank (“Trustee”), a wholly owned subsidiary of the Company, serves as the trustee of the Plan and administers the Plan’s assets along with any related income generated. The Trustee is the custodian of all of the investments held by the Plan.

Additional information about the Plan can be found in the Summary Plan Description or Plan documents. Copies are available from the SunTrust Benefits Service Center.

2. Summary of Significant Accounting Policies

Basis of Presentation

As a result of the Plan termination discussed in Note 1 to the Financial Statements, the Plan changed its basis of accounting for the period subsequent to December 31, 2016 from the going concern basis to the liquidation basis. Under the liquidation basis of accounting, assets are measured to reflect the amount of cash expected to be collected in settling or disposing of the assets during the liquidation process and liabilities are measured using the accrual basis of accounting and would include any expected costs of the disposal of assets and other costs expected to be incurred during the liquidation process.

Use of Estimates

The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America (U.S. GAAP) requires the Plan’s management to make estimates and assumptions that affect the amounts reported in the financial statements and accompanying notes. Actual results could differ from these estimates.

Valuation of Investments

In accordance with Accounting Standards Codification (ASC) 820, *Fair Value Measurements*, assets and liabilities measured at fair value are categorized into the following fair value hierarchy:

Level 1 – Fair value is based on unadjusted quoted prices for identical assets or liabilities in an active market that the Plan has the ability to access at the measurement date.

National Commerce Financial Corporation Retirement Plan

Notes to Financial Statements (continued)

2. Summary of Significant Accounting Policies (continued)

Valuation of Investments (continued)

Level 2 – Fair value is based on quoted prices in markets that are not active, quoted prices for similar assets and liabilities in active markets, and inputs that are observable for the asset or liability, either directly or indirectly, for substantially the full term of the asset or liability.

Pricing models are utilized to estimate fair value for certain financial assets and liabilities categorized in Level 2.

Level 3 – Fair value is based on prices or valuation techniques that require inputs that are both significant to the fair value measurement and unobservable. These inputs reflect management's judgment about the assumptions that a market participant would use in pricing the investment and are based on the best available information, some of which may be internally developed.

The asset's or liability's fair value measurement level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement. Valuation techniques used need to maximize the use of observable inputs and minimize the use of unobservable inputs.

Following is a description of the valuation methodologies used for assets measured at fair value. There have been no changes in the methodologies used at December 31, 2018 compared to December 31, 2017.

Cash: Cash is recorded at cost which approximates fair value.

Money Market Funds: Valued at quoted market prices reported in the active market where the funds are traded on an active basis.

U.S. Government and Agency bonds: Valued at the closing price reported on the active market on which the security is traded.

Corporate Bonds, Foreign Obligations, Asset backed securities and Municipal Obligations: Valued by independent pricing services that are widely used by market participants. The Company has determined that these pricing services are using similar instruments, or in some cases the same instruments, that are trading in the markets as the basis for its estimates of fair value.

National Commerce Financial Corporation Retirement Plan

Notes to Financial Statements (continued)

2. Summary of Significant Accounting Policies (continued)

Valuation of Investments (continued)

Foreign Bonds: Valued at quoted market prices reported in the active market where the security is traded.

Derivatives: Valued by an independent pricing service that is widely used by market participants. The derivatives are priced via observable market assumptions at a bid-side or closing valuation point, with appropriate adjustments for liquidity and credit risk.

In obtaining such data from external pricing services, the Plan Sponsor has evaluated the methodologies used to develop the fair value in order to determine whether such valuations are representative of an exit price in the Plan's principal markets.

The methods described above may produce a fair value calculation that may not be indicative of net realizable value or reflective of future fair values. Furthermore, while the Plan believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine the fair value of certain financial instruments could result in a different fair value measurement at the reporting date. Refer to Note 3 for further fair value measurement disclosures.

Investment Transactions and Income

Investment transactions are recorded on the trade date. Realized gains/losses on investments are determined on the basis of average cost. Interest is recognized on an accrual basis. Dividends are recognized on the ex-dividend date. Realized gains/losses from the sale of investments and changes in unrealized appreciation (depreciation) on investments held during the year are recorded in the accompanying financial statements as net depreciation in fair value of investments. Distributions of capital gains/losses from mutual funds are included in net appreciation (depreciation) in fair value of investments in the accompanying financial statements.

Benefit Payments

Benefit payments are recorded when paid.

Administrative Expenses

Administrative expenses are paid primarily by the Plan's Trust. These administrative expenses include actuarial fees, PBGC premiums, and other fees paid for legal and accounting services.

National Commerce Financial Corporation Retirement Plan

Notes to Financial Statements (continued)

3. Investments

The following table set forth by level, within the fair value hierarchy, the Plan's assets at fair value as of December 31, 2018.

		Fair Value Measurements at December 31, 2018		
	Total	Quoted Prices In Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)
Money market funds	\$ 17,072,990	\$ 17,072,990	\$ -	\$ -
	\$ 17,072,990	\$ 17,072,990	\$ -	\$ -

		Fair Value Measurements at December 31, 2017		
	Total	Quoted Prices In Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)
Money market funds	\$ 21,676,284	\$ 21,676,284	\$ -	\$ -
U.S. government notes and agency bonds	61,373,706	61,373,706	-	-
Corporate and foreign bonds and asset backed securities	62,946,232	5,657,519	57,288,713	-
Foreign obligations	400,160	-	400,160	-
Municipal obligations	10,033,986	-	10,033,986	-
Derivatives	229,198	-	229,198	-
Cash collateral received for derivatives	(204,049)	(204,049)	-	-

4. Derivative Financial Instruments

The Plan has an Investment Policy Statement for investment guidelines as monitored by the Benefits Finance Committee. Derivative financial instruments may be used by investment managers on a discretionary basis to manage exposure to market risks. In all cases, investment managers are prohibited from using derivatives for speculative purposes and are not permitted to use derivatives to leverage a portfolio. Futures and swaps used to manage interest rate exposure are the most common derivatives used by the Plan. Changes in the fair value of the derivative financial instruments are recorded separately from the related investment.

National Commerce Financial Corporation Retirement Plan

Notes to Financial Statements (continued)

4. Derivative Financial Instruments (continued)

The Plan began investing in derivatives during 2013. Gains (losses) from derivatives are included in the Plan's statement of changes in net assets available for benefits as net appreciation (depreciation) in fair value of investments. Futures and swaps within the Plan are based on various interest rate benchmarks, and are used exclusively to manage interest rate exposure. The Plan does not enter into futures and swaps for trading purposes, but rather as a risk management tool. The Plan's fiduciaries do not anticipate any material adverse effects on the Plan's financials resulting from its involvement in these instruments.

The following tables present the notional and fair values of the derivatives in the Trust as of December 31, 2018 and 2017:

	December 31, 2018		
	<u>Notional Amounts</u>	<u>Assets</u>	<u>Liabilities</u>
		<u>Fair Value</u>	<u>Fair Value</u>
Swaps	-	\$ -	\$ -

	December 31, 2017		
	<u>Notional Amounts</u>	<u>Assets</u>	<u>Liabilities</u>
		<u>Fair Value</u>	<u>Fair Value</u>
Swaps	35,706,000	\$ 250,292	\$ 21,094.00

The derivatives within the Plan are subject to enforceable master netting arrangements or similar agreements. Under the terms of the master netting agreements, all transactions between the Trust and the counterparty constitute a single business relationship such that in the event of default, the non-defaulting party is entitled to set off claims and apply property held by that party in respect of any transaction against obligations owed. Any payments, deliveries or other transfers may be applied against each other and netted.

5. Risks and Uncertainties

The Plan invests in various investment securities. Investment securities are exposed to various risks such as interest rate, market volatility and credit risks. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the values of investment securities will occur in the near term and such changes could materially affect the amounts reported in the statements of net assets available for benefits. The actuarial present value of accumulated plan benefits are reported based on certain assumptions pertaining to interest rates, inflation rates and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimation and assumption processes, it is at least reasonably possible that changes in these estimates and assumptions in the near term could materially affect the amounts reported and disclosed in the financial statements.

National Commerce Financial Corporation Retirement Plan

Notes to Financial Statements (continued)

6. Actuarial Present Value of Accumulated Plan Benefits

Accumulated plan benefits are those estimated future periodic payments, including lump-sum distributions that are attributable under the Plan's provisions for services rendered by the employees to the Freeze 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. Benefits under the Plan reflect credited service and average compensation through the Freeze Date. For those participants who were vested terminated participants in the Plan as of December 31, 2007, or are participants in the SunTrust Retirement Plan under the Personal Pension Account, benefits under the Plan were based on average compensation as of the Freeze Date or December 31, 2007, whichever results in the larger benefit. For those participants who are also participants in the SunTrust Retirement Plan under the traditional base pay formula, benefits under the Plan reflect a pay adjustment factor. The pay adjustment factor was frozen as of January 1, 2012 and is calculated as average compensation at the earlier of (a) the date of separation from service with SunTrust, or (b) December 31, 2011, divided by average compensation at December 31, 2007.

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

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

The significant actuarial assumptions used to determine the accumulated plan benefit as of December 31, 2018 and 2017 are as follows:

	2018	2017
Assumed rate of return on investments	* n/a	3.24%
Average retirement age*	* n/a	* n/a
Mortality	* n/a	RP-2014 Mortality Table for Employees and Healthy Annuitants, (adjusted back to 2006) with a fully generational projection using scale MP- 2017

*The Plan was terminated on July 31, 2017 and these assumptions are not applicable on the measurement date.

National Commerce Financial Corporation Retirement Plan

Notes to Financial Statements (continued)

6. Actuarial Present Value of Accumulated Plan Benefits (continued)

As discussed in Note 1, the Plan was approved for termination in 2017 and all accumulated plan benefits were either paid to participants or were satisfied through an annuity purchased in 2018. As a result, there are no assumptions or remaining accumulated plan benefits as of December 31, 2018. The actuarial assumptions used to determine the accumulated plan benefit as of December 31, 2017 reflect a change in assumption relating to the plan termination.

The accumulated plan benefit information (in Liquidation) at December 31, 2018 and 2017 is as follows:

	<u>2018</u>	<u>2017</u>
Actuarial present value of accumulated plan benefits		
Vested benefits:		
Participants currently receiving payments	\$ -	\$ 71,755,860
Other participants	-	71,808,244
Total vested benefits	-	143,564,104
Nonvested benefits	-	-
Total actuarial present value of accumulated plan benefits	<u>\$ -</u>	<u>\$ 143,564,104</u>

The changes in the actuarial present value of accumulated plan benefits (in Liquidation) for the year ended December 31, 2018, are as follows:

	<u>2018</u>
Actuarial present value of accumulated plan benefits beginning of the year	\$ 143,564,104
Increase (decrease) during the year attributable to:	
Interest accumulation	3,439,905
Benefits paid (including settlements)	(131,038,498)
Assumption changes ⁽¹⁾	(14,674,554)
Other changes	(1,290,957)
Net change	<u>(143,564,104)</u>
Actuarial present value of accumulated plan benefits, end of the year	<u>\$ -</u>

⁽¹⁾ Represents changes due to a greater percentage of active and deferred inactive participants electing to receive a lump sum at plan termination than assumed and favorable pricing on the population transferred to the insurer.

National Commerce Financial Corporation Retirement Plan

Notes to Financial Statements (continued)

7. Party-in-Interest Transactions

Since SunTrust Bank is Trustee of the Plan, all investments and income relating to all investments held by the Plan are transactions with parties-in-interest. These parties-in-interest transactions are exempt from the prohibited transaction rules under a class exemption for banks under ERISA.

8. Income Tax Status

The Plan had previously received a determination letter from the Internal Revenue Service (IRS) dated August 8, 2016 stating that the Plan is qualified under Section 401(a) of the Internal Revenue Code (the Code). Therefore the related trust is exempt from taxation. On March 7, 2018, the IRS issued favorable determination letters for applications filed in 2001 and 2010. The Plan administrator submitted IRS Form 5310 Application for Determination for the Terminating Plan signed June 7, 2018. The IRS issued a final favorable determination letter on July 12, 2018 and replacement letter dated July 30, 2018. Once qualified, the Plan is required to operate in conformity with the Code to maintain its qualification. The Benefits Plan Committee has indicated that it will continue to take the necessary steps to maintain the qualified status of the Plan.

U.S. GAAP requires Plan management to evaluate uncertain tax positions taken by the Plan. The financial statement effects of a tax position are recognized when the position is more likely than not, based on the technical merits, to be sustained upon examination by the IRS. The Plan administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2018, there are no uncertain positions taken or expected to be taken. The Plan has recognized no interest or penalties related to uncertain tax positions. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress. The Plan administrator believes it is no longer subject to income tax examinations for years prior to 2015.

National Commerce Financial Corporation Retirement Plan

Notes to Financial Statements (continued)

9. Reconciliation to Form 5500

As of December 31, 2018 and 2017, the Plan had \$0 and \$854, respectively, of distributions which had been requested but not paid as of year-end. This amount is recorded as a liability in the Plan's Form 5500; however, this amount is not recorded as a liability in the Plan's financial statements in accordance with U.S. GAAP. In addition, at December 31, 2018, the Plan recorded a termination plan accounting adjustment in accordance with U.S. GAAP, but this amount is not recorded in the Plan's Form 5500. The following tables reconcile the net assets available for benefits and the benefits paid per the financial statements to the Plan's Form 5500 as filed by the Company as of December 31, 2018 and 2017, and for the Plan year ended December 31, 2018.

	December 31	
	2018	2017
Net assets available for benefits in liquidation		
per the audited financial statements	\$ -	\$ 151,531,655
Less benefit claims payable	-	(854)
Less termination plan accounting adjustment	17,779,179	5,453,860
Net assets available for benefits per the Form 5500	<u>\$ 17,779,179</u>	<u>\$ 156,984,661</u>
		Year Ended December 31, 2018
Benefit payments to participants		<u>\$ 45,385,188</u>
Purchases of annuity contracts		<u>85,653,310</u>
Benefits paid per the audited financial statements in liquidation		<u>\$ 131,038,498</u>
Accrued benefit claims payable		
Current year		-
Prior year		(854)
Benefit payments per the Form 5500		<u>\$ 131,037,644</u>

10. Subsequent Events

The Plan has evaluated the need for additional disclosures and/or adjustments resulting from subsequent events through October 15, 2019, the date the financial statements were available to be issued. Based on this evaluation, no additional disclosures or adjustments were required to the financial statements as of December 31, 2018.

National Commerce Financial Corporation Retirement Plan

Notes to Financial Statements (continued)

10. Subsequent Events (continued)

After the termination and annuity purchased through American General Life Insurance Company, the Plan had approximately \$18 million remaining in the Trust. On March 8, 2019 the Company transferred the excess assets from the Plan Trust to the SunTrust Banks Inc. 401(k) Plan.

On February 7, 2019, the SunTrust Banks, Inc., the plan sponsor, and BB&T Corporation announced that both companies' boards of directors approved a definitive agreement to combine in an all-stock Merger ("Merger"). The Merger is expected to close late in the fourth quarter of 2019, subject to satisfaction of customary closing conditions, including receipt of regulatory approvals.

Supplemental Schedules

National Commerce Financial Corporation Retirement Plan

EIN #58-1575035 Plan #004

Schedule H, Line 4i – Schedule of Assets (Held and End of Year) – in Liquidation

December 31, 2018

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Description of Investment, including or Maturity Value	(d) Cost	(e) Current Value
	FEDERATED TRSY OBLIGS MM-I #68	SHORT TERM INVESTMENT FUNDS	\$ 17,038,021	\$ 17,038,021
	FEDERATED TRSY OBLIGS MM-I #68	SHORT TERM INVESTMENT FUNDS	34,687	34,687
	FEDERATED TRSY OBLIGS MM-I #68	SHORT TERM INVESTMENT FUNDS	282	282
	TOTAL STIF & MONEY MARKET FUNDS		\$ 17,072,990	\$ 17,072,990

National Commerce Financial Corporation Retirement Plan

EIN #58-1575035 Plan #004

Schedule H, Line 4j – Schedule of Reportable Transactions – in Liquidation

December 31, 2018

See attached for reportable transactions for the year ended December 31, 2018.



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REPORTABLE TRANSACTIONS WORKSHEET

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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
				ENDING MARKET VALUE	8,524,685.82		
				COMPARATIVE VALUE (5%)	426,234.29		
				-----	-----		
CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE							
7951343	ISSUE: 06051GHA0 - BANK OF AMERICA V-Q 3.946% 1/23/49 01/18/18 B	750,000.0000	1.0000	0	-750,000 *	750,000	
7951343	ISSUE: 06051GHA0 - BANK OF AMERICA V-Q 3.946% 1/23/49 05/08/18 S	750,000.0000	0.9086	0	681,450 *	750,000	-68,550
7951343	ISSUE: 06051GHG7 - BANK OF AMER MTN V-Q 3.97% 3/05/29 05/08/18 B	1,450,000.0000	0.9781	0	-1,418,289 *	1,418,289	
7951343	ISSUE: 06051GHG7 - BANK OF AMER MTN V-Q 3.97% 3/05/29 08/27/18 S	450,000.0000	0.9867	0	443,997 *	440,159	3,839
7951343	ISSUE: 06051GHG7 - BANK OF AMER MTN V-Q 3.97% 3/05/29 09/26/18 S	1,000,000.0000	0.9725	0	972,480 *	978,130	-5,650
7951343	ISSUE: 065404BA2 - BANK CMO 3.428% 2/15/61 01/26/18 B	1,500,000.0000	1.0100	0	-1,514,954 *	1,514,954	
7951343	ISSUE: 065404BA2 - BANK CMO 3.428% 2/15/61 09/12/18 S	1,500,000.0000	0.9761	0	1,464,082 *	1,514,954	-50,871
7951343	ISSUE: 072024ND0 - BAY AREA TOLL CA 6.263% 4/01/49 09/20/18 S	500,000.0000	1.3641	0	682,030 *	718,872	-36,842
7951343	ISSUE: 08162PAW1 - BENCHMARK MTGE CMO 3.402% 1/15/51 01/19/18 B	750,000.0000	1.0099	0	-757,440 *	757,440	
7951343	ISSUE: 08162PAW1 - BENCHMARK MTGE CMO 3.402% 1/15/51 09/28/18 S	750,000.0000	0.9744	0	730,811 *	757,440	-26,629
7951343	ISSUE: 09659DAB2 - STANFORD UNIVERSITY 3.46% 5/01/47 10/01/18 S	500,000.0000	0.9207	0	460,340 *	508,365	-48,025
7951343	ISSUE: 12592PBE2 - COMM MTG TR CMO 3.378% 12/10/47 09/28/18 S	500,000.0000	0.9879	0	493,945 *	511,940	-17,995
7951343	ISSUE: 12593FBC7 - COMM MTG TRUST CMO 3.445% 7/10/48 09/28/18 S	1,100,000.0000	0.9888	0	1,087,711 *	1,131,185	-43,474
7951343	ISSUE: 12626GAE3 - COMM MORTGAGE CMO 3.916% 8/10/46 01/19/18 S	750,000.0000	1.0459	0	784,395 *	789,488	-5,093
7951343	ISSUE: 13034VAA2 - CALTECH 4.7% 11/01/11 10/01/18 S	600,000.0000	1.0291	0	617,454 *	663,324	-45,870
7951343	ISSUE: 17291EAV3 - CITIGROUP COMM CMO 3.458% 12/10/49 09/12/18 S	1,100,000.0000	0.9857	0	1,084,230 *	1,133,275	-49,045
7951343	ISSUE: 17323VAY1 - CITIGROUP COM CMO 2.935% 4/10/48 10/01/18 S	1,100,000.0000	0.9606	0	1,056,645 *	1,095,039	-38,394



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	ISSUE: 202795JB7 - COMMONWEALTH EDISON 4.6% 8/15/43 09/26/18 S 500,000.0000 1.0458			0	522,885 *	575,290	-52,405
7951343	ISSUE: 208251AE8 - CONOCO INC 6.95% 4/15/29 09/26/18 S 385,000.0000 1.2451			0	479,383 *	499,608	-20,226
7951343	ISSUE: 23312VAE6 - DEUTSCHE BANK CMO 2.632% 9/10/49 09/28/18 S 550,000.0000 0.9309			0	511,994 *	533,231	-21,236
7951343	ISSUE: 233851BW3 - DAIMLER FINANCE NA 3.3% 5/19/25 09/28/18 S 450,000.0000 0.9625			0	433,121 *	454,270	-21,150
7951343	ISSUE: 24422ETT6 - JOHN DERE CAP MTN 2.65% 6/24/24 09/25/18 S 700,000.0000 0.9506			0	665,413 *	693,343	-27,930
7951343	ISSUE: 29429EAC5 - CITIGROUP COMM CMO 2.646% 7/10/49 10/02/18 S 750,000.0000 0.9273			0	695,479 *	727,815	-32,336
7951343	ISSUE: 36250GAN5 - GS MORTGAGE SEC CMO 3.119% 5/10/50 10/01/18 S 1,100,000.0000 0.9690			0	1,065,883 *	1,110,230	-44,347
7951343	ISSUE: 36250PAC9 - GS MORTGAGE SEC CMO 3.498% 7/10/48 06/20/18 S 600,000.0000 0.9953			0	597,188 *	620,850	-23,663
7951343	ISSUE: 36251PAC8 - GS MORTGAGE SEC CMO 2.592% 10/10/49 10/01/18 S 700,000.0000 0.9243			0	646,980 *	676,053	-29,073
7951343	ISSUE: 559222AQ7 - MAGNA INTL INC 3.625% 6/15/24 09/27/18 S 450,000.0000 0.9883			0	444,726 *	465,296	-20,570
1138647	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 01/02/18 S 510,132.8200 1.0000			0	510,133 *	510,133	0
1138647	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 02/01/18 S 504,719.9000 1.0000			0	504,720 *	504,720	0
1138647	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 03/01/18 S 507,236.9400 1.0000			0	507,237 *	507,237	0
1138647	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 04/02/18 S 502,559.6700 1.0000			0	502,560 *	502,560	0
1138647	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 04/04/18 B 30,000,000.0000 1.0000			0	-30,000,000 *	30,000,000	0
1138647	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 05/01/18 S 504,022.8300 1.0000			0	504,023 *	504,023	0
1138647	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 06/01/18 S 508,284.1500 1.0000			0	508,284 *	508,284	0
1138647	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 07/02/18 S 509,013.7600 1.0000			0	509,014 *	509,014	0
1138647	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 08/01/18 S 508,988.9500 1.0000			0	508,989 *	508,989	0
1138647	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 08/03/18 B 6,913,904.1200 1.0000			0	-6,913,904 *	6,913,904	0
1138647	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 08/30/18 B 15,000,301.8600 1.0000			0	-15,000,302 *	15,000,302	0
1138647	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 09/04/18 S 508,963.3100 1.0000			0	508,963 *	508,963	0
1138647	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 10/01/18 S 510,800.5100 1.0000			0	510,801 *	510,801	0



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
1138647	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 10/04/18 S 37,806,797.6900 1.0000			0	37,806,798 *	37,806,798	0
1138647	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 10/11/18 B 89,952,752.0000 1.0000			0	-89,952,752 *	89,952,752	0
1138647	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 10/12/18 S 2,727,946.8400 1.0000			0	2,727,947 *	2,727,947	0
1138647	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 10/15/18 S 83,572,053.1600 1.0000			0	83,572,053 *	83,572,053	0
1138647	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 10/24/18 B 511,273.9100 1.0000			0	-511,274 *	511,274	0
1138647	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 11/01/18 S 511,273.9100 1.0000			0	511,274 *	511,274	0
1138647	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 11/26/18 B 516,148.4100 1.0000			0	-516,148 *	516,148	0
1138647	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 12/03/18 S 516,148.1400 1.0000			0	516,148 *	516,148	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 01/17/18 S 498,555.4100 1.0000			0	498,555 *	498,555	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 01/22/18 S 693,679.6800 1.0000			0	693,680 *	693,680	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 01/30/18 B 3,206,233.9900 1.0000			0	-3,206,234 *	3,206,234	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 01/31/18 S 3,967,945.4000 1.0000			0	3,967,945 *	3,967,945	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 02/08/18 S 428,051.1200 1.0000			0	428,051 *	428,051	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 02/12/18 S 451,716.7500 1.0000			0	451,717 *	451,717	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 02/13/18 S 1,564,500.0700 1.0000			0	1,564,500 *	1,564,500	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 02/14/18 S 500,000.0000 1.0000			0	500,000 *	500,000	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 02/21/18 S 481,826.8800 1.0000			0	481,827 *	481,827	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 02/26/18 B 1,214,672.5500 1.0000			0	-1,214,673 *	1,214,673	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 02/27/18 B 1,870,006.4800 1.0000			0	-1,870,006 *	1,870,006	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 02/28/18 S 2,828,869.3200 1.0000			0	2,828,869 *	2,828,869	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 03/01/18 S 5,253,310.2500 1.0000			0	5,253,310 *	5,253,310	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 04/03/18 B 36,305,882.0800 1.0000			0	-36,305,882 *	36,305,882	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 04/04/18 S 30,022,172.1000 1.0000			0	30,022,172 *	30,022,172	0



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7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 04/23/18 S 1,026,410.7500 1.0000			0	1,026,411 *	1,026,411	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 05/10/18 S 452,199.5500 1.0000			0	452,200 *	452,200	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 05/30/18 B 718,798.3500 1.0000			0	-718,798 *	718,798	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 05/31/18 S 881,526.1800 1.0000			0	881,526 *	881,526	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 06/07/18 S 5,906,049.1700 1.0000			0	5,906,049 *	5,906,049	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 07/30/18 B 1,259,452.6200 1.0000			0	-1,259,453 *	1,259,453	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 07/31/18 S 1,234,716.1600 1.0000			0	1,234,716 *	1,234,716	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 08/03/18 B 7,044,014.0700 1.0000			0	-7,044,014 *	7,044,014	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 08/03/18 S 6,967,070.3900 1.0000			0	6,967,070 *	6,967,070	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 08/29/18 B 16,629,874.1000 1.0000			0	-16,629,874 *	16,629,874	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 08/30/18 S 15,031,837.2400 1.0000			0	15,031,837 *	15,031,837	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 09/14/18 B 503,034.9500 1.0000			0	-503,035 *	503,035	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 09/25/18 S 2,303,250.8900 1.0000			0	2,303,251 *	2,303,251	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 09/27/18 S 2,915,908.5800 1.0000			0	2,915,909 *	2,915,909	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 09/28/18 B 3,026,873.8900 1.0000			0	-3,026,874 *	3,026,874	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 10/01/18 B 1,196,986.9800 1.0000			0	-1,196,987 *	1,196,987	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 10/02/18 B 2,005,635.3100 1.0000			0	-2,005,635 *	2,005,635	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 10/03/18 S 3,435,827.9300 1.0000			0	3,435,828 *	3,435,828	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 10/04/18 B 685,680.9200 1.0000			0	-685,681 *	685,681	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 10/09/18 B 82,130,458.6200 1.0000			0	-82,130,459 *	82,130,459	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 10/10/18 B 3,432,240.0000 1.0000			0	-3,432,240 *	3,432,240	0
7951343	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68 10/11/18 S 89,952,752.0000 1.0000			0	89,952,752 *	89,952,752	0
7951343	ISSUE: 61691JAU8 - MORGAN STANLEY CMO 3.259% 6/15/50 10/02/18 S 700,000.0000 0.9605			0	672,383 *	709,002	-36,619



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7951343	ISSUE: 61744YAP3 - MORGAN STAN MTN V-Q 3.772% 1/24/29 09/27/18 S 500,000.0000 0.9585			0	479,260 *	500,620	-21,360
7951343	ISSUE: 61767EAD6 - MORGAN STANLEY CMO 3.276% 11/15/52 10/02/18 S 750,000.0000 0.9597			0	719,795 *	756,600	-36,805
7951343	ISSUE: 646139X83 - NEW JERSEY ST TPK 7.102% 1/01/41 09/25/18 S 400,000.0000 1.3796			0	551,856 *	597,572	-45,716
7951343	ISSUE: 654106AD5 - NIKE INC 3.625% 5/01/43 08/27/18 S 500,000.0000 0.9495			0	474,740 *	502,050	-27,310
7951343	ISSUE: 668444AQ5 - NORTHWESTERN UNIV 3.662% 12/01/57 10/01/18 S 500,000.0000 0.9296			0	464,825 *	507,736	-42,911
7951343	ISSUE: 69349LAQ1 - PNC BANK NA 4.2% 11/01/25 09/27/18 S 705,000.0000 1.0166			0	716,675 *	757,452	-40,777
7951343	ISSUE: 713448DV7 - PEPSICO INC 4% 5/02/47 08/27/18 S 450,000.0000 0.9971			0	448,686 *	479,345	-30,659
7951343	ISSUE: 740816AM5 - PRES & FELLOWS 3.15% 7/15/46 10/01/18 S 500,000.0000 0.8777			0	438,870 *	487,905	-49,035
7951343	ISSUE: 748148KA0 - QUEBEC PROVINCE 8.625% 12/01/26 09/27/18 S 350,000.0000 1.3338			0	466,830 *	483,599	-16,769
7951343	ISSUE: 755111AF8 - RAYTHEON CO 7.2% 8/15/27 09/27/18 S 350,000.0000 1.2545			0	439,075 *	465,210	-26,135
7951343	ISSUE: 773903AG4 - ROCKWELL AUTOMATION 2.875% 3/01/25 09/26/18 S 465,000.0000 0.9477			0	440,676 *	458,546	-17,870
7951343	ISSUE: 82620KAM5 - SIEMENS FINANCIERS 3.3% 9/15/46 09/27/18 S 500,000.0000 0.8601			0	430,065 *	467,025	-36,960
7951343	ISSUE: 89837LAF2 - PRINCETON UNIV 3.84% 7/01/48 09/10/18 S 695,000.0000 1.0279			0	714,425 *	753,818	-39,393
7951343	ISSUE: 902133AG2 - TYCO ELECTRONICS 7.125% 10/01/37 09/27/18 S 350,000.0000 1.3283			0	464,895 *	506,751	-41,857
7951343	ISSUE: 909318AA5 - UNITED AIRLINES ABS 3.5% 9/01/31 01/31/18 B 500,000.0000 1.0000			0	-500,000 *	500,000	
7951343	ISSUE: 909318AA5 - UNITED AIRLINES ABS 3.5% 9/01/31 09/27/18 S 500,000.0000 0.9614			0	480,705 *	500,000	-19,295
7951343	ISSUE: 911312BC9 - UNITED PARCEL 2.35% 5/16/22 09/27/18 S 500,000.0000 0.9677			0	483,835 *	497,755	-13,920
7951343	ISSUE: 912803EC3 - U.S. TREASURY STRIPS Z-CPN 5/15/43 03/01/18 S 1,025,000.0000 0.4547			0	466,078 *	508,954	-42,876
7951343	ISSUE: 912803EL3 - U.S. TREASURY STRIPS Z-CPN 2/15/45 10/05/18 S 1,230,000.0000 0.4118			0	506,576 *	578,235	-71,660
7951343	ISSUE: 912810QL5 - U.S. TREASURY BONDS 4.25% 11/15/40 02/28/18 S 410,000.0000 1.1925			0	488,909 *	520,700	-31,791
7951343	ISSUE: 912810QN1 - U.S. TREASURY BONDS 4.75% 2/15/41 02/28/18 S 570,000.0000 1.2758			0	727,195 *	773,707	-46,511
7951343	ISSUE: 912810RB6 - U.S. TREASURY BONDS 2.875% 5/15/43 01/09/18 S 2,520,000.0000 1.0102			0	2,545,708 *	2,591,165	-45,456
7951343	ISSUE: 912810RC4 - U.S. TREASURY BONDS 3.625% 8/15/43 02/28/18 S 1,190,000.0000 1.0901			0	1,297,193 *	1,388,861	-91,668



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7951343	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
	02/28/18 S	5,885,000.0000	0.9779	0	5,755,116 *	6,181,310	-426,194	
7951343	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45							
	02/28/18 S	7,760,000.0000	0.8856	0	6,872,450 *	7,397,763	-525,313	
7951343	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
	02/28/18 S	4,000,000.0000	0.9774	0	3,909,531 *	4,190,429	-280,898	
7951343	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
	04/02/18 S	5,045,000.0000	1.0070	0	5,080,473 *	5,285,179	-204,706	
7951343	ISSUE: 912810RN0 - U.S. TREASURY BONDS 2.875% 8/15/45							
	04/02/18 S	1,955,000.0000	0.9827	0	1,921,169 *	2,004,950	-83,781	
7951343	ISSUE: 912810RU4 - U.S. TREASURY BONDS 2.875% 11/15/46							
	01/09/18 B	2,325,000.0000	1.0061	0	-2,339,168 *	2,339,168		
7951343	ISSUE: 912810RU4 - U.S. TREASURY BONDS 2.875% 11/15/46							
	04/02/18 S	3,170,000.0000	0.9812	0	3,110,563 *	3,208,062	-97,499	
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47							
	01/18/18 S	675,000.0000	0.9710	0	655,409 *	666,602	-11,193	
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47							
	02/08/18 B	490,000.0000	0.9266	0	-454,054 *	454,054		
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47							
	05/08/18 B	630,000.0000	0.9241	0	-582,159 *	582,159		
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47							
	05/10/18 S	700,000.0000	0.9264	0	648,473 *	651,106	-2,633	
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48							
	05/10/18 B	675,000.0000	0.9746	0	-657,861 *	657,861		
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48							
	08/27/18 S	790,000.0000	1.0005	0	790,432 *	778,181	12,251	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48							
	08/27/18 S	2,110,000.0000	1.0258	0	2,164,398 *	2,157,854	6,545	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48							
	09/10/18 B	650,000.0000	1.0081	0	-655,281 *	655,281		
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48							
	09/20/18 B	550,000.0000	0.9866	0	-542,609 *	542,609		
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48							
	09/25/18 B	1,100,000.0000	0.9794	0	-1,077,313 *	1,077,313		
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48							
	09/26/18 S	480,000.0000	0.9825	0	471,619 *	474,172	-2,554	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48							
	09/26/18 B	450,000.0000	0.9831	0	-442,406 *	442,406		
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48							
	09/26/18 B	715,000.0000	0.9812	0	-701,594 *	701,594		
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48							
	09/27/18 B	2,945,000.0000	0.9894	0	-2,913,709 *	2,913,709		
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48							
	09/28/18 B	480,000.0000	0.9922	0	-476,250 *	476,250		
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48							
	09/28/18 B	985,000.0000	0.9869	0	-972,072 *	972,072		



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7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/28/18 B 615,000.0000 0.9878				-607,505 *	607,505	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 10/01/18 B 510,000.0000 0.9812				-500,438 *	500,438	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 10/01/18 B 4,125,000.0000 0.9809				-4,046,367 *	4,046,367	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 10/02/18 S 12,450,000.0000 0.9851				12,264,223 *	12,270,514	-6,291
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 10/05/18 S 20,615,000.0000 0.9527				19,639,814 *	20,317,803	-677,989
7951343	ISSUE: 912828A42 - U.S. TREASURY NOTES 2% 11/30/20 07/24/18 B 710,000.0000 0.9842				-698,773 *	698,773	
7951343	ISSUE: 912828A42 - U.S. TREASURY NOTES 2% 11/30/20 10/05/18 S 990,000.0000 0.9810				971,205 *	974,573	-3,368
7951343	ISSUE: 912828D56 - U.S. TREASURY NOTES 2.375% 8/15/24 02/28/18 B 5,000,000.0000 0.9764				-4,881,836 *	4,881,836	
7951343	ISSUE: 912828D56 - U.S. TREASURY NOTES 2.375% 8/15/24 08/27/18 S 5,495,000.0000 0.9773				5,370,289 *	5,378,420	-8,131
7951343	ISSUE: 912828F21 - U.S. TREASURY NOTES 2.125% 9/30/21 10/05/18 S 1,355,000.0000 0.9754				1,321,707 *	1,355,854	-34,146
7951343	ISSUE: 912828M56 - U.S. TREASURY NOTES 2.25% 11/15/25 04/20/18 B 1,100,000.0000 0.9560				-1,051,574 *	1,051,574	
7951343	ISSUE: 912828M56 - U.S. TREASURY NOTES 2.25% 11/15/25 08/27/18 S 1,180,000.0000 0.9632				1,136,580 *	1,130,871	5,709
7951343	ISSUE: 912828N30 - U.S. TREASURY NOTES 2.125% 12/31/22 01/29/18 S 675,000.0000 0.9822				662,977 *	672,021	-9,044
7951343	ISSUE: 912828Q78 - U.S. TREASURY NOTES 1.375% 4/30/21 07/24/18 S 615,000.0000 0.9642				592,971 *	601,691	-8,721
7951343	ISSUE: 912828Q78 - U.S. TREASURY NOTES 1.375% 4/30/21 10/05/18 S 1,095,000.0000 0.9613				1,052,612 *	1,071,304	-18,693
7951343	ISSUE: 912828WJ5 - U.S. TREASURY NOTES 2.5% 5/15/24 08/27/18 S 2,890,000.0000 0.9852				2,847,214 *	2,922,628	-75,414
7951343	ISSUE: 912828W89 - U.S. TREASURY NOTES 1.875% 3/31/22 09/24/18 B 2,300,000.0000 0.9652				-2,219,859 *	2,219,859	
7951343	ISSUE: 912828W89 - U.S. TREASURY NOTES 1.875% 3/31/22 10/05/18 S 2,300,000.0000 0.9625				2,213,750 *	2,219,859	-6,109
7951343	ISSUE: 912828XB1 - U.S. TREASURY NOTES 2.125% 5/15/25 04/02/18 S 4,300,000.0000 0.9642				4,145,973 *	4,226,204	-80,231
7951343	ISSUE: 912828XB1 - U.S. TREASURY NOTES 2.125% 5/15/25 06/27/18 B 610,000.0000 0.9576				-584,132 *	584,132	
7951343	ISSUE: 912828XB1 - U.S. TREASURY NOTES 2.125% 5/15/25 08/27/18 S 2,265,000.0000 0.9583				2,170,507 *	2,210,729	-40,222
7951343	ISSUE: 912828XG0 - U.S. TREASURY NOTES 2.125% 6/30/22 06/06/18 B 6,000,000.0000 0.9759				-5,855,625 *	5,855,625	
7951343	ISSUE: 912828XG0 - U.S. TREASURY NOTES 2.125% 6/30/22 08/01/18 S 4,660,000.0000 0.9740				4,538,949 *	4,547,869	-8,920



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7951343	ISSUE: 912828XG0 - U.S. TREASURY NOTES 2.125% 6/30/22 09/26/18 B 4,695,000.0000 0.9710				-4,558,735 *	4,558,735	
7951343	ISSUE: 912828XG0 - U.S. TREASURY NOTES 2.125% 6/30/22 10/05/18 S 6,395,000.0000 0.9685				6,193,657 *	6,216,141	-22,484
7951343	ISSUE: 912828XZ8 - U.S. TREASURY NOTES 2.75% 6/30/25 07/02/18 B 1,600,000.0000 0.9965				-1,594,375 *	1,594,375	
7951343	ISSUE: 912828XZ8 - U.S. TREASURY NOTES 2.75% 6/30/25 07/27/18 S 1,270,000.0000 0.9895				1,256,605 *	1,265,535	-8,930
7951343	ISSUE: 912828X47 - U.S. TREASURY NOTES 1.875% 4/30/22 02/28/18 B 7,300,000.0000 0.9716				-7,092,691 *	7,092,691	
7951343	ISSUE: 912828X47 - U.S. TREASURY NOTES 1.875% 4/30/22 04/02/18 S 8,640,000.0000 0.9761				8,433,788 *	8,414,162	19,626
7951343	ISSUE: 912828Y46 - U.S. TREASURY NOTES 2.625% 7/31/20 09/04/18 S 440,000.0000 0.9999				439,940 *	439,839	101
7951343	ISSUE: 912828Y79 - U.S. TREASURY NOTES 2.875% 7/31/25 07/27/18 B 1,250,000.0000 0.9971				-1,246,427 *	1,246,427	
7951343	ISSUE: 912828Y79 - U.S. TREASURY NOTES 2.875% 7/31/25 08/27/18 S 1,670,000.0000 1.0043				1,677,176 *	1,666,185	10,990
7951343	ISSUE: 9128282P4 - U.S. TREASURY NOTES 1.875% 7/31/22 02/28/18 B 7,000,000.0000 0.9691				-6,783,438 *	6,783,438	
7951343	ISSUE: 9128282P4 - U.S. TREASURY NOTES 1.875% 7/31/22 04/02/18 S 7,000,000.0000 0.9741				6,818,711 *	6,783,438	35,273
7951343	ISSUE: 9128282W9 - U.S. TREASURY NOTES 1.875% 9/30/22 02/28/18 B 6,700,000.0000 0.9675				-6,482,250 *	6,482,250	
7951343	ISSUE: 9128282W9 - U.S. TREASURY NOTES 1.875% 9/30/22 04/02/18 S 6,700,000.0000 0.9727				6,517,059 *	6,482,250	34,809
7951343	ISSUE: 9128283F5 - U.S. TREASURY NOTES 2.25% 11/15/27 01/19/18 B 730,000.0000 0.9670				-705,876 *	705,876	
7951343	ISSUE: 9128283F5 - U.S. TREASURY NOTES 2.25% 11/15/27 01/19/18 S 730,000.0000 0.9676				706,361 *	705,876	485
7951343	ISSUE: 9128283F5 - U.S. TREASURY NOTES 2.25% 11/15/27 01/26/18 B 1,480,000.0000 0.9644				-1,427,275 *	1,427,275	
7951343	ISSUE: 9128283F5 - U.S. TREASURY NOTES 2.25% 11/15/27 01/26/18 S 1,480,000.0000 0.9648				1,427,911 *	1,427,275	636
7951343	ISSUE: 9128283J7 - U.S. TREASURY NOTES 2.125% 11/30/24 01/02/18 S 860,000.0000 0.9831				845,488 *	848,717	-3,229
7951343	ISSUE: 9128283J7 - U.S. TREASURY NOTES 2.125% 11/30/24 01/02/18 S 1,360,000.0000 0.9832				1,337,099 *	1,342,157	-5,057
7951343	ISSUE: 9128283P3 - U.S. TREASURY NOTES 2.25% 12/31/24 01/02/18 B 845,000.0000 0.9909				-837,321 *	837,321	
7951343	ISSUE: 9128283P3 - U.S. TREASURY NOTES 2.25% 12/31/24 01/02/18 B 1,340,000.0000 0.9909				-1,327,856 *	1,327,856	
7951343	ISSUE: 9128283P3 - U.S. TREASURY NOTES 2.25% 12/31/24 01/19/18 B 600,000.0000 0.9805				-588,305 *	588,305	
7951343	ISSUE: 9128283P3 - U.S. TREASURY NOTES 2.25% 12/31/24 01/29/18 S 2,545,000.0000 0.9755				2,482,568 *	2,515,659	-33,092



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH		ERISA COST	ERISA COST GAIN/LOSS
7951343	ISSUE: 9128283U2 - U.S. TREASURY NOTES 2.375% 1/31/23 01/29/18 B 660,000.0000 0.9937			0	-655,845 *	655,845		
7951343	ISSUE: 9128283U2 - U.S. TREASURY NOTES 2.375% 1/31/23 02/26/18 S 625,000.0000 0.9894			0	618,359 *	621,322		-2,963
7951343	ISSUE: 9128283V0 - U.S. TREASURY NOTES 2.5% 1/31/25 01/29/18 B 2,495,000.0000 0.9911			0	-2,472,734 *	2,472,734		
7951343	ISSUE: 9128283V0 - U.S. TREASURY NOTES 2.5% 1/31/25 02/23/18 S 1,225,000.0000 0.9814			0	1,202,229 *	1,214,068		-11,839
7951343	ISSUE: 9128283V0 - U.S. TREASURY NOTES 2.5% 1/31/25 02/26/18 S 1,270,000.0000 0.9828			0	1,248,172 *	1,258,666		-10,494
7951343	ISSUE: 9128283W8 - U.S. TREASURY NOTES 2.75% 2/15/28 05/08/18 B 900,000.0000 0.9812			0	-883,090 *	883,090		
7951343	ISSUE: 9128283W8 - U.S. TREASURY NOTES 2.75% 2/15/28 05/08/18 S 1,370,000.0000 0.9803			0	1,343,028 *	1,349,005		-5,977
7951343	ISSUE: 9128283Z1 - U.S. TREASURY NOTES 2.75% 2/28/25 02/23/18 B 1,205,000.0000 0.9969			0	-1,201,234 *	1,201,234		
7951343	ISSUE: 9128283Z1 - U.S. TREASURY NOTES 2.75% 2/28/25 02/26/18 B 1,245,000.0000 0.9983			0	-1,242,936 *	1,242,936		
7951343	ISSUE: 9128283Z1 - U.S. TREASURY NOTES 2.75% 2/28/25 04/02/18 S 1,320,000.0000 1.0042			0	1,325,490 *	1,316,859		8,631
7951343	ISSUE: 9128283Z1 - U.S. TREASURY NOTES 2.75% 2/28/25 04/02/18 S 985,000.0000 1.0055			0	990,387 *	982,656		7,730
7951343	ISSUE: 9128284A5 - U.S. TREASURY NOTES 2.625% 2/28/23 02/26/18 B 610,000.0000 1.0009			0	-610,542 *	610,542		
7951343	ISSUE: 9128284A5 - U.S. TREASURY NOTES 2.625% 2/28/23 04/02/18 S 450,000.0000 1.0020			0	450,914 *	450,139		775
7951343	ISSUE: 9128284D9 - U.S. TREASURY NOTES 2.5% 3/31/23 04/02/18 B 445,000.0000 0.9958			0	-443,138 *	443,138		
7951343	ISSUE: 9128284F4 - U.S. TREASURY NOTES 2.625% 3/31/25 04/02/18 B 1,310,000.0000 0.9959			0	-1,304,678 *	1,304,678		
7951343	ISSUE: 9128284F4 - U.S. TREASURY NOTES 2.625% 3/31/25 04/02/18 B 980,000.0000 0.9973			0	-977,310 *	977,310		
7951343	ISSUE: 9128284F4 - U.S. TREASURY NOTES 2.625% 3/31/25 04/27/18 S 1,760,000.0000 0.9816			0	1,727,550 *	1,753,843		-26,293
7951343	ISSUE: 9128284F4 - U.S. TREASURY NOTES 2.625% 3/31/25 04/30/18 S 530,000.0000 0.9822			0	520,559 *	528,146		-7,586
7951343	ISSUE: 9128284L1 - U.S. TREASURY NOTES 2.75% 4/30/23 05/29/18 S 435,000.0000 1.0020			0	435,884 *	433,906		1,977
7951343	ISSUE: 9128284M9 - U.S. TREASURY NOTES 2.875% 4/30/25 04/27/18 B 1,725,000.0000 0.9970			0	-1,719,810 *	1,719,810		
7951343	ISSUE: 9128284M9 - U.S. TREASURY NOTES 2.875% 4/30/25 04/30/18 B 520,000.0000 0.9977			0	-518,808 *	518,808		
7951343	ISSUE: 9128284M9 - U.S. TREASURY NOTES 2.875% 4/30/25 06/01/18 S 780,000.0000 1.0009			0	780,676 *	777,783		2,893
7951343	ISSUE: 9128284R8 - U.S. TREASURY NOTES 2.875% 5/31/25 06/01/18 B 770,000.0000 1.0006			0	-770,481 *	770,481		



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	ISSUE: 9128284R8 - U.S. TREASURY NOTES 2.875% 5/31/25 06/20/18 B 580,000.0000 1.0002			0	-580,113 *	580,113	
7951343	ISSUE: 9128284R8 - U.S. TREASURY NOTES 2.875% 5/31/25 06/27/18 S 590,000.0000 1.0045			0	592,673 *	590,355	2,318
7951343	ISSUE: 9128284R8 - U.S. TREASURY NOTES 2.875% 5/31/25 07/02/18 S 1,610,000.0000 1.0045			0	1,617,242 *	1,610,969	6,273
7951343	ISSUE: 9128284S6 - U.S. TREASURY NOTES 2.75% 5/31/23 05/29/18 B 430,000.0000 1.0021			0	-430,921 *	430,921	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/12/18 B 3,520,000.0000 0.9927			0	-3,494,425 *	3,494,425	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/26/18 B 900,000.0000 0.9820			0	-883,828 *	883,828	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/26/18 B 450,000.0000 0.9819			0	-441,844 *	441,844	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/27/18 B 440,000.0000 0.9837			0	-432,850 *	432,850	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/27/18 B 525,000.0000 0.9837			0	-516,469 *	516,469	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/28/18 B 2,710,000.0000 0.9847			0	-2,668,609 *	2,668,609	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/28/18 B 2,100,000.0000 0.9861			0	-2,070,797 *	2,070,797	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 10/02/18 B 4,500,000.0000 0.9850			0	-4,432,324 *	4,432,324	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 10/02/18 B 1,200,000.0000 0.9836			0	-1,180,313 *	1,180,313	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 10/02/18 B 1,250,000.0000 0.9834			0	-1,229,297 *	1,229,297	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 10/05/18 S 24,406,000.0000 0.9714			0	23,709,094 *	24,068,685	-359,591
7951343	ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23 09/25/18 B 675,000.0000 0.9894			0	-667,828 *	667,828	
7951343	ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23 09/27/18 B 510,000.0000 0.9908			0	-505,298 *	505,298	
7951343	ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23 10/01/18 S 3,820,000.0000 0.9910			0	3,785,444 *	3,787,537	-2,094
7951343	ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23 10/01/18 S 471,000.0000 0.9909			0	466,713 *	466,997	-284
7951343	ISSUE: 9128284Y3 - U.S. TREASURY NOTES 2.625% 8/31/20 10/01/18 S 1,125,000.0000 0.9963			0	1,120,840 *	1,122,291	-1,451
7951343	ISSUE: 9128284Z0 - U.S. TREASURY NOTES 2.75% 8/31/25 10/05/18 S 530,000.0000 0.9750			0	516,729 *	521,806	-5,076
7951343	ISSUE: 9128285A4 - U.S. TREASURY NOTES 2.75% 9/15/21 10/02/18 B 4,000,000.0000 0.9964			0	-3,985,781 *	3,985,781	
7951343	ISSUE: 9128285A4 - U.S. TREASURY NOTES 2.75% 9/15/21 10/05/18 S 5,005,000.0000 0.9934			0	4,971,764 *	4,986,836	-15,072



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7951343	ISSUE: 9128285B2 - U.S. TREASURY NOTES 2.75% 9/30/20 10/01/18 B 1,080,000.0000 0.9984			0	-1,078,313 *	1,078,313	
7951343	ISSUE: 9128285B2 - U.S. TREASURY NOTES 2.75% 9/30/20 10/05/18 S 1,385,000.0000 0.9973			0	1,381,267 *	1,382,812	-1,545
7951343	ISSUE: 9128285C0 - U.S. TREASURY NOTES 3% 9/30/25 10/01/18 B 2,700,000.0000 0.9980			0	-2,694,727 *	2,694,727	
7951343	ISSUE: 9128285C0 - U.S. TREASURY NOTES 3% 9/30/25 10/02/18 B 4,000,000.0000 0.9995			0	-3,997,813 *	3,997,813	
7951343	ISSUE: 9128285C0 - U.S. TREASURY NOTES 3% 9/30/25 10/05/18 S 7,350,000.0000 0.9901			0	7,277,361 *	7,341,964	-64,603
7951343	ISSUE: 9128285D8 - U.S. TREASURY NOTES 2.875% 9/30/23 10/01/18 B 3,750,000.0000 0.9962			0	-3,735,938 *	3,735,938	
7951343	ISSUE: 9128285D8 - U.S. TREASURY NOTES 2.875% 9/30/23 10/01/18 B 460,000.0000 0.9962			0	-458,257 *	458,257	
7951343	ISSUE: 9128285D8 - U.S. TREASURY NOTES 2.875% 9/30/23 10/02/18 B 4,000,000.0000 0.9970			0	-3,987,969 *	3,987,969	
7951343	ISSUE: 9128285D8 - U.S. TREASURY NOTES 2.875% 9/30/23 10/05/18 S 8,530,000.0000 0.9912			0	8,454,696 *	8,500,813	-46,117
7951343	ISSUE: 912833XN5 - U.S. TREASURY STRIPS Z-CPN 2/15/29 10/05/18 S 3,425,000.0000 0.7119			0	2,438,292 *	2,576,765	-138,473
7951343	ISSUE: 9128337F1 - U.S. TREASURY STRIPS Z-CPN 2/15/37 08/01/18 S 1,860,000.0000 0.5589			0	1,039,535 *	1,107,202	-67,667
7951343	ISSUE: 9128337R5 - U.S. TREASURY STRIPS Z-CPN 5/15/32 10/05/18 S 5,400,000.0000 0.6356			0	3,321,284 *	3,704,022	-382,739
7951343	ISSUE: 912834MT2 - U.S. TREASURY STRIPS Z-CPN 8/15/43 08/01/18 S 2,300,000.0000 0.4544			0	808,151 *	1,119,479	-311,328
7951343	ISSUE: 914748AA6 - UNIV OF NOTRE DAME 3.394% 2/15/48 09/28/18 S 465,000.0000 0.9220			0	428,725 *	463,763	-35,038
7951343	ISSUE: 9151375R0 - UNIVERSITY TX 4.794% 8/15/46 09/26/18 S 575,000.0000 1.1117			0	639,251 *	690,546	-51,296
7951343	ISSUE: 915217WX7 - UNIV OF VIRGINIA 4.179% 9/01/17 09/26/18 S 600,000.0000 0.9758			0	585,498 *	625,692	-40,194
7951343	ISSUE: 95000KBA2 - WELLS FARGO COMM CMO 2.642% 11/15/49 10/02/18 S 600,000.0000 0.9296			0	557,766 *	582,126	-24,360
7951343	ISSUE: 95001GAD5 - WELLS FARGO COMM CMO 3.33% 12/15/50 09/12/18 S 1,500,000.0000 0.9682			0	1,452,363 *	1,517,820	-65,457
GRAND TOTAL				0	969,046,061	974,850,301	-5,804,245



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE							
BROKER: MLPFS INC/FIXED INCOME							
7951343	01/18/18 B	ISSUE: 06051GHA0 - BANK OF AMERICA V-Q 3.946%	1/23/49	0	-750,000 *	750,000	
		750,000.0000	1.0000				
7951343	01/18/18 S	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75%	8/15/47	0	655,409 *	666,602	-11,19
		675,000.0000	0.9710				
7951343	01/18/18 B	ISSUE: 9128283F5 - U.S. TREASURY NOTES 2.25%	11/15/27	0	-237,143	237,143	
		245,000.0000	0.9679				
7951343	01/18/18 B	ISSUE: 38141GCU6 - GOLDMAN SACHS 6.125%	2/15/33	0	298,862	305,894	-7,03
		240,000.0000	1.2453				
7951343	01/24/18 B	ISSUE: 38141GWV2 - GOLDMAN SACHS V-Q 3.814%	4/23/29	0	-371,698	371,698	
		370,000.0000	1.0046				
7951343	02/20/18 S	ISSUE: 912810QL5 - U.S. TREASURY BONDS 4.25%	11/15/40	0	249,211	266,700	-17,48
		210,000.0000	1.1867				
7951343	02/20/18 B	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3%	5/15/45	0	-165,312	165,312	
		170,000.0000	0.9724				
7951343	02/20/18 B	ISSUE: 912828XB1 - U.S. TREASURY NOTES 2.125%	5/15/25	0	-133,383	133,383	
		140,000.0000	0.9527				
7951343	02/28/18 B	ISSUE: 9128282P4 - U.S. TREASURY NOTES 1.875%	7/31/22	0	-6,783,438 *	6,783,438	
		7,000,000.0000	0.9691				
7951343	03/15/18 S	ISSUE: 912828M56 - U.S. TREASURY NOTES 2.25%	11/15/25	0	81,822	84,253	-2,43
		85,000.0000	0.9626				
7951343	04/02/18 S	ISSUE: 912828XB1 - U.S. TREASURY NOTES 2.125%	5/15/25	0	4,145,973 *	4,226,204	-80,23
		4,300,000.0000	0.9642				
7951343	04/12/18 S	ISSUE: 61166WAQ4 - MONSANTO CO 4.7%	7/15/64	0	95,818	104,358	-8,54
		100,000.0000	0.9582				
7951343	04/12/18 B	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75%	11/15/47	0	-89,834	89,834	
		95,000.0000	0.9456				
7951343	04/19/18 S	ISSUE: 055451AV0 - BHP BILLITON FIN USA 5%	9/30/43	0	114,578	121,514	-6,93
		100,000.0000	1.1458				
7951343	04/19/18 B	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75%	11/15/47	0	-88,528	88,528	
		95,000.0000	0.9319				
7951343	05/08/18 S	ISSUE: 06051GHA0 - BANK OF AMERICA V-Q 3.946%	1/23/49	0	681,450 *	750,000	-68,55
		750,000.0000	0.9086				
7951343	05/08/18 B	ISSUE: 06051GHG7 - BANK OF AMER MTN V-Q 3.97%	3/05/29	0	-1,418,289 *	1,418,289	
		1,450,000.0000	0.9781				
7951343	05/08/18 B	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75%	11/15/47	0	-582,159 *	582,159	
		630,000.0000	0.9241				
7951343	05/08/18 S	ISSUE: 9128283W8 - U.S. TREASURY NOTES 2.75%	2/15/28	0	1,343,028 *	1,349,005	-5,97
		1,370,000.0000	0.9803				



