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# INDEPENDENT AUDITORS' REPORT

To the Participants and Trustees of
Western Conference of Teamsters Pension Plan

## REPORT ON THE FINANCIAL STATEMENTS

We have audited the accompanying financial statements of Western Conference of Teamsters Pension Plan (the Plan), which comprise the statements of net assets available for benefits as of December 31, 2016 and 2015; the related statements of changes in net assets available for benefits for the years then ended; and the related notes to the financial statements.

## MANAGEMENT'S RESPONSIBILITY FOR THE FINANCIAL STATEMENTS

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

## AUDITORS' RESPONSIBILITY

Our responsibility is to express an opinion on these financial statements based on 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 auditors' 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 auditors consider 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, information regarding Western Conference of Teamsters Pension Plan's net assets available for benefits as of December 31, 2016, and changes therein for the year then ended and its financial status as of December 31, 2015, and changes therein for the year then ended in accordance with accounting principles generally accepted in the United States of America.

Lindquist LLP

September 7, 2017

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# INDEPENDENT AUDITORS' REPORT ON ADDITIONAL INFORMATION

To the Participants and Trustees of
Western Conference of Teamsters Pension Plan

We have audited the financial statements of Western Conference of Teamsters Pension Plan (the Plan) for the years ended December 31, 2016 and 2015, and have issued our report thereon dated September 7, 2017, which contained an unmodified opinion on those financial statements. Our audits were performed for the purpose of forming an opinion on the financial statements taken as a whole. The accompanying information, included on page 35, Schedule G - Financial Transaction Schedules (IRS Form 5500) and Schedule H - Financial Schedules (IRS Form 5500), is presented for the purpose of additional analysis and is not a required part of the basic financial statements, but is additional 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 audits of the basic financial statements and certain underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States of America. In our opinion, the information is fairly stated, in all material respects, in relation to the financial statements taken as a whole.

Lindquist LLP

September 7, 2017

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**Western Conference of Teamsters Pension Plan**
**Supplemental Schedule**
**Form 5500 - Schedule H - Line 4j**
**Schedule of Reportable Transactions**
**December 31, 2016**
**EIN: 91-6145047**
**Plan Number: 001**

| Identity of party involved | Description of asset | Purchase price | Selling price | Cost of asset | Current value of asset on transaction date | Net gain or (loss) |
|---|---|---|---|---|---|---|
| State Street Bank & Trust Short Term Inv. Fund | Short Term Investment Fund | $ 1,943,116,600 | | $ 1,943,116,600 | $ 1,943,116,600 | |
| State Street Bank & Trust Short Term Inv. Fund | Short Term Investment Fund | | $ 1,861,046,466 | $ 1,861,046,466 | $ 1,861,046,466 | $ - |
| Prudential Insurance Co Temporary Investment Acct | Pooled Separate Account | $ 3,979,204,302 | | $ 3,979,204,302 | $ 3,979,204,302 | |
| Prudential Insurance Co Temporary Investment Acct | Pooled Separate Account | | $ 3,748,049,685 | $ 3,748,049,685 | $ 3,748,049,685 | $ - |
| EB Temporary Investment Fund | Common Collective Fund | $ 2,472,565,123 | | $ 2,472,565,123 | $ 2,472,565,123 | |
| EB Temporary Investment Fund | Common Collective Fund | | $ 2,494,376,874 | $ 2,494,376,874 | $ 2,494,376,874 | $ - |

**Western Conference of Teamsters Pension Plan**
**Supplemental Schedule**
**Form 5500 - Schedule H - Line 4i**
**Schedule of Assets (Held at End of Year)**
**December 31, 2016**
**EIN: 91-6145047**
**Plan Number: 001**

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par, or maturity value (c) | Cost (d) | Current value (e) |
|---|---|---|---|---|
| | Investments with Prudential | | | |
| | Insurance Company of America | | | |
| | Strategic Bond Account (GA - 8216) | See appendix I | $ 1,785,450,082 | $ 2,025,658,404 |
| | Strategic Bond Account (GA - 8217) | See appendix II | 1,479,604,151 | 1,839,207,276 |
| | Fixed Dollar Account | Unallocated insurance contract | 100,606,689 | 100,606,689 |
| | 82/84 Annuity Account | See appendix III | 216,699,030 | 222,894,641 |
| | Property Investment Separate Account (PRISA) | Pooled separate account | 804,688,780 | 865,876,291 |
| | Property Investment Separate Account II (PRISA II) | Pooled separate account | 584,233,283 | 757,792,752 |
| | Private Placement Bond Separate Account (PRIVEST) | Pooled separate account | 482,196,205 | 464,360,735 |
| | Enhanced Bond Index Account (GA - 8217) | See appendix IV | 2,386,151,350 | 2,407,123,653 |
| | Union Mortgage Account (UMA) | Pooled separate account | 112,813,599 | 114,847,610 |
| | Mortgage Investment Separate Account (MORISA) | See appendix V | 30,633,767 | 28,538,423 |
| | Western Conference of Teamsters (WCOT) | See appendix VI | 1,073,672,097 | 1,171,515,138 |
| | Temporary Investment Account (GA - 8216) | Pooled separate account | 22,169,915 | 22,169,915 |
| | Temporary Investment Account (GA - 8217) | Pooled separate account | 531,973,532 | 531,973,532 |
| | Analytic Investors | See appendix VII | 929,857,309 | 1,014,272,542 |
| | BlackRock Asset Management | See appendix VIII | 747,617,087 | 738,303,700 |
| | Camden Asset Management | See appendix IX | 3,404,522,552 | 3,479,090,142 |
| | Golden Capital | See appendix X | 479,170,576 | 526,564,298 |
| | Intech | See appendix XI | 1,407,274,397 | 1,701,419,035 |
| | Mackay Shields | See appendix XII | 257,015,894 | 252,719,334 |
| | Martingale Asset Management Small Cap | See appendix XIII | 300,905,980 | 338,740,307 |
| | Martingale Asset Management Large Cap | See appendix XIV | 845,741,652 | 1,017,021,585 |
| | Mellon Transition Account | See appendix XV | 27,577 | 27,549 |
| | Oaktree Capital | See appendix XVI | 145,479,551 | 149,263,620 |
| | Wellington | See appendix XVII | 301,986,840 | 320,310,217 |
| | W.R. Huff Asset Management | See appendix XVIII | 3,290,351 | 94,637 |
| | White Oak Global Advisors | See appendix XIX | 194,876,007 | 187,477,926 |
| | UBS Holdings No. 260 LLC | See appendix XX | 832,619,226 | 1,246,343,826 |
| | Mellon Capital Management | See appendix XXI | 7,352,416,450 | 9,362,659,624 |
| | Invesco Common Commingled Funds | See appendix XXII | 750,011,059 | 1,022,491,087 |
| | Separate Account J of the Union Labor Life Insurance Co | Pooled separate account | 52,212,137 | 51,901,290 |
| | Arrowstreet Intl Equity ACWI ex US Fund | 103-12 Investment entity | 299,400,000 | 327,243,803 |
| | Bridgewater All Weather Portfolio | 103-12 Investment entity | 500,000,000 | 885,522,602 |
| | PIMCO Income Institutional Fund | Mutual Fund | 369,781,331 | 364,395,113 |
| | Limited Partnerships and Other Private Equity | See appendix XXIII | 5,044,434,886 | 5,891,362,657 |
| | Collateral Held For Securities on Loan | See appendix XXIV | 2,799,861,122 | 2,688,322,464 |
| | | | | $ 42,118,112,417 |