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7951343	ISSUE: 20030NCCC3 - COMCAST CORP 3.969% 11/01/47 06/14/18 S 300,000.0000 0.8678			0	260,352	309,924	-49,572
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48 06/14/18 B 230,000.0000 0.9895			0	-227,592	227,592	
7951343	ISSUE: 912828Y79 - U.S. TREASURY NOTES 2.875% 7/31/25 08/01/18 S 120,000.0000 0.9948			0	119,372	119,638	-266
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48 08/06/18 B 70,000.0000 0.9828			0	-68,797	68,797	
7951343	ISSUE: 931142EB5 - WALMART INC 3.95% 6/28/38 08/06/18 S 100,000.0000 1.0137			0	101,368	99,004	2,364
7951343	ISSUE: 00817YAG3 - AETNA INC 6.75% 12/15/37 09/06/18 S 50,000.0000 1.2679			0	63,395	68,574	-5,179
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/21/18 B 60,000.0000 0.9862			0	-59,173	59,173	
7951343	ISSUE: 912828XG0 - U.S. TREASURY NOTES 2.125% 6/30/22 09/24/18 B 360,000.0000 0.9712			0	-349,650	349,650	
7951343	ISSUE: 912828Y61 - U.S. TREASURY NOTES 2.75% 7/31/23 09/24/18 S 280,000.0000 0.9903			0	277,277	279,146	-1,870
7951343	ISSUE: 68389XBF1 - ORACLE CORP 4.125% 5/15/45 09/25/18 S 335,000.0000 0.9642			0	323,010	361,311	-38,301
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/25/18 B 270,000.0000 0.9794			0	-264,431	264,431	
7951343	ISSUE: 494386AC9 - KIMBERLY-CLA DE MEX 3.25% 3/12/25 09/27/18 S 100,000.0000 0.9275			0	92,750	98,312	-5,562
7951343	ISSUE: 678858BR1 - OKLAHOMA G&E CO 4.15% 4/01/47 09/27/18 S 305,000.0000 0.9518			0	290,305	331,843	-41,538
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B 255,000.0000 0.9858			0	-251,374	251,374	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/27/18 B 60,000.0000 0.9841			0	-59,046	59,046	
	SUB-TOTAL			0	21,093,827	21,442,129	-348,302
BROKER: BARCLAYS CAPITAL INC							
7951343	ISSUE: 912810RB6 - U.S. TREASURY BONDS 2.875% 5/15/43 01/03/18 S 225,000.0000 1.0212			0	229,781	231,354	-1,573
7951343	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45 01/03/18 B 210,000.0000 1.0427			0	-218,967	218,967	
7951343	ISSUE: 912810QL5 - U.S. TREASURY BONDS 4.25% 11/15/40 01/19/18 S 185,000.0000 1.2350			0	228,466	234,950	-6,484
7951343	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45 01/19/18 B 95,000.0000 1.0181			0	-96,722	96,722	
7951343	ISSUE: 912828XB1 - U.S. TREASURY NOTES 2.125% 5/15/25 01/19/18 B 270,000.0000 0.9702			0	-261,942	261,942	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	ISSUE: 9128283F5 - U.S. TREASURY NOTES 2.25% 11/15/27 01/24/18 B 25,000.0000 0.9656			0	-24,140	24,140	
7951343	ISSUE: 9128283F5 - U.S. TREASURY NOTES 2.25% 11/15/27 01/26/18 B 1,480,000.0000 0.9644			0	-1,427,275 *	1,427,275	
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47 01/30/18 B 230,000.0000 0.9557			0	-219,821	219,821	
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47 02/07/18 B 415,000.0000 0.9302			0	-386,047	386,047	
7951343	ISSUE: 912803EK5 - U.S. TREASURY STRIPS Z-CPN 11/15/44 02/28/18 S 525,000.0000 0.4332			0	220,794	249,233	-28,439
7951343	ISSUE: 24422EUE7 - JOHN DERE CAP MTN 3.45% 3/13/25 03/08/18 B 150,000.0000 0.9997			0	-149,954	149,954	
7951343	ISSUE: 74456QAZ9 - PUB SVC ELEC MTN 3.95% 5/01/42 03/08/18 S 125,000.0000 1.0064			0	125,800	133,700	-7,900
7951343	ISSUE: 74456QBA3 - PUB SVC EL & GAS MTN 3.65% 9/01/42 03/08/18 B 125,000.0000 0.9581			0	-119,758	119,758	
7951343	ISSUE: 9128283Z1 - U.S. TREASURY NOTES 2.75% 2/28/25 03/08/18 S 145,000.0000 0.9977			0	144,666	144,655	11
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 03/13/18 B 160,000.0000 0.9316			0	-149,056	149,056	
7951343	ISSUE: 207597EL5 - CONNECTICUT LT & PWR 4% 4/01/48 03/19/18 B 50,000.0000 0.9976			0	-49,879	49,879	
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 03/19/18 S 45,000.0000 0.9354			0	42,094	42,059	36
7951343	ISSUE: 907818DL9 - UNION PAC CORP 4.3% 6/15/42 04/23/18 B 250,000.0000 1.0156			0	-253,900	253,900	
7951343	ISSUE: 907818DZ8 - UNION PACIFIC CORP 4.15% 1/15/45 04/23/18 S 265,000.0000 1.0007			0	265,196	285,885	-20,689
7951343	ISSUE: 911312BM7 - UNITED PARCEL SVC 3.05% 11/15/27 05/17/18 S 150,000.0000 0.9409			0	141,134	150,011	-8,877
7951343	ISSUE: 9128284N7 - U.S. TREASURY NOTES 2.875% 5/15/28 05/17/18 B 135,000.0000 0.9809			0	-132,427	132,427	
7951343	ISSUE: 9128284M9 - U.S. TREASURY NOTES 2.875% 4/30/25 05/29/18 S 275,000.0000 1.0038			0	276,056	274,218	1,838
7951343	ISSUE: 9128284R8 - U.S. TREASURY NOTES 2.875% 5/31/25 05/29/18 B 270,000.0000 1.0037			0	-271,013	271,013	
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48 06/20/18 S 250,000.0000 0.9853			0	246,318	244,296	2,023
7951343	ISSUE: 931142EB5 - WALMART INC 3.95% 6/28/38 06/20/18 B 350,000.0000 0.9896			0	-346,371	346,371	
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48 07/25/18 S 300,000.0000 0.9876			0	296,285	295,643	642
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 07/25/18 B 295,000.0000 1.0119			0	-298,503	298,503	
7951343	ISSUE: 9128284N7 - U.S. TREASURY NOTES 2.875% 5/15/28 08/13/18 S 230,000.0000 0.9994			0	229,864	227,021	2,843



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7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 08/13/18 B 225,000.0000 1.0002			0	-225,035	225,035	
7951343	ISSUE: 06051GHG7 - BANK OF AMER MTN V-Q 3.97% 3/05/29 08/27/18 S 450,000.0000 0.9867			0	443,997 *	440,159	3,839
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 08/27/18 B 395,000.0000 1.0020			0	-395,802	395,802	
7951343	ISSUE: 912828Y79 - U.S. TREASURY NOTES 2.875% 7/31/25 09/04/18 S 140,000.0000 1.0030			0	140,421	139,680	741
7951343	ISSUE: 9128284Z0 - U.S. TREASURY NOTES 2.75% 8/31/25 09/04/18 B 140,000.0000 0.9950			0	-139,300	139,300	
7951343	ISSUE: 87612EBG0 - TARGET CORP 3.9% 11/15/47 09/17/18 S 100,000.0000 0.9472			0	94,721	101,788	-7,067
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/17/18 B 85,000.0000 0.9997			0	-84,973	84,973	
7951343	ISSUE: 07274NBD4 - BAYER US 3.6% 7/15/42 09/25/18 S 250,000.0000 0.7789			0	194,730	207,678	-12,948
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/25/18 B 150,000.0000 0.9809			0	-147,141	147,141	
7951343	ISSUE: 02361DAM2 - AMEREN ILLINOIS CO 4.8% 12/15/43 09/26/18 S 150,000.0000 1.0606			0	159,093	174,695	-15,602
7951343	ISSUE: 02376UAA3 - AMERICAN AIRLINE ABS 3.575% 7/15/29 09/26/18 S 239,659.6500 0.9688			0	232,185	243,997	-11,813
7951343	ISSUE: 023765AA8 - AMER AIRLINE ABS 3.2% 12/15/29 09/26/18 S 244,330.0000 0.9438			0	230,599	243,614	-13,015
7951343	ISSUE: 02377AAA6 - AMER AIRLN 14-1 ABS 3.7% 10/01/26 09/26/18 S 96,480.7400 0.9759			0	94,157	98,652	-4,494
7951343	ISSUE: 055451AV0 - BHP BILLITON FIN USA 5% 9/30/43 09/26/18 S 100,000.0000 1.1091			0	110,906	121,514	-10,608
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B 85,000.0000 0.9828			0	-83,539	83,539	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B 125,000.0000 0.9828			0	-122,852	122,852	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/26/18 B 173,000.0000 0.9820			0	-169,891	169,891	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/26/18 B 167,000.0000 0.9820			0	-163,999	163,999	
7951343	ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23 09/26/18 B 106,000.0000 0.9898			0	-104,923	104,923	
7951343	ISSUE: 909318AA5 - UNITED AIRLINES ABS 3.5% 9/01/31 09/27/18 S 500,000.0000 0.9614			0	480,705 *	500,000	-19,295
7951343	ISSUE: 02665WBH3 - AMERICAN HONDA MTN 2.3% 9/09/26 09/27/18 S 200,000.0000 0.9009			0	180,180	189,306	-9,126
7951343	ISSUE: 040555CP7 - ARIZONA PUBLIC SERV 4.7% 1/15/44 09/27/18 S 150,000.0000 1.0408			0	156,117	170,805	-14,688
7951343	ISSUE: 341081FE2 - FLORIDA PWR & LT 5.125% 6/01/41 09/27/18 S 100,000.0000 1.1066			0	110,659	122,949	-12,290



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7951343	ISSUE: 74456QAP1 - PUB SVC EL & GAS MTN 5.25% 7/01/35 09/27/18 S	75,000.0000	1.1126	0	83,449	90,701	-7,253
7951343	ISSUE: 909319AA3 - UNITED AIRLINES ABS 4.3% 2/15/27 09/27/18 S	108,335.7400	1.0118	0	109,615	114,321	-4,706
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	120,000.0000	0.9900	0	-118,800	118,800	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	130,000.0000	0.9859	0	-128,172	128,172	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/27/18 B	155,000.0000	0.9839	0	-152,505	152,505	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/27/18 B	391,000.0000	0.9844	0	-384,891	384,891	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/27/18 B	120,000.0000	0.9844	0	-118,125	118,125	
7951343	ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23 10/01/18 S	3,820,000.0000	0.9910	0	3,785,444 *	3,787,537	-2,094
7951343	ISSUE: 9128285D8 - U.S. TREASURY NOTES 2.875% 9/30/23 10/01/18 B	3,750,000.0000	0.9962	0	-3,735,938 *	3,735,938	
7951343	ISSUE: 05377RCA0 - AVIS BUDGET REN ABS 2.63% 12/20/21 10/02/18 S	400,000.0000	0.9829	0	393,172	399,248	-6,076
7951343	ISSUE: 9128285B2 - U.S. TREASURY NOTES 2.75% 9/30/20 10/05/18 S	1,385,000.0000	0.9973	0	1,381,267 *	1,382,812	-1,545
7951343	ISSUE: 9128285D8 - U.S. TREASURY NOTES 2.875% 9/30/23 10/05/18 S	8,530,000.0000	0.9912	0	8,454,696 *	8,500,813	-46,117
7951343	ISSUE: 9128337R5 - U.S. TREASURY STRIPS Z-CPN 5/15/32 10/05/18 S	5,400,000.0000	0.6356	0	3,321,284 *	3,704,022	-382,739
7951343	ISSUE: 9128337P9 - U.S. TREASURY STRIPS Z-CPN 5/15/31 10/05/18 S	100,000.0000	0.6588	0	65,877	70,598	-4,721
	SUB-TOTAL			0	33,351,389	33,999,575	-648,186
BROKER: BETZOLD BERG & NUSSBAUM INC.							
7951343	ISSUE: 36250PAC9 - GS MORTGAGE SEC CMO 3.498% 7/10/48 06/20/18 S	600,000.0000	0.9953	0	597,188 *	620,850	-23,663
	SUB-TOTAL			0	597,188	620,850	-23,663
BROKER: BNP PARIBAS SECS CORP/BOND							
7951343	ISSUE: 09659W2D5 - BNP PARIBAS MTN 3.375% 1/09/25 01/02/18 B	245,000.0000	0.9982	0	-244,561	244,561	
7951343	ISSUE: 9128283P3 - U.S. TREASURY NOTES 2.25% 12/31/24 01/02/18 S	240,000.0000	0.9920	0	238,088	237,823	265



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ISSUE: 29364WBB3 - ENERGY LA LLC 4.2% 9/01/48						
7951343 08/08/18 B	105,000.0000	0.9981	0	-104,802	104,802	
ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48						
7951343 08/08/18 S	95,000.0000	0.9786	0	92,963	93,579	-616
ISSUE: 384802AD6 - WW GRAINGER INC 4.2% 5/15/47						
7951343 09/27/18 S	350,000.0000	0.9807	0	343,238	363,965	-20,727
ISSUE: 806851AE1 - SCHLUMBERGER HLDGS 3.625% 12/21/22						
7951343 09/27/18 S	200,000.0000	0.9960	0	199,210	205,888	-6,678
ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343 09/27/18 B	305,000.0000	0.9867	0	-300,949	300,949	
ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23						
7951343 09/27/18 B	175,000.0000	0.9905	0	-173,332	173,332	
SUB-TOTAL				1,697,143	1,724,899	-27,756

BROKER: BONY/TORONTO DOMINION SECS

ISSUE: 912810RU4 - U.S. TREASURY BONDS 2.875% 11/15/46						
7951343 01/09/18 B	5,000.0000	0.9990	0	-4,995	4,995	
ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47						
7951343 01/09/18 S	5,000.0000	0.9742	0	4,871	5,006	-135
ISSUE: 00138CAD0 - AIG GLOBAL FUNDING 2.15% 7/02/20						
7951343 09/26/18 S	205,000.0000	0.9800	0	200,902	203,184	-2,282
ISSUE: 02665WBT7 - AMERICAN HONDA MTN 1.95% 7/20/20						
7951343 09/27/18 S	400,000.0000	0.9798	0	391,920	396,852	-4,932
ISSUE: 80283LAH6 - SANTANDER UK PLC 2.35% 9/10/19						
7951343 09/27/18 S	400,000.0000	0.9945	0	397,820	400,160	-2,340
ISSUE: 903280AD7 - USAA CAP CORP 2.125% 6/03/19						
7951343 09/27/18 S	150,000.0000	0.9959	0	149,390	149,793	-404
SUB-TOTAL				1,149,898	1,159,990	-10,093

BROKER: JPMORGAN CHASE BK/RBS SECURITI

ISSUE: 9128283P3 - U.S. TREASURY NOTES 2.25% 12/31/24						
7951343 01/29/18 S	2,545,000.0000	0.9755	0	2,482,568 *	2,515,659	-33,092
ISSUE: 9128283V0 - U.S. TREASURY NOTES 2.5% 1/31/25						
7951343 01/29/18 B	2,495,000.0000	0.9911	0	-2,472,734 *	2,472,734	
ISSUE: 9128284F4 - U.S. TREASURY NOTES 2.625% 3/31/25						
7951343 04/27/18 S	1,760,000.0000	0.9816	0	1,727,550 *	1,753,843	-26,293
ISSUE: 9128284M9 - U.S. TREASURY NOTES 2.875% 4/30/25						
7951343 04/27/18 B	1,725,000.0000	0.9970	0	-1,719,810 *	1,719,810	
ISSUE: 31359MGK3 - FNMA 6.625% 11/15/30						
7951343 09/28/18 S	190,000.0000	1.3239	0	251,551	267,199	-15,648



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7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/28/18 B	265,000.0000	0.9859	0	-261,273	261,273	
	SUB-TOTAL			0	8,915,486	8,990,518	-75,033
	BROKER: CREDIT SUISSE FIRST BOSTON COR						
7951343	ISSUE: 912810RB6 - U.S. TREASURY BONDS 2.875% 5/15/43 01/09/18 S	2,520,000.0000	1.0102	0	2,545,708 *	2,591,165	-45,455
7951343	ISSUE: 912810RU4 - U.S. TREASURY BONDS 2.875% 11/15/46 01/09/18 B	2,325,000.0000	1.0061	0	-2,339,168 *	2,339,168	
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47 01/18/18 B	295,000.0000	0.9699	0	-286,127	286,127	
7951343	ISSUE: 909318AA5 - UNITED AIRLINES ABS 3.5% 9/01/31 01/31/18 B	500,000.0000	1.0000	0	-500,000 *	500,000	
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47 02/09/18 B	45,000.0000	0.9200	0	-41,398	41,398	
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 02/15/18 B	25,000.0000	0.9205	0	-23,012	23,012	
7951343	ISSUE: 743315AT0 - PROGRESSIVE CORP 4.2% 3/15/48 03/09/18 B	100,000.0000	0.9917	0	-99,173	99,173	
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 03/09/18 S	95,000.0000	0.9234	0	87,727	87,850	-12
7951343	ISSUE: 29736RAK6 - ESTEE LAUDER CO INC 4.15% 3/15/47 03/13/18 S	90,000.0000	1.0286	0	92,579	98,573	-5,999
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 03/13/18 B	85,000.0000	0.9303	0	-79,077	79,077	
7951343	ISSUE: 68389XBJ3 - ORACLE CORP 4% 7/15/46 08/27/18 S	150,000.0000	0.9764	0	146,468	159,602	-13,133
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 08/27/18 B	120,000.0000	1.0278	0	-123,338	123,338	
7951343	ISSUE: 594918BE3 - MICROSOFT CORP 4% 2/12/55 09/27/18 S	65,000.0000	0.9864	0	64,113	69,539	-5,422
7951343	ISSUE: 594918BU7 - MICROSOFT CORP 3.95% 8/08/56 09/27/18 S	220,000.0000	0.9782	0	215,206	234,826	-19,622
7951343	ISSUE: 694308HY6 - PACIFIC GAS & ELEC 3.95% 12/01/47 09/27/18 S	100,000.0000	0.8725	0	87,250	89,267	-2,017
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	65,000.0000	0.9858	0	-64,076	64,076	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	75,000.0000	0.9858	0	-73,934	73,934	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	225,000.0000	0.9858	0	-221,801	221,801	



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		SUB-TOTAL		-	-	-	-
		BROKER: DAIWA SECURITIES AMERICA INC.					
7951343	ISSUE: 7445QBS4 - PUBLIC SERV ELEC MTN 3% 5/15/27 09/27/18 S	260,000.0000	0.9449	0	245,684	258,495	-12,810
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/27/18 B	225,000.0000	0.9837	0	-221,344	221,344	
		SUB-TOTAL		-	-	-	-
		BROKER: DEUTSCHE BANK SECURITIES INC					
7951343	ISSUE: 9128283L2 - U.S. TREASURY NOTES 1.875% 12/15/20 01/16/18 S	10,000.0000	0.9932	0	9,932	9,971	-39
7951343	ISSUE: 9128283Q1 - U.S. TREASURY NOTES 2% 1/15/21 01/16/18 B	10,000.0000	0.9964	0	-9,964	9,964	
7951343	ISSUE: 08162PAW1 - BENCHMARK MTGE CMO 3.402% 1/15/51 01/19/18 B	750,000.0000	1.0099	0	-757,440 *	757,440	
7951343	ISSUE: 12626GAE3 - COMM MORTGAGE CMO 3.916% 8/10/46 01/19/18 S	750,000.0000	1.0459	0	784,395 *	789,488	-5,093
7951343	ISSUE: 9128283F5 - U.S. TREASURY NOTES 2.25% 11/15/27 01/19/18 S	730,000.0000	0.9676	0	706,361 *	705,876	485
7951343	ISSUE: 9128283P3 - U.S. TREASURY NOTES 2.25% 12/31/24 01/19/18 B	600,000.0000	0.9805	0	-588,305 *	588,305	
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47 02/06/18 B	375,000.0000	0.9377	0	-351,650	351,650	
7951343	ISSUE: 878091BD8 - TEACHERS INS&ANN 4.9% 9/15/44 02/07/18 B	325,000.0000	1.0965	0	-356,366	356,366	
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47 02/07/18 S	300,000.0000	0.9294	0	278,813	279,070	-258
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47 02/08/18 B	490,000.0000	0.9266	0	-454,054 *	454,054	
7951343	ISSUE: 9128283X6 - U.S. TREASURY NOTES 2.25% 2/15/21 02/13/18 B	245,000.0000	0.9983	0	-244,588	244,588	
7951343	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44 02/28/18 S	5,885,000.0000	0.9779	0	5,755,116 *	6,181,310	-426,194
7951343	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45 02/28/18 S	7,760,000.0000	0.8856	0	6,872,450 *	7,397,763	-525,313
7951343	ISSUE: 912828X47 - U.S. TREASURY NOTES 1.875% 4/30/22 02/28/18 B	7,300,000.0000	0.9716	0	-7,092,691 *	7,092,691	
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 03/01/18 B	365,000.0000	0.9329	0	-340,519	340,519	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	ISSUE: 9128283U2 - U.S. TREASURY NOTES 2.375% 1/31/23 03/20/18 S	115,000.0000	0.9861	0	113,401	114,323	-923
7951343	ISSUE: 9128284A5 - U.S. TREASURY NOTES 2.625% 2/28/23 03/20/18 B	115,000.0000	0.9972	0	-114,681	114,681	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 08/27/18 S	2,110,000.0000	1.0258	0	2,164,398 *	2,157,854	6,545
7951343	ISSUE: 906548CL4 - UNION ELECTRIC 3.65% 4/15/45 09/21/18 S	75,000.0000	0.9230	0	69,226	76,369	-7,143
7951343	ISSUE: 67021CAL1 - NSTAR ELECTRIC CO 2.7% 6/01/26 09/26/18 S	75,000.0000	0.9198	0	68,984	72,422	-3,438
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/26/18 B	55,000.0000	0.9822	0	-54,020	54,020	
7951343	ISSUE: 745332CG9 - PUGET SOUND ENERGY 4.3% 5/20/45 09/27/18 S	175,000.0000	1.0181	0	178,173	197,864	-19,691
7951343	ISSUE: 844895AW2 - SOUTHWEST GAS CORP 4.875% 10/01/43 09/27/18 S	220,000.0000	1.0357	0	227,847	249,711	-21,864
7951343	ISSUE: 845011AA3 - SOUTHWEST GAS CORP 3.7% 4/01/28 09/27/18 S	410,000.0000	0.9773	0	400,677	409,242	-8,565
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	110,000.0000	0.9880	0	-108,677	108,677	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	150,000.0000	0.9862	0	-147,938	147,938	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	180,000.0000	0.9862	0	-177,525	177,525	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/27/18 B	385,000.0000	0.9837	0	-378,744	378,744	
7951343	ISSUE: 976656CJ5 - WISCONSIN ELECTR 4.3% 12/15/45 09/27/18 S	130,000.0000	0.9934	0	129,147	143,732	-14,585
7951343	ISSUE: 08162PAW1 - BENCHMARK MTGE CMO 3.402% 1/15/51 09/28/18 S	750,000.0000	0.9744	0	730,811 *	757,440	-26,629
7951343	ISSUE: 12592PBE2 - COMM MTG TR CMO 3.378% 12/10/47 09/28/18 S	500,000.0000	0.9879	0	493,945 *	511,940	-17,995
7951343	ISSUE: 12593FBC7 - COMM MTG TRUST CMO 3.445% 7/10/48 09/28/18 S	1,100,000.0000	0.9888	0	1,087,711 *	1,131,185	-43,474
7951343	ISSUE: 23312VAE6 - DEUTSCHE BANK CMO 2.632% 9/10/49 09/28/18 S	550,000.0000	0.9309	0	511,994 *	533,231	-21,236
7951343	ISSUE: 9128284Z0 - U.S. TREASURY NOTES 2.75% 8/31/25 09/28/18 S	235,000.0000	0.9835	0	231,117	231,464	-347
7951343	ISSUE: 9128285C0 - U.S. TREASURY NOTES 3% 9/30/25 09/28/18 B	230,000.0000	0.9987	0	-229,713	229,713	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 10/02/18 S	12,450,000.0000	0.9851	0	12,264,223 *	12,270,514	-6,291
7951343	ISSUE: 9128285D8 - U.S. TREASURY NOTES 2.875% 9/30/23 10/02/18 B	4,000,000.0000	0.9970	0	-3,987,969 *	3,987,969	



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DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH		ERISA COST		ERISA COST GAIN/LOSS
	SUB-TOTAL			0	48,473,565	49,615,613	-1,142,048	
	BROKER: GOLDMAN, SACHS & CO.							
7951343	ISSUE: 686514AF7 - ORLANDO HEALTH OBL 4.089% 10/01/48							
	01/30/18 B	350,000.0000	1.0000					
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47							
	01/30/18 S	320,000.0000	0.9532		305,038	306,882	-1,844	
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47							
	02/08/18 S	370,000.0000	0.9228		341,441	342,857	-1,416	
7951343	ISSUE: 96926GAE3 - RICE UNIVERSITY 3.567% 11/15/47							
	02/08/18 B	400,000.0000	0.9387		-375,488	375,488		
7951343	ISSUE: 912828D56 - U.S. TREASURY NOTES 2.375% 8/15/24							
	02/28/18 B	5,000,000.0000	0.9764					
7951343	ISSUE: 9128282W9 - U.S. TREASURY NOTES 1.875% 9/30/22							
	02/28/18 B	6,700,000.0000	0.9675					
7951343	ISSUE: 912803EC3 - U.S. TREASURY STRIPS Z-CPN 5/15/43							
	03/01/18 S	1,025,000.0000	0.4547		466,078 *	508,954	-42,876	
7951343	ISSUE: 912803EE9 - U.S. TREASURY STRIPS Z-CPN 11/15/43							
	03/01/18 S	400,000.0000	0.4473		178,904	186,932	-8,028	
7951343	ISSUE: 912810RU4 - U.S. TREASURY BONDS 2.875% 11/15/46							
	03/13/18 S	160,000.0000	0.9564		153,019	161,921	-8,902	
7951343	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
	04/02/18 S	5,045,000.0000	1.0070		5,080,473 *	5,285,179	-204,706	
7951343	ISSUE: 912810RN0 - U.S. TREASURY BONDS 2.875% 8/15/45							
	04/02/18 S	1,955,000.0000	0.9827		1,921,169 *	2,004,950	-83,781	
7951343	ISSUE: 912828X47 - U.S. TREASURY NOTES 1.875% 4/30/22							
	04/02/18 S	8,640,000.0000	0.9761		8,433,788 *	8,414,162	19,626	
7951343	ISSUE: 9128282P4 - U.S. TREASURY NOTES 1.875% 7/31/22							
	04/02/18 S	7,000,000.0000	0.9741		6,818,711 *	6,783,438	35,273	
7951343	ISSUE: 9128282W9 - U.S. TREASURY NOTES 1.875% 9/30/22							
	04/02/18 S	6,700,000.0000	0.9727		6,517,059 *	6,482,250	34,809	
7951343	ISSUE: 837151AA7 - SOUTH CAROLINA ST 6.454% 1/01/50							
	04/17/18 S	200,000.0000	1.3569		271,374	271,456	-82	
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47							
	04/17/18 B	220,000.0000	0.9503		-209,069	209,069		
7951343	ISSUE: 912828M56 - U.S. TREASURY NOTES 2.25% 11/15/25							
	04/20/18 B	1,100,000.0000	0.9560		-1,051,574 *	1,051,574		
7951343	ISSUE: 20030NCC3 - COMCAST CORP 3.969% 11/01/47							
	05/24/18 S	98,000.0000	0.8734		85,596	101,242	-15,646	
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48							
	05/24/18 B	75,000.0000	0.9761		-73,207	73,207		
7951343	ISSUE: 208251AE8 - CONOCO INC 6.95% 4/15/29							
	07/12/18 B	85,000.0000	1.2422		-105,585	105,585		



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7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48 07/12/18 B 55,000.0000 1.0100				-55,550	55,550	
7951343	ISSUE: 9128284N7 - U.S. TREASURY NOTES 2.875% 5/15/28 07/12/18 S 100,000.0000 1.0017				100,172	98,705	1,467
7951343	ISSUE: 931142EB5 - WALMART INC 3.95% 6/28/38 07/12/18 S 75,000.0000 1.0178				76,339	74,253	2,086
7951343	ISSUE: 912828A42 - U.S. TREASURY NOTES 2% 11/30/20 07/23/18 B 280,000.0000 0.9850				-275,800	275,800	
7951343	ISSUE: 912828F21 - U.S. TREASURY NOTES 2.125% 9/30/21 07/23/18 S 210,000.0000 0.9822				206,259	210,132	-3,873
7951343	ISSUE: 912828A42 - U.S. TREASURY NOTES 2% 11/30/20 07/24/18 B 710,000.0000 0.9842				-698,773 *	698,773	
7951343	ISSUE: 912828Q78 - U.S. TREASURY NOTES 1.375% 4/30/21 07/24/18 S 615,000.0000 0.9642				592,971 *	601,691	-8,721
7951343	ISSUE: 369550BG2 - GENERAL DYNAMICS 3.5% 5/15/25 07/31/18 S 125,000.0000 1.0032				125,403	123,468	1,935
7951343	ISSUE: 912828Y79 - U.S. TREASURY NOTES 2.875% 7/31/25 07/31/18 B 120,000.0000 0.9969				-119,625	119,625	
7951343	ISSUE: 912828XG0 - U.S. TREASURY NOTES 2.125% 6/30/22 08/01/18 S 4,660,000.0000 0.9740				4,538,949 *	4,547,869	-8,920
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48 08/01/18 S 295,000.0000 0.9754				287,752	290,628	-2,876
7951343	ISSUE: 369550BG2 - GENERAL DYNAMICS 3.5% 5/15/25 08/06/18 S 100,000.0000 1.0079				100,792	98,774	2,018
7951343	ISSUE: 912828Y79 - U.S. TREASURY NOTES 2.875% 7/31/25 08/06/18 B 95,000.0000 1.0000				-95,000	95,000	
7951343	ISSUE: 912828D56 - U.S. TREASURY NOTES 2.375% 8/15/24 08/27/18 S 5,495,000.0000 0.9773				5,370,289 *	5,378,420	-8,131
7951343	ISSUE: 912828WJ5 - U.S. TREASURY NOTES 2.5% 5/15/24 08/27/18 S 2,890,000.0000 0.9852				2,847,214 *	2,922,628	-75,414
7951343	ISSUE: 912828XB1 - U.S. TREASURY NOTES 2.125% 5/15/25 08/27/18 S 2,265,000.0000 0.9583				2,170,507 *	2,210,729	-40,222
7951343	ISSUE: 912828Y79 - U.S. TREASURY NOTES 2.875% 7/31/25 08/27/18 S 1,670,000.0000 1.0043				1,677,176 *	1,666,185	10,990
7951343	ISSUE: 38141EA66 - GOLDMAN SACHS GP MTN 6% 6/15/20 08/27/18 S 155,000.0000 1.0489				162,584	167,589	-5,005
7951343	ISSUE: 912828Y46 - U.S. TREASURY NOTES 2.625% 7/31/20 08/27/18 B 150,000.0000 0.9995				-149,930	149,930	
7951343	ISSUE: 759136QP2 - REGL TRANSPRT DIS CO 5.844% 11/01/50 09/25/18 S 140,000.0000 1.2776				178,870	190,733	-11,864
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/25/18 B 150,000.0000 0.9800				-147,000	147,000	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 S 480,000.0000 0.9825				471,619 *	474,172	-2,554
7951343	ISSUE: 912828XG0 - U.S. TREASURY NOTES 2.125% 6/30/22 09/26/18 B 4,695,000.0000 0.9710				-4,558,735 *	4,558,735	



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7951343	ISSUE: 00115AAH2 - AEP TRANSMISSION CO 3.75% 12/01/47 09/26/18 S	145,000.0000	0.9146	0	132,618	133,478	-860
7951343	ISSUE: 037833DD9 - APPLE INC 3.75% 9/12/47 09/26/18 S	275,000.0000	0.9377	0	257,881	281,820	-23,939
7951343	ISSUE: 05523RAC1 - BAE SYSTEMS PLC 5.8% 10/11/41 09/26/18 S	200,000.0000	1.1403	0	228,054	249,700	-21,646
7951343	ISSUE: 05723KAF7 - BAKER HUGHES LLC 4.08% 12/15/47 09/26/18 S	130,000.0000	0.9012	0	117,163	128,493	-11,331
7951343	ISSUE: 084659AP6 - BERKSHIRE HATHAWAY 3.8% 7/15/48 09/26/18 S	150,000.0000	0.8937	0	134,054	138,665	-4,612
7951343	ISSUE: 09659W2D5 - BNP PARIBAS MTN 3.375% 1/09/25 09/26/18 S	245,000.0000	0.9429	0	231,015	244,561	-13,546
7951343	ISSUE: 14913QAA7 - CATERPILLAR FINL MTN 2.4% 6/06/22 09/26/18 S	350,000.0000	0.9681	0	338,853	347,865	-9,013
7951343	ISSUE: 210518DA1 - CONSUMERS ENERGY 3.95% 7/15/47 09/26/18 S	35,000.0000	0.9652	0	33,783	37,947	-4,165
7951343	ISSUE: 257375AF2 - DOM GAS HOLD LLC 4.8% 11/01/43 09/26/18 S	10,000.0000	0.9982	0	9,982	11,204	-1,222
7951343	ISSUE: 26882PAR3 - ERAC USA FINANCE 6.7% 6/01/34 09/26/18 S	55,000.0000	1.1873	0	65,304	69,422	-4,117
7951343	ISSUE: 29364NAT5 - ENTERGY MISSISSIPPI 2.85% 6/01/28 09/26/18 S	70,000.0000	0.9153	0	64,068	67,776	-3,708
7951343	ISSUE: 29364WEB3 - ENTERGY LA LLC 4.2% 9/01/48 09/26/18 S	105,000.0000	0.9878	0	103,723	104,802	-1,078
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B	125,000.0000	0.9828	0	-122,852	122,852	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B	125,000.0000	0.9828	0	-122,852	122,852	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B	240,000.0000	0.9828	0	-235,875	235,875	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B	105,000.0000	0.9828	0	-103,195	103,195	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B	160,000.0000	0.9823	0	-157,175	157,175	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B	75,000.0000	0.9816	0	-73,617	73,617	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B	30,000.0000	0.9816	0	-29,447	29,447	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B	10,000.0000	0.9816	0	-9,816	9,816	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B	35,000.0000	0.9822	0	-34,377	34,377	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B	95,000.0000	0.9822	0	-93,308	93,308	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/26/18 B	65,000.0000	0.9822	0	-63,842	63,842	



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	ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23						
7951343	09/26/18 B	260,000.0000	0.9899	0	-257,380	257,380	
	ISSUE: 9128284Z0 - U.S. TREASURY NOTES 2.75% 8/31/25						
7951343	09/26/18 B	210,000.0000	0.9816	0	-206,128	206,128	
	ISSUE: 927804FR0 - VIRGINIA EL&PWR 4.45% 2/15/44						
7951343	09/26/18 S	90,000.0000	1.0144	0	91,301	101,540	-10,239
	ISSUE: 369550BG2 - GENERAL DYNAMICS 3.5% 5/15/25						
7951343	09/27/18 S	200,000.0000	0.9981	0	199,630	197,548	2,082
	ISSUE: 375558AX1 - GILEAD SCIENCES INC 4.8% 4/01/44						
7951343	09/27/18 S	260,000.0000	1.0328	0	268,541	301,683	-33,142
	ISSUE: 437076BP6 - HOME DEPOT INC 3.5% 9/15/56						
7951343	09/27/18 S	40,000.0000	0.8643	0	34,573	38,480	-3,906
	ISSUE: 455170AA8 - INDIANA UNIV HEALTH 3.97% 11/01/48						
7951343	09/27/18 S	220,000.0000	0.9829	0	216,234	220,000	-3,766
	ISSUE: 478111AC1 - JOHNS HOPKINS HLTH 3.837% 5/15/46						
7951343	09/27/18 S	90,000.0000	0.9521	0	85,690	92,898	-7,208
	ISSUE: 53944YAF0 - LLOYDS BANKING GROUP 4.45% 5/08/25						
7951343	09/27/18 S	200,000.0000	1.0013	0	200,252	199,880	372
	ISSUE: 6174467P8 - MORGAN STANLEY MTN 5.5% 7/24/20						
7951343	09/27/18 S	155,000.0000	1.0373	0	160,777	166,188	-5,411
	ISSUE: 74456QBD7 - PUB SVC EL & GAS MTN 3.75% 3/15/24						
7951343	09/27/18 S	25,000.0000	1.0067	0	25,169	26,292	-1,123
	ISSUE: 875127BD3 - TAMPA ELECTRIC CO 4.2% 5/15/45						
7951343	09/27/18 S	5,000.0000	0.9609	0	4,804	5,151	-346
	ISSUE: 911312BN5 - UNITED PARCEL SVC 3.75% 11/15/47						
7951343	09/27/18 S	175,000.0000	0.9297	0	162,694	165,883	-3,189
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/27/18 B	215,000.0000	0.9867	0	-212,145	212,145	
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/27/18 B	35,000.0000	0.9867	0	-34,535	34,535	
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/27/18 B	5,000.0000	0.9880	0	-4,940	4,940	
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/27/18 B	150,000.0000	0.9880	0	-148,195	148,195	
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/27/18 B	275,000.0000	0.9897	0	-272,164	272,164	
	ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23						
7951343	09/27/18 B	25,000.0000	0.9906	0	-24,766	24,766	
	ISSUE: 9128284Y3 - U.S. TREASURY NOTES 2.625% 8/31/20						
7951343	09/27/18 B	150,000.0000	0.9962	0	-149,438	149,438	
	ISSUE: 9128284Z0 - U.S. TREASURY NOTES 2.75% 8/31/25						
7951343	09/27/18 B	195,000.0000	0.9831	0	-191,709	191,709	
	ISSUE: 9128284Z0 - U.S. TREASURY NOTES 2.75% 8/31/25						
7951343	09/27/18 B	185,000.0000	0.9831	0	-181,878	181,878	
	ISSUE: 233851BW3 - DAIMLER FINANCE NA 3.3% 5/19/25						
7951343	09/28/18 S	450,000.0000	0.9625	0	433,121 *	454,270	-21,150



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7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/28/18 B 2,710,000.0000 0.9847			0	-2,668,609 *	2,668,609	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/28/18 B 2,100,000.0000 0.9861			0	-2,070,797 *	2,070,797	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/28/18 B 305,000.0000 0.9862			0	-300,806	300,806	
7951343	ISSUE: 17323VAY1 - CITIGROUP COM CMO 2.935% 4/10/48 10/01/18 S 1,100,000.0000 0.9606			0	1,056,645 *	1,095,039	-38,394
7951343	ISSUE: 36250GAN5 - GS MORTGAGE SEC CMO 3.119% 5/10/50 10/01/18 S 1,100,000.0000 0.9690			0	1,065,883 *	1,110,230	-44,347
7951343	ISSUE: 36251PAC8 - GS MORTGAGE SEC CMO 2.592% 10/10/49 10/01/18 S 700,000.0000 0.9243			0	646,980 *	676,053	-29,073
7951343	ISSUE: 9128285C0 - U.S. TREASURY NOTES 3% 9/30/25 10/01/18 B 2,700,000.0000 0.9980			0	-2,694,727 *	2,694,727	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 10/02/18 B 1,200,000.0000 0.9836			0	-1,180,313 *	1,180,313	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 10/05/18 S 20,615,000.0000 0.9527			0	19,639,814 *	20,317,803	-677,989
7951343	ISSUE: 912828A42 - U.S. TREASURY NOTES 2% 11/30/20 10/05/18 S 990,000.0000 0.9810			0	971,205 *	974,573	-3,368
7951343	ISSUE: 912828F21 - U.S. TREASURY NOTES 2.125% 9/30/21 10/05/18 S 1,355,000.0000 0.9754			0	1,321,707 *	1,355,854	-34,146
7951343	ISSUE: 912828XG0 - U.S. TREASURY NOTES 2.125% 6/30/22 10/05/18 S 6,395,000.0000 0.9685			0	6,193,657 *	6,216,141	-22,484
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 10/05/18 S 24,406,000.0000 0.9714			0	23,709,094 *	24,068,685	-359,591
7951343	ISSUE: 9128285C0 - U.S. TREASURY NOTES 3% 9/30/25 10/05/18 S 7,350,000.0000 0.9901			0	7,277,361 *	7,341,964	-64,603
	SUB-TOTAL			0	146,235,484	148,122,395	-1,886,915
BROKER: HSEC SECURITIES, INC.							
7951343	ISSUE: 9128284S6 - U.S. TREASURY NOTES 2.75% 5/31/23 07/02/18 S 140,000.0000 1.0011			0	140,148	140,300	-152
7951343	ISSUE: 9128284U1 - U.S. TREASURY NOTES 2.625% 6/30/23 07/02/18 B 140,000.0000 0.9949			0	-139,292	139,292	
7951343	ISSUE: 912834MT2 - U.S. TREASURY STRIPS Z-CPN 8/15/43 08/01/18 S 2,300,000.0000 0.4544			0	808,151 *	1,119,479	-311,328
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48 08/13/18 S 225,000.0000 0.9897			0	222,692	221,634	1,058
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 08/13/18 B 220,000.0000 1.0148			0	-223,248	223,248	
7951343	ISSUE: 911312AY2 - UNITED PARCEL 2.4% 11/15/26 09/27/18 S 170,000.0000 0.9145			0	155,468	153,235	2,234



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7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/27/18 B	135,000.0000	0.9848	0	-132,954	132,954	
7951343	ISSUE: 912803EL3 - U.S. TREASURY STRIPS Z-CPN 2/15/45 10/05/18 S	1,230,000.0000	0.4118	0	506,576 *	578,235	-71,660
				-----	-----	-----	-----
	SUB-TOTAL			0	2,328,529	2,708,377	-379,848
BROKER: JEFFERIES & COMPANY							
7951343	ISSUE: 837004CJ7 - SOUTH CAROLINA E&G 5.1% 6/01/65 01/03/18 B	100,000.0000	1.1786	0	-117,862	117,862	
7951343	ISSUE: 912828N30 - U.S. TREASURY NOTES 2.125% 12/31/22 01/29/18 S	675,000.0000	0.9822	0	662,977 *	672,021	-9,044
7951343	ISSUE: 9128283U2 - U.S. TREASURY NOTES 2.375% 1/31/23 01/29/18 B	660,000.0000	0.9937	0	-655,845 *	655,845	
7951343	ISSUE: 878091BD8 - TEACHERS INS&ANN 4.9% 9/15/44 02/15/18 B	25,000.0000	1.0863	0	-27,157	27,157	
7951343	ISSUE: 03040WAR6 - AMERICAN WATER CAP 3.75% 9/01/47 02/22/18 S	155,000.0000	0.9547	0	147,985	159,940	-11,955
7951343	ISSUE: 9128283Z1 - U.S. TREASURY NOTES 2.75% 2/28/25 04/02/18 S	1,320,000.0000	1.0042	0	1,325,490 *	1,316,859	8,631
7951343	ISSUE: 9128283Z1 - U.S. TREASURY NOTES 2.75% 2/28/25 04/02/18 S	985,000.0000	1.0055	0	990,387 *	982,656	7,730
7951343	ISSUE: 9128284F4 - U.S. TREASURY NOTES 2.625% 3/31/25 04/02/18 B	1,310,000.0000	0.9959	0	-1,304,678 *	1,304,678	
7951343	ISSUE: 9128284F4 - U.S. TREASURY NOTES 2.625% 3/31/25 04/02/18 B	980,000.0000	0.9973	0	-977,310 *	977,310	
7951343	ISSUE: 03040WAR6 - AMERICAN WATER CAP 3.75% 9/01/47 04/20/18 S	150,000.0000	0.9399	0	140,993	154,781	-13,788
7951343	ISSUE: 03040WAQ8 - AMERICAN WATER CAP 2.95% 9/01/27 04/23/18 S	90,000.0000	0.9370	0	84,329	89,069	-4,740
7951343	ISSUE: 199575AT8 - COLUMBUS SO PWR 6.6% 3/01/33 05/14/18 S	250,000.0000	1.2789	0	319,720	329,513	-9,793
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 05/14/18 S	255,000.0000	0.9289	0	236,863	237,189	-325
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48 05/14/18 B	245,000.0000	0.9772	0	-239,407	239,407	
7951343	ISSUE: 45138LBD4 - IDAHO POWER CO MTN 3.65% 3/01/45 07/31/18 S	205,000.0000	0.9210	0	188,803	203,465	-14,662
7951343	ISSUE: 87612EBG0 - TARGET CORP 3.9% 11/15/47 07/31/18 S	250,000.0000	0.9549	0	238,715	254,470	-15,755
7951343	ISSUE: 207597EL5 - CONNECTICUT LT & PWR 4% 4/01/48 09/26/18 S	265,000.0000	0.9809	0	259,952	264,879	-4,927
7951343	ISSUE: 3133XGAY0 - FHLB 5.5% 7/15/36 10/01/18 S	300,000.0000	1.2743	0	382,281	411,447	-29,166



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DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
SUB-TOTAL						
-----				8,300,754	-----	-----
BROKER: MCDONALD & COMPANY SECURITIES						
ISSUE: 912828Y61 - U.S. TREASURY NOTES 2.75% 7/31/23						
7951343	08/16/18 B	175,000.0000	0.9995	-174,904	174,904	
ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	08/27/18 B	85,000.0000	1.0261	-87,218	87,218	
ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28						
7951343	09/26/18 B	110,000.0000	0.9819	-108,006	108,006	
ISSUE: 9128285B2 - U.S. TREASURY NOTES 2.75% 9/30/20						
7951343	10/03/18 B	305,000.0000	0.9984	-304,500	304,500	
-----				674,628	-----	-----
SUB-TOTAL						
-----				0	8,398,548	-97,794

BROKER: MERRILL LYNCH PROFESSNL CLEAR

ISSUE: 45138LBF9 - IDAHO POWER CO 4.2% 3/01/48						
7951343	04/23/18 S	50,000.0000	1.0042	50,210	49,815	395
ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47						
7951343	04/23/18 B	45,000.0000	0.9244	-41,597	41,597	
ISSUE: 546676AV9 - LOUISVILLE G & E 4.65% 11/15/43						
7951343	09/24/18 S	65,000.0000	1.0460	67,987	75,031	-7,043
ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/24/18 B	55,000.0000	0.9831	-54,072	54,072	
ISSUE: 12189LAJ0 - BURLINGTON NORTHN 4.4% 3/15/42						
7951343	09/26/18 S	140,000.0000	1.0133	141,865	157,279	-15,414
ISSUE: 26442CAA2 - DUKE ENERGY CAR 6.1% 6/01/37						
7951343	09/26/18 S	142,000.0000	1.2077	171,496	187,907	-16,411
ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/26/18 B	110,000.0000	0.9828	-108,109	108,109	
ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/26/18 B	110,000.0000	0.9819	-108,006	108,006	
ISSUE: 69349LAQ1 - PNC BANK NA 4.2% 11/01/25						
7951343	09/27/18 S	705,000.0000	1.0166	716,675 *	757,452	-40,777
ISSUE: 82620KAM5 - SIEMENS FINANCIERS 3.3% 9/15/46						
7951343	09/27/18 S	500,000.0000	0.8601	430,065 *	467,025	-36,960
ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28						
7951343	09/27/18 B	525,000.0000	0.9837	-516,469 *	516,469	
ISSUE: 45138LBF9 - IDAHO POWER CO 4.2% 3/01/48						
7951343	09/27/18 S	100,000.0000	0.9723	97,230	99,630	-2,400
ISSUE: 651333DR4 - NEWFOUNDLAND 8.65% 10/22/22						
7951343	09/27/18 S	250,000.0000	1.1771	294,268	302,275	-8,008



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	ISSUE: 69351UAM5 - PPL ELECTRIC UTIL 6.25% 5/15/39 09/27/18 S	100,000.0000	1.2585	0	125,848	137,514	-11,666
7951343	ISSUE: 69351UAV5 - PPL ELECTRIC UTIL 4.15% 6/15/48 09/27/18 S	45,000.0000	0.9928	0	44,678	44,748	-69
7951343	ISSUE: 74456QBA3 - PUB SVC EL & GAS MTN 3.65% 9/01/42 09/27/18 S	125,000.0000	0.9334	0	116,674	119,758	-3,084
7951343	ISSUE: 842434CK6 - SOUTHERN CAL GAS 3.75% 9/15/42 09/27/18 S	250,000.0000	0.9346	0	233,645	260,848	-27,203
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	85,000.0000	0.9867	0	-83,871	83,871	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	100,000.0000	0.9858	0	-98,578	98,578	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	40,000.0000	0.9862	0	-39,450	39,450	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	195,000.0000	0.9862	0	-192,319	192,319	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	85,000.0000	0.9862	0	-83,831	83,831	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	395,000.0000	0.9862	0	-389,569	389,569	
7951343	ISSUE: 9128285A4 - U.S. TREASURY NOTES 2.75% 9/15/21 09/27/18 B	365,000.0000	0.9959	0	-363,489	363,489	
	SUB-TOTAL				4,570,001	4,738,642	-168,640
	BROKER: MIZUHO SECURITIES USA INC						
7951343	ISSUE: 377372AE7 - GLAXOSMITHKLINE CAP 6.375% 5/15/38 01/26/18 S	100,000.0000	1.3783	0	137,826	141,073	-3,247
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47 01/26/18 B	90,000.0000	0.9673	0	-87,061	87,061	
7951343	ISSUE: 195869AG7 - COLONIAL PIPELN 7.63% 4/15/32 02/22/18 S	75,000.0000	1.3934	0	104,504	106,013	-1,509
7951343	ISSUE: 9128283W8 - U.S. TREASURY NOTES 2.75% 2/15/28 02/22/18 B	115,000.0000	0.9856	0	-113,347	113,347	
	SUB-TOTAL				442,738	447,494	-4,756
	BROKER: CITIGROUP GLOBAL MARKET INC.						
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47 02/07/18 S	115,000.0000	0.9275	0	106,658	106,977	-319
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/10/18 B	650,000.0000	1.0081	0	-655,281 *	655,281	



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7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/25/18 B 435,000.0000 0.9794			0	-426,028	426,028	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B 255,000.0000 0.9894			0	-252,291	252,291	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/28/18 B 615,000.0000 0.9878			0	-607,505 *	607,505	
	SUB-TOTAL			0	2,047,763	2,048,082	-319
BROKER: SALOMON SMITH BARNEY INC/SAL							
7951343	ISSUE: 9128283J7 - U.S. TREASURY NOTES 2.125% 11/30/24 01/02/18 S 1,360,000.0000 0.9832			0	1,337,099 *	1,342,157	-5,057
7951343	ISSUE: 9128283P3 - U.S. TREASURY NOTES 2.25% 12/31/24 01/02/18 B 1,340,000.0000 0.9909			0	-1,327,856 *	1,327,856	
7951343	ISSUE: 084659AN1 - BERKSHIRE HATHAWAY 3.8% 7/15/48 01/02/18 B 150,000.0000 0.9918			0	-148,766	148,766	
7951343	ISSUE: 907818DZ8 - UNION PACIFIC CORP 4.15% 1/15/45 01/02/18 B 265,000.0000 1.0788			0	-285,885	285,885	
7951343	ISSUE: 907818EN4 - UNION PACIFIC CORP 4% 4/15/47 01/02/18 S 250,000.0000 1.0672			0	266,795	270,468	-3,673
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47 01/02/18 S 135,000.0000 0.9868			0	133,218	135,169	-1,951
7951343	ISSUE: 912833XT2 - U.S. TREASURY STRIPS Z-CPN 11/15/29 01/10/18 B 60,000.0000 0.7245			0	-43,472	43,472	
7951343	ISSUE: 912833XZ8 - U.S. TREASURY STRIPS Z-CPN 2/15/31 01/10/18 S 55,000.0000 0.6987			0	36,073	39,062	-2,989
7951343	ISSUE: 912828X39 - U.S. TREASURY TIPS 0.125% 4/15/22 01/18/18 S 339,780.4500 0.9902			0	336,462	337,388	-926
7951343	ISSUE: 912828X47 - U.S. TREASURY NOTES 1.875% 4/30/22 01/18/18 B 350,000.0000 0.9809			0	-343,301	343,301	
7951343	ISSUE: 61744YAP3 - MORGAN STAN MTN V-Q 3.772% 1/24/29 01/22/18 B 250,000.0000 1.0025			0	-250,620	250,620	
7951343	ISSUE: 9128283F5 - U.S. TREASURY NOTES 2.25% 11/15/27 01/22/18 S 245,000.0000 0.9647			0	236,348	236,348	0
7951343	ISSUE: 233851BW3 - DAIMLER FINANCE NA 3.3% 5/19/25 01/24/18 B 250,000.0000 1.0056			0	-251,400	251,400	
7951343	ISSUE: 9128283F5 - U.S. TREASURY NOTES 2.25% 11/15/27 01/24/18 S 195,000.0000 0.9655			0	188,266	188,137	130
7951343	ISSUE: 384802AB0 - WW GRAINER INC 4.6% 6/15/45 01/30/18 S 350,000.0000 1.1007			0	385,231	383,103	2,128
7951343	ISSUE: 384802AD6 - WW GRAINGER INC 4.2% 5/15/47 01/30/18 B 350,000.0000 1.0399			0	-363,965	363,965	
7951343	ISSUE: 055451AV0 - BHP BILLITON FIN USA 5% 9/30/43 02/21/18 S 200,000.0000 1.1435			0	228,708	243,029	-14,321



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7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 02/21/18 B	195,000.0000	0.9105	0	-177,541	177,541		
7951343	ISSUE: 89417EAN9 - TRAVELERS COS INC 4.05% 3/07/48 02/28/18 B	255,000.0000	0.9936	0	-253,378	253,378		
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 02/28/18 S	240,000.0000	0.9255	0	222,131	218,640		3,491
7951343	ISSUE: 9128284F4 - U.S. TREASURY NOTES 2.625% 3/31/25 04/30/18 S	530,000.0000	0.9822	0	520,559 *	528,146		-7,586
7951343	ISSUE: 9128284M9 - U.S. TREASURY NOTES 2.875% 4/30/25 04/30/18 B	520,000.0000	0.9977	0	-518,808 *	518,808		
7951343	ISSUE: 38141GWV2 - GOLDMAN SACHS V-Q 3.814% 4/23/29 05/23/18 S	370,000.0000	0.9499	0	351,459	371,698		-20,239
7951343	ISSUE: 38141GWZ3 - GOLDMAN SACHS V-Q 4.223% 5/01/29 05/23/18 B	370,000.0000	0.9809	0	-362,952	362,952		
7951343	ISSUE: 9128284M9 - U.S. TREASURY NOTES 2.875% 4/30/25 06/04/18 S	405,000.0000	1.0006	0	405,226	403,849		1,377
7951343	ISSUE: 9128284R8 - U.S. TREASURY NOTES 2.875% 5/31/25 06/04/18 B	400,000.0000	1.0003	0	-400,125	400,125		
7951343	ISSUE: 9128337F1 - U.S. TREASURY STRIPS Z-CPN 2/15/37 08/01/18 S	1,860,000.0000	0.5589	0	1,039,535 *	1,107,202		-67,667
7951343	ISSUE: 912828Y61 - U.S. TREASURY NOTES 2.75% 7/31/23 09/04/18 S	190,000.0000	0.9988	0	189,777	189,421		357
7951343	ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23 09/04/18 B	185,000.0000	0.9990	0	-184,824	184,824		
7951343	ISSUE: 17291EAV3 - CITIGROUP COMM CMO 3.458% 12/10/49 09/12/18 S	1,100,000.0000	0.9857	0	1,084,230 *	1,133,275		-49,045
7951343	ISSUE: 585055BD7 - MEDTRONIC INC 4.625% 3/15/44 09/20/18 S	300,000.0000	1.0543	0	316,302	343,611		-27,309
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/20/18 B	250,000.0000	0.9858	0	-246,445	246,445		
7951343	ISSUE: 208251AE8 - CONOCO INC 6.95% 4/15/29 09/26/18 S	385,000.0000	1.2451	0	479,383 *	499,608		-20,226
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/26/18 B	450,000.0000	0.9819	0	-441,844 *	441,844		
7951343	ISSUE: 24422ETF6 - JOHN DERE CAP CRP 2.55% 1/08/21 09/26/18 S	325,000.0000	0.9859	0	320,427	326,255		-5,827
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B	85,000.0000	0.9816	0	-83,433	83,433		
7951343	ISSUE: 9128285A4 - U.S. TREASURY NOTES 2.75% 9/15/21 09/26/18 B	250,000.0000	0.9956	0	-248,906	248,906		
7951343	ISSUE: 927804FY5 - VIRGINIA ELEC & PWR 3.8% 9/15/47 09/26/18 S	100,000.0000	0.9198	0	91,980	98,423		-6,443
7951343	ISSUE: 478160BJ2 - JOHNSON & JOHNSON 4.375% 12/05/33 09/27/18 S	145,000.0000	1.0629	0	154,122	165,316		-11,194
7951343	ISSUE: 65364UAE6 - NIAGARA MOHAWK POWER 4.119% 11/28/42 09/27/18 S	150,000.0000	0.9658	0	144,866	160,533		-15,668



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7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
	09/27/18 B	115,000.0000	0.9859	0	-113,383	113,383	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28						
	09/27/18 B	205,000.0000	0.9841	0	-201,733	201,733	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28						
	09/27/18 B	215,000.0000	0.9844	0	-211,641	211,641	
7951343	ISSUE: 91324PCP5 - UNITEDHEALTH GRP 3.75% 7/15/25						
	09/27/18 S	300,000.0000	1.0041	0	301,239	316,209	-14,97
7951343	ISSUE: 9128284Y3 - U.S. TREASURY NOTES 2.625% 8/31/20						
	10/01/18 S	1,125,000.0000	0.9963	0	1,120,840 *	1,122,291	-1.45
7951343	ISSUE: 9128285B2 - U.S. TREASURY NOTES 2.75% 9/30/20						
	10/01/18 B	1,080,000.0000	0.9984	0	-1,078,313 *	1,078,313	
7951343	ISSUE: 29429EAC5 - CITIGROUP COMM CMO 2.646% 7/10/49						
	10/02/18 S	750,000.0000	0.9273	0	695,479 *	727,815	-32,33
7951343	ISSUE: 912833XN5 - U.S. TREASURY STRIPS Z-CPN 2/15/29						
	10/05/18 S	3,425,000.0000	0.7119	0	2,438,292 *	2,576,765	-138,47
7951343	ISSUE: 912833XP0 - U.S. TREASURY STRIPS Z-CPN 8/15/29						
	10/05/18 S	100,000.0000	0.6988	0	69,879	74,259	-4.38
7951343	ISSUE: 912833XT2 - U.S. TREASURY STRIPS Z-CPN 11/15/29						
	10/05/18 S	60,000.0000	0.6928	0	41,567	43,472	-1.90
7951343	ISSUE: 912833XZ8 - U.S. TREASURY STRIPS Z-CPN 2/15/31						
	10/05/18 S	245,000.0000	0.6645	0	160,688	174,004	-13,31
7951343	ISSUE: 912833X96 - U.S. TREASURY STRIPS Z-CPN 11/15/35						
	10/05/18 S	200,000.0000	0.5620	0	112,398	123,774	-11.37
7951343	ISSUE: 9128337F1 - U.S. TREASURY STRIPS Z-CPN 2/15/37						
	10/05/18 S	425,000.0000	0.5381	0	228,684	252,990	-24.30
7951343	ISSUE: 9128337N4 - U.S. TREASURY STRIPS Z-CPN 11/15/30						
	10/05/18 S	400,000.0000	0.6690	0	254,788	286,956	-32,16
7951343	ISSUE: 912834JB5 - U.S. TREASURY STRIPS Z-CPN 8/15/40						
	10/05/18 S	200,000.0000	0.4749	0	94,800	106,958	-12,15
		</					

BROKER: SCOTIA CAPITAL MKTS (USA) INC

	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	08/27/18 B	160,000.0000	1.0255	0	-164,075	164,075	
	ISSUE: 927804FY5 - VIRGINIA ELEC & PWR 3.8% 9/15/47						
7951343	08/27/18 S	200,000.0000	0.9427	0	188,536	196,846	-8,310
	ISSUE: 02361DAN0 - AMEREN ILLINOIS CO 4.3% 7/01/44						
7951343	09/26/18 S	225,000.0000	0.9895	0	222,635	246,479	-23,843
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/26/18 B	185,000.0000	0.9828	0	-181,820	181,820	



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	SUB-TOTAL						
				0	757,066	789,220	-32,153
	BROKER: CLEARVIEW CORRESPONDENT SER,LL						
	ISSUE: 24422EUE7 - JOHN DEERE CAP MTN 3.45% 3/13/25						
7951343	08/27/18 S	150,000.0000	1.0014	0	150,216	149,954	263
	ISSUE: 912828Y79 - U.S. TREASURY NOTES 2.875% 7/31/25						
7951343	08/27/18 B	140,000.0000	1.0044	0	-140,613	140,613	
	ISSUE: 637432NJ0 - NATIONAL RURAL UTIL 2.7% 2/15/23						
7951343	08/29/18 S	330,000.0000	0.9746	0	321,628	329,739	-8,111
	ISSUE: 912828Y61 - U.S. TREASURY NOTES 2.75% 7/31/23						
7951343	08/29/18 B	295,000.0000	0.9987	0	-294,631	294,631	
	ISSUE: 773903AG4 - ROCKWELL AUTOMATION 2.875% 3/01/25						
7951343	09/26/18 S	465,000.0000	0.9477	0	440,676 *	458,546	-17,870
	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28						
7951343	09/26/18 B	305,000.0000	0.9822	0	-299,567	299,567	
	SUB-TOTAL						
				0	1,647,331	1,673,050	-25,718
	BROKER: SG COWEN SECURITIES CORP						
	ISSUE: 263534CC1 - DUPONT EI NEMOUR 4.9% 1/15/41						
7951343	09/26/18 S	300,000.0000	1.0253	0	307,587	342,729	-35,142
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/26/18 B	225,000.0000	0.9816	0	-220,852	220,852	
	ISSUE: 806851AG6 - SCHLUMBERGER HLDGS 4% 12/21/25						
7951343	09/27/18 S	85,000.0000	0.9995	0	84,959	89,321	-4,362
	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28						
7951343	09/27/18 B	65,000.0000	0.9837	0	-63,944	63,944	
	SUB-TOTAL						
				0	677,342	716,846	-39,504
	BROKER: US BANCORP INVESTMENTS INC						
	ISSUE: 210518CU8 - CONSUMERS ENERGY CO 3.95% 5/15/43						
7951343	02/16/18 B	300,000.0000	1.0155	0	-304,647	304,647	
	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47						
7951343	02/16/18 S	260,000.0000	0.9283	0	241,353	241,120	234
	ISSUE: 00817YAP3 - AETNA INC 4.75% 3/15/44						
7951343	09/06/18 B	50,000.0000	0.9954	0	-49,773	49,773	
	ISSUE: 202795JB7 - COMMONWEALTH EDISON 4.6% 8/15/43						
7951343	09/26/18 S	500,000.0000	1.0458	0	522,885 *	575,290	-52,405



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	ISSUE: 209111EY5 - CON EDISON NY 5.5% 12/01/39						
7951343	09/26/18 S	290,000.0000	1.1511	0	333,807	367,381	-33,573
	ISSUE: 210518CU8 - CONSUMERS ENERGY CO 3.95% 5/15/43						
7951343	09/26/18 S	300,000.0000	0.9690	0	290,697	304,647	-13,950
	ISSUE: 210518CZ7 - CONSUMERS ENERGY CO 3.25% 8/15/46						
7951343	09/26/18 S	20,000.0000	0.8533	0	17,066	19,205	-2,140
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/26/18 B	230,000.0000	0.9822	0	-225,903	225,903	
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/26/18 B	245,000.0000	0.9816	0	-240,483	240,483	
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/26/18 B	15,000.0000	0.9816	0	-14,723	14,723	
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/26/18 B	420,000.0000	0.9822	0	-412,519	412,519	
	ISSUE: 040555CU6 - ARIZONA PUB SERV 3.75% 5/15/46						
7951343	09/27/18 S	50,000.0000	0.9123	0	45,615	51,489	-5,874
	ISSUE: 478160BU7 - JOHNSON & JOHNSON 3.55% 3/01/36						
7951343	09/27/18 S	335,000.0000	0.9547	0	319,821	347,308	-27,487
	ISSUE: 478160CF9 - JOHNSON & JOHNSON 3.625% 3/03/37						
7951343	09/27/18 S	150,000.0000	0.9614	0	144,210	153,704	-9,494
	ISSUE: 744448CA7 - PUBLIC SERVICE CO 6.5% 8/01/38						
7951343	09/27/18 S	150,000.0000	1.2855	0	192,831	211,649	-18,818
	ISSUE: 74456QBT2 - PUBLIC SERVICE MTN 3.6% 12/01/47						
7951343	09/27/18 S	135,000.0000	0.9133	0	123,291	138,232	-14,940
	ISSUE: 845743BN2 - SOUTHWN PUB SERV 4.5% 8/15/41						
7951343	09/27/18 S	125,000.0000	1.0349	0	129,368	142,695	-13,328
	ISSUE: 878091BD8 - TEACHERS INS&ANN 4.9% 9/15/44						
7951343	09/27/18 S	350,000.0000	1.0648	0	372,694	383,523	-10,829
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/27/18 B	220,000.0000	0.9867	0	-217,078	217,078	
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/27/18 B	105,000.0000	0.9867	0	-103,605	103,605	
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/27/18 B	115,000.0000	0.9858	0	-113,365	113,365	
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/27/18 B	40,000.0000	0.9862	0	-39,450	39,450	
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/27/18 B	100,000.0000	0.9880	0	-98,797	98,797	
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/27/18 B	295,000.0000	0.9880	0	-291,451	291,451	
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/27/18 B	180,000.0000	0.9880	0	-177,834	177,834	
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/27/18 B	80,000.0000	0.9880	0	-79,038	79,038	
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/27/18 B	230,000.0000	0.9880	0	-227,233	227,233	



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7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48							
	09/27/18 B	125,000.0000	0.9880	0	-123,496	123,496		
	ISSUE: 931142EB5 - WALMART INC 3.95% 6/28/38							
	09/27/18 S	250,000.0000	1.0018	0	250,458	247,509		2,94
	ISSUE: 95709TAH3 - WESTAR ENERGY INC 4.125% 3/01/42							
7951343	09/27/18 S	100,000.0000	0.9839	0	98,388	107,278		-8,89
	ISSUE: 95709TAJ9 - WESTAR ENERGY INC 4.1% 4/01/43							
7951343	09/27/18 S	285,000.0000	0.9816	0	279,767	308,039		-28,27
	SUB-TOTAL			-	-	-	-	-
				0	6,081,646	6,318,464		-236,81
BROKER: WELLS FARGO SECURITIES,LLC								
7951343	ISSUE: 9128283N8 - U.S. TREASURY NOTES 1.875% 12/31/19							
	01/16/18 S	405,000.0000	0.9973	0	403,924	403,908		1
7951343	ISSUE: 94988J5L7 - WELLS FARGO BANK 2.4% 1/15/20							
	01/16/18 B	400,000.0000	0.9992	0	-399,664	399,664		
7951343	ISSUE: 478160CF9 - JOHNSON & JOHNSON 3.625% 3/03/37							
	01/24/18 B	150,000.0000	1.0247	0	-153,704	153,704		
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47							
	01/24/18 S	110,000.0000	0.9637	0	106,013	106,021		
7951343	ISSUE: 065404BA2 - BANK CMO 3.428% 2/15/61							
	01/26/18 B	1,500,000.0000	1.0100	0	-1,514,954 *	1,514,954		
7951343	ISSUE: 9128283F5 - U.S. TREASURY NOTES 2.25% 11/15/27							
	01/26/18 S	1,480,000.0000	0.9648	0	1,427,911 *	1,427,275		63
7951343	ISSUE: 9128283W8 - U.S. TREASURY NOTES 2.75% 2/15/28							
	03/15/18 B	70,000.0000	0.9937	0	-69,557	69,557		
7951343	ISSUE: 369550BG2 - GENERAL DYNAMICS 3.5% 5/15/25							
	05/08/18 B	425,000.0000	0.9877	0	-419,790	419,790		
7951343	ISSUE: 9128284M9 - U.S. TREASURY NOTES 2.875% 4/30/25							
	05/08/18 S	415,000.0000	0.9965	0	413,557	413,820		-26
7951343	ISSUE: 05379BAQ0 - AVISTA CORPORATION 4.35% 6/01/48							
	05/15/18 B	155,000.0000	0.9990	0	-154,843	154,843		
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48							
	05/15/18 S	140,000.0000	0.9606	0	134,482	136,421		-1,93
7951343	ISSUE: 911312AY2 - UNITED PARCEL 2.4% 11/15/26							
	05/17/18 B	170,000.0000	0.9014	0	-153,235	153,235		
7951343	ISSUE: 911312BM7 - UNITED PARCEL SVC 3.05% 11/15/27							
	05/17/18 S	150,000.0000	0.9408	0	141,123	150,011		-8,88
7951343	ISSUE: 037833DD9 - APPLE INC 3.75% 9/12/47							
	07/17/18 S	185,000.0000	0.9605	0	177,693	189,588		-11,89
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48							
	07/17/18 B	155,000.0000	1.0058	0	-155,896	155,896		
7951343	ISSUE: 46647PAK2 - JPMORGAN CHASE V-Q 4.032% 7/24/48							
	08/13/18 S	380,000.0000	0.9269	0	352,241	396,298		-44,05



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7951343	ISSUE: 46647PAL0 - JP MORGAN CH MTN V-Q 3.964% 11/15/48 08/13/18 B 380,000.0000 0.9140				-347,320	347,320	
7951343	ISSUE: 912828Y46 - U.S. TREASURY NOTES 2.625% 7/31/20 08/27/18 B 290,000.0000 0.9997				-289,909	289,909	
7951343	ISSUE: 94988J5L7 - WELLS FARGO BANK 2.4% 1/15/20 08/27/18 S 400,000.0000 0.9933				397,308	399,664	-2,356
7951343	ISSUE: 771196BK7 - ROCHE HOLDING INC 2.625% 5/15/26 08/28/18 S 345,000.0000 0.9431				325,376	336,313	-10,937
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 08/28/18 B 260,000.0000 0.9994				-259,838	259,838	
7951343	ISSUE: 065404BA2 - BANK CMO 3.428% 2/15/61 09/12/18 S 1,500,000.0000 0.9761				1,464,082 *	1,514,954	-50,871
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/12/18 B 3,520,000.0000 0.9927				-3,494,425 *	3,494,425	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/25/18 B 210,000.0000 0.9797				-205,734	205,734	
7951343	ISSUE: 06051GHG7 - BANK OF AMER MTN V-Q 3.97% 3/05/29 09/26/18 S 1,000,000.0000 0.9725				972,480 *	978,130	-5,650
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/26/18 B 900,000.0000 0.9820				-883,828 *	883,828	
7951343	ISSUE: 00817YAF5 - AETNA INC 6.625% 6/15/36 09/26/18 S 115,000.0000 1.2222				140,558	152,974	-12,417
7951343	ISSUE: 136375BE1 - CANADIAN NATL RR 6.712% 7/15/36 09/26/18 S 35,000.0000 1.2741				44,594	49,328	-4,734
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B 85,000.0000 0.9828				-83,539	83,539	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B 285,000.0000 0.9837				-280,369	280,369	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B 25,000.0000 0.9816				-24,539	24,539	
7951343	ISSUE: 983024AG5 - WYETH 6.5% 2/01/34 09/26/18 S 280,000.0000 1.2529				350,818	382,920	-32,102
7951343	ISSUE: 983024AL4 - WYETH 6% 2/15/36 09/26/18 S 125,000.0000 1.2121				151,510	166,209	-14,699
7951343	ISSUE: 911312BC9 - UNITED PARCEL 2.35% 5/16/22 09/27/18 S 500,000.0000 0.9677				483,835 *	497,755	-13,920
7951343	ISSUE: 46625HJB7 - JPMORGAN CHASE 5.6% 7/15/41 09/27/18 S 250,000.0000 1.1524				288,105	321,575	-33,470
7951343	ISSUE: 578454AD2 - MAYO CLINIC 4.128% 11/15/52 09/27/18 S 400,000.0000 0.9994				399,764	425,980	-26,216
7951343	ISSUE: 87089HAB9 - SWISS RE TREAS 4.25% 12/06/42 09/27/18 S 150,000.0000 0.9744				146,162	155,975	-9,813
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B 205,000.0000 0.9867				-202,277	202,277	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B 115,000.0000 0.9894				-113,778	113,778	



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7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	385,000.0000	0.9894	0	-380,909	380,909		
7951343	ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23 09/27/18 B	370,000.0000	0.9908	0	-366,589	366,589		
7951343	ISSUE: 07274NAZ6 - BAYER US 4.2% 7/15/34 09/28/18 S	5,000.0000	0.9061	0	4,530	4,697		-167
7951343	ISSUE: 13342BAF2 - CAMERON INTL CORP 5.95% 6/01/41 09/28/18 S	50,000.0000	1.1252	0	56,259	61,981		-5,722
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/28/18 B	40,000.0000	0.9917	0	-39,669	39,669		
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/28/18 B	5,000.0000	0.9914	0	-4,957	4,957		
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/28/18 B	270,000.0000	0.9876	0	-266,657	266,657		
7951343	ISSUE: 9128284Z0 - U.S. TREASURY NOTES 2.75% 8/31/25 09/28/18 B	270,000.0000	0.9841	0	-265,718	265,718		
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 10/01/18 B	335,000.0000	0.9820	0	-328,980	328,980		
7951343	ISSUE: 96926GAE3 - RICE UNIVERSITY 3.567% 11/15/47 10/01/18 S	400,000.0000	0.9242	0	369,692	375,488		-5,796
7951343	ISSUE: 95000KBA2 - WELLS FARGO COMM CMO 2.642% 11/15/49 10/02/18 S	600,000.0000	0.9296	0	557,766 *	582,126		-24,360
	SUB-TOTAL			0	20,170,461	20,490,089		-319,630
BROKER: CREDIT USA								
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 10/02/18 B	4,500,000.0000	0.9850	0	-4,432,324 *	4,432,324		
	SUB-TOTAL			0	4,432,324	4,432,324		0
BROKER: JP MORGAN SECURITIES INC								
7951343	ISSUE: 9128283J7 - U.S. TREASURY NOTES 2.125% 11/30/24 01/02/18 S	860,000.0000	0.9831	0	845,488 *	848,717		-3,229
7951343	ISSUE: 9128283P3 - U.S. TREASURY NOTES 2.25% 12/31/24 01/02/18 B	845,000.0000	0.9909	0	-837,321 *	837,321		
7951343	ISSUE: 912810QL5 - U.S. TREASURY BONDS 4.25% 11/15/40 01/08/18 S	185,000.0000	1.2603	0	233,158	234,950		-1,792
7951343	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45 01/08/18 B	95,000.0000	1.0409	0	-98,883	98,883		
7951343	ISSUE: 912828XB1 - U.S. TREASURY NOTES 2.125% 5/15/25 01/08/18 B	275,000.0000	0.9808	0	-269,715	269,715		



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7951343	ISSUE: 9128283N8 - U.S. TREASURY NOTES 1.875% 12/31/19 01/16/18 B 405,000.0000 0.9973			0	-403,908	403,908	
7951343	ISSUE: 912803EC3 - U.S. TREASURY STRIPS Z-CPN 5/15/43 01/29/18 S 400,000.0000 0.4752			0	190,088	198,616	-8,528
7951343	ISSUE: 912803EE9 - U.S. TREASURY STRIPS Z-CPN 11/15/43 01/29/18 B 400,000.0000 0.4673			0	-186,932	186,932	
7951343	ISSUE: 74274TAB6 - PRIVATE EXPT FDG 2.65% 2/16/21 02/13/18 B 260,000.0000 0.9990			0	-259,748	259,748	
7951343	ISSUE: 9128283X6 - U.S. TREASURY NOTES 2.25% 2/15/21 02/13/18 S 255,000.0000 0.9984			0	254,602	254,574	27
7951343	ISSUE: 9128283V0 - U.S. TREASURY NOTES 2.5% 1/31/25 02/23/18 S 1,225,000.0000 0.9814			0	1,202,229 *	1,214,068	-11,839
7951343	ISSUE: 9128283Z1 - U.S. TREASURY NOTES 2.75% 2/28/25 02/23/18 B 1,205,000.0000 0.9969			0	-1,201,234 *	1,201,234	
7951343	ISSUE: 9128283V0 - U.S. TREASURY NOTES 2.5% 1/31/25 02/26/18 S 1,270,000.0000 0.9828			0	1,248,172 *	1,258,666	-10,494
7951343	ISSUE: 9128283Z1 - U.S. TREASURY NOTES 2.75% 2/28/25 02/26/18 B 1,245,000.0000 0.9983			0	-1,242,936 *	1,242,936	
7951343	ISSUE: 45138LBF9 - IDAHO POWER CO 4.2% 3/01/48 03/13/18 B 150,000.0000 0.9963			0	-149,445	149,445	
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 03/13/18 S 140,000.0000 0.9282			0	129,954	130,362	-408
7951343	ISSUE: 455170AA8 - INDIANA UNIV HEALTH 3.97% 11/01/48 04/09/18 B 220,000.0000 1.0000			0	-220,000	220,000	
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 04/09/18 S 200,000.0000 0.9473			0	189,461	186,927	2,534
7951343	ISSUE: 674599CJ2 - OCCIDENTAL PETROLEUM 4.4% 4/15/46 04/20/18 S 200,000.0000 1.0304			0	206,084	221,390	-15,306
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 04/20/18 B 185,000.0000 0.9286			0	-171,790	171,790	
7951343	ISSUE: 9128284D9 - U.S. TREASURY NOTES 2.5% 3/31/23 04/30/18 S 190,000.0000 0.9863			0	187,402	189,205	-1,803
7951343	ISSUE: 9128284L1 - U.S. TREASURY NOTES 2.75% 4/30/23 04/30/18 B 185,000.0000 0.9977			0	-184,577	184,577	
7951343	ISSUE: 9128283W8 - U.S. TREASURY NOTES 2.75% 2/15/28 05/08/18 B 900,000.0000 0.9812			0	-883,090 *	883,090	
7951343	ISSUE: 39138QAC9 - GREAT-WEST LIFECO 4.581% 5/17/48 05/14/18 B 150,000.0000 1.0000			0	-150,000	150,000	
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48 05/14/18 S 130,000.0000 0.9746			0	126,704	126,677	28
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48 06/22/18 S 55,000.0000 0.9895			0	54,424	53,745	679
7951343	ISSUE: 931142EB5 - WALMART INC 3.95% 6/28/38 06/22/18 B 75,000.0000 0.9919			0	-74,395	74,395	
7951343	ISSUE: 912828XB1 - U.S. TREASURY NOTES 2.125% 5/15/25 06/27/18 B 610,000.0000 0.9576			0	-584,132 *	584,132	



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7951343	ISSUE: 9128284R8 - U.S. TREASURY NOTES 2.875% 5/31/25 06/27/18 S	590,000.0000	1.0045	0	592,673 *	590,355	2,318
7951343	ISSUE: 9128284S6 - U.S. TREASURY NOTES 2.75% 5/31/23 06/28/18 S	165,000.0000	1.0025	0	165,419	165,354	65
7951343	ISSUE: 9128284U1 - U.S. TREASURY NOTES 2.625% 6/30/23 06/28/18 B	165,000.0000	0.9964	0	-164,407	164,407	
7951343	ISSUE: 912828XZ8 - U.S. TREASURY NOTES 2.75% 6/30/25 07/30/18 S	330,000.0000	0.9887	0	326,288	328,840	-2,552
7951343	ISSUE: 912828Y79 - U.S. TREASURY NOTES 2.875% 7/31/25 07/30/18 B	325,000.0000	0.9964	0	-323,839	323,839	
7951343	ISSUE: 837004CJ7 - SOUTH CAROLINA E&G 5.1% 6/01/65 08/21/18 S	225,000.0000	1.0313	0	232,052	260,027	-27,975
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 08/21/18 B	210,000.0000	1.0231	0	-214,856	214,856	
7951343	ISSUE: 654106AD5 - NIKE INC 3.625% 5/01/43 08/27/18 S	500,000.0000	0.9495	0	474,740 *	502,050	-27,310
7951343	ISSUE: 912828M56 - U.S. TREASURY NOTES 2.25% 11/15/25 08/27/18 S	1,180,000.0000	0.9632	0	1,136,580 *	1,130,871	5,709
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 08/27/18 B	390,000.0000	1.0253	0	-399,872	399,872	
7951343	ISSUE: 39138QAC9 - GREAT-WEST LIFECO 4.581% 5/17/48 09/17/18 S	150,000.0000	1.0220	0	153,308	150,000	3,308
7951343	ISSUE: 641062AN4 - NESTLE HOLDINGS INC 4% 9/24/48 09/17/18 B	220,000.0000	0.9866	0	-217,045	217,045	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/17/18 B	130,000.0000	1.0000	0	-130,000	130,000	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/17/18 S	200,000.0000	0.9993	0	199,867	201,527	-1,660
7951343	ISSUE: 907818DL9 - UNION PACIFIC CORP 4.3% 6/15/42 09/25/18 S	250,000.0000	0.9757	0	243,918	253,900	-9,983
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/25/18 B	195,000.0000	0.9794	0	-190,978	190,978	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B	450,000.0000	0.9831	0	-442,406 *	442,406	
7951343	ISSUE: 9151375R0 - UNIVERSITY TX 4.794% 8/15/46 09/26/18 S	575,000.0000	1.1117	0	639,251 *	690,546	-51,296
7951343	ISSUE: 00817YAP3 - AETNA INC 4.75% 3/15/44 09/26/18 S	250,000.0000	0.9829	0	245,715	273,055	-27,340
7951343	ISSUE: 338915AM3 - FLEET FINL GROUP INC 6.7% 7/15/28 09/26/18 S	157,000.0000	1.1411	0	179,161	192,739	-13,579
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B	195,000.0000	0.9828	0	-191,648	191,648	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B	130,000.0000	0.9816	0	-127,603	127,603	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/26/18 B	155,000.0000	0.9820	0	-152,215	152,215	



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7951343	ISSUE: 927804FE9 - VIRGINIA ELEC & PWR 6.35% 11/30/37 09/26/18 S 165,000.0000 1.2425			0	205,016	227,457	-22,442
7951343	ISSUE: 755111AF8 - RAYTHEON CO 7.2% 8/15/27 09/27/18 S 350,000.0000 1.2545			0	439,075 *	465,210	-26,135
7951343	ISSUE: 46647PAL0 - JP MORGAN CH MTN V-Q 3.964% 11/15/48 09/27/18 S 380,000.0000 0.9175			0	348,665	347,320	1,345
7951343	ISSUE: 532457BQ0 - ELI LILLY & CO 2.35% 5/15/22 09/27/18 S 225,000.0000 0.9699			0	218,234	224,375	-6,140
7951343	ISSUE: 641062AN4 - NESTLE HOLDINGS INC 4% 9/24/48 09/27/18 S 220,000.0000 0.9808			0	215,774	217,045	-1,272
7951343	ISSUE: 694308GM3 - PACIFIC GAS & ELEC 6.35% 2/15/38 09/27/18 S 150,000.0000 1.1522			0	172,833	198,326	-25,493
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B 300,000.0000 0.9867			0	-296,016	296,016	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B 200,000.0000 0.9858			0	-197,156	197,156	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B 105,000.0000 0.9858			0	-103,507	103,507	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/27/18 B 360,000.0000 0.9837			0	-354,150	354,150	
7951343	ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23 09/27/18 B 165,000.0000 0.9908			0	-163,479	163,479	
7951343	ISSUE: 13342BAM7 - CAMERON INTL CORP 5.125% 12/15/43 09/28/18 S 15,000.0000 1.0295			0	15,442	16,719	-1,277
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/28/18 B 10,000.0000 0.9914			0	-9,914	9,914	
7951343	ISSUE: 9128285A4 - U.S. TREASURY NOTES 2.75% 9/15/21 10/02/18 B 4,000,000.0000 0.9964			0	-3,985,781 *	3,985,781	
7951343	ISSUE: 46590MAQ3 - JP MORGAN CMO 2.558% 8/15/49 10/02/18 S 400,000.0000 0.9242			0	369,672	385,432	-15,760
7951343	ISSUE: 912828Q78 - U.S. TREASURY NOTES 1.375% 4/30/21 10/05/18 S 1,095,000.0000 0.9613			0	1,052,612 *	1,071,304	-18,693
7951343	ISSUE: 912828W89 - U.S. TREASURY NOTES 1.875% 3/31/22 10/05/18 S 2,300,000.0000 0.9625			0	2,213,750 *	2,219,859	-6,109
7951343	ISSUE: 9128285A4 - U.S. TREASURY NOTES 2.75% 9/15/21 10/05/18 S 5,005,000.0000 0.9934			0	4,971,764 *	4,986,836	-15,072
	SUB-TOTAL			0	34,262,553	34,600,022	-337,474
BROKER: WACHOVIA CAP MKTS,LLC/WACHOVIA							
7951343	ISSUE: 649902ZQ9 - NEW YORK ST DORM 5.628% 3/15/39 09/25/18 S 130,000.0000 1.1589			0	150,653	162,364	-11,710
7951343	ISSUE: 68607DNL5 - OREGON ST DEPT 5.834% 11/15/34 09/25/18 S 200,000.0000 1.2027			0	240,532	257,580	-17,048



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	ISSUE: 91412GU94 - UNIV OF CALIFORNIA 3.063% 7/01/25						
7951343	09/28/18 S	285,000.0000	0.9687	0	276,082	288,104	-12,021
	ISSUE: 91412GXY6 - UNIV OF CALIFORNIA 4.131% 5/15/45						
7951343	09/28/18 S	50,000.0000	0.9857	0	49,285	52,890	-3,605
	ISSUE: 9151153X5 - UNIV OF TEXAS 5.262% 7/01/39						
7951343	09/28/18 S	250,000.0000	1.1832	0	295,793	321,798	-26,005
	SUB-TOTAL						
				0	1,012,345	1,082,736	-70,389
	BROKER: J.P. MORGAN CLEARING COPR.						
	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47						
7951343	01/03/18 S	115,000.0000	0.9916	0	114,030	115,144	-1,114
	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47						
7951343	02/15/18 S	25,000.0000	0.9233	0	23,082	23,012	70
	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47						
7951343	02/22/18 B	145,000.0000	0.9117	0	-132,199	132,199	
	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47						
7951343	04/20/18 B	135,000.0000	0.9264	0	-125,065	125,065	
	ISSUE: 9128283W8 - U.S. TREASURY NOTES 2.75% 2/15/28						
7951343	04/23/18 B	80,000.0000	0.9809	0	-78,475	78,475	
	ISSUE: 9128284N7 - U.S. TREASURY NOTES 2.875% 5/15/28						
7951343	05/14/18 B	380,000.0000	0.9892	0	-375,903	375,903	
	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48						
7951343	07/31/18 B	215,000.0000	0.9850	0	-211,775	211,775	
	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48						
7951343	07/31/18 B	165,000.0000	0.9839	0	-162,345	162,345	
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/26/18 B	240,000.0000	0.9822	0	-235,725	235,725	
	ISSUE: 31359MEU3 - FNMA 6.25% 5/15/29						
7951343	09/28/18 S	205,000.0000	1.2634	0	259,003	274,067	-15,063
	ISSUE: 912810SD1 - U.S. TREASURY BONDS 3% 8/15/48						
7951343	09/28/18 B	245,000.0000	0.9659	0	-236,655	236,655	
	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28						
7951343	09/28/18 B	250,000.0000	0.9859	0	-246,484	246,484	
	SUB-TOTAL						
				0	2,200,741	2,216,849	-16,107
	BROKER: RAYMOND JAMES & ASSOCIATES, INC						
	ISSUE: 677632PA3 - OHIO ST UNIV 4.8% 6/01/11						
7951343	02/08/18 B	95,000.0000	1.0719	0	-101,827	101,827	
	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47						
7951343	02/08/18 S	120,000.0000	0.9284	0	111,413	111,197	216



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	ISSUE: 072024ND0 - BAY AREA TOLL CA 6.263% 4/01/49 02/13/18 B 200,000.0000 1.3784				-275,676	275,676	
7951343	ISSUE: 18600TAA0 - CLEVELAND CLINIC 4.858% 1/01/14 03/01/18 B 185,000.0000 1.0477				-193,821	193,821	
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 03/01/18 S 225,000.0000 0.9244				207,984	209,653	-1,669
7951343	ISSUE: 85434VAA6 - STANFORD HEALTH CARE 3.795% 11/15/48 06/04/18 B 95,000.0000 0.9603				-91,231	91,231	
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48 06/04/18 S 85,000.0000 0.9841				83,645	82,836	809
7951343	ISSUE: 85434VAA6 - STANFORD HEALTH CARE 3.795% 11/15/48 06/14/18 B 100,000.0000 0.9615				-96,154	96,154	
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48 06/14/18 S 90,000.0000 0.9894				89,044	87,946	1,097
7951343	ISSUE: 48305QAD5 - KAISER FOUNDATION 4.15% 5/01/47 08/27/18 S 150,000.0000 1.0296				154,445	162,081	-7,637
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 08/27/18 B 130,000.0000 1.0256				-133,331	133,331	
7951343	ISSUE: 404530AA5 - HACKENSACK MERIDIAN 4.5% 7/01/57 09/17/18 S 80,000.0000 1.0421				83,372	89,309	-5,937
7951343	ISSUE: 48305QAB9 - KAISER FOUN HOSP 4.875% 4/01/42 09/17/18 S 250,000.0000 1.1208				280,205	297,925	-17,720
7951343	ISSUE: 73358WX90 - PORT AUTH OF NY & NJ 4.031% 9/01/48 09/17/18 S 95,000.0000 0.9976				94,775	95,689	-914
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/17/18 B 80,000.0000 1.0000				-80,000	80,000	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/17/18 B 85,000.0000 1.0000				-85,000	85,000	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/17/18 B 210,000.0000 1.0000				-210,000	210,000	
7951343	ISSUE: 072024ND0 - BAY AREA TOLL CA 6.263% 4/01/49 09/20/18 S 500,000.0000 1.3641				682,030 *	718,872	-36,842
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/20/18 B 550,000.0000 0.9866				-542,609 *	542,609	
7951343	ISSUE: 66285WFB7 - N TX TOLLWAY AUTH 6.718% 1/01/49 09/20/18 S 300,000.0000 1.4068				422,043	456,387	-34,344
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/20/18 B 320,000.0000 0.9866				-315,700	315,700	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/25/18 B 1,100,000.0000 0.9794				-1,077,313 *	1,077,313	
7951343	ISSUE: 072024NU2 - BAY AREA CA 6.918% 4/01/40 09/25/18 S 30,000.0000 1.3232				39,697	43,285	-3,588
7951343	ISSUE: 13063A5G5 - CALIFORNIA ST 7.55% 4/01/39 09/25/18 S 100,000.0000 1.4486				144,856	157,361	-12,505
7951343	ISSUE: 167725AC4 - CHICAGO IL 6.899% 12/01/40 09/25/18 S 110,000.0000 1.2665				139,319	149,148	-9,829



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	ISSUE: 254845JZ4 - DIST OF COLUMBIA 4.814% 10/01/14 09/25/18 S	150,000.0000	1.0539	0	158,084	175,344	-17,261
7951343	ISSUE: 452252FK0 - ILLINOIS ST TOLL HWY 5.851% 12/01/34 09/25/18 S	40,000.0000	1.1971	0	47,883	51,131	-3,248
7951343	ISSUE: 544525NZ7 - LOS ANGELES CA 6.008% 7/01/39 09/25/18 S	300,000.0000	1.1948	0	358,434	390,621	-32,187
7951343	ISSUE: 576000KV4 - MASSACHUSETTS ST 5.715% 8/15/39 09/25/18 S	185,000.0000	1.1929	0	220,696	235,575	-14,880
7951343	ISSUE: 64972FK88 - NEW YORK CITY NY 5.952% 6/15/42 09/25/18 S	205,000.0000	1.2674	0	259,817	286,428	-26,611
7951343	ISSUE: 709223A27 - PENNSYLVANIA ST TPK 5.511% 12/01/45 09/25/18 S	190,000.0000	1.2124	0	230,362	248,528	-18,166
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B	715,000.0000	0.9812	0	-701,594 *	701,594	
7951343	ISSUE: 915217WX7 - UNIV OF VIRGINIA 4.179% 9/01/17 09/26/18 S	600,000.0000	0.9758	0	585,498 *	625,692	-40,194
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	2,945,000.0000	0.9894	0	-2,913,709 *	2,913,709	
7951343	ISSUE: 04351LAA8 - ASCENSION HEALTH 4.847% 11/15/53 09/27/18 S	170,000.0000	1.1094	0	188,603	198,286	-9,683
7951343	ISSUE: 04351LAB6 - ASCENSION HEALTH 3.945% 11/15/46 09/27/18 S	260,000.0000	0.9713	0	252,538	274,919	-22,381
7951343	ISSUE: 16876BAA0 - CHILDREN'S HOSPITAL 4.115% 1/01/47 09/27/18 S	105,000.0000	0.9907	0	104,024	113,592	-9,569
7951343	ISSUE: 18600TAA0 - CLEVELAND CLINIC 4.858% 1/01/14 09/27/18 S	300,000.0000	1.0485	0	314,565	323,141	-8,576
7951343	ISSUE: 23745QAA2 - DARTMOUTH-HITCH 4.178% 8/01/48 09/27/18 S	125,000.0000	0.9746	0	121,829	125,000	-3,171
7951343	ISSUE: 26443CAA1 - DUKE UNV HEALTH SYS 3.92% 6/01/47 09/27/18 S	195,000.0000	0.9652	0	188,212	204,003	-15,791
7951343	ISSUE: 578454AC4 - MAYO CLINIC 4% 11/15/47 09/27/18 S	140,000.0000	0.9834	0	137,675	146,867	-9,192
7951343	ISSUE: 586054AB4 - MEMORIAL SLOAN 4.125% 7/01/52 09/27/18 S	200,000.0000	0.9868	0	197,368	210,700	-13,332
7951343	ISSUE: 62952EAC1 - NYU HOSPITALS CENTER 4.784% 7/01/44 09/27/18 S	115,000.0000	1.0703	0	123,087	131,411	-8,324
7951343	ISSUE: 62952EAE7 - NYU HOSPITALS 4.368% 7/01/47 09/27/18 S	270,000.0000	1.0103	0	272,789	290,933	-18,144
7951343	ISSUE: 649322AA2 - NY & PRES HOSP 4.024% 8/01/45 09/27/18 S	350,000.0000	0.9716	0	340,071	370,311	-30,240
7951343	ISSUE: 649322AE4 - NY & PRES HOSP 4.763% 8/01/16 09/27/18 S	180,000.0000	0.9866	0	177,588	191,639	-14,051
7951343	ISSUE: 66988AAE4 - NOVANT HEALTH IN 4.371% 11/01/43 09/27/18 S	70,000.0000	0.9924	0	69,470	74,922	-5,452
7951343	ISSUE: 743756AB4 - ST JOSEPH HLTH 2.746% 10/01/26 09/27/18 S	30,000.0000	0.9199	0	27,598	29,062	-1,464



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 743756AC2 - ST JOSEPH HLTH 3.744% 10/01/47						
7951343	09/27/18 S	60,000.0000	0.9073	0	54,438	59,457	-5,019
	ISSUE: 842329AA2 - SOUTHERN BAPTIST 4.857% 7/15/45						
7951343	09/27/18 S	65,000.0000	1.0673	0	69,376	74,853	-5,477
	ISSUE: 85434VAA6 - STANFORD HEALTH CARE 3.795% 11/15/48						
7951343	09/27/18 S	300,000.0000	0.9473	0	284,196	292,385	-8,189
	ISSUE: 882484AA6 - TEXAS HEALTH RES 4.33% 11/15/55						
7951343	09/27/18 S	295,000.0000	1.0184	0	300,422	323,503	-23,081
	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28						
7951343	09/27/18 B	25,000.0000	0.9850	0	-24,625	24,625	
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/28/18 B	985,000.0000	0.9869	0	-972,072 *	972,072	
	ISSUE: 914748AA6 - UNIV OF NOTRE DAME 3.394% 2/15/48						
7951343	09/28/18 S	465,000.0000	0.9220	0	428,725 *	463,763	-35,038
	ISSUE: 01026CAD3 - ALABAMA ECON SETTLE 4.263% 9/15/32						
7951343	09/28/18 S	40,000.0000	1.0104	0	40,416	43,059	-2,643
	ISSUE: 79575DE63 - SALT RIVER AZ PROJ 4.839% 1/01/41						
7951343	09/28/18 S	345,000.0000	1.1177	0	385,610	415,211	-29,601
	ISSUE: 796253Y30 - SAN ANTONIO TX ELEC 5.808% 2/01/41						
7951343	09/28/18 S	180,000.0000	1.2357	0	222,433	239,258	-16,825
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/28/18 B	410,000.0000	0.9897	0	-405,772	405,772	
	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28						
7951343	09/28/18 B	40,000.0000	0.9850	0	-39,400	39,400	
	ISSUE: 91412GC86 - UNIV OF CALIFORNIA 4.767% 5/15/15						
7951343	09/28/18 S	95,000.0000	0.9909	0	94,135	103,872	-9,738
	ISSUE: 91412GHA6 - UNIV OF CALIFORNIA 4.858% 5/15/12						
7951343	09/28/18 S	250,000.0000	1.0096	0	252,400	279,060	-26,660
	ISSUE: 91514ADE2 - UNIV OF TX UNIV REV 3.852% 8/15/46						
7951343	09/28/18 S	190,000.0000	0.9779	0	185,793	208,662	-22,868
	ISSUE: 09659DAB2 - STANFORD UNIVERSITY 3.46% 5/01/47						
7951343	10/01/18 S	500,000.0000	0.9207	0	460,340 *	508,365	-48,025
	ISSUE: 13034VAA2 - CALTECH 4.7% 11/01/11						
7951343	10/01/18 S	600,000.0000	1.0291	0	617,454 *	663,324	-45,870
	ISSUE: 668444AQ5 - NORTHWESTERN UNIV 3.662% 12/01/57						
7951343	10/01/18 S	500,000.0000	0.9296	0	464,825 *	507,736	-42,911
	ISSUE: 740816AM5 - PRES & FELLOWS 3.15% 7/15/46						
7951343	10/01/18 S	500,000.0000	0.8777	0	438,870 *	487,905	-49,035
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	10/01/18 B	4,125,000.0000	0.9809	0	-4,046,367 *	4,046,367	
	ISSUE: 231266GC5 - CURATORS UNIV MO 5.792% 11/01/41						
7951343	10/01/18 S	250,000.0000	1.2483	0	312,073	337,675	-25,603
	ISSUE: 478115AB4 - JOHNS HOPKINS 4.083% 7/01/53						
7951343	10/01/18 S	110,000.0000	0.9871	0	108,584	119,759	-11,175
	ISSUE: 575718AB7 - MASS INSTITUTE TECH 4.678% 7/01/14						
7951343	10/01/18 S	400,000.0000	1.0617	0	424,668	467,104	-42,436



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 60636APP2 - MISSOURI ST HEALTH 3.652% 8/15/57						
7951343	10/01/18 S	215,000.0000	0.9123	0	196,155	218,515	-22,360
	ISSUE: 740816AL7 - PRES&FELLOWS HARVARD 3.619% 10/01/37						
7951343	10/01/18 S	200,000.0000	0.9659	0	193,186	212,434	-19,248
	ISSUE: 89838QAA1 - BOSTON UNIVERSITY 4.061% 10/01/48						
7951343	10/01/18 S	75,000.0000	0.9892	0	74,190	75,000	-810
	ISSUE: 899043AA1 - TUFTS UNIVERSITY 5.017% 4/15/12						
7951343	10/01/18 S	150,000.0000	1.0414	0	156,216	171,431	-15,215
	ISSUE: 91481CAA8 - UNI OF PENNSYLVANIA 4.674% 9/01/12						
7951343	10/01/18 S	375,000.0000	1.0264	0	384,889	423,521	-38,633
	ISSUE: 914886AC0 - UNIV OF SOUTHERN CA 3.841% 10/01/47						
7951343	10/01/18 S	245,000.0000	0.9808	0	240,296	261,383	-21,087
	SUB-TOTAL						
				0	25,604,910	26,623,230	-1,018,327

BROKER: RBC CAPITAL MARKETS CORP

	ISSUE: 912810QL5 - U.S. TREASURY BONDS 4.25% 11/15/40						
7951343	01/22/18 S	175,000.0000	1.2352	0	216,152	222,250	-6,098
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45						
7951343	01/22/18 B	145,000.0000	1.0177	0	-147,560	147,560	
	ISSUE: 912828XB1 - U.S. TREASURY NOTES 2.125% 5/15/25						
7951343	01/22/18 B	115,000.0000	0.9694	0	-111,478	111,478	
	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47						
7951343	01/24/18 B	110,000.0000	0.9638	0	-106,021	106,021	
	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47						
7951343	03/09/18 B	5,000.0000	0.9201	0	-4,600	4,600	
	ISSUE: 747525AV5 - QUALCOMM INC 4.3% 5/20/47						
7951343	03/15/18 S	75,000.0000	0.9760	0	73,204	75,556	-2,352
	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47						
7951343	03/15/18 B	65,000.0000	0.9394	0	-61,059	61,059	
	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47						
7951343	05/10/18 S	700,000.0000	0.9264	0	648,473 *	651,106	-2,633
	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48						
7951343	05/10/18 B	675,000.0000	0.9746	0	-657,861 *	657,861	
	ISSUE: 912828W89 - U.S. TREASURY NOTES 1.875% 3/31/22						
7951343	09/24/18 B	2,300,000.0000	0.9652	0	-2,219,859 *	2,219,859	
	ISSUE: 13063A7D0 - CALIFORNIA ST 7.3% 10/01/39						
7951343	09/25/18 S	110,000.0000	1.3890	0	152,786	164,105	-11,319
	ISSUE: 544646XY3 - LOS ANGELES CA 5.755% 7/01/29						
7951343	09/25/18 S	210,000.0000	1.1371	0	238,793	257,009	-18,215
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/25/18 B	95,000.0000	0.9808	0	-93,174	93,174	
	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28						
7951343	09/25/18 B	210,000.0000	0.9809	0	-205,997	205,997	



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DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
ISSUE: 89417EAN9 - TRAVELERS COS INC 4.05% 3/07/48						
7951343 09/27/18 S	255,000.0000	0.9672	0	246,641	253,378	-6,737
ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343 09/27/18 B	225,000.0000	0.9880	0	-222,293	222,293	
ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343 10/01/18 B	510,000.0000	0.9812	0	-500,438 *	500,438	
ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23						
7951343 10/01/18 S	471,000.0000	0.9909	0	466,713 *	466,997	-284
ISSUE: 9128285D8 - U.S. TREASURY NOTES 2.875% 9/30/23						
7951343 10/01/18 B	460,000.0000	0.9962	0	-458,257 *	458,257	
ISSUE: 60636AMQ3 - MISSOURI ST HLTH 3.651% 1/15/46						
7951343 10/01/18 S	150,000.0000	0.9311	0	139,671	152,993	-13,322
ISSUE: 85440KAA2 - STANFORD UNIVERSITY 3.647% 5/01/48						
7951343 10/01/18 S	205,000.0000	0.9624	0	197,300	219,170	-21,869
ISSUE: 914886AB2 - UNIV OF SOUTHERN 3.028% 10/01/39						
7951343 10/01/18 S	300,000.0000	0.8885	0	266,550	286,365	-19,815
SUB-TOTAL			0	7,434,880	7,537,526	-102,644

BROKER: SEAPORT GROUP SECURITIES LLC

ISSUE: 291011AQ7 - EMERSON ELEC CO 6% 8/15/32						
7951343 01/22/18 S	275,000.0000	1.2454	0	342,480	343,019	-539
ISSUE: 9128283F5 - U.S. TREASURY NOTES 2.25% 11/15/27						
7951343 01/22/18 B	415,000.0000	0.9647	0	-400,345	400,345	
ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47						
7951343 02/06/18 S	280,000.0000	0.9400	0	263,200	263,459	-259
ISSUE: 927804FY5 - VIRGINIA ELEC & PWR 3.8% 9/15/47						
7951343 02/06/18 B	300,000.0000	0.9842	0	-295,269	295,269	
SUB-TOTAL			0	1,301,294	1,302,092	-798

BROKER: MITSUBISHI UFJ SECURITIES USA

ISSUE: 845011AA3 - SOUTHWEST GAS CORP 3.7% 4/01/28						
7951343 03/12/18 B	410,000.0000	0.9981	0	-409,242	409,242	
ISSUE: 9128283W8 - U.S. TREASURY NOTES 2.75% 2/15/28						
7951343 03/12/18 S	400,000.0000	0.9895	0	395,781	395,415	366
ISSUE: 29364WAS7 - ENTERGY LOUISIANA 4.05% 9/01/23						
7951343 09/26/18 S	155,000.0000	1.0205	0	158,179	164,295	-6,116
ISSUE: 693304AR8 - PECO ENERGY CO 4.8% 10/15/43						
7951343 09/26/18 S	70,000.0000	1.0567	0	73,970	82,685	-8,716
ISSUE: 693627AY7 - PSI ENERGY INC 6.12% 10/15/35						
7951343 09/26/18 S	300,000.0000	1.2088	0	362,634	393,792	-31,158



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	DATE		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH		ERISA COST	ERISA COST GAIN/LOSS
	BOUGHT/SOLD								
7951343	ISSUE: 842400FZ1 - SOUTHERN CAL EDISON 4.65% 10/01/43								
	09/26/18 S		340,000.0000	1.0344	0	351,682	398,470	-46,787	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48								
	09/26/18 B		215,000.0000	0.9819	0	-211,103	211,103		
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48								
	09/26/18 B		280,000.0000	0.9822	0	-275,013	275,013		
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48								
	09/26/18 B		60,000.0000	0.9822	0	-58,931	58,931		
7951343	ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23								
	09/26/18 B		150,000.0000	0.9900	0	-148,500	148,500		
	SUB-TOTAL				-----	-----	-----	-----	
					0	2,445,035	2,537,446	-92,411	
BROKER: NOMURA SECURITIES/FIX INCOME									
7951343	ISSUE: 912828M80 - U.S. TREASURY NOTES 2% 11/30/22								
	01/02/18 S		245,000.0000	0.9900	0	242,560	242,771	-211	
7951343	ISSUE: 912828N30 - U.S. TREASURY NOTES 2.125% 12/31/22								
	01/02/18 B		240,000.0000	0.9950	0	-238,800	238,800		
7951343	ISSUE: 9128283F5 - U.S. TREASURY NOTES 2.25% 11/15/27								
	01/19/18 B		730,000.0000	0.9670	0	-705,876 *	705,876		
7951343	ISSUE: 9128283Q1 - U.S. TREASURY NOTES 2% 1/15/21								
	02/12/18 S		10,000.0000	0.9921	0	9,921	9,964	-42	
7951343	ISSUE: 9128283X6 - U.S. TREASURY NOTES 2.25% 2/15/21								
	02/12/18 B		10,000.0000	0.9986	0	-9,986	9,986		
7951343	ISSUE: 912810QL5 - U.S. TREASURY BONDS 4.25% 11/15/40								
	02/28/18 S		410,000.0000	1.1925	0	488,909 *	520,700	-31,791	
7951343	ISSUE: 912810QN1 - U.S. TREASURY BONDS 4.75% 2/15/41								
	02/28/18 S		570,000.0000	1.2758	0	727,195 *	773,707	-46,511	
7951343	ISSUE: 912810RC4 - U.S. TREASURY BONDS 3.625% 8/15/43								
	02/28/18 S		1,190,000.0000	1.0901	0	1,297,193 *	1,388,861	-91,668	
7951343	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45								
	02/28/18 S		4,000,000.0000	0.9774	0	3,909,531 *	4,190,429	-280,898	
7951343	ISSUE: 912810RU4 - U.S. TREASURY BONDS 2.875% 11/15/46								
	04/02/18 S		3,170,000.0000	0.9812	0	3,110,563 *	3,208,062	-97,499	
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47								
	04/24/18 S		190,000.0000	0.9189	0	174,599	177,954	-3,355	
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48								
	04/24/18 B		185,000.0000	0.9670	0	-178,901	178,901		
7951343	ISSUE: 912828XG0 - U.S. TREASURY NOTES 2.125% 6/30/22								
	06/06/18 B		6,000,000.0000	0.9759	0	-5,855,625 *	5,855,625		
7951343	ISSUE: 912828XZ8 - U.S. TREASURY NOTES 2.75% 6/30/25								
	07/27/18 S		1,270,000.0000	0.9895	0	1,256,605 *	1,265,535	-8,930	
7951343	ISSUE: 912828Y79 - U.S. TREASURY NOTES 2.875% 7/31/25								
	07/27/18 B		1,250,000.0000	0.9971	0	-1,246,427 *	1,246,427		



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DATE BOUGHT/ SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48						
7951343	08/27/18 S	790,000.0000	1.0005	0	778,181	12,251
ISSUE: 9128285C0 - U.S. TREASURY NOTES 3% 9/30/25						
7951343	10/02/18 B	4,000,000.0000	0.9995	-3,997,813 *	3,997,813	
SUB-TOTAL						
			0	24,240,936	24,789,592	-548,654
BROKER: M LYNCH, PIERCE, FENNER, & SMITH						
ISSUE: 668444AQ5 - NORTHWESTERN UNIV 3.662% 12/01/57						
7951343	02/27/18 B	75,000.0000	0.9456	0	70,921	
ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47						
7951343	02/27/18 S	80,000.0000	0.9147	0	72,880	295
ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48						
7951343	08/14/18 S	70,000.0000	0.9881	0	68,953	216
ISSUE: 89838QAA1 - BOSTON UNIVERSITY 4.061% 10/01/48						
7951343	08/15/18 B	75,000.0000	1.0000	0	75,000	
ISSUE: 574300HZ5 - MARYLAND ST TRANSPR 5.888% 7/01/43						
7951343	09/25/18 S	160,000.0000	1.2353	0	213,438	-15,794
ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/25/18 B	130,000.0000	0.9802	0	127,420	
ISSUE: 686514AF7 - ORLANDO HEALTH OBL 4.089% 10/01/48						
7951343	09/27/18 S	350,000.0000	0.9658	0	350,000	-11,984
ISSUE: 78349AAB9 - RWJ BARNABAS HEALTH 3.949% 7/01/46						
7951343	09/27/18 S	90,000.0000	0.9383	0	91,750	-7,304
ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/27/18 B	375,000.0000	0.9889	0	370,840	
SUB-TOTAL						
			0	1,406,632	1,441,202	-34,571
BROKER: TD SECURITIES (USA) LLC						
ISSUE: 9128283U2 - U.S. TREASURY NOTES 2.375% 1/31/23						
7951343	02/26/18 S	625,000.0000	0.9894	0	621,322	-2,963
ISSUE: 9128284A5 - U.S. TREASURY NOTES 2.625% 2/28/23						
7951343	02/26/18 B	610,000.0000	1.0009	0	610,542	
ISSUE: 9128284A5 - U.S. TREASURY NOTES 2.625% 2/28/23						
7951343	04/02/18 S	450,000.0000	1.0020	0	450,139	775
ISSUE: 9128284D9 - U.S. TREASURY NOTES 2.5% 3/31/23						
7951343	04/02/18 B	445,000.0000	0.9958	0	443,138	
ISSUE: 9128284D9 - U.S. TREASURY NOTES 2.5% 3/31/23						
7951343	04/30/18 S	255,000.0000	0.9859	0	253,933	-2,519
ISSUE: 9128284L1 - U.S. TREASURY NOTES 2.75% 4/30/23						
7951343	04/30/18 B	250,000.0000	0.9973	0	249,329	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 05/14/18 S 270,000.0000 0.9281			0	250,583	251,141	-558
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48 05/14/18 B 260,000.0000 0.9764			0	-253,855	253,855	
7951343	ISSUE: 9128284L1 - U.S. TREASURY NOTES 2.75% 4/30/23 05/29/18 S 435,000.0000 1.0020			0	435,884 *	433,906	1,977
7951343	ISSUE: 9128284S6 - U.S. TREASURY NOTES 2.75% 5/31/23 05/29/18 B 430,000.0000 1.0021			0	-430,921 *	430,921	
7951343	ISSUE: 9128284S6 - U.S. TREASURY NOTES 2.75% 5/31/23 07/02/18 S 125,000.0000 1.0024			0	125,295	125,268	28
7951343	ISSUE: 9128284U1 - U.S. TREASURY NOTES 2.625% 6/30/23 07/02/18 B 125,000.0000 0.9962			0	-124,531	124,531	
7951343	ISSUE: 912828Y61 - U.S. TREASURY NOTES 2.75% 7/31/23 07/30/18 B 210,000.0000 0.9946			0	-208,875	208,875	
7951343	ISSUE: 9128284U1 - U.S. TREASURY NOTES 2.625% 6/30/23 07/30/18 S 215,000.0000 0.9891			0	212,648	214,115	-1,467
7951343	ISSUE: 9128284N7 - U.S. TREASURY NOTES 2.875% 5/15/28 08/13/18 S 185,000.0000 0.9984			0	184,711	182,604	2,107
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 08/13/18 B 180,000.0000 0.9992			0	-179,849	179,849	
7951343	ISSUE: 912828Y46 - U.S. TREASURY NOTES 2.625% 7/31/20 09/04/18 S 440,000.0000 0.9999			0	439,940 *	439,839	101
7951343	ISSUE: 9128284Y3 - U.S. TREASURY NOTES 2.625% 8/31/20 09/04/18 B 420,000.0000 0.9998			0	-419,934	419,934	
7951343	ISSUE: 9128284Y3 - U.S. TREASURY NOTES 2.625% 8/31/20 09/26/18 B 185,000.0000 0.9962			0	-184,306	184,306	
7951343	ISSUE: 9128284Y3 - U.S. TREASURY NOTES 2.625% 8/31/20 09/27/18 B 370,000.0000 0.9962			0	-368,613	368,613	
7951343	ISSUE: 9128284Z0 - U.S. TREASURY NOTES 2.75% 8/31/25 09/28/18 S 235,000.0000 0.9835			0	231,117	231,464	-347
7951343	ISSUE: 9128285C0 - U.S. TREASURY NOTES 3% 9/30/25 09/28/18 B 230,000.0000 0.9987			0	-229,713	229,713	
	SUB-TOTAL			0	6,904,471	6,907,337	-2,866
BROKER: MILLENNIUM ADVISORS, LLC							
7951343	ISSUE: 548661DE4 - LOWE'S COS INC 4.25% 9/15/44 08/27/18 S 150,000.0000 1.0015			0	150,230	163,491	-13,262
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 08/27/18 B 120,000.0000 1.0255			0	-123,056	123,056	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/19/18 B 220,000.0000 0.9809			0	-215,806	215,806	
7951343	ISSUE: 94974BGU8 - WELLS FARGO CO MTN 4.75% 12/07/46 09/19/18 S 220,000.0000 0.9851			0	216,722	245,881	-29,159