# Appendix I

# Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Asset-Backed** | | | | | | | | | | |
| 05377RCA0 | AVIS BUDGET RENTAL CAR FUNDING | 2.63% | 12/20/2021 | 05/20/2015 | 9,700,000.00 | 9,697,827.20 | 9,578,200.01 | 9,581,352.51 | 3,152.50 | 0.00 |
| **Totals for Cusip** | | | | | **9,700,000.00** | **9,697,827.20** | **9,578,200.01** | **9,581,352.51** | **3,152.50** | **0.00** |
| 161571FQ2 | CHASE ISSUANCE TRUST | 2.16% | 09/16/2024 | 01/17/2013 | 900,000.00 | 893,003.91 | 874,176.84 | 876,690.00 | 2,513.16 | 0.00 |
| 161571FQ2 | CHASE ISSUANCE TRUST | 2.16% | 09/16/2024 | 02/19/2013 | 16,250,000.00 | 15,919,921.88 | 15,783,748.50 | 15,829,125.00 | 45,376.50 | 0.00 |
| **Totals for Cusip** | | | | | **17,150,000.00** | **16,812,925.79** | **16,657,925.34** | **16,705,815.00** | **47,889.66** | **0.00** |
| 193906AD6 | COLLEGE & UNIV FACILITY LOAN | 4.00% | 06/01/2018 | 05/03/1988 | 69,991.48 | 35,058.73 | 70,070.78 | 70,212.40 | 141.62 | 0.00 |
| **Totals for Cusip** | | | | | **69,991.48** | **35,058.73** | **70,070.78** | **70,212.40** | **141.62** | **0.00** |
| 34530MAA7 | FORD CREDIT AUTO OWNER TRUST/F | 2.26% | 11/15/2025 | 05/06/2014 | 1,500,000.00 | 1,499,625.75 | 1,512,100.05 | 1,512,804.00 | 703.95 | 0.00 |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,499,625.75** | **1,512,100.05** | **1,512,804.00** | **703.95** | **0.00** |
| 34530NAA5 | FORD CREDIT AUTO OWNER TRUST | 2.31% | 04/15/2026 | 10/07/2014 | 5,700,000.00 | 5,697,908.67 | 5,690,641.74 | 5,747,670.81 | 57,029.07 | 0.00 |
| **Totals for Cusip** | | | | | **5,700,000.00** | **5,697,908.67** | **5,690,641.74** | **5,747,670.81** | **57,029.07** | **0.00** |
| 34530WAA5 | FORD CREDIT AUTO OWNER TRUST/F | 2.44% | 01/15/2027 | 07/21/2015 | 2,800,000.00 | 2,798,893.16 | 2,784,644.24 | 2,824,604.72 | 39,960.48 | 0.00 |
| **Totals for Cusip** | | | | | **2,800,000.00** | **2,798,893.16** | **2,784,644.24** | **2,824,604.72** | **39,960.48** | **0.00** |
| 42806DAA7 | HERTZ VEHICLE FINANCING LLC | 2.73% | 03/25/2021 | 04/07/2015 | 8,200,000.00 | 8,199,454.70 | 8,128,833.84 | 8,140,937.86 | 12,104.02 | 0.00 |
| **Totals for Cusip** | | | | | **8,200,000.00** | **8,199,454.70** | **8,128,833.84** | **8,140,937.86** | **12,104.02** | **0.00** |
| **Totals for Asset-Backed** | | | | | **45,119,991.48** | **44,741,694.00** | **44,422,416.00** | **44,583,397.30** | **160,981.30** | **0.00** |
| **Corporate** | | | | | | | | | | |
| 00037BAA0 | ABB FINANCE USA INC | 1.62% | 05/08/2017 | 05/03/2012 | 2,835,000.00 | 2,815,155.00 | 2,836,907.96 | 2,838,818.75 | 1,910.79 | 0.00 |
| **Totals for Cusip** | | | | | **2,835,000.00** | **2,815,155.00** | **2,836,907.96** | **2,838,818.75** | **1,910.79** | **0.00** |
| 00084DAE0 | ABN AMRO BANK NV | 4.25% | 02/02/2017 | 01/30/2012 | 2,140,000.00 | 2,137,902.80 | 2,197,546.74 | 2,144,618.12 | 0.00 | (52,928.62) |
| **Totals for Cusip** | | | | | **2,140,000.00** | **2,137,902.80** | **2,197,546.74** | **2,144,618.12** | **0.00** | **(52,928.62)** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 00206RCG5 | AT&T INC | 4.80% | 06/15/2044 | 06/03/2014 | 2,000,000.00 | 1,992,720.00 | 1,832,272.00 | 1,889,828.00 | 57,556.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,992,720.00** | **1,832,272.00** | **1,889,828.00** | **57,556.00** | **0.00** |
| 00206RCL4 | AT&T CORP | 2.45% | 06/30/2020 | 04/23/2015 | 1,985,000.00 | 1,983,987.65 | 1,954,875.64 | 1,971,168.52 | 16,292.88 | 0.00 |
| **Totals for Cusip** | | | | | **1,985,000.00** | **1,983,987.65** | **1,954,875.64** | **1,971,168.52** | **16,292.88** | **0.00** |
| 00206RCV2 | AT&T CORP | 2.40% | 03/15/2017 | 03/17/2016 | 2,525,000.00 | 2,550,250.00 | 2,550,250.00 | 2,530,207.97 | 0.00 | (20,042.03) |
| **Totals for Cusip** | | | | | **2,525,000.00** | **2,550,250.00** | **2,550,250.00** | **2,530,207.97** | **0.00** | **(20,042.03)** |
| 00287YAP4 | ABBVIE INC | 3.20% | 11/06/2022 | 05/05/2015 | 750,000.00 | 748,522.50 | 738,249.75 | 750,493.50 | 12,243.75 | 0.00 |
| **Totals for Cusip** | | | | | **750,000.00** | **748,522.50** | **738,249.75** | **750,493.50** | **12,243.75** | **0.00** |
| 00287YAQ2 | ABBVIE INC | 3.60% | 05/14/2025 | 05/05/2015 | 1,195,000.00 | 1,192,908.75 | 1,179,387.33 | 1,183,633.16 | 4,245.83 | 0.00 |
| **Totals for Cusip** | | | | | **1,195,000.00** | **1,192,908.75** | **1,179,387.33** | **1,183,633.16** | **4,245.83** | **0.00** |
| 00287YAT6 | ABBVIE INC | 2.50% | 05/14/2020 | 05/05/2015 | 735,000.00 | 731,986.50 | 727,610.31 | 735,191.84 | 7,581.53 | 0.00 |
| **Totals for Cusip** | | | | | **735,000.00** | **731,986.50** | **727,610.31** | **735,191.84** | **7,581.53** | **0.00** |
| 00287YAX7 | ABBVIE INC | 2.85% | 05/14/2023 | 05/09/2016 | 5,000,000.00 | 4,999,350.00 | 4,999,350.00 | 4,850,385.00 | 0.00 | (148,965.00) |
| **Totals for Cusip** | | | | | **5,000,000.00** | **4,999,350.00** | **4,999,350.00** | **4,850,385.00** | **0.00** | **(148,965.00)** |
| 00507UAP6 | ACTAVIS FUNDING SCS | 3.00% | 03/12/2020 | 03/03/2015 | 1,745,000.00 | 1,744,912.75 | 1,743,612.73 | 1,769,190.94 | 25,578.21 | 0.00 |
| **Totals for Cusip** | | | | | **1,745,000.00** | **1,744,912.75** | **1,743,612.73** | **1,769,190.94** | **25,578.21** | **0.00** |
| 00507UAR2 | ACTAVIS FUNDING SCS | 3.45% | 03/15/2022 | 03/03/2015 | 2,530,000.00 | 2,526,407.40 | 2,532,760.23 | 2,567,972.77 | 35,212.54 | 0.00 |
| **Totals for Cusip** | | | | | **2,530,000.00** | **2,526,407.40** | **2,532,760.23** | **2,567,972.77** | **35,212.54** | **0.00** |
| 00507UAS0 | ACTAVIS FUNDING SCS | 3.80% | 03/15/2025 | 03/03/2015 | 655,000.00 | 652,674.75 | 651,654.92 | 655,771.59 | 4,116.67 | 0.00 |
| **Totals for Cusip** | | | | | **655,000.00** | **652,674.75** | **651,654.92** | **655,771.59** | **4,116.67** | **0.00** |
| 00817YAP3 | AETNA INC | 4.75% | 03/15/2044 | 06/12/2014 | 835,000.00 | 873,025.90 | 846,454.53 | 878,407.48 | 31,952.95 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 00817YAP3 | AETNA INC | 4.75% | 03/15/2044 | 05/20/2016 | 845,000.00 | 912,684.50 | 912,684.50 | 888,927.33 | 0.00 | (23,757.17) |
| **Totals for Cusip** | | | | | **1,680,000.00** | **1,785,710.40** | **1,759,139.03** | **1,767,334.81** | **31,952.95** | **(23,757.17)** |
| 00817YAT5 | AETNA INC | 1.90% | 06/07/2019 | 06/02/2016 | 2,450,000.00 | 2,448,162.50 | 2,448,162.50 | 2,444,382.15 | 0.00 | (3,780.35) |
| **Totals for Cusip** | | | | | **2,450,000.00** | **2,448,162.50** | **2,448,162.50** | **2,444,382.15** | **0.00** | **(3,780.35)** |
| 00817YAU2 | AETNA INC | 2.40% | 06/15/2021 | 06/02/2016 | 835,000.00 | 834,916.50 | 834,916.50 | 831,219.12 | 0.00 | (3,697.38) |
| **Totals for Cusip** | | | | | **835,000.00** | **834,916.50** | **834,916.50** | **831,219.12** | **0.00** | **(3,697.38)** |
| 008281AG2 | AFRICAN DEVELOPMENT BANK | 8.80% | 09/01/2019 | 02/19/2004 | 8,740,000.00 | 12,137,849.80 | 10,654,269.76 | 10,308,183.24 | 0.00 | (346,086.52) |
| 008281AG2 | AFRICAN DEVELOPMENT BANK | 8.80% | 09/01/2019 | 12/18/2006 | 7,740,000.00 | 10,230,190.20 | 9,435,245.76 | 9,128,757.24 | 0.00 | (306,488.52) |
| **Totals for Cusip** | | | | | **16,480,000.00** | **22,368,040.00** | **20,089,515.52** | **19,436,940.48** | **0.00** | **(652,575.04)** |
| 008916AK4 | AGRIUM INC | 3.15% | 10/01/2022 | 09/24/2012 | 1,055,000.00 | 1,052,932.20 | 1,009,268.92 | 1,048,868.34 | 39,599.42 | 0.00 |
| **Totals for Cusip** | | | | | **1,055,000.00** | **1,052,932.20** | **1,009,268.92** | **1,048,868.34** | **39,599.42** | **0.00** |
| 010392FN3 | ALABAMA POWER CO | 2.80% | 04/01/2025 | 04/09/2015 | 340,000.00 | 339,619.20 | 328,060.56 | 331,099.48 | 3,038.92 | 0.00 |
| **Totals for Cusip** | | | | | **340,000.00** | **339,619.20** | **328,060.56** | **331,099.48** | **3,038.92** | **0.00** |
| 01959EAB4 | ALLIED WORLD ASSURANCE | 5.50% | 11/15/2020 | 11/09/2010 | 755,000.00 | 751,557.20 | 822,673.67 | 814,439.64 | 0.00 | (8,234.03) |
| **Totals for Cusip** | | | | | **755,000.00** | **751,557.20** | **822,673.67** | **814,439.64** | **0.00** | **(8,234.03)** |
| 02377AAA6 | AMER AIRLN 14 1 A PTT | 3.70% | 04/01/2028 | 09/02/2014 | 557,797.94 | 557,797.94 | 558,132.62 | 552,219.96 | 0.00 | (5,912.66) |
| **Totals for Cusip** | | | | | **557,797.94** | **557,797.94** | **558,132.62** | **552,219.96** | **0.00** | **(5,912.66)** |
| 02665WBG5 | AMERICAN HONDA FINANCE | 1.70% | 09/09/2021 | 09/06/2016 | 2,500,000.00 | 2,495,000.00 | 2,495,000.00 | 2,412,655.00 | 0.00 | (82,345.00) |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,495,000.00** | **2,495,000.00** | **2,412,655.00** | **0.00** | **(82,345.00)** |
| 02665WBH3 | AMERICAN HONDA FINANCE | 2.30% | 09/09/2026 | 09/06/2016 | 1,585,000.00 | 1,580,213.30 | 1,580,213.30 | 1,479,439.00 | 0.00 | (100,774.30) |
| **Totals for Cusip** | | | | | **1,585,000.00** | **1,580,213.30** | **1,580,213.30** | **1,479,439.00** | **0.00** | **(100,774.30)** |
| 03040WAL9 | AMERICAN WATER CAPITAL C | 3.40% | 03/01/2025 | 08/10/2015 | 2,500,000.00 | 2,491,675.00 | 2,539,892.50 | 2,558,380.00 | 18,487.50 | 0.00 |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,491,675.00** | **2,539,892.50** | **2,558,380.00** | **18,487.50** | **0.00** |
| 031162CE8 | AMGEN INC | 4.66% | 06/15/2051 | 05/25/2016 | 1,460,000.00 | 1,514,954.40 | 1,514,954.40 | 1,403,217.68 | 0.00 | (111,736.72) |
| **Totals for Cusip** | | | | | **1,460,000.00** | **1,514,954.40** | **1,514,954.40** | **1,403,217.68** | **0.00** | **(111,736.72)** |
| 031162CJ7 | AMGEN INC | 2.60% | 08/19/2026 | 08/10/2016 | 5,710,000.00 | 5,706,516.90 | 5,706,516.90 | 5,251,698.27 | 0.00 | (454,818.63) |
| **Totals for Cusip** | | | | | **5,710,000.00** | **5,706,516.90** | **5,706,516.90** | **5,251,698.27** | **0.00** | **(454,818.63)** |
| 035229CJ0 | ANHEUSER BUSCH COS INC | 6.80% | 08/20/2032 | 04/15/2014 | 1,000,000.00 | 1,308,430.00 | 1,210,639.00 | 1,279,335.00 | 68,696.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,308,430.00** | **1,210,639.00** | **1,279,335.00** | **68,696.00** | **0.00** |
| 035229DC4 | ANHEUSER BUSCH COS INC | 6.45% | 09/01/2037 | 05/25/2011 | 825,000.00 | 947,883.75 | 976,748.03 | 1,051,342.88 | 74,594.85 | 0.00 |
| 035229DC4 | ANHEUSER BUSCH COS INC | 6.45% | 09/01/2037 | 09/12/2013 | 350,000.00 | 426,209.00 | 414,377.95 | 446,024.25 | 31,646.30 | 0.00 |
| **Totals for Cusip** | | | | | **1,175,000.00** | **1,374,092.75** | **1,391,125.98** | **1,497,367.13** | **106,241.15** | **0.00** |
| 03523TBE7 | ANHEUSER-BUSCH INBEV WOR | 7.75% | 01/15/2019 | 03/14/2011 | 4,000,000.00 | 3,996,796.92 | 4,623,740.00 | 4,455,472.00 | 0.00 | (168,268.00) |
| **Totals for Cusip** | | | | | **4,000,000.00** | **3,996,796.92** | **4,623,740.00** | **4,455,472.00** | **0.00** | **(168,268.00)** |
| 037833BB5 | APPLE INC | 0.90% | 05/12/2017 | 05/06/2015 | 2,750,000.00 | 2,748,102.50 | 2,741,497.00 | 2,749,565.50 | 8,068.50 | 0.00 |
| **Totals for Cusip** | | | | | **2,750,000.00** | **2,748,102.50** | **2,741,497.00** | **2,749,565.50** | **8,068.50** | **0.00** |
| 03938JAA7 | ARCH CAPITAL GRP US INC | 5.14% | 11/01/2043 | 12/10/2013 | 690,000.00 | 690,000.00 | 698,144.07 | 728,522.01 | 30,377.94 | 0.00 |
| **Totals for Cusip** | | | | | **690,000.00** | **690,000.00** | **698,144.07** | **728,522.01** | **30,377.94** | **0.00** |
| 03939CAA1 | ARCH CAPITAL FINANCE LLC | 4.01% | 12/15/2026 | 11/29/2016 | 595,000.00 | 595,000.00 | 595,000.00 | 603,562.65 | 8,562.65 | 0.00 |
| **Totals for Cusip** | | | | | **595,000.00** | **595,000.00** | **595,000.00** | **603,562.65** | **8,562.65** | **0.00** |
| 04351LAB6 | ASCENSION HEALTH | 3.94% | 11/15/2046 | 04/25/2016 | 975,000.00 | 975,000.00 | 975,000.00 | 930,947.55 | 0.00 | (44,052.45) |
| **Totals for Cusip** | | | | | **975,000.00** | **975,000.00** | **975,000.00** | **930,947.55** | **0.00** | **(44,052.45)** |
| 05464HAB6 | AXIS SPECIALTY FINAN PLC | 5.15% | 04/01/2045 | 03/06/2014 | 795,000.00 | 790,818.30 | 779,743.16 | 786,490.32 | 6,747.16 | 0.00 |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **795,000.00** | **790,818.30** | **779,743.16** | **786,490.32** | **6,747.16** | **0.00** |
| 05523UAJ9 | BAE SYSTEMS HLDG | 6.38% | 06/01/2019 | 06/01/2009 | 1,545,000.00 | 1,539,607.95 | 1,729,052.76 | 1,685,483.76 | 0.00 | (43,569.00) |
| 05523UAJ9 | BAE SYSTEMS HLDG | 6.38% | 06/01/2019 | 04/07/2010 | 2,350,000.00 | 2,572,216.00 | 2,629,950.80 | 2,563,680.80 | 0.00 | (66,270.00) |
| 05523UAJ9 | BAE SYSTEMS HLDG | 6.38% | 06/01/2019 | 10/26/2011 | 1,303,000.00 | 1,451,620.18 | 1,458,223.78 | 1,421,479.18 | 0.00 | (36,744.60) |
| **Totals for Cusip** | | | | | **5,198,000.00** | **5,563,444.13** | **5,817,227.34** | **5,670,643.74** | **0.00** | **(146,583.60)** |
| 05523UAL4 | BAE SYSTEMS HLDG | 4.75% | 10/07/2044 | 09/30/2014 | 1,340,000.00 | 1,332,991.80 | 1,304,071.92 | 1,355,999.60 | 51,927.68 | 0.00 |
| **Totals for Cusip** | | | | | **1,340,000.00** | **1,332,991.80** | **1,304,071.92** | **1,355,999.60** | **51,927.68** | **0.00** |
| 055451AF5 | BHP FINANCE USA LTD | 5.40% | 03/29/2017 | 10/08/2010 | 1,300,000.00 | 1,507,402.00 | 1,354,252.90 | 1,311,622.00 | 0.00 | (42,630.90) |
| **Totals for Cusip** | | | | | **1,300,000.00** | **1,507,402.00** | **1,354,252.90** | **1,311,622.00** | **0.00** | **(42,630.90)** |
| 05565EAK1 | BMW US CAPITAL LLC | 1.45% | 09/13/2019 | 09/08/2016 | 3,250,000.00 | 3,245,937.50 | 3,245,937.50 | 3,211,809.25 | 0.00 | (34,128.25) |
| **Totals for Cusip** | | | | | **3,250,000.00** | **3,245,937.50** | **3,245,937.50** | **3,211,809.25** | **0.00** | **(34,128.25)** |
| 05565EAL9 | BMW US CAPITAL LLC | 1.85% | 09/15/2021 | 09/08/2016 | 1,165,000.00 | 1,163,671.90 | 1,163,671.90 | 1,124,957.78 | 0.00 | (38,714.12) |
| **Totals for Cusip** | | | | | **1,165,000.00** | **1,163,671.90** | **1,163,671.90** | **1,124,957.78** | **0.00** | **(38,714.12)** |
| 05565EAM7 | BMW US CAPITAL LLC | 2.25% | 09/15/2023 | 09/08/2016 | 1,365,000.00 | 1,360,782.15 | 1,360,782.15 | 1,308,165.49 | 0.00 | (52,616.66) |
| **Totals for Cusip** | | | | | **1,365,000.00** | **1,360,782.15** | **1,360,782.15** | **1,308,165.49** | **0.00** | **(52,616.66)** |
| 060505DA9 | BANK OF AMERICA CORP | 5.42% | 03/15/2017 | 05/31/2007 | 5,000,000.00 | 4,725,408.33 | 5,204,465.00 | 5,036,230.00 | 0.00 | (168,235.00) |
| **Totals for Cusip** | | | | | **5,000,000.00** | **4,725,408.33** | **5,204,465.00** | **5,036,230.00** | **0.00** | **(168,235.00)** |
| 06051GFC8 | BANK OF AMERICA CORP | 5.00% | 01/21/2044 | 12/01/2015 | 1,320,000.00 | 1,433,757.60 | 1,377,670.80 | 1,445,522.76 | 67,851.96 | 0.00 |
| **Totals for Cusip** | | | | | **1,320,000.00** | **1,433,757.60** | **1,377,670.80** | **1,445,522.76** | **67,851.96** | **0.00** |
| 06406HDB2 | BANK OF NY MELLON CORP | 1.60% | 05/22/2018 | 05/22/2015 | 2,990,000.00 | 2,989,730.90 | 2,978,817.40 | 2,991,261.78 | 12,444.38 | 0.00 |
| **Totals for Cusip** | | | | | **2,990,000.00** | **2,989,730.90** | **2,978,817.40** | **2,991,261.78** | **12,444.38** | **0.00** |
| 064255AS1 | BANK OF TOKYO-MITSUBISHI UFJ | 1.20% | 03/10/2017 | 03/04/2014 | 3,000,000.00 | 2,996,730.00 | 2,980,818.00 | 2,999,625.00 | 18,807.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,996,730.00** | **2,980,818.00** | **2,999,625.00** | **18,807.00** | **0.00** |
| 07177MAG8 | BAXALTA INC | 2.00% | 06/22/2018 | 05/27/2016 | 620,000.00 | 619,732.59 | 619,732.59 | 620,032.86 | 300.27 | 0.00 |
| **Totals for Cusip** | | | | | **620,000.00** | **619,732.59** | **619,732.59** | **620,032.86** | **300.27** | **0.00** |
| 07177MAL7 | BAXALTA INC | 3.60% | 06/23/2022 | 05/27/2016 | 2,075,000.00 | 2,073,385.68 | 2,073,385.68 | 2,090,879.98 | 17,494.30 | 0.00 |
| **Totals for Cusip** | | | | | **2,075,000.00** | **2,073,385.68** | **2,073,385.68** | **2,090,879.98** | **17,494.30** | **0.00** |
| 073902PR3 | BEAR STEARNS CO INC | 6.40% | 10/02/2017 | 09/27/2007 | 3,025,000.00 | 3,016,167.00 | 3,257,704.18 | 3,133,736.65 | 0.00 | (123,967.53) |
| 073902PR3 | BEAR STEARNS CO INC | 6.40% | 10/02/2017 | 04/02/2009 | 1,130,000.00 | 1,083,670.00 | 1,216,927.51 | 1,170,618.98 | 0.00 | (46,308.53) |