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 149123BL4 - CATERPILLAR INC 5.3% 9/15/35						
7951343	09/26/18 S	110,000.0000	1.1215	0	123,362	135,234	-11,872
	ISSUE: 595620AR6 - MIDAMERICAN ENERGY 3.95% 8/01/47						
7951343	09/26/18 S	35,000.0000	0.9577	0	33,521	37,402	-3,881
	ISSUE: 641423BP2 - NEVADA POWER CO 6.65% 4/01/36						
7951343	09/26/18 S	150,000.0000	1.2659	0	189,884	208,464	-18,581
	ISSUE: 720186AK1 - PIEDMONT NATURAL GAS 3.64% 11/01/46						
7951343	09/26/18 S	50,000.0000	0.8790	0	43,949	49,230	-5,281
	ISSUE: 826418BJ3 - SIERRA PAC POWER 3.375% 8/15/23						
7951343	09/26/18 S	240,000.0000	0.9917	0	238,020	247,522	-9,502
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/26/18 B	115,000.0000	0.9828	0	-113,023	113,023	
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/26/18 B	30,000.0000	0.9828	0	-29,484	29,484	
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/26/18 B	40,000.0000	0.9816	0	-39,263	39,263	
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/26/18 B	75,000.0000	0.9816	0	-73,617	73,617	
	ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23						
7951343	09/26/18 B	240,000.0000	0.9898	0	-237,563	237,563	
	ISSUE: 341081EQ6 - FLORIDA PWR & LT 5.625% 4/01/34						
7951343	09/27/18 S	125,000.0000	1.1704	0	146,300	157,388	-11,088
	ISSUE: 341081ETO - FLORIDA PWR & LT 4.95% 6/01/35						
7951343	09/27/18 S	225,000.0000	1.0871	0	244,589	266,609	-22,021
	ISSUE: 341081FA0 - FLORIDA PWR & LT 5.95% 2/01/38						
7951343	09/27/18 S	200,000.0000	1.2276	0	245,528	267,330	-21,802
	ISSUE: 46051MAF9 - INTERNATIONAL TRANS 4.625% 8/15/43						
7951343	09/27/18 S	250,000.0000	1.0077	0	251,923	281,103	-29,180
	ISSUE: 491674BG1 - KENTUCKY UTILITIES 5.125% 11/01/40						
7951343	09/27/18 S	100,000.0000	1.1342	0	113,424	123,388	-9,964
	ISSUE: 559222AR5 - MAGNA INTL INC 4.15% 10/01/25						
7951343	09/27/18 S	150,000.0000	1.0095	0	151,431	159,414	-7,983
	ISSUE: 61746BDZ6 - MORGAN STANLEY MTN 3.875% 1/27/26						
7951343	09/27/18 S	120,000.0000	0.9815	0	117,780	118,307	-527
	ISSUE: 665772CB3 - NORTHERN ST PR-M 6.25% 6/01/36						
7951343	09/27/18 S	120,000.0000	1.2474	0	149,684	162,068	-12,384
	ISSUE: 694308GE1 - PACIFIC GAS & ELEC 6.05% 3/01/34						
7951343	09/27/18 S	250,000.0000	1.1308	0	282,703	315,110	-32,408
	ISSUE: 797440BR4 - SAN DIEGO G & E 3.6% 9/01/23						
7951343	09/27/18 S	175,000.0000	0.9998	0	174,972	181,661	-6,689
	ISSUE: 822582AY8 - SHELL INTERNATIONAL 4.55% 8/12/43						
7951343	09/27/18 S	290,000.0000	1.0576	0	306,710	329,843	-23,133
	ISSUE: 837004CJ7 - SOUTH CAROLINA E&G 5.1% 6/01/65						
7951343	09/27/18 S	75,000.0000	1.0054	0	75,408	86,676	-11,268
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/27/18 B	200,000.0000	0.9867	0	-197,344	197,344	



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	DATE BOUGHT/ SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	160,000.0000	0.9858	0	-157,725	157,725	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	85,000.0000	0.9858	0	-83,791	83,791	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	150,000.0000	0.9858	0	-147,867	147,867	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	155,000.0000	0.9858	0	-152,796	152,796	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	85,000.0000	0.9862	0	-83,831	83,831	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	75,000.0000	0.9862	0	-73,969	73,969	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	245,000.0000	0.9862	0	-241,631	241,631	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	90,000.0000	0.9880	0	-88,917	88,917	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/27/18 B	110,000.0000	0.9841	0	-108,247	108,247	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/27/18 B	90,000.0000	0.9837	0	-88,538	88,538	
7951343	ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23 09/27/18 B	175,000.0000	0.9905	0	-173,332	173,332	
	SUB-TOTAL			0	5,685,940	5,965,921	-279,985

BROKER: BROWNSTONE INVESTMENT GROUP LL

7951343	ISSUE: 195869AL6 - COLONIAL PIPELINE CO 6.375% 8/01/37 09/26/18 S	100,000.0000	1.2083	0	120,835	130,356	-9,521
7951343	ISSUE: 195869AN2 - COLONIAL PIPELINE CO 4.2% 4/15/43 09/26/18 S	150,000.0000	0.9435	0	141,521	161,490	-19,970
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B	185,000.0000	0.9827	0	-181,791	181,791	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/28/18 B	480,000.0000	0.9922	0	-476,250 *	476,250	
7951343	ISSUE: 040555CH5 - ARIZONA PUB SERV 5.5% 9/01/35 09/28/18 S	175,000.0000	1.1243	0	196,760	211,453	-14,693
7951343	ISSUE: 875127AV4 - TAMPA ELECTRIC 6.55% 5/15/36 09/28/18 S	100,000.0000	1.2056	0	120,564	132,262	-11,698
7951343	ISSUE: 875127BA9 - TAMPA ELECTRIC 4.1% 6/15/42 09/28/18 S	400,000.0000	0.9482	0	379,264	414,980	-35,716
	SUB-TOTAL			0	1,616,985	1,708,582	-91,598



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH		ERISA COST	ERISA COST GAIN/LOSS
		BROKER: PIERPONT SECURITIES LLC						
7951343	01/17/18 S	ISSUE: 575634AS9 - MASS ELECTRIC CO 5.9% 11/15/39		0	166,373	164,918		1,45
		125,000.0000	1.3310					
7951343	01/17/18 B	ISSUE: 65364UAE6 - NIAGARA MOHAWK POWER 4.119% 11/28/42		0	-160,533	160,533		
		150,000.0000	1.0702					
7951343	03/19/18 S	ISSUE: 207597EG6 - CONN LIGHT & PWR 4.3% 4/15/44		0	225,612	242,483		-16,87
		215,000.0000	1.0494					
7951343	03/19/18 B	ISSUE: 207597EL5 - CONNECTICUT LT & PWR 4% 4/01/48		0	-215,000	215,000		
		215,000.0000	1.0000					
7951343	07/31/18 S	ISSUE: 585055BD7 - MEDTRONIC INC 4.625% 3/15/44		0	64,800	68,722		-3,92
		60,000.0000	1.0800					
7951343	07/31/18 B	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48		0	-49,219	49,219		
		50,000.0000	0.9844					
7951343	08/27/18 S	ISSUE: 713448DV7 - PEPSICO INC 4% 5/02/47		0	448,686 *	479,345		-30,65
		450,000.0000	0.9971					
7951343	08/27/18 S	ISSUE: 478160CL6 - JOHNSON & JOHNSON 3.4% 1/15/38		0	123,098	133,154		-10,05
		130,000.0000	0.9469					
7951343	08/27/18 B	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48		0	-399,872	399,872		
		390,000.0000	1.0253					
7951343	08/27/18 B	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48		0	-92,278	92,278		
		90,000.0000	1.0253					
7951343	09/26/18 S	ISSUE: 05379BAQ0 - AVISTA CORPORATION 4.35% 6/01/48		0	156,738	154,843		1,89
		155,000.0000	1.0112					
7951343	09/26/18 S	ISSUE: 136375BL5 - CANADIAN NATL RR 6.25% 8/01/34		0	276,626	304,243		-27,61
		225,000.0000	1.2294					
7951343	09/26/18 S	ISSUE: 250847EA4 - DETROIT EDISON CO 5.7% 10/01/37		0	346,881	380,889		-34,00
		300,000.0000	1.1563					
7951343	09/26/18 S	ISSUE: 29267HAA7 - ENDURANCE SPECIALTY 7% 7/15/34		0	220,421	243,610		-23,19
		190,000.0000	1.1601					
7951343	09/26/18 B	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48		0	-137,594	137,594		
		140,000.0000	0.9828					
7951343	09/26/18 B	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48		0	-152,142	152,142		
		155,000.0000	0.9816					
7951343	09/26/18 B	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48		0	-220,852	220,852		
		225,000.0000	0.9816					
7951343	09/26/18 B	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48		0	-112,952	112,952		
		115,000.0000	0.9822					
7951343	09/27/18 S	ISSUE: 902133AG2 - TYCO ELECTRONICS 7.125% 10/01/37		0	464,895 *	506,751		-41,85
		350,000.0000	1.3283					
7951343	09/27/18 S	ISSUE: 631005BC8 - NARRAGANSETT EL 5.638% 3/15/40		0	276,245	306,286		-30,04
		240,000.0000	1.1510					
7951343	09/27/18 S	ISSUE: 743315AP8 - PROGRESSIVE CORP 4.35% 4/25/44		0	249,993	277,900		-27,90
		250,000.0000	1.0000					



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DATE BOUGHT/ SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/27/18 B	190,000.0000	0	-187,298	187,298	
ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/27/18 B	205,000.0000	0	-202,181	202,181	
ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/27/18 B	285,000.0000	0	-281,571	281,571	
SUB-TOTAL						
			0	5,231,860	5,474,636	-242,780
BROKER: MARKETAXESS CORP						
ISSUE: 656531AC4 - NORSK HYDRO A S 7.75% 6/15/23						
7951343	09/26/18 S	125,000.0000	1.1751	146,888	155,274	-8,386
ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23						
7951343	09/26/18 B	130,000.0000	0.9900	-128,700	128,700	
ISSUE: 748148KA0 - QUEBEC PROVINCE 8.625% 12/01/26						
7951343	09/27/18 S	350,000.0000	1.3338	466,830 *	483,599	-16,769
ISSUE: 668074AU1 - NORTHWESTERN CRP 4.176% 11/15/44						
7951343	09/27/18 S	80,000.0000	0.9812	78,498	86,370	-7,871
ISSUE: 773903AC3 - ROCKWELL AUTO 5.2% 1/15/98						
7951343	09/27/18 S	45,000.0000	0.9815	44,169	48,590	-4,421
ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/27/18 B	65,000.0000	0.9858	-64,076	64,076	
ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/27/18 B	45,000.0000	0.9862	-44,381	44,381	
ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28						
7951343	09/27/18 B	350,000.0000	0.9837	-344,313	344,313	
SUB-TOTAL						
			0	1,317,855	1,355,303	-37,447
BROKER: BREAN CAPITAL LLC						
ISSUE: 31358DDR2 - FNMA STRIP MTN Z-CPN 5/15/30						
7951343	02/14/18 S	430,000.0000	0.6598	283,727	296,464	-12,737
ISSUE: 9128283W8 - U.S. TREASURY NOTES 2.75% 2/15/28						
7951343	02/14/18 B	400,000.0000	0.9894	-395,750	395,750	
ISSUE: 465139BT9 - AID-ISRAEL Z-CPN 3/15/22						
7951343	03/27/18 B	360,000.0000	0.8960	-322,574	322,574	
ISSUE: 9128284A5 - U.S. TREASURY NOTES 2.625% 2/28/23						
7951343	03/27/18 S	275,000.0000	1.0000	275,000	275,085	-85
ISSUE: 418097AF8 - HASHEMITE KDM JORDAN 3% 6/30/25						
7951343	09/28/18 S	200,000.0000	0.9849	196,988	205,826	-8,838
ISSUE: 465139BT9 - AID-ISRAEL Z-CPN 3/15/22						
7951343	09/28/18 S	360,000.0000	0.8979	323,262	322,574	688



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	ISSUE: 9128285A4 - U.S. TREASURY NOTES 2.75% 9/15/21 09/28/18 B 390,000.0000 0.9966			0	-388,659	388,659	
7951343	ISSUE: 9128285C0 - U.S. TREASURY NOTES 3% 9/30/25 09/28/18 B 190,000.0000 1.0000			0	-190,000	190,000	
	SUB-TOTAL			0	2,375,960	2,396,932	-20,972
BROKER: NATIXIS SECURITIES							
7951343	ISSUE: 95001GAD5 - WELLS FARGO COMM CMO 3.33% 12/15/50 09/12/18 S 1,500,000.0000 0.9682			0	1,452,363 *	1,517,820	-65,457
	SUB-TOTAL			0	1,452,363	1,517,820	-65,457
BROKER: KEYBANC CAPITAL MARKETS INC							
7951343	ISSUE: 571748AV4 - MARSH & MCLENNAN COS 3.5% 6/03/24 08/16/18 S 155,000.0000 0.9942			0	154,095	160,151	-6,056
7951343	ISSUE: 743315AT0 - PROGRESSIVE CORP 4.2% 3/15/48 08/27/18 S 100,000.0000 1.0063			0	100,635	99,173	1,462
7951343	ISSUE: 20825CAF1 - CONOCOPHILLIPS 5.9% 10/15/32 09/26/18 S 80,000.0000 1.1704			0	93,630	99,066	-5,435
7951343	ISSUE: 74274TAB6 - PRIVATE EXPT FDG 2.65% 2/16/21 10/03/18 S 260,000.0000 0.9918			0	257,876	259,748	-1,872
	SUB-TOTAL			0	606,236	618,138	-11,901
BROKER: MORGAN STANLEY							
7951343	ISSUE: 85434VAA6 - STANFORD HEALTH CARE 3.795% 11/15/48 01/09/18 B 105,000.0000 1.0000			0	-105,000	105,000	
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47 01/09/18 S 100,000.0000 0.9712			0	97,125	100,125	-3,000
7951343	ISSUE: 61744YAP3 - MORGAN STAN MTN V-Q 3.772% 1/24/29 01/18/18 B 250,000.0000 1.0000			0	-250,000	250,000	
7951343	ISSUE: 9128283F5 - U.S. TREASURY NOTES 2.25% 11/15/27 01/18/18 S 245,000.0000 0.9697			0	237,573	237,143	431
7951343	ISSUE: 066836AB3 - BAPTIST HEALTH SO FL 4.342% 11/15/41 01/31/18 S 100,000.0000 1.0600			0	106,005	107,726	-1,721
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47 01/31/18 B 85,000.0000 0.9550			0	-81,175	81,175	
7951343	ISSUE: 907818DU9 - UNION PACIFIC CORP 4.75% 12/15/43 02/06/18 B 100,000.0000 1.1210			0	-112,098	112,098	



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7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47 02/06/18 S 90,000.0000 0.9416			0	84,741	84,683	57
7951343	ISSUE: 055451AV0 - BHP BILLITON FIN USA 5% 9/30/43 02/09/18 B 50,000.0000 1.1388			0	-56,940	56,940	
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47 02/09/18 S 45,000.0000 0.9220			0	41,491	41,398	93
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 02/16/18 B 260,000.0000 0.9274			0	-241,120	241,120	
7951343	ISSUE: 911312BN5 - UNITED PARCEL SVC 3.75% 11/15/47 03/01/18 B 175,000.0000 0.9479			0	-165,883	165,883	
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 03/01/18 S 160,000.0000 0.9262			0	148,200	149,087	-887
7951343	ISSUE: 902133AG2 - TYCO ELECTRONICS 7.125% 10/01/37 03/08/18 S 100,000.0000 1.3808			0	138,082	144,786	-6,704
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 03/08/18 B 90,000.0000 0.9250			0	-83,250	83,250	
7951343	ISSUE: 539439AR0 - LLOYDS BANKING GROUP 4.375% 3/22/28 03/15/18 B 200,000.0000 0.9965			0	-199,294	199,294	
7951343	ISSUE: 9128283W8 - U.S. TREASURY NOTES 2.75% 2/15/28 03/15/18 S 185,000.0000 0.9941			0	183,902	183,239	663
7951343	ISSUE: 82620KAM5 - SIEMENS FINANCIERS 3.3% 9/15/46 03/16/18 S 100,000.0000 0.8872			0	88,724	93,405	-4,681
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 03/16/18 B 85,000.0000 0.9353			0	-79,502	79,502	
7951343	ISSUE: 75625QAE9 - RECKITT BENCKISER 3% 6/26/27 04/17/18 S 445,000.0000 0.9401			0	418,358	434,600	-16,243
7951343	ISSUE: 9128283W8 - U.S. TREASURY NOTES 2.75% 2/15/28 04/17/18 B 390,000.0000 0.9934			0	-387,441	387,441	
7951343	ISSUE: 53944YAF0 - LLOYDS BANKING GROUP 4.45% 5/08/25 05/01/18 B 200,000.0000 0.9994			0	-199,880	199,880	
7951343	ISSUE: 9128284M9 - U.S. TREASURY NOTES 2.875% 4/30/25 05/01/18 S 190,000.0000 0.9966			0	189,347	189,460	-113
7951343	ISSUE: 68389XAV7 - ORACLE CORP 4.3% 7/08/34 05/14/18 S 45,000.0000 1.0443			0	46,994	50,011	-3,016
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48 05/14/18 B 30,000.0000 0.9772			0	-29,316	29,316	
7951343	ISSUE: 9128284M9 - U.S. TREASURY NOTES 2.875% 4/30/25 06/01/18 S 780,000.0000 1.0009			0	780,676 *	777,783	2,893
7951343	ISSUE: 9128284R8 - U.S. TREASURY NOTES 2.875% 5/31/25 06/01/18 B 770,000.0000 1.0006			0	-770,481 *	770,481	
7951343	ISSUE: 69351UAV5 - PPL ELECTRIC UTIL 4.15% 6/15/48 06/11/18 B 45,000.0000 0.9944			0	-44,748	44,748	
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48 06/11/18 S 40,000.0000 0.9800			0	39,200	38,982	218
7951343	ISSUE: 9128284R8 - U.S. TREASURY NOTES 2.875% 5/31/25 06/20/18 B 580,000.0000 1.0002			0	-580,113 *	580,113	



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7951343	ISSUE: 037833BX7 - APPLE INC 4.65% 2/23/46 08/27/18 S	200,000.0000	1.0995	0	219,898	228,846	-8,948
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 08/27/18 B	180,000.0000	1.0253	0	-184,556	184,556	
7951343	ISSUE: 24422ETT6 - JOHN DERE CAP MTN 2.65% 6/24/24 09/25/18 S	700,000.0000	0.9506	0	665,413 *	693,343	-27,930
7951343	ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23 09/25/18 B	675,000.0000	0.9894	0	-667,828 *	667,828	
7951343	ISSUE: 207758KM4 - CONNECTICUT ST SPL 5.459% 11/01/30 09/25/18 S	260,000.0000	1.0995	0	285,865	296,829	-10,964
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/25/18 B	250,000.0000	0.9809	0	-245,234	245,234	
7951343	ISSUE: 149123CE9 - CATERPILLAR INC 4.75% 5/15/64 09/26/18 S	100,000.0000	1.0457	0	104,566	117,511	-12,945
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B	110,000.0000	0.9816	0	-107,972	107,972	
7951343	ISSUE: 61744YAP3 - MORGAN STAN MTN V-Q 3.772% 1/24/29 09/27/18 S	500,000.0000	0.9585	0	479,260 *	500,620	-21,360
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/27/18 B	440,000.0000	0.9837	0	-432,850 *	432,850	
7951343	ISSUE: 375558BA0 - GILEAD SCIENCES INC 4.5% 2/01/45 09/27/18 S	100,000.0000	0.9966	0	99,658	111,143	-11,485
7951343	ISSUE: 38141EC31 - GOLDMAN SACHS GP 4.8% 7/08/44 09/27/18 S	360,000.0000	1.0197	0	367,092	410,602	-43,510
7951343	ISSUE: 539439AR0 - LLOYDS BANKING GROUP 4.375% 3/22/28 09/27/18 S	200,000.0000	0.9760	0	195,208	199,294	-4,086
7951343	ISSUE: 594918CB8 - MICROSOFT CORP 4.5% 2/06/57 09/27/18 S	135,000.0000	1.0789	0	145,658	159,856	-14,198
7951343	ISSUE: 617482V92 - MORGAN STANLEY MTN 6.375% 7/24/42 09/27/18 S	200,000.0000	1.2482	0	249,648	278,070	-28,422
7951343	ISSUE: 89153VAL3 - TOTAL CAPITAL INTL 3.75% 4/10/24 09/27/18 S	200,000.0000	1.0105	0	202,100	212,068	-9,968
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	85,000.0000	0.9867	0	-83,871	83,871	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	290,000.0000	0.9867	0	-286,148	286,148	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	180,000.0000	0.9858	0	-177,441	177,441	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	150,000.0000	0.9858	0	-147,867	147,867	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/27/18 B	180,000.0000	0.9841	0	-177,131	177,131	
7951343	ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23 09/27/18 B	220,000.0000	0.9907	0	-217,955	217,955	
7951343	ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23 09/27/18 B	305,000.0000	0.9907	0	-302,164	302,164	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	ISSUE: 95000U2B8 - WELLS FARGO CO MTN 2.625% 7/22/22 09/27/18 S	400,000.0000	0.9647	0	385,880	397,848	-11,968
7951343	ISSUE: 796253Z21 - SAN ANTONIO TX ELEC 4.427% 2/01/42 09/28/18 S	200,000.0000	1.0627	0	212,544	231,014	-18,470
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/28/18 B	200,000.0000	0.9878	0	-197,563	197,563	
7951343	ISSUE: 61691JAU8 - MORGAN STANLEY CMO 3.259% 6/15/50 10/02/18 S	700,000.0000	0.9605	0	672,383 *	709,002	-36,619
7951343	ISSUE: 61767EAD6 - MORGAN STANLEY CMO 3.276% 11/15/52 10/02/18 S	750,000.0000	0.9597	0	719,795 *	756,600	-36,805
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 10/02/18 B	1,250,000.0000	0.9834	0	-1,229,297 *	1,229,297	
7951343	ISSUE: 912810SD1 - U.S. TREASURY BONDS 3% 8/15/48 10/02/18 S	245,000.0000	0.9609	0	235,430	236,655	-1,225
	SUB-TOTAL			0	15,684,934	16,015,847	-330,913

BROKER: SUMRIDGE PARTNERS LLC

7951343	ISSUE: 559222AQ7 - MAGNA INTL INC 3.625% 6/15/24 09/27/18 S	450,000.0000	0.9883	0	444,726 *	465,296	-20,570
7951343	ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23 09/27/18 B	510,000.0000	0.9908	0	-505,298 *	505,298	
7951343	ISSUE: 38141GWZ3 - GOLDMAN SACHS V-Q 4.223% 5/01/29 09/27/18 S	370,000.0000	0.9839	0	364,032	362,952	1,080
7951343	ISSUE: 907818CU0 - UNION PACIFIC CO 6.25% 5/01/34 09/27/18 S	125,000.0000	1.2020	0	150,248	164,955	-14,708
7951343	ISSUE: 907818DU9 - UNION PACIFIC CORP 4.75% 12/15/43 09/27/18 S	100,000.0000	1.0428	0	104,279	112,098	-7,819
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	85,000.0000	0.9880	0	-83,977	83,977	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	85,000.0000	0.9880	0	-83,977	83,977	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/27/18 B	330,000.0000	0.9841	0	-324,741	324,741	
	SUB-TOTAL			0	2,061,278	2,103,294	-42,017

BROKER: CITIGROUP GLOBAL MARKETS, INC.

7951343	ISSUE: 23745QAA2 - DARTMOUTH-HITCH 4.178% 8/01/48 02/07/18 B	125,000.0000	1.0000	0	-125,000	125,000	
7951343	ISSUE: 73358WJA3 - PORT AUTH OF NY & NJ 4.458% 10/01/62 08/21/18 S	95,000.0000	1.0660	0	101,268	109,699	-8,431



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DATE BOUGHT/ SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
ISSUE: 73358WX90 - PORT AUTH OF NY & NJ 4.031% 9/01/48						
7951343 08/21/18 B	95,000.0000	1.0072	0	-95,689	95,689	
ISSUE: 89837LAF2 - PRINCETON UNIV 3.84% 7/01/48						
7951343 09/10/18 S	695,000.0000	1.0279	0	714,425 *	753,818	-39,393
ISSUE: 646139X83 - NEW JERSEY ST TPK 7.102% 1/01/41						
7951343 09/25/18 S	400,000.0000	1.3796	0	551,856 *	597,572	-45,716
ISSUE: 13063A5E0 - CALIFORNIA ST 7.5% 4/01/34						
7951343 09/25/18 S	115,000.0000	1.3770	0	158,353	170,294	-11,942
ISSUE: 072863AF0 - BAYLOR SCOTT & WHITE 3.967% 11/15/46						
7951343 09/27/18 S	310,000.0000	0.9505	0	294,646	322,394	-27,748
ISSUE: 677632G88 - OHIO ST UNIV GEN 3.798% 12/01/46						
7951343 09/28/18 S	150,000.0000	0.9532	0	142,974	154,965	-11,991
ISSUE: 677632PA3 - OHIO ST UNIV 4.8% 6/01/11						
7951343 09/28/18 S	400,000.0000	1.0611	0	424,452	444,418	-19,966
SUB-TOTAL				2,608,663	2,773,849	-165,187

BROKER: CITADEL SECURITIES LLC

ISSUE: 9128284M9 - U.S. TREASURY NOTES 2.875% 4/30/25						
7951343 05/25/18 S	180,000.0000	0.9978	0	179,608	179,488	120
ISSUE: 9128284R8 - U.S. TREASURY NOTES 2.875% 5/31/25						
7951343 05/25/18 B	180,000.0000	0.9977	0	-179,592	179,592	
ISSUE: 912828XZ8 - U.S. TREASURY NOTES 2.75% 6/30/25						
7951343 07/02/18 B	1,600,000.0000	0.9965	0	-1,594,375 *	1,594,375	
ISSUE: 9128284R8 - U.S. TREASURY NOTES 2.875% 5/31/25						
7951343 07/02/18 S	1,610,000.0000	1.0045	0	1,617,242 *	1,610,969	6,273
ISSUE: 912828Y61 - U.S. TREASURY NOTES 2.75% 7/31/23						
7951343 07/30/18 B	210,000.0000	0.9946	0	-208,876	208,876	
ISSUE: 9128284U1 - U.S. TREASURY NOTES 2.625% 6/30/23						
7951343 07/30/18 S	215,000.0000	0.9891	0	212,650	214,115	-1,465
ISSUE: 912828Y61 - U.S. TREASURY NOTES 2.75% 7/31/23						
7951343 09/04/18 S	210,000.0000	0.9997	0	209,943	209,360	583
ISSUE: 912828Y61 - U.S. TREASURY NOTES 2.75% 7/31/23						
7951343 09/04/18 S	210,000.0000	0.9991	0	209,806	209,360	446
ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23						
7951343 09/04/18 B	205,000.0000	0.9999	0	-204,984	204,984	
ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23						
7951343 09/04/18 B	205,000.0000	0.9993	0	-204,848	204,848	
ISSUE: 9128284Z0 - U.S. TREASURY NOTES 2.75% 8/31/25						
7951343 10/05/18 S	530,000.0000	0.9750	0	516,729 *	521,806	-5,076
SUB-TOTAL				5,338,653	5,337,773	881



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NCF PENSION COMBI

DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
			-----	-----	-----	-----
	GRAND TOTAL		0	493,521,712	503,144,547	-9,622,851

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

ISSUE: 037833DD9 - APPLE INC 3.75% 9/12/47

7951343	07/17/18 S	185,000.0000	0.9605	0	177,693	189,588	-11,896
7951343	09/26/18 S	275,000.0000	0.9377	0	257,881	281,820	-23,939
			-----	-----	-----	-----	-----
	SUB-TOTAL OF SALES # 2		0	435,574	471,408		-35,835
			-----	-----	-----	-----	-----
	SUB-TOTAL		0	435,574	471,408		-35,835

ISSUE: 055451AV0 - BHP BILLITON FIN USA 5% 9/30/43

7951343	02/09/18 B	50,000.0000	1.1388	0	-56,940	56,940	
			-----	-----	-----	-----	-----
	SUB-TOTAL OF BUYS # 1		0	56,940		56,940	
			-----	-----	-----	-----	-----
7951343	02/21/18 S	200,000.0000	1.1435	0	228,708	243,029	-14,321
7951343	04/19/18 S	100,000.0000	1.1458	0	114,578	121,514	-6,936
7951343	09/26/18 S	100,000.0000	1.1091	0	110,906	121,514	-10,608
			-----	-----	-----	-----	-----
	SUB-TOTAL OF SALES # 3		0	454,192	486,057		-31,865

SUB-TOTAL

			-----	-----	-----	-----	-----
			0	511,132	542,997		-31,865

ISSUE: 06051GHA0 - BANK OF AMERICA V-Q 3.946% 1/23/49

7951343	01/18/18 B	750,000.0000	1.0000	0	-750,000 *	750,000	
			-----	-----	-----	-----	-----
	SUB-TOTAL OF BUYS # 1		0	750,000		750,000	
			-----	-----	-----	-----	-----
7951343	05/08/18 S	750,000.0000	0.9086	0	681,450 *	750,000	-68,550



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NCF PENSION COMBI

	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
		SUB-TOTAL OF SALES # 1		0	681,450	750,000	-68,550
		SUB-TOTAL		0	1,431,450	1,500,000	-68,550
	ISSUE: 06051CHG7 - BANK OF AMER MTN V-Q 3.97% 3/05/29						
7951343	05/08/18 B	1,450,000.0000	0.9781	0	-1,418,289 *	1,418,289	
		SUB-TOTAL OF BUYS # 1		0	1,418,289	1,418,289	
7951343	08/27/18 S	450,000.0000	0.9867	0	443,997 *	440,159	3,839
7951343	09/26/18 S	1,000,000.0000	0.9725	0	972,480 *	978,130	-5,650
		SUB-TOTAL OF SALES # 2		0	1,416,477	1,418,289	-1,811
		SUB-TOTAL		0	2,834,766	2,836,578	-1,811
	ISSUE: 065404BA2 - BANK CMO 3.428% 2/15/61						
7951343	01/26/18 B	1,500,000.0000	1.0100	0	-1,514,954 *	1,514,954	
		SUB-TOTAL OF BUYS # 1		0	1,514,954	1,514,954	
7951343	09/12/18 S	1,500,000.0000	0.9761	0	1,464,082 *	1,514,954	-50,871
		SUB-TOTAL OF SALES # 1		0	1,464,082	1,514,954	-50,871
		SUB-TOTAL		0	2,979,036	3,029,908	-50,871
	ISSUE: 072024ND0 - BAY AREA TOLL CA 6.263% 4/01/49						
7951343	02/13/18 B	200,000.0000	1.3784	0	-275,676	275,676	
		SUB-TOTAL OF BUYS # 1		0	275,676	275,676	
7951343	09/20/18 S	500,000.0000	1.3641	0	682,030 *	718,872	-36,842
		SUB-TOTAL OF SALES # 1		0	682,030	718,872	-36,842
		SUB-TOTAL		0	957,706	994,548	-36,842



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ERISA COST
GAIN/LOSS

PRINCIPAL CASH

EXPENSE
INCURRED

SHARES	PAR VALUE
--------	-----------

DATE BOUGHT/SOLD

7951343	01/19/18 B	750,000.0000	1.0099
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-757,440 *

7951343	09/28/18 S	750,000.0000	0.9744
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730,811 *

1,514,880

7951343	10/01/18 S	500,000.0000	0.9207
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460,340 *

.....

508,365

7951343	01/02/18 B	245,000.0000	0.9982
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-244, 561

7951343	09/26/18 S	245,000.0000	0.9429
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231,015

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489,122

7951343	09/28/18 S	500,000.0000	0.9879
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493,945 *

.....

511,940



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	09/28/18 S	1,100,000.0000	0.9888	0	1,087,711 *	1,131,185	-43,474
	SUB-TOTAL OF SALES # 1			0	1,087,711	1,131,185	-43,474
	SUB-TOTAL			0	1,087,711	1,131,185	-43,474
ISSUE: 12626GAE3 - COMM MORTGAGE CMO 3.916% 8/10/46							
7951343	01/19/18 S	750,000.0000	1.0459	0	784,395 *	789,488	-5,093
	SUB-TOTAL OF SALES # 1			0	784,395	789,488	-5,093
	SUB-TOTAL			0	784,395	789,488	-5,093
ISSUE: 13034VAA2 - CALTECH 4.7% 11/01/11							
7951343	10/01/18 S	600,000.0000	1.0291	0	617,454 *	663,324	-45,870
	SUB-TOTAL OF SALES # 1			0	617,454	663,324	-45,870
	SUB-TOTAL			0	617,454	663,324	-45,870
ISSUE: 17291EAV3 - CITIGROUP COMM CMO 3.458% 12/10/49							
7951343	09/12/18 S	1,100,000.0000	0.9857	0	1,084,230 *	1,133,275	-49,045
	SUB-TOTAL OF SALES # 1			0	1,084,230	1,133,275	-49,045
	SUB-TOTAL			0	1,084,230	1,133,275	-49,045
ISSUE: 17323VAY1 - CITIGROUP COM CMO 2.935% 4/10/48							
7951343	10/01/18 S	1,100,000.0000	0.9606	0	1,056,645 *	1,095,039	-38,394
	SUB-TOTAL OF SALES # 1			0	1,056,645	1,095,039	-38,394
	SUB-TOTAL			0	1,056,645	1,095,039	-38,394
ISSUE: 18600TAA0 - CLEVELAND CLINIC 4.858% 1/01/14							
7951343	03/01/18 B	185,000.0000	1.0477	0	-193,821	193,821	



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REPORTABLE TRANSACTIONS WORKSHEET

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NCF PENSION COMBI

	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	09/27/18 S	300,000.0000	1.0485	0	314,565	323,141	-8,576
	SUB-TOTAL OF SALES # 1			0	314,565	323,141	-8,576
	SUB-TOTAL			0	508,386	516,962	-8,576
ISSUE: 202795JB7 - COMMONWEALTH EDISON 4.6% 8/15/43							
7951343	09/26/18 S	500,000.0000	1.0458	0	522,885 *	575,290	-52,405
	SUB-TOTAL OF SALES # 1			0	522,885	575,290	-52,405
	SUB-TOTAL			0	522,885	575,290	-52,405
ISSUE: 207597EL5 - CONNECTICUT LT & PWR 4% 4/01/48							
7951343	03/19/18 B	50,000.0000	0.9976	0	-49,879	49,879	
7951343	03/19/18 B	215,000.0000	1.0000	0	-215,000	215,000	
	SUB-TOTAL OF BUYS # 2			0	264,879	264,879	
7951343	09/26/18 S	265,000.0000	0.9809	0	259,952	264,879	-4,927
	SUB-TOTAL OF SALES # 1			0	259,952	264,879	-4,927
	SUB-TOTAL			0	524,831	529,758	-4,927
ISSUE: 208251AE8 - CONOCO INC 6.95% 4/15/29							
7951343	07/12/18 B	85,000.0000	1.2422	0	-105,585	105,585	
	SUB-TOTAL OF BUYS # 1			0	105,585	105,585	
7951343	09/26/18 S	385,000.0000	1.2451	0	479,383 *	499,608	-20,226
	SUB-TOTAL OF SALES # 1			0	479,383	499,608	-20,226
	SUB-TOTAL			0	584,968	605,193	-20,226



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7951343	DATE		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	BOUGHT/SOLD							
	ISSUE: 210518CU8 - CONSUMERS ENERGY CO 3.95% 5/15/43							
	02/16/18 B		300,000.0000	1.0155		-304,647	304,647	
	SUB-TOTAL OF BUYS		# 1			304,647	304,647	
	09/26/18 S		300,000.0000	0.9690		290,697	304,647	-13,950
	SUB-TOTAL OF SALES		# 1			290,697	304,647	-13,950
	SUB-TOTAL					595,344	609,294	-13,950
	ISSUE: 23312VAE6 - DEUTSCHE BANK CMO 2.632% 9/10/49							
	09/28/18 S		550,000.0000	0.9309		511,994 *	533,231	-21,236
	SUB-TOTAL OF SALES		# 1			511,994	533,231	-21,236
	SUB-TOTAL					511,994	533,231	-21,236
	ISSUE: 233851BW3 - DAIMLER FINANCE NA 3.3% 5/19/25							
	01/24/18 B		250,000.0000	1.0056		-251,400	251,400	
	SUB-TOTAL OF BUYS		# 1			251,400	251,400	
	09/28/18 S		450,000.0000	0.9625		433,121 *	454,270	-21,150
	SUB-TOTAL OF SALES		# 1			433,121	454,270	-21,150
	SUB-TOTAL					684,521	705,670	-21,150
	ISSUE: 24422ETT6 - JOHN DEERE CAP MTN 2.65% 6/24/24							
	09/25/18 S		700,000.0000	0.9506		665,413 *	693,343	-27,930
	SUB-TOTAL OF SALES		# 1			665,413	693,343	-27,930
	SUB-TOTAL					665,413	693,343	-27,930
	ISSUE: 29429EAC5 - CITIGROUP COMM CMO 2.646% 7/10/49							



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NCF PENSION COMBI

	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	10/02/18 S	750,000.0000	0.9273	0	695,479 *	727,815	-32,336
	SUB-TOTAL OF SALES # 1			0	695,479	727,815	-32,336
	SUB-TOTAL			0	695,479	727,815	-32,336
	ISSUE: 36250GAN5 - GS MORTGAGE SEC CMO 3.119% 5/10/50						
7951343	10/01/18 S	1,100,000.0000	0.9690	0	1,065,883 *	1,110,230	-44,347
	SUB-TOTAL OF SALES # 1			0	1,065,883	1,110,230	-44,347
	SUB-TOTAL			0	1,065,883	1,110,230	-44,347
	ISSUE: 36250PAC9 - GS MORTGAGE SEC CMO 3.498% 7/10/48						
7951343	06/20/18 S	600,000.0000	0.9953	0	597,188 *	620,850	-23,663
	SUB-TOTAL OF SALES # 1			0	597,188	620,850	-23,663
	SUB-TOTAL			0	597,188	620,850	-23,663
	ISSUE: 36251PAC8 - GS MORTGAGE SEC CMO 2.592% 10/10/49						
7951343	10/01/18 S	700,000.0000	0.9243	0	646,980 *	676,053	-29,073
	SUB-TOTAL OF SALES # 1			0	646,980	676,053	-29,073
	SUB-TOTAL			0	646,980	676,053	-29,073
	ISSUE: 369550BG2 - GENERAL DYNAMICS 3.5% 5/15/25						
7951343	05/08/18 B	425,000.0000	0.9877	0	-419,790	419,790	
	SUB-TOTAL OF BUYS # 1			0	419,790	419,790	
7951343	07/31/18 S	125,000.0000	1.0032	0	125,403	123,468	1,935
7951343	08/06/18 S	100,000.0000	1.0079	0	100,792	98,774	2,018
7951343	09/27/18 S	200,000.0000	0.9981	0	199,630	197,548	2,082
	SUB-TOTAL OF SALES # 3			0	425,825	419,790	6,035



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NCF PENSION COMBI

	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
		SUB-TOTAL		0	845,615	839,580	6,035
ISSUE: 38141GWV2 - GOLDMAN SACHS V-Q 3.814% 4/23/29							
7951343	01/24/18 B	370,000.0000	1.0046		-371,698	371,698	
		SUB-TOTAL OF BUYS # 1			371,698	371,698	
7951343	05/23/18 S	370,000.0000	0.9499		351,459	371,698	-20,239
		SUB-TOTAL OF SALES # 1			351,459	371,698	-20,239
		SUB-TOTAL			723,157	743,396	-20,239
ISSUE: 38141GWZ3 - GOLDMAN SACHS V-Q 4.223% 5/01/29							
7951343	05/23/18 B	370,000.0000	0.9809		-362,952	362,952	
		SUB-TOTAL OF BUYS # 1			362,952	362,952	
7951343	09/27/18 S	370,000.0000	0.9839		364,032	362,952	1,080
		SUB-TOTAL OF SALES # 1			364,032	362,952	1,080
		SUB-TOTAL			726,984	725,904	1,080
ISSUE: 384802AD6 - WW GRAINGER INC 4.2% 5/15/47							
7951343	01/30/18 B	350,000.0000	1.0399		-363,965	363,965	
		SUB-TOTAL OF BUYS # 1			363,965	363,965	
7951343	09/27/18 S	350,000.0000	0.9807		343,238	363,965	-20,727
		SUB-TOTAL OF SALES # 1			343,238	363,965	-20,727
		SUB-TOTAL			707,203	727,930	-20,727
ISSUE: 455170AA8 - INDIANA UNIV HEALTH 3.97% 11/01/48							
7951343	04/09/18 B	220,000.0000	1.0000		-220,000	220,000	



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NCF PENSION COMBI

	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
		SUB-TOTAL OF BUYS # 1		-----	-----	-----	
7951343	09/27/18 S	220,000.0000	0.9829	0	220,000	220,000	-3,766
		SUB-TOTAL OF SALES # 1		-----	-----	-----	-3,766
		SUB-TOTAL		0	436,234	440,000	-3,766
ISSUE: 465139BT9 - AID-ISRAEL Z-CPN 3/15/22							
7951343	03/27/18 B	360,000.0000	0.8960	0	-322,574	322,574	
		SUB-TOTAL OF BUYS # 1		0	322,574	322,574	
7951343	09/28/18 S	360,000.0000	0.8979	0	323,262	322,574	688
		SUB-TOTAL OF SALES # 1		0	323,262	322,574	688
		SUB-TOTAL		0	645,836	645,148	688
ISSUE: 46647PAL0 - JP MORGAN CH MTN V-Q 3.964% 11/15/48							
7951343	08/13/18 B	380,000.0000	0.9140	0	-347,320	347,320	
		SUB-TOTAL OF BUYS # 1		0	347,320	347,320	
7951343	09/27/18 S	380,000.0000	0.9175	0	348,665	347,320	1,345
		SUB-TOTAL OF SALES # 1		0	348,665	347,320	1,345
		SUB-TOTAL		0	695,985	694,640	1,345
ISSUE: 559222AQ7 - MAGNA INTL INC 3.625% 6/15/24							
7951343	09/27/18 S	450,000.0000	0.9883	0	444,726 *	465,296	-20,570
		SUB-TOTAL OF SALES # 1		0	444,726	465,296	-20,570
		SUB-TOTAL		0	444,726	465,296	-20,570



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NCF PENSION COMBI

	DATE		SHARES		UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH		ERISA COST		ERISA COST GAIN/LOSS
	BOUGHT/SOLD		PAR VALUE								
ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68											
1138647	01/03/18 B		7,580.9600		1.0000	0	-7,581			7,581	
1138647	01/19/18 B		1,329.3900		1.0000	0	-1,329			1,329	
1138647	01/31/18 B		1,274.6100		1.0000	0	-1,275			1,275	
1138647	02/02/18 B		7,404.4300		1.0000	0	-7,404			7,404	
1138647	02/08/18 B		237.7200		1.0000	0	-238			238	
1138647	02/09/18 B		832.4900		1.0000	0	-832			832	
1138647	02/12/18 B		857.6800		1.0000	0	-858			858	
1138647	02/20/18 B		574.0700		1.0000	0	-574			574	
1138647	03/02/18 B		5,892.5300		1.0000	0	-5,893			5,893	
1138647	03/08/18 B		3,877.9000		1.0000	0	-3,878			3,878	
1138647	03/09/18 B		602.3900		1.0000	0	-602			602	
1138647	03/14/18 B		210.5300		1.0000	0	-211			211	
1138647	04/03/18 B		6,573.3600		1.0000	0	-6,573			6,573	
1138647	04/04/18 B		30,000,000.0000		1.0000	0	-30,000,000 *			30,000,000	
1138647	04/11/18 B		500.1100		1.0000	0	-500			500	
1138647	04/18/18 B		195.0200		1.0000	0	-195			195	
1138647	05/02/18 B		40,122.3300		1.0000	0	-40,122			40,122	
1138647	06/04/18 B		46,163.5300		1.0000	0	-46,164			46,164	
1138647	06/06/18 B		1,032.2800		1.0000	0	-1,032			1,032	
1138647	06/13/18 B		288.0200		1.0000	0	-288			288	
1138647	06/29/18 B		629.1600		1.0000	0	-629			629	
1138647	07/03/18 B		46,387.7200		1.0000	0	-46,388			46,388	
1138647	07/13/18 B		1,032.2800		1.0000	0	-1,032			1,032	
1138647	07/24/18 B		415.1000		1.0000	0	-415			415	
1138647	08/02/18 B		48,618.3000		1.0000	0	-48,618			48,618	
1138647	08/03/18 B		6,913,904.1200		1.0000	0	-6,913,904 *			6,913,904	
1138647	08/08/18 B		216.9000		1.0000	0	-217			217	
1138647	08/23/18 B		153.4000		1.0000	0	-153			153	
1138647	08/30/18 B		15,000,301.8600		1.0000	0	-15,000,302 *			15,000,302	
1138647	09/05/18 B		59,739.9700		1.0000	0	-59,740			59,740	
1138647	09/18/18 B		5,396.3000		1.0000	0	-5,396			5,396	
1138647	10/02/18 B		81,484.0300		1.0000	0	-81,484			81,484	
1138647	10/09/18 B		1,025.2300		1.0000	0	-1,025			1,025	
1138647	10/10/18 B		6,941.4900		1.0000	0	-6,941			6,941	
1138647	10/11/18 B		89,952,752.0000		1.0000	0	-89,952,752 *			89,952,752	
1138647	10/24/18 B		511,273.9100		1.0000	0	-511,274 *			511,274	
1138647	11/02/18 B		54,165.2800		1.0000	0	-54,165			54,165	
1138647	11/05/18 B		263.2300		1.0000	0	-263			263	
1138647	11/09/18 B		1,148.0400		1.0000	0	-1,148			1,148	
1138647	11/26/18 B		516,148.4100		1.0000	0	-516,148 *			516,148	
1138647	12/04/18 B		30,412.9500		1.0000	0	-30,413			30,413	
1138647	12/07/18 B		10.0000		1.0000	0	-10			10	
7951145	01/03/18 B		1.1100		1.0000	0	-1			1	
7951145	02/02/18 B		1.2100		1.0000	0	-1			1	



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7951145	05/30/18 B	18.0500	1.0000	0	-18	18	
7951145	06/28/18 B	196.3300	1.0000	0	-196	196	
7951145	07/03/18 B	0.0500	1.0000	0	0	0	
7951145	07/20/18 B	87.4800	1.0000	0	-87	87	
7951145	08/02/18 B	0.3800	1.0000	0	0	0	
7951145	09/05/18 B	0.4300	1.0000	0	0	0	
7951145	11/08/18 B	280.3000	1.0000	0	-280	280	
7951145	12/04/18 B	0.3700	1.0000	0	0	0	
7951343	01/03/18 B	37,893.8600	1.0000	0	-37,894	37,894	
7951343	01/04/18 B	361,577.2100	1.0000	0	-361,577	361,577	
7951343	01/04/18 B	80,032.1200	1.0000	0	-80,032	80,032	
7951343	01/08/18 B	29,907.5000	1.0000	0	-29,908	29,908	
7951343	01/09/18 B	7,892.9500	1.0000	0	-7,893	7,893	
7951343	01/10/18 B	207,316.8300	1.0000	0	-207,317	207,317	
7951343	01/11/18 B	136,665.8500	1.0000	0	-136,666	136,666	
7951343	01/12/18 B	23,214.1600	1.0000	0	-23,214	23,214	
7951343	01/12/18 B	8,700.5000	1.0000	0	-8,701	8,701	
7951343	01/16/18 B	81,340.8800	1.0000	0	-81,341	81,341	
7951343	01/17/18 B	41,495.4400	1.0000	0	-41,495	41,495	
7951343	01/18/18 B	410,424.3600	1.0000	0	-410,424	410,424	
7951343	01/19/18 B	2,261.0600	1.0000	0	-2,261	2,261	
7951343	01/22/18 B	4,708.6000	1.0000	0	-4,709	4,709	
7951343	01/24/18 B	17,492.1100	1.0000	0	-17,492	17,492	
7951343	01/25/18 B	78,995.5300	1.0000	0	-78,996	78,996	
7951343	01/25/18 B	288,870.0200	1.0000	0	-288,870	288,870	
7951343	01/30/18 B	3,206,233.9900	1.0000	0	-3,206,234 *	3,206,234	
7951343	02/01/18 B	160,647.9300	1.0000	0	-160,648	160,648	
7951343	02/02/18 B	37,296.1700	1.0000	0	-37,296	37,296	
7951343	02/07/18 B	112,140.1000	1.0000	0	-112,140	112,140	
7951343	02/09/18 B	35,023.4500	1.0000	0	-35,023	35,023	
7951343	02/13/18 B	1,331.0300	1.0000	0	-1,331	1,331	
7951343	02/14/18 B	50,537.0200	1.0000	0	-50,537	50,537	
7951343	02/16/18 B	102,038.8700	1.0000	0	-102,039	102,039	
7951343	02/21/18 B	27,368.8600	1.0000	0	-27,369	27,369	
7951343	02/22/18 B	27,402.1500	1.0000	0	-27,402	27,402	
7951343	02/23/18 B	58,307.4600	1.0000	0	-58,307	58,307	
7951343	02/26/18 B	1,214,672.5500	1.0000	0	-1,214,673 *	1,214,673	
7951343	02/26/18 B	2,207.5800	1.0000	0	-2,208	2,208	
7951343	02/27/18 B	1,870,006.4800	1.0000	0	-1,870,006 *	1,870,006	
7951343	02/27/18 B	27,295.8400	1.0000	0	-27,296	27,296	
7951343	02/28/18 B	3,065.1200	1.0000	0	-3,065	3,065	
7951343	03/02/18 B	232,279.0800	1.0000	0	-232,279	232,279	
7951343	03/05/18 B	21,120.3600	1.0000	0	-21,120	21,120	
7951343	03/06/18 B	21,677.9400	1.0000	0	-21,678	21,678	
7951343	03/08/18 B	33,324.8700	1.0000	0	-33,325	33,325	
7951343	03/09/18 B	2,300.0000	1.0000	0	-2,300	2,300	



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7951343	03/12/18 B	244,070.0000	1.0000	0	-244,070	244,070		
7951343	03/12/18 B	282.3600	1.0000	0	-282	282		
7951343	03/13/18 B	12,862.8700	1.0000	0	-12,863	12,863		
7951343	03/14/18 B	301,456.9300	1.0000	0	-301,457	301,457		
7951343	03/19/18 B	196,949.4000	1.0000	0	-196,949	196,949		
7951343	03/19/18 B	9,704.2800	1.0000	0	-9,704	9,704		
7951343	03/20/18 B	9,337.7900	1.0000	0	-9,338	9,338		
7951343	03/20/18 B	24,662.5100	1.0000	0	-24,663	24,663		
7951343	03/21/18 B	41,442.2300	1.0000	0	-41,442	41,442		
7951343	03/21/18 B	25,585.9800	1.0000	0	-25,586	25,586		
7951343	03/22/18 B	32,904.4100	1.0000	0	-32,904	32,904		
7951343	03/26/18 B	20,582.1600	1.0000	0	-20,582	20,582		
7951343	03/28/18 B	240,469.0800	1.0000	0	-240,469	240,469		
7951343	04/02/18 B	205,961.0700	1.0000	0	-205,961	205,961		
7951343	04/03/18 B	36,305,882.0800	1.0000	0	-36,305,882 *	36,305,882		
7951343	04/03/18 B	24,462.7600	1.0000	0	-24,463	24,463		
7951343	04/05/18 B	48,906.9600	1.0000	0	-48,907	48,907		
7951343	04/06/18 B	48,173.8200	1.0000	0	-48,174	48,174		
7951343	04/10/18 B	3,750.0000	1.0000	0	-3,750	3,750		
7951343	04/11/18 B	197,494.3700	1.0000	0	-197,494	197,494		
7951343	04/12/18 B	19,687.7000	1.0000	0	-19,688	19,688		
7951343	04/12/18 B	2,302.7100	1.0000	0	-2,303	2,303		
7951343	04/13/18 B	185.4300	1.0000	0	-185	185		
7951343	04/16/18 B	46,022.9400	1.0000	0	-46,023	46,023		
7951343	04/16/18 B	44,790.0300	1.0000	0	-44,790	44,790		
7951343	04/19/18 B	96,828.3200	1.0000	0	-96,828	96,828		
7951343	04/20/18 B	876.6700	1.0000	0	-877	877		
7951343	04/20/18 B	93,993.9300	1.0000	0	-93,994	93,994		
7951343	04/23/18 B	24,766.7300	1.0000	0	-24,767	24,767		
7951343	04/24/18 B	47,380.4500	1.0000	0	-47,380	47,380		
7951343	04/25/18 B	26,993.0800	1.0000	0	-26,993	26,993		
7951343	04/25/18 B	76,479.9100	1.0000	0	-76,480	76,480		
7951343	04/26/18 B	20,856.1900	1.0000	0	-20,856	20,856		
7951343	04/30/18 B	23,283.2000	1.0000	0	-23,283	23,283		
7951343	05/01/18 B	98,177.9000	1.0000	0	-98,178	98,178		
7951343	05/02/18 B	19,903.5800	1.0000	0	-19,904	19,904		
7951343	05/03/18 B	189,391.4100	1.0000	0	-189,391	189,391		
7951343	05/03/18 B	63,095.3800	1.0000	0	-63,095	63,095		
7951343	05/08/18 B	13,458.8100	1.0000	0	-13,459	13,459		
7951343	05/10/18 B	21,641.2400	1.0000	0	-21,641	21,641		
7951343	05/15/18 B	204,962.4800	1.0000	0	-204,962	204,962		
7951343	05/16/18 B	89,373.9100	1.0000	0	-89,374	89,374		
7951343	05/16/18 B	83,774.4700	1.0000	0	-83,774	83,774		
7951343	05/17/18 B	1,755.2100	1.0000	0	-1,755	1,755		
7951343	05/18/18 B	1,321.0000	1.0000	0	-1,321	1,321		
7951343	05/18/18 B	67,912.2500	1.0000	0	-67,912	67,912		



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7951343	05/21/18 B	8,680.7300	1.0000	0	-8,681	8,681	
7951343	05/23/18 B	12,157.8100	1.0000	0	-12,158	12,158	
7951343	05/29/18 B	195,156.8800	1.0000	0	-195,157	195,157	
7951343	05/30/18 B	718,798.3500	1.0000	0	-718,798 *	718,798	
7951343	06/01/18 B	95,926.3500	1.0000	0	-95,926	95,926	
7951343	06/01/18 B	62,944.8000	1.0000	0	-62,945	62,945	
7951343	06/04/18 B	26,069.8400	1.0000	0	-26,070	26,070	
7951343	06/05/18 B	9,254.5500	1.0000	0	-9,255	9,255	
7951343	06/05/18 B	103,659.3100	1.0000	0	-103,659	103,659	
7951343	06/06/18 B	373.0600	1.0000	0	-373	373	
7951343	06/06/18 B	11,239.1900	1.0000	0	-11,239	11,239	
7951343	06/12/18 B	19,873.1300	1.0000	0	-19,873	19,873	
7951343	06/12/18 B	2,780.7900	1.0000	0	-2,781	2,781	
7951343	06/13/18 B	39,591.1600	1.0000	0	-39,591	39,591	
7951343	06/13/18 B	14,365.5900	1.0000	0	-14,366	14,366	
7951343	06/14/18 B	7,515.3700	1.0000	0	-7,515	7,515	
7951343	06/15/18 B	81,212.2100	1.0000	0	-81,212	81,212	
7951343	06/18/18 B	25,429.1300	1.0000	0	-25,429	25,429	
7951343	06/21/18 B	5,325.0000	1.0000	0	-5,325	5,325	
7951343	06/21/18 B	46,613.8600	1.0000	0	-46,614	46,614	
7951343	06/22/18 B	17,296.2000	1.0000	0	-17,296	17,296	
7951343	06/22/18 B	239,626.5600	1.0000	0	-239,627	239,627	
7951343	06/25/18 B	9,275.0000	1.0000	0	-9,275	9,275	
7951343	06/26/18 B	55,021.3200	1.0000	0	-55,021	55,021	
7951343	06/28/18 B	8,289.3500	1.0000	0	-8,289	8,289	
7951343	06/29/18 B	165,778.2200	1.0000	0	-165,778	165,778	
7951343	07/02/18 B	25,552.8200	1.0000	0	-25,553	25,553	
7951343	07/02/18 B	18,457.6900	1.0000	0	-18,458	18,458	
7951343	07/03/18 B	32,126.5700	1.0000	0	-32,127	32,127	
7951343	07/03/18 B	717.9400	1.0000	0	-718	718	
7951343	07/05/18 B	4,143.7500	1.0000	0	-4,144	4,144	
7951343	07/09/18 B	22,836.8800	1.0000	0	-22,837	22,837	
7951343	07/09/18 B	2,510.7200	1.0000	0	-2,511	2,511	
7951343	07/10/18 B	10,464.8000	1.0000	0	-10,465	10,465	
7951343	07/11/18 B	7,974.8900	1.0000	0	-7,975	7,975	
7951343	07/12/18 B	17,842.2600	1.0000	0	-17,842	17,842	
7951343	07/13/18 B	278.3600	1.0000	0	-278	278	
7951343	07/16/18 B	97,824.7000	1.0000	0	-97,825	97,825	
7951343	07/16/18 B	3,825.2800	1.0000	0	-3,825	3,825	
7951343	07/17/18 B	16,696.3000	1.0000	0	-16,696	16,696	
7951343	07/17/18 B	28,437.5000	1.0000	0	-28,438	28,438	
7951343	07/18/18 B	25,237.4800	1.0000	0	-25,237	25,237	
7951343	07/19/18 B	22,265.6300	1.0000	0	-22,266	22,266	
7951343	07/19/18 B	30,470.4300	1.0000	0	-30,470	30,470	
7951343	07/20/18 B	4,776.6700	1.0000	0	-4,777	4,777	
7951343	07/23/18 B	22,663.9100	1.0000	0	-22,664	22,664	



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7951343	07/23/18 B	67,125.2000	1.0000	0	-67,125	67,125	
7951343	07/24/18 B	113,737.7200	1.0000	0	-113,738	113,738	
7951343	07/27/18 B	2,325.0000	1.0000	0	-2,325	2,325	
7951343	07/27/18 B	7,702.0500	1.0000	0	-7,702	7,702	
7951343	07/30/18 B	1,259,452.6200	1.0000	0	-1,259,453 *	1,259,453	
7951343	07/30/18 B	16,746.9800	1.0000	0	-16,747	16,747	
7951343	07/31/18 B	25,439.4200	1.0000	0	-25,439	25,439	
7951343	08/01/18 B	56,389.0100	1.0000	0	-56,389	56,389	
7951343	08/02/18 B	78,105.8100	1.0000	0	-78,106	78,106	
7951343	08/02/18 B	30,575.8200	1.0000	0	-30,576	30,576	
7951343	08/03/18 B	7,044,014.0700	1.0000	0	-7,044,014 *	7,044,014	
7951343	08/06/18 B	3,037.5000	1.0000	0	-3,038	3,038	
7951343	08/08/18 B	42,935.0500	1.0000	0	-42,935	42,935	
7951343	08/08/18 B	38,034.1400	1.0000	0	-38,034	38,034	
7951343	08/10/18 B	112,468.9600	1.0000	0	-112,469	112,469	
7951343	08/13/18 B	7,897.5000	1.0000	0	-7,898	7,898	
7951343	08/14/18 B	313,823.6700	1.0000	0	-313,824	313,824	
7951343	08/14/18 B	18,652.5000	1.0000	0	-18,653	18,653	
7951343	08/15/18 B	41,475.6200	1.0000	0	-41,476	41,476	
7951343	08/16/18 B	72,619.4600	1.0000	0	-72,619	72,619	
7951343	08/17/18 B	4,046.3700	1.0000	0	-4,046	4,046	
7951343	08/23/18 B	125,614.3200	1.0000	0	-125,614	125,614	
7951343	08/23/18 B	1,580.6300	1.0000	0	-1,581	1,581	
7951343	08/28/18 B	5,954.3800	1.0000	0	-5,954	5,954	
7951343	08/29/18 B	16,629,874.1000	1.0000	0	-16,629,874 *	16,629,874	
7951343	08/29/18 B	38,758.1000	1.0000	0	-38,758	38,758	
7951343	08/30/18 B	67,875.6200	1.0000	0	-67,876	67,876	
7951343	08/31/18 B	26,709.2600	1.0000	0	-26,709	26,709	
7951343	09/04/18 B	65,212.6300	1.0000	0	-65,213	65,213	
7951343	09/05/18 B	42,591.5600	1.0000	0	-42,592	42,592	
7951343	09/05/18 B	126,224.3400	1.0000	0	-126,224	126,224	
7951343	09/06/18 B	43,254.2200	1.0000	0	-43,254	43,254	
7951343	09/07/18 B	5,163.7500	1.0000	0	-5,164	5,164	
7951343	09/10/18 B	20,264.8700	1.0000	0	-20,265	20,265	
7951343	09/10/18 B	40,606.8200	1.0000	0	-40,607	40,607	
7951343	09/12/18 B	82,407.3400	1.0000	0	-82,407	82,407	
7951343	09/12/18 B	1,391.1300	1.0000	0	-1,391	1,391	
7951343	09/13/18 B	18,362.9300	1.0000	0	-18,363	18,363	
7951343	09/14/18 B	503,034.9500	1.0000	0	-503,035 *	503,035	
7951343	09/17/18 B	73,617.7000	1.0000	0	-73,618	73,618	
7951343	09/17/18 B	29,227.0500	1.0000	0	-29,227	29,227	
7951343	09/18/18 B	2,483.1700	1.0000	0	-2,483	2,483	
7951343	09/19/18 B	322,420.3600	1.0000	0	-322,420	322,420	
7951343	09/19/18 B	74,773.2200	1.0000	0	-74,773	74,773	
7951343	09/20/18 B	876.6700	1.0000	0	-877	877	
7951343	09/20/18 B	32,551.4100	1.0000	0	-32,551	32,551	



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7951343	09/21/18 B	149,707.9400	1.0000	0	-149,708	149,708	
7951343	09/24/18 B	1,545.7900	1.0000	0	-1,546	1,546	
7951343	09/26/18 B	14,389.5200	1.0000	0	-14,390	14,390	
7951343	09/26/18 B	27,224.1400	1.0000	0	-27,224	27,224	
7951343	09/27/18 B	184,506.4400	1.0000	0	-184,506	184,506	
7951343	09/28/18 B	3,026,873.8900	1.0000	0	-3,026,874 *	3,026,874	
7951343	10/01/18 B	1,196,986.9800	1.0000	0	-1,196,987 *	1,196,987	
7951343	10/01/18 B	27,298.6400	1.0000	0	-27,299	27,299	
7951343	10/02/18 B	2,005,635.3100	1.0000	0	-2,005,635 *	2,005,635	
7951343	10/02/18 B	22,224.3800	1.0000	0	-22,224	22,224	
7951343	10/03/18 B	48,920.7700	1.0000	0	-48,921	48,921	
7951343	10/04/18 B	685,680.9200	1.0000	0	-685,681 *	685,681	
7951343	10/05/18 B	258,813.6100	1.0000	0	-258,814	258,814	
7951343	10/09/18 B	82,130,458.6200	1.0000	0	-82,130,459 *	82,130,459	
7951343	10/09/18 B	385,810.1700	1.0000	0	-385,810	385,810	
7951343	10/10/18 B	3,432,240.0000	1.0000	0	-3,432,240 *	3,432,240	
7951343	10/12/18 B	8,967.4500	1.0000	0	-8,967	8,967	
7951343	10/15/18 B	4,565.4200	1.0000	0	-4,565	4,565	
7951343	10/16/18 B	1,206.3300	1.0000	0	-1,206	1,206	
7951343	10/18/18 B	8,248.8000	1.0000	0	-8,249	8,249	
7951343	11/02/18 B	11,639.9400	1.0000	0	-11,640	11,640	
7951343	12/04/18 B	59.1400	1.0000	0	-59	59	
SUB-TOTAL OF BUYS # 250					315,545,567	315,545,567	
1138647	01/02/18 S	510,132.8200	1.0000	0	510,133 *	510,133	0
1138647	01/02/18 S	186.0800	1.0000	0	186	186	0
1138647	01/05/18 S	386,427.6500	1.0000	0	386,428	386,428	0
1138647	01/12/18 S	6,695.8200	1.0000	0	6,696	6,696	0
1138647	01/17/18 S	12,501.7400	1.0000	0	12,502	12,502	0
1138647	01/25/18 S	253,333.0000	1.0000	0	253,333	253,333	0
1138647	01/26/18 S	99,541.5400	1.0000	0	99,542	99,542	0
1138647	01/29/18 S	18,171.2900	1.0000	0	18,171	18,171	0
1138647	02/01/18 S	504,719.9000	1.0000	0	504,720 *	504,720	0
1138647	02/02/18 S	249,936.9100	1.0000	0	249,937	249,937	0
1138647	02/05/18 S	557.1000	1.0000	0	557	557	0
1138647	02/15/18 S	6,331.9600	1.0000	0	6,332	6,332	0
1138647	02/23/18 S	74,908.5900	1.0000	0	74,909	74,909	0
1138647	02/28/18 S	17,406.1800	1.0000	0	17,406	17,406	0
1138647	03/01/18 S	507,236.9400	1.0000	0	507,237 *	507,237	0
1138647	03/02/18 S	236,859.7000	1.0000	0	236,860	236,860	0
1138647	03/05/18 S	70,310.0000	1.0000	0	70,310	70,310	0
1138647	03/15/18 S	2,605.6400	1.0000	0	2,606	2,606	0
1138647	03/20/18 S	5,534.6800	1.0000	0	5,535	5,535	0
1138647	03/23/18 S	88,941.8500	1.0000	0	88,942	88,942	0
1138647	03/29/18 S	2,000.0000	1.0000	0	2,000	2,000	0



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						ERISA COST	ERISA COST GAIN/LOSS
1138647	04/02/18 S	502,559.6700	1.0000		502,560 *	502,560	0
1138647	04/02/18 S	1,438.2000	1.0000		1,438	1,438	0
1138647	04/03/18 S	166,398.9100	1.0000		166,399	166,399	0
1138647	04/06/18 S	5,594.7000	1.0000		5,595	5,595	0
1138647	04/13/18 S	14,728.6900	1.0000		14,729	14,729	0
1138647	04/16/18 S	18,766.5000	1.0000		18,767	18,767	0
1138647	04/17/18 S	981.3400	1.0000		981	981	0
1138647	04/19/18 S	50,306.2100	1.0000		50,306	50,306	0
1138647	04/24/18 S	71,927.8700	1.0000		71,928	71,928	0
1138647	04/30/18 S	5,260.0100	1.0000		5,260	5,260	0
1138647	05/01/18 S	504,022.8300	1.0000		504,023 *	504,023	0
1138647	05/02/18 S	237.3200	1.0000		237	237	0
1138647	05/04/18 S	9,605.0600	1.0000		9,605	9,605	0
1138647	05/08/18 S	7,000.0000	1.0000		7,000	7,000	0
1138647	05/09/18 S	80,961.5800	1.0000		80,962	80,962	0
1138647	05/15/18 S	13,293.4500	1.0000		13,293	13,293	0
1138647	05/18/18 S	1,243.3700	1.0000		1,243	1,243	0
1138647	05/25/18 S	110,467.4300	1.0000		110,467	110,467	0
1138647	06/01/18 S	508,284.1500	1.0000		508,284 *	508,284	0
1138647	06/04/18 S	4,060.1100	1.0000		4,060	4,060	0
1138647	06/07/18 S	4,000.0000	1.0000		4,000	4,000	0
1138647	06/08/18 S	354,140.3300	1.0000		354,140	354,140	0
1138647	06/11/18 S	38,809.9300	1.0000		38,810	38,810	0
1138647	06/14/18 S	25,432.9800	1.0000		25,433	25,433	0
1138647	06/15/18 S	33,318.6100	1.0000		33,319	33,319	0
1138647	06/18/18 S	13,851.8000	1.0000		13,852	13,852	0
1138647	06/19/18 S	1,900.0900	1.0000		1,900	1,900	0
1138647	06/22/18 S	50,297.9400	1.0000		50,297	50,297	0
1138647	07/02/18 S	509,013.7600	1.0000		509,014 *	509,014	0
1138647	07/02/18 S	8,797.2000	1.0000		8,797	8,797	0
1138647	07/03/18 S	350,962.2200	1.0000		350,962	350,962	0
1138647	07/06/18 S	64,682.8700	1.0000		64,683	64,683	0
1138647	07/11/18 S	4,000.0000	1.0000		4,000	4,000	0
1138647	07/13/18 S	88,872.0500	1.0000		88,872	88,872	0
1138647	07/16/18 S	46,364.6800	1.0000		46,365	46,365	0
1138647	07/18/18 S	6,707.9800	1.0000		6,708	6,708	0
1138647	07/19/18 S	58,179.3200	1.0000		58,179	58,179	0
1138647	07/20/18 S	9,779.4900	1.0000		9,779	9,779	0
1138647	07/27/18 S	17,545.0200	1.0000		17,545	17,545	0
1138647	08/01/18 S	508,988.9500	1.0000		508,989 *	508,989	0
1138647	08/01/18 S	5,000.0000	1.0000		5,000	5,000	0
1138647	08/06/18 S	543.6000	1.0000		544	544	0
1138647	08/10/18 S	16,887.4200	1.0000		16,887	16,887	0
1138647	08/17/18 S	18,511.8600	1.0000		18,512	18,512	0
1138647	08/20/18 S	2,917.0000	1.0000		2,917	2,917	0
1138647	08/24/18 S	38,644.2100	1.0000		38,644	38,644	0



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1138647	08/31/18 S	30,118.5400	1.0000	0	30,119	30,119	0
1138647	09/04/18 S	508,963.3100	1.0000	0	508,963 *	508,963	0
1138647	09/04/18 S	3,190.6300	1.0000	0	3,191	3,191	0
1138647	09/05/18 S	62,493.5000	1.0000	0	62,494	62,494	0
1138647	09/06/18 S	49,013.6500	1.0000	0	49,014	49,014	0
1138647	09/07/18 S	6,804.8200	1.0000	0	6,805	6,805	0
1138647	09/17/18 S	2,665.2500	1.0000	0	2,665	2,665	0
1138647	09/19/18 S	8,714.2800	1.0000	0	8,714	8,714	0
1138647	09/20/18 S	190.6400	1.0000	0	191	191	0
1138647	09/25/18 S	187,516.0000	1.0000	0	187,516	187,516	0
1138647	09/28/18 S	5,336.1000	1.0000	0	5,336	5,336	0
1138647	10/01/18 S	510,800.5100	1.0000	0	510,801 *	510,801	0
1138647	10/02/18 S	57,955.9700	1.0000	0	57,956	57,956	0
1138647	10/03/18 S	15,721.0000	1.0000	0	15,721	15,721	0
1138647	10/04/18 S	37,806,797.6900	1.0000	0	37,806,798 *	37,806,798	0
1138647	10/05/18 S	1,523.0000	1.0000	0	1,523	1,523	0
1138647	10/12/18 S	2,727,946.8400	1.0000	0	2,727,947 *	2,727,947	0
1138647	10/15/18 S	83,572,053.1600	1.0000	0	83,572,053 *	83,572,053	0
1138647	10/16/18 S	854.0400	1.0000	0	854	854	0
1138647	10/25/18 S	77,439.7100	1.0000	0	77,440	77,440	0
1138647	10/26/18 S	67,352.6900	1.0000	0	67,353	67,353	0
1138647	10/29/18 S	4,686.4100	1.0000	0	4,686	4,686	0
1138647	11/01/18 S	511,273.9100	1.0000	0	511,274 *	511,274	0
1138647	11/02/18 S	23,317.0900	1.0000	0	23,317	23,317	0
1138647	11/06/18 S	49,949.0300	1.0000	0	49,949	49,949	0
1138647	11/07/18 S	3,110.0000	1.0000	0	3,110	3,110	0
1138647	11/08/18 S	5,329.9500	1.0000	0	5,330	5,330	0
1138647	11/15/18 S	78,583.9700	1.0000	0	78,584	78,584	0
1138647	11/16/18 S	31,926.5500	1.0000	0	31,927	31,927	0
1138647	11/23/18 S	18,717.9600	1.0000	0	18,718	18,718	0
1138647	11/28/18 S	44,607.2100	1.0000	0	44,607	44,607	0
1138647	12/03/18 S	516,148.1400	1.0000	0	516,148 *	516,148	0
1138647	12/04/18 S	1,043.0400	1.0000	0	1,043	1,043	0
1138647	12/06/18 S	32,325.5700	1.0000	0	32,326	32,326	0
1138647	12/07/18 S	138,696.0700	1.0000	0	138,696	138,696	0
1138647	12/14/18 S	46,580.1800	1.0000	0	46,580	46,580	0
1138647	12/20/18 S	41,617.8500	1.0000	0	41,618	41,618	0
1138647	12/21/18 S	125,873.4300	1.0000	0	125,873	125,873	0
1138647	12/26/18 S	15,155.0000	1.0000	0	15,155	15,155	0
7951145	01/31/18 S	1,274.6100	1.0000	0	1,275	1,275	0
7951145	02/08/18 S	1.2100	1.0000	0	1	1	0
7951145	08/30/18 S	301.8600	1.0000	0	302	302	0
7951343	01/02/18 S	187,498.6800	1.0000	0	187,499	187,499	0
7951343	01/02/18 S	4,728.8500	1.0000	0	4,729	4,729	0
7951343	01/03/18 S	72,052.5100	1.0000	0	72,053	72,053	0
7951343	01/05/18 S	151,850.5700	1.0000	0	151,851	151,851	0



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7951343	01/05/18 S	20,946.9300	1.0000		20,947	20,947	0
7951343	01/08/18 S	2,701.1100	1.0000		2,701	2,701	0
7951343	01/09/18 S	380,127.3700	1.0000		380,127	380,127	0
7951343	01/10/18 S	75,320.3300	1.0000		75,320	75,320	0
7951343	01/11/18 S	9,558.6100	1.0000		9,559	9,559	0
7951343	01/16/18 S	51,025.5700	1.0000		51,026	51,026	0
7951343	01/17/18 S	498,555.4100	1.0000		498,555 *	498,555	0
7951343	01/18/18 S	25,481.9900	1.0000		25,482	25,482	0
7951343	01/19/18 S	19,722.7200	1.0000		19,723	19,723	0
7951343	01/22/18 S	693,679.6800	1.0000		693,680 *	693,680	0
7951343	01/23/18 S	294,784.2900	1.0000		294,784	294,784	0
7951343	01/23/18 S	7,533.5800	1.0000		7,534	7,534	0
7951343	01/24/18 S	47,317.4000	1.0000		47,317	47,317	0
7951343	01/26/18 S	310,299.2100	1.0000		310,299	310,299	0
7951343	01/26/18 S	14,959.2500	1.0000		14,959	14,959	0
7951343	01/29/18 S	3,671.1800	1.0000		3,671	3,671	0
7951343	01/30/18 S	11,384.6900	1.0000		11,385	11,385	0
7951343	01/31/18 S	3,967,945.4000	1.0000		3,967,945 *	3,967,945	0
7951343	01/31/18 S	21,982.5900	1.0000		21,983	21,983	0
7951343	02/01/18 S	14,685.6000	1.0000		14,686	14,686	0
7951343	02/02/18 S	10,867.3400	1.0000		10,867	10,867	0
7951343	02/05/18 S	78,719.8800	1.0000		78,720	78,720	0
7951343	02/06/18 S	346,962.5000	1.0000		346,963	346,963	0
7951343	02/06/18 S	34,849.7700	1.0000		34,850	34,850	0
7951343	02/08/18 S	428,051.1200	1.0000		428,051 *	428,051	0
7951343	02/08/18 S	53,158.7400	1.0000		53,159	53,159	0
7951343	02/09/18 S	363,312.5100	1.0000		363,313	363,313	0
7951343	02/12/18 S	451,716.7500	1.0000		451,717 *	451,717	0
7951343	02/12/18 S	58,427.5000	1.0000		58,428	58,428	0
7951343	02/13/18 S	1,564,500.0700	1.0000		1,564,500 *	1,564,500	0
7951343	02/14/18 S	500,000.0000	1.0000		500,000 *	500,000	0
7951343	02/15/18 S	149,691.1800	1.0000		149,691	149,691	0
7951343	02/15/18 S	117,763.8000	1.0000		117,764	117,764	0
7951343	02/16/18 S	249,462.7500	1.0000		249,463	249,463	0
7951343	02/20/18 S	26,737.2000	1.0000		26,737	26,737	0
7951343	02/20/18 S	16,347.3100	1.0000		16,347	16,347	0
7951343	02/21/18 S	481,826.8800	1.0000		481,827 *	481,827	0
7951343	02/23/18 S	34,492.3400	1.0000		34,492	34,492	0
7951343	02/28/18 S	2,828,869.3200	1.0000		2,828,869 *	2,828,869	0
7951343	03/01/18 S	5,253,310.2500	1.0000		5,253,310 *	5,253,310	0
7951343	03/01/18 S	5,123.3600	1.0000		5,123	5,123	0
7951343	03/02/18 S	19,556.5000	1.0000		19,557	19,557	0
7951343	03/05/18 S	344,773.5600	1.0000		344,774	344,774	0
7951343	03/07/18 S	253,378.2000	1.0000		253,378	253,378	0
7951343	03/07/18 S	29,945.4600	1.0000		29,945	29,945	0
7951343	03/09/18 S	8,329.1900	1.0000		8,329	8,329	0



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7951343	03/13/18 S	66,020.5600	1.0000	0	66,021	66,021	0
7951343	03/14/18 S	26,886.3300	1.0000	0	26,886	26,886	0
7951343	03/15/18 S	199,462.0400	1.0000	0	199,462	199,462	0
7951343	03/15/18 S	57,797.8600	1.0000	0	57,798	57,798	0
7951343	03/16/18 S	124,283.2200	1.0000	0	124,283	124,283	0
7951343	03/16/18 S	12,587.2800	1.0000	0	12,587	12,587	0
7951343	03/22/18 S	199,294.0000	1.0000	0	199,294	199,294	0
7951343	03/23/18 S	54,412.6100	1.0000	0	54,413	54,413	0
7951343	03/27/18 S	26,488.4700	1.0000	0	26,488	26,488	0
7951343	03/28/18 S	27,287.7900	1.0000	0	27,288	27,288	0
7951343	03/29/18 S	322,574.4000	1.0000	0	322,574	322,574	0
7951343	03/29/18 S	47,935.7700	1.0000	0	47,936	47,936	0
7951343	04/02/18 S	36,902.9600	1.0000	0	36,903	36,903	0
7951343	04/04/18 S	30,022,172.1000	1.0000	0	30,022,172 *	30,022,172	0
7951343	04/09/18 S	35,117.8200	1.0000	0	35,118	35,118	0
7951343	04/10/18 S	22,273.3500	1.0000	0	22,273	22,273	0
7951343	04/11/18 S	22,268.6900	1.0000	0	22,269	22,269	0
7951343	04/13/18 S	34,937.3800	1.0000	0	34,937	34,937	0
7951343	04/17/18 S	204,156.6700	1.0000	0	204,157	204,157	0
7951343	04/17/18 S	10,921.0300	1.0000	0	10,921	10,921	0
7951343	04/18/18 S	50,500.6600	1.0000	0	50,501	50,501	0
7951343	04/19/18 S	16,999.0100	1.0000	0	16,999	16,999	0
7951343	04/23/18 S	1,026,410.7500	1.0000	0	1,026,411 *	1,026,411	0
7951343	04/24/18 S	16,716.2900	1.0000	0	16,716	16,716	0
7951343	04/27/18 S	4,589.4300	1.0000	0	4,589	4,589	0
7951343	04/30/18 S	75,872.2200	1.0000	0	75,872	75,872	0
7951343	05/01/18 S	35,550.4100	1.0000	0	35,550	35,550	0
7951343	05/04/18 S	2,624.5500	1.0000	0	2,625	2,625	0
7951343	05/07/18 S	16,748.0100	1.0000	0	16,748	16,748	0
7951343	05/08/18 S	199,880.0000	1.0000	0	199,880	199,880	0
7951343	05/09/18 S	16,694.0000	1.0000	0	16,694	16,694	0
7951343	05/10/18 S	452,199.5500	1.0000	0	452,200 *	452,200	0
7951343	05/11/18 S	404,647.2400	1.0000	0	404,647	404,647	0
7951343	05/11/18 S	55,929.9000	1.0000	0	55,930	55,930	0
7951343	05/14/18 S	7,924.9600	1.0000	0	7,925	7,925	0
7951343	05/15/18 S	607.4900	1.0000	0	607	607	0
7951343	05/17/18 S	3,249.3700	1.0000	0	3,249	3,249	0
7951343	05/21/18 S	25,557.1600	1.0000	0	25,557	25,557	0
7951343	05/22/18 S	154,843.4500	1.0000	0	154,843	154,843	0
7951343	05/22/18 S	6,339.2900	1.0000	0	6,339	6,339	0
7951343	05/24/18 S	69,069.8800	1.0000	0	69,070	69,070	0
7951343	05/25/18 S	8,098.7700	1.0000	0	8,099	8,099	0
7951343	05/25/18 S	5,671.3800	1.0000	0	5,671	5,671	0
7951343	05/29/18 S	43,797.5200	1.0000	0	43,798	43,798	0
7951343	05/30/18 S	50,659.1600	1.0000	0	50,659	50,659	0
7951343	05/31/18 S	881,526.1800	1.0000	0	881,526 *	881,526	0



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7951343	05/31/18 S	84,925.1700	1.0000		84,925	84,925	0
7951343	06/04/18 S	24,933.8500	1.0000		24,934	24,934	0
7951343	06/07/18 S	5,906,049.1700	1.0000		5,906,049 *	5,906,049	0
7951343	06/08/18 S	770.7000	1.0000		771	771	0
7951343	06/11/18 S	1,087.4500	1.0000		1,087	1,087	0
7951343	06/14/18 S	44,747.5500	1.0000		44,748	44,748	0
7951343	06/15/18 S	29,028.4500	1.0000		29,028	29,028	0
7951343	06/18/18 S	21,283.5700	1.0000		21,284	21,284	0
7951343	06/20/18 S	14,833.1500	1.0000		14,833	14,833	0
7951343	06/25/18 S	5,439.0300	1.0000		5,439	5,439	0
7951343	06/26/18 S	15,837.2100	1.0000		15,837	15,837	0
7951343	06/27/18 S	420,765.2500	1.0000		420,765	420,765	0
7951343	06/27/18 S	1,280.9200	1.0000		1,281	1,281	0
7951343	06/28/18 S	69,722.4200	1.0000		69,722	69,722	0
7951343	06/29/18 S	18,205.6600	1.0000		18,206	18,206	0
7951343	07/05/18 S	10,072.8100	1.0000		10,073	10,073	0
7951343	07/06/18 S	48,440.7100	1.0000		48,441	48,441	0
7951343	07/12/18 S	19,480.9200	1.0000		19,481	19,481	0
7951343	07/13/18 S	11,375.1000	1.0000		11,375	11,375	0
7951343	07/20/18 S	19,453.3800	1.0000		19,453	19,453	0
7951343	07/24/18 S	50,666.4000	1.0000		50,666	50,666	0
7951343	07/25/18 S	105,960.3100	1.0000		105,960	105,960	0
7951343	07/25/18 S	42,108.6200	1.0000		42,109	42,109	0
7951343	07/26/18 S	18.9300	1.0000		19	19	0
7951343	07/26/18 S	10,367.4400	1.0000		10,367	10,367	0
7951343	07/31/18 S	1,234,716.1600	1.0000		1,234,716 *	1,234,716	0
7951343	08/01/18 S	38,003.2700	1.0000		38,003	38,003	0
7951343	08/03/18 S	6,967,070.3900	1.0000		6,967,070 *	6,967,070	0
7951343	08/06/18 S	16,092.6500	1.0000		16,093	16,093	0
7951343	08/07/18 S	14,533.3400	1.0000		14,533	14,533	0
7951343	08/09/18 S	7,209.1300	1.0000		7,209	7,209	0
7951343	08/10/18 S	32,839.3100	1.0000		32,839	32,839	0
7951343	08/13/18 S	51,873.2700	1.0000		51,873	51,873	0
7951343	08/15/18 S	243,832.3200	1.0000		243,832	243,832	0
7951343	08/16/18 S	35,266.8600	1.0000		35,267	35,267	0
7951343	08/17/18 S	64,762.6700	1.0000		64,763	64,763	0
7951343	08/20/18 S	16,860.0600	1.0000		16,860	16,860	0
7951343	08/20/18 S	6,597.3800	1.0000		6,597	6,597	0
7951343	08/21/18 S	39,974.2800	1.0000		39,974	39,974	0
7951343	08/22/18 S	1,881.8100	1.0000		1,882	1,882	0
7951343	08/24/18 S	26,140.3800	1.0000		26,140	26,140	0
7951343	08/27/18 S	2,392.7800	1.0000		2,393	2,393	0
7951343	08/30/18 S	15,031,837.2400	1.0000		15,031,837 *	15,031,837	0
7951343	08/31/18 S	1,071.4900	1.0000		1,071	1,071	0
7951343	09/04/18 S	9,831.5800	1.0000		9,832	9,832	0
7951343	09/07/18 S	14,498.5400	1.0000		14,499	14,499	0



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	DATE		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH		ERISA COST	ERISA COST GAIN/LOSS
	BOUGHT/SOLD								
7951343	09/11/18 S		28,996.8000	1.0000	0	28,997	28,997		
7951343	09/14/18 S		10,554.8100	1.0000	0	10,555	10,555		
7951343	09/21/18 S		19,694.0100	1.0000	0	19,694	19,694		
7951343	09/24/18 S		42,241.4800	1.0000	0	42,241	42,241		
7951343	09/25/18 S		2,303,250.8900	1.0000	0	2,303,251 *	2,303,251		
7951343	09/25/18 S		563.3900	1.0000	0	563	563		
7951343	09/27/18 S		2,915,908.5800	1.0000	0	2,915,909 *	2,915,909		
7951343	09/28/18 S		16,869.4300	1.0000	0	16,869	16,869		
7951343	10/03/18 S		3,435,827.9300	1.0000	0	3,435,828 *	3,435,828		
7951343	10/11/18 S		89,952,752.0000	1.0000	0	89,952,752 *	89,952,752		
	SUB-TOTAL OF SALES # 261			0		320,148,869	320,148,869		
	SUB-TOTAL			0		635,694,436	635,694,436		
ISSUE: 61691JAU8 - MORGAN STANLEY CMO 3.259% 6/15/50									
7951343	10/02/18 S		700,000.0000	0.9605	0	672,383 *	709,002		-36,619
	SUB-TOTAL OF SALES # 1			0		672,383	709,002		-36,619
	SUB-TOTAL			0		672,383	709,002		-36,619
ISSUE: 61744YAP3 - MORGAN STAN MTN V-Q 3.772% 1/24/29									
7951343	01/18/18 B		250,000.0000	1.0000	0	-250,000	250,000		
7951343	01/22/18 B		250,000.0000	1.0025	0	-250,620	250,620		
	SUB-TOTAL OF BUYS # 2			0		500,620	500,620		
7951343	09/27/18 S		500,000.0000	0.9585	0	479,260 *	500,620		-21,360
	SUB-TOTAL OF SALES # 1			0		479,260	500,620		-21,360
	SUB-TOTAL			0		979,880	1,001,240		-21,360
ISSUE: 61767EAD6 - MORGAN STANLEY CMO 3.276% 11/15/52									
7951343	10/02/18 S		750,000.0000	0.9597	0	719,795 *	756,600		-36,805
	SUB-TOTAL OF SALES # 1			0		719,795	756,600		-36,805



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
				-----	-----	-----	-----
		SUB-TOTAL		0	719,795	756,600	-36,805
	ISSUE: 641062AN4 - NESTLE HOLDINGS INC 4% 9/24/48						
7951343	09/17/18 B	220,000.0000	0.9866	0	-217,045	217,045	
		SUB-TOTAL OF BUYS # 1		0	217,045	217,045	
7951343	09/27/18 S	220,000.0000	0.9808	0	215,774	217,045	-1,272
		SUB-TOTAL OF SALES # 1		0	215,774	217,045	-1,272
		SUB-TOTAL		0	432,819	434,090	-1,272
	ISSUE: 646139X83 - NEW JERSEY ST TPK 7.102% 1/01/41						
7951343	09/25/18 S	400,000.0000	1.3796	0	551,856 *	597,572	-45,716
		SUB-TOTAL OF SALES # 1		0	551,856	597,572	-45,716
		SUB-TOTAL		0	551,856	597,572	-45,716
	ISSUE: 654106AD5 - NIKE INC 3.625% 5/01/43						
7951343	08/27/18 S	500,000.0000	0.9495	0	474,740 *	502,050	-27,310
		SUB-TOTAL OF SALES # 1		0	474,740	502,050	-27,310
		SUB-TOTAL		0	474,740	502,050	-27,310
	ISSUE: 668444AQ5 - NORTHWESTERN UNIV 3.662% 12/01/57						
7951343	02/27/18 B	75,000.0000	0.9456	0	-70,921	70,921	
		SUB-TOTAL OF BUYS # 1		0	70,921	70,921	
7951343	10/01/18 S	500,000.0000	0.9296	0	464,825 *	507,736	-42,911
		SUB-TOTAL OF SALES # 1		0	464,825	507,736	-42,911



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	DATE BOUGHT/ SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
				-----	-----	-----	-----
		SUB-TOTAL		0	535,746	578,657	-42,911
	ISSUE: 677632PA3 - OHIO ST UNIV 4.8% 6/01/11						
7951343	02/08/18 B	95,000.0000	1.0719	0	-101,827	101,827	
				-----	-----	-----	-----
	SUB-TOTAL OF BUYS # 1			0	101,827	101,827	
7951343	09/28/18 S	400,000.0000	1.0611	0	424,452	444,418	-19,966
				-----	-----	-----	-----
	SUB-TOTAL OF SALES # 1			0	424,452	444,418	-19,966
				-----	-----	-----	-----
	SUB-TOTAL			0	526,279	546,245	-19,966
	ISSUE: 686514AF7 - ORLANDO HEALTH OBL 4.089% 10/01/48						
7951343	01/30/18 B	350,000.0000	1.0000	0	-350,000	350,000	
				-----	-----	-----	-----
	SUB-TOTAL OF BUYS # 1			0	350,000	350,000	
7951343	09/27/18 S	350,000.0000	0.9658	0	338,016	350,000	-11,984
				-----	-----	-----	-----
	SUB-TOTAL OF SALES # 1			0	338,016	350,000	-11,984
				-----	-----	-----	-----
	SUB-TOTAL			0	688,016	700,000	-11,984
	ISSUE: 69349LAQ1 - PNC BANK NA 4.2% 11/01/25						
7951343	09/27/18 S	705,000.0000	1.0166	0	716,675 *	757,452	-40,777
				-----	-----	-----	-----
	SUB-TOTAL OF SALES # 1			0	716,675	757,452	-40,777
				-----	-----	-----	-----
	SUB-TOTAL			0	716,675	757,452	-40,777
	ISSUE: 713448DV7 - PEPISCO INC 4% 5/02/47						
7951343	08/27/18 S	450,000.0000	0.9971	0	448,686 *	479,345	-30,659
				-----	-----	-----	-----
	SUB-TOTAL OF SALES # 1			0	448,686	479,345	-30,659



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
				-----	-----	-----	-----
		SUB-TOTAL		0	448,686	479,345	-30,659
	ISSUE: 740816AM5 - PRES & FELLOWS 3.15% 7/15/46						
7951343	10/01/18 S	500,000.0000	0.8777		438,870 *	487,905	-49,035
		SUB-TOTAL OF SALES # 1		-----	-----	-----	-----
				0	438,870	487,905	-49,035
	SUB-TOTAL						
				-----	-----	-----	-----
				0	438,870	487,905	-49,035
	ISSUE: 74274TAB6 - PRIVATE EXPT FDG 2.65% 2/16/21						
7951343	02/13/18 B	260,000.0000	0.9990		-259,748	259,748	
		SUB-TOTAL OF BUYS # 1		-----	-----	-----	-----
				0	259,748	259,748	
7951343	10/03/18 S	260,000.0000	0.9918		257,876	259,748	-1,872
		SUB-TOTAL OF SALES # 1		-----	-----	-----	-----
				0	257,876	259,748	-1,872
	SUB-TOTAL						
				-----	-----	-----	-----
				0	517,624	519,496	-1,872
	ISSUE: 748148KA0 - QUEBEC PROVINCE 8.625% 12/01/26						
7951343	09/27/18 S	350,000.0000	1.3338		466,830 *	483,599	-16,769
		SUB-TOTAL OF SALES # 1		-----	-----	-----	-----
				0	466,830	483,599	-16,769
	SUB-TOTAL						
				-----	-----	-----	-----
				0	466,830	483,599	-16,769
	ISSUE: 755111AF8 - RAYTHEON CO 7.2% 8/15/27						
7951343	09/27/18 S	350,000.0000	1.2545		439,075 *	465,210	-26,135
		SUB-TOTAL OF SALES # 1		-----	-----	-----	-----
				0	439,075	465,210	-26,135
	SUB-TOTAL						
				-----	-----	-----	-----
				0	439,075	465,210	-26,135
	ISSUE: 773903AG4 - ROCKWELL AUTOMATION 2.875% 3/01/25						
7951343	09/26/18 S	465,000.0000	0.9477		440,676 *	458,546	-17,870



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ERISA COST
GAIN/LOSS

ISSUE: 82620KAM5 - SIEMENS FINANCIERS 3.3% 9/15/46

-4,681
-36,960

-41,641

ISSUE: 845011AA3 - SOUTHWEST GAS CORP 3.7% 4/01/28

- 8, 565
 -
 - 8, 565

ISSUE: 85434VAA6 - STANFORD HEALTH CARE 3.795% 11/15/48

-8,189

- 8,189 -
- 8,189 -

ISSUE: 878091BD8 - TEACHERS INS&ANN 4.9% 9/15/44



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ERISA COST
GAIN/LOSS

ISSUE: 907818DL9 - UNION PAC CORP 4.3% 6/15/42



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	04/23/18 B	250,000.0000	1.0156	0	-253,900	253,900	
	SUB-TOTAL OF BUYS # 1			0	253,900	253,900	
7951343	09/25/18 S	250,000.0000	0.9757	0	243,918	253,900	-9,983
	SUB-TOTAL OF SALES # 1			0	243,918	253,900	-9,983
	SUB-TOTAL			0	497,818	507,800	-9,983
ISSUE: 907818DZ8 - UNION PACIFIC CORP 4.15% 1/15/45							
7951343	01/02/18 B	265,000.0000	1.0788	0	-285,885	285,885	
	SUB-TOTAL OF BUYS # 1			0	285,885	285,885	
7951343	04/23/18 S	265,000.0000	1.0007	0	265,196	285,885	-20,689
	SUB-TOTAL OF SALES # 1			0	265,196	285,885	-20,689
	SUB-TOTAL			0	551,081	571,770	-20,689
ISSUE: 909318AA5 - UNITED AIRLINES ABS 3.5% 9/01/31							
7951343	01/31/18 B	500,000.0000	1.0000	0	-500,000 *	500,000	
	SUB-TOTAL OF BUYS # 1			0	500,000	500,000	
7951343	09/27/18 S	500,000.0000	0.9614	0	480,705 *	500,000	-19,295
	SUB-TOTAL OF SALES # 1			0	480,705	500,000	-19,295
	SUB-TOTAL			0	980,705	1,000,000	-19,295
ISSUE: 911312BC9 - UNITED PARCEL 2.35% 5/16/22							
7951343	09/27/18 S	500,000.0000	0.9677	0	483,835 *	497,755	-13,920
	SUB-TOTAL OF SALES # 1			0	483,835	497,755	-13,920
	SUB-TOTAL			0	483,835	497,755	-13,920



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	DATE		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	BOUGHT/SOLD							
7951343	ISSUE: 912803EC3 - U.S. TREASURY STRIPS Z-CPN 5/15/43							
	01/29/18 S		400,000.0000	0.4752	0	190,088	198,616	-8,521
	03/01/18 S		1,025,000.0000	0.4547	0	466,078 *	508,954	-42,876
	SUB-TOTAL OF SALES # 2				0	656,166	707,570	-51,404
	SUB-TOTAL				0	656,166	707,570	-51,404
7951343	ISSUE: 912803EL3 - U.S. TREASURY STRIPS Z-CPN 2/15/45							
	10/05/18 S		1,230,000.0000	0.4118	0	506,576 *	578,235	-71,660
	SUB-TOTAL OF SALES # 1				0	506,576	578,235	-71,660
	SUB-TOTAL				0	506,576	578,235	-71,660
	ISSUE: 912810QL5 - U.S. TREASURY BONDS 4.25% 11/15/40							
7951343	01/08/18 S		185,000.0000	1.2603	0	233,158	234,950	-1,792
	01/19/18 S		185,000.0000	1.2350	0	228,466	234,950	-6,484
	01/22/18 S		175,000.0000	1.2352	0	216,152	222,250	-6,098
	02/20/18 S		210,000.0000	1.1867	0	249,211	266,700	-17,489
	02/28/18 S		410,000.0000	1.1925	0	488,909 *	520,700	-31,791
SUB-TOTAL OF SALES # 5				0	1,415,896	1,479,550	-63,654	
SUB-TOTAL				0	1,415,896	1,479,550	-63,654	
7951343	ISSUE: 912810QN1 - U.S. TREASURY BONDS 4.75% 2/15/41							
	02/28/18 S		570,000.0000	1.2758	0	727,195 *	773,707	-46,511
	SUB-TOTAL OF SALES # 1				0	727,195	773,707	-46,511
	SUB-TOTAL				0	727,195	773,707	-46,511
	ISSUE: 912810RB6 - U.S. TREASURY BONDS 2.875% 5/15/43							
7951343	01/03/18 S		225,000.0000	1.0212	0	229,781	231,354	-1,573
7951343	01/09/18 S		2,520,000.0000	1.0102	0	2,545,708 *	2,591,165	-45,457



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
		SUB-TOTAL OF SALES # 2		0	2,775,489	2,822,519	-47,029
		SUB-TOTAL		0	2,775,489	2,822,519	-47,029
		ISSUE: 912810RC4 - U.S. TREASURY BONDS 3.625% 8/15/43					
7951343	02/28/18 S	1,190,000.0000	1.0901	0	1,297,193 *	1,388,861	-91,668
		SUB-TOTAL OF SALES # 1		0	1,297,193	1,388,861	-91,668
		SUB-TOTAL		0	1,297,193	1,388,861	-91,668
		ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44					
7951343	02/28/18 S	5,885,000.0000	0.9779	0	5,755,116 *	6,181,310	-426,194
		SUB-TOTAL OF SALES # 1		0	5,755,116	6,181,310	-426,194
		SUB-TOTAL		0	5,755,116	6,181,310	-426,194
		ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45					
7951343	02/28/18 S	7,760,000.0000	0.8856	0	6,872,450 *	7,397,763	-525,313
		SUB-TOTAL OF SALES # 1		0	6,872,450	7,397,763	-525,313
		SUB-TOTAL		0	6,872,450	7,397,763	-525,313
		ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45					
7951343	01/03/18 B	210,000.0000	1.0427	0	-218,967	218,967	
7951343	01/08/18 B	95,000.0000	1.0409	0	-98,883	98,883	
7951343	01/19/18 B	95,000.0000	1.0181	0	-96,722	96,722	
7951343	01/22/18 B	145,000.0000	1.0177	0	-147,560	147,560	
7951343	02/20/18 B	170,000.0000	0.9724	0	-165,312	165,312	
		SUB-TOTAL OF BUYS # 5		0	727,444	727,444	
7951343	02/28/18 S	4,000,000.0000	0.9774	0	3,909,531 *	4,190,429	-280,898
7951343	04/02/18 S	5,045,000.0000	1.0070	0	5,080,473 *	5,285,179	-204,706



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	DATE BOUGHT/ SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
		SUB-TOTAL OF SALES # 2		0	8,990,004	9,475,608	-485,604
		SUB-TOTAL		0	9,717,448	10,203,052	-485,604
	ISSUE: 912810RN0 - U.S. TREASURY BONDS 2.875% 8/15/45						
7951343	04/02/18 S	1,955,000.0000	0.9827	0	1,921,169 *	2,004,950	-83,781
	SUB-TOTAL OF SALES # 1			0	1,921,169	2,004,950	-83,781
	SUB-TOTAL			0	1,921,169	2,004,950	-83,781
	ISSUE: 912810RU4 - U.S. TREASURY BONDS 2.875% 11/15/46						
7951343	01/09/18 B	5,000.0000	0.9990	0	-4,995	4,995	
7951343	01/09/18 B	2,325,000.0000	1.0061	0	-2,339,168 *	2,339,168	
	SUB-TOTAL OF BUYS # 2			0	2,344,163	2,344,163	
7951343	03/13/18 S	160,000.0000	0.9564	0	153,019	161,921	-8,902
7951343	04/02/18 S	3,170,000.0000	0.9812	0	3,110,563 *	3,208,062	-97,499
	SUB-TOTAL OF SALES # 2			0	3,263,582	3,369,983	-106,401
	SUB-TOTAL			0	5,607,745	5,714,146	-106,401
	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47						
7951343	01/18/18 B	295,000.0000	0.9699	0	-286,127	286,127	
7951343	01/24/18 B	110,000.0000	0.9638	0	-106,021	106,021	
7951343	01/26/18 B	90,000.0000	0.9673	0	-87,061	87,061	
7951343	01/30/18 B	230,000.0000	0.9557	0	-219,821	219,821	
7951343	01/31/18 B	85,000.0000	0.9550	0	-81,175	81,175	
7951343	02/06/18 B	375,000.0000	0.9377	0	-351,650	351,650	
7951343	02/07/18 B	415,000.0000	0.9302	0	-386,047	386,047	
7951343	02/08/18 B	490,000.0000	0.9266	0	-454,054 *	454,054	
7951343	02/09/18 B	45,000.0000	0.9200	0	-41,398	41,398	
	SUB-TOTAL OF BUYS # 9			0	2,013,354	2,013,354	
7951343	01/02/18 S	135,000.0000	0.9868	0	133,218	135,169	-1,951
7951343	01/03/18 S	115,000.0000	0.9916	0	114,030	115,144	-1,114



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST		ERISA COST GAIN/LOSS
7951343	01/09/18 S	5,000.0000	0.9742	0	4,871	5,006		-135
7951343	01/09/18 S	100,000.0000	0.9712	0	97,125	100,125		-3,000
7951343	01/18/18 S	675,000.0000	0.9710	0	655,409 *	666,602		-11,193
7951343	01/24/18 S	110,000.0000	0.9637	0	106,021	106,021		-9
7951343	01/30/18 S	320,000.0000	0.9532	0	305,038	306,882		-1,844
7951343	02/06/18 S	90,000.0000	0.9422	0	84,797	84,683		114
7951343	02/06/18 S	280,000.0000	0.9400	0	263,200	263,459		-259
7951343	02/06/18 S	90,000.0000	0.9416	0	84,741	84,683		57
7951343	02/07/18 S	300,000.0000	0.9294	0	278,813	279,070		-258
7951343	02/07/18 S	115,000.0000	0.9275	0	106,658	106,977		-319
7951343	02/08/18 S	370,000.0000	0.9228	0	341,441	342,857		-1,416
7951343	02/08/18 S	120,000.0000	0.9284	0	111,413	111,197		216
7951343	02/09/18 S	45,000.0000	0.9220	0	41,491	41,398		93
SUB-TOTAL OF SALES # 15				0	2,728,258	2,749,273		-21,018
SUB-TOTAL				0	4,741,612	4,762,627		-21,018

ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47

7951343	02/15/18 B	25,000.0000	0.9205	0	-23,012	23,012		
7951343	02/16/18 B	260,000.0000	0.9274	0	-241,120	241,120		
7951343	02/21/18 B	195,000.0000	0.9105	0	-177,541	177,541		
7951343	02/22/18 B	145,000.0000	0.9117	0	-132,199	132,199		
7951343	03/01/18 B	365,000.0000	0.9329	0	-340,519	340,519		
7951343	03/08/18 B	90,000.0000	0.9250	0	-83,250	83,250		
7951343	03/09/18 B	5,000.0000	0.9201	0	-4,600	4,600		
7951343	03/13/18 B	160,000.0000	0.9316	0	-149,056	149,056		
7951343	03/13/18 B	85,000.0000	0.9303	0	-79,077	79,077		
7951343	03/15/18 B	65,000.0000	0.9394	0	-61,059	61,059		
7951343	03/16/18 B	85,000.0000	0.9353	0	-79,502	79,502		
7951343	04/12/18 B	95,000.0000	0.9456	0	-89,834	89,834		
7951343	04/17/18 B	220,000.0000	0.9503	0	-209,069	209,069		
7951343	04/19/18 B	95,000.0000	0.9319	0	-88,528	88,528		
7951343	04/20/18 B	185,000.0000	0.9286	0	-171,790	171,790		
7951343	04/20/18 B	135,000.0000	0.9264	0	-125,065	125,065		
7951343	04/23/18 B	45,000.0000	0.9244	0	-41,597	41,597		
7951343	05/08/18 B	630,000.0000	0.9241	0	-582,159 *	582,159		
SUB-TOTAL OF BUYS # 18				0	2,678,977	2,678,977		
7951343	02/15/18 S	25,000.0000	0.9233	0	23,082	23,012		70
7951343	02/16/18 S	260,000.0000	0.9283	0	241,353	241,120		234
7951343	02/27/18 S	80,000.0000	0.9147	0	73,175	72,880		295
7951343	02/28/18 S	240,000.0000	0.9255	0	222,131	218,640		3,491



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	03/01/18 S	225,000.0000	0.9244	0	207,984	209,653	-1,669
7951343	03/01/18 S	160,000.0000	0.9262	0	148,200	149,087	-887
7951343	03/09/18 S	95,000.0000	0.9234	0	87,727	87,850	-124
7951343	03/13/18 S	140,000.0000	0.9282	0	129,954	130,362	-408
7951343	03/19/18 S	45,000.0000	0.9354	0	42,094	42,059	36
7951343	04/09/18 S	200,000.0000	0.9473	0	189,461	186,927	2,534
7951343	04/24/18 S	190,000.0000	0.9189	0	174,599	177,954	-3,355
7951343	05/10/18 S	700,000.0000	0.9264	0	648,473 *	651,106	-2,633
7951343	05/14/18 S	255,000.0000	0.9289	0	236,863	237,189	-325
7951343	05/14/18 S	270,000.0000	0.9281	0	250,583	251,141	-558
SUB-TOTAL OF SALES # 14				-----	2,675,679	2,678,980	-3,299
SUB-TOTAL				-----	5,354,656	5,357,957	-3,299

ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48

7951343	04/24/18 B	185,000.0000	0.9670	0	-178,901	178,901	
7951343	05/10/18 B	675,000.0000	0.9746	0	-657,861 *	657,861	
7951343	05/14/18 B	245,000.0000	0.9772	0	-239,407	239,407	
7951343	05/14/18 B	260,000.0000	0.9764	0	-253,855	253,855	
7951343	05/14/18 B	30,000.0000	0.9772	0	-29,316	29,316	
7951343	05/24/18 B	75,000.0000	0.9761	0	-73,207	73,207	
7951343	06/14/18 B	230,000.0000	0.9895	0	-227,592	227,592	
7951343	07/12/18 B	55,000.0000	1.0100	0	-55,550	55,550	
7951343	07/17/18 B	155,000.0000	1.0058	0	-155,896	155,896	
7951343	07/19/18 B	155,000.0000	1.0052	0	-155,799	155,799	
7951343	07/31/18 B	215,000.0000	0.9850	0	-211,775	211,775	
7951343	07/31/18 B	165,000.0000	0.9839	0	-162,345	162,345	
7951343	07/31/18 B	50,000.0000	0.9844	0	-49,219	49,219	
7951343	08/06/18 B	70,000.0000	0.9828	0	-68,797	68,797	
SUB-TOTAL OF BUYS # 14				-----	2,519,520	2,519,520	
7951343	05/14/18 S	130,000.0000	0.9746	0	126,704	126,677	28
7951343	05/15/18 S	140,000.0000	0.9606	0	134,482	136,421	-1,939
7951343	06/04/18 S	85,000.0000	0.9841	0	83,645	82,836	809
7951343	06/11/18 S	40,000.0000	0.9800	0	39,200	38,982	218
7951343	06/14/18 S	90,000.0000	0.9894	0	89,044	87,946	1,097
7951343	06/20/18 S	250,000.0000	0.9853	0	246,318	244,296	2,023
7951343	06/22/18 S	55,000.0000	0.9895	0	54,424	53,745	679
7951343	07/25/18 S	300,000.0000	0.9876	0	296,285	295,643	642
7951343	08/01/18 S	295,000.0000	0.9754	0	287,752	290,628	-2,876
7951343	08/08/18 S	95,000.0000	0.9786	0	92,963	93,579	-616
7951343	08/13/18 S	225,000.0000	0.9897	0	222,692	221,634	1,058



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	08/14/18 S	70,000.0000	0.9881	0	69,169	68,953	216
7951343	08/27/18 S	790,000.0000	1.0005	0	790,432 *	778,181	12,251
				-----	-----	-----	-----
		SUB-TOTAL OF SALES # 13		0	2,533,110	2,519,521	13,590
				-----	-----	-----	-----
		SUB-TOTAL		0	5,052,630	5,039,041	13,590
				-----	-----	-----	-----
7951343	07/25/18 B	295,000.0000	1.0119	0	-298,503	298,503	
7951343	08/13/18 B	220,000.0000	1.0148	0	-223,248	223,248	
7951343	08/21/18 B	210,000.0000	1.0231	0	-214,856	214,856	
7951343	08/27/18 B	120,000.0000	1.0278	0	-123,338	123,338	
7951343	08/27/18 B	85,000.0000	1.0261	0	-87,218	87,218	
7951343	08/27/18 B	160,000.0000	1.0255	0	-164,075	164,075	
7951343	08/27/18 B	390,000.0000	1.0253	0	-399,872	399,872	
7951343	08/27/18 B	130,000.0000	1.0256	0	-133,331	133,331	
7951343	08/27/18 B	120,000.0000	1.0255	0	-123,056	123,056	
7951343	08/27/18 B	390,000.0000	1.0253	0	-399,872	399,872	
7951343	08/27/18 B	90,000.0000	1.0253	0	-92,278	92,278	
7951343	08/27/18 B	180,000.0000	1.0253	0	-184,556	184,556	
7951343	09/10/18 B	650,000.0000	1.0081	0	-655,281 *	655,281	
7951343	09/17/18 B	85,000.0000	0.9997	0	-84,973	84,973	
7951343	09/17/18 B	130,000.0000	1.0000	0	-130,000	130,000	
7951343	09/17/18 B	80,000.0000	1.0000	0	-80,000	80,000	
7951343	09/17/18 B	85,000.0000	1.0000	0	-85,000	85,000	
7951343	09/17/18 B	210,000.0000	1.0000	0	-210,000	210,000	
7951343	09/19/18 B	220,000.0000	0.9809	0	-215,806	215,806	
7951343	09/20/18 B	250,000.0000	0.9858	0	-246,445	246,445	
7951343	09/20/18 B	550,000.0000	0.9866	0	-542,609 *	542,609	
7951343	09/20/18 B	320,000.0000	0.9866	0	-315,700	315,700	
7951343	09/21/18 B	60,000.0000	0.9862	0	-59,173	59,173	
7951343	09/24/18 B	55,000.0000	0.9831	0	-54,072	54,072	
7951343	09/25/18 B	270,000.0000	0.9794	0	-264,431	264,431	
7951343	09/25/18 B	150,000.0000	0.9809	0	-147,141	147,141	
7951343	09/25/18 B	150,000.0000	0.9800	0	-147,000	147,000	
7951343	09/25/18 B	435,000.0000	0.9794	0	-426,028	426,028	
7951343	09/25/18 B	210,000.0000	0.9797	0	-205,734	205,734	
7951343	09/25/18 B	195,000.0000	0.9794	0	-190,978	190,978	
7951343	09/25/18 B	1,100,000.0000	0.9794	0	-1,077,313 *	1,077,313	
7951343	09/25/18 B	95,000.0000	0.9808	0	-93,174	93,174	
7951343	09/25/18 B	130,000.0000	0.9802	0	-127,420	127,420	
7951343	09/26/18 B	85,000.0000	0.9828	0	-83,539	83,539	
7951343	09/26/18 B	125,000.0000	0.9828	0	-122,852	122,852	
7951343	09/26/18 B	125,000.0000	0.9822	0	-122,773	122,773	

ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	09/26/18 B	125,000.0000	0.9828	0	-122,852	122,852	
7951343	09/26/18 B	125,000.0000	0.9828	0	-122,852	122,852	
7951343	09/26/18 B	240,000.0000	0.9828	0	-235,875	235,875	
7951343	09/26/18 B	105,000.0000	0.9828	0	-103,195	103,195	
7951343	09/26/18 B	160,000.0000	0.9823	0	-157,175	157,175	
7951343	09/26/18 B	75,000.0000	0.9816	0	-73,617	73,617	
7951343	09/26/18 B	30,000.0000	0.9816	0	-29,447	29,447	
7951343	09/26/18 B	10,000.0000	0.9816	0	-9,816	9,816	
7951343	09/26/18 B	35,000.0000	0.9822	0	-34,377	34,377	
7951343	09/26/18 B	95,000.0000	0.9822	0	-93,308	93,308	
7951343	09/26/18 B	155,000.0000	0.9816	0	-152,142	152,142	
7951343	09/26/18 B	110,000.0000	0.9828	0	-108,109	108,109	
7951343	09/26/18 B	110,000.0000	0.9819	0	-108,006	108,006	
7951343	09/26/18 B	85,000.0000	0.9816	0	-83,433	83,433	
7951343	09/26/18 B	185,000.0000	0.9828	0	-181,820	181,820	
7951343	09/26/18 B	225,000.0000	0.9816	0	-220,852	220,852	
7951343	09/26/18 B	230,000.0000	0.9822	0	-225,903	225,903	
7951343	09/26/18 B	245,000.0000	0.9816	0	-240,483	240,483	
7951343	09/26/18 B	15,000.0000	0.9816	0	-14,723	14,723	
7951343	09/26/18 B	420,000.0000	0.9822	0	-412,519	412,519	
7951343	09/26/18 B	85,000.0000	0.9828	0	-83,539	83,539	
7951343	09/26/18 B	285,000.0000	0.9837	0	-280,369	280,369	
7951343	09/26/18 B	25,000.0000	0.9816	0	-24,539	24,539	
7951343	09/26/18 B	450,000.0000	0.9831	0	-442,406 *	442,406	
7951343	09/26/18 B	195,000.0000	0.9828	0	-191,648	191,648	
7951343	09/26/18 B	130,000.0000	0.9816	0	-127,603	127,603	
7951343	09/26/18 B	240,000.0000	0.9822	0	-235,725	235,725	
7951343	09/26/18 B	715,000.0000	0.9812	0	-701,594 *	701,594	
7951343	09/26/18 B	215,000.0000	0.9819	0	-211,103	211,103	
7951343	09/26/18 B	280,000.0000	0.9822	0	-275,013	275,013	
7951343	09/26/18 B	60,000.0000	0.9822	0	-58,931	58,931	
7951343	09/26/18 B	115,000.0000	0.9828	0	-113,023	113,023	
7951343	09/26/18 B	30,000.0000	0.9828	0	-29,484	29,484	
7951343	09/26/18 B	40,000.0000	0.9816	0	-39,263	39,263	
7951343	09/26/18 B	75,000.0000	0.9816	0	-73,617	73,617	
7951343	09/26/18 B	185,000.0000	0.9827	0	-181,791	181,791	
7951343	09/26/18 B	140,000.0000	0.9828	0	-137,594	137,594	
7951343	09/26/18 B	155,000.0000	0.9816	0	-152,142	152,142	
7951343	09/26/18 B	225,000.0000	0.9816	0	-220,852	220,852	
7951343	09/26/18 B	115,000.0000	0.9822	0	-112,952	112,952	
7951343	09/26/18 B	140,000.0000	0.9822	0	-137,506	137,506	
7951343	09/26/18 B	110,000.0000	0.9816	0	-107,972	107,972	
7951343	09/27/18 B	255,000.0000	0.9858	0	-251,374	251,374	
7951343	09/27/18 B	120,000.0000	0.9900	0	-118,800	118,800	
7951343	09/27/18 B	130,000.0000	0.9859	0	-128,172	128,172	
7951343	09/27/18 B	305,000.0000	0.9867	0	-300,949	300,949	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	
						ERISA COST	ERISA COST GAIN/LOSS
7951343	09/27/18 B	65,000.0000	0.9858	0	-64,076	64,076	
7951343	09/27/18 B	75,000.0000	0.9858	0	-73,934	73,934	
7951343	09/27/18 B	225,000.0000	0.9858	0	-221,801	221,801	
7951343	09/27/18 B	110,000.0000	0.9880	0	-108,677	108,677	
7951343	09/27/18 B	150,000.0000	0.9862	0	-147,938	147,938	
7951343	09/27/18 B	180,000.0000	0.9862	0	-177,525	177,525	
7951343	09/27/18 B	215,000.0000	0.9867	0	-212,145	212,145	
7951343	09/27/18 B	35,000.0000	0.9867	0	-34,535	34,535	
7951343	09/27/18 B	5,000.0000	0.9880	0	-4,940	4,940	
7951343	09/27/18 B	150,000.0000	0.9880	0	-148,195	148,195	
7951343	09/27/18 B	275,000.0000	0.9897	0	-272,164	272,164	
7951343	09/27/18 B	85,000.0000	0.9867	0	-83,871	83,871	
7951343	09/27/18 B	100,000.0000	0.9858	0	-98,578	98,578	
7951343	09/27/18 B	40,000.0000	0.9862	0	-39,450	39,450	
7951343	09/27/18 B	195,000.0000	0.9862	0	-192,319	192,319	
7951343	09/27/18 B	85,000.0000	0.9862	0	-83,831	83,831	
7951343	09/27/18 B	395,000.0000	0.9862	0	-389,569	389,569	
7951343	09/27/18 B	255,000.0000	0.9894	0	-252,291	252,291	
7951343	09/27/18 B	115,000.0000	0.9859	0	-113,383	113,383	
7951343	09/27/18 B	220,000.0000	0.9867	0	-217,078	217,078	
7951343	09/27/18 B	105,000.0000	0.9867	0	-103,605	103,605	
7951343	09/27/18 B	115,000.0000	0.9858	0	-113,365	113,365	
7951343	09/27/18 B	40,000.0000	0.9862	0	-39,450	39,450	
7951343	09/27/18 B	100,000.0000	0.9880	0	-98,797	98,797	
7951343	09/27/18 B	295,000.0000	0.9880	0	-291,451	291,451	
7951343	09/27/18 B	180,000.0000	0.9880	0	-177,834	177,834	
7951343	09/27/18 B	80,000.0000	0.9880	0	-79,038	79,038	
7951343	09/27/18 B	230,000.0000	0.9880	0	-227,233	227,233	
7951343	09/27/18 B	125,000.0000	0.9880	0	-123,496	123,496	
7951343	09/27/18 B	205,000.0000	0.9867	0	-202,277	202,277	
7951343	09/27/18 B	115,000.0000	0.9894	0	-113,778	113,778	
7951343	09/27/18 B	385,000.0000	0.9894	0	-380,909	380,909	
7951343	09/27/18 B	105,000.0000	0.9895	0	-103,901	103,901	
7951343	09/27/18 B	300,000.0000	0.9867	0	-296,016	296,016	
7951343	09/27/18 B	200,000.0000	0.9858	0	-197,156	197,156	
7951343	09/27/18 B	105,000.0000	0.9858	0	-103,507	103,507	
7951343	09/27/18 B	2,945,000.0000	0.9894	0	-2,913,709 *	2,913,709	
7951343	09/27/18 B	225,000.0000	0.9880	0	-222,293	222,293	
7951343	09/27/18 B	375,000.0000	0.9889	0	-370,840	370,840	
7951343	09/27/18 B	200,000.0000	0.9867	0	-197,344	197,344	
7951343	09/27/18 B	160,000.0000	0.9858	0	-157,725	157,725	
7951343	09/27/18 B	85,000.0000	0.9858	0	-83,791	83,791	
7951343	09/27/18 B	150,000.0000	0.9858	0	-147,867	147,867	
7951343	09/27/18 B	155,000.0000	0.9858	0	-152,796	152,796	
7951343	09/27/18 B	85,000.0000	0.9862	0	-83,831	83,831	
7951343	09/27/18 B	75,000.0000	0.9862	0	-73,969	73,969	



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7951343	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	09/27/18 B	245,000.0000	0.9862	0	-241,631	241,631	
7951343	09/27/18 B	90,000.0000	0.9880	0	-88,917	88,917	
7951343	09/27/18 B	190,000.0000	0.9858	0	-187,298	187,298	
7951343	09/27/18 B	205,000.0000	0.9862	0	-202,181	202,181	
7951343	09/27/18 B	285,000.0000	0.9880	0	-281,571	281,571	
7951343	09/27/18 B	65,000.0000	0.9858	0	-64,076	64,076	
7951343	09/27/18 B	45,000.0000	0.9862	0	-44,381	44,381	
7951343	09/27/18 B	85,000.0000	0.9867	0	-83,871	83,871	
7951343	09/27/18 B	290,000.0000	0.9867	0	-286,148	286,148	
7951343	09/27/18 B	180,000.0000	0.9858	0	-177,441	177,441	
7951343	09/27/18 B	150,000.0000	0.9858	0	-147,867	147,867	
7951343	09/27/18 B	85,000.0000	0.9880	0	-83,977	83,977	
7951343	09/27/18 B	85,000.0000	0.9880	0	-83,977	83,977	
7951343	09/28/18 B	615,000.0000	0.9878	0	-607,505 *	607,505	
7951343	09/28/18 B	40,000.0000	0.9917	0	-39,669	39,669	
7951343	09/28/18 B	5,000.0000	0.9914	0	-4,957	4,957	
7951343	09/28/18 B	270,000.0000	0.9876	0	-266,657	266,657	
7951343	09/28/18 B	10,000.0000	0.9914	0	-9,914	9,914	
7951343	09/28/18 B	985,000.0000	0.9869	0	-972,072 *	972,072	
7951343	09/28/18 B	410,000.0000	0.9897	0	-405,772	405,772	
7951343	09/28/18 B	480,000.0000	0.9922	0	-476,250 *	476,250	
7951343	09/28/18 B	200,000.0000	0.9878	0	-197,563	197,563	
7951343	10/01/18 B	335,000.0000	0.9820	0	-328,980	328,980	
7951343	10/01/18 B	4,125,000.0000	0.9809	0	-4,046,367 *	4,046,367	
7951343	10/01/18 B	510,000.0000	0.9812	0	-500,438 *	500,438	
SUB-TOTAL OF BUYS # 153				0	35,421,868	35,421,868	
7951343	08/27/18 S	2,110,000.0000	1.0258	0	2,164,398 *	2,157,854	6,545
7951343	09/17/18 S	200,000.0000	0.9993	0	199,867	201,527	-1,660
7951343	09/26/18 S	480,000.0000	0.9825	0	471,619 *	474,172	-2,554
7951343	10/02/18 S	12,450,000.0000	0.9851	0	12,264,223 *	12,270,514	-6,291
7951343	10/05/18 S	20,615,000.0000	0.9527	0	19,639,814 *	20,317,803	-677,989
SUB-TOTAL OF SALES # 5				0	34,739,921	35,421,870	-681,949
SUB-TOTAL				0	70,161,789	70,843,738	-681,949
ISSUE: 912810SD1 - U.S. TREASURY BONDS 3% 8/15/48							
7951343	09/28/18 B	245,000.0000	0.9659	0	-236,655	236,655	
SUB-TOTAL OF BUYS # 1				0	236,655	236,655	
7951343	10/02/18 S	245,000.0000	0.9609	0	235,430	236,655	-1,225



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				-----	-----	-----	-----
		SUB-TOTAL OF SALES # 1		0	235,430	236,655	-1,225
		SUB-TOTAL		0	472,085	473,310	-1,225
ISSUE: 912828A42 - U.S. TREASURY NOTES 2% 11/30/20							
7951343	07/23/18 B	280,000.0000	0.9850	0	-275,800	275,800	
7951343	07/24/18 B	710,000.0000	0.9842	0	-698,773 *	698,773	
		SUB-TOTAL OF BUYS # 2		0	974,573	974,573	
7951343	10/05/18 S	990,000.0000	0.9810	0	971,205 *	974,573	-3,368
		SUB-TOTAL OF SALES # 1		0	971,205	974,573	-3,368
		SUB-TOTAL		0	1,945,778	1,949,146	-3,368
ISSUE: 912828D56 - U.S. TREASURY NOTES 2.375% 8/15/24							
7951343	02/28/18 B	5,000,000.0000	0.9764	0	-4,881,836 *	4,881,836	
		SUB-TOTAL OF BUYS # 1		0	4,881,836	4,881,836	
7951343	08/27/18 S	5,495,000.0000	0.9773	0	5,370,289 *	5,378,420	-8,131
		SUB-TOTAL OF SALES # 1		0	5,370,289	5,378,420	-8,131
		SUB-TOTAL		0	10,252,125	10,260,256	-8,131
ISSUE: 912828F21 - U.S. TREASURY NOTES 2.125% 9/30/21							
7951343	07/23/18 S	210,000.0000	0.9822	0	206,259	210,132	-3,873
7951343	10/05/18 S	1,355,000.0000	0.9754	0	1,321,707 *	1,355,854	-34,146
		SUB-TOTAL OF SALES # 2		0	1,527,966	1,565,986	-38,019
		SUB-TOTAL		0	1,527,966	1,565,986	-38,019
ISSUE: 912828M56 - U.S. TREASURY NOTES 2.25% 11/15/25							
7951343	04/20/18 B	1,100,000.0000	0.9560	0	-1,051,574 *	1,051,574	



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ERISA COST
GAIN/LOSS

UNIT
PRICE

EXPENSE INCURRED

PRIN

PRINCIPAL CASH

ERISA COST

ERISA COST
GAIN/LOSS

SUB-TOTAL OF BUYS # 1

7951343	03/15/18	S	85,000.0000	0.9626
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7951343	08/27/18	S	1,180,000.0000	0.9632
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SUB-TOTAL OF SALES # 2

SUB-TOTAL

ISSUE: 912828N30 - U.S. TREASURY NOTES 2.125% 12/31/22

7951343	01/02/18 B	240,000.0000	0.9950
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SUB-TOTAL OF BUYS # 1

7951343	01/24/18	S	80,000.0000	0.9860
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7951343	01/29/18 S	675,000.0000	0.9822
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SUB-TOTAL OF SALES # 2

SUB-TOTAL

ISSUE: 912828Q78 - U.S. TREASURY NOTES 1.375% 4/30/21

7951343	07/24/18	S	615,000.0000	0.9642
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7951343	10/05/18 S	1,095,000.0000	0.9613
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SUB-TOTAL OF SALES # 2

SUB-TOTAL

ISSUE: 912828WJ5 - U.S. TREASURY NOTES 2.5% 5/15/24

7951343	08/27/18 S	2,890,000.0000	0.9852
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SUB-TOTAL OF SALES # 1

SUB-TOTAL

ISSUE: 912828W89 - U.S. TREASURY NOTES 1.875% 3/31/22



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	09/24/18 B	2,300,000.0000	0.9652	0	-2,219,859 *	2,219,859	
	SUB-TOTAL OF BUYS # 1			0	2,219,859		
7951343	10/05/18 S	2,300,000.0000	0.9625	0	2,213,750 *	2,219,859	-6,109
	SUB-TOTAL OF SALES # 1			0	2,213,750	2,219,859	-6,109
	SUB-TOTAL			0	4,433,609	4,439,718	-6,109
ISSUE: 912828XB1 - U.S. TREASURY NOTES 2.125% 5/15/25							
7951343	01/08/18 B	275,000.0000	0.9808	0	-269,715	269,715	
7951343	01/19/18 B	270,000.0000	0.9702	0	-261,942	261,942	
7951343	01/22/18 B	115,000.0000	0.9694	0	-111,478	111,478	
7951343	02/20/18 B	140,000.0000	0.9527	0	-133,383	133,383	
7951343	06/27/18 B	610,000.0000	0.9576	0	-584,132 *	584,132	
	SUB-TOTAL OF BUYS # 5			0	1,360,650	1,360,650	
7951343	04/02/18 S	4,300,000.0000	0.9642	0	4,145,973 *	4,226,204	-80,231
7951343	08/27/18 S	2,265,000.0000	0.9583	0	2,170,507 *	2,210,729	-40,222
	SUB-TOTAL OF SALES # 2			0	6,316,480	6,436,933	-120,453
	SUB-TOTAL			0	7,677,130	7,797,583	-120,453
ISSUE: 912828XG0 - U.S. TREASURY NOTES 2.125% 6/30/22							
7951343	06/06/18 B	6,000,000.0000	0.9759	0	-5,855,625 *	5,855,625	
7951343	09/24/18 B	360,000.0000	0.9712	0	-349,650	349,650	
7951343	09/26/18 B	4,695,000.0000	0.9710	0	-4,558,735 *	4,558,735	
	SUB-TOTAL OF BUYS # 3			0	10,764,010	10,764,010	
7951343	08/01/18 S	4,660,000.0000	0.9740	0	4,538,949 *	4,547,869	-8,920
7951343	10/05/18 S	6,395,000.0000	0.9685	0	6,193,657 *	6,216,141	-22,484
	SUB-TOTAL OF SALES # 2			0	10,732,606	10,764,010	-31,404
	SUB-TOTAL			0	21,496,616	21,528,020	-31,404



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NCF PENSION COMBI

	DATE		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH		ERISA COST	ERISA COST GAIN/LOSS
	BOUGHT/SOLD								
7951343	ISSUE: 912828XZ8 - U.S. TREASURY NOTES 2.75% 6/30/25								
	07/02/18 B		1,600,000.0000	0.9965	0	-1,594,375 *	1,594,375		
	SUB-TOTAL OF BUYS # 1				0	1,594,375	1,594,375		
7951343	07/27/18 S		1,270,000.0000	0.9895	0	1,256,605 *	1,265,535	-8,930	
	07/30/18 S		330,000.0000	0.9887	0	326,288	328,840	-2,552	
	SUB-TOTAL OF SALES # 2				0	1,582,893	1,594,375	-11,482	
	SUB-TOTAL				0	3,177,268	3,188,750	-11,482	
7951343	ISSUE: 912828X47 - U.S. TREASURY NOTES 1.875% 4/30/22								
	01/18/18 B		350,000.0000	0.9809	0	-343,301	343,301		
	02/28/18 B		7,300,000.0000	0.9716	0	-7,092,691 *	7,092,691		
	SUB-TOTAL OF BUYS # 2				0	7,435,992	7,435,992		
7951343	04/02/18 S		8,640,000.0000	0.9761	0	8,433,788 *	8,414,162	19,626	
	SUB-TOTAL OF SALES # 1				0	8,433,788	8,414,162	19,626	
	SUB-TOTAL				0	15,869,780	15,850,154	19,626	
7951343	ISSUE: 912828Y46 - U.S. TREASURY NOTES 2.625% 7/31/20								
	08/27/18 B		150,000.0000	0.9995	0	-149,930	149,930		
	08/27/18 B		290,000.0000	0.9997	0	-289,909	289,909		
	SUB-TOTAL OF BUYS # 2				0	439,839	439,839		
7951343	09/04/18 S		440,000.0000	0.9999	0	439,940 *	439,839	101	
	SUB-TOTAL OF SALES # 1				0	439,940	439,839	101	
	SUB-TOTAL				0	879,779	879,678	101	
7951343	ISSUE: 912828Y61 - U.S. TREASURY NOTES 2.75% 7/31/23								
	07/30/18 B		210,000.0000	0.9946	0	-208,875	208,875		
	07/30/18 B		210,000.0000	0.9946	0	-208,876	208,876		



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	DATE		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	BOUGHT/SOLD							
7951343	08/16/18 B		175,000.0000	0.9995	0	-174,904	174,904	
7951343	08/29/18 B		295,000.0000	0.9987	0	-294,631	294,631	
		SUB-TOTAL OF BUYS # 4			0	887,286	887,286	
7951343	09/04/18 S		190,000.0000	0.9988	0	189,777	189,421	357
7951343	09/04/18 S		210,000.0000	0.9997	0	209,943	209,360	583
7951343	09/04/18 S		210,000.0000	0.9991	0	209,806	209,360	446
7951343	09/24/18 S		280,000.0000	0.9903	0	277,277	279,146	-1,870
		SUB-TOTAL OF SALES # 4			0	886,803	887,287	-484
		SUB-TOTAL			0	1,774,089	1,774,573	-484

ISSUE: 912828Y79 - U.S. TREASURY NOTES 2.875% 7/31/25

7951343	07/27/18 B		1,250,000.0000	0.9971	0	-1,246,427 *	1,246,427	
7951343	07/30/18 B		325,000.0000	0.9964	0	-323,839	323,839	
7951343	07/31/18 B		120,000.0000	0.9969	0	-119,625	119,625	
7951343	08/06/18 B		95,000.0000	1.0000	0	-95,000	95,000	
7951343	08/27/18 B		140,000.0000	1.0044	0	-140,613	140,613	
		SUB-TOTAL OF BUYS # 5			0	1,925,504	1,925,504	
7951343	08/01/18 S		120,000.0000	0.9948	0	119,372	119,638	-266
7951343	08/27/18 S		1,670,000.0000	1.0043	0	1,677,176 *	1,666,185	10,990
7951343	09/04/18 S		140,000.0000	1.0030	0	140,421	139,680	741
		SUB-TOTAL OF SALES # 3			0	1,936,969	1,925,503	11,465
		SUB-TOTAL			0	3,862,473	3,851,007	11,465

ISSUE: 9128282P4 - U.S. TREASURY NOTES 1.875% 7/31/22

7951343	02/28/18 B		7,000,000.0000	0.9691	0	-6,783,438 *	6,783,438	
		SUB-TOTAL OF BUYS # 1			0	6,783,438	6,783,438	
7951343	04/02/18 S		7,000,000.0000	0.9741	0	6,818,711 *	6,783,438	35,273
		SUB-TOTAL OF SALES # 1			0	6,818,711	6,783,438	35,273



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PRINCIPAL CASH

ERISA COST
GAIN/LOSS

ISSUE: 9128282W9 - U.S. TREASURY NOTES 1.875% 9/30/22

B 6,700,000.

\$6,700,000.

SUB-TOTAL OF SALES # 1

ISSUE: 9128283F5 - U.S. TREASURY NOTES 2.25% 11/15/27

B	245,000.
B	730,000.
B	415,000.
B	25,000.
B	1,480,000.

SUB-TOTAL OF BUYS # 5

5	245,000.
5	730,000.
5	245,000.
5	195,000.
5	1,480,000.

SUB-TOTAL OF SALES # 5

ISSUE: 9128283J7 - U.S. TREASURY NOTES 2.125% 11/30/24

\$ 1,360,000.
\$ 860,000.

SUB-TOTAL OF SALES # 2

1,342,157
848,717

2,190,874

-5,057
-3,229
-
-8,286

2,190,874

-8,286



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NCF PENSION COMBI

	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
				-----	-----	-----	-----
		SUB-TOTAL		0	2,182,587	2,190,874	-8,286
ISSUE: 9128283N8 - U.S. TREASURY NOTES 1.875% 12/31/19							
7951343	01/16/18 B	405,000.0000	0.9973		-403,908	403,908	
				-----	-----	-----	-----
	SUB-TOTAL OF BUYS # 1			0	403,908	403,908	
7951343	01/16/18 S	405,000.0000	0.9973		403,924	403,908	16
				-----	-----	-----	-----
	SUB-TOTAL OF SALES # 1			0	403,924	403,908	16
				-----	-----	-----	-----
	SUB-TOTAL			0	807,832	807,816	16
ISSUE: 9128283P3 - U.S. TREASURY NOTES 2.25% 12/31/24							
7951343	01/02/18 B	1,340,000.0000	0.9909		-1,327,856 *	1,327,856	
7951343	01/02/18 B	845,000.0000	0.9909		-837,321 *	837,321	
7951343	01/19/18 B	600,000.0000	0.9805		-588,305 *	588,305	
				-----	-----	-----	-----
	SUB-TOTAL OF BUYS # 3			0	2,753,482	2,753,482	
7951343	01/02/18 S	240,000.0000	0.9920		238,088	237,823	265
7951343	01/29/18 S	2,545,000.0000	0.9755		2,482,568 *	2,515,659	-33,092
				-----	-----	-----	-----
	SUB-TOTAL OF SALES # 2			0	2,720,656	2,753,482	-32,827
				-----	-----	-----	-----
	SUB-TOTAL			0	5,474,138	5,506,964	-32,827
ISSUE: 9128283U2 - U.S. TREASURY NOTES 2.375% 1/31/23							
7951343	01/24/18 B	80,000.0000	0.9975		-79,800	79,800	
7951343	01/29/18 B	660,000.0000	0.9937		-655,845 *	655,845	
				-----	-----	-----	-----
	SUB-TOTAL OF BUYS # 2			0	735,645	735,645	
7951343	02/26/18 S	625,000.0000	0.9894		618,359 *	621,322	-2,963
7951343	03/20/18 S	115,000.0000	0.9861		113,401	114,323	-923
				-----	-----	-----	-----
	SUB-TOTAL OF SALES # 2			0	731,760	735,645	-3,886



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ERISA COST
GAIN/LOSS

-3,886

-11,839

-10,494

-22,333

-22,333

366

663

-5,977

-4,948

-4,948

27



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
		SUB-TOTAL OF SALES # 1		-----	-----	-----	-----
				0	254,602	254,574	27
		SUB-TOTAL		-----	-----	-----	-----
				0	509,176	509,148	27
ISSUE: 9128283Z1 - U.S. TREASURY NOTES 2.75% 2/28/25							
7951343	02/23/18 B	1,205,000.0000	0.9969	0	-1,201,234 *	1,201,234	
7951343	02/26/18 B	1,245,000.0000	0.9983	0	-1,242,936 *	1,242,936	
		SUB-TOTAL OF BUYS # 2		-----	-----	-----	-----
				0	2,444,170	2,444,170	
7951343	03/08/18 S	145,000.0000	0.9977	0	144,666	144,655	11
7951343	04/02/18 S	1,320,000.0000	1.0042	0	1,325,490 *	1,316,859	8,631
7951343	04/02/18 S	985,000.0000	1.0055	0	990,387 *	982,656	7,730
		SUB-TOTAL OF SALES # 3		-----	-----	-----	-----
				0	2,460,543	2,444,170	16,372
		SUB-TOTAL		-----	-----	-----	-----
				0	4,904,713	4,888,340	16,372
ISSUE: 9128284A5 - U.S. TREASURY NOTES 2.625% 2/28/23							
7951343	02/26/18 B	610,000.0000	1.0009	0	-610,542 *	610,542	
7951343	03/20/18 B	115,000.0000	0.9972	0	-114,681	114,681	
		SUB-TOTAL OF BUYS # 2		-----	-----	-----	-----
				0	725,223	725,223	
7951343	03/27/18 S	275,000.0000	1.0000	0	275,000	275,085	-85
7951343	04/02/18 S	450,000.0000	1.0020	0	450,914 *	450,139	775
		SUB-TOTAL OF SALES # 2		-----	-----	-----	-----
				0	725,914	725,224	690
		SUB-TOTAL		-----	-----	-----	-----
				0	1,451,137	1,450,447	690
ISSUE: 9128284D9 - U.S. TREASURY NOTES 2.5% 3/31/23							
7951343	04/02/18 B	445,000.0000	0.9958	0	-443,138 *	443,138	
		SUB-TOTAL OF BUYS # 1		-----	-----	-----	-----
				0	443,138	443,138	
7951343	04/30/18 S	190,000.0000	0.9863	0	187,402	189,205	-1,803
7951343	04/30/18 S	255,000.0000	0.9859	0	251,414	253,933	-2,519



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
		SUB-TOTAL OF SALES # 2		0	438,816	443,138	-4,322
		SUB-TOTAL		0	881,954	886,276	-4,322
ISSUE: 9128284F4 - U.S. TREASURY NOTES 2.625% 3/31/25							
7951343	04/02/18 B	1,310,000.0000	0.9959	0	-1,304,678 *	1,304,678	
7951343	04/02/18 B	980,000.0000	0.9973	0	-977,310 *	977,310	
		SUB-TOTAL OF BUYS # 2		0	2,281,988	2,281,988	
7951343	04/27/18 S	1,760,000.0000	0.9816	0	1,727,550 *	1,753,843	-26,293
7951343	04/30/18 S	530,000.0000	0.9822	0	520,559 *	528,146	-7,586
		SUB-TOTAL OF SALES # 2		0	2,248,109	2,281,989	-33,879
		SUB-TOTAL		0	4,530,097	4,563,977	-33,879
ISSUE: 9128284L1 - U.S. TREASURY NOTES 2.75% 4/30/23							
7951343	04/30/18 B	185,000.0000	0.9977	0	-184,577	184,577	
7951343	04/30/18 B	250,000.0000	0.9973	0	-249,329	249,329	
		SUB-TOTAL OF BUYS # 2		0	433,906	433,906	
7951343	05/29/18 S	435,000.0000	1.0020	0	435,884 *	433,906	1,977
		SUB-TOTAL OF SALES # 1		0	435,884	433,906	1,977
		SUB-TOTAL		0	869,790	867,812	1,977
ISSUE: 9128284M9 - U.S. TREASURY NOTES 2.875% 4/30/25							
7951343	04/27/18 B	1,725,000.0000	0.9970	0	-1,719,810 *	1,719,810	
7951343	04/30/18 B	520,000.0000	0.9977	0	-518,808 *	518,808	
		SUB-TOTAL OF BUYS # 2		0	2,238,618	2,238,618	
7951343	05/01/18 S	190,000.0000	0.9966	0	189,347	189,460	-113
7951343	05/08/18 S	415,000.0000	0.9965	0	413,557	413,820	-263
7951343	05/25/18 S	180,000.0000	0.9978	0	179,608	179,488	120
7951343	05/29/18 S	275,000.0000	1.0038	0	276,056	274,218	1,838



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DATE		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
BOUGHT/SOLD							
7951343	06/01/18 S	780,000.0000	1.0009	0	780,676 *	777,783	2,893
7951343	06/04/18 S	405,000.0000	1.0006	0	405,226	403,849	1,377
	SUB-TOTAL OF SALES # 6			0	2,244,470	2,238,618	5,852
	SUB-TOTAL			0	4,483,088	4,477,236	5,852
ISSUE: 9128284N7 - U.S. TREASURY NOTES 2.875% 5/15/28							
7951343	05/14/18 B	380,000.0000	0.9892	0	-375,903	375,903	
7951343	05/17/18 B	135,000.0000	0.9809	0	-132,427	132,427	
	SUB-TOTAL OF BUYS # 2			0	508,330	508,330	
7951343	07/12/18 S	100,000.0000	1.0017	0	100,172	98,705	1,467
7951343	08/13/18 S	230,000.0000	0.9994	0	229,864	227,021	2,843
7951343	08/13/18 S	185,000.0000	0.9984	0	184,711	182,604	2,107
	SUB-TOTAL OF SALES # 3			0	514,747	508,330	6,417
	SUB-TOTAL			0	1,023,077	1,016,660	6,417
ISSUE: 9128284R8 - U.S. TREASURY NOTES 2.875% 5/31/25							
7951343	05/25/18 B	180,000.0000	0.9977	0	-179,592	179,592	
7951343	05/29/18 B	270,000.0000	1.0037	0	-271,013	271,013	
7951343	06/01/18 B	770,000.0000	1.0006	0	-770,481 *	770,481	
7951343	06/04/18 B	400,000.0000	1.0003	0	-400,125	400,125	
7951343	06/20/18 B	580,000.0000	1.0002	0	-580,113 *	580,113	
	SUB-TOTAL OF BUYS # 5			0	2,201,324	2,201,324	
7951343	06/27/18 S	590,000.0000	1.0045	0	592,673 *	590,355	2,318
7951343	07/02/18 S	1,610,000.0000	1.0045	0	1,617,242 *	1,610,969	6,273
	SUB-TOTAL OF SALES # 2			0	2,209,915	2,201,324	8,591
	SUB-TOTAL			0	4,411,239	4,402,648	8,591
ISSUE: 9128284S6 - U.S. TREASURY NOTES 2.75% 5/31/23							
7951343	05/29/18 B	430,000.0000	1.0021	0	-430,921 *	430,921	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST		ERISA COST GAIN/LOSS
		SUB-TOTAL OF BUYS # 1						
7951343	06/28/18 S	165,000.0000	1.0025					
7951343	07/02/18 S	140,000.0000	1.0011		165,419	165,354		65
7951343	07/02/18 S	125,000.0000	1.0024		140,148	140,300		-152
					125,295	125,268		28
		SUB-TOTAL OF SALES # 3						
					430,862	430,922		-59
		SUB-TOTAL						
					861,783	861,843		-59
		ISSUE: 9128284U1 - U.S. TREASURY NOTES 2.625% 6/30/23						
7951343	06/28/18 B	165,000.0000	0.9964		-164,407	164,407		
7951343	07/02/18 B	140,000.0000	0.9949		-139,292	139,292		
7951343	07/02/18 B	125,000.0000	0.9962		-124,531	124,531		
		SUB-TOTAL OF BUYS # 3						
					428,230	428,230		
7951343	07/30/18 S	215,000.0000	0.9891		212,648	214,115		-1,467
7951343	07/30/18 S	215,000.0000	0.9891		212,650	214,115		-1,465
		SUB-TOTAL OF SALES # 2						
					425,298	428,230		-2,932
		SUB-TOTAL						
					853,528	856,460		-2,932
		ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28						
7951343	08/13/18 B	225,000.0000	1.0002		-225,035	225,035		
7951343	08/13/18 B	180,000.0000	0.9992		-179,849	179,849		
7951343	08/27/18 B	395,000.0000	1.0020		-395,802	395,802		
7951343	08/28/18 B	260,000.0000	0.9994		-259,838	259,838		
7951343	09/12/18 B	3,520,000.0000	0.9927		-3,494,425 *	3,494,425		
7951343	09/25/18 B	210,000.0000	0.9809		-205,997	205,997		
7951343	09/25/18 B	250,000.0000	0.9809		-245,234	245,234		
7951343	09/26/18 B	173,000.0000	0.9820		-169,891	169,891		
7951343	09/26/18 B	167,000.0000	0.9820		-163,999	163,999		
7951343	09/26/18 B	55,000.0000	0.9822		-54,020	54,020		
7951343	09/26/18 B	65,000.0000	0.9822		-63,842	63,842		
7951343	09/26/18 B	110,000.0000	0.9819		-108,006	108,006		
7951343	09/26/18 B	450,000.0000	0.9819		-441,844 *	441,844		
7951343	09/26/18 B	305,000.0000	0.9822		-299,567	299,567		
7951343	09/26/18 B	900,000.0000	0.9820		-883,828 *	883,828		
7951343	09/26/18 B	155,000.0000	0.9820		-152,215	152,215		



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	
						GAIN/LOSS	ERISA COST GAIN/LOSS
7951343	09/27/18 B	60,000.0000	0.9841	0	-59,046	59,046	
7951343	09/27/18 B	155,000.0000	0.9839	0	-152,505	152,505	
7951343	09/27/18 B	391,000.0000	0.9844	0	-384,891	384,891	
7951343	09/27/18 B	120,000.0000	0.9844	0	-118,125	118,125	
7951343	09/27/18 B	225,000.0000	0.9837	0	-221,344	221,344	
7951343	09/27/18 B	385,000.0000	0.9837	0	-378,744	378,744	
7951343	09/27/18 B	135,000.0000	0.9848	0	-132,954	132,954	
7951343	09/27/18 B	525,000.0000	0.9837	0	-516,469 *	516,469	
7951343	09/27/18 B	205,000.0000	0.9841	0	-201,733	201,733	
7951343	09/27/18 B	215,000.0000	0.9844	0	-211,641	211,641	
7951343	09/27/18 B	65,000.0000	0.9837	0	-63,944	63,944	
7951343	09/27/18 B	360,000.0000	0.9837	0	-354,150	354,150	
7951343	09/27/18 B	25,000.0000	0.9850	0	-24,625	24,625	
7951343	09/27/18 B	110,000.0000	0.9841	0	-108,247	108,247	
7951343	09/27/18 B	90,000.0000	0.9837	0	-88,538	88,538	
7951343	09/27/18 B	350,000.0000	0.9837	0	-344,313	344,313	
7951343	09/27/18 B	440,000.0000	0.9837	0	-432,850 *	432,850	
7951343	09/27/18 B	180,000.0000	0.9841	0	-177,131	177,131	
7951343	09/27/18 B	330,000.0000	0.9841	0	-324,741	324,741	
7951343	09/28/18 B	265,000.0000	0.9859	0	-261,273	261,273	
7951343	09/28/18 B	2,710,000.0000	0.9847	0	-2,668,609 *	2,668,609	
7951343	09/28/18 B	2,100,000.0000	0.9861	0	-2,070,797 *	2,070,797	
7951343	09/28/18 B	305,000.0000	0.9862	0	-300,806	300,806	
7951343	09/28/18 B	250,000.0000	0.9859	0	-246,484	246,484	
7951343	09/28/18 B	40,000.0000	0.9850	0	-39,400	39,400	
7951343	10/02/18 B	1,200,000.0000	0.9836	0	-1,180,313 *	1,180,313	
7951343	10/02/18 B	4,500,000.0000	0.9850	0	-4,432,324 *	4,432,324	
7951343	10/02/18 B	1,250,000.0000	0.9834	0	-1,229,297 *	1,229,297	
SUB-TOTAL OF BUYS # 44					24,068,686	24,068,686	
7951343	10/05/18 S	24,406,000.0000	0.9714	0	23,709,094 *	24,068,685	-359,591
SUB-TOTAL OF SALES # 1					23,709,094	24,068,685	-359,591
SUB-TOTAL					47,777,780	48,137,371	-359,591
7951343	09/04/18 B	185,000.0000	0.9990	0	-184,824	184,824	
7951343	09/04/18 B	205,000.0000	0.9999	0	-204,984	204,984	
7951343	09/04/18 B	205,000.0000	0.9993	0	-204,848	204,848	
7951343	09/25/18 B	675,000.0000	0.9894	0	-667,828 *	667,828	
7951343	09/26/18 B	106,000.0000	0.9898	0	-104,923	104,923	
7951343	09/26/18 B	260,000.0000	0.9899	0	-257,380	257,380	

ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	09/26/18 B	190,000.0000	0.9898	0	-188,070	188,070	
7951343	09/26/18 B	150,000.0000	0.9900	0	-148,500	148,500	
7951343	09/26/18 B	240,000.0000	0.9898	0	-237,563	237,563	
7951343	09/26/18 B	130,000.0000	0.9900	0	-128,700	128,700	
7951343	09/27/18 B	175,000.0000	0.9905	0	-173,332	173,332	
7951343	09/27/18 B	25,000.0000	0.9906	0	-24,766	24,766	
7951343	09/27/18 B	370,000.0000	0.9908	0	-366,589	366,589	
7951343	09/27/18 B	165,000.0000	0.9908	0	-163,479	163,479	
7951343	09/27/18 B	175,000.0000	0.9905	0	-173,332	173,332	
7951343	09/27/18 B	220,000.0000	0.9907	0	-217,955	217,955	
7951343	09/27/18 B	305,000.0000	0.9907	0	-302,164	302,164	
7951343	09/27/18 B	510,000.0000	0.9908	0	-505,298 *	505,298	
		SUB-TOTAL OF BUYS # 18		0	4,254,535	4,254,535	
7951343	10/01/18 S	3,820,000.0000	0.9910	0	3,785,444 *	3,787,537	-2,094
7951343	10/01/18 S	471,000.0000	0.9909	0	466,713 *	466,997	-284
		SUB-TOTAL OF SALES # 2		0	4,252,157	4,254,534	-2,378
		SUB-TOTAL		0	8,506,692	8,509,069	-2,378
ISSUE: 9128284Y3 - U.S. TREASURY NOTES 2.625% 8/31/20							
7951343	09/04/18 B	420,000.0000	0.9998	0	-419,934	419,934	
7951343	09/26/18 B	185,000.0000	0.9962	0	-184,306	184,306	
7951343	09/27/18 B	150,000.0000	0.9962	0	-149,438	149,438	
7951343	09/27/18 B	370,000.0000	0.9962	0	-368,613	368,613	
		SUB-TOTAL OF BUYS # 4		0	1,122,291	1,122,291	
7951343	10/01/18 S	1,125,000.0000	0.9963	0	1,120,840 *	1,122,291	-1,451
		SUB-TOTAL OF SALES # 1		0	1,120,840	1,122,291	-1,451
		SUB-TOTAL		0	2,243,131	2,244,582	-1,451
ISSUE: 9128284Z0 - U.S. TREASURY NOTES 2.75% 8/31/25							
7951343	09/04/18 B	140,000.0000	0.9950	0	-139,300	139,300	
7951343	09/26/18 B	210,000.0000	0.9816	0	-206,128	206,128	
7951343	09/27/18 B	195,000.0000	0.9831	0	-191,709	191,709	
7951343	09/27/18 B	185,000.0000	0.9831	0	-181,878	181,878	
7951343	09/28/18 B	270,000.0000	0.9841	0	-265,718	265,718	



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DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST		ERISA COST GAIN/LOSS
	SUB-TOTAL OF BUYS # 5		0	984,733	984,733		
7951343	09/28/18 S	0.9835	0	231,117	231,464		-347
7951343	09/28/18 S	0.9835	0	231,117	231,464		-347
7951343	10/05/18 S	0.9750	0	516,729 *	521,806		-5,076
	SUB-TOTAL OF SALES # 3		0	978,963	984,734		-5,770
	SUB-TOTAL		0	1,963,696	1,969,467		-5,770
ISSUE: 9128285A4 - U.S. TREASURY NOTES 2.75% 9/15/21							
7951343	09/26/18 B	0.9956	0	-248,906	248,906		
7951343	09/27/18 B	0.9959	0	-363,489	363,489		
7951343	09/28/18 B	0.9966	0	-388,659	388,659		
7951343	10/02/18 B	0.9964	0	-3,985,781 *	3,985,781		
	SUB-TOTAL OF BUYS # 4		0	4,986,835	4,986,835		
7951343	10/05/18 S	0.9934	0	4,971,764 *	4,986,836		-15,072
	SUB-TOTAL OF SALES # 1		0	4,971,764	4,986,836		-15,072
	SUB-TOTAL		0	9,958,599	9,973,671		-15,072
ISSUE: 9128285B2 - U.S. TREASURY NOTES 2.75% 9/30/20							
7951343	10/01/18 B	0.9984	0	-1,078,313 *	1,078,313		
7951343	10/03/18 B	0.9984	0	-304,500	304,500		
	SUB-TOTAL OF BUYS # 2		0	1,382,813	1,382,813		
7951343	10/05/18 S	0.9973	0	1,381,267 *	1,382,812		-1,545
	SUB-TOTAL OF SALES # 1		0	1,381,267	1,382,812		-1,545
	SUB-TOTAL		0	2,764,080	2,765,625		-1,545
ISSUE: 9128285C0 - U.S. TREASURY NOTES 3% 9/30/25							
7951343	09/28/18 B	0.9987	0	-229,713	229,713		
7951343	09/28/18 B	0.9987	0	-229,713	229,713		



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST		ERISA COST GAIN/LOSS
7951343	09/28/18 B	190,000.0000	1.0000	0	-190,000	190,000		
7951343	10/01/18 B	2,700,000.0000	0.9980	0	-2,694,727 *	2,694,727		
7951343	10/02/18 B	4,000,000.0000	0.9995	0	-3,997,813 *	3,997,813		
	SUB-TOTAL OF BUYS # 5			0	7,341,966	7,341,966		
7951343	10/05/18 S	7,350,000.0000	0.9901	0	7,277,361 *	7,341,964		-64,603
	SUB-TOTAL OF SALES # 1			0	7,277,361	7,341,964		-64,603
	SUB-TOTAL			0	14,619,327	14,683,930		-64,603
ISSUE: 9128285D8 - U.S. TREASURY NOTES 2.875% 9/30/23								
7951343	09/27/18 B	320,000.0000	0.9958	0	-318,650	318,650		
7951343	10/01/18 B	3,750,000.0000	0.9962	0	-3,735,938 *	3,735,938		
7951343	10/01/18 B	460,000.0000	0.9962	0	-458,257 *	458,257		
7951343	10/02/18 B	4,000,000.0000	0.9970	0	-3,987,969 *	3,987,969		
	SUB-TOTAL OF BUYS # 4			0	8,500,814	8,500,814		
7951343	10/05/18 S	8,530,000.0000	0.9912	0	8,454,696 *	8,500,813		-46,117
	SUB-TOTAL OF SALES # 1			0	8,454,696	8,500,813		-46,117
	SUB-TOTAL			0	16,955,510	17,001,627		-46,117
ISSUE: 912833XN5 - U.S. TREASURY STRIPS Z-CPN 2/15/29								
7951343	10/05/18 S	3,425,000.0000	0.7119	0	2,438,292 *	2,576,765		-138,473
	SUB-TOTAL OF SALES # 1			0	2,438,292	2,576,765		-138,473
	SUB-TOTAL			0	2,438,292	2,576,765		-138,473
ISSUE: 9128337F1 - U.S. TREASURY STRIPS Z-CPN 2/15/37								
7951343	08/01/18 S	1,860,000.0000	0.5589	0	1,039,535 *	1,107,202		-67,667
7951343	10/05/18 S	425,000.0000	0.5381	0	228,684	252,990		-24,306
	SUB-TOTAL OF SALES # 2			0	1,268,219	1,360,192		-91,973



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
		SUB-TOTAL		0	1,268,219	1,360,192	-91,973
	ISSUE: 9128337R5 - U.S. TREASURY STRIPS Z-CPN 5/15/32						
7951343	10/05/18 S	5,400,000.0000	0.6356	0	3,321,284 *	3,704,022	-382,739
		SUB-TOTAL OF SALES # 1		0	3,321,284	3,704,022	-382,739
		SUB-TOTAL		0	3,321,284	3,704,022	-382,739
	ISSUE: 912834MT2 - U.S. TREASURY STRIPS Z-CPN 8/15/43						
7951343	08/01/18 S	2,300,000.0000	0.4544	0	808,151 *	1,119,479	-311,328
		SUB-TOTAL OF SALES # 1		0	808,151	1,119,479	-311,328
		SUB-TOTAL		0	808,151	1,119,479	-311,328
	ISSUE: 914748AA6 - UNIV OF NOTRE DAME 3.394% 2/15/48						
7951343	09/28/18 S	465,000.0000	0.9220	0	428,725 *	463,763	-35,038
		SUB-TOTAL OF SALES # 1		0	428,725	463,763	-35,038
		SUB-TOTAL		0	428,725	463,763	-35,038
	ISSUE: 9151375R0 - UNIVERSITY TX 4.794% 8/15/46						
7951343	09/26/18 S	575,000.0000	1.1117	0	639,251 *	690,546	-51,296
		SUB-TOTAL OF SALES # 1		0	639,251	690,546	-51,296
		SUB-TOTAL		0	639,251	690,546	-51,296
	ISSUE: 915217WX7 - UNIV OF VIRGINIA 4.179% 9/01/17						
7951343	09/26/18 S	600,000.0000	0.9758	0	585,498 *	625,692	-40,194
		SUB-TOTAL OF SALES # 1		0	585,498	625,692	-40,194



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	DATE BOUGHT/ SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
				-----	-----	-----	-----
		SUB-TOTAL		0	585,498	625,692	-40,194
ISSUE: 927804FY5 - VIRGINIA ELEC & PWR 3.8% 9/15/47							
7951343	02/06/18 B	300,000.0000	0.9842	0	-295,269	295,269	
		SUB-TOTAL OF BUYS # 1		0	295,269	295,269	
7951343	08/27/18 S	200,000.0000	0.9427	0	188,536	196,846	-8,310
7951343	09/26/18 S	100,000.0000	0.9198	0	91,980	98,423	-6,443
		SUB-TOTAL OF SALES # 2		0	280,516	295,269	-14,753
		SUB-TOTAL		0	575,785	590,538	-14,753
ISSUE: 931142EB5 - WALMART INC 3.95% 6/28/38							
7951343	06/20/18 B	350,000.0000	0.9896	0	-346,371	346,371	
7951343	06/22/18 B	75,000.0000	0.9919	0	-74,395	74,395	
		SUB-TOTAL OF BUYS # 2		0	420,766	420,766	
7951343	07/12/18 S	75,000.0000	1.0178	0	76,339	74,253	2,086
7951343	08/06/18 S	100,000.0000	1.0137	0	101,368	99,004	2,364
7951343	09/27/18 S	250,000.0000	1.0018	0	250,458	247,509	2,949
		SUB-TOTAL OF SALES # 3		0	428,165	420,766	7,399
		SUB-TOTAL		0	848,931	841,532	7,399
ISSUE: 94988J5L7 - WELLS FARGO BANK 2.4% 1/15/20							
7951343	01/16/18 B	400,000.0000	0.9992	0	-399,664	399,664	
		SUB-TOTAL OF BUYS # 1		0	399,664	399,664	
7951343	08/27/18 S	400,000.0000	0.9933	0	397,308	399,664	-2,356
		SUB-TOTAL OF SALES # 1		0	397,308	399,664	-2,356
		SUB-TOTAL		0	796,972	799,328	-2,356



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
ISSUE: 95000KBA2 - WELLS FARGO COMM CMO 2.642% 11/15/49							
7951343	10/02/18 S	600,000.0000	0.9296	0	557,766 *	582,126	-24,360
	SUB-TOTAL OF SALES # 1			0	557,766	582,126	-24,360
	SUB-TOTAL			0	557,766	582,126	-24,360
ISSUE: 95001CAD5 - WELLS FARGO COMM CMO 3.33% 12/15/50							
7951343	09/12/18 S	1,500,000.0000	0.9682	0	1,452,363 *	1,517,820	-65,457
	SUB-TOTAL OF SALES # 1			0	1,452,363	1,517,820	-65,457
	SUB-TOTAL			0	1,452,363	1,517,820	-65,457
ISSUE: 96926GAE3 - RICE UNIVERSITY 3.567% 11/15/47							
7951343	02/08/18 B	400,000.0000	0.9387	0	-375,488	375,488	
	SUB-TOTAL OF BUYS # 1			0	375,488	375,488	
7951343	10/01/18 S	400,000.0000	0.9242	0	369,692	375,488	-5,796
	SUB-TOTAL OF SALES # 1			0	369,692	375,488	-5,796
	SUB-TOTAL			0	745,180	750,976	-5,796
	GRAND TOTAL			0	1,079,872,809	1,086,042,880	-6,170,077

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

BROKER: MLPFS INC/FIXED INCOME



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH		ERISA COST	ERISA COST GAIN/LOSS
7951343	ISSUE: 06051GHA0 - BANK OF AMERICA V-Q 3.946% 1/23/49 01/18/18 B 750,000.0000 1.0000			0	-750,000 *	750,000		
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47 01/18/18 S 675,000.0000 0.9710			0	655,409 *	666,602		-11,193
7951343	ISSUE: 9128283F5 - U.S. TREASURY NOTES 2.25% 11/15/27 01/18/18 B 245,000.0000 0.9679			0	-237,143	237,143		
7951343	ISSUE: 38141GCU6 - GOLDMAN SACHS 6.125% 2/15/33 01/24/18 S 240,000.0000 1.2453			0	298,862	305,894		-7,032
7951343	ISSUE: 38141GWV2 - GOLDMAN SACHS V-Q 3.814% 4/23/29 01/24/18 B 370,000.0000 1.0046			0	-371,698	371,698		
7951343	ISSUE: 912810QL5 - U.S. TREASURY BONDS 4.25% 11/15/40 02/20/18 S 210,000.0000 1.1867			0	249,211	266,700		-17,489
7951343	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45 02/20/18 B 170,000.0000 0.9724			0	-165,312	165,312		
7951343	ISSUE: 912828XB1 - U.S. TREASURY NOTES 2.125% 5/15/25 02/20/18 B 140,000.0000 0.9527			0	-133,383	133,383		
7951343	ISSUE: 9128282P4 - U.S. TREASURY NOTES 1.875% 7/31/22 02/28/18 B 7,000,000.0000 0.9691			0	-6,783,438 *	6,783,438		
7951343	ISSUE: 912828M56 - U.S. TREASURY NOTES 2.25% 11/15/25 03/15/18 S 85,000.0000 0.9626			0	81,822	84,253		-2,430
7951343	ISSUE: 912828XB1 - U.S. TREASURY NOTES 2.125% 5/15/25 04/02/18 S 4,300,000.0000 0.9642			0	4,145,973 *	4,226,204		-80,231
7951343	ISSUE: 61166WAQ4 - MONSANTO CO 4.7% 7/15/64 04/12/18 S 100,000.0000 0.9582			0	95,818	104,358		-8,540
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 04/12/18 B 95,000.0000 0.9456			0	-89,834	89,834		
7951343	ISSUE: 055451AV0 - BHP BILLITON FIN USA 5% 9/30/43 04/19/18 S 100,000.0000 1.1458			0	114,578	121,514		-6,936
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 04/19/18 B 95,000.0000 0.9319			0	-88,528	88,528		
7951343	ISSUE: 06051GHA0 - BANK OF AMERICA V-Q 3.946% 1/23/49 05/08/18 S 750,000.0000 0.9086			0	681,450 *	750,000		-68,550
7951343	ISSUE: 06051GHG7 - BANK OF AMER MTN V-Q 3.97% 3/05/29 05/08/18 B 1,450,000.0000 0.9781			0	-1,418,289 *	1,418,289		
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 05/08/18 B 630,000.0000 0.9241			0	-582,159 *	582,159		
7951343	ISSUE: 9128283W8 - U.S. TREASURY NOTES 2.75% 2/15/28 05/08/18 S 1,370,000.0000 0.9803			0	1,343,028 *	1,349,005		-5,977
7951343	ISSUE: 20030NCCC3 - COMCAST CORP 3.969% 11/01/47 06/14/18 S 300,000.0000 0.8678			0	260,352	309,924		-49,572
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48 06/14/18 B 230,000.0000 0.9895			0	-227,592	227,592		
7951343	ISSUE: 912828Y79 - U.S. TREASURY NOTES 2.875% 7/31/25 08/01/18 S 120,000.0000 0.9948			0	119,372	119,638		-266
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48 08/06/18 B 70,000.0000 0.9828			0	-68,797	68,797		



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	ISSUE: 931142EB5 - WALMART INC 3.95% 6/28/38 08/06/18 S	100,000.0000	1.0137	0	101,368	99,004	2,364
7951343	ISSUE: 00817YAG3 - AETNA INC 6.75% 12/15/37 09/06/18 S	50,000.0000	1.2679	0	63,395	68,574	-5,179
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/21/18 B	60,000.0000	0.9862	0	-59,173	59,173	
7951343	ISSUE: 912828XG0 - U.S. TREASURY NOTES 2.125% 6/30/22 09/24/18 B	360,000.0000	0.9712	0	-349,650	349,650	
7951343	ISSUE: 912828Y61 - U.S. TREASURY NOTES 2.75% 7/31/23 09/24/18 S	280,000.0000	0.9903	0	277,277	279,146	-1,870
7951343	ISSUE: 68389XBF1 - ORACLE CORP 4.125% 5/15/45 09/25/18 S	335,000.0000	0.9642	0	323,010	361,311	-38,301
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/25/18 B	270,000.0000	0.9794	0	-264,431	264,431	
7951343	ISSUE: 494386AC9 - KIMBERLY-CLA DE MEX 3.25% 3/12/25 09/27/18 S	100,000.0000	0.9275	0	92,750	98,312	-5,562
7951343	ISSUE: 678858BR1 - OKLAHOMA G&E CO 4.15% 4/01/47 09/27/18 S	305,000.0000	0.9518	0	290,305	331,843	-41,538
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	255,000.0000	0.9858	0	-251,374	251,374	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/27/18 B	60,000.0000	0.9841	0	-59,046	59,046	
	SUB-TOTAL			-----	-----	-----	-----
				0	21,093,827	21,442,129	-348,302
BROKER: BARCLAYS CAPITAL INC							
7951343	ISSUE: 912810RB6 - U.S. TREASURY BONDS 2.875% 5/15/43 01/03/18 S	225,000.0000	1.0212	0	229,781	231,354	-1,573
7951343	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45 01/03/18 B	210,000.0000	1.0427	0	-218,967	218,967	
7951343	ISSUE: 912810QL5 - U.S. TREASURY BONDS 4.25% 11/15/40 01/19/18 S	185,000.0000	1.2350	0	228,466	234,950	-6,484
7951343	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45 01/19/18 B	95,000.0000	1.0181	0	-96,722	96,722	
7951343	ISSUE: 912828XB1 - U.S. TREASURY NOTES 2.125% 5/15/25 01/19/18 B	270,000.0000	0.9702	0	-261,942	261,942	
7951343	ISSUE: 9128283F5 - U.S. TREASURY NOTES 2.25% 11/15/27 01/24/18 B	25,000.0000	0.9656	0	-24,140	24,140	
7951343	ISSUE: 9128283F5 - U.S. TREASURY NOTES 2.25% 11/15/27 01/26/18 B	1,480,000.0000	0.9644	0	-1,427,275 *	1,427,275	
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47 01/30/18 B	230,000.0000	0.9557	0	-219,821	219,821	
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47 02/07/18 B	415,000.0000	0.9302	0	-386,047	386,047	



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DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
ISSUE: 912803EK5 - U.S. TREASURY STRIPS Z-CPN 11/15/44						
7951343 02/28/18 S	525,000.0000	0.4332	0	220,794	249,233	-28,439
ISSUE: 24422EUE7 - JOHN DERE CAP MTN 3.45% 3/13/25						
7951343 03/08/18 B	150,000.0000	0.9997	0	-149,954	149,954	
ISSUE: 74456QAZ9 - PUB SVC ELEC MTN 3.95% 5/01/42						
7951343 03/08/18 S	125,000.0000	1.0064	0	125,800	133,700	-7,900
ISSUE: 74456QBA3 - PUB SVC EL & GAS MTN 3.65% 9/01/42						
7951343 03/08/18 B	125,000.0000	0.9581	0	-119,758	119,758	
ISSUE: 9128283Z1 - U.S. TREASURY NOTES 2.75% 2/28/25						
7951343 03/08/18 S	145,000.0000	0.9977	0	144,666	144,655	11
ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47						
7951343 03/13/18 B	160,000.0000	0.9316	0	-149,056	149,056	
ISSUE: 207597EL5 - CONNECTICUT LT & PWR 4% 4/01/48						
7951343 03/19/18 B	50,000.0000	0.9976	0	-49,879	49,879	
ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47						
7951343 03/19/18 S	45,000.0000	0.9354	0	42,094	42,059	36
ISSUE: 907818DL9 - UNION PAC CORP 4.3% 6/15/42						
7951343 04/23/18 B	250,000.0000	1.0156	0	-253,900	253,900	
ISSUE: 907818DZ8 - UNION PACIFIC CORP 4.15% 1/15/45						
7951343 04/23/18 S	265,000.0000	1.0007	0	265,196	285,885	-20,689
ISSUE: 911312BM7 - UNITED PARCEL SVC 3.05% 11/15/27						
7951343 05/17/18 S	150,000.0000	0.9409	0	141,134	150,011	-8,877
ISSUE: 9128284N7 - U.S. TREASURY NOTES 2.875% 5/15/28						
7951343 05/17/18 B	135,000.0000	0.9809	0	-132,427	132,427	
ISSUE: 9128284M9 - U.S. TREASURY NOTES 2.875% 4/30/25						
7951343 05/29/18 S	275,000.0000	1.0038	0	276,056	274,218	1,838
ISSUE: 9128284R8 - U.S. TREASURY NOTES 2.875% 5/31/25						
7951343 05/29/18 B	270,000.0000	1.0037	0	-271,013	271,013	
ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48						
7951343 06/20/18 S	250,000.0000	0.9853	0	246,318	244,296	2,023
ISSUE: 931142EB5 - WALMART INC 3.95% 6/28/38						
7951343 06/20/18 B	350,000.0000	0.9896	0	-346,371	346,371	
ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48						
7951343 07/25/18 S	300,000.0000	0.9876	0	296,285	295,643	642
ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343 07/25/18 B	295,000.0000	1.0119	0	-298,503	298,503	
ISSUE: 9128284N7 - U.S. TREASURY NOTES 2.875% 5/15/28						
7951343 08/13/18 S	230,000.0000	0.9994	0	229,864	227,021	2,843
ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28						
7951343 08/13/18 B	225,000.0000	1.0002	0	-225,035	225,035	
ISSUE: 06051GHG7 - BANK OF AMER MTN V-Q 3.97% 3/05/29						
7951343 08/27/18 S	450,000.0000	0.9867	0	443,997 *	440,159	3,839
ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28						
7951343 08/27/18 B	395,000.0000	1.0020	0	-395,802	395,802	
ISSUE: 912828Y79 - U.S. TREASURY NOTES 2.875% 7/31/25						
7951343 09/04/18 S	140,000.0000	1.0030	0	140,421	139,680	741