| **Totals for Cusip** | | | | | **4,155,000.00** | **4,099,837.00** | **4,474,631.69** | **4,304,355.63** | **0.00** | **(170,276.06)** |
| 073902RU4 | BEAR STEARNS CO INC | 7.25% | 02/01/2018 | 01/29/2008 | 1,430,000.00 | 1,426,081.80 | 1,577,415.84 | 1,513,280.34 | 0.00 | (64,135.50) |
| **Totals for Cusip** | | | | | **1,430,000.00** | **1,426,081.80** | **1,577,415.84** | **1,513,280.34** | **0.00** | **(64,135.50)** |
| 084423AT9 | BERKLEY WR CORP | 4.75% | 08/01/2044 | 07/30/2014 | 1,040,000.00 | 1,034,737.60 | 997,234.16 | 1,016,850.64 | 19,616.48 | 0.00 |
| **Totals for Cusip** | | | | | **1,040,000.00** | **1,034,737.60** | **997,234.16** | **1,016,850.64** | **19,616.48** | **0.00** |
| 097023AU9 | BOEING CO | 6.12% | 02/15/2033 | 09/25/2014 | 1,480,000.00 | 1,901,992.40 | 1,864,231.68 | 1,895,903.68 | 31,672.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,480,000.00** | **1,901,992.40** | **1,864,231.68** | **1,895,903.68** | **31,672.00** | **0.00** |
| 111013AG3 | BRITISH SKY BROADCASTING | 6.10% | 02/15/2018 | 02/07/2008 | 275,000.00 | 274,694.75 | 296,132.93 | 286,930.05 | 0.00 | (9,202.88) |
| **Totals for Cusip** | | | | | **275,000.00** | **274,694.75** | **296,132.93** | **286,930.05** | **0.00** | **(9,202.88)** |
| 111013AM0 | BRITISH SKY BROADCASTING | 2.62% | 09/16/2019 | 09/09/2014 | 670,000.00 | 669,001.70 | 666,904.60 | 672,730.25 | 5,825.65 | 0.00 |
| **Totals for Cusip** | | | | | **670,000.00** | **669,001.70** | **666,904.60** | **672,730.25** | **5,825.65** | **0.00** |
| 111021AE1 | BRITISH TELECOM PLC | 9.12% | 12/15/2030 | 12/05/2000 | 4,250,000.00 | 4,221,950.00 | 6,201,408.75 | 6,484,140.00 | 282,731.25 | 0.00 |
| **Totals for Cusip** | | | | | **4,250,000.00** | **4,221,950.00** | **6,201,408.75** | **6,484,140.00** | **282,731.25** | **0.00** |
| 12189QAB6 | BURLINGTON NORTH SANTA FE | 6.53% | 07/15/2037 | 06/01/2006 | 2,505,000.00 | 2,544,078.00 | 2,936,794.36 | 3,192,797.85 | 256,003.49 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,505,000.00** | **2,544,078.00** | **2,936,794.36** | **3,192,797.85** | **256,003.49** | **0.00** |
| 125094AQ5 | CPD FINANCIAL | 3.15% | 07/24/2024 | 07/21/2014 | 565,000.00 | 562,886.90 | 567,553.80 | 573,017.35 | 5,463.55 | 0.00 |
| **Totals for Cusip** | | | | | **565,000.00** | **562,886.90** | **567,553.80** | **573,017.35** | **5,463.55** | **0.00** |
| 12527GAE3 | CF INDUSTRIES INC | 5.38% | 03/15/2044 | 05/01/2014 | 1,000,000.00 | 1,065,350.00 | 869,717.00 | 825,310.00 | 0.00 | (44,407.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,065,350.00** | **869,717.00** | **825,310.00** | **0.00** | **(44,407.00)** |
| 12527GAF0 | CF INDUSTRIES INC | 5.15% | 03/15/2034 | 03/06/2014 | 1,450,000.00 | 1,442,460.00 | 1,275,585.30 | 1,232,500.00 | 0.00 | (43,085.30) |
| **Totals for Cusip** | | | | | **1,450,000.00** | **1,442,460.00** | **1,275,585.30** | **1,232,500.00** | **0.00** | **(43,085.30)** |
| 12527GAG8 | CF INDUSTRIES INC | 3.40% | 12/01/2021 | 11/10/2016 | 300,000.00 | 299,559.00 | 299,559.00 | 296,846.70 | 0.00 | (2,712.30) |
| **Totals for Cusip** | | | | | **300,000.00** | **299,559.00** | **299,559.00** | **296,846.70** | **0.00** | **(2,712.30)** |
| 125896BQ2 | CMS ENERGY CORP | 3.00% | 05/15/2026 | 05/02/2016 | 610,000.00 | 607,694.20 | 607,694.20 | 587,090.23 | 0.00 | (20,603.97) |
| **Totals for Cusip** | | | | | **610,000.00** | **607,694.20** | **607,694.20** | **587,090.23** | **0.00** | **(20,603.97)** |
| 126408HC0 | CSX CORP | 3.95% | 05/01/2050 | 09/06/2016 | 1,000,000.00 | 1,015,390.00 | 1,015,390.00 | 899,298.00 | 0.00 | (116,092.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,015,390.00** | **1,015,390.00** | **899,298.00** | **0.00** | **(116,092.00)** |
| 126408HG1 | CSX CORP | 4.25% | 11/01/2066 | 10/13/2016 | 1,310,000.00 | 1,306,738.10 | 1,306,738.10 | 1,195,485.04 | 0.00 | (111,253.06) |
| **Totals for Cusip** | | | | | **1,310,000.00** | **1,306,738.10** | **1,306,738.10** | **1,195,485.04** | **0.00** | **(111,253.06)** |
| 126410LK3 | CSX TRANSPORTATION INC | 9.75% | 06/15/2020 | 10/06/2004 | 6,000,000.00 | 7,315,472.46 | 7,622,508.00 | 7,386,708.00 | 0.00 | (235,800.00) |
| **Totals for Cusip** | | | | | **6,000,000.00** | **7,315,472.46** | **7,622,508.00** | **7,386,708.00** | **0.00** | **(235,800.00)** |
| 126650CB4 | CVS CAREMARK CORP | 2.25% | 12/05/2018 | 12/02/2013 | 4,330,000.00 | 4,325,107.10 | 4,350,892.25 | 4,367,952.45 | 17,060.20 | 0.00 |
| **Totals for Cusip** | | | | | **4,330,000.00** | **4,325,107.10** | **4,350,892.25** | **4,367,952.45** | **17,060.20** | **0.00** |
| 13034VAA2 | CALIFORNIA INSTITUTE OF TECH | 4.70% | 11/01/2111 | 06/07/2016 | 1,000,000.00 | 1,077,150.00 | 1,077,150.00 | 945,356.00 | 0.00 | (131,794.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,077,150.00** | **1,077,150.00** | **945,356.00** | **0.00** | **(131,794.00)** |
| 136375BQ4 | CANADIAN NATIONAL RAILWAY CO | 6.38% | 11/15/2037 | 01/14/2016 | 1,030,000.00 | 1,348,125.80 | 1,348,125.80 | 1,355,956.89 | 7,831.09 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,030,000.00** | **1,348,125.80** | **1,348,125.80** | **1,355,956.89** | **7,831.09** | **0.00** |
| 136375BT8 | CANADIAN NATIONAL RAILWAY CO | 5.55% | 03/01/2019 | 03/01/2011 | 2,825,000.00 | 3,171,684.00 | 3,097,985.40 | 3,038,092.58 | 0.00 | (59,892.82) |
| **Totals for Cusip** | | | | | **2,825,000.00** | **3,171,684.00** | **3,097,985.40** | **3,038,092.58** | **0.00** | **(59,892.82)** |
| 136375BZ4 | CANADIAN NATIONAL RAILWAY CO | 4.50% | 11/07/2043 | 10/29/2013 | 1,450,000.00 | 1,424,219.00 | 1,543,008.80 | 1,554,427.55 | 11,418.75 | 0.00 |
| **Totals for Cusip** | | | | | **1,450,000.00** | **1,424,219.00** | **1,543,008.80** | **1,554,427.55** | **11,418.75** | **0.00** |
| 13645RAD6 | CANADIAN PACIFIC RR CO | 7.12% | 10/15/2031 | 08/15/2013 | 800,000.00 | 971,560.00 | 990,642.40 | 1,084,138.40 | 93,496.00 | 0.00 |
| **Totals for Cusip** | | | | | **800,000.00** | **971,560.00** | **990,642.40** | **1,084,138.40** | **93,496.00** | **0.00** |
| 13645RAE4 | CANADIAN PACIFIC RR CO | 5.75% | 03/15/2033 | 11/06/2015 | 1,014,000.00 | 1,131,289.38 | 1,100,654.41 | 1,181,282.62 | 80,628.21 | 0.00 |
| **Totals for Cusip** | | | | | **1,014,000.00** | **1,131,289.38** | **1,100,654.41** | **1,181,282.62** | **80,628.21** | **0.00** |
| 13645RAH7 | CANADIAN PACIFIC RR CO | 6.50% | 05/15/2018 | 05/14/2008 | 472,000.00 | 470,055.36 | 516,354.78 | 500,758.02 | 0.00 | (15,596.76) |
| **Totals for Cusip** | | | | | **472,000.00** | **470,055.36** | **516,354.78** | **500,758.02** | **0.00** | **(15,596.76)** |
| 14149YAT5 | CARDINAL HEALTH INC | 4.62% | 12/15/2020 | 12/08/2010 | 1,040,000.00 | 1,034,810.40 | 1,127,963.20 | 1,115,342.80 | 0.00 | (12,620.40) |
| **Totals for Cusip** | | | | | **1,040,000.00** | **1,034,810.40** | **1,127,963.20** | **1,115,342.80** | **0.00** | **(12,620.40)** |
| 14149YAX6 | CARDINAL HEALTH INC | 1.70% | 03/15/2018 | 02/19/2013 | 400,000.00 | 399,360.00 | 398,914.00 | 399,598.40 | 684.40 | 0.00 |
| **Totals for Cusip** | | | | | **400,000.00** | **399,360.00** | **398,914.00** | **399,598.40** | **684.40** | **0.00** |
| 14149YBC1 | CARDINAL HEALTH INC | 1.95% | 06/15/2018 | 06/16/2015 | 2,575,000.00 | 2,572,991.50 | 2,568,294.70 | 2,580,598.05 | 12,303.35 | 0.00 |
| **Totals for Cusip** | | | | | **2,575,000.00** | **2,572,991.50** | **2,568,294.70** | **2,580,598.05** | **12,303.35** | **0.00** |
| 149123CE9 | CATERPILLAR INC | 4.75% | 05/15/2064 | 05/05/2014 | 3,100,000.00 | 3,089,956.00 | 2,986,099.80 | 3,305,455.60 | 319,355.80 | 0.00 |
| **Totals for Cusip** | | | | | **3,100,000.00** | **3,089,956.00** | **2,986,099.80** | **3,305,455.60** | **319,355.80** | **0.00** |
| 14916RAE4 | CATHOLIC HEALTH INITIATI | 2.60% | 08/01/2018 | 10/23/2013 | 790,000.00 | 789,668.20 | 793,254.01 | 797,726.20 | 4,472.19 | 0.00 |
| **Totals for Cusip** | | | | | **790,000.00** | **789,668.20** | **793,254.01** | **797,726.20** | **4,472.19** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 15639KAB8 | CENTRICA PLC | 5.38% | 10/16/2043 | 10/10/2013 | 1,665,000.00 | 1,652,246.10 | 1,662,500.84 | 1,762,610.63 | 100,109.79 | 0.00 |
| **Totals for Cusip** | | | | | **1,665,000.00** | **1,652,246.10** | **1,662,500.84** | **1,762,610.63** | **100,109.79** | **0.00** |
| 166764BH2 | CHEVRON CORPORATION | 1.56% | 05/16/2019 | 05/09/2016 | 2,300,000.00 | 2,300,000.00 | 2,300,000.00 | 2,290,553.90 | 0.00 | (9,446.10) |
| **Totals for Cusip** | | | | | **2,300,000.00** | **2,300,000.00** | **2,300,000.00** | **2,290,553.90** | **0.00** | **(9,446.10)** |
| 172967AS0 | CITIGROUP INC | 6.88% | 02/15/2098 | 12/05/2013 | 2,000,000.00 | 2,290,940.00 | 2,559,408.00 | 2,586,256.00 | 26,848.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,290,940.00** | **2,559,408.00** | **2,586,256.00** | **26,848.00** | **0.00** |
| 172967FX4 | CITIGROUP INC | 5.88% | 01/30/2042 | 06/03/2015 | 2,387,000.00 | 2,812,530.49 | 2,738,881.99 | 2,828,055.54 | 89,173.55 | 0.00 |
| **Totals for Cusip** | | | | | **2,387,000.00** | **2,812,530.49** | **2,738,881.99** | **2,828,055.54** | **89,173.55** | **0.00** |
| 172967KA8 | CITIGROUP INC | 4.45% | 09/29/2027 | 10/23/2015 | 1,980,000.00 | 1,985,920.20 | 1,966,890.42 | 2,011,375.08 | 44,484.66 | 0.00 |
| **Totals for Cusip** | | | | | **1,980,000.00** | **1,985,920.20** | **1,966,890.42** | **2,011,375.08** | **44,484.66** | **0.00** |
| 18600TAA0 | CLEVELAND CLINIC FOUND | 4.86% | 01/01/2114 | 09/11/2014 | 1,140,000.00 | 1,140,000.00 | 1,105,416.96 | 1,081,385.76 | 0.00 | (24,031.20) |
| **Totals for Cusip** | | | | | **1,140,000.00** | **1,140,000.00** | **1,105,416.96** | **1,081,385.76** | **0.00** | **(24,031.20)** |
| 195869AG7 | COLONIAL PIPELINE | 7.63% | 04/15/2032 | 07/02/2015 | 725,000.00 | 931,501.75 | 923,101.90 | 943,262.70 | 20,160.80 | 0.00 |
| **Totals for Cusip** | | | | | **725,000.00** | **931,501.75** | **923,101.90** | **943,262.70** | **20,160.80** | **0.00** |
| 198280AB5 | COLUMBIA PIPELINE GROUP | 2.45% | 06/01/2018 | 05/12/2016 | 825,000.00 | 824,860.41 | 824,860.41 | 829,031.78 | 4,171.37 | 0.00 |
| **Totals for Cusip** | | | | | **825,000.00** | **824,860.41** | **824,860.41** | **829,031.78** | **4,171.37** | **0.00** |
| 19864HAR8 | COLUMBIA UNIVERSITY | 7.36% | 10/15/2021 | 10/09/1996 | 1,833,333.32 | 1,833,333.32 | 2,093,065.32 | 2,052,689.82 | 0.00 | (40,375.50) |
| 19864HAR8 | COLUMBIA UNIVERSITY | 7.36% | 10/15/2021 | 10/09/1996 | 833,333.34 | 833,333.34 | 951,393.34 | 933,040.84 | 0.00 | (18,352.50) |
| **Totals for Cusip** | | | | | **2,666,666.66** | **2,666,666.66** | **3,044,458.66** | **2,985,730.66** | **0.00** | **(58,728.00)** |
| 199575AT8 | COLUMBUS SOUTHERN POWER | 6.60% | 03/01/2033 | 03/01/2005 | 2,784,000.00 | 3,145,140.48 | 3,388,707.07 | 3,402,849.79 | 14,142.72 | 0.00 |
| **Totals for Cusip** | | | | | **2,784,000.00** | **3,145,140.48** | **3,388,707.07** | **3,402,849.79** | **14,142.72** | **0.00** |
| 20029PAG4 | COMCAST CABLE COMMUNICATIONS | 8.88% | 05/01/2017 | 06/05/2001 | 5,000,000.00 | 5,698,300.00 | 5,482,255.00 | 5,125,770.00 | 0.00 | (356,485.00) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **5,000,000.00** | **5,698,300.00** | **5,482,255.00** | **5,125,770.00** | **0.00** | **(356,485.00)** |
| 205887BJ0 | CONAGRA FOODS INC | 3.25% | 09/15/2022 | 09/10/2012 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| **Totals for Cusip** | | | | | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** |
| 21079NAA9 | CONTINENTAL AIRLINES | 5.98% | 04/19/2022 | 03/27/2007 | 1,395,730.36 | 1,395,730.36 | 1,541,305.04 | 1,542,282.05 | 977.01 | 0.00 |
| **Totals for Cusip** | | | | | **1,395,730.36** | **1,395,730.36** | **1,541,305.04** | **1,542,282.05** | **977.01** | **0.00** |
| 21079VAA1 | CONTINENTAL AIRLINES | 4.75% | 01/12/2021 | 11/17/2010 | 498,890.35 | 498,890.35 | 525,082.09 | 526,329.32 | 1,247.23 | 0.00 |
| **Totals for Cusip** | | | | | **498,890.35** | **498,890.35** | **525,082.09** | **526,329.32** | **1,247.23** | **0.00** |
| 210805DH7 | CONTINENTAL AIRLINES | 6.70% | 06/15/2021 | 10/05/2005 | 583,265.39 | 557,018.45 | 606,596.01 | 619,719.48 | 13,123.47 | 0.00 |
| **Totals for Cusip** | | | | | **583,265.39** | **557,018.45** | **606,596.01** | **619,719.48** | **13,123.47** | **0.00** |
| 225433AM3 | CRED SUIS GP FUN LTD | 3.45% | 04/16/2021 | 11/16/2016 | 2,900,000.00 | 2,899,839.27 | 2,899,839.27 | 2,918,304.80 | 18,465.53 | 0.00 |
| **Totals for Cusip** | | | | | **2,900,000.00** | **2,899,839.27** | **2,899,839.27** | **2,918,304.80** | **18,465.53** | **0.00** |
| 225433AR2 | CRED SUIS GP FUN LTD | 4.55% | 04/17/2026 | 11/16/2016 | 565,000.00 | 564,851.23 | 564,851.23 | 586,794.88 | 21,943.65 | 0.00 |
| **Totals for Cusip** | | | | | **565,000.00** | **564,851.23** | **564,851.23** | **586,794.88** | **21,943.65** | **0.00** |
| 22546QAL1 | CREDIT SUISSE NEW YORK | 1.38% | 05/26/2017 | 05/22/2014 | 5,250,000.00 | 5,248,477.50 | 5,225,199.00 | 5,251,218.00 | 26,019.00 | 0.00 |
| **Totals for Cusip** | | | | | **5,250,000.00** | **5,248,477.50** | **5,225,199.00** | **5,251,218.00** | **26,019.00** | **0.00** |
| 233851BA1 | DAIMLER FINANCE NA LLC | 2.38% | 08/01/2018 | 07/24/2013 | 1,355,000.00 | 1,351,639.60 | 1,357,041.99 | 1,365,196.38 | 8,154.39 | 0.00 |
| **Totals for Cusip** | | | | | **1,355,000.00** | **1,351,639.60** | **1,357,041.99** | **1,365,196.38** | **8,154.39** | **0.00** |
| 233851BU7 | DAIMLER FINANCE NA LLC | 1.65% | 05/18/2018 | 05/11/2015 | 3,000,000.00 | 2,996,160.00 | 2,957,706.00 | 2,994,450.00 | 36,744.00 | 0.00 |
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,996,160.00** | **2,957,706.00** | **2,994,450.00** | **36,744.00** | **0.00** |
| 233851BW3 | DAIMLER FINANCE NA LLC | 3.30% | 05/19/2025 | 11/19/2015 | 3,255,000.00 | 3,185,831.25 | 3,155,930.82 | 3,223,455.80 | 67,524.98 | 0.00 |
| **Totals for Cusip** | | | | | **3,255,000.00** | **3,185,831.25** | **3,155,930.82** | **3,223,455.80** | **67,524.98** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 233851CK8 | DAIMLER FINANCE NA LLC | 2.20% | 10/30/2021 | 10/26/2016 | 2,500,000.00 | 2,499,300.00 | 2,499,300.00 | 2,443,032.50 | 0.00 | (56,267.50) |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,499,300.00** | **2,499,300.00** | **2,443,032.50** | **0.00** | **(56,267.50)** |
| 235851AP7 | DANAHER CORP | 2.40% | 09/15/2020 | 09/10/2015 | 1,930,000.00 | 1,925,310.10 | 1,929,940.17 | 1,934,066.51 | 4,126.34 | 0.00 |
| **Totals for Cusip** | | | | | **1,930,000.00** | **1,925,310.10** | **1,929,940.17** | **1,934,066.51** | **4,126.34** | **0.00** |
| 24422ETF6 | DEERE JOHN CAPITAL CORP | 2.55% | 01/08/2021 | 01/05/2016 | 1,300,000.00 | 1,298,661.00 | 1,298,661.00 | 1,305,427.50 | 6,766.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,300,000.00** | **1,298,661.00** | **1,298,661.00** | **1,305,427.50** | **6,766.50** | **0.00** |
| 247109BT7 | DELMARVA PWR & LT | 4.15% | 05/15/2045 | 12/05/2016 | 480,000.00 | 482,126.40 | 482,126.40 | 491,874.72 | 9,748.32 | 0.00 |
| **Totals for Cusip** | | | | | **480,000.00** | **482,126.40** | **482,126.40** | **491,874.72** | **9,748.32** | **0.00** |
| 247361ZH4 | DELTA AIR LINES | 4.95% | 05/23/2019 | 11/15/2010 | 708,131.46 | 708,131.46 | 743,538.03 | 742,121.77 | 0.00 | (1,416.26) |
| **Totals for Cusip** | | | | | **708,131.46** | **708,131.46** | **743,538.03** | **742,121.77** | **0.00** | **(1,416.26)** |
| 247367BH7 | DELTA AIR LINES | 6.82% | 08/10/2022 | 04/17/2008 | 1,252,579.61 | 1,252,579.61 | 1,442,721.19 | 1,440,466.55 | 0.00 | (2,254.64) |
| **Totals for Cusip** | | | | | **1,252,579.61** | **1,252,579.61** | **1,442,721.19** | **1,440,466.55** | **0.00** | **(2,254.64)** |
| 24736TAA5 | DELTA AIR LINES | 7.75% | 06/17/2021 | 11/18/2009 | 452,366.26 | 452,366.26 | 507,781.13 | 500,995.63 | 0.00 | (6,785.50) |
| **Totals for Cusip** | | | | | **452,366.26** | **452,366.26** | **507,781.13** | **500,995.63** | **0.00** | **(6,785.50)** |
| 24736VAA0 | DELTA AIR LINES | 6.20% | 07/02/2018 | 06/28/2010 | 468,462.04 | 468,462.04 | 501,839.96 | 493,056.30 | 0.00 | (8,783.66) |
| **Totals for Cusip** | | | | | **468,462.04** | **468,462.04** | **501,839.96** | **493,056.30** | **0.00** | **(8,783.66)** |
| 25156PAC7 | DEUTSCHE TELEKOM INT FIN | 8.75% | 06/15/2030 | 05/07/2014 | 540,000.00 | 792,158.40 | 748,677.60 | 793,862.10 | 45,184.50 | 0.00 |
| **Totals for Cusip** | | | | | **540,000.00** | **792,158.40** | **748,677.60** | **793,862.10** | **45,184.50** | **0.00** |
| 25272KAA1 | DIAMOND 1 FIN DIAMOND 2 | 3.48% | 06/01/2019 | 05/17/2016 | 2,240,000.00 | 2,239,440.00 | 2,239,440.00 | 2,286,605.44 | 47,165.44 | 0.00 |
| **Totals for Cusip** | | | | | **2,240,000.00** | **2,239,440.00** | **2,239,440.00** | **2,286,605.44** | **47,165.44** | **0.00** |
| 25466AAD3 | DISCOVER BANK | 4.20% | 08/08/2023 | 08/05/2013 | 1,455,000.00 | 1,449,354.60 | 1,486,374.17 | 1,515,864.11 | 29,489.94 | 0.00 |
| **Totals for Cusip** | | | | | **1,455,000.00** | **1,449,354.60** | **1,486,374.17** | **1,515,864.11** | **29,489.94** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 257375AF2 | DOMINION GAS HLDGS LLC | 4.80% | 11/01/2043 | 07/31/2014 | 355,000.00 | 354,144.92 | 339,515.26 | 367,848.52 | 28,333.26 | 0.00 |
| **Totals for Cusip** | | | | | **355,000.00** | **354,144.92** | **339,515.26** | **367,848.52** | **28,333.26** | **0.00** |
| 25746UBU2 | DOMINION RESOURCES INC | 2.96% | 07/01/2019 | 05/23/2016 | 605,000.00 | 605,598.95 | 605,598.95 | 612,506.24 | 6,907.29 | 0.00 |
| **Totals for Cusip** | | | | | **605,000.00** | **605,598.95** | **605,598.95** | **612,506.24** | **6,907.29** | **0.00** |
| 263534BW8 | DU PONT E I DE NEMOURS & CO | 5.75% | 03/15/2019 | 09/28/2011 | 1,700,000.00 | 2,035,716.00 | 1,866,481.00 | 1,842,624.90 | 0.00 | (23,856.10) |
| **Totals for Cusip** | | | | | **1,700,000.00** | **2,035,716.00** | **1,866,481.00** | **1,842,624.90** | **0.00** | **(23,856.10)** |
| 263534CC1 | DU PONT E I DE NEMOURS & CO | 4.90% | 01/15/2041 | 04/28/2015 | 405,000.00 | 457,411.05 | 387,580.95 | 424,453.37 | 36,872.42 | 0.00 |
| 263534CC1 | DU PONT E I DE NEMOURS & CO | 4.90% | 01/15/2041 | 05/20/2015 | 595,000.00 | 631,800.75 | 569,409.05 | 623,579.63 | 54,170.58 | 0.00 |
| 263534CC1 | DU PONT E I DE NEMOURS & CO | 4.90% | 01/15/2041 | 05/06/2016 | 500,000.00 | 536,355.00 | 536,355.00 | 524,016.50 | 0.00 | (12,338.50) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,625,566.80** | **1,493,345.00** | **1,572,049.50** | **91,043.00** | **(12,338.50)** |
| 26442CAA2 | DUKE ENERGY CAROLINAS | 6.10% | 06/01/2037 | 05/31/2007 | 2,000,000.00 | 1,999,740.00 | 2,418,440.00 | 2,461,036.00 | 42,596.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,999,740.00** | **2,418,440.00** | **2,461,036.00** | **42,596.00** | **0.00** |
| 26875PAM3 | EOG RESOURCES INC | 3.15% | 04/01/2025 | 03/12/2015 | 705,000.00 | 704,992.95 | 666,810.86 | 691,748.12 | 24,937.26 | 0.00 |
| **Totals for Cusip** | | | | | **705,000.00** | **704,992.95** | **666,810.86** | **691,748.12** | **24,937.26** | **0.00** |
| 26875PAP6 | EOG RESOURCES INC | 4.15% | 01/15/2026 | 01/11/2016 | 730,000.00 | 728,934.20 | 728,934.20 | 763,941.35 | 35,007.15 | 0.00 |
| **Totals for Cusip** | | | | | **730,000.00** | **728,934.20** | **728,934.20** | **763,941.35** | **35,007.15** | **0.00** |
| 26882PAR3 | ERAC USA FINANCE CO | 6.70% | 06/01/2034 | 05/21/2014 | 1,265,000.00 | 1,587,018.40 | 1,492,023.23 | 1,534,150.26 | 42,127.03 | 0.00 |
| **Totals for Cusip** | | | | | **1,265,000.00** | **1,587,018.40** | **1,492,023.23** | **1,534,150.26** | **42,127.03** | **0.00** |
| 26882PBB7 | ERAC USA FINANCE CO | 6.38% | 10/15/2017 | 10/10/2007 | 1,525,000.00 | 1,522,331.25 | 1,637,647.18 | 1,580,121.13 | 0.00 | (57,526.05) |
| 26882PBB7 | ERAC USA FINANCE CO | 6.38% | 10/15/2017 | 02/09/2010 | 3,410,000.00 | 3,733,950.00 | 3,661,886.47 | 3,533,254.45 | 0.00 | (128,632.02) |
| **Totals for Cusip** | | | | | **4,935,000.00** | **5,256,281.25** | **5,299,533.65** | **5,113,375.58** | **0.00** | **(186,158.07)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 26882PBE1 | ERAC USA FINANCE CO | 7.00% | 10/15/2037 | 12/13/2012 | 600,000.00 | 770,220.00 | 731,214.00 | 760,233.60 | 29,019.60 | 0.00 |
| 26882PBE1 | ERAC USA FINANCE CO | 7.00% | 10/15/2037 | 10/02/2013 | 1,400,000.00 | 1,669,430.00 | 1,706,166.00 | 1,773,878.40 | 67,712.40 | 0.00 |
| 26882PBE1 | ERAC USA FINANCE CO | 7.00% | 10/15/2037 | 12/02/2014 | 1,565,000.00 | 2,052,466.20 | 1,907,249.85 | 1,982,942.64 | 75,692.79 | 0.00 |
| **Totals for Cusip** | | | | | **3,565,000.00** | **4,492,116.20** | **4,344,629.85** | **4,517,054.64** | **172,424.79** | **0.00** |
| 26884TAA0 | ERAC USA FINANCE LLC | 5.25% | 10/01/2020 | 06/24/2010 | 800,000.00 | 795,064.00 | 876,516.80 | 871,759.20 | 0.00 | (4,757.60) |
| **Totals for Cusip** | | | | | **800,000.00** | **795,064.00** | **876,516.80** | **871,759.20** | **0.00** | **(4,757.60)** |
| 29103DAA4 | EMERA US FINANCE LP | 2.15% | 06/15/2019 | 06/09/2016 | 3,250,000.00 | 3,248,797.50 | 3,248,797.50 | 3,244,627.75 | 0.00 | (4,169.75) |
| **Totals for Cusip** | | | | | **3,250,000.00** | **3,248,797.50** | **3,248,797.50** | **3,244,627.75** | **0.00** | **(4,169.75)** |
| 29103DAG1 | EMERA US FINANCE LP | 3.55% | 06/15/2026 | 06/09/2016 | 575,000.00 | 573,418.75 | 573,418.75 | 565,242.25 | 0.00 | (8,176.50) |
| **Totals for Cusip** | | | | | **575,000.00** | **573,418.75** | **573,418.75** | **565,242.25** | **0.00** | **(8,176.50)** |
| 29267HAA7 | ENDURANCE SPECIALTY HOLDING | 7.00% | 07/15/2034 | 03/23/2010 | 1,575,000.00 | 1,495,872.00 | 1,857,723.53 | 1,902,666.15 | 44,942.62 | 0.00 |
| **Totals for Cusip** | | | | | **1,575,000.00** | **1,495,872.00** | **1,857,723.53** | **1,902,666.15** | **44,942.62** | **0.00** |
| 29268BAB7 | ENEL FINANCE INTERNATION | 6.25% | 09/15/2017 | 09/13/2007 | 3,050,000.00 | 3,044,235.50 | 3,249,890.90 | 3,143,070.75 | 0.00 | (106,820.15) |
| **Totals for Cusip** | | | | | **3,050,000.00** | **3,044,235.50** | **3,249,890.90** | **3,143,070.75** | **0.00** | **(106,820.15)** |
| 29364DAU4 | ENTERGY ARKANSAS INC | 3.50% | 04/01/2026 | 01/05/2016 | 205,000.00 | 204,325.55 | 204,325.55 | 208,904.64 | 4,579.09 | 0.00 |
| **Totals for Cusip** | | | | | **205,000.00** | **204,325.55** | **204,325.55** | **208,904.64** | **4,579.09** | **0.00** |
| 29364NAT5 | ENTERGY MISSISSIPPI | 2.85% | 06/01/2028 | 05/10/2016 | 800,000.00 | 799,744.00 | 799,744.00 | 759,648.80 | 0.00 | (40,095.20) |
| **Totals for Cusip** | | | | | **800,000.00** | **799,744.00** | **799,744.00** | **759,648.80** | **0.00** | **(40,095.20)** |
| 29364WAK4 | ENTERGY LOUISIANA LLC | 5.40% | 11/01/2024 | 11/10/2009 | 1,880,000.00 | 1,873,570.40 | 2,146,574.60 | 2,163,034.00 | 16,459.40 | 0.00 |
| **Totals for Cusip** | | | | | **1,880,000.00** | **1,873,570.40** | **2,146,574.60** | **2,163,034.00** | **16,459.40** | **0.00** |
| 29379VBC6 | ENTERPRISE PRODUCTS OPER | 5.10% | 02/15/2045 | 02/05/2014 | 1,310,000.00 | 1,307,969.50 | 1,097,305.78 | 1,381,590.19 | 284,284.41 | 0.00 |
| **Totals for Cusip** | | | | | **1,310,000.00** | **1,307,969.50** | **1,097,305.78** | **1,381,590.19** | **284,284.41** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 29379VBD4 | ENTERPRISE PRODUCTS OPER | 2.55% | 10/15/2019 | 10/02/2014 | 1,240,000.00 | 1,239,764.40 | 1,188,804.12 | 1,252,654.20 | 63,850.08 | 0.00 |
| **Totals for Cusip** | | | | | **1,240,000.00** | **1,239,764.40** | **1,188,804.12** | **1,252,654.20** | **63,850.08** | **0.00** |
| 29379VBF9 | ENTERPRISE PRODUCTS OPER | 4.95% | 10/15/2054 | 10/22/2014 | 455,000.00 | 469,487.20 | 355,939.68 | 440,953.24 | 85,013.56 | 0.00 |
| **Totals for Cusip** | | | | | **455,000.00** | **469,487.20** | **355,939.68** | **440,953.24** | **85,013.56** | **0.00** |
| 294429AK1 | EQUIFAX INC | 2.30% | 06/01/2021 | 05/05/2016 | 320,000.00 | 319,846.40 | 319,846.40 | 313,599.04 | 0.00 | (6,247.36) |
| **Totals for Cusip** | | | | | **320,000.00** | **319,846.40** | **319,846.40** | **313,599.04** | **0.00** | **(6,247.36)** |
| 30161MAE3 | EXELON GENERATION CO LLC | 6.20% | 10/01/2017 | 09/25/2007 | 3,300,000.00 | 3,291,948.00 | 3,520,839.30 | 3,410,820.60 | 0.00 | (110,018.70) |
| **Totals for Cusip** | | | | | **3,300,000.00** | **3,291,948.00** | **3,520,839.30** | **3,410,820.60** | **0.00** | **(110,018.70)** |
| 30161MAF0 | EXELON GENERATION CO LLC | 5.20% | 10/01/2019 | 09/16/2009 | 1,490,000.00 | 1,487,094.50 | 1,605,156.14 | 1,596,923.89 | 0.00 | (8,232.25) |
| **Totals for Cusip** | | | | | **1,490,000.00** | **1,487,094.50** | **1,605,156.14** | **1,596,923.89** | **0.00** | **(8,232.25)** |
| 30219GAQ1 | EXPRESS SCRIPTS HOLDING CO | 3.00% | 07/15/2023 | 06/29/2016 | 550,000.00 | 549,510.50 | 549,510.50 | 532,407.15 | 0.00 | (17,103.35) |
| **Totals for Cusip** | | | | | **550,000.00** | **549,510.50** | **549,510.50** | **532,407.15** | **0.00** | **(17,103.35)** |
| 302445AD3 | FLIR SYSTEMS INC | 3.12% | 06/15/2021 | 06/01/2016 | 435,000.00 | 434,699.85 | 434,699.85 | 436,149.27 | 1,449.42 | 0.00 |
| **Totals for Cusip** | | | | | **435,000.00** | **434,699.85** | **434,699.85** | **436,149.27** | **1,449.42** | **0.00** |
| 302491AQ8 | FMC CORP | 5.20% | 12/15/2019 | 11/24/2009 | 1,835,000.00 | 1,828,852.75 | 1,972,718.59 | 1,977,203.33 | 4,484.74 | 0.00 |
| **Totals for Cusip** | | | | | **1,835,000.00** | **1,828,852.75** | **1,972,718.59** | **1,977,203.33** | **4,484.74** | **0.00** |
| 3134A32L9 | FREDDIE MAC | 0.00% | 03/15/2027 | 03/03/2009 | 2,470,000.00 | 997,949.16 | 1,711,672.95 | 1,772,812.86 | 61,139.91 | 0.00 |
| **Totals for Cusip** | | | | | **2,470,000.00** | **997,949.16** | **1,711,672.95** | **1,772,812.86** | **61,139.91** | **0.00** |
| 3134A32M7 | FREDDIE MAC | 0.00% | 09/15/2027 | 03/03/2009 | 2,780,000.00 | 1,093,343.42 | 1,875,235.10 | 1,952,610.84 | 77,375.74 | 0.00 |
| **Totals for Cusip** | | | | | **2,780,000.00** | **1,093,343.42** | **1,875,235.10** | **1,952,610.84** | **77,375.74** | **0.00** |
| 3134A3D29 | FREDDIE MAC | 0.00% | 08/15/2027 | 05/19/2004 | 13,400,000.00 | 3,130,709.00 | 9,082,064.40 | 9,654,190.80 | 572,126.40 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **13,400,000.00** | **3,130,709.00** | **9,082,064.40** | **9,654,190.80** | **572,126.40** | **0.00** |
| 313586RC5 | FANNIE MAE | 0.00% | 10/09/2019 | 09/06/2000 | 17,800,000.00 | 4,930,050.51 | 16,483,084.80 | 16,879,793.40 | 396,708.60 | 0.00 |
| 313586RC5 | FANNIE MAE | 0.00% | 10/09/2019 | 03/15/2001 | 12,060,000.00 | 3,799,261.80 | 11,167,752.96 | 11,436,534.18 | 268,781.22 | 0.00 |
| **Totals for Cusip** | | | | | **29,860,000.00** | **8,729,312.31** | **27,650,837.76** | **28,316,327.58** | **665,489.82** | **0.00** |
| 31359YCW5 | FNMA STRIP | 0.00% | 07/15/2027 | 03/03/2009 | 3,992,000.00 | 1,583,243.17 | 2,716,971.17 | 2,859,214.11 | 142,242.94 | 0.00 |
| **Totals for Cusip** | | | | | **3,992,000.00** | **1,583,243.17** | **2,716,971.17** | **2,859,214.11** | **142,242.94** | **0.00** |
| 31359YCY1 | FNMA STRIP | 0.00% | 07/15/2028 | 12/28/2016 | 266,000.00 | 180,100.62 | 180,100.62 | 182,554.20 | 2,453.58 | 0.00 |
| **Totals for Cusip** | | | | | **266,000.00** | **180,100.62** | **180,100.62** | **182,554.20** | **2,453.58** | **0.00** |
| 31359YDA2 | FNMA STRIP | 0.00% | 07/15/2029 | 12/28/2016 | 281,000.00 | 181,908.16 | 181,908.16 | 184,277.55 | 2,369.39 | 0.00 |
| **Totals for Cusip** | | | | | **281,000.00** | **181,908.16** | **181,908.16** | **184,277.55** | **2,369.39** | **0.00** |
| 31428XAW6 | FEDEX CORPORATION | 5.10% | 01/15/2044 | 06/17/2014 | 1,000,000.00 | 1,065,020.00 | 1,036,122.00 | 1,085,036.00 | 48,914.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,065,020.00** | **1,036,122.00** | **1,085,036.00** | **48,914.00** | **0.00** |
| 31620MAL0 | FIDELITY NATIONAL INFORMATION | 1.45% | 06/05/2017 | 05/27/2014 | 320,000.00 | 319,708.80 | 315,669.44 | 320,126.72 | 4,457.28 | 0.00 |
| **Totals for Cusip** | | | | | **320,000.00** | **319,708.80** | **315,669.44** | **320,126.72** | **4,457.28** | **0.00** |
| 31620MAP1 | FIDELITY NATIONAL INFORMATION | 3.62% | 10/15/2020 | 10/13/2015 | 3,450,000.00 | 3,445,480.50 | 3,494,943.15 | 3,571,674.60 | 76,731.45 | 0.00 |
| **Totals for Cusip** | | | | | **3,450,000.00** | **3,445,480.50** | **3,494,943.15** | **3,571,674.60** | **76,731.45** | **0.00** |
| 316773CF5 | FIFTH THIRD BANCORP | 5.45% | 01/15/2017 | 05/16/2014 | 4,000,000.00 | 4,408,800.00 | 4,146,760.00 | 4,005,492.00 | 0.00 | (141,268.00) |
| **Totals for Cusip** | | | | | **4,000,000.00** | **4,408,800.00** | **4,146,760.00** | **4,005,492.00** | **0.00** | **(141,268.00)** |
| 337738AM0 | FISERV INC | 3.50% | 10/01/2022 | 09/18/2012 | 1,200,000.00 | 1,194,468.00 | 1,197,529.20 | 1,222,083.60 | 24,554.40 | 0.00 |
| **Totals for Cusip** | | | | | **1,200,000.00** | **1,194,468.00** | **1,197,529.20** | **1,222,083.60** | **24,554.40** | **0.00** |
| 338915AM3 | FLEETBOSTON FINANCIAL GROUP | 6.70% | 07/15/2028 | 10/23/2013 | 1,500,000.00 | 1,683,375.00 | 1,717,138.50 | 1,745,049.00 | 27,910.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,683,375.00** | **1,717,138.50** | **1,745,049.00** | **27,910.50** | **0.00** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 341081EQ6 | FLORIDA POWER & LIGHT | 5.62% | 04/01/2034 | 09/13/2013 | 1,625,000.00 | 1,834,283.75 | 1,934,177.38 | 1,969,194.50 | 35,017.12 | 0.00 |
| **Totals for Cusip** | | | | | **1,625,000.00** | **1,834,283.75** | **1,934,177.38** | **1,969,194.50** | **35,017.12** | **0.00** |
| 345370BW9 | FORD MOTOR COMPANY | 9.98% | 02/15/2047 | 06/17/2014 | 599,000.00 | 937,602.72 | 831,329.94 | 882,440.21 | 51,110.27 | 0.00 |
| 345370BW9 | FORD MOTOR COMPANY | 9.98% | 02/15/2047 | 06/17/2014 | 200,000.00 | 312,068.00 | 277,572.60 | 294,637.80 | 17,065.20 | 0.00 |
| **Totals for Cusip** | | | | | **799,000.00** | **1,249,670.72** | **1,108,902.54** | **1,177,078.01** | **68,175.47** | **0.00** |
| 345370BY5 | FORD MOTOR COMPANY | 6.62% | 10/01/2028 | 09/04/2013 | 1,160,000.00 | 1,280,605.20 | 1,339,345.28 | 1,363,763.28 | 24,418.00 | 0.00 |
| 345370BY5 | FORD MOTOR COMPANY | 6.62% | 10/01/2028 | 09/24/2013 | 1,840,000.00 | 2,088,363.20 | 2,124,478.72 | 2,163,210.72 | 38,732.00 | 0.00 |
| 345370BY5 | FORD MOTOR COMPANY | 6.62% | 10/01/2028 | 09/02/2015 | 4,050,000.00 | 4,718,938.50 | 4,676,162.40 | 4,761,414.90 | 85,252.50 | 0.00 |
| **Totals for Cusip** | | | | | **7,050,000.00** | **8,087,906.90** | **8,139,986.40** | **8,288,388.90** | **148,402.50** | **0.00** |
| 345397XN8 | FORD MOTOR CREDIT CO LLC | 2.55% | 10/05/2018 | 10/05/2015 | 1,095,000.00 | 1,095,000.00 | 1,087,224.41 | 1,101,158.28 | 13,933.87 | 0.00 |
| **Totals for Cusip** | | | | | **1,095,000.00** | **1,095,000.00** | **1,087,224.41** | **1,101,158.28** | **13,933.87** | **0.00** |
| 36164QMS4 | GE CAPITAL INTL FUNDING | 2.34% | 11/15/2020 | 07/01/2016 | 870,000.00 | 870,489.38 | 870,489.38 | 869,585.01 | 0.00 | (904.37) |
| **Totals for Cusip** | | | | | **870,000.00** | **870,489.38** | **870,489.38** | **869,585.01** | **0.00** | **(904.37)** |
| 369622SM8 | GENERAL ELECTRIC CAPITAL CORP | 5.30% | 02/11/2021 | 02/08/2011 | 301,000.00 | 299,937.47 | 339,413.62 | 333,826.46 | 0.00 | (5,587.16) |
| **Totals for Cusip** | | | | | **301,000.00** | **299,937.47** | **339,413.62** | **333,826.46** | **0.00** | **(5,587.16)** |
| 37045VAE0 | GENERAL MOTORS COMPANY | 4.88% | 10/02/2023 | 12/17/2015 | 1,250,000.00 | 1,281,550.00 | 1,278,323.75 | 1,310,340.00 | 32,016.25 | 0.00 |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,281,550.00** | **1,278,323.75** | **1,310,340.00** | **32,016.25** | **0.00** |
| 37045VAF7 | GENERAL MOTORS COMPANY | 6.25% | 10/02/2043 | 02/17/2016 | 495,000.00 | 474,106.05 | 474,106.05 | 547,212.11 | 73,106.06 | 0.00 |
| 37045VAF7 | GENERAL MOTORS COMPANY | 6.25% | 10/02/2043 | 02/17/2016 | 5,000.00 | 4,829.60 | 4,829.60 | 5,527.40 | 697.80 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **478,935.65** | **478,935.65** | **552,739.51** | **73,803.86** | **0.00** |
| 37045XAL0 | GENERAL MOTORS FINL CO | 4.25% | 05/15/2023 | 06/25/2015 | 750,000.00 | 757,275.00 | 741,855.00 | 759,009.75 | 17,154.75 | 0.00 |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **750,000.00** | **757,275.00** | **741,855.00** | **759,009.75** | **17,154.75** | **0.00** |