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7951343	ISSUE: 9128284Z0 - U.S. TREASURY NOTES 2.75% 8/31/25 09/04/18 B 140,000.0000 0.9950			0	-139,300	139,300	
7951343	ISSUE: 87612EBG0 - TARGET CORP 3.9% 11/15/47 09/17/18 S 100,000.0000 0.9472			0	94,721	101,788	-7,067
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/17/18 B 85,000.0000 0.9997			0	-84,973	84,973	
7951343	ISSUE: 07274NBD4 - BAYER US 3.6% 7/15/42 09/25/18 S 250,000.0000 0.7789			0	194,730	207,678	-12,948
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/25/18 B 150,000.0000 0.9809			0	-147,141	147,141	
7951343	ISSUE: 02361DAM2 - AMEREN ILLINOIS CO 4.8% 12/15/43 09/26/18 S 150,000.0000 1.0606			0	159,093	174,695	-15,602
7951343	ISSUE: 02376UAA3 - AMERICAN AIRLINE ABS 3.575% 7/15/29 09/26/18 S 239,659.6500 0.9688			0	232,185	243,997	-11,813
7951343	ISSUE: 023765AA8 - AMER AIRLINE ABS 3.2% 12/15/29 09/26/18 S 244,330.0000 0.9438			0	230,599	243,614	-13,015
7951343	ISSUE: 02377AAA6 - AMER AIRLN 14-1 ABS 3.7% 10/01/26 09/26/18 S 96,480.7400 0.9759			0	94,157	98,652	-4,494
7951343	ISSUE: 055451AV0 - BHP BILLITON FIN USA 5% 9/30/43 09/26/18 S 100,000.0000 1.1091			0	110,906	121,514	-10,608
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B 85,000.0000 0.9828			0	-83,539	83,539	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B 125,000.0000 0.9828			0	-122,852	122,852	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/26/18 B 173,000.0000 0.9820			0	-169,891	169,891	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/26/18 B 167,000.0000 0.9820			0	-163,999	163,999	
7951343	ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23 09/26/18 B 106,000.0000 0.9898			0	-104,923	104,923	
7951343	ISSUE: 02665WBH3 - AMERICAN HONDA MTN 2.3% 9/09/26 09/27/18 S 200,000.0000 0.9009			0	180,180	189,306	-9,126
7951343	ISSUE: 040555CP7 - ARIZONA PUBLIC SERV 4.7% 1/15/44 09/27/18 S 150,000.0000 1.0408			0	156,117	170,805	-14,688
7951343	ISSUE: 341081FE2 - FLORIDA PWR & LT 5.125% 6/01/41 09/27/18 S 100,000.0000 1.1066			0	110,659	122,949	-12,290
7951343	ISSUE: 74456QAP1 - PUB SVC EL & GAS MTN 5.25% 7/01/35 09/27/18 S 75,000.0000 1.1126			0	83,449	90,701	-7,253
7951343	ISSUE: 909318AA5 - UNITED AIRLINES ABS 3.5% 9/01/31 09/27/18 S 500,000.0000 0.9614			0	480,705 *	500,000	-19,295
7951343	ISSUE: 909319AA3 - UNITED AIRLINES ABS 4.3% 2/15/27 09/27/18 S 108,335.7400 1.0118			0	109,615	114,321	-4,706
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B 120,000.0000 0.9900			0	-118,800	118,800	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B 130,000.0000 0.9859			0	-128,172	128,172	



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	DATE BOUGHT/ SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH		ERISA COST	ERISA COST GAIN/LOSS
7951343	09/27/18 B	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 155,000.0000	0.9839	0	-152,505	152,505		
7951343	09/27/18 B	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 391,000.0000	0.9844	0	-384,891	384,891		
7951343	09/27/18 B	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 120,000.0000	0.9844	0	-118,125	118,125		
7951343	10/01/18 S	ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23 3,820,000.0000	0.9910	0	3,785,444 *	3,787,537		-2,094
7951343	10/01/18 S	ISSUE: 9128285D8 - U.S. TREASURY NOTES 2.875% 9/30/23 3,750,000.0000	0.9962	0	-3,735,938 *	3,735,938		
7951343	10/02/18 S	ISSUE: 05377RCA0 - AVIS BUDGET REN ABS 2.63% 12/20/21 400,000.0000	0.9829	0	393,172	399,248		-6,076
7951343	10/05/18 S	ISSUE: 9128285B2 - U.S. TREASURY NOTES 2.75% 9/30/20 1,385,000.0000	0.9973	0	1,381,267 *	1,382,812		-1,545
7951343	10/05/18 S	ISSUE: 9128285D8 - U.S. TREASURY NOTES 2.875% 9/30/23 8,530,000.0000	0.9912	0	8,454,696 *	8,500,813		-46,117
7951343	10/05/18 S	ISSUE: 9128337P9 - U.S. TREASURY STRIPS Z-CPN 5/15/31 100,000.0000	0.6588	0	65,877	70,598		-4,721
7951343	10/05/18 S	ISSUE: 9128337R5 - U.S. TREASURY STRIPS Z-CPN 5/15/32 5,400,000.0000	0.6356	0	3,321,284 *	3,704,022		-382,739
		SUB-TOTAL		0	33,351,389	33,999,575		-648,186
BROKER: BETZOLD BERG & NUSSBAUM INC.								
7951343	06/20/18 S	ISSUE: 36250PAC9 - GS MORTGAGE SEC CMO 3.498% 7/10/48 600,000.0000	0.9953	0	597,188 *	620,850		-23,663
		SUB-TOTAL		0	597,188	620,850		-23,663
BROKER: JPMORGAN CHASE BK/RBS SECURITI								
7951343	01/29/18 S	ISSUE: 9128283P3 - U.S. TREASURY NOTES 2.25% 12/31/24 2,545,000.0000	0.9755	0	2,482,568 *	2,515,659		-33,092
7951343	01/29/18 B	ISSUE: 9128283V0 - U.S. TREASURY NOTES 2.5% 1/31/25 2,495,000.0000	0.9911	0	-2,472,734 *	2,472,734		
7951343	04/27/18 S	ISSUE: 9128284F4 - U.S. TREASURY NOTES 2.625% 3/31/25 1,760,000.0000	0.9816	0	1,727,550 *	1,753,843		-26,293
7951343	04/27/18 B	ISSUE: 9128284M9 - U.S. TREASURY NOTES 2.875% 4/30/25 1,725,000.0000	0.9970	0	-1,719,810 *	1,719,810		
7951343	09/28/18 S	ISSUE: 31359MGK3 - FNMA 6.625% 11/15/30 190,000.0000	1.3239	0	251,551	267,199		-15,648
7951343	09/28/18 B	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 265,000.0000	0.9859	0	-261,273	261,273		



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DATE BOUGHT/ SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
SUB-TOTAL						
				8,915,486	8,990,518	-75,033
BROKER: CREDIT SUISSE FIRST BOSTON COR						
7951343	ISSUE: 912810RB6 - U.S. TREASURY BONDS 2.875% 5/15/43					
	01/09/18 S	2,520,000.0000	1.0102			
7951343	ISSUE: 912810RU4 - U.S. TREASURY BONDS 2.875% 11/15/46			2,545,708 *	2,591,165	-45,456
	01/09/18 B	2,325,000.0000	1.0061	-2,339,168 *	2,339,168	
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47					
	01/18/18 B	295,000.0000	0.9699	-286,127	286,127	
7951343	ISSUE: 909318AA5 - UNITED AIRLINES ABS 3.5% 9/01/31					
	01/31/18 B	500,000.0000	1.0000	-500,000 *	500,000	
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47					
	02/09/18 B	45,000.0000	0.9200	-41,398	41,398	
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47					
	02/15/18 B	25,000.0000	0.9205	-23,012	23,012	
7951343	ISSUE: 743315AT0 - PROGRESSIVE CORP 4.2% 3/15/48					
	03/09/18 B	100,000.0000	0.9917	-99,173	99,173	
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47					
	03/09/18 S	95,000.0000	0.9234	87,727	87,850	-124
7951343	ISSUE: 29736RAK6 - ESTEE LAUDER CO INC 4.15% 3/15/47					
	03/13/18 S	90,000.0000	1.0286	92,579	98,573	-5,994
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47					
	03/13/18 B	85,000.0000	0.9303	-79,077	79,077	
7951343	ISSUE: 68389XBJ3 - ORACLE CORP 4% 7/15/46					
	08/27/18 S	150,000.0000	0.9764	146,468	159,602	-13,134
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48					
	08/27/18 B	120,000.0000	1.0278	-123,338	123,338	
7951343	ISSUE: 594918BE3 - MICROSOFT CORP 4% 2/12/55					
	09/27/18 S	65,000.0000	0.9864	64,113	69,539	-5,426
7951343	ISSUE: 594918BU7 - MICROSOFT CORP 3.95% 8/08/56					
	09/27/18 S	220,000.0000	0.9782	215,206	234,826	-19,620
7951343	ISSUE: 694308HY6 - PACIFIC GAS & ELEC 3.95% 12/01/47					
	09/27/18 S	100,000.0000	0.8725	87,250	89,267	-2,017
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48					
	09/27/18 B	65,000.0000	0.9858	-64,076	64,076	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48					
	09/27/18 B	75,000.0000	0.9858	-73,934	73,934	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48					
	09/27/18 B	225,000.0000	0.9858	-221,801	221,801	
SUB-TOTAL				7,090,155	7,181,926	-91,771



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BROKER: DEUTSCHE BANK SECURITIES INC								
7951343	ISSUE: 9128283L2 - U.S. TREASURY NOTES 1.875% 12/15/20 01/16/18 S	10,000.0000	0.9932	0	9,932	9,971	-3	
7951343	ISSUE: 9128283Q1 - U.S. TREASURY NOTES 2% 1/15/21 01/16/18 B	10,000.0000	0.9964	0	-9,964	9,964		
7951343	ISSUE: 08162PAW1 - BENCHMARK MTGE CMO 3.402% 1/15/51 01/19/18 B	750,000.0000	1.0099	0	-757,440 *	757,440		
7951343	ISSUE: 12626GAE3 - COMM MORTGAGE CMO 3.916% 8/10/46 01/19/18 S	750,000.0000	1.0459	0	784,395 *	789,488	-5,09	
7951343	ISSUE: 9128283F5 - U.S. TREASURY NOTES 2.25% 11/15/27 01/19/18 S	730,000.0000	0.9676	0	706,361 *	705,876	48	
7951343	ISSUE: 9128283P3 - U.S. TREASURY NOTES 2.25% 12/31/24 01/19/18 B	600,000.0000	0.9805	0	-588,305 *	588,305		
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47 02/06/18 B	375,000.0000	0.9377	0	-351,650	351,650		
7951343	ISSUE: 878091BD8 - TEACHERS INS&ANN 4.9% 9/15/44 02/07/18 B	325,000.0000	1.0965	0	-356,366	356,366		
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47 02/07/18 S	300,000.0000	0.9294	0	278,813	279,070	-25	
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47 02/08/18 B	490,000.0000	0.9266	0	-454,054 *	454,054		
7951343	ISSUE: 9128283X6 - U.S. TREASURY NOTES 2.25% 2/15/21 02/13/18 B	245,000.0000	0.9983	0	-244,588	244,588		
7951343	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44 02/28/18 S	5,885,000.0000	0.9779	0	5,755,116 *	6,181,310	-426,19	
7951343	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45 02/28/18 S	7,760,000.0000	0.8856	0	6,872,450 *	7,397,763	-525,31	
7951343	ISSUE: 912828X47 - U.S. TREASURY NOTES 1.875% 4/30/22 02/28/18 B	7,300,000.0000	0.9716	0	-7,092,691 *	7,092,691		
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 03/01/18 B	365,000.0000	0.9329	0	-340,519	340,519		
7951343	ISSUE: 9128283U2 - U.S. TREASURY NOTES 2.375% 1/31/23 03/20/18 S	115,000.0000	0.9861	0	113,401	114,323	-92	
7951343	ISSUE: 9128284A5 - U.S. TREASURY NOTES 2.625% 2/28/23 03/20/18 B	115,000.0000	0.9972	0	-114,681	114,681		
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 08/27/18 S	2,110,000.0000	1.0258	0	2,164,398 *	2,157,854	6,54	
7951343	ISSUE: 906548CL4 - UNION ELECTRIC 3.65% 4/15/45 09/21/18 S	75,000.0000	0.9230	0	69,226	76,369	-7,14	
7951343	ISSUE: 67021CAL1 - NSTAR ELECTRIC CO 2.7% 6/01/26 09/26/18 S	75,000.0000	0.9198	0	68,984	72,422	-3,43	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/26/18 B	55,000.0000	0.9822	0	-54,020	54,020		



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	ISSUE: 745332CG9 - PUGET SOUND ENERGY 4.3% 5/20/45 09/27/18 S	175,000.0000	1.0181	0	178,173	197,864	-19,691
7951343	ISSUE: 844895AW2 - SOUTHWEST GAS CORP 4.875% 10/01/43 09/27/18 S	220,000.0000	1.0357	0	227,847	249,711	-21,864
7951343	ISSUE: 845011AA3 - SOUTHWEST GAS CORP 3.7% 4/01/28 09/27/18 S	410,000.0000	0.9773	0	400,677	409,242	-8,565
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	110,000.0000	0.9880	0	-108,677	108,677	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	150,000.0000	0.9862	0	-147,938	147,938	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	180,000.0000	0.9862	0	-177,525	177,525	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/27/18 B	385,000.0000	0.9837	0	-378,744	378,744	
7951343	ISSUE: 976656CJ5 - WISCONSIN ELECTR 4.3% 12/15/45 09/27/18 S	130,000.0000	0.9934	0	129,147	143,732	-14,585
7951343	ISSUE: 08162PAW1 - BENCHMARK MTGE CMO 3.402% 1/15/51 09/28/18 S	750,000.0000	0.9744	0	730,811 *	757,440	-26,629
7951343	ISSUE: 12592PBE2 - COMM MTG TR CMO 3.378% 12/10/47 09/28/18 S	500,000.0000	0.9879	0	493,945 *	511,940	-17,995
7951343	ISSUE: 12593FBC7 - COMM MTG TRUST CMO 3.445% 7/10/48 09/28/18 S	1,100,000.0000	0.9888	0	1,087,711 *	1,131,185	-43,474
7951343	ISSUE: 23312VAE6 - DEUTSCHE BANK CMO 2.632% 9/10/49 09/28/18 S	550,000.0000	0.9309	0	511,994 *	533,231	-21,236
7951343	ISSUE: 9128284Z0 - U.S. TREASURY NOTES 2.75% 8/31/25 09/28/18 S	235,000.0000	0.9835	0	231,117	231,464	-347
7951343	ISSUE: 9128285C0 - U.S. TREASURY NOTES 3% 9/30/25 09/28/18 B	230,000.0000	0.9987	0	-229,713	229,713	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 10/02/18 S	12,450,000.0000	0.9851	0	12,264,223 *	12,270,514	-6,291
7951343	ISSUE: 9128285D8 - U.S. TREASURY NOTES 2.875% 9/30/23 10/02/18 B	4,000,000.0000	0.9970	0	-3,987,969 *	3,987,969	
	SUB-TOTAL			0	48,473,565	49,615,613	-1,142,048
BROKER: GOLDMAN, SACHS & CO.							
7951343	ISSUE: 686514AF7 - ORLANDO HEALTH OBL 4.089% 10/01/48 01/30/18 B	350,000.0000	1.0000	0	-350,000	350,000	
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47 01/30/18 S	320,000.0000	0.9532	0	305,038	306,882	-1,844
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47 02/08/18 S	370,000.0000	0.9228	0	341,441	342,857	-1,416
7951343	ISSUE: 96926GAE3 - RICE UNIVERSITY 3.567% 11/15/47 02/08/18 B	400,000.0000	0.9387	0	-375,488	375,488	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	ISSUE: 912828D56 - U.S. TREASURY NOTES 2.375% 8/15/24 02/28/18 B 5,000,000.0000 0.9764			0	-4,881,836 *	4,881,836	
7951343	ISSUE: 9128282W9 - U.S. TREASURY NOTES 1.875% 9/30/22 02/28/18 B 6,700,000.0000 0.9675			0	-6,482,250 *	6,482,250	
7951343	ISSUE: 912803EC3 - U.S. TREASURY STRIPS Z-CPN 5/15/43 03/01/18 S 1,025,000.0000 0.4547			0	466,078 *	508,954	-42,876
7951343	ISSUE: 912803EE9 - U.S. TREASURY STRIPS Z-CPN 11/15/43 03/01/18 S 400,000.0000 0.4473			0	178,904	186,932	-8,028
7951343	ISSUE: 912810RU4 - U.S. TREASURY BONDS 2.875% 11/15/46 03/13/18 S 160,000.0000 0.9564			0	153,019	161,921	-8,902
7951343	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45 04/02/18 S 5,045,000.0000 1.0070			0	5,080,473 *	5,285,179	-204,706
7951343	ISSUE: 912810RN0 - U.S. TREASURY BONDS 2.875% 8/15/45 04/02/18 S 1,955,000.0000 0.9827			0	1,921,169 *	2,004,950	-83,781
7951343	ISSUE: 912828X47 - U.S. TREASURY NOTES 1.875% 4/30/22 04/02/18 S 8,640,000.0000 0.9761			0	8,433,788 *	8,414,162	19,626
7951343	ISSUE: 9128282P4 - U.S. TREASURY NOTES 1.875% 7/31/22 04/02/18 S 7,000,000.0000 0.9741			0	6,818,711 *	6,783,438	35,273
7951343	ISSUE: 9128282W9 - U.S. TREASURY NOTES 1.875% 9/30/22 04/02/18 S 6,700,000.0000 0.9727			0	6,517,059 *	6,482,250	34,809
7951343	ISSUE: 837151AA7 - SOUTH CAROLINA ST 6.454% 1/01/50 04/17/18 S 200,000.0000 1.3569			0	271,374	271,456	-82
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 04/17/18 B 220,000.0000 0.9503			0	-209,069	209,069	
7951343	ISSUE: 912828M56 - U.S. TREASURY NOTES 2.25% 11/15/25 04/20/18 B 1,100,000.0000 0.9560			0	-1,051,574 *	1,051,574	
7951343	ISSUE: 20030NCC3 - COMCAST CORP 3.969% 11/01/47 05/24/18 S 98,000.0000 0.8734			0	85,596	101,242	-15,646
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48 05/24/18 B 75,000.0000 0.9761			0	-73,207	73,207	
7951343	ISSUE: 208251AE8 - CONOCO INC 6.95% 4/15/29 07/12/18 B 85,000.0000 1.2422			0	-105,585	105,585	
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48 07/12/18 B 55,000.0000 1.0100			0	-55,550	55,550	
7951343	ISSUE: 9128284N7 - U.S. TREASURY NOTES 2.875% 5/15/28 07/12/18 S 100,000.0000 1.0017			0	100,172	98,705	1,467
7951343	ISSUE: 931142EB5 - WALMART INC 3.95% 6/28/38 07/12/18 S 75,000.0000 1.0178			0	76,339	74,253	2,086
7951343	ISSUE: 912828A42 - U.S. TREASURY NOTES 2% 11/30/20 07/23/18 B 280,000.0000 0.9850			0	-275,800	275,800	
7951343	ISSUE: 912828F21 - U.S. TREASURY NOTES 2.125% 9/30/21 07/23/18 S 210,000.0000 0.9822			0	206,259	210,132	-3,873
7951343	ISSUE: 912828A42 - U.S. TREASURY NOTES 2% 11/30/20 07/24/18 B 710,000.0000 0.9842			0	-698,773 *	698,773	
7951343	ISSUE: 912828Q78 - U.S. TREASURY NOTES 1.375% 4/30/21 07/24/18 S 615,000.0000 0.9642			0	592,971 *	601,691	-8,721



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH		ERISA COST	ERISA COST GAIN/LOSS
7951343	ISSUE: 369550BG2 - GENERAL DYNAMICS 3.5% 5/15/25 07/31/18 S 125,000.0000 1.0032			0	125,403	123,468		1,935
7951343	ISSUE: 912828Y79 - U.S. TREASURY NOTES 2.875% 7/31/25 07/31/18 B 120,000.0000 0.9969			0	-119,625	119,625		
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48 08/01/18 S 295,000.0000 0.9754			0	287,752	290,628		-2,876
7951343	ISSUE: 912828XG0 - U.S. TREASURY NOTES 2.125% 6/30/22 08/01/18 S 4,660,000.0000 0.9740			0	4,538,949 *	4,547,869		-8,920
7951343	ISSUE: 369550BG2 - GENERAL DYNAMICS 3.5% 5/15/25 08/06/18 S 100,000.0000 1.0079			0	100,792	98,774		2,018
7951343	ISSUE: 912828Y79 - U.S. TREASURY NOTES 2.875% 7/31/25 08/06/18 B 95,000.0000 1.0000			0	-95,000	95,000		
7951343	ISSUE: 38141EA66 - GOLDMAN SACHS GP MTN 6% 6/15/20 08/27/18 S 155,000.0000 1.0489			0	162,584	167,589		-5,005
7951343	ISSUE: 912828D56 - U.S. TREASURY NOTES 2.375% 8/15/24 08/27/18 S 5,495,000.0000 0.9773			0	5,370,289 *	5,378,420		-8,131
7951343	ISSUE: 912828WJ5 - U.S. TREASURY NOTES 2.5% 5/15/24 08/27/18 S 2,890,000.0000 0.9852			0	2,847,214 *	2,922,628		-75,414
7951343	ISSUE: 912828XB1 - U.S. TREASURY NOTES 2.125% 5/15/25 08/27/18 S 2,265,000.0000 0.9583			0	2,170,507 *	2,210,729		-40,222
7951343	ISSUE: 912828Y46 - U.S. TREASURY NOTES 2.625% 7/31/20 08/27/18 B 150,000.0000 0.9995			0	-149,930	149,930		
7951343	ISSUE: 912828Y79 - U.S. TREASURY NOTES 2.875% 7/31/25 08/27/18 S 1,670,000.0000 1.0043			0	1,677,176 *	1,666,185		10,990
7951343	ISSUE: 759136QP2 - REGL TRANSPRT DIS CO 5.844% 11/01/50 09/25/18 S 140,000.0000 1.2776			0	178,870	190,733		-11,864
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/25/18 B 150,000.0000 0.9800			0	-147,000	147,000		
7951343	ISSUE: 00115AAH2 - AEP TRANSMISSION CO 3.75% 12/01/47 09/26/18 S 145,000.0000 0.9146			0	132,618	133,478		-860
7951343	ISSUE: 037833DD9 - APPLE INC 3.75% 9/12/47 09/26/18 S 275,000.0000 0.9377			0	257,881	281,820		-23,939
7951343	ISSUE: 05523RAC1 - BAE SYSTEMS PLC 5.8% 10/11/41 09/26/18 S 200,000.0000 1.1403			0	228,054	249,700		-21,646
7951343	ISSUE: 05723KAF7 - BAKER HUGHES LLC 4.08% 12/15/47 09/26/18 S 130,000.0000 0.9012			0	117,163	128,493		-11,331
7951343	ISSUE: 084659AP6 - BERKSHIRE HATHAWAY 3.8% 7/15/48 09/26/18 S 150,000.0000 0.8937			0	134,054	138,665		-4,612
7951343	ISSUE: 09659W2D5 - BNP PARIBAS MTN 3.375% 1/09/25 09/26/18 S 245,000.0000 0.9429			0	231,015	244,561		-13,546
7951343	ISSUE: 14913QAA7 - CATERPILLAR FINL MTN 2.4% 6/06/22 09/26/18 S 350,000.0000 0.9681			0	338,853	347,865		-9,013
7951343	ISSUE: 210518DA1 - CONSUMERS ENERGY 3.95% 7/15/47 09/26/18 S 35,000.0000 0.9652			0	33,783	37,947		-4,165
7951343	ISSUE: 257375AF2 - DOM GAS HOLD LLC 4.8% 11/01/43 09/26/18 S 10,000.0000 0.9982			0	9,982	11,204		-1,222



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	ISSUE: 26882PAR3 - ERAC USA FINANCE 6.7% 6/01/34 09/26/18 S	55,000.0000	1.1873	0	65,304	69,422	-4,117
7951343	ISSUE: 29364NAT5 - ENTERGY MISSISSIPPI 2.85% 6/01/28 09/26/18 S	70,000.0000	0.9153	0	64,068	67,776	-3,708
7951343	ISSUE: 29364WEBB3 - ENTERGY LA LLC 4.2% 9/01/48 09/26/18 S	105,000.0000	0.9878	0	103,723	104,802	-1,078
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B	125,000.0000	0.9828	0	-122,852	122,852	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B	125,000.0000	0.9828	0	-122,852	122,852	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B	240,000.0000	0.9828	0	-235,875	235,875	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B	105,000.0000	0.9828	0	-103,195	103,195	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B	160,000.0000	0.9823	0	-157,175	157,175	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B	75,000.0000	0.9816	0	-73,617	73,617	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B	30,000.0000	0.9816	0	-29,447	29,447	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B	10,000.0000	0.9816	0	-9,816	9,816	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B	35,000.0000	0.9822	0	-34,377	34,377	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B	95,000.0000	0.9822	0	-93,308	93,308	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 S	480,000.0000	0.9825	0	471,619 *	474,172	-2,554
7951343	ISSUE: 912828XG0 - U.S. TREASURY NOTES 2.125% 6/30/22 09/26/18 B	4,695,000.0000	0.9710	0	-4,558,735 *	4,558,735	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/26/18 B	65,000.0000	0.9822	0	-63,842	63,842	
7951343	ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23 09/26/18 B	260,000.0000	0.9899	0	-257,380	257,380	
7951343	ISSUE: 9128284Z0 - U.S. TREASURY NOTES 2.75% 8/31/25 09/26/18 B	210,000.0000	0.9816	0	-206,128	206,128	
7951343	ISSUE: 927804FR0 - VIRGINIA EL&PWR 4.45% 2/15/44 09/26/18 S	90,000.0000	1.0144	0	91,301	101,540	-10,239
7951343	ISSUE: 369550BG2 - GENERAL DYNAMICS 3.5% 5/15/25 09/27/18 S	200,000.0000	0.9981	0	199,630	197,548	2,082
7951343	ISSUE: 375558AX1 - GILEAD SCIENCES INC 4.8% 4/01/44 09/27/18 S	260,000.0000	1.0328	0	268,541	301,683	-33,142
7951343	ISSUE: 437076BP6 - HOME DEPOT INC 3.5% 9/15/56 09/27/18 S	40,000.0000	0.8643	0	34,573	38,480	-3,906
7951343	ISSUE: 455170AA8 - INDIANA UNIV HEALTH 3.97% 11/01/48 09/27/18 S	220,000.0000	0.9829	0	216,234	220,000	-3,766



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7951343	ISSUE: 478111AC1 - JOHNS HOPKINS HLTH 3.837% 5/15/46 09/27/18 S 90,000.0000 0.9521			0	85,690	92,898	-7,208
7951343	ISSUE: 53944YAF0 - LLOYDS BANKING GROUP 4.45% 5/08/25 09/27/18 S 200,000.0000 1.0013			0	200,252	199,880	372
7951343	ISSUE: 6174467P8 - MORGAN STANLEY MTN 5.5% 7/24/20 09/27/18 S 155,000.0000 1.0373			0	160,777	166,188	-5,411
7951343	ISSUE: 74456QBD7 - PUB SVC EL & GAS MTN 3.75% 3/15/24 09/27/18 S 25,000.0000 1.0067			0	25,169	26,292	-1,123
7951343	ISSUE: 875127BD3 - TAMPA ELECTRIC CO 4.2% 5/15/45 09/27/18 S 5,000.0000 0.9609			0	4,804	5,151	-346
7951343	ISSUE: 911312BN5 - UNITED PARCEL SVC 3.75% 11/15/47 09/27/18 S 175,000.0000 0.9297			0	162,694	165,883	-3,189
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B 215,000.0000 0.9867			0	-212,145	212,145	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B 35,000.0000 0.9867			0	-34,535	34,535	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B 5,000.0000 0.9880			0	-4,940	4,940	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B 150,000.0000 0.9880			0	-148,195	148,195	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B 275,000.0000 0.9897			0	-272,164	272,164	
7951343	ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23 09/27/18 B 25,000.0000 0.9906			0	-24,766	24,766	
7951343	ISSUE: 9128284Y3 - U.S. TREASURY NOTES 2.625% 8/31/20 09/27/18 B 150,000.0000 0.9962			0	-149,438	149,438	
7951343	ISSUE: 9128284Z0 - U.S. TREASURY NOTES 2.75% 8/31/25 09/27/18 B 195,000.0000 0.9831			0	-191,709	191,709	
7951343	ISSUE: 9128284Z0 - U.S. TREASURY NOTES 2.75% 8/31/25 09/27/18 B 185,000.0000 0.9831			0	-181,878	181,878	
7951343	ISSUE: 233851BW3 - DAIMLER FINANCE NA 3.3% 5/19/25 09/28/18 S 450,000.0000 0.9625			0	433,121 *	454,270	-21,150
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/28/18 B 2,710,000.0000 0.9847			0	-2,668,609 *	2,668,609	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/28/18 B 2,100,000.0000 0.9861			0	-2,070,797 *	2,070,797	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/28/18 B 305,000.0000 0.9862			0	-300,806	300,806	
7951343	ISSUE: 17323VAY1 - CITIGROUP COM CMO 2.935% 4/10/48 10/01/18 S 1,100,000.0000 0.9606			0	1,056,645 *	1,095,039	-38,394
7951343	ISSUE: 36250GAN5 - GS MORTGAGE SEC CMO 3.119% 5/10/50 10/01/18 S 1,100,000.0000 0.9690			0	1,065,883 *	1,110,230	-44,347
7951343	ISSUE: 36251PAC8 - GS MORTGAGE SEC CMO 2.592% 10/10/49 10/01/18 S 700,000.0000 0.9243			0	646,980 *	676,053	-29,073
7951343	ISSUE: 9128285C0 - U.S. TREASURY NOTES 3% 9/30/25 10/01/18 B 2,700,000.0000 0.9980			0	-2,694,727 *	2,694,727	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28						
7951343	10/02/18 B	1,200,000.0000	0.9836	0	-1,180,313 *	1,180,313	
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	10/05/18 S	20,615,000.0000	0.9527	0	19,639,814 *	20,317,803	-677,983
	ISSUE: 912828A42 - U.S. TREASURY NOTES 2% 11/30/20						
7951343	10/05/18 S	990,000.0000	0.9810	0	971,205 *	974,573	-3,368
	ISSUE: 912828F21 - U.S. TREASURY NOTES 2.125% 9/30/21						
7951343	10/05/18 S	1,355,000.0000	0.9754	0	1,321,707 *	1,355,854	-34,146
	ISSUE: 912828XG0 - U.S. TREASURY NOTES 2.125% 6/30/22						
7951343	10/05/18 S	6,395,000.0000	0.9685	0	6,193,657 *	6,216,141	-22,484
	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28						
7951343	10/05/18 S	24,406,000.0000	0.9714	0	23,709,094 *	24,068,685	-359,591
	ISSUE: 9128285C0 - U.S. TREASURY NOTES 3% 9/30/25						
7951343	10/05/18 S	7,350,000.0000	0.9901	0	7,277,361 *	7,341,964	-64,603
	SUB-TOTAL				146,235,484	148,122,395	-1,886,911

BROKER: HSEC SECURITIES, INC.

7951343	ISSUE: 9128284S6 - U.S. TREASURY NOTES 2.75% 5/31/23						
	07/02/18 S	140,000.0000	1.0011	0	140,148	140,300	-152
7951343	ISSUE: 9128284U1 - U.S. TREASURY NOTES 2.625% 6/30/23						
	07/02/18 B	140,000.0000	0.9949	0	-139,292	139,292	
7951343	ISSUE: 912834MT2 - U.S. TREASURY STRIPS Z-CPN 8/15/43						
	08/01/18 S	2,300,000.0000	0.4544	0	808,151 *	1,119,479	-311,328
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48						
	08/13/18 S	225,000.0000	0.9897	0	222,692	221,634	1,058
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
	08/13/18 B	220,000.0000	1.0148	0	-223,248	223,248	
7951343	ISSUE: 911312AY2 - UNITED PARCEL 2.4% 11/15/26						
	09/27/18 S	170,000.0000	0.9145	0	155,468	153,235	2,234
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28						
	09/27/18 B	135,000.0000	0.9848	0	-132,954	132,954	
7951343	ISSUE: 912803EL3 - U.S. TREASURY STRIPS Z-CPN 2/15/45						
	10/05/18 S	1,230,000.0000	0.4118	0	506,576 *	578,235	-71,660
	SUB-TOTAL			0	2,328,529	2,708,377	-379,848

BROKER: JEFFERIES & COMPANY

7951343	ISSUE: 837004CJ7 - SOUTH CAROLINA E&G 5.1% 6/01/65						
	01/03/18 B	100,000.0000	1.1786	0	-117,862	117,862	
7951343	ISSUE: 912828N30 - U.S. TREASURY NOTES 2.125% 12/31/22						
	01/29/18 S	675,000.0000	0.9822	0	662,977 *	672,021	-9,044



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7951343	ISSUE: 9128283U2 - U.S. TREASURY NOTES 2.375% 1/31/23 01/29/18 B	660,000.0000	0.9937	0	-655,845 *	655,845			
7951343	ISSUE: 878091BD8 - TEACHERS INS&ANN 4.9% 9/15/44 02/15/18 B	25,000.0000	1.0863	0	-27,157	27,157			
7951343	ISSUE: 03040WAR6 - AMERICAN WATER CAP 3.75% 9/01/47 02/22/18 S	155,000.0000	0.9547	0	147,985	159,940		-11,955	
7951343	ISSUE: 9128283Z1 - U.S. TREASURY NOTES 2.75% 2/28/25 04/02/18 S	1,320,000.0000	1.0042	0	1,325,490 *	1,316,859		8,631	
7951343	ISSUE: 9128283Z1 - U.S. TREASURY NOTES 2.75% 2/28/25 04/02/18 S	985,000.0000	1.0055	0	990,387 *	982,656		7,731	
7951343	ISSUE: 9128284F4 - U.S. TREASURY NOTES 2.625% 3/31/25 04/02/18 B	1,310,000.0000	0.9959	0	-1,304,678 *	1,304,678			
7951343	ISSUE: 9128284F4 - U.S. TREASURY NOTES 2.625% 3/31/25 04/02/18 B	980,000.0000	0.9973	0	-977,310 *	977,310			
7951343	ISSUE: 03040WAR6 - AMERICAN WATER CAP 3.75% 9/01/47 04/20/18 S	150,000.0000	0.9399	0	140,993	154,781		-13,788	
7951343	ISSUE: 03040WAQ8 - AMERICAN WATER CAP 2.95% 9/01/27 04/23/18 S	90,000.0000	0.9370	0	84,329	89,069		-4,741	
7951343	ISSUE: 199575AT8 - COLUMBUS SO PWR 6.6% 3/01/33 05/14/18 S	250,000.0000	1.2789	0	319,720	329,513		-9,793	
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 05/14/18 S	255,000.0000	0.9289	0	236,863	237,189		-322	
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48 05/14/18 B	245,000.0000	0.9772	0	-239,407	239,407			
7951343	ISSUE: 45138LBD4 - IDAHO POWER CO MTN 3.65% 3/01/45 07/31/18 S	205,000.0000	0.9210	0	188,803	203,465		-14,666	
7951343	ISSUE: 87612EBG0 - TARGET CORP 3.9% 11/15/47 07/31/18 S	250,000.0000	0.9549	0	238,715	254,470		-15,755	
7951343	ISSUE: 207597EL5 - CONNECTICUT LT & PWR 4% 4/01/48 09/26/18 S	265,000.0000	0.9809	0	259,952	264,879		-4,922	
7951343	ISSUE: 3133XGAY0 - FHLB 5.5% 7/15/36 10/01/18 S	300,000.0000	1.2743	0	382,281	411,447		-29,166	
	SUB-TOTAL			0	8,300,754	8,398,548		-97,794	
	BROKER: MERRILL LYNCH PROFESSNL CLEAR								
7951343	ISSUE: 45138LBF9 - IDAHO POWER CO 4.2% 3/01/48 04/23/18 S	50,000.0000	1.0042	0	50,210	49,815		395	
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 04/23/18 B	45,000.0000	0.9244	0	-41,597	41,597			
7951343	ISSUE: 546676AV9 - LOUISVILLE G & E 4.65% 11/15/43 09/24/18 S	65,000.0000	1.0460	0	67,987	75,031		-7,043	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/24/18 B	55,000.0000	0.9831	0	-54,072	54,072			



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	DATE BOUGHT/ SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 12189LAJ0 - BURLINGTON NORTHN 4.4% 3/15/42						
7951343	09/26/18 S	140,000.0000	1.0133	0	141,865	157,279	-15,414
	ISSUE: 26442CAA2 - DUKE ENERGY CAR 6.1% 6/01/37						
7951343	09/26/18 S	142,000.0000	1.2077	0	171,496	187,907	-16,411
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/26/18 B	110,000.0000	0.9828	0	-108,109	108,109	
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/26/18 B	110,000.0000	0.9819	0	-108,006	108,006	
	ISSUE: 45138LBF9 - IDAHO POWER CO 4.2% 3/01/48						
7951343	09/27/18 S	100,000.0000	0.9723	0	97,230	99,630	-2,400
	ISSUE: 651333DR4 - NEWFOUNDLAND 8.65% 10/22/22						
7951343	09/27/18 S	250,000.0000	1.1771	0	294,268	302,275	-8,008
	ISSUE: 69349LAQ1 - PNC BANK NA 4.2% 11/01/25						
7951343	09/27/18 S	705,000.0000	1.0166	0	716,675 *	757,452	-40,777
	ISSUE: 69351UAM5 - PPL ELECTRIC UTIL 6.25% 5/15/39						
7951343	09/27/18 S	100,000.0000	1.2585	0	125,848	137,514	-11,666
	ISSUE: 69351UAV5 - PPL ELECTRIC UTIL 4.15% 6/15/48						
7951343	09/27/18 S	45,000.0000	0.9928	0	44,678	44,748	-69
	ISSUE: 74456QBA3 - PUB SVC EL & GAS MTN 3.65% 9/01/42						
7951343	09/27/18 S	125,000.0000	0.9334	0	116,674	119,758	-3,084
	ISSUE: 82620KAM5 - SIEMENS FINANCIERS 3.3% 9/15/46						
7951343	09/27/18 S	500,000.0000	0.8601	0	430,065 *	467,025	-36,960
	ISSUE: 842434CK6 - SOUTHERN CAL GAS 3.75% 9/15/42						
7951343	09/27/18 S	250,000.0000	0.9346	0	233,645	260,848	-27,203
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/27/18 B	85,000.0000	0.9867	0	-83,871	83,871	
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/27/18 B	100,000.0000	0.9858	0	-98,578	98,578	
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/27/18 B	40,000.0000	0.9862	0	-39,450	39,450	
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/27/18 B	195,000.0000	0.9862	0	-192,319	192,319	
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/27/18 B	85,000.0000	0.9862	0	-83,831	83,831	
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/27/18 B	395,000.0000	0.9862	0	-389,569	389,569	
	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28						
7951343	09/27/18 B	525,000.0000	0.9837	0	-516,469 *	516,469	
	ISSUE: 9128285A4 - U.S. TREASURY NOTES 2.75% 9/15/21						
7951343	09/27/18 B	365,000.0000	0.9959	0	-363,489	363,489	
	SUB-TOTAL			0	4,570,001	4,738,642	-168,640

BROKER: CITIGROUP GLOBAL MARKET INC.



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH		ERISA COST	ERISA COST GAIN/LOSS
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47 02/07/18 S	115,000.0000	0.9275	0	106,658	106,977		-319
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/10/18 B	650,000.0000	1.0081	0	-655,281 *	655,281		
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/25/18 B	435,000.0000	0.9794	0	-426,028	426,028		
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	255,000.0000	0.9894	0	-252,291	252,291		
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/28/18 B	615,000.0000	0.9878	0	-607,505 *	607,505		
	SUB-TOTAL			0	2,047,763	2,048,082		-319
BROKER: SALOMON SMITH BARNEY INC/SAL								
7951343	ISSUE: 084659AN1 - BERKSHIRE HATHAWAY 3.8% 7/15/48 01/02/18 B	150,000.0000	0.9918	0	-148,766	148,766		
7951343	ISSUE: 907818DZ8 - UNION PACIFIC CORP 4.15% 1/15/45 01/02/18 B	265,000.0000	1.0788	0	-285,885	285,885		
7951343	ISSUE: 907818EN4 - UNION PACIFIC CORP 4% 4/15/47 01/02/18 S	250,000.0000	1.0672	0	266,795	270,468		-3,673
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47 01/02/18 S	135,000.0000	0.9868	0	133,218	135,169		-1,951
7951343	ISSUE: 9128283J7 - U.S. TREASURY NOTES 2.125% 11/30/24 01/02/18 S	1,360,000.0000	0.9832	0	1,337,099 *	1,342,157		-5,057
7951343	ISSUE: 9128283P3 - U.S. TREASURY NOTES 2.25% 12/31/24 01/02/18 B	1,340,000.0000	0.9909	0	-1,327,856 *	1,327,856		
7951343	ISSUE: 912833XT2 - U.S. TREASURY STRIPS Z-CPN 11/15/29 01/10/18 B	60,000.0000	0.7245	0	-43,472	43,472		
7951343	ISSUE: 912833XZ8 - U.S. TREASURY STRIPS Z-CPN 2/15/31 01/10/18 S	55,000.0000	0.6987	0	36,073	39,062		-2,989
7951343	ISSUE: 912828X39 - U.S. TREASURY TIPS 0.125% 4/15/22 01/18/18 S	339,780.4500	0.9902	0	336,462	337,388		-926
7951343	ISSUE: 912828X47 - U.S. TREASURY NOTES 1.875% 4/30/22 01/18/18 B	350,000.0000	0.9809	0	-343,301	343,301		
7951343	ISSUE: 61744YAP3 - MORGAN STAN MTN V-Q 3.772% 1/24/29 01/22/18 B	250,000.0000	1.0025	0	-250,620	250,620		
7951343	ISSUE: 9128283F5 - U.S. TREASURY NOTES 2.25% 11/15/27 01/22/18 S	245,000.0000	0.9647	0	236,348	236,348		0
7951343	ISSUE: 233851BW3 - DAIMLER FINANCE NA 3.3% 5/19/25 01/24/18 B	250,000.0000	1.0056	0	-251,400	251,400		
7951343	ISSUE: 9128283F5 - U.S. TREASURY NOTES 2.25% 11/15/27 01/24/18 S	195,000.0000	0.9655	0	188,266	188,137		130
7951343	ISSUE: 384802AB0 - WW GRAINER INC 4.6% 6/15/45 01/30/18 S	350,000.0000	1.1007	0	385,231	383,103		2,128



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH		ERISA COST	ERISA COST GAIN/LOSS
7951343	ISSUE: 384802AD6 - WW GRAINGER INC 4.2% 5/15/47 01/30/18 B 350,000.0000 1.0399			0	-363,965	363,965		
7951343	ISSUE: 055451AV0 - BHP BILLITON FIN USA 5% 9/30/43 02/21/18 S 200,000.0000 1.1435			0	228,708	243,029		-14,321
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 02/21/18 B 195,000.0000 0.9105			0	-177,541	177,541		
7951343	ISSUE: 89417EAN9 - TRAVELERS COS INC 4.05% 3/07/48 02/28/18 B 255,000.0000 0.9936			0	-253,378	253,378		
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 02/28/18 S 240,000.0000 0.9255			0	222,131	218,640		3,491
7951343	ISSUE: 9128284F4 - U.S. TREASURY NOTES 2.625% 3/31/25 04/30/18 S 530,000.0000 0.9822			0	520,559 *	528,146		-7,586
7951343	ISSUE: 9128284M9 - U.S. TREASURY NOTES 2.875% 4/30/25 04/30/18 B 520,000.0000 0.9977			0	-518,808 *	518,808		
7951343	ISSUE: 38141GWV2 - GOLDMAN SACHS V-Q 3.814% 4/23/29 05/23/18 S 370,000.0000 0.9499			0	351,459	371,698		-20,239
7951343	ISSUE: 38141GWZ3 - GOLDMAN SACHS V-Q 4.223% 5/01/29 05/23/18 B 370,000.0000 0.9809			0	-362,952	362,952		
7951343	ISSUE: 9128284M9 - U.S. TREASURY NOTES 2.875% 4/30/25 06/04/18 S 405,000.0000 1.0006			0	405,226	403,849		1,377
7951343	ISSUE: 9128284R8 - U.S. TREASURY NOTES 2.875% 5/31/25 06/04/18 B 400,000.0000 1.0003			0	-400,125	400,125		
7951343	ISSUE: 9128337F1 - U.S. TREASURY STRIPS Z-CPN 2/15/37 08/01/18 S 1,860,000.0000 0.5589			0	1,039,535 *	1,107,202		-67,667
7951343	ISSUE: 912828Y61 - U.S. TREASURY NOTES 2.75% 7/31/23 09/04/18 S 190,000.0000 0.9988			0	189,777	189,421		357
7951343	ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23 09/04/18 B 185,000.0000 0.9990			0	-184,824	184,824		
7951343	ISSUE: 17291EAV3 - CITIGROUP COMM CMO 3.458% 12/10/49 09/12/18 S 1,100,000.0000 0.9857			0	1,084,230 *	1,133,275		-49,045
7951343	ISSUE: 585055BD7 - MEDTRONIC INC 4.625% 3/15/44 09/20/18 S 300,000.0000 1.0543			0	316,302	343,611		-27,309
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/20/18 B 250,000.0000 0.9858			0	-246,445	246,445		
7951343	ISSUE: 208251AE8 - CONOCO INC 6.95% 4/15/29 09/26/18 S 385,000.0000 1.2451			0	479,383 *	499,608		-20,226
7951343	ISSUE: 24422ETF6 - JOHN DERE CAP CRP 2.55% 1/08/21 09/26/18 S 325,000.0000 0.9859			0	320,427	326,255		-5,827
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B 85,000.0000 0.9816			0	-83,433	83,433		
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/26/18 B 450,000.0000 0.9819			0	-441,844 *	441,844		
7951343	ISSUE: 9128285A4 - U.S. TREASURY NOTES 2.75% 9/15/21 09/26/18 B 250,000.0000 0.9956			0	-248,906	248,906		
7951343	ISSUE: 927804FY5 - VIRGINIA ELEC & PWR 3.8% 9/15/47 09/26/18 S 100,000.0000 0.9198			0	91,980	98,423		-6,443



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DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
ISSUE: 478160BJ2 - JOHNSON & JOHNSON 4.375% 12/05/33						
7951343 09/27/18 S	145,000.0000	1.0629	0	154,122	165,316	-11,194
ISSUE: 65364UAE6 - NIAGARA MOHAWK POWER 4.119% 11/28/42						
7951343 09/27/18 S	150,000.0000	0.9658	0	144,866	160,533	-15,668
ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343 09/27/18 B	115,000.0000	0.9859	0	-113,383	113,383	
ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28						
7951343 09/27/18 B	205,000.0000	0.9841	0	-201,733	201,733	
ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28						
7951343 09/27/18 B	215,000.0000	0.9844	0	-211,641	211,641	
ISSUE: 91324PCP5 - UNITEDHEALTH GRP 3.75% 7/15/25						
7951343 09/27/18 S	300,000.0000	1.0041	0	301,239	316,209	-14,970
ISSUE: 9128284Y3 - U.S. TREASURY NOTES 2.625% 8/31/20						
7951343 10/01/18 S	1,125,000.0000	0.9963	0	1,120,840 *	1,122,291	-1,451
ISSUE: 9128285B2 - U.S. TREASURY NOTES 2.75% 9/30/20						
7951343 10/01/18 B	1,080,000.0000	0.9984	0	-1,078,313 *	1,078,313	
ISSUE: 29429EAC5 - CITIGROUP COMM CMO 2.646% 7/10/49						
7951343 10/02/18 S	750,000.0000	0.9273	0	695,479 *	727,815	-32,336
ISSUE: 912833XN5 - U.S. TREASURY STRIPS Z-CPN 2/15/29						
7951343 10/05/18 S	3,425,000.0000	0.7119	0	2,438,292 *	2,576,765	-138,473
ISSUE: 912833XP0 - U.S. TREASURY STRIPS Z-CPN 8/15/29						
7951343 10/05/18 S	100,000.0000	0.6988	0	69,879	74,259	-4,380
ISSUE: 912833XT2 - U.S. TREASURY STRIPS Z-CPN 11/15/29						
7951343 10/05/18 S	60,000.0000	0.6928	0	41,567	43,472	-1,906
ISSUE: 912833XZ8 - U.S. TREASURY STRIPS Z-CPN 2/15/31						
7951343 10/05/18 S	245,000.0000	0.6645	0	160,688	174,004	-13,316
ISSUE: 912833X96 - U.S. TREASURY STRIPS Z-CPN 11/15/35						
7951343 10/05/18 S	200,000.0000	0.5620	0	112,398	123,774	-11,376
ISSUE: 9128337F1 - U.S. TREASURY STRIPS Z-CPN 2/15/37						
7951343 10/05/18 S	425,000.0000	0.5381	0	228,684	252,990	-24,306
ISSUE: 9128337N4 - U.S. TREASURY STRIPS Z-CPN 11/15/30						
7951343 10/05/18 S	400,000.0000	0.6690	0	254,788	286,956	-32,168
ISSUE: 912834JB5 - U.S. TREASURY STRIPS Z-CPN 8/15/40						
7951343 10/05/18 S	200,000.0000	0.4749	0	94,800	106,958	-12,158
SUB-TOTAL				21,525,442	22,064,922	-539,478

BROKER: CLEARVIEW CORRESPONDENT SER,LL

ISSUE: 24422EUE7 - JOHN DEERE CAP MTN 3.45% 3/13/25						
7951343 08/27/18 S	150,000.0000	1.0014	0	150,216	149,954	263
ISSUE: 912828Y79 - U.S. TREASURY NOTES 2.875% 7/31/25						
7951343 08/27/18 B	140,000.0000	1.0044	0	-140,613	140,613	
ISSUE: 637432NJ0 - NATIONAL RURAL UTIL 2.7% 2/15/23						
7951343 08/29/18 S	330,000.0000	0.9746	0	321,628	329,739	-8,111



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DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
ISSUE: 912828Y61 - U.S. TREASURY NOTES 2.75% 7/31/23						
7951343	08/29/18 B	295,000.0000	0	-294,631	294,631	
ISSUE: 773903AG4 - ROCKWELL AUTOMATION 2.875% 3/01/25						
7951343	09/26/18 S	465,000.0000	0	440,676 *	458,546	-17,870
ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28						
7951343	09/26/18 B	305,000.0000	0	-299,567	299,567	
SUB-TOTAL						
			0	1,647,331	1,673,050	-25,718
BROKER: US BANCORP INVESTMENTS INC						
ISSUE: 210518CU8 - CONSUMERS ENERGY CO 3.95% 5/15/43						
7951343	02/16/18 B	300,000.0000	0	-304,647	304,647	
ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47						
7951343	02/16/18 S	260,000.0000	0	241,353	241,120	234
ISSUE: 00817YAP3 - AETNA INC 4.75% 3/15/44						
7951343	09/06/18 B	50,000.0000	0	-49,773	49,773	
ISSUE: 202795JB7 - COMMONWEALTH EDISON 4.6% 8/15/43						
7951343	09/26/18 S	500,000.0000	0	522,885 *	575,290	-52,405
ISSUE: 209111EY5 - CON EDISON NY 5.5% 12/01/39						
7951343	09/26/18 S	290,000.0000	0	333,807	367,381	-33,573
ISSUE: 210518CU8 - CONSUMERS ENERGY CO 3.95% 5/15/43						
7951343	09/26/18 S	300,000.0000	0	290,697	304,647	-13,950
ISSUE: 210518CZ7 - CONSUMERS ENERGY CO 3.25% 8/15/46						
7951343	09/26/18 S	20,000.0000	0	17,066	19,205	-2,140
ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/26/18 B	230,000.0000	0	-225,903	225,903	
ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/26/18 B	245,000.0000	0	-240,483	240,483	
ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/26/18 B	15,000.0000	0	-14,723	14,723	
ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/26/18 B	420,000.0000	0	-412,519	412,519	
ISSUE: 040555CU6 - ARIZONA PUB SERV 3.75% 5/15/46						
7951343	09/27/18 S	50,000.0000	0	45,615	51,489	-5,874
ISSUE: 478160BU7 - JOHNSON & JOHNSON 3.55% 3/01/36						
7951343	09/27/18 S	335,000.0000	0	319,821	347,308	-27,487
ISSUE: 478160CF9 - JOHNSON & JOHNSON 3.625% 3/03/37						
7951343	09/27/18 S	150,000.0000	0	144,210	153,704	-9,494
ISSUE: 744448CA7 - PUBLIC SERVICE CO 6.5% 8/01/38						
7951343	09/27/18 S	150,000.0000	0	192,831	211,649	-18,818
ISSUE: 74456QBT2 - PUBLIC SERVICE MTN 3.6% 12/01/47						
7951343	09/27/18 S	135,000.0000	0	123,291	138,232	-14,940
ISSUE: 845743BN2 - SOUTHWN PUB SERV 4.5% 8/15/41						
7951343	09/27/18 S	125,000.0000	0	129,368	142,695	-13,328



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	ISSUE: 878091BD8 - TEACHERS INS&ANN 4.9% 9/15/44 09/27/18 S	350,000.0000	1.0648	0	372,694	383,523	-10,829
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	220,000.0000	0.9867	0	-217,078	217,078	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	105,000.0000	0.9867	0	-103,605	103,605	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	115,000.0000	0.9858	0	-113,365	113,365	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	40,000.0000	0.9862	0	-39,450	39,450	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	100,000.0000	0.9880	0	-98,797	98,797	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	295,000.0000	0.9880	0	-291,451	291,451	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	180,000.0000	0.9880	0	-177,834	177,834	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	80,000.0000	0.9880	0	-79,038	79,038	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	230,000.0000	0.9880	0	-227,233	227,233	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	125,000.0000	0.9880	0	-123,496	123,496	
7951343	ISSUE: 931142EB5 - WALMART INC 3.95% 6/28/38 09/27/18 S	250,000.0000	1.0018	0	250,458	247,509	2,949
7951343	ISSUE: 95709TAH3 - WESTAR ENERGY INC 4.125% 3/01/42 09/27/18 S	100,000.0000	0.9839	0	98,388	107,278	-8,890
7951343	ISSUE: 95709TAJ9 - WESTAR ENERGY INC 4.1% 4/01/43 09/27/18 S	285,000.0000	0.9816	0	279,767	308,039	-28,272
	SUB-TOTAL			0	6,081,646	6,318,464	-236,817
	BROKER: WELLS FARGO SECURITIES,LLC						
7951343	ISSUE: 9128283N8 - U.S. TREASURY NOTES 1.875% 12/31/19 01/16/18 S	405,000.0000	0.9973	0	403,924	403,908	16
7951343	ISSUE: 94988J5L7 - WELLS FARGO BANK 2.4% 1/15/20 01/16/18 B	400,000.0000	0.9992	0	-399,664	399,664	
7951343	ISSUE: 478160CF9 - JOHNSON & JOHNSON 3.625% 3/03/37 01/24/18 B	150,000.0000	1.0247	0	-153,704	153,704	
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47 01/24/18 S	110,000.0000	0.9637	0	106,013	106,021	-9
7951343	ISSUE: 065404BA2 - BANK CMO 3.428% 2/15/61 01/26/18 B	1,500,000.0000	1.0100	0	-1,514,954 *	1,514,954	
7951343	ISSUE: 9128283F5 - U.S. TREASURY NOTES 2.25% 11/15/27 01/26/18 S	1,480,000.0000	0.9648	0	1,427,911 *	1,427,275	636



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH		ERISA COST	ERISA COST GAIN/LOSS
7951343	ISSUE: 9128283W8 - U.S. TREASURY NOTES 2.75% 2/15/28 03/15/18 B	70,000.0000	0.9937	0	-69,557	69,557		
7951343	ISSUE: 369550BG2 - GENERAL DYNAMICS 3.5% 5/15/25 05/08/18 B	425,000.0000	0.9877	0	-419,790	419,790		
7951343	ISSUE: 9128284M9 - U.S. TREASURY NOTES 2.875% 4/30/25 05/08/18 S	415,000.0000	0.9965	0	413,557	413,820		-263
7951343	ISSUE: 05379BAQ0 - AVISTA CORPORATION 4.35% 6/01/48 05/15/18 B	155,000.0000	0.9990	0	-154,843	154,843		
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48 05/15/18 S	140,000.0000	0.9606	0	134,482	136,421		-1,939
7951343	ISSUE: 911312AY2 - UNITED PARCEL 2.4% 11/15/26 05/17/18 B	170,000.0000	0.9014	0	-153,235	153,235		
7951343	ISSUE: 911312BM7 - UNITED PARCEL SVC 3.05% 11/15/27 05/17/18 S	150,000.0000	0.9408	0	141,123	150,011		-8,888
7951343	ISSUE: 037833DD9 - APPLE INC 3.75% 9/12/47 07/17/18 S	185,000.0000	0.9605	0	177,693	189,588		-11,896
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48 07/17/18 B	155,000.0000	1.0058	0	-155,896	155,896		
7951343	ISSUE: 46647PAK2 - JPMORGAN CHASE V-Q 4.032% 7/24/48 08/13/18 S	380,000.0000	0.9269	0	352,241	396,298		-44,057
7951343	ISSUE: 46647PAL0 - JP MORGAN CH MTN V-Q 3.964% 11/15/48 08/13/18 B	380,000.0000	0.9140	0	-347,320	347,320		
7951343	ISSUE: 912828Y46 - U.S. TREASURY NOTES 2.625% 7/31/20 08/27/18 B	290,000.0000	0.9997	0	-289,909	289,909		
7951343	ISSUE: 94988J5L7 - WELLS FARGO BANK 2.4% 1/15/20 08/27/18 S	400,000.0000	0.9933	0	397,308	399,664		-2,356
7951343	ISSUE: 771196BK7 - ROCHE HOLDING INC 2.625% 5/15/26 08/28/18 S	345,000.0000	0.9431	0	325,376	336,313		-10,937
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 08/28/18 B	260,000.0000	0.9994	0	-259,838	259,838		
7951343	ISSUE: 065404BA2 - BANK CMO 3.428% 2/15/61 09/12/18 S	1,500,000.0000	0.9761	0	1,464,082 *	1,514,954		-50,871
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/12/18 B	3,520,000.0000	0.9927	0	-3,494,425 *	3,494,425		
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/25/18 B	210,000.0000	0.9797	0	-205,734	205,734		
7951343	ISSUE: 00817YAF5 - AETNA INC 6.625% 6/15/36 09/26/18 S	115,000.0000	1.2222	0	140,558	152,974		-12,417
7951343	ISSUE: 06051GHG7 - BANK OF AMER MTN V-Q 3.97% 3/05/29 09/26/18 S	1,000,000.0000	0.9725	0	972,480 *	978,130		-5,650
7951343	ISSUE: 136375BE1 - CANADIAN NATL RR 6.712% 7/15/36 09/26/18 S	35,000.0000	1.2741	0	44,594	49,328		-4,734
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B	85,000.0000	0.9828	0	-83,539	83,539		
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B	285,000.0000	0.9837	0	-280,369	280,369		