| 37045XBB1 | GENERAL MOTORS FINL CO | 3.10% | 01/15/2019 | 10/07/2015 | 1,680,000.00 | 1,679,227.20 | 1,677,558.96 | 1,697,829.84 | 20,270.88 | 0.00 |
| **Totals for Cusip** | | | | | **1,680,000.00** | **1,679,227.20** | **1,677,558.96** | **1,697,829.84** | **20,270.88** | **0.00** |
| 37045XBJ4 | GENERAL MOTORS FINL CO | 2.40% | 05/09/2019 | 05/04/2016 | 2,500,000.00 | 2,497,400.00 | 2,497,400.00 | 2,493,377.50 | 0.00 | (4,022.50) |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,497,400.00** | **2,497,400.00** | **2,493,377.50** | **0.00** | **(4,022.50)** |
| 373298BN7 | GEORGIA PACIFIC CORP | 7.38% | 12/01/2025 | 09/20/2016 | 525,000.00 | 699,557.25 | 699,557.25 | 659,599.50 | 0.00 | (39,957.75) |
| **Totals for Cusip** | | | | | **525,000.00** | **699,557.25** | **699,557.25** | **659,599.50** | **0.00** | **(39,957.75)** |
| 37331NAB7 | GEORGIA PACIFIC LLC | 5.40% | 11/01/2020 | 04/01/2013 | 1,170,000.00 | 1,382,004.00 | 1,290,577.86 | 1,286,273.43 | 0.00 | (4,304.43) |
| **Totals for Cusip** | | | | | **1,170,000.00** | **1,382,004.00** | **1,290,577.86** | **1,286,273.43** | **0.00** | **(4,304.43)** |
| 375558AX1 | GILEAD SCIENCES INC | 4.80% | 04/01/2044 | 03/04/2014 | 480,000.00 | 479,068.80 | 481,890.24 | 498,415.68 | 16,525.44 | 0.00 |
| **Totals for Cusip** | | | | | **480,000.00** | **479,068.80** | **481,890.24** | **498,415.68** | **16,525.44** | **0.00** |
| 375558AY9 | GILEAD SCIENCES INC | 2.35% | 02/01/2020 | 11/12/2014 | 745,000.00 | 743,301.40 | 745,500.64 | 748,871.02 | 3,370.38 | 0.00 |
| **Totals for Cusip** | | | | | **745,000.00** | **743,301.40** | **745,500.64** | **748,871.02** | **3,370.38** | **0.00** |
| 375558BA0 | GILEAD SCIENCES INC | 4.50% | 02/01/2045 | 10/14/2016 | 255,000.00 | 271,501.05 | 271,501.05 | 254,785.55 | 0.00 | (16,715.50) |
| **Totals for Cusip** | | | | | **255,000.00** | **271,501.05** | **271,501.05** | **254,785.55** | **0.00** | **(16,715.50)** |
| 38141GFD1 | GOLDMAN SACHS GROUP INC | 6.75% | 10/01/2037 | 02/13/2008 | 1,000,000.00 | 957,440.00 | 1,168,936.00 | 1,234,847.00 | 65,911.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **957,440.00** | **1,168,936.00** | **1,234,847.00** | **65,911.00** | **0.00** |
| 38141GGM0 | GOLDMAN SACHS GROUP INC | 6.25% | 02/01/2041 | 01/21/2011 | 605,000.00 | 602,719.15 | 721,645.21 | 749,938.04 | 28,292.83 | 0.00 |
| 38141GGM0 | GOLDMAN SACHS GROUP INC | 6.25% | 02/01/2041 | 01/25/2011 | 950,000.00 | 971,356.00 | 1,133,161.90 | 1,177,588.65 | 44,426.75 | 0.00 |
| **Totals for Cusip** | | | | | **1,555,000.00** | **1,574,075.15** | **1,854,807.11** | **1,927,526.69** | **72,719.58** | **0.00** |
| 38145XAA1 | GOLDMAN SACHS GROUP INC | 2.62% | 01/31/2019 | 01/28/2014 | 1,000,000.00 | 996,840.00 | 1,007,150.00 | 1,010,752.00 | 3,602.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **996,840.00** | **1,007,150.00** | **1,010,752.00** | **3,602.00** | **0.00** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 38148LAF3 | GOLDMAN SACHS GROUP INC | 5.15% | 05/22/2045 | 05/19/2015 | 1,545,000.00 | 1,534,957.50 | 1,500,791.37 | 1,624,814.70 | 124,023.33 | 0.00 |
| **Totals for Cusip** | | | | | **1,545,000.00** | **1,534,957.50** | **1,500,791.37** | **1,624,814.70** | **124,023.33** | **0.00** |
| 41283LAD7 | HARLEY-DAVIDSON FINL SER | 2.40% | 09/15/2019 | 09/11/2014 | 2,515,000.00 | 2,505,367.55 | 2,503,141.78 | 2,530,434.56 | 27,292.78 | 0.00 |
| **Totals for Cusip** | | | | | **2,515,000.00** | **2,505,367.55** | **2,503,141.78** | **2,530,434.56** | **27,292.78** | **0.00** |
| 41283LAG0 | HARLEY-DAVIDSON FINL SER | 2.25% | 01/15/2019 | 01/05/2016 | 1,090,000.00 | 1,089,869.20 | 1,089,869.20 | 1,094,688.09 | 4,818.89 | 0.00 |
| **Totals for Cusip** | | | | | **1,090,000.00** | **1,089,869.20** | **1,089,869.20** | **1,094,688.09** | **4,818.89** | **0.00** |
| 413875AP0 | HARRIS CORP | 2.00% | 04/27/2018 | 04/22/2015 | 340,000.00 | 340,000.00 | 336,180.44 | 340,207.06 | 4,026.62 | 0.00 |
| **Totals for Cusip** | | | | | **340,000.00** | **340,000.00** | **336,180.44** | **340,207.06** | **4,026.62** | **0.00** |
| 413875AQ8 | HARRIS CORP | 2.70% | 04/27/2020 | 04/22/2015 | 585,000.00 | 585,000.00 | 573,924.20 | 584,356.50 | 10,432.30 | 0.00 |
| **Totals for Cusip** | | | | | **585,000.00** | **585,000.00** | **573,924.20** | **584,356.50** | **10,432.30** | **0.00** |
| 416515BB9 | HARTFORD FINANCIAL SERVICES | 4.30% | 04/15/2043 | 04/15/2013 | 250,000.00 | 248,000.00 | 232,681.50 | 231,578.50 | 0.00 | (1,103.00) |
| **Totals for Cusip** | | | | | **250,000.00** | **248,000.00** | **232,681.50** | **231,578.50** | **0.00** | **(1,103.00)** |
| 42217KBF2 | WELLTOWER INC | 4.00% | 06/01/2025 | 05/20/2015 | 1,185,000.00 | 1,184,123.10 | 1,165,644.21 | 1,211,059.34 | 45,415.13 | 0.00 |
| **Totals for Cusip** | | | | | **1,185,000.00** | **1,184,123.10** | **1,165,644.21** | **1,211,059.34** | **45,415.13** | **0.00** |
| 42307TAG3 | HEINZ H J FINANCE | 6.75% | 03/15/2032 | 06/15/2016 | 2,000,000.00 | 2,544,780.00 | 2,544,780.00 | 2,423,822.00 | 0.00 | (120,958.00) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,544,780.00** | **2,544,780.00** | **2,423,822.00** | **0.00** | **(120,958.00)** |
| 438516BJ4 | HONEYWELL INTERNATIONAL INC | 1.40% | 10/30/2019 | 10/24/2016 | 6,500,000.00 | 6,494,865.00 | 6,494,865.00 | 6,439,894.50 | 0.00 | (54,970.50) |
| **Totals for Cusip** | | | | | **6,500,000.00** | **6,494,865.00** | **6,494,865.00** | **6,439,894.50** | **0.00** | **(54,970.50)** |
| 438516BL9 | HONEYWELL INTERNATIONAL INC | 2.50% | 11/01/2026 | 10/27/2016 | 2,600,000.00 | 2,560,298.00 | 2,560,298.00 | 2,461,004.00 | 0.00 | (99,294.00) |
| **Totals for Cusip** | | | | | **2,600,000.00** | **2,560,298.00** | **2,560,298.00** | **2,461,004.00** | **0.00** | **(99,294.00)** |
| 448814DC4 | HYDRO QUEBEC | 8.50% | 12/01/2029 | 04/22/2015 | 713,000.00 | 1,132,778.75 | 1,069,646.88 | 1,034,406.85 | 0.00 | (35,240.03) |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 448814DC4 | HYDRO QUEBEC | 8.50% | 12/01/2029 | 09/08/2015 | 337,000.00 | 515,094.39 | 505,569.42 | 488,913.20 | 0.00 | (16,656.22) |
| **Totals for Cusip** | | | | | **1,050,000.00** | **1,647,873.14** | **1,575,216.30** | **1,523,320.05** | **0.00** | **(51,896.25)** |
| 448814DX8 | HYDRO QUEBEC | 8.40% | 01/15/2022 | 04/27/2010 | 2,750,000.00 | 3,666,190.00 | 3,552,078.75 | 3,437,527.50 | 0.00 | (114,551.25) |
| **Totals for Cusip** | | | | | **2,750,000.00** | **3,666,190.00** | **3,552,078.75** | **3,437,527.50** | **0.00** | **(114,551.25)** |
| 448814EJ8 | HYDRO QUEBEC | 8.05% | 07/07/2024 | 08/22/2013 | 11,250,000.00 | 15,010,650.00 | 15,140,475.00 | 14,790,735.00 | 0.00 | (349,740.00) |
| **Totals for Cusip** | | | | | **11,250,000.00** | **15,010,650.00** | **15,140,475.00** | **14,790,735.00** | **0.00** | **(349,740.00)** |
| 452308AX7 | ILLINOIS TOOL WORKS INC | 2.65% | 11/15/2026 | 10/31/2016 | 2,500,000.00 | 2,492,125.00 | 2,492,125.00 | 2,389,797.50 | 0.00 | (102,327.50) |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,492,125.00** | **2,492,125.00** | **2,389,797.50** | **0.00** | **(102,327.50)** |
| 45687AAA0 | INGERSOLL-RAND GL HLD CO | 6.88% | 08/15/2018 | 08/12/2008 | 3,920,000.00 | 3,914,394.40 | 4,326,899.92 | 4,234,693.68 | 0.00 | (92,206.24) |
| 45687AAA0 | INGERSOLL-RAND GL HLD CO | 6.88% | 08/15/2018 | 07/23/2010 | 2,525,000.00 | 2,976,268.00 | 2,787,097.53 | 2,727,704.48 | 0.00 | (59,393.05) |
| 45687AAA0 | INGERSOLL-RAND GL HLD CO | 6.88% | 08/15/2018 | 09/07/2011 | 400,000.00 | 492,352.00 | 441,520.40 | 432,111.60 | 0.00 | (9,408.80) |
| **Totals for Cusip** | | | | | **6,845,000.00** | **7,383,014.40** | **7,555,517.85** | **7,394,509.76** | **0.00** | **(161,008.09)** |
| 45687AAJ1 | INGERSOLL-RAND GL HLD CO | 4.25% | 06/15/2023 | 06/10/2014 | 1,195,000.00 | 1,192,952.01 | 1,230,671.95 | 1,263,878.61 | 33,206.66 | 0.00 |
| **Totals for Cusip** | | | | | **1,195,000.00** | **1,192,952.01** | **1,230,671.95** | **1,263,878.61** | **33,206.66** | **0.00** |
| 45687AAL6 | INGERSOLL-RAND GL HLD CO | 2.88% | 01/15/2019 | 06/10/2014 | 1,800,000.00 | 1,833,287.38 | 1,818,043.20 | 1,832,229.00 | 14,185.80 | 0.00 |
| **Totals for Cusip** | | | | | **1,800,000.00** | **1,833,287.38** | **1,818,043.20** | **1,832,229.00** | **14,185.80** | **0.00** |
| 45818QAD1 | INTERAMER DEV BK | 6.75% | 07/15/2027 | 01/04/2007 | 819,000.00 | 975,871.26 | 1,129,470.62 | 1,065,007.94 | 0.00 | (64,462.68) |
| **Totals for Cusip** | | | | | **819,000.00** | **975,871.26** | **1,129,470.62** | **1,065,007.94** | **0.00** | **(64,462.68)** |
| 460146CH4 | INTERNATIONAL PAPER COMPANY | 6.00% | 11/15/2041 | 11/08/2011 | 400,000.00 | 399,944.00 | 419,491.20 | 449,204.80 | 29,713.60 | 0.00 |
| **Totals for Cusip** | | | | | **400,000.00** | **399,944.00** | **419,491.20** | **449,204.80** | **29,713.60** | **0.00** |
| 461070AN4 | INTERSTATE P&L CO | 3.70% | 09/15/2046 | 09/12/2016 | 815,000.00 | 809,295.00 | 809,295.00 | 749,769.85 | 0.00 | (59,525.15) |
| **Totals for Cusip** | | | | | **815,000.00** | **809,295.00** | **809,295.00** | **749,769.85** | **0.00** | **(59,525.15)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 465139VE0 | AID-ISRAEL | 0.00% | 11/01/2024 | 11/18/2004 | 50,000,000.00 | 17,342,000.00 | 38,321,750.00 | 39,974,550.00 | 1,652,800.00 | 0.00 |
| 465139VE0 | AID-ISRAEL | 0.00% | 11/01/2024 | 01/20/2005 | 1,735,000.00 | 637,119.76 | 1,329,764.73 | 1,387,116.89 | 57,352.16 | 0.00 |
| **Totals for Cusip** | | | | | **51,735,000.00** | **17,979,119.76** | **39,651,514.73** | **41,361,666.89** | **1,710,152.16** | **0.00** |
| 46513EFF4 | AID ISRAEL | 5.50% | 09/18/2023 | 01/08/2010 | 4,820,000.00 | 5,228,880.60 | 5,775,275.80 | 5,704,831.50 | 0.00 | (70,444.30) |
| 46513EFF4 | AID ISRAEL | 5.50% | 09/18/2023 | 04/20/2015 | 3,075,000.00 | 3,865,324.20 | 3,684,434.25 | 3,639,493.13 | 0.00 | (44,941.12) |
| **Totals for Cusip** | | | | | **7,895,000.00** | **9,094,204.80** | **9,459,710.05** | **9,344,324.63** | **0.00** | **(115,385.42)** |
| 46513EGV8 | AID ISRAEL | 5.50% | 12/04/2023 | 09/14/2011 | 2,070,000.00 | 2,648,173.60 | 2,489,466.87 | 2,462,542.38 | 0.00 | (26,924.49) |
| 46513EGV8 | AID ISRAEL | 5.50% | 12/04/2023 | 07/20/2016 | 20,970,000.00 | 26,461,450.81 | 26,461,450.81 | 24,946,624.98 | 0.00 | (1,514,825.83) |
| **Totals for Cusip** | | | | | **23,040,000.00** | **29,109,624.41** | **28,950,917.68** | **27,409,167.36** | **0.00** | **(1,541,750.32)** |
| 46513EJX1 | AID ISRAEL | 5.50% | 04/26/2024 | 11/14/2013 | 105,000.00 | 125,035.26 | 126,979.44 | 125,868.65 | 0.00 | (1,110.79) |
| 46513EJX1 | AID ISRAEL | 5.50% | 04/26/2024 | 06/28/2016 | 2,955,000.00 | 3,786,182.40 | 3,786,182.40 | 3,542,303.30 | 0.00 | (243,879.10) |
| 46513EJX1 | AID ISRAEL | 5.50% | 04/26/2024 | 07/13/2016 | 2,400,000.00 | 3,069,840.00 | 3,069,840.00 | 2,876,997.60 | 0.00 | (192,842.40) |
| **Totals for Cusip** | | | | | **5,460,000.00** | **6,981,057.66** | **6,983,001.84** | **6,545,169.55** | **0.00** | **(437,832.29)** |
| 46625HJY7 | JP MORGAN CHASE & CO | 3.88% | 09/10/2024 | 09/03/2014 | 1,050,000.00 | 1,044,487.50 | 1,044,481.20 | 1,062,428.85 | 17,947.65 | 0.00 |
| **Totals for Cusip** | | | | | **1,050,000.00** | **1,044,487.50** | **1,044,481.20** | **1,062,428.85** | **17,947.65** | **0.00** |
| 46625HLL2 | JP MORGAN CHASE & CO | 4.95% | 06/01/2045 | 05/27/2015 | 555,000.00 | 559,245.75 | 554,893.44 | 591,801.50 | 36,908.06 | 0.00 |
| 46625HLL2 | JP MORGAN CHASE & CO | 4.95% | 06/01/2045 | 05/28/2015 | 445,000.00 | 450,651.50 | 444,914.56 | 474,507.51 | 29,592.95 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,009,897.25** | **999,808.00** | **1,066,309.01** | **66,501.01** | **0.00** |
| 476556DA0 | JERSEY CENTRAL POWER AND LIGHT | 7.35% | 02/01/2019 | 01/22/2009 | 1,005,000.00 | 1,003,723.65 | 1,131,101.37 | 1,100,788.56 | 0.00 | (30,312.81) |
| **Totals for Cusip** | | | | | **1,005,000.00** | **1,003,723.65** | **1,131,101.37** | **1,100,788.56** | **0.00** | **(30,312.81)** |
| 476556DC6 | JERSEY CENTRAL POWER AND LIGHT | 4.30% | 01/15/2026 | 08/11/2015 | 1,500,000.00 | 1,495,200.00 | 1,509,177.00 | 1,552,878.00 | 43,701.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,495,200.00** | **1,509,177.00** | **1,552,878.00** | **43,701.00** | **0.00** |
| 478160BJ2 | JOHNSON & JOHNSON | 4.38% | 12/05/2033 | 11/18/2014 | 1,925,000.00 | 2,100,637.00 | 2,123,238.42 | 2,116,466.28 | 0.00 | (6,772.14) |
| **Totals for Cusip** | | | | | **1,925,000.00** | **2,100,637.00** | **2,123,238.42** | **2,116,466.28** | **0.00** | **(6,772.14)** |
| 478375AL2 | JOHNSON CONTROLS INTL PL | 4.62% | 07/02/2044 | 12/09/2016 | 2,500,000.00 | 2,449,762.50 | 2,449,762.50 | 2,481,775.00 | 32,012.50 | 0.00 |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,449,762.50** | **2,449,762.50** | **2,481,775.00** | **32,012.50** | **0.00** |
| 478375AN8 | JOHNSON CONTROLS INTL PL | 4.95% | 07/02/2064 | 12/09/2016 | 1,050,000.00 | 988,726.20 | 988,726.20 | 979,188.00 | 0.00 | (9,538.20) |
| **Totals for Cusip** | | | | | **1,050,000.00** | **988,726.20** | **988,726.20** | **979,188.00** | **0.00** | **(9,538.20)** |
| 478375AR9 | JOHNSON CONTROLS INTL PL | 3.90% | 02/14/2026 | 12/09/2016 | 1,325,000.00 | 1,347,876.13 | 1,347,876.13 | 1,364,768.55 | 16,892.42 | 0.00 |
| **Totals for Cusip** | | | | | **1,325,000.00** | **1,347,876.13** | **1,347,876.13** | **1,364,768.55** | **16,892.42** | **0.00** |
| 478375AS7 | JOHNSON CONTROLS INTL PL | 5.12% | 09/14/2045 | 12/09/2016 | 1,755,000.00 | 1,850,533.43 | 1,850,533.43 | 1,867,221.72 | 16,688.29 | 0.00 |
| **Totals for Cusip** | | | | | **1,755,000.00** | **1,850,533.43** | **1,850,533.43** | **1,867,221.72** | **16,688.29** | **0.00** |
| 48121CYK6 | JP MORGAN CHASE | 6.00% | 10/01/2017 | 03/05/2008 | 1,515,000.00 | 1,541,376.15 | 1,619,777.40 | 1,563,455.76 | 0.00 | (56,321.64) |
| **Totals for Cusip** | | | | | **1,515,000.00** | **1,541,376.15** | **1,619,777.40** | **1,563,455.76** | **0.00** | **(56,321.64)** |
| 485260BM4 | KANSAS GAS AND ELECTRIC CO | 4.30% | 07/15/2044 | 06/25/2014 | 500,000.00 | 498,735.00 | 502,747.00 | 510,281.50 | 7,534.50 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **498,735.00** | **502,747.00** | **510,281.50** | **7,534.50** | **0.00** |
| 492386AU1 | KERR MCGEE CORPORATION | 6.95% | 07/01/2024 | 03/17/2010 | 1,775,000.00 | 2,012,690.25 | 1,906,889.60 | 2,094,132.58 | 187,242.98 | 0.00 |
| 492386AU1 | KERR MCGEE CORPORATION | 6.95% | 07/01/2024 | 03/30/2010 | 622,000.00 | 690,712.34 | 668,217.09 | 733,831.25 | 65,614.16 | 0.00 |
| **Totals for Cusip** | | | | | **2,397,000.00** | **2,703,402.59** | **2,575,106.69** | **2,827,963.83** | **252,857.14** | **0.00** |
| 494386AC9 | KIMBERLY CLARK DE MEXICO SAB D | 3.25% | 03/12/2025 | 03/05/2015 | 1,335,000.00 | 1,327,777.65 | 1,286,133.66 | 1,265,338.37 | 0.00 | (20,795.29) |
| **Totals for Cusip** | | | | | **1,335,000.00** | **1,327,777.65** | **1,286,133.66** | **1,265,338.37** | **0.00** | **(20,795.29)** |
| 500472AB1 | KONINKLIJKE PHILIPS | 5.75% | 03/11/2018 | 10/29/2014 | 2,793,000.00 | 3,134,388.39 | 2,988,833.99 | 2,927,139.41 | 0.00 | (61,694.58) |
| **Totals for Cusip** | | | | | **2,793,000.00** | **3,134,388.39** | **2,988,833.99** | **2,927,139.41** | **0.00** | **(61,694.58)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 500472AC9 | KONINKLIJKE PHILIPS | 6.88% | 03/11/2038 | 09/20/2013 | 1,000,000.00 | 1,205,110.00 | 1,159,388.00 | 1,236,513.00 | 77,125.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,205,110.00** | **1,159,388.00** | **1,236,513.00** | **77,125.00** | **0.00** |
| 50077LAJ5 | KRAFT HEINZ FOODS CO | 3.50% | 07/15/2022 | 08/16/2016 | 5,000,000.00 | 4,989,833.40 | 4,989,833.40 | 5,075,525.00 | 85,691.60 | 0.00 |
| **Totals for Cusip** | | | | | **5,000,000.00** | **4,989,833.40** | **4,989,833.40** | **5,075,525.00** | **85,691.60** | **0.00** |
| 50540RAK8 | LABORATORY CORP OF AMER | 2.20% | 08/23/2017 | 08/20/2012 | 1,775,000.00 | 1,771,325.75 | 1,781,249.78 | 1,783,273.28 | 2,023.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,775,000.00** | **1,771,325.75** | **1,781,249.78** | **1,783,273.28** | **2,023.50** | **0.00** |
| 50540RAP7 | LABORATORY CORP OF AMER | 3.20% | 02/01/2022 | 01/21/2015 | 225,000.00 | 226,053.00 | 220,821.08 | 226,869.08 | 6,048.00 | 0.00 |
| **Totals for Cusip** | | | | | **225,000.00** | **226,053.00** | **220,821.08** | **226,869.08** | **6,048.00** | **0.00** |
| 525ESC1O7 | LEHMAN BROTHERS HOLDINGS | 0.00% | 05/17/2013 | 08/22/2007 | 3,955,000.00 | 2,210,844.97 | 156,102.86 | 227,412.50 | 71,309.64 | 0.00 |
| **Totals for Cusip** | | | | | **3,955,000.00** | **2,210,844.97** | **156,102.86** | **227,412.50** | **71,309.64** | **0.00** |
| 525ESC6J3 | LEHMAN BROTHERS HOLDINGS | 0.00% | 11/10/2049 | 11/08/2005 | 1,890,000.00 | 1,039,492.42 | 74,924.17 | 108,675.00 | 33,750.83 | 0.00 |
| **Totals for Cusip** | | | | | **1,890,000.00** | **1,039,492.42** | **74,924.17** | **108,675.00** | **33,750.83** | **0.00** |
| 525ESC6X2 | LEHMAN BROTHERS HOLDINGS | 0.00% | 09/26/2014 | 09/19/2007 | 5,840,000.00 | 3,403,903.73 | 235,787.63 | 346,312.00 | 110,524.37 | 0.00 |
| **Totals for Cusip** | | | | | **5,840,000.00** | **3,403,903.73** | **235,787.63** | **346,312.00** | **110,524.37** | **0.00** |
| 53079EAZ7 | LIBERTY MUTUAL GROUP | 6.50% | 05/01/2042 | 05/01/2012 | 1,270,000.00 | 1,267,015.50 | 1,443,691.55 | 1,505,752.64 | 62,061.09 | 0.00 |
| 53079EAZ7 | LIBERTY MUTUAL GROUP | 6.50% | 05/01/2042 | 04/29/2015 | 3,210,000.00 | 3,968,779.80 | 3,649,015.65 | 3,805,878.72 | 156,863.07 | 0.00 |
| **Totals for Cusip** | | | | | **4,480,000.00** | **5,235,795.30** | **5,092,707.20** | **5,311,631.36** | **218,924.16** | **0.00** |
| 534187AW9 | LINCOLN NATIONAL CORP | 6.30% | 10/09/2037 | 10/03/2007 | 2,000,000.00 | 1,989,580.00 | 2,351,466.00 | 2,355,602.00 | 4,136.00 | 0.00 |
| 534187AW9 | LINCOLN NATIONAL CORP | 6.30% | 10/09/2037 | 01/08/2014 | 300,000.00 | 348,516.00 | 352,719.90 | 353,340.30 | 620.40 | 0.00 |
| **Totals for Cusip** | | | | | **2,300,000.00** | **2,338,096.00** | **2,704,185.90** | **2,708,942.30** | **4,756.40** | **0.00** |
| 538021AC0 | LITTON INDUSTRIES INC | 7.75% | 03/15/2026 | 07/26/2010 | 1,600,000.00 | 2,103,104.00 | 2,094,670.40 | 2,103,283.20 | 8,612.80 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 538021AC0 | LITTON INDUSTRIES INC | 7.75% | 03/15/2026 | 08/26/2011 | 100,000.00 | 135,345.00 | 130,916.90 | 131,455.20 | 538.30 | 0.00 |
| **Totals for Cusip** | | | | | **1,700,000.00** | **2,238,449.00** | **2,225,587.30** | **2,234,738.40** | **9,151.10** | **0.00** |
| 53944VAG4 | LLOYDS BANK PLC | 1.75% | 05/14/2018 | 05/11/2015 | 3,450,000.00 | 3,446,688.00 | 3,442,551.45 | 3,445,404.60 | 2,853.15 | 0.00 |
| **Totals for Cusip** | | | | | **3,450,000.00** | **3,446,688.00** | **3,442,551.45** | **3,445,404.60** | **2,853.15** | **0.00** |
| 539830BJ7 | LOCKHEED MARTIN CORP | 1.85% | 11/23/2018 | 11/16/2015 | 1,395,000.00 | 1,392,614.55 | 1,392,533.64 | 1,400,556.29 | 8,022.65 | 0.00 |
| **Totals for Cusip** | | | | | **1,395,000.00** | **1,392,614.55** | **1,392,533.64** | **1,400,556.29** | **8,022.65** | **0.00** |
| 552081AG6 | LYONDELLBASELL IND NV | 5.00% | 04/15/2019 | 09/21/2016 | 1,194,000.00 | 1,282,690.32 | 1,282,690.32 | 1,261,642.49 | 0.00 | (21,047.83) |
| **Totals for Cusip** | | | | | **1,194,000.00** | **1,282,690.32** | **1,282,690.32** | **1,261,642.49** | **0.00** | **(21,047.83)** |
| 552081AM3 | LYONDELLBASELL IND NV | 4.62% | 02/26/2055 | 05/03/2016 | 2,250,000.00 | 2,100,105.00 | 2,100,105.00 | 2,090,799.00 | 0.00 | (9,306.00) |
| **Totals for Cusip** | | | | | **2,250,000.00** | **2,100,105.00** | **2,100,105.00** | **2,090,799.00** | **0.00** | **(9,306.00)** |
| 55279HAE0 | MANUF & TRADERS TRUST CO | 2.30% | 01/30/2019 | 01/27/2014 | 4,345,000.00 | 4,337,656.95 | 4,353,716.07 | 4,377,053.07 | 23,337.00 | 0.00 |
| **Totals for Cusip** | | | | | **4,345,000.00** | **4,337,656.95** | **4,353,716.07** | **4,377,053.07** | **23,337.00** | **0.00** |
| 55616XAC1 | FEDERATED DEPT STORES INC | 7.00% | 02/15/2028 | 03/19/2014 | 900,000.00 | 1,089,477.00 | 1,043,859.60 | 1,028,547.90 | 0.00 | (15,311.70) |
| **Totals for Cusip** | | | | | **900,000.00** | **1,089,477.00** | **1,043,859.60** | **1,028,547.90** | **0.00** | **(15,311.70)** |
| 55616XAH0 | MACYS RETAIL HLDGS INC | 2.88% | 02/15/2023 | 11/13/2014 | 270,000.00 | 259,575.30 | 244,688.04 | 256,958.19 | 12,270.15 | 0.00 |
| **Totals for Cusip** | | | | | **270,000.00** | **259,575.30** | **244,688.04** | **256,958.19** | **12,270.15** | **0.00** |
| 559080AE6 | MAGELLAN MIDSTREAM PARTN | 6.55% | 07/15/2019 | 06/19/2009 | 705,000.00 | 702,553.65 | 769,685.16 | 780,201.65 | 10,516.49 | 0.00 |
| **Totals for Cusip** | | | | | **705,000.00** | **702,553.65** | **769,685.16** | **780,201.65** | **10,516.49** | **0.00** |
| 56585AAK8 | MARATHON PETROLEUM CORP | 2.70% | 12/14/2018 | 12/07/2015 | 2,380,000.00 | 2,378,096.00 | 2,353,446.34 | 2,411,684.94 | 58,238.60 | 0.00 |
| **Totals for Cusip** | | | | | **2,380,000.00** | **2,378,096.00** | **2,353,446.34** | **2,411,684.94** | **58,238.60** | **0.00** |
| 571748AU6 | MARSH & MCLENNAN COS INC | 4.05% | 10/15/2023 | 09/24/2013 | 1,600,000.00 | 1,593,696.00 | 1,653,323.20 | 1,688,710.40 | 35,387.20 | 0.00 |
| **Totals for Cusip** | | | | | **1,600,000.00** | **1,593,696.00** | **1,653,323.20** | **1,688,710.40** | **35,387.20** | **0.00** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 579780AF4 | MCCORMICK & CO | 5.75% | 12/15/2017 | 12/04/2007 | 1,165,000.00 | 1,164,534.00 | 1,255,344.59 | 1,212,042.70 | 0.00 | (43,301.89) |
| **Totals for Cusip** | | | | | **1,165,000.00** | **1,164,534.00** | **1,255,344.59** | **1,212,042.70** | **0.00** | **(43,301.89)** |
| 581557BB0 | MCKESSON CORP | 1.29% | 03/10/2017 | 03/05/2014 | 3,700,000.00 | 3,700,000.00 | 3,689,599.30 | 3,700,891.70 | 11,292.40 | 0.00 |
| **Totals for Cusip** | | | | | **3,700,000.00** | **3,700,000.00** | **3,689,599.30** | **3,700,891.70** | **11,292.40** | **0.00** |
| 585055BG0 | MEDTRONIC INC | 2.50% | 03/15/2020 | 08/31/2015 | 1,725,000.00 | 1,753,737.45 | 1,737,238.88 | 1,744,304.48 | 7,065.60 | 0.00 |
| 585055BG0 | MEDTRONIC INC | 2.50% | 03/15/2020 | 08/31/2015 | 345,000.00 | 353,973.60 | 347,447.78 | 348,860.90 | 1,413.12 | 0.00 |
| **Totals for Cusip** | | | | | **2,070,000.00** | **2,107,711.05** | **2,084,686.66** | **2,093,165.38** | **8,478.72** | **0.00** |
| 585055BQ8 | MEDTRONIC INC | 1.50% | 03/15/2018 | 08/31/2015 | 1,795,000.00 | 1,790,941.53 | 1,793,958.90 | 1,795,026.93 | 1,068.03 | 0.00 |
| **Totals for Cusip** | | | | | **1,795,000.00** | **1,790,941.53** | **1,793,958.90** | **1,795,026.93** | **1,068.03** | **0.00** |
| 585055BR6 | MEDTRONIC INC | 3.15% | 03/15/2022 | 08/31/2015 | 3,370,000.00 | 3,363,464.95 | 3,406,790.29 | 3,451,628.14 | 44,837.85 | 0.00 |
| **Totals for Cusip** | | | | | **3,370,000.00** | **3,363,464.95** | **3,406,790.29** | **3,451,628.14** | **44,837.85** | **0.00** |
| 585055BT2 | MEDTRONIC INC | 4.38% | 03/15/2035 | 08/31/2015 | 979,000.00 | 970,476.71 | 989,614.32 | 1,035,711.51 | 46,097.19 | 0.00 |
| **Totals for Cusip** | | | | | **979,000.00** | **970,476.71** | **989,614.32** | **1,035,711.51** | **46,097.19** | **0.00** |
| 586054AB4 | MEMORIAL SLOAN-KETTERING | 4.12% | 07/01/2052 | 11/28/2012 | 1,310,000.00 | 1,301,851.80 | 1,223,044.82 | 1,264,980.54 | 41,935.72 | 0.00 |
| **Totals for Cusip** | | | | | **1,310,000.00** | **1,301,851.80** | **1,223,044.82** | **1,264,980.54** | **41,935.72** | **0.00** |
| 58933YAG0 | MERCK & CO INC | 1.30% | 05/18/2018 | 05/15/2013 | 7,260,000.00 | 7,243,229.40 | 7,242,968.04 | 7,252,464.12 | 9,496.08 | 0.00 |
| **Totals for Cusip** | | | | | **7,260,000.00** | **7,243,229.40** | **7,242,968.04** | **7,252,464.12** | **9,496.08** | **0.00** |
| 59022CAJ2 | MERRILL LYNCH | 6.11% | 01/29/2037 | 06/18/2012 | 1,260,000.00 | 1,195,525.80 | 1,429,722.00 | 1,477,092.96 | 47,370.96 | 0.00 |
| **Totals for Cusip** | | | | | **1,260,000.00** | **1,195,525.80** | **1,429,722.00** | **1,477,092.96** | **47,370.96** | **0.00** |
| 59156RBE7 | METLIFE INC | 1.76% | 12/15/2017 | 09/27/2012 | 300,000.00 | 301,287.90 | 300,306.30 | 300,499.50 | 193.20 | 0.00 |
| **Totals for Cusip** | | | | | **300,000.00** | **301,287.90** | **300,306.30** | **300,499.50** | **193.20** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 594918AU8 | MICROSOFT CORP | 3.75% | 05/01/2043 | 07/28/2014 | 180,000.00 | 167,112.00 | 166,608.00 | 170,158.86 | 3,550.86 | 0.00 |
| **Totals for Cusip** | | | | | **180,000.00** | **167,112.00** | **166,608.00** | **170,158.86** | **3,550.86** | **0.00** |
| 61166WAN1 | MONSANTO COMPANY CO | 4.20% | 07/15/2034 | 06/26/2014 | 150,000.00 | 149,032.50 | 128,995.65 | 144,188.85 | 15,193.20 | 0.00 |
| **Totals for Cusip** | | | | | **150,000.00** | **149,032.50** | **128,995.65** | **144,188.85** | **15,193.20** | **0.00** |
| 6174467X1 | MORGAN STANLEY | 5.00% | 11/24/2025 | 11/19/2013 | 2,000,000.00 | 1,990,900.00 | 2,123,096.00 | 2,136,574.00 | 13,478.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,990,900.00** | **2,123,096.00** | **2,136,574.00** | **13,478.00** | **0.00** |
| 6174467Y9 | MORGAN STANLEY | 4.35% | 09/08/2026 | 09/03/2014 | 1,825,000.00 | 1,821,788.00 | 1,830,965.93 | 1,870,165.10 | 39,199.17 | 0.00 |
| **Totals for Cusip** | | | | | **1,825,000.00** | **1,821,788.00** | **1,830,965.93** | **1,870,165.10** | **39,199.17** | **0.00** |
| 61746BDJ2 | MORGAN STANLEY | 3.75% | 02/25/2023 | 02/20/2013 | 2,065,000.00 | 2,057,504.05 | 2,115,109.29 | 2,121,052.36 | 5,943.07 | 0.00 |
| **Totals for Cusip** | | | | | **2,065,000.00** | **2,057,504.05** | **2,115,109.29** | **2,121,052.36** | **5,943.07** | **0.00** |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 05/22/2013 | 355,000.00 | 353,012.00 | 358,621.36 | 364,415.31 | 5,793.95 | 0.00 |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 07/22/2016 | 155,000.00 | 161,961.05 | 161,961.05 | 159,110.91 | 0.00 | (2,850.14) |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 11/16/2016 | 115,000.00 | 118,846.75 | 118,846.75 | 118,050.03 | 0.00 | (796.72) |
| **Totals for Cusip** | | | | | **625,000.00** | **633,819.80** | **639,429.16** | **641,576.25** | **5,793.95** | **(3,646.86)** |
| 6174824M3 | MORGAN STANLEY | 4.88% | 11/01/2022 | 12/13/2013 | 120,000.00 | 122,533.20 | 127,350.24 | 128,608.68 | 1,258.44 | 0.00 |
| **Totals for Cusip** | | | | | **120,000.00** | **122,533.20** | **127,350.24** | **128,608.68** | **1,258.44** | **0.00** |
| 61761JVL0 | MORGAN STANLEY | 3.70% | 10/23/2024 | 10/20/2014 | 1,775,000.00 | 1,771,911.50 | 1,783,535.98 | 1,796,143.80 | 12,607.82 | 0.00 |
| **Totals for Cusip** | | | | | **1,775,000.00** | **1,771,911.50** | **1,783,535.98** | **1,796,143.80** | **12,607.82** | **0.00** |
| 62854AAE4 | MYLAN NV | 2.50% | 06/07/2019 | 05/31/2016 | 1,080,000.00 | 1,078,790.40 | 1,078,790.40 | 1,074,155.04 | 0.00 | (4,635.36) |
| **Totals for Cusip** | | | | | **1,080,000.00** | **1,078,790.40** | **1,078,790.40** | **1,074,155.04** | **0.00** | **(4,635.36)** |
| 62952EAB3 | NYU HOSPITAL CENTER | 5.75% | 07/01/2043 | 07/24/2013 | 690,000.00 | 690,000.00 | 787,954.47 | 803,385.63 | 15,431.16 | 0.00 |
| **Totals for Cusip** | | | | | **690,000.00** | **690,000.00** | **787,954.47** | **803,385.63** | **15,431.16** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 629568AX4 | NABORS INDUSTRIES INC | 4.62% | 09/15/2021 | 02/13/2012 | 7,700,000.00 | 7,674,226.84 | 6,327,552.00 | 7,827,204.00 | 1,499,652.00 | 0.00 |
| **Totals for Cusip** | | | | | **7,700,000.00** | **7,674,226.84** | **6,327,552.00** | **7,827,204.00** | **1,499,652.00** | **0.00** |
| 631005BC8 | NARRAGANSETT ELECTRIC | 5.64% | 03/15/2040 | 10/10/2013 | 3,000,000.00 | 3,298,470.00 | 3,386,064.00 | 3,399,783.00 | 13,719.00 | 0.00 |
| **Totals for Cusip** | | | | | **3,000,000.00** | **3,298,470.00** | **3,386,064.00** | **3,399,783.00** | **13,719.00** | **0.00** |
| 637071AL5 | NATIONAL OILWELL VARCO INC | 1.35% | 12/01/2017 | 11/15/2012 | 355,000.00 | 354,655.65 | 347,367.86 | 353,616.21 | 6,248.35 | 0.00 |
| **Totals for Cusip** | | | | | **355,000.00** | **354,655.65** | **347,367.86** | **353,616.21** | **6,248.35** | **0.00** |
| 638585BF5 | NATIONSBANK CORP | 6.80% | 03/15/2028 | 07/21/2011 | 3,000,000.00 | 3,029,190.00 | 3,510,144.00 | 3,536,220.00 | 26,076.00 | 0.00 |
| **Totals for Cusip** | | | | | **3,000,000.00** | **3,029,190.00** | **3,510,144.00** | **3,536,220.00** | **26,076.00** | **0.00** |
| 64952WBZ5 | NEW YORK LIFE | 1.30% | 04/27/2018 | 05/22/2015 | 2,420,000.00 | 2,414,676.00 | 2,400,460.92 | 2,413,265.14 | 12,804.22 | 0.00 |
| 64952WBZ5 | NEW YORK LIFE | 1.30% | 04/27/2018 | 05/22/2015 | 5,000,000.00 | 4,989,300.00 | 4,959,630.00 | 4,986,085.00 | 26,455.00 | 0.00 |
| **Totals for Cusip** | | | | | **7,420,000.00** | **7,403,976.00** | **7,360,090.92** | **7,399,350.14** | **39,259.22** | **0.00** |
| 65473QAR4 | NISOURCE FINANCE CORP | 5.45% | 09/15/2020 | 12/07/2005 | 1,010,000.00 | 969,852.50 | 1,107,192.30 | 1,102,907.88 | 0.00 | (4,284.42) |
| **Totals for Cusip** | | | | | **1,010,000.00** | **969,852.50** | **1,107,192.30** | **1,102,907.88** | **0.00** | **(4,284.42)** |
| 65473QBC6 | NISOURCE FINANCE CORP | 4.80% | 02/15/2044 | 04/09/2013 | 1,315,000.00 | 1,309,411.25 | 1,336,547.59 | 1,384,424.11 | 47,876.52 | 0.00 |
| **Totals for Cusip** | | | | | **1,315,000.00** | **1,309,411.25** | **1,336,547.59** | **1,384,424.11** | **47,876.52** | **0.00** |
| 655844AV0 | NORFOLK SOUTHERN CORP | 6.00% | 03/15/2105 | 03/06/2012 | 2,000,000.00 | 2,381,400.00 | 2,144,144.00 | 2,338,540.00 | 194,396.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,381,400.00** | **2,144,144.00** | **2,338,540.00** | **194,396.00** | **0.00** |
| 655855FA7 | NORFOLK SOUTHERN RAILWAY | 9.75% | 06/15/2020 | 10/06/2004 | 6,342,000.00 | 7,732,454.38 | 8,091,624.62 | 7,839,193.99 | 0.00 | (252,430.63) |
| **Totals for Cusip** | | | | | **6,342,000.00** | **7,732,454.38** | **8,091,624.62** | **7,839,193.99** | **0.00** | **(252,430.63)** |
| 656531AC4 | NORSK HYDRO A/S | 7.75% | 06/15/2023 | 07/18/2013 | 1,250,000.00 | 1,673,712.50 | 1,564,138.75 | 1,572,426.25 | 8,287.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,673,712.50** | **1,564,138.75** | **1,572,426.25** | **8,287.50** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 656531AF7 | NORSK HYDRO A/S | 6.70% | 01/15/2018 | 01/29/2004 | 2,500,000.00 | 2,414,803.14 | 2,740,165.00 | 2,632,537.50 | 0.00 | (107,627.50) |
| 656531AF7 | NORSK HYDRO A/S | 6.70% | 01/15/2018 | 12/20/2006 | 917,000.00 | 1,006,957.70 | 1,005,092.52 | 965,614.76 | 0.00 | (39,477.76) |
| **Totals for Cusip** | | | | | **3,417,000.00** | **3,421,760.84** | **3,745,257.52** | **3,598,152.26** | **0.00** | **(147,105.26)** |
| 656531AM2 | NORSK HYDRO A/S | 7.25% | 09/23/2027 | 02/14/2007 | 2,150,000.00 | 2,507,695.50 | 2,756,639.70 | 2,868,869.70 | 112,230.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,150,000.00** | **2,507,695.50** | **2,756,639.70** | **2,868,869.70** | **112,230.00** | **0.00** |
| 666807AQ5 | NORTHROP GRUMMAN CORP | 7.88% | 03/01/2026 | 09/23/2010 | 425,000.00 | 572,585.50 | 561,419.05 | 565,071.93 | 3,652.88 | 0.00 |
| 666807AQ5 | NORTHROP GRUMMAN CORP | 7.88% | 03/01/2026 | 01/10/2011 | 1,000,000.00 | 1,303,710.00 | 1,320,986.00 | 1,329,581.00 | 8,595.00 | 0.00 |
| 666807AQ5 | NORTHROP GRUMMAN CORP | 7.88% | 03/01/2026 | 04/29/2011 | 1,445,000.00 | 1,872,243.15 | 1,908,824.77 | 1,921,244.55 | 12,419.78 | 0.00 |
| 666807AQ5 | NORTHROP GRUMMAN CORP | 7.88% | 03/01/2026 | 07/29/2011 | 980,000.00 | 1,317,237.60 | 1,294,566.28 | 1,302,989.38 | 8,423.10 | 0.00 |
| **Totals for Cusip** | | | | | **3,850,000.00** | **5,065,776.25** | **5,085,796.10** | **5,118,886.86** | **33,090.76** | **0.00** |
| 669827DL8 | PROVINCE OF NOVA SCOTIA | 9.12% | 05/01/2021 | 07/25/2000 | 3,550,000.00 | 4,114,237.00 | 4,580,660.85 | 4,400,072.35 | 0.00 | (180,588.50) |
| 669827DL8 | PROVINCE OF NOVA SCOTIA | 9.12% | 05/01/2021 | 08/31/2000 | 3,000,000.00 | 3,522,930.00 | 3,870,981.00 | 3,718,371.00 | 0.00 | (152,610.00) |