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B 25,000.0000			0	-24,539	24,539	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/26/18 B 900,000.0000			0	-883,828 *	883,828	
7951343	ISSUE: 983024AG5 - WYETH 6.5% 2/01/34 09/26/18 S 280,000.0000			0	350,818	382,920	-32,102
7951343	ISSUE: 983024AL4 - WYETH 6% 2/15/36 09/26/18 S 125,000.0000			0	151,510	166,209	-14,699
7951343	ISSUE: 46625HJB7 - JPMORGAN CHASE 5.6% 7/15/41 09/27/18 S 250,000.0000			0	288,105	321,575	-33,470
7951343	ISSUE: 578454AD2 - MAYO CLINIC 4.128% 11/15/52 09/27/18 S 400,000.0000			0	399,764	425,980	-26,216
7951343	ISSUE: 87089HAB9 - SWISS RE TREAS 4.25% 12/06/42 09/27/18 S 150,000.0000			0	146,162	155,975	-9,813
7951343	ISSUE: 911312BC9 - UNITED PARCEL 2.35% 5/16/22 09/27/18 S 500,000.0000			0	483,835 *	497,755	-13,920
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B 205,000.0000			0	-202,277	202,277	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B 115,000.0000			0	-113,778	113,778	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B 385,000.0000			0	-380,909	380,909	
7951343	ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23 09/27/18 B 370,000.0000			0	-366,589	366,589	
7951343	ISSUE: 07274NAZ6 - BAYER US 4.2% 7/15/34 09/28/18 S 5,000.0000			0	4,530	4,697	-167
7951343	ISSUE: 13342BAF2 - CAMERON INTL CORP 5.95% 6/01/41 09/28/18 S 50,000.0000			0	56,259	61,981	-5,722
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/28/18 B 40,000.0000			0	-39,669	39,669	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/28/18 B 5,000.0000			0	-4,957	4,957	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/28/18 B 270,000.0000			0	-266,657	266,657	
7951343	ISSUE: 9128284Z0 - U.S. TREASURY NOTES 2.75% 8/31/25 09/28/18 B 270,000.0000			0	-265,718	265,718	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 10/01/18 B 335,000.0000			0	-328,980	328,980	
7951343	ISSUE: 96926GAE3 - RICE UNIVERSITY 3.567% 11/15/47 10/01/18 S 400,000.0000			0	369,692	375,488	-5,796
7951343	ISSUE: 95000KBA2 - WELLS FARGO COMM CMO 2.642% 11/15/49 10/02/18 S 600,000.0000			0	557,766 *	582,126	-24,360
SUB-TOTAL				0	20,170,461	20,490,089	-319,630



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	BROKER: CREDIT USA						
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 10/02/18 B	4,500,000.0000	0.9850	0	-4,432,324 *	4,432,324	
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	SUB-TOTAL			0	4,432,324	4,432,324	
	BROKER: JP MORGAN SECURITIES INC						
7951343	ISSUE: 9128283J7 - U.S. TREASURY NOTES 2.125% 11/30/24 01/02/18 S	860,000.0000	0.9831	0	845,488 *	848,717	-3,229
7951343	ISSUE: 9128283P3 - U.S. TREASURY NOTES 2.25% 12/31/24 01/02/18 B	845,000.0000	0.9909	0	-837,321 *	837,321	
7951343	ISSUE: 912810QL5 - U.S. TREASURY BONDS 4.25% 11/15/40 01/08/18 S	185,000.0000	1.2603	0	233,158	234,950	-1,792
7951343	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45 01/08/18 B	95,000.0000	1.0409	0	-98,883	98,883	
7951343	ISSUE: 912828XB1 - U.S. TREASURY NOTES 2.125% 5/15/25 01/08/18 B	275,000.0000	0.9808	0	-269,715	269,715	
7951343	ISSUE: 9128283N8 - U.S. TREASURY NOTES 1.875% 12/31/19 01/16/18 B	405,000.0000	0.9973	0	-403,908	403,908	
7951343	ISSUE: 912803EC3 - U.S. TREASURY STRIPS Z-CPN 5/15/43 01/29/18 S	400,000.0000	0.4752	0	190,088	198,616	-8,528
7951343	ISSUE: 912803EE9 - U.S. TREASURY STRIPS Z-CPN 11/15/43 01/29/18 B	400,000.0000	0.4673	0	-186,932	186,932	
7951343	ISSUE: 74274TAB6 - PRIVATE EXPT FDG 2.65% 2/16/21 02/13/18 B	260,000.0000	0.9990	0	-259,748	259,748	
7951343	ISSUE: 9128283X6 - U.S. TREASURY NOTES 2.25% 2/15/21 02/13/18 S	255,000.0000	0.9984	0	254,602	254,574	27
7951343	ISSUE: 9128283V0 - U.S. TREASURY NOTES 2.5% 1/31/25 02/23/18 S	1,225,000.0000	0.9814	0	1,202,229 *	1,214,068	-11,839
7951343	ISSUE: 9128283Z1 - U.S. TREASURY NOTES 2.75% 2/28/25 02/23/18 B	1,205,000.0000	0.9969	0	-1,201,234 *	1,201,234	
7951343	ISSUE: 9128283V0 - U.S. TREASURY NOTES 2.5% 1/31/25 02/26/18 S	1,270,000.0000	0.9828	0	1,248,172 *	1,258,666	-10,494
7951343	ISSUE: 9128283Z1 - U.S. TREASURY NOTES 2.75% 2/28/25 02/26/18 B	1,245,000.0000	0.9983	0	-1,242,936 *	1,242,936	
7951343	ISSUE: 45138LBF9 - IDAHO POWER CO 4.2% 3/01/48 03/13/18 B	150,000.0000	0.9963	0	-149,445	149,445	
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 03/13/18 S	140,000.0000	0.9282	0	129,954	130,362	-408
7951343	ISSUE: 455170AA8 - INDIANA UNIV HEALTH 3.97% 11/01/48 04/09/18 B	220,000.0000	1.0000	0	-220,000	220,000	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH		ERISA COST	ERISA COST GAIN/LOSS
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 04/09/18 S	200,000.0000	0.9473	0	189,461	186,927		2,534
7951343	ISSUE: 674599CJ2 - OCCIDENTAL PETROLEUM 4.4% 4/15/46 04/20/18 S	200,000.0000	1.0304	0	206,084	221,390		-15,306
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 04/20/18 B	185,000.0000	0.9286	0	-171,790	171,790		
7951343	ISSUE: 9128284D9 - U.S. TREASURY NOTES 2.5% 3/31/23 04/30/18 S	190,000.0000	0.9863	0	187,402	189,205		-1,803
7951343	ISSUE: 9128284L1 - U.S. TREASURY NOTES 2.75% 4/30/23 04/30/18 B	185,000.0000	0.9977	0	-184,577	184,577		
7951343	ISSUE: 9128283W8 - U.S. TREASURY NOTES 2.75% 2/15/28 05/08/18 B	900,000.0000	0.9812	0	-883,090 *	883,090		
7951343	ISSUE: 39138QAC9 - GREAT-WEST LIFECO 4.581% 5/17/48 05/14/18 B	150,000.0000	1.0000	0	-150,000	150,000		
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48 05/14/18 S	130,000.0000	0.9746	0	126,704	126,677		28
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48 06/22/18 S	55,000.0000	0.9895	0	54,424	53,745		679
7951343	ISSUE: 931142EB5 - WALMART INC 3.95% 6/28/38 06/22/18 B	75,000.0000	0.9919	0	-74,395	74,395		
7951343	ISSUE: 912828XB1 - U.S. TREASURY NOTES 2.125% 5/15/25 06/27/18 B	610,000.0000	0.9576	0	-584,132 *	584,132		
7951343	ISSUE: 9128284R8 - U.S. TREASURY NOTES 2.875% 5/31/25 06/27/18 S	590,000.0000	1.0045	0	592,673 *	590,355		2,318
7951343	ISSUE: 9128284S6 - U.S. TREASURY NOTES 2.75% 5/31/23 06/28/18 S	165,000.0000	1.0025	0	165,419	165,354		65
7951343	ISSUE: 9128284U1 - U.S. TREASURY NOTES 2.625% 6/30/23 06/28/18 B	165,000.0000	0.9964	0	-164,407	164,407		
7951343	ISSUE: 912828XZ8 - U.S. TREASURY NOTES 2.75% 6/30/25 07/30/18 S	330,000.0000	0.9887	0	326,288	328,840		-2,552
7951343	ISSUE: 912828Y79 - U.S. TREASURY NOTES 2.875% 7/31/25 07/30/18 B	325,000.0000	0.9964	0	-323,839	323,839		
7951343	ISSUE: 837004CJ7 - SOUTH CAROLINA E&G 5.1% 6/01/65 08/21/18 S	225,000.0000	1.0313	0	232,052	260,027		-27,975
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 08/21/18 B	210,000.0000	1.0231	0	-214,856	214,856		
7951343	ISSUE: 654106AD5 - NIKE INC 3.625% 5/01/43 08/27/18 S	500,000.0000	0.9495	0	474,740 *	502,050		-27,310
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 08/27/18 B	390,000.0000	1.0253	0	-399,872	399,872		
7951343	ISSUE: 912828M56 - U.S. TREASURY NOTES 2.25% 11/15/25 08/27/18 S	1,180,000.0000	0.9632	0	1,136,580 *	1,130,871		5,709
7951343	ISSUE: 39138QAC9 - GREAT-WEST LIFECO 4.581% 5/17/48 09/17/18 S	150,000.0000	1.0220	0	153,308	150,000		3,308
7951343	ISSUE: 641062AN4 - NESTLE HOLDINGS INC 4% 9/24/48 09/17/18 B	220,000.0000	0.9866	0	-217,045	217,045		



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH		ERISA COST	ERISA COST GAIN/LOSS
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/17/18 B	130,000.0000	1.0000	0	-130,000	130,000		
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/17/18 S	200,000.0000	0.9993	0	199,867	201,527		-1,660
7951343	ISSUE: 907818DL9 - UNION PACIFIC CORP 4.3% 6/15/42 09/25/18 S	250,000.0000	0.9757	0	243,918	253,900		-9,983
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/25/18 B	195,000.0000	0.9794	0	-190,978	190,978		
7951343	ISSUE: 00817YAP3 - AETNA INC 4.75% 3/15/44 09/26/18 S	250,000.0000	0.9829	0	245,715	273,055		-27,340
7951343	ISSUE: 338915AM3 - FLEET FINL GROUP INC 6.7% 7/15/28 09/26/18 S	157,000.0000	1.1411	0	179,161	192,739		-13,579
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B	450,000.0000	0.9831	0	-442,406 *	442,406		
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B	195,000.0000	0.9828	0	-191,648	191,648		
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B	130,000.0000	0.9816	0	-127,603	127,603		
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/26/18 B	155,000.0000	0.9820	0	-152,215	152,215		
7951343	ISSUE: 9151375R0 - UNIVERSITY TX 4.794% 8/15/46 09/26/18 S	575,000.0000	1.1117	0	639,251 *	690,546		-51,296
7951343	ISSUE: 927804FE9 - VIRGINIA ELEC & PWR 6.35% 11/30/37 09/26/18 S	165,000.0000	1.2425	0	205,016	227,457		-22,442
7951343	ISSUE: 46647PAL0 - JP MORGAN CH MTN V-Q 3.964% 11/15/48 09/27/18 S	380,000.0000	0.9175	0	348,665	347,320		1,345
7951343	ISSUE: 532457BQ0 - ELI LILLY & CO 2.35% 5/15/22 09/27/18 S	225,000.0000	0.9699	0	218,234	224,375		-6,140
7951343	ISSUE: 641062AN4 - NESTLE HOLDINGS INC 4% 9/24/48 09/27/18 S	220,000.0000	0.9808	0	215,774	217,045		-1,272
7951343	ISSUE: 694308GM3 - PACIFIC GAS & ELEC 6.35% 2/15/38 09/27/18 S	150,000.0000	1.1522	0	172,833	198,326		-25,493
7951343	ISSUE: 755111AF8 - RAYTHEON CO 7.2% 8/15/27 09/27/18 S	350,000.0000	1.2545	0	439,075 *	465,210		-26,135
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	300,000.0000	0.9867	0	-296,016	296,016		
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	200,000.0000	0.9858	0	-197,156	197,156		
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B	105,000.0000	0.9858	0	-103,507	103,507		
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/27/18 B	360,000.0000	0.9837	0	-354,150	354,150		
7951343	ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23 09/27/18 B	165,000.0000	0.9908	0	-163,479	163,479		
7951343	ISSUE: 13342BAM7 - CAMERON INTL CORP 5.125% 12/15/43 09/28/18 S	15,000.0000	1.0295	0	15,442	16,719		-1,277



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DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
09/28/18 B	10,000.0000	0.9914	0	-9,914	9,914	
ISSUE: 46590MAQ3 - JP MORGAN CMO 2.558% 8/15/49						
10/02/18 S	400,000.0000	0.9242	0	369,672	385,432	-15,760
ISSUE: 9128285A4 - U.S. TREASURY NOTES 2.75% 9/15/21						
10/02/18 B	4,000,000.0000	0.9964	0	-3,985,781 *	3,985,781	
ISSUE: 912828Q78 - U.S. TREASURY NOTES 1.375% 4/30/21						
10/05/18 S	1,095,000.0000	0.9613	0	1,052,612 *	1,071,304	-18,693
ISSUE: 912828W89 - U.S. TREASURY NOTES 1.875% 3/31/22						
10/05/18 S	2,300,000.0000	0.9625	0	2,213,750 *	2,219,859	-6,109
ISSUE: 9128285A4 - U.S. TREASURY NOTES 2.75% 9/15/21						
10/05/18 S	5,005,000.0000	0.9934	0	4,971,764 *	4,986,836	-15,072
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SUB-TOTAL			0	34,262,553	34,600,022	-337,474

BROKER: RAYMOND JAMES & ASSOCIATES, INC

ISSUE: 677632PA3 - OHIO ST UNIV 4.8% 6/01/11						
02/08/18 B	95,000.0000	1.0719	0	-101,827	101,827	
ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47						
02/08/18 S	120,000.0000	0.9284	0	111,413	111,197	216
ISSUE: 072024ND0 - BAY AREA TOLL CA 6.263% 4/01/49						
02/13/18 B	200,000.0000	1.3784	0	-275,676	275,676	
ISSUE: 18600TAA0 - CLEVELAND CLINIC 4.858% 1/01/14						
03/01/18 B	185,000.0000	1.0477	0	-193,821	193,821	
ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47						
03/01/18 S	225,000.0000	0.9244	0	207,984	209,653	-1,669
ISSUE: 85434VAA6 - STANFORD HEALTH CARE 3.795% 11/15/48						
06/04/18 B	95,000.0000	0.9603	0	-91,231	91,231	
ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48						
06/04/18 S	85,000.0000	0.9841	0	83,645	82,836	809
ISSUE: 85434VAA6 - STANFORD HEALTH CARE 3.795% 11/15/48						
06/14/18 B	100,000.0000	0.9615	0	-96,154	96,154	
ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48						
06/14/18 S	90,000.0000	0.9894	0	89,044	87,946	1,097
ISSUE: 48305QAD5 - KAISER FOUNDATION 4.15% 5/01/47						
08/27/18 S	150,000.0000	1.0296	0	154,445	162,081	-7,637
ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
08/27/18 B	130,000.0000	1.0256	0	-133,331	133,331	
ISSUE: 404530AA5 - HACKENSACK MERIDIAN 4.5% 7/01/57						
09/17/18 S	80,000.0000	1.0421	0	83,372	89,309	-5,937
ISSUE: 48305QAB9 - KAISER FOUN HOSP 4.875% 4/01/42						
09/17/18 S	250,000.0000	1.1208	0	280,205	297,925	-17,720
ISSUE: 73358WX90 - PORT AUTH OF NY & NJ 4.031% 9/01/48						
09/17/18 S	95,000.0000	0.9976	0	94,775	95,689	-914



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH		ERISA COST	ERISA COST GAIN/LOSS
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/17/18 B 80,000.0000 1.0000			0	-80,000	80,000		
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/17/18 B 85,000.0000 1.0000			0	-85,000	85,000		
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/17/18 B 210,000.0000 1.0000			0	-210,000	210,000		
7951343	ISSUE: 072024ND0 - BAY AREA TOLL CA 6.263% 4/01/49 09/20/18 S 500,000.0000 1.3641			0	682,030 *	718,872		-36,842
7951343	ISSUE: 66285WFB7 - N TX TOLLWAY AUTH 6.718% 1/01/49 09/20/18 S 300,000.0000 1.4068			0	422,043	456,387		-34,344
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/20/18 B 550,000.0000 0.9866			0	-542,609 *	542,609		
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/20/18 B 320,000.0000 0.9866			0	-315,700	315,700		
7951343	ISSUE: 072024NU2 - BAY AREA CA 6.918% 4/01/40 09/25/18 S 30,000.0000 1.3232			0	39,697	43,285		-3,588
7951343	ISSUE: 13063A5G5 - CALIFORNIA ST 7.55% 4/01/39 09/25/18 S 100,000.0000 1.4486			0	144,856	157,361		-12,505
7951343	ISSUE: 167725AC4 - CHICAGO IL 6.899% 12/01/40 09/25/18 S 110,000.0000 1.2665			0	139,319	149,148		-9,829
7951343	ISSUE: 254845JZ4 - DIST OF COLUMBIA 4.814% 10/01/14 09/25/18 S 150,000.0000 1.0539			0	158,084	175,344		-17,261
7951343	ISSUE: 452252FK0 - ILLINOIS ST TOLL HWY 5.851% 12/01/34 09/25/18 S 40,000.0000 1.1971			0	47,883	51,131		-3,248
7951343	ISSUE: 544525NZ7 - LOS ANGELES CA 6.008% 7/01/39 09/25/18 S 300,000.0000 1.1948			0	358,434	390,621		-32,187
7951343	ISSUE: 576000KV4 - MASSACHUSETTS ST 5.715% 8/15/39 09/25/18 S 185,000.0000 1.1929			0	220,696	235,575		-14,880
7951343	ISSUE: 64972FK88 - NEW YORK CITY NY 5.952% 6/15/42 09/25/18 S 205,000.0000 1.2674			0	259,817	286,428		-26,611
7951343	ISSUE: 709223A27 - PENNSYLVANIA ST TPK 5.511% 12/01/45 09/25/18 S 190,000.0000 1.2124			0	230,362	248,528		-18,166
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/25/18 B 1,100,000.0000 0.9794			0	-1,077,313 *	1,077,313		
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B 715,000.0000 0.9812			0	-701,594 *	701,594		
7951343	ISSUE: 915217WX7 - UNIV OF VIRGINIA 4.179% 9/01/17 09/26/18 S 600,000.0000 0.9758			0	585,498 *	625,692		-40,194
7951343	ISSUE: 04351LAA8 - ASCENSION HEALTH 4.847% 11/15/53 09/27/18 S 170,000.0000 1.1094			0	188,603	198,286		-9,683
7951343	ISSUE: 04351LAB6 - ASCENSION HEALTH 3.945% 11/15/46 09/27/18 S 260,000.0000 0.9713			0	252,538	274,919		-22,381
7951343	ISSUE: 16876BAA0 - CHILDREN'S HOSPITAL 4.115% 1/01/47 09/27/18 S 105,000.0000 0.9907			0	104,024	113,592		-9,569
7951343	ISSUE: 18600TAA0 - CLEVELAND CLINIC 4.858% 1/01/14 09/27/18 S 300,000.0000 1.0485			0	314,565	323,141		-8,576



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 23745QAA2 - DARTMOUTH-HITCH 4.178% 8/01/48						
7951343	09/27/18 S	125,000.0000	0.9746	0	121,829	125,000	-3,171
	ISSUE: 26443CAA1 - DUKE UNV HEALTH SYS 3.92% 6/01/47						
7951343	09/27/18 S	195,000.0000	0.9652	0	188,212	204,003	-15,791
	ISSUE: 578454AC4 - MAYO CLINIC 4% 11/15/47						
7951343	09/27/18 S	140,000.0000	0.9834	0	137,675	146,867	-9,192
	ISSUE: 586054AB4 - MEMORIAL SLOAN 4.125% 7/01/52						
7951343	09/27/18 S	200,000.0000	0.9868	0	197,368	210,700	-13,332
	ISSUE: 62952EAC1 - NYU HOSPITALS CENTER 4.784% 7/01/44						
7951343	09/27/18 S	115,000.0000	1.0703	0	123,087	131,411	-8,324
	ISSUE: 62952EAE7 - NYU HOSPITALS 4.368% 7/01/47						
7951343	09/27/18 S	270,000.0000	1.0103	0	272,789	290,933	-18,144
	ISSUE: 649322AA2 - NY & PRES HOSP 4.024% 8/01/45						
7951343	09/27/18 S	350,000.0000	0.9716	0	340,071	370,311	-30,240
	ISSUE: 649322AE4 - NY & PRES HOSP 4.763% 8/01/16						
7951343	09/27/18 S	180,000.0000	0.9866	0	177,588	191,639	-14,051
	ISSUE: 66988AAE4 - NOVANT HEALTH IN 4.371% 11/01/43						
7951343	09/27/18 S	70,000.0000	0.9924	0	69,470	74,922	-5,452
	ISSUE: 743756AB4 - ST JOSEPH HLTH 2.746% 10/01/26						
7951343	09/27/18 S	30,000.0000	0.9199	0	27,598	29,062	-1,464
	ISSUE: 743756AC2 - ST JOSEPH HLTH 3.744% 10/01/47						
7951343	09/27/18 S	60,000.0000	0.9073	0	54,438	59,457	-5,019
	ISSUE: 842329AA2 - SOUTHERN BAPTIST 4.857% 7/15/45						
7951343	09/27/18 S	65,000.0000	1.0673	0	69,376	74,853	-5,477
	ISSUE: 85434VAA6 - STANFORD HEALTH CARE 3.795% 11/15/48						
7951343	09/27/18 S	300,000.0000	0.9473	0	284,196	292,385	-8,189
	ISSUE: 882484AA6 - TEXAS HEALTH RES 4.33% 11/15/55						
7951343	09/27/18 S	295,000.0000	1.0184	0	300,422	323,503	-23,081
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/27/18 B	2,945,000.0000	0.9894	0	-2,913,709 *	2,913,709	
	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28						
7951343	09/27/18 B	25,000.0000	0.9850	0	-24,625	24,625	
	ISSUE: 01026CAD3 - ALABAMA ECON SETTLE 4.263% 9/15/32						
7951343	09/28/18 S	40,000.0000	1.0104	0	40,416	43,059	-2,643
	ISSUE: 79575DE63 - SALT RIVER AZ PROJ 4.839% 1/01/41						
7951343	09/28/18 S	345,000.0000	1.1177	0	385,610	415,211	-29,601
	ISSUE: 796253Y30 - SAN ANTONIO TX ELEC 5.808% 2/01/41						
7951343	09/28/18 S	180,000.0000	1.2357	0	222,433	239,258	-16,825
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/28/18 B	985,000.0000	0.9869	0	-972,072 *	972,072	
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/28/18 B	410,000.0000	0.9897	0	-405,772	405,772	
	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28						
7951343	09/28/18 B	40,000.0000	0.9850	0	-39,400	39,400	
	ISSUE: 91412GC86 - UNIV OF CALIFORNIA 4.767% 5/15/15						
7951343	09/28/18 S	95,000.0000	0.9909	0	94,135	103,872	-9,738



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	ISSUE: 91412GHA6 - UNIV OF CALIFORNIA 4.858% 5/15/12 09/28/18 S	250,000.0000	1.0096	0	252,400	279,060	-26,660
7951343	ISSUE: 914748AA6 - UNIV OF NOTRE DAME 3.394% 2/15/48 09/28/18 S	465,000.0000	0.9220	0	428,725 *	463,763	-35,038
7951343	ISSUE: 91514ADE2 - UNIV OF TX UNIV REV 3.852% 8/15/46 09/28/18 S	190,000.0000	0.9779	0	185,793	208,662	-22,868
7951343	ISSUE: 09659DAB2 - STANFORD UNIVERSITY 3.46% 5/01/47 10/01/18 S	500,000.0000	0.9207	0	460,340 *	508,365	-48,025
7951343	ISSUE: 13034VAA2 - CALTECH 4.7% 11/01/11 10/01/18 S	600,000.0000	1.0291	0	617,454 *	663,324	-45,870
7951343	ISSUE: 231266GC5 - CURATORS UNIV MO 5.792% 11/01/41 10/01/18 S	250,000.0000	1.2483	0	312,073	337,675	-25,603
7951343	ISSUE: 478115AB4 - JOHNS HOPKINS 4.083% 7/01/53 10/01/18 S	110,000.0000	0.9871	0	108,584	119,759	-11,175
7951343	ISSUE: 575718AB7 - MASS INSTIT TECH 4.678% 7/01/14 10/01/18 S	400,000.0000	1.0617	0	424,668	467,104	-42,436
7951343	ISSUE: 60636APP2 - MISSOURI ST HEALTH 3.652% 8/15/57 10/01/18 S	215,000.0000	0.9123	0	196,155	218,515	-22,360
7951343	ISSUE: 668444AQ5 - NORTHWESTERN UNIV 3.662% 12/01/57 10/01/18 S	500,000.0000	0.9296	0	464,825 *	507,736	-42,911
7951343	ISSUE: 740816AL7 - PRES&FELLOWS HARVARD 3.619% 10/01/37 10/01/18 S	200,000.0000	0.9659	0	193,186	212,434	-19,248
7951343	ISSUE: 740816AM5 - PRES & FELLOWS 3.15% 7/15/46 10/01/18 S	500,000.0000	0.8777	0	438,870 *	487,905	-49,035
7951343	ISSUE: 89838QAA1 - BOSTON UNIVERSITY 4.061% 10/01/48 10/01/18 S	75,000.0000	0.9892	0	74,190	75,000	-810
7951343	ISSUE: 899043AA1 - TUFTS UNIVERSITY 5.017% 4/15/12 10/01/18 S	150,000.0000	1.0414	0	156,216	171,431	-15,215
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 10/01/18 B	4,125,000.0000	0.9809	0	-4,046,367 *	4,046,367	
7951343	ISSUE: 91481CAA8 - UNI OF PENNSYLVANIA 4.674% 9/01/12 10/01/18 S	375,000.0000	1.0264	0	384,889	423,521	-38,633
7951343	ISSUE: 914886AC0 - UNIV OF SOUTHERN CA 3.841% 10/01/47 10/01/18 S	245,000.0000	0.9808	0	240,296	261,383	-21,087
	SUB-TOTAL			0	25,604,910	26,623,230	-1,018,327
BROKER: RBC CAPITAL MARKETS CORP							
7951343	ISSUE: 912810QL5 - U.S. TREASURY BONDS 4.25% 11/15/40 01/22/18 S	175,000.0000	1.2352	0	216,152	222,250	-6,098
7951343	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45 01/22/18 B	145,000.0000	1.0177	0	-147,560	147,560	
7951343	ISSUE: 912828XB1 - U.S. TREASURY NOTES 2.125% 5/15/25 01/22/18 B	115,000.0000	0.9694	0	-111,478	111,478	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47 01/24/18 B 110,000.0000 0.9638			0	-106,021	106,021	
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 03/09/18 B 5,000.0000 0.9201			0	-4,600	4,600	
7951343	ISSUE: 747525AV5 - QUALCOMM INC 4.3% 5/20/47 03/15/18 S 75,000.0000 0.9760			0	73,204	75,556	-2,352
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 03/15/18 B 65,000.0000 0.9394			0	-61,059	61,059	
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 05/10/18 S 700,000.0000 0.9264			0	648,473 *	651,106	-2,633
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48 05/10/18 B 675,000.0000 0.9746			0	-657,861 *	657,861	
7951343	ISSUE: 912828W89 - U.S. TREASURY NOTES 1.875% 3/31/22 09/24/18 B 2,300,000.0000 0.9652			0	-2,219,859 *	2,219,859	
7951343	ISSUE: 13063A7D0 - CALIFORNIA ST 7.3% 10/01/39 09/25/18 S 110,000.0000 1.3890			0	152,786	164,105	-11,319
7951343	ISSUE: 544646XY3 - LOS ANGELES CA 5.755% 7/01/29 09/25/18 S 210,000.0000 1.1371			0	238,793	257,009	-18,215
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/25/18 B 95,000.0000 0.9808			0	-93,174	93,174	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/25/18 B 210,000.0000 0.9809			0	-205,997	205,997	
7951343	ISSUE: 89417EAN9 - TRAVELERS COS INC 4.05% 3/07/48 09/27/18 S 255,000.0000 0.9672			0	246,641	253,378	-6,737
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/27/18 B 225,000.0000 0.9880			0	-222,293	222,293	
7951343	ISSUE: 60636AMQ3 - MISSOURI ST HLTH 3.651% 1/15/46 10/01/18 S 150,000.0000 0.9311			0	139,671	152,993	-13,322
7951343	ISSUE: 85440KAA2 - STANFORD UNIVERSITY 3.647% 5/01/48 10/01/18 S 205,000.0000 0.9624			0	197,300	219,170	-21,869
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 10/01/18 B 510,000.0000 0.9812			0	-500,438 *	500,438	
7951343	ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23 10/01/18 S 471,000.0000 0.9909			0	466,713 *	466,997	-284
7951343	ISSUE: 9128285D8 - U.S. TREASURY NOTES 2.875% 9/30/23 10/01/18 B 460,000.0000 0.9962			0	-458,257 *	458,257	
7951343	ISSUE: 914886AB2 - UNIV OF SOUTHERN 3.028% 10/01/39 10/01/18 S 300,000.0000 0.8885			0	266,550	286,365	-19,815
	SUB-TOTAL			0	7,434,880	7,537,526	-102,644
BROKER: NOMURA SECURITIES/FIX INCOME							
7951343	ISSUE: 912828M80 - U.S. TREASURY NOTES 2% 11/30/22 01/02/18 S 245,000.0000 0.9900			0	242,560	242,771	-211



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH		ERISA COST	ERISA COST GAIN/LOSS
7951343	ISSUE: 912828N30 - U.S. TREASURY NOTES 2.125% 12/31/22							
	01/02/18 B	240,000.0000	0.9950	0	-238,800	238,800		
	ISSUE: 9128283F5 - U.S. TREASURY NOTES 2.25% 11/15/27							
	01/19/18 B	730,000.0000	0.9670	0	-705,876 *	705,876		
	ISSUE: 9128283Q1 - U.S. TREASURY NOTES 2% 1/15/21							
	02/12/18 S	10,000.0000	0.9921	0	9,921	9,964		-4
	ISSUE: 9128283X6 - U.S. TREASURY NOTES 2.25% 2/15/21							
	02/12/18 B	10,000.0000	0.9986	0	-9,986	9,986		
	ISSUE: 912810QL5 - U.S. TREASURY BONDS 4.25% 11/15/40							
	02/28/18 S	410,000.0000	1.1925	0	488,909 *	520,700		-31,79
7951343	ISSUE: 912810QN1 - U.S. TREASURY BONDS 4.75% 2/15/41							
	02/28/18 S	570,000.0000	1.2758	0	727,195 *	773,707		-46,51
	ISSUE: 912810RC4 - U.S. TREASURY BONDS 3.625% 8/15/43							
	02/28/18 S	1,190,000.0000	1.0901	0	1,297,193 *	1,388,861		-91,66
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
	02/28/18 S	4,000,000.0000	0.9774	0	3,909,531 *	4,190,429		-280,89
	ISSUE: 912810RU4 - U.S. TREASURY BONDS 2.875% 11/15/46							
	04/02/18 S	3,170,000.0000	0.9812	0	3,110,563 *	3,208,062		-97,49
	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47							
	04/24/18 S	190,000.0000	0.9189	0	174,599	177,954		-3,35
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48							
	04/24/18 B	185,000.0000	0.9670	0	-178,901	178,901		
	ISSUE: 912828XG0 - U.S. TREASURY NOTES 2.125% 6/30/22							
	06/06/18 B	6,000,000.0000	0.9759	0	-5,855,625 *	5,855,625		
	ISSUE: 912828XZ8 - U.S. TREASURY NOTES 2.75% 6/30/25							
	07/27/18 S	1,270,000.0000	0.9895	0	1,256,605 *	1,265,535		-8,93
	ISSUE: 912828Y79 - U.S. TREASURY NOTES 2.875% 7/31/25							
	07/27/18 B	1,250,000.0000	0.9971	0	-1,246,427 *	1,246,427		
	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48							
	08/27/18 S	790,000.0000	1.0005	0	790,432 *	778,181		12,25
7951343	ISSUE: 9128285C0 - U.S. TREASURY NOTES 3% 9/30/25							
	10/02/18 B	4,000,000.0000	0.9995	0	-3,997,813 *	3,997,813		
	SUB-TOTAL							
7951343	ISSUE: 9128283U2 - U.S. TREASURY NOTES 2.375% 1/31/23							
	02/26/18 S	625,000.0000	0.9894	0	618,359 *	621,322		-2,96
	ISSUE: 9128284A5 - U.S. TREASURY NOTES 2.625% 2/28/23							
	02/26/18 B	610,000.0000	1.0009	0	-610,542 *	610,542		
	ISSUE: 9128284A5 - U.S. TREASURY NOTES 2.625% 2/28/23							
	04/02/18 S	450,000.0000	1.0020	0	450,914 *	450,139		77
	ISSUE: 9128284D9 - U.S. TREASURY NOTES 2.5% 3/31/23							
	04/02/18 B	445,000.0000	0.9958	0	-443,138 *	443,138		



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	ISSUE: 9128284D9 - U.S. TREASURY NOTES 2.5% 3/31/23 04/30/18 S	255,000.0000	0.9859	0	251,414	253,933	-2,519
7951343	ISSUE: 9128284L1 - U.S. TREASURY NOTES 2.75% 4/30/23 04/30/18 B	250,000.0000	0.9973	0	-249,329	249,329	
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 05/14/18 S	270,000.0000	0.9281	0	250,583	251,141	-558
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48 05/14/18 B	260,000.0000	0.9764	0	-253,855	253,855	
7951343	ISSUE: 9128284L1 - U.S. TREASURY NOTES 2.75% 4/30/23 05/29/18 S	435,000.0000	1.0020	0	435,884 *	433,906	1,977
7951343	ISSUE: 9128284S6 - U.S. TREASURY NOTES 2.75% 5/31/23 05/29/18 B	430,000.0000	1.0021	0	-430,921 *	430,921	
7951343	ISSUE: 9128284S6 - U.S. TREASURY NOTES 2.75% 5/31/23 07/02/18 S	125,000.0000	1.0024	0	125,295	125,268	28
7951343	ISSUE: 9128284U1 - U.S. TREASURY NOTES 2.625% 6/30/23 07/02/18 B	125,000.0000	0.9962	0	-124,531	124,531	
7951343	ISSUE: 912828Y61 - U.S. TREASURY NOTES 2.75% 7/31/23 07/30/18 B	210,000.0000	0.9946	0	-208,875	208,875	
7951343	ISSUE: 9128284U1 - U.S. TREASURY NOTES 2.625% 6/30/23 07/30/18 S	215,000.0000	0.9891	0	212,648	214,115	-1,467
7951343	ISSUE: 9128284N7 - U.S. TREASURY NOTES 2.875% 5/15/28 08/13/18 S	185,000.0000	0.9984	0	184,711	182,604	2,107
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 08/13/18 B	180,000.0000	0.9992	0	-179,849	179,849	
7951343	ISSUE: 912828Y46 - U.S. TREASURY NOTES 2.625% 7/31/20 09/04/18 S	440,000.0000	0.9999	0	439,940 *	439,839	101
7951343	ISSUE: 9128284Y3 - U.S. TREASURY NOTES 2.625% 8/31/20 09/04/18 B	420,000.0000	0.9998	0	-419,934	419,934	
7951343	ISSUE: 9128284Y3 - U.S. TREASURY NOTES 2.625% 8/31/20 09/26/18 B	185,000.0000	0.9962	0	-184,306	184,306	
7951343	ISSUE: 9128284Y3 - U.S. TREASURY NOTES 2.625% 8/31/20 09/27/18 B	370,000.0000	0.9962	0	-368,613	368,613	
7951343	ISSUE: 9128284Z0 - U.S. TREASURY NOTES 2.75% 8/31/25 09/28/18 S	235,000.0000	0.9835	0	231,117	231,464	-347
7951343	ISSUE: 9128285C0 - U.S. TREASURY NOTES 3% 9/30/25 09/28/18 B	230,000.0000	0.9987	0	-229,713	229,713	
SUB-TOTAL				0	6,904,471	6,907,337	-2,866

BROKER: BROWNSTONE INVESTMENT GROUP LL

7951343	ISSUE: 195869AL6 - COLONIAL PIPELINE CO 6.375% 8/01/37 09/26/18 S	100,000.0000	1.2083	0	120,835	130,356	-9,521
7951343	ISSUE: 195869AN2 - COLONIAL PIPELINE CO 4.2% 4/15/43 09/26/18 S	150,000.0000	0.9435	0	141,521	161,490	-19,970



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	<hr/>						
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/26/18 B	185,000.0000	0.9827	0	-181,791	181,791	
	ISSUE: 040555CH5 - ARIZONA PUB SERV 5.5% 9/01/35						
7951343	09/28/18 S	175,000.0000	1.1243	0	196,760	211,453	-14,693
	ISSUE: 875127AV4 - TAMPA ELECTRIC 6.55% 5/15/36						
7951343	09/28/18 S	100,000.0000	1.2056	0	120,564	132,262	-11,698
	ISSUE: 875127BA9 - TAMPA ELECTRIC 4.1% 6/15/42						
7951343	09/28/18 S	400,000.0000	0.9482	0	379,264	414,980	-35,716
	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/28/18 B	480,000.0000	0.9922	0	-476,250 *	476,250	
	<hr/>				<hr/>	<hr/>	<hr/>
	SUB-TOTAL				1,616,985	1,708,582	-91,598

BROKER: PIERPONT SECURITIES LLC

7951343	ISSUE: 575634AS9 - MASS ELECTRIC CO 5.9% 11/15/39					
	01/17/18 S	125,000.0000	1.3310	0	166,373	164,918
7951343	ISSUE: 65364UAE6 - NIAGARA MOHAWK POWER 4.119% 11/28/42					
	01/17/18 B	150,000.0000	1.0702	0	-160,533	160,533
7951343	ISSUE: 207597EG6 - CONN LIGHT & PWR 4.3% 4/15/44					
	03/19/18 S	215,000.0000	1.0494	0	225,612	242,483
7951343	ISSUE: 207597EL5 - CONNECTICUT LT & PWR 4% 4/01/48					
	03/19/18 B	215,000.0000	1.0000	0	-215,000	215,000
7951343	ISSUE: 585055BD7 - MEDTRONIC INC 4.625% 3/15/44					
	07/31/18 S	60,000.0000	1.0800	0	64,800	68,722
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48					
	07/31/18 B	50,000.0000	0.9844	0	-49,219	49,219
7951343	ISSUE: 478160CL6 - JOHNSON & JOHNSON 3.4% 1/15/38					
	08/27/18 S	130,000.0000	0.9469	0	123,098	133,154
7951343	ISSUE: 713448DV7 - PEPSICO INC 4% 5/02/47					
	08/27/18 S	450,000.0000	0.9971	0	448,686 *	479,345
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48					
	08/27/18 B	390,000.0000	1.0253	0	-399,872	399,872
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48					
	08/27/18 B	90,000.0000	1.0253	0	-92,278	92,278
7951343	ISSUE: 05379BAQ0 - AVISTA CORPORATION 4.35% 6/01/48					
	09/26/18 S	155,000.0000	1.0112	0	156,738	154,843
7951343	ISSUE: 136375BL5 - CANADIAN NATL RR 6.25% 8/01/34					
	09/26/18 S	225,000.0000	1.2294	0	276,626	304,243
7951343	ISSUE: 250847EA4 - DETROIT EDISON CO 5.7% 10/01/37					
	09/26/18 S	300,000.0000	1.1563	0	346,881	380,889
7951343	ISSUE: 29267HAA7 - ENDURANCE SPECIALTY 7% 7/15/34					
	09/26/18 S	190,000.0000	1.1601	0	220,421	243,610
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48					
	09/26/18 B	140,000.0000	0.9828	0	-137,594	137,594



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BROKER: NATIXIS SECURITIES

BROKER: MARKETAXESS CORP



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH		ERISA COST	ERISA COST GAIN/LOSS
7951343	ISSUE: 95001GAD5 - WELLS FARGO COMM CMO 3.33% 12/15/50 09/12/18 S	1,500,000.0000	0.9682	0	1,452,363 *	1,517,820		-65,457
	SUB-TOTAL			0	1,452,363	1,517,820		-65,457
	BROKER: MORGAN STANLEY							
7951343	ISSUE: 85434VAA6 - STANFORD HEALTH CARE 3.795% 11/15/48 01/09/18 B	105,000.0000	1.0000	0	-105,000	105,000		
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47 01/09/18 S	100,000.0000	0.9712	0	97,125	100,125		-3,000
7951343	ISSUE: 61744YAP3 - MORGAN STAN MTN V-Q 3.772% 1/24/29 01/18/18 B	250,000.0000	1.0000	0	-250,000	250,000		
7951343	ISSUE: 9128283F5 - U.S. TREASURY NOTES 2.25% 11/15/27 01/18/18 S	245,000.0000	0.9697	0	237,573	237,143	431	
7951343	ISSUE: 066836AB3 - BAPTIST HEALTH SO FL 4.342% 11/15/41 01/31/18 S	100,000.0000	1.0600	0	106,005	107,726		-1,721
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47 01/31/18 B	85,000.0000	0.9550	0	-81,175	81,175		
7951343	ISSUE: 907818DU9 - UNION PACIFIC CORP 4.75% 12/15/43 02/06/18 B	100,000.0000	1.1210	0	-112,098	112,098		
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47 02/06/18 S	90,000.0000	0.9416	0	84,741	84,683	57	
7951343	ISSUE: 055451AV0 - BHP BILLITON FIN USA 5% 9/30/43 02/09/18 B	50,000.0000	1.1388	0	-56,940	56,940		
7951343	ISSUE: 912810RY6 - U.S. TREASURY BONDS 2.75% 8/15/47 02/09/18 S	45,000.0000	0.9220	0	41,491	41,398	93	
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 02/16/18 B	260,000.0000	0.9274	0	-241,120	241,120		
7951343	ISSUE: 911312BN5 - UNITED PARCEL SVC 3.75% 11/15/47 03/01/18 B	175,000.0000	0.9479	0	-165,883	165,883		
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 03/01/18 S	160,000.0000	0.9262	0	148,200	149,087	-887	
7951343	ISSUE: 902133AG2 - TYCO ELECTRONICS 7.125% 10/01/37 03/08/18 S	100,000.0000	1.3808	0	138,082	144,786		-6,704
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 03/08/18 B	90,000.0000	0.9250	0	-83,250	83,250		
7951343	ISSUE: 5394339AR0 - LLOYDS BANKING GROUP 4.375% 3/22/28 03/15/18 B	200,000.0000	0.9965	0	-199,294	199,294		
7951343	ISSUE: 9128283W8 - U.S. TREASURY NOTES 2.75% 2/15/28 03/15/18 S	185,000.0000	0.9941	0	183,902	183,239	663	
7951343	ISSUE: 82620KAM5 - SIEMENS FINANCIERS 3.3% 9/15/46 03/16/18 S	100,000.0000	0.8872	0	88,724	93,405		-4,681
7951343	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 03/16/18 B	85,000.0000	0.9353	0	-79,502	79,502		



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	ISSUE: 75625QAE9 - RECKITT BENCKISER 3% 6/26/27 04/17/18 S	445,000.0000	0.9401		418,358	434,600	-16,243
7951343	ISSUE: 9128283W8 - U.S. TREASURY NOTES 2.75% 2/15/28 04/17/18 B	390,000.0000	0.9934		-387,441	387,441	
7951343	ISSUE: 53944YAF0 - LLOYDS BANKING GROUP 4.45% 5/08/25 05/01/18 B	200,000.0000	0.9994		-199,880	199,880	
7951343	ISSUE: 9128284M9 - U.S. TREASURY NOTES 2.875% 4/30/25 05/01/18 S	190,000.0000	0.9966		189,347	189,460	-113
7951343	ISSUE: 68389XAV7 - ORACLE CORP 4.3% 7/08/34 05/14/18 S	45,000.0000	1.0443		46,994	50,011	-3,016
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48 05/14/18 B	30,000.0000	0.9772		-29,316	29,316	
7951343	ISSUE: 9128284M9 - U.S. TREASURY NOTES 2.875% 4/30/25 06/01/18 S	780,000.0000	1.0009		780,676 *	777,783	2,893
7951343	ISSUE: 9128284R8 - U.S. TREASURY NOTES 2.875% 5/31/25 06/01/18 B	770,000.0000	1.0006		-770,481 *	770,481	
7951343	ISSUE: 69351UAV5 - PPL ELECTRIC UTIL 4.15% 6/15/48 06/11/18 B	45,000.0000	0.9944		-44,748	44,748	
7951343	ISSUE: 912810SA7 - U.S. TREASURY BONDS 3% 2/15/48 06/11/18 S	40,000.0000	0.9800		39,200	38,982	218
7951343	ISSUE: 9128284R8 - U.S. TREASURY NOTES 2.875% 5/31/25 06/20/18 B	580,000.0000	1.0002		-580,113 *	580,113	
7951343	ISSUE: 037833BX7 - APPLE INC 4.65% 2/23/46 08/27/18 S	200,000.0000	1.0995		219,898	228,846	-8,948
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 08/27/18 B	180,000.0000	1.0253		-184,556	184,556	
7951343	ISSUE: 207758KM4 - CONNECTICUT ST SPL 5.459% 11/01/30 09/25/18 S	260,000.0000	1.0995		285,865	296,829	-10,964
7951343	ISSUE: 24422ETT6 - JOHN DEERE CAP MTN 2.65% 6/24/24 09/25/18 S	700,000.0000	0.9506		665,413 *	693,343	-27,930
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28 09/25/18 B	250,000.0000	0.9809		-245,234	245,234	
7951343	ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23 09/25/18 B	675,000.0000	0.9894		-667,828 *	667,828	
7951343	ISSUE: 149123CE9 - CATERPILLAR INC 4.75% 5/15/64 09/26/18 S	100,000.0000	1.0457		104,566	117,511	-12,945
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48 09/26/18 B	110,000.0000	0.9816		-107,972	107,972	
7951343	ISSUE: 375558BA0 - GILEAD SCIENCES INC 4.5% 2/01/45 09/27/18 S	100,000.0000	0.9966		99,658	111,143	-11,485
7951343	ISSUE: 38141EC31 - GOLDMAN SACHS GP 4.8% 7/08/44 09/27/18 S	360,000.0000	1.0197		367,092	410,602	-43,510
7951343	ISSUE: 5394339AR0 - LLOYDS BANKING GROUP 4.375% 3/22/28 09/27/18 S	200,000.0000	0.9760		195,208	199,294	-4,086
7951343	ISSUE: 594918CB8 - MICROSOFT CORP 4.5% 2/06/57 09/27/18 S	135,000.0000	1.0789		145,658	159,856	-14,198



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	DATE		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH		ERISA COST	ERISA COST GAIN/LOSS
	BOUGHT/SOLD								
7951343	ISSUE: 61744YAP3 - MORGAN STAN MTN V-Q 3.772% 1/24/29	09/27/18 S	500,000.0000	0.9585	0	479,260 *	500,620	-21,360	
7951343	ISSUE: 617482V92 - MORGAN STANLEY MTN 6.375% 7/24/42	09/27/18 S	200,000.0000	1.2482	0	249,648	278,070	-28,422	
7951343	ISSUE: 89153VAL3 - TOTAL CAPITAL INTL 3.75% 4/10/24	09/27/18 S	200,000.0000	1.0105	0	202,100	212,068	-9,968	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48	09/27/18 B	85,000.0000	0.9867	0	-83,871	83,871		
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48	09/27/18 B	290,000.0000	0.9867	0	-286,148	286,148		
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48	09/27/18 B	180,000.0000	0.9858	0	-177,441	177,441		
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48	09/27/18 B	150,000.0000	0.9858	0	-147,867	147,867		
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28	09/27/18 B	440,000.0000	0.9837	0	-432,850 *	432,850		
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28	09/27/18 B	180,000.0000	0.9841	0	-177,131	177,131		
7951343	ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23	09/27/18 B	220,000.0000	0.9907	0	-217,955	217,955		
7951343	ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23	09/27/18 B	305,000.0000	0.9907	0	-302,164	302,164		
7951343	ISSUE: 95000U2B8 - WELLS FARGO CO MTN 2.625% 7/22/22	09/27/18 S	400,000.0000	0.9647	0	385,880	397,848	-11,968	
7951343	ISSUE: 796253Z21 - SAN ANTONIO TX ELEC 4.427% 2/01/42	09/28/18 S	200,000.0000	1.0627	0	212,544	231,014	-18,470	
7951343	ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48	09/28/18 B	200,000.0000	0.9878	0	-197,563	197,563		
7951343	ISSUE: 61691JAU8 - MORGAN STANLEY CMO 3.259% 6/15/50	10/02/18 S	700,000.0000	0.9605	0	672,383 *	709,002	-36,619	
7951343	ISSUE: 61767EAD6 - MORGAN STANLEY CMO 3.276% 11/15/52	10/02/18 S	750,000.0000	0.9597	0	719,795 *	756,600	-36,801	
7951343	ISSUE: 912810SD1 - U.S. TREASURY BONDS 3% 8/15/48	10/02/18 S	245,000.0000	0.9609	0	235,430	236,655	-1,225	
7951343	ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28	10/02/18 B	1,250,000.0000	0.9834	0	-1,229,297 *	1,229,297		
	SUB-TOTAL				0	15,684,934	16,015,847	-330,913	
BROKER: SUMRIDGE PARTNERS LLC									
7951343	ISSUE: 38141GWZ3 - GOLDMAN SACHS V-Q 4.223% 5/01/29	09/27/18 S	370,000.0000	0.9839	0	364,032	362,952	1,080	
7951343	ISSUE: 559222AQ7 - MAGNA INTL INC 3.625% 6/15/24	09/27/18 S	450,000.0000	0.9883	0	444,726 *	465,296	-20,570	



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NCF PENSION COMBI

DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
ISSUE: 907818CU0 - UNION PACIFIC CO 6.25% 5/01/34						
7951343	09/27/18 S	125,000.0000	1.2020	0	150,248	164,955
						-14,708
ISSUE: 907818DU9 - UNION PACIFIC CORP 4.75% 12/15/43						
7951343	09/27/18 S	100,000.0000	1.0428	0	104,279	112,098
						-7,819
ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/27/18 B	85,000.0000	0.9880	0	-83,977	83,977
ISSUE: 912810SC3 - U.S. TREASURY BONDS 3.125% 5/15/48						
7951343	09/27/18 B	85,000.0000	0.9880	0	-83,977	83,977
ISSUE: 9128284V9 - U.S. TREASURY NOTES 2.875% 8/15/28						
7951343	09/27/18 B	330,000.0000	0.9841	0	-324,741	324,741
ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23						
7951343	09/27/18 B	510,000.0000	0.9908	0	-505,298 *	505,298
SUB-TOTAL						
				2,061,278	2,103,294	-42,017

BROKER: CITIGROUP GLOBAL MARKETS, INC.

ISSUE: 23745QAA2 - DARTMOUTH-HITCH 4.178% 8/01/48						
7951343	02/07/18 B	125,000.0000	1.0000	0	-125,000	125,000
ISSUE: 73358WJA3 - PORT AUTH OF NY & NJ 4.458% 10/01/62						
7951343	08/21/18 S	95,000.0000	1.0660	0	101,268	109,699
						-8,431
ISSUE: 73358WX90 - PORT AUTH OF NY & NJ 4.031% 9/01/48						
7951343	08/21/18 B	95,000.0000	1.0072	0	-95,689	95,689
ISSUE: 89837LAF2 - PRINCETON UNIV 3.84% 7/01/48						
7951343	09/10/18 S	695,000.0000	1.0279	0	714,425 *	753,818
						-39,393
ISSUE: 13063A5E0 - CALIFORNIA ST 7.5% 4/01/34						
7951343	09/25/18 S	115,000.0000	1.3770	0	158,353	170,294
						-11,942
ISSUE: 646139X83 - NEW JERSEY ST TPK 7.102% 1/01/41						
7951343	09/25/18 S	400,000.0000	1.3796	0	551,856 *	597,572
						-45,716
ISSUE: 072863AF0 - BAYLOR SCOTT & WHITE 3.967% 11/15/46						
7951343	09/27/18 S	310,000.0000	0.9505	0	294,646	322,394
						-27,748
ISSUE: 677632G88 - OHIO ST UNIV GEN 3.798% 12/01/46						
7951343	09/28/18 S	150,000.0000	0.9532	0	142,974	154,965
						-11,991
ISSUE: 677632PA3 - OHIO ST UNIV 4.8% 6/01/11						
7951343	09/28/18 S	400,000.0000	1.0611	0	424,452	444,418
						-19,966
SUB-TOTAL						
				2,608,663	2,773,849	-165,187

BROKER: CITADEL SECURITIES LLC

ISSUE: 9128284M9 - U.S. TREASURY NOTES 2.875% 4/30/25						
7951343	05/25/18 S	180,000.0000	0.9978	0	179,608	179,488
						120
ISSUE: 9128284R8 - U.S. TREASURY NOTES 2.875% 5/31/25						
7951343	05/25/18 B	180,000.0000	0.9977	0	-179,592	179,592



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	DATE		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	BOUGHT/SOLD							
7951343	ISSUE: 912828XZ8 - U.S. TREASURY NOTES 2.75% 6/30/25 07/02/18 B		1,600,000.0000	0.9965		-1,594,375 *	1,594,375	
7951343	ISSUE: 9128284R8 - U.S. TREASURY NOTES 2.875% 5/31/25 07/02/18 S		1,610,000.0000	1.0045		1,617,242 *	1,610,969	6,273
7951343	ISSUE: 912828Y61 - U.S. TREASURY NOTES 2.75% 7/31/23 07/30/18 B		210,000.0000	0.9946		-208,876	208,876	
7951343	ISSUE: 9128284U1 - U.S. TREASURY NOTES 2.625% 6/30/23 07/30/18 S		215,000.0000	0.9891		212,650	214,115	-1,465
7951343	ISSUE: 912828Y61 - U.S. TREASURY NOTES 2.75% 7/31/23 09/04/18 S		210,000.0000	0.9997		209,943	209,360	583
7951343	ISSUE: 912828Y61 - U.S. TREASURY NOTES 2.75% 7/31/23 09/04/18 S		210,000.0000	0.9991		209,806	209,360	446
7951343	ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23 09/04/18 B		205,000.0000	0.9999		-204,984	204,984	
7951343	ISSUE: 9128284X5 - U.S. TREASURY NOTES 2.75% 8/31/23 09/04/18 B		205,000.0000	0.9993		-204,848	204,848	
7951343	ISSUE: 9128284Z0 - U.S. TREASURY NOTES 2.75% 8/31/25 10/05/18 S		530,000.0000	0.9750		516,729 *	521,806	-5,076
SUB-TOTAL					0	5,338,653	5,337,773	881
GRAND TOTAL					0	470,621,686	479,590,315	-8,968,645

FOOTNOTES

* = SINGLE TRANSACTION IS 5% REPORTABLE
B = BUY TRANSACTION
S = SELL TRANSACTION
R = REINVESTMENT TRANSACTION

DISCLAIMERS

THESE WORKSHEETS ARE PROVIDED TO ASSIST WITH THE PREPARATION OF IRS FORM 5500, SCHEDULE H. THE WORKSHEETS PRESENT ASSET AND TRANSACTION ACTIVITY MAPPED TO SCHEDULE H REPORTING ITEMS FROM THE ACCOUNTING SYSTEM; HOWEVER, THE WORKSHEETS HAVE NOT BEEN AUDITED AND ARE NOT CERTIFIED BY SUNTRUST. PERSONS PREPARING SCHEDULE H ARE RESPONSIBLE FOR THE ACCURACY



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REPORTABLE TRANSACTIONS WORKSHEET

1/1/18 THROUGH 12/31/18

NCF PENSION COMBI

DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
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OF INFORMATION REPORTED THEREON.

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

Plan Sponsor's Name	SunTrust Banks, Inc.
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EIN: 58-1575035

PN: 004

[illegible]

Attachment to 2018 Form 5500
Schedule H, Line 4e - Attachment

Suntrust Banks, Inc.
EIN: 58-1575035

The above Sponsor, as a banking institution, is exempt from fidelity bonding under ERISA 412(a)(3)" for the following plans:

SunTrust Banks, Inc. Retirement Plan (PN 001)
SunTrust Banks, Inc. 401(k) Plan (PN 002)
National Commerce Financial Corporation Retirement Plan (PN 004)
SunTrust Banks, Inc. Employee Benefit Plan (PN 502)
SunTrust Banks, Inc. Retiree Health Plan (PN 503)
SunTrust Banks, Inc. Retiree Life Plan (PN 504)

Plan Name	National Commerce Financial Corporation Retirement Plan
Plan Sponsor's Name	SunTrust Banks, Inc.

EIN: 58-1575035
PN: 004

[illegible]