| 669827DL8 | PROVINCE OF NOVA SCOTIA | 9.12% | 05/01/2021 | 01/29/2004 | 3,500,000.00 | 4,011,296.16 | 4,516,144.50 | 4,338,099.50 | 0.00 | (178,045.00) |
| **Totals for Cusip** | | | | | **10,050,000.00** | **11,648,463.16** | **12,967,786.35** | **12,456,542.85** | **0.00** | **(511,243.50)** |
| 669827DM6 | PROVINCE OF NOVA SCOTIA | 8.75% | 04/01/2022 | 07/20/2000 | 1,700,000.00 | 1,911,565.00 | 2,265,630.80 | 2,186,745.70 | 0.00 | (78,885.10) |
| 669827DM6 | PROVINCE OF NOVA SCOTIA | 8.75% | 04/01/2022 | 01/29/2004 | 4,445,000.00 | 4,956,978.99 | 5,923,958.18 | 5,717,696.85 | 0.00 | (206,261.33) |
| **Totals for Cusip** | | | | | **6,145,000.00** | **6,868,543.99** | **8,189,588.98** | **7,904,442.55** | **0.00** | **(285,146.43)** |
| 66989HAK4 | NOVARTIS CAPITAL CORP | 4.00% | 11/20/2045 | 05/26/2016 | 2,060,000.00 | 2,215,200.40 | 2,215,200.40 | 2,078,923.16 | 0.00 | (136,277.24) |
| **Totals for Cusip** | | | | | **2,060,000.00** | **2,215,200.40** | **2,215,200.40** | **2,078,923.16** | **0.00** | **(136,277.24)** |
| 67021CAL1 | NSTAR ELECTRIC COMPANY | 2.70% | 06/01/2026 | 05/23/2016 | 825,000.00 | 822,129.00 | 822,129.00 | 792,989.18 | 0.00 | (29,139.82) |
| **Totals for Cusip** | | | | | **825,000.00** | **822,129.00** | **822,129.00** | **792,989.18** | **0.00** | **(29,139.82)** |
| 674599CH6 | OCCIDENTAL PETROLEUM COR | 3.40% | 04/15/2026 | 03/28/2016 | 2,375,000.00 | 2,369,585.00 | 2,369,585.00 | 2,392,917.00 | 23,332.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,375,000.00** | **2,369,585.00** | **2,369,585.00** | **2,392,917.00** | **23,332.00** | **0.00** |
| 68389XAV7 | ORACLE CORP | 4.30% | 07/08/2034 | 06/30/2014 | 780,000.00 | 779,688.00 | 775,951.02 | 806,507.52 | 30,556.50 | 0.00 |
| **Totals for Cusip** | | | | | **780,000.00** | **779,688.00** | **775,951.02** | **806,507.52** | **30,556.50** | **0.00** |
| 69349LAD0 | PNC BANK NA | 6.00% | 12/07/2017 | 12/04/2007 | 525,000.00 | 523,556.25 | 562,107.53 | 545,415.15 | 0.00 | (16,692.38) |
| **Totals for Cusip** | | | | | **525,000.00** | **523,556.25** | **562,107.53** | **545,415.15** | **0.00** | **(16,692.38)** |
| 69352PAE3 | PPL CAPITAL FUNDING INC | 3.50% | 12/01/2022 | 10/10/2012 | 1,190,000.00 | 1,188,131.70 | 1,198,827.42 | 1,217,001.10 | 18,173.68 | 0.00 |
| **Totals for Cusip** | | | | | **1,190,000.00** | **1,188,131.70** | **1,198,827.42** | **1,217,001.10** | **18,173.68** | **0.00** |
| 693627AY7 | PSI ENERGY | 6.12% | 10/15/2035 | 10/18/2005 | 3,310,000.00 | 3,308,245.70 | 3,963,493.30 | 3,988,685.71 | 25,192.41 | 0.00 |
| **Totals for Cusip** | | | | | **3,310,000.00** | **3,308,245.70** | **3,963,493.30** | **3,988,685.71** | **25,192.41** | **0.00** |
| 69371RM52 | PACCAR FINANCIAL CORP | 1.40% | 05/18/2018 | 05/11/2015 | 1,825,000.00 | 1,822,591.00 | 1,807,688.05 | 1,822,999.80 | 15,311.75 | 0.00 |
| **Totals for Cusip** | | | | | **1,825,000.00** | **1,822,591.00** | **1,807,688.05** | **1,822,999.80** | **15,311.75** | **0.00** |
| 709599AE4 | PENSKE TRUCK LEASING/PTL | 3.75% | 05/11/2017 | 06/13/2014 | 2,250,000.00 | 2,389,230.00 | 2,295,416.25 | 2,267,496.00 | 0.00 | (27,920.25) |
| **Totals for Cusip** | | | | | **2,250,000.00** | **2,389,230.00** | **2,295,416.25** | **2,267,496.00** | **0.00** | **(27,920.25)** |
| 709599AL8 | PENSKE TRUCK LEASING/PTL | 2.88% | 07/17/2018 | 01/14/2013 | 2,375,000.00 | 2,369,846.25 | 2,389,948.25 | 2,405,654.13 | 15,705.88 | 0.00 |
| **Totals for Cusip** | | | | | **2,375,000.00** | **2,369,846.25** | **2,389,948.25** | **2,405,654.13** | **15,705.88** | **0.00** |
| 709599AU8 | PENSKE TRUCK LEASING/PTL | 3.20% | 07/15/2020 | 07/16/2015 | 1,500,000.00 | 1,493,985.00 | 1,484,947.50 | 1,516,635.00 | 31,687.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,493,985.00** | **1,484,947.50** | **1,516,635.00** | **31,687.50** | **0.00** |
| 709629AK5 | PENTAIR FINANCE SA | 1.88% | 09/15/2017 | 01/12/2016 | 2,000,000.00 | 1,983,860.00 | 1,983,860.00 | 2,002,984.00 | 19,124.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,983,860.00** | **1,983,860.00** | **2,002,984.00** | **19,124.00** | **0.00** |
| 714294AF2 | PERRIGO CO LTD | 2.30% | 11/08/2018 | 09/30/2014 | 1,120,000.00 | 1,118,677.60 | 1,104,101.60 | 1,118,512.64 | 14,411.04 | 0.00 |
| **Totals for Cusip** | | | | | **1,120,000.00** | **1,118,677.60** | **1,104,101.60** | **1,118,512.64** | **14,411.04** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 71644EAH5 | PETRO-CANADA | 6.05% | 05/15/2018 | 02/18/2009 | 2,350,000.00 | 1,981,966.50 | 2,519,030.80 | 2,483,489.40 | 0.00 | (35,541.40) |
| 71644EAH5 | PETRO-CANADA | 6.05% | 05/15/2018 | 03/13/2009 | 2,290,000.00 | 1,900,516.80 | 2,454,715.12 | 2,420,081.16 | 0.00 | (34,633.96) |
| **Totals for Cusip** | | | | | **4,640,000.00** | **3,882,483.30** | **4,973,745.92** | **4,903,570.56** | **0.00** | **(70,175.36)** |
| 717081DD2 | PFIZER INC | 0.90% | 01/15/2017 | 05/28/2013 | 5,000,000.00 | 4,992,000.00 | 4,990,180.00 | 4,999,965.00 | 9,785.00 | 0.00 |
| **Totals for Cusip** | | | | | **5,000,000.00** | **4,992,000.00** | **4,990,180.00** | **4,999,965.00** | **9,785.00** | **0.00** |
| 723787AB3 | PIONEER NATURAL RESOURCES CO | 7.20% | 01/15/2028 | 03/05/2013 | 2,350,000.00 | 3,056,950.50 | 2,509,391.10 | 2,838,915.15 | 329,524.05 | 0.00 |
| **Totals for Cusip** | | | | | **2,350,000.00** | **3,056,950.50** | **2,509,391.10** | **2,838,915.15** | **329,524.05** | **0.00** |
| 740816AM5 | PRES & FELLOWS OF HARVARD | 3.15% | 07/15/2046 | 10/06/2016 | 270,000.00 | 269,541.00 | 269,541.00 | 241,569.00 | 0.00 | (27,972.00) |
| 740816AM5 | PRES & FELLOWS OF HARVARD | 3.15% | 07/15/2046 | 11/29/2016 | 1,000,000.00 | 911,640.00 | 911,640.00 | 894,700.00 | 0.00 | (16,940.00) |
| **Totals for Cusip** | | | | | **1,270,000.00** | **1,181,181.00** | **1,181,181.00** | **1,136,269.00** | **0.00** | **(44,912.00)** |
| 740816AN3 | PRES & FELLOWS OF HARVARD | 3.30% | 07/15/2056 | 10/06/2016 | 270,000.00 | 267,996.60 | 267,996.60 | 237,447.72 | 0.00 | (30,548.88) |
| **Totals for Cusip** | | | | | **270,000.00** | **267,996.60** | **267,996.60** | **237,447.72** | **0.00** | **(30,548.88)** |
| 74251VAM4 | PRINCIPAL FINANCIAL GROUP INC | 3.10% | 11/15/2026 | 11/03/2016 | 1,695,000.00 | 1,692,525.30 | 1,692,525.30 | 1,638,300.56 | 0.00 | (54,224.74) |
| **Totals for Cusip** | | | | | **1,695,000.00** | **1,692,525.30** | **1,692,525.30** | **1,638,300.56** | **0.00** | **(54,224.74)** |
| 742651DW9 | PRIVATE EXPORT FUNDING | 3.25% | 06/15/2025 | 04/29/2016 | 1,915,000.00 | 2,053,492.80 | 2,053,492.80 | 1,978,143.30 | 0.00 | (75,349.50) |
| **Totals for Cusip** | | | | | **1,915,000.00** | **2,053,492.80** | **2,053,492.80** | **1,978,143.30** | **0.00** | **(75,349.50)** |
| 743756AB4 | PROV ST JOSEPH HLTH OBL | 2.75% | 10/01/2026 | 09/20/2016 | 750,000.00 | 750,000.00 | 750,000.00 | 709,986.75 | 0.00 | (40,013.25) |
| **Totals for Cusip** | | | | | **750,000.00** | **750,000.00** | **750,000.00** | **709,986.75** | **0.00** | **(40,013.25)** |
| 743756AC2 | PROV ST JOSEPH HLTH OBL | 3.74% | 10/01/2047 | 09/20/2016 | 145,000.00 | 145,000.00 | 145,000.00 | 133,794.55 | 0.00 | (11,205.45) |
| **Totals for Cusip** | | | | | **145,000.00** | **145,000.00** | **145,000.00** | **133,794.55** | **0.00** | **(11,205.45)** |
| 74456QAR7 | PUBLIC SERVICE ELECTRIC & GAS | 5.80% | 05/01/2037 | 05/07/2007 | 4,525,000.00 | 4,516,176.25 | 5,471,227.28 | 5,606,637.90 | 135,410.62 | 0.00 |
| **Totals for Cusip** | | | | | **4,525,000.00** | **4,516,176.25** | **5,471,227.28** | **5,606,637.90** | **135,410.62** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 748148KA0 | PROVINCE OF QUEBEC | 8.62% | 12/01/2026 | 07/16/2013 | 1,750,000.00 | 2,552,130.00 | 2,454,390.75 | 2,400,653.50 | 0.00 | (53,737.25) |
| **Totals for Cusip** | | | | | **1,750,000.00** | **2,552,130.00** | **2,454,390.75** | **2,400,653.50** | **0.00** | **(53,737.25)** |
| 74834LAS9 | QUEST DIAGNOSTIC INC | 4.70% | 04/01/2021 | 03/21/2011 | 2,490,000.00 | 2,485,841.70 | 2,636,865.18 | 2,672,564.31 | 35,699.13 | 0.00 |
| **Totals for Cusip** | | | | | **2,490,000.00** | **2,485,841.70** | **2,636,865.18** | **2,672,564.31** | **35,699.13** | **0.00** |
| 74834LAX8 | QUEST DIAGNOSTIC INC | 3.50% | 03/30/2025 | 03/11/2015 | 4,250,000.00 | 4,190,032.50 | 4,105,993.00 | 4,199,437.75 | 93,444.75 | 0.00 |
| **Totals for Cusip** | | | | | **4,250,000.00** | **4,190,032.50** | **4,105,993.00** | **4,199,437.75** | **93,444.75** | **0.00** |
| 74834LAZ3 | QUEST DIAGNOSTIC INC | 3.45% | 06/01/2026 | 05/23/2016 | 345,000.00 | 344,044.35 | 344,044.35 | 340,287.30 | 0.00 | (3,757.05) |
| **Totals for Cusip** | | | | | **345,000.00** | **344,044.35** | **344,044.35** | **340,287.30** | **0.00** | **(3,757.05)** |
| 761713BF2 | REYNOLDS AMERICAN INC | 4.00% | 06/12/2022 | 06/09/2015 | 915,000.00 | 913,728.15 | 951,217.53 | 957,019.55 | 5,802.02 | 0.00 |
| **Totals for Cusip** | | | | | **915,000.00** | **913,728.15** | **951,217.53** | **957,019.55** | **5,802.02** | **0.00** |
| 771196BA9 | ROCHE HOLDINGS INC | 2.25% | 09/30/2019 | 09/22/2014 | 6,000,000.00 | 5,991,240.00 | 6,031,326.00 | 6,049,896.00 | 18,570.00 | 0.00 |
| **Totals for Cusip** | | | | | **6,000,000.00** | **5,991,240.00** | **6,031,326.00** | **6,049,896.00** | **18,570.00** | **0.00** |
| 776743AA4 | ROPER TECHNOLOGIES INC | 3.00% | 12/15/2020 | 11/30/2015 | 2,475,000.00 | 2,474,059.50 | 2,464,726.28 | 2,507,189.85 | 42,463.57 | 0.00 |
| **Totals for Cusip** | | | | | **2,475,000.00** | **2,474,059.50** | **2,464,726.28** | **2,507,189.85** | **42,463.57** | **0.00** |
| 776743AC0 | ROPER TECHNOLOGIES INC | 2.80% | 12/15/2021 | 12/08/2016 | 5,275,000.00 | 5,266,718.25 | 5,266,718.25 | 5,272,478.55 | 5,760.30 | 0.00 |
| **Totals for Cusip** | | | | | **5,275,000.00** | **5,266,718.25** | **5,266,718.25** | **5,272,478.55** | **5,760.30** | **0.00** |
| 78349AAB9 | RWJ BARNABAS HEALTH | 3.95% | 07/01/2046 | 10/19/2016 | 575,000.00 | 575,000.00 | 575,000.00 | 529,599.15 | 0.00 | (45,400.85) |
| **Totals for Cusip** | | | | | **575,000.00** | **575,000.00** | **575,000.00** | **529,599.15** | **0.00** | **(45,400.85)** |
| 790849AL7 | ST JUDE MEDICAL INC | 2.00% | 09/15/2018 | 09/14/2015 | 560,000.00 | 558,650.40 | 558,961.20 | 560,790.16 | 1,828.96 | 0.00 |
| **Totals for Cusip** | | | | | **560,000.00** | **558,650.40** | **558,961.20** | **560,790.16** | **1,828.96** | **0.00** |
| 790849AM5 | ST JUDE MEDICAL INC | 2.80% | 09/15/2020 | 09/14/2015 | 1,875,000.00 | 1,874,137.50 | 1,875,708.75 | 1,885,516.88 | 9,808.13 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,875,000.00** | **1,874,137.50** | **1,875,708.75** | **1,885,516.88** | **9,808.13** | **0.00** |
| 797440BR4 | SAN DIEGO GAS & ELECTRIC | 3.60% | 09/01/2023 | 09/04/2013 | 2,400,000.00 | 2,399,616.00 | 2,498,563.20 | 2,512,389.60 | 13,826.40 | 0.00 |
| **Totals for Cusip** | | | | | **2,400,000.00** | **2,399,616.00** | **2,498,563.20** | **2,512,389.60** | **13,826.40** | **0.00** |
| 80283LAH6 | SANTANDER UK | 2.35% | 09/10/2019 | 09/03/2014 | 1,000,000.00 | 995,970.00 | 1,000,950.00 | 1,000,631.00 | 0.00 | (319.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **995,970.00** | **1,000,950.00** | **1,000,631.00** | **0.00** | **(319.00)** |
| 803854FA1 | SASKATCHEWAN CDA | 8.50% | 07/15/2022 | 07/19/2000 | 5,450,000.00 | 6,030,479.50 | 7,322,941.55 | 6,941,087.30 | 0.00 | (381,854.25) |
| **Totals for Cusip** | | | | | **5,450,000.00** | **6,030,479.50** | **7,322,941.55** | **6,941,087.30** | **0.00** | **(381,854.25)** |
| 81180WAP6 | SEAGATE HDD CAYMAN | 3.75% | 11/15/2018 | 10/31/2013 | 1,005,000.00 | 1,005,000.00 | 997,462.50 | 1,029,748.13 | 32,285.63 | 0.00 |
| **Totals for Cusip** | | | | | **1,005,000.00** | **1,005,000.00** | **997,462.50** | **1,029,748.13** | **32,285.63** | **0.00** |
| 81618TAA8 | SELECT INCOME REIT | 2.85% | 02/01/2018 | 01/29/2015 | 910,000.00 | 906,505.60 | 908,747.84 | 913,888.43 | 5,140.59 | 0.00 |
| **Totals for Cusip** | | | | | **910,000.00** | **906,505.60** | **908,747.84** | **913,888.43** | **5,140.59** | **0.00** |
| 82481LAA7 | SHIRE ACQ INV IRELAND DA | 1.90% | 09/23/2019 | 09/19/2016 | 2,100,000.00 | 2,098,299.00 | 2,098,299.00 | 2,073,376.20 | 0.00 | (24,922.80) |
| **Totals for Cusip** | | | | | **2,100,000.00** | **2,098,299.00** | **2,098,299.00** | **2,073,376.20** | **0.00** | **(24,922.80)** |
| 82481LAC3 | SHIRE ACQ INV IRELAND DA | 2.88% | 09/23/2023 | 09/19/2016 | 1,730,000.00 | 1,729,775.10 | 1,729,775.10 | 1,644,273.31 | 0.00 | (85,501.79) |
| **Totals for Cusip** | | | | | **1,730,000.00** | **1,729,775.10** | **1,729,775.10** | **1,644,273.31** | **0.00** | **(85,501.79)** |
| 82620KAC7 | SIEMENS FINANCIERINGSMAT | 2.15% | 05/27/2020 | 05/18/2015 | 900,000.00 | 898,812.00 | 891,432.90 | 894,538.80 | 3,105.90 | 0.00 |
| **Totals for Cusip** | | | | | **900,000.00** | **898,812.00** | **891,432.90** | **894,538.80** | **3,105.90** | **0.00** |
| 82620KAD5 | SIEMENS FINANCIERINGSMAT | 2.90% | 05/27/2022 | 05/18/2015 | 4,750,000.00 | 4,750,000.00 | 4,748,109.50 | 4,785,653.50 | 37,544.00 | 0.00 |
| **Totals for Cusip** | | | | | **4,750,000.00** | **4,750,000.00** | **4,748,109.50** | **4,785,653.50** | **37,544.00** | **0.00** |
| 82620KAJ2 | SIEMENS FINANCIERINGSMAT | 1.70% | 09/15/2021 | 09/23/2016 | 7,030,000.00 | 6,978,891.90 | 6,978,891.90 | 6,753,685.85 | 0.00 | (225,206.05) |
| **Totals for Cusip** | | | | | **7,030,000.00** | **6,978,891.90** | **6,978,891.90** | **6,753,685.85** | **0.00** | **(225,206.05)** |
| 837004CJ7 | SOUTH CAROLINA ELECTRIC & GAS | 5.10% | 06/01/2065 | 05/19/2015 | 1,895,000.00 | 1,879,707.35 | 1,975,128.18 | 2,077,732.96 | 102,604.78 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,895,000.00** | **1,879,707.35** | **1,975,128.18** | **2,077,732.96** | **102,604.78** | **0.00** |
| 86722TAB8 | SUNCOR ENERGY INC | 6.85% | 06/01/2039 | 04/27/2010 | 3,069,000.00 | 3,396,124.71 | 3,381,645.17 | 4,068,475.09 | 686,829.92 | 0.00 |
| **Totals for Cusip** | | | | | **3,069,000.00** | **3,396,124.71** | **3,381,645.17** | **4,068,475.09** | **686,829.92** | **0.00** |
| 87165BAE3 | SYNCHRONY FINANCIAL | 2.70% | 02/03/2020 | 01/26/2015 | 640,000.00 | 638,662.40 | 627,728.00 | 638,102.40 | 10,374.40 | 0.00 |
| **Totals for Cusip** | | | | | **640,000.00** | **638,662.40** | **627,728.00** | **638,102.40** | **10,374.40** | **0.00** |
| 875127BD3 | TAMPA ELECTRIC | 4.20% | 05/15/2045 | 05/15/2015 | 600,000.00 | 598,884.00 | 580,015.80 | 588,040.80 | 8,025.00 | 0.00 |
| **Totals for Cusip** | | | | | **600,000.00** | **598,884.00** | **580,015.80** | **588,040.80** | **8,025.00** | **0.00** |
| 880591DZ2 | TENNESSEE VALLEY AUTHORITY | 5.38% | 04/01/2056 | 03/29/2006 | 4,295,000.00 | 4,270,604.40 | 5,117,844.69 | 5,371,022.06 | 253,177.37 | 0.00 |
| **Totals for Cusip** | | | | | **4,295,000.00** | **4,270,604.40** | **5,117,844.69** | **5,371,022.06** | **253,177.37** | **0.00** |
| 88059FAV3 | TENNESSEE VALLEY AUTHORITY | 0.00% | 11/01/2025 | 07/08/2010 | 21,800,000.00 | 10,881,600.80 | 16,017,746.20 | 16,613,540.20 | 595,794.00 | 0.00 |
| **Totals for Cusip** | | | | | **21,800,000.00** | **10,881,600.80** | **16,017,746.20** | **16,613,540.20** | **595,794.00** | **0.00** |
| 88167AAC5 | TEVA PHARMACEUTICALS NE | 2.20% | 07/21/2021 | 07/18/2016 | 2,985,000.00 | 2,980,074.75 | 2,980,074.75 | 2,855,710.70 | 0.00 | (124,364.05) |
| **Totals for Cusip** | | | | | **2,985,000.00** | **2,980,074.75** | **2,980,074.75** | **2,855,710.70** | **0.00** | **(124,364.05)** |
| 88167AAD3 | TEVA PHARMACEUTICALS NE | 2.80% | 07/21/2023 | 07/18/2016 | 1,240,000.00 | 1,235,858.40 | 1,235,858.40 | 1,173,772.84 | 0.00 | (62,085.56) |
| **Totals for Cusip** | | | | | **1,240,000.00** | **1,235,858.40** | **1,235,858.40** | **1,173,772.84** | **0.00** | **(62,085.56)** |
| 883203BL4 | TEXTRON INC | 5.60% | 12/01/2017 | 11/29/2007 | 820,000.00 | 822,993.00 | 871,555.86 | 849,012.42 | 0.00 | (22,543.44) |
| 883203BL4 | TEXTRON INC | 5.60% | 12/01/2017 | 11/29/2007 | 1,000,000.00 | 1,001,830.00 | 1,062,873.00 | 1,035,381.00 | 0.00 | (27,492.00) |
| 883203BL4 | TEXTRON INC | 5.60% | 12/01/2017 | 11/29/2007 | 1,365,000.00 | 1,364,904.45 | 1,450,821.65 | 1,413,295.07 | 0.00 | (37,526.58) |
| **Totals for Cusip** | | | | | **3,185,000.00** | **3,189,727.45** | **3,385,250.51** | **3,297,688.49** | **0.00** | **(87,562.02)** |
| 883203BT7 | TEXTRON INC | 3.65% | 03/01/2021 | 01/23/2014 | 285,000.00 | 284,532.60 | 286,777.55 | 292,771.38 | 5,993.83 | 0.00 |
| 883203BT7 | TEXTRON INC | 3.65% | 03/01/2021 | 01/29/2015 | 1,000,000.00 | 1,041,780.00 | 1,006,237.00 | 1,027,268.00 | 21,031.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,285,000.00** | **1,326,312.60** | **1,293,014.55** | **1,320,039.38** | **27,024.83** | **0.00** |
| 883203BU4 | TEXTRON INC | 4.30% | 03/01/2024 | 05/22/2014 | 1,775,000.00 | 1,839,858.50 | 1,807,876.55 | 1,841,148.93 | 33,272.38 | 0.00 |
| **Totals for Cusip** | | | | | **1,775,000.00** | **1,839,858.50** | **1,807,876.55** | **1,841,148.93** | **33,272.38** | **0.00** |
| 883556BR2 | THERMO FISHER SCIENTIFIC INC | 2.95% | 09/19/2026 | 09/14/2016 | 885,000.00 | 874,264.95 | 874,264.95 | 835,661.25 | 0.00 | (38,603.70) |
| **Totals for Cusip** | | | | | **885,000.00** | **874,264.95** | **874,264.95** | **835,661.25** | **0.00** | **(38,603.70)** |
| 887315AM1 | TIME WARNER COS INC | 9.15% | 02/01/2023 | 01/20/2006 | 1,300,000.00 | 1,601,470.00 | 1,686,674.60 | 1,667,182.40 | 0.00 | (19,492.20) |
| **Totals for Cusip** | | | | | **1,300,000.00** | **1,601,470.00** | **1,686,674.60** | **1,667,182.40** | **0.00** | **(19,492.20)** |
| 887315BH1 | TIME WARNER COS INC | 7.57% | 02/01/2024 | 09/30/2008 | 200,000.00 | 175,948.00 | 244,561.40 | 247,319.00 | 2,757.60 | 0.00 |
| 887315BH1 | TIME WARNER COS INC | 7.57% | 02/01/2024 | 09/30/2008 | 1,240,000.00 | 1,090,877.60 | 1,516,280.68 | 1,533,377.80 | 17,097.12 | 0.00 |
| 887315BH1 | TIME WARNER COS INC | 7.57% | 02/01/2024 | 10/28/2008 | 1,405,000.00 | 1,156,034.00 | 1,718,043.84 | 1,737,415.98 | 19,372.14 | 0.00 |
| 887315BH1 | TIME WARNER COS INC | 7.57% | 02/01/2024 | 05/16/2011 | 721,000.00 | 892,114.93 | 881,643.85 | 891,585.00 | 9,941.15 | 0.00 |
| 887315BH1 | TIME WARNER COS INC | 7.57% | 02/01/2024 | 01/27/2012 | 705,000.00 | 904,155.45 | 862,078.94 | 871,799.48 | 9,720.54 | 0.00 |
| 887315BH1 | TIME WARNER COS INC | 7.57% | 02/01/2024 | 05/02/2012 | 3,065,000.00 | 3,974,385.50 | 3,747,903.46 | 3,790,163.68 | 42,260.22 | 0.00 |
| **Totals for Cusip** | | | | | **7,336,000.00** | **8,193,515.48** | **8,970,512.17** | **9,071,660.94** | **101,148.77** | **0.00** |
| 887317BB0 | TIME WARNER INC | 3.80% | 02/15/2027 | 11/29/2016 | 400,000.00 | 398,460.00 | 398,460.00 | 397,728.40 | 0.00 | (731.60) |
| **Totals for Cusip** | | | | | **400,000.00** | **398,460.00** | **398,460.00** | **397,728.40** | **0.00** | **(731.60)** |
| 88732JAL2 | TIME WARNER CABLE INC | 6.75% | 07/01/2018 | 10/23/2009 | 5,935,000.00 | 6,536,690.30 | 6,475,393.62 | 6,336,324.70 | 0.00 | (139,068.92) |
| **Totals for Cusip** | | | | | **5,935,000.00** | **6,536,690.30** | **6,475,393.62** | **6,336,324.70** | **0.00** | **(139,068.92)** |
| 893939AE8 | TRAVELERS PROP CASUALTY | 7.75% | 04/15/2026 | 12/03/2010 | 4,850,000.00 | 5,987,082.50 | 6,349,847.95 | 6,369,863.90 | 20,015.95 | 0.00 |
| 893939AE8 | TRAVELERS PROP CASUALTY | 7.75% | 04/15/2026 | 07/23/2015 | 750,000.00 | 1,002,397.50 | 981,935.25 | 985,030.50 | 3,095.25 | 0.00 |
| **Totals for Cusip** | | | | | **5,600,000.00** | **6,989,480.00** | **7,331,783.20** | **7,354,894.40** | **23,111.20** | **0.00** |
| 899043AA1 | TUFTS UNIVERSITY | 5.02% | 04/15/2112 | 03/22/2012 | 2,000,000.00 | 2,000,000.00 | 2,057,766.00 | 2,087,720.00 | 29,954.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,000,000.00** | **2,057,766.00** | **2,087,720.00** | **29,954.00** | **0.00** |
| 90131HAZ8 | 21ST CENTURY FOX AMERICA | 7.12% | 04/08/2028 | 04/06/2015 | 1,560,000.00 | 1,311,309.08 | 1,850,355.00 | 1,918,194.72 | 67,839.72 | 0.00 |
| **Totals for Cusip** | | | | | **1,560,000.00** | **1,311,309.08** | **1,850,355.00** | **1,918,194.72** | **67,839.72** | **0.00** |
| 90131HBB0 | 21ST CENTURY FOX AMERICA | 7.28% | 06/30/2028 | 04/06/2015 | 3,435,000.00 | 3,759,958.96 | 4,120,890.50 | 4,344,141.45 | 223,250.95 | 0.00 |
| 90131HBB0 | 21ST CENTURY FOX AMERICA | 7.28% | 06/30/2028 | 04/06/2015 | 2,095,000.00 | 2,283,290.88 | 2,513,323.32 | 2,649,483.65 | 136,160.33 | 0.00 |
| 90131HBB0 | 21ST CENTURY FOX AMERICA | 7.28% | 06/30/2028 | 04/06/2015 | 885,000.00 | 937,437.77 | 1,061,714.15 | 1,119,232.95 | 57,518.80 | 0.00 |
| **Totals for Cusip** | | | | | **6,415,000.00** | **6,980,687.61** | **7,695,927.97** | **8,112,858.05** | **416,930.08** | **0.00** |
| 902133AF4 | TYCO ELECTRONICS GROUP | 6.55% | 10/01/2017 | 08/25/2011 | 1,800,000.00 | 2,145,384.00 | 1,939,831.20 | 1,867,050.00 | 0.00 | (72,781.20) |
| 902133AF4 | TYCO ELECTRONICS GROUP | 6.55% | 10/01/2017 | 01/19/2012 | 2,500,000.00 | 2,900,100.00 | 2,694,210.00 | 2,593,125.00 | 0.00 | (101,085.00) |
| 902133AF4 | TYCO ELECTRONICS GROUP | 6.55% | 10/01/2017 | 01/31/2012 | 1,950,000.00 | 2,311,764.00 | 2,101,483.80 | 2,022,637.50 | 0.00 | (78,846.30) |
| 902133AF4 | TYCO ELECTRONICS GROUP | 6.55% | 10/01/2017 | 05/28/2014 | 2,100,000.00 | 2,444,400.00 | 2,263,136.40 | 2,178,225.00 | 0.00 | (84,911.40) |
| **Totals for Cusip** | | | | | **8,350,000.00** | **9,801,648.00** | **8,998,661.40** | **8,661,037.50** | **0.00** | **(337,623.90)** |
| 902133AT4 | TYCO ELECTRONICS GROUP | 3.70% | 02/15/2026 | 01/28/2016 | 790,000.00 | 796,991.50 | 796,991.50 | 806,450.17 | 9,458.67 | 0.00 |
| 902133AT4 | TYCO ELECTRONICS GROUP | 3.70% | 02/15/2026 | 01/25/2016 | 1,415,000.00 | 1,411,561.55 | 1,411,561.55 | 1,444,464.55 | 32,903.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,205,000.00** | **2,208,553.05** | **2,208,553.05** | **2,250,914.72** | **42,361.67** | **0.00** |
| 902494AW3 | TYSON FOODS INC | 2.65% | 08/15/2019 | 08/05/2014 | 1,165,000.00 | 1,164,231.10 | 1,165,645.41 | 1,176,104.78 | 10,459.37 | 0.00 |
| **Totals for Cusip** | | | | | **1,165,000.00** | **1,164,231.10** | **1,165,645.41** | **1,176,104.78** | **10,459.37** | **0.00** |
| 90261XHC9 | UBS AG STAMFORD CT | 1.38% | 08/14/2017 | 08/11/2014 | 5,575,000.00 | 5,557,048.50 | 5,540,602.25 | 5,573,176.98 | 32,574.73 | 0.00 |
| **Totals for Cusip** | | | | | **5,575,000.00** | **5,557,048.50** | **5,540,602.25** | **5,573,176.98** | **32,574.73** | **0.00** |
| 90261XHL9 | UBS AG STAMFORD CT | 1.38% | 06/01/2017 | 05/27/2015 | 1,400,000.00 | 1,398,684.00 | 1,393,329.00 | 1,399,672.40 | 6,343.40 | 0.00 |
| **Totals for Cusip** | | | | | **1,400,000.00** | **1,398,684.00** | **1,393,329.00** | **1,399,672.40** | **6,343.40** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 903280AD7 | USAA CAPITAL CORP | 2.12% | 06/03/2019 | 05/05/2014 | 3,000,000.00 | 2,999,850.00 | 2,997,510.00 | 3,014,277.00 | 16,767.00 | 0.00 |
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,999,850.00** | **2,997,510.00** | **3,014,277.00** | **16,767.00** | **0.00** |
| 907818EG9 | UNION PACIFIC CORP | 4.38% | 11/15/2065 | 10/26/2015 | 570,000.00 | 547,445.10 | 528,375.75 | 566,854.74 | 38,478.99 | 0.00 |
| 907818EG9 | UNION PACIFIC CORP | 4.38% | 11/15/2065 | 02/25/2016 | 2,000,000.00 | 1,902,120.00 | 1,902,120.00 | 1,988,964.00 | 86,844.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,570,000.00** | **2,449,565.10** | **2,430,495.75** | **2,555,818.74** | **125,322.99** | **0.00** |
| 909319AA3 | UNITED AIR 2013-1 A | 4.30% | 02/15/2027 | 08/01/2013 | 392,437.95 | 392,437.95 | 406,173.28 | 404,211.09 | 0.00 | (1,962.19) |
| **Totals for Cusip** | | | | | **392,437.95** | **392,437.95** | **406,173.28** | **404,211.09** | **0.00** | **(1,962.19)** |
| 911312AQ9 | UNITED PARCEL SERVICE | 2.45% | 10/01/2022 | 09/24/2012 | 4,150,000.00 | 4,144,480.50 | 4,105,047.20 | 4,132,868.80 | 27,821.60 | 0.00 |
| **Totals for Cusip** | | | | | **4,150,000.00** | **4,144,480.50** | **4,105,047.20** | **4,132,868.80** | **27,821.60** | **0.00** |
| 913017AR0 | UNITED TECHNOLOGIES | 8.88% | 11/15/2019 | 10/01/2009 | 1,500,000.00 | 2,031,105.00 | 1,842,714.00 | 1,780,383.00 | 0.00 | (62,331.00) |
| 913017AR0 | UNITED TECHNOLOGIES | 8.88% | 11/15/2019 | 01/06/2010 | 565,000.00 | 745,568.35 | 694,088.94 | 670,610.93 | 0.00 | (23,478.01) |
| 913017AR0 | UNITED TECHNOLOGIES | 8.88% | 11/15/2019 | 06/23/2010 | 1,500,000.00 | 2,062,620.00 | 1,842,714.00 | 1,780,383.00 | 0.00 | (62,331.00) |
| **Totals for Cusip** | | | | | **3,565,000.00** | **4,839,293.35** | **4,379,516.94** | **4,231,376.93** | **0.00** | **(148,140.01)** |
| 913017AS8 | UNITED TECHNOLOGIES | 8.75% | 03/01/2021 | 04/01/2011 | 425,000.00 | 571,841.75 | 545,590.78 | 529,011.95 | 0.00 | (16,578.83) |
| **Totals for Cusip** | | | | | **425,000.00** | **571,841.75** | **545,590.78** | **529,011.95** | **0.00** | **(16,578.83)** |
| 913017BK4 | UNITED TECHNOLOGIES | 6.05% | 06/01/2036 | 10/20/2010 | 205,000.00 | 238,935.70 | 245,823.49 | 256,768.24 | 10,944.75 | 0.00 |
| **Totals for Cusip** | | | | | **205,000.00** | **238,935.70** | **245,823.49** | **256,768.24** | **10,944.75** | **0.00** |
| 913017BZ1 | UNITED TECHNOLOGIES | 1.78% | 05/04/2018 | 04/29/2015 | 4,800,000.00 | 4,818,000.00 | 4,751,544.00 | 4,801,046.40 | 49,502.40 | 0.00 |
| **Totals for Cusip** | | | | | **4,800,000.00** | **4,818,000.00** | **4,751,544.00** | **4,801,046.40** | **49,502.40** | **0.00** |
| 91324PBY7 | UNITEDHEALTH GROUP INC | 1.40% | 10/15/2017 | 10/17/2012 | 1,675,000.00 | 1,672,990.00 | 1,671,787.35 | 1,677,438.80 | 5,651.45 | 0.00 |
| **Totals for Cusip** | | | | | **1,675,000.00** | **1,672,990.00** | **1,671,787.35** | **1,677,438.80** | **5,651.45** | **0.00** |
| 91324PCX8 | UNITEDHEALTH GROUP INC | 4.20% | 01/15/2047 | 12/15/2016 | 795,000.00 | 789,061.35 | 789,061.35 | 804,140.12 | 15,078.77 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **795,000.00** | **789,061.35** | **789,061.35** | **804,140.12** | **15,078.77** | **0.00** |
| 91481CAA8 | UNIVERSITY OF PENNSYLVANIA | 4.67% | 09/01/2112 | 03/29/2012 | 1,775,000.00 | 1,775,000.00 | 1,782,249.10 | 1,754,740.15 | 0.00 | (27,508.95) |
| **Totals for Cusip** | | | | | **1,775,000.00** | **1,775,000.00** | **1,782,249.10** | **1,754,740.15** | **0.00** | **(27,508.95)** |
| 914886AB2 | UNIV OF SOUTHERN CALIFORNIA | 3.03% | 10/01/2039 | 08/15/2016 | 3,085,000.00 | 3,085,000.00 | 3,085,000.00 | 2,740,029.13 | 0.00 | (344,970.87) |
| **Totals for Cusip** | | | | | **3,085,000.00** | **3,085,000.00** | **3,085,000.00** | **2,740,029.13** | **0.00** | **(344,970.87)** |
| 91529YAH9 | UNUMPROVIDENT CORP | 5.62% | 09/15/2020 | 09/08/2010 | 725,000.00 | 724,122.75 | 797,415.90 | 789,530.08 | 0.00 | (7,885.82) |
| **Totals for Cusip** | | | | | **725,000.00** | **724,122.75** | **797,415.90** | **789,530.08** | **0.00** | **(7,885.82)** |
| 92276MBA2 | VENTAS REALTY LP/CAP CRP | 2.00% | 02/15/2018 | 12/06/2012 | 495,000.00 | 493,708.05 | 492,582.92 | 496,018.71 | 3,435.79 | 0.00 |
| **Totals for Cusip** | | | | | **495,000.00** | **493,708.05** | **492,582.92** | **496,018.71** | **3,435.79** | **0.00** |
| 92343VAW4 | VERIZON COMMUNICATIONS | 6.00% | 04/01/2041 | 04/10/2013 | 700,000.00 | 844,508.00 | 756,126.00 | 804,004.60 | 47,878.60 | 0.00 |
| **Totals for Cusip** | | | | | **700,000.00** | **844,508.00** | **756,126.00** | **804,004.60** | **47,878.60** | **0.00** |
| 92343VCH5 | VERIZON COMMUNICATIONS | 2.62% | 02/21/2020 | 03/11/2015 | 338,000.00 | 338,901.05 | 339,175.23 | 341,242.77 | 2,067.54 | 0.00 |
| **Totals for Cusip** | | | | | **338,000.00** | **338,901.05** | **339,175.23** | **341,242.77** | **2,067.54** | **0.00** |
| 92343VCX0 | VERIZON COMMUNICATIONS | 4.52% | 09/15/2048 | 11/02/2016 | 1,000,000.00 | 1,003,990.00 | 1,003,990.00 | 958,912.00 | 0.00 | (45,078.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,003,990.00** | **1,003,990.00** | **958,912.00** | **0.00** | **(45,078.00)** |
| 92343VCZ5 | VERIZON COMMUNICATIONS | 4.67% | 03/15/2055 | 08/20/2015 | 659,000.00 | 634,802.43 | 572,144.46 | 618,873.49 | 46,729.03 | 0.00 |
| **Totals for Cusip** | | | | | **659,000.00** | **634,802.43** | **572,144.46** | **618,873.49** | **46,729.03** | **0.00** |
| 927804FR0 | VIRGINIA ELECTRIC & POWER | 4.45% | 02/15/2044 | 02/04/2014 | 855,000.00 | 848,262.60 | 879,395.72 | 897,635.43 | 18,239.71 | 0.00 |
| **Totals for Cusip** | | | | | **855,000.00** | **848,262.60** | **879,395.72** | **897,635.43** | **18,239.71** | **0.00** |
| 928668AA0 | VOLKSWAGEN GROUP AMERICA | 1.25% | 05/23/2017 | 05/15/2014 | 3,500,000.00 | 3,497,830.00 | 3,416,332.50 | 3,494,330.00 | 77,997.50 | 0.00 |
| **Totals for Cusip** | | | | | **3,500,000.00** | **3,497,830.00** | **3,416,332.50** | **3,494,330.00** | **77,997.50** | **0.00** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 92890HAB8 | WEA FINANCE LLC / WESTFIEL | 2.70% | 09/17/2019 | 09/10/2014 | 2,265,000.00 | 2,260,470.00 | 2,246,340.93 | 2,290,927.46 | 44,586.53 | 0.00 |
| **Totals for Cusip** | | | | | **2,265,000.00** | **2,260,470.00** | **2,246,340.93** | **2,290,927.46** | **44,586.53** | **0.00** |
| 93884PDW7 | WASHINGTON GAS AND LIGHT | 3.80% | 09/15/2046 | 09/13/2016 | 350,000.00 | 350,000.00 | 350,000.00 | 329,420.00 | 0.00 | (20,580.00) |
| **Totals for Cusip** | | | | | **350,000.00** | **350,000.00** | **350,000.00** | **329,420.00** | **0.00** | **(20,580.00)** |
| 962166AT1 | WEYERHAEUSER CO | 8.50% | 01/15/2025 | 09/09/2013 | 1,500,000.00 | 1,843,575.00 | 1,924,771.50 | 1,939,552.50 | 14,781.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,843,575.00** | **1,924,771.50** | **1,939,552.50** | **14,781.00** | **0.00** |
| 963320AQ9 | WHIRLPOOL CORP | 2.40% | 03/01/2019 | 02/20/2014 | 610,000.00 | 608,621.40 | 607,573.42 | 612,353.38 | 4,779.96 | 0.00 |
| **Totals for Cusip** | | | | | **610,000.00** | **608,621.40** | **607,573.42** | **612,353.38** | **4,779.96** | **0.00** |
| 976656CC0 | WISCONSIN ELECTRIC POWER | 4.25% | 12/15/2019 | 12/08/2009 | 5,185,000.00 | 5,168,304.30 | 5,569,410.72 | 5,513,936.40 | 0.00 | (55,474.32) |
| **Totals for Cusip** | | | | | **5,185,000.00** | **5,168,304.30** | **5,569,410.72** | **5,513,936.40** | **0.00** | **(55,474.32)** |
| 98372PAM0 | XL CAPITAL LTD | 5.75% | 10/01/2021 | 09/27/2011 | 2,000,000.00 | 2,000,000.00 | 2,228,688.00 | 2,222,664.00 | 0.00 | (6,024.00) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,000,000.00** | **2,228,688.00** | **2,222,664.00** | **0.00** | **(6,024.00)** |
| 984121BQ5 | XEROX CORP | 6.75% | 02/01/2017 | 06/18/2010 | 1,763,000.00 | 1,979,901.89 | 1,847,490.01 | 1,769,367.96 | 0.00 | (78,122.05) |
| **Totals for Cusip** | | | | | **1,763,000.00** | **1,979,901.89** | **1,847,490.01** | **1,769,367.96** | **0.00** | **(78,122.05)** |
| 98420EAB1 | XLIT LTD | 5.25% | 12/15/2043 | 11/18/2013 | 420,000.00 | 419,034.00 | 434,405.58 | 434,022.54 | 0.00 | (383.04) |
| **Totals for Cusip** | | | | | **420,000.00** | **419,034.00** | **434,405.58** | **434,022.54** | **0.00** | **(383.04)** |
| 98956PAE2 | ZIMMER BIOMET HOLDINGS INC | 2.00% | 04/01/2018 | 03/10/2015 | 1,105,000.00 | 1,104,248.60 | 1,098,192.10 | 1,106,349.21 | 8,157.11 | 0.00 |
| 98956PAE2 | ZIMMER BIOMET HOLDINGS INC | 2.00% | 04/01/2018 | 06/04/2015 | 500,000.00 | 502,285.00 | 496,919.50 | 500,610.50 | 3,691.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,605,000.00** | **1,606,533.60** | **1,595,111.60** | **1,606,959.71** | **11,848.11** | **0.00** |
| **Totals for Corporate** | | | | | **876,146,328.02** | **838,363,609.34** | **899,885,165.69** | **902,681,791.84** | **15,140,922.14** | **(12,344,295.99)** |
| **Fed Agency** | | | | | | | | | | |
| 31358DCS1 | FNMA | 0.00% | 08/07/2028 | 12/28/2016 | 628,000.00 | 424,320.76 | 424,320.76 | 425,885.74 | 1,564.98 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **628,000.00** | **424,320.76** | **424,320.76** | **425,885.74** | **1,564.98** | **0.00** |
| 31359MEU3 | FANNIE MAE | 6.25% | 05/15/2029 | 07/07/2016 | 380,000.00 | 559,879.08 | 559,879.08 | 503,694.18 | 0.00 | (56,184.90) |
| **Totals for Cusip** | | | | | **380,000.00** | **559,879.08** | **559,879.08** | **503,694.18** | **0.00** | **(56,184.90)** |
| 31359YBD8 | FNMA STRIP | 0.00% | 05/15/2027 | 09/12/2016 | 3,000,000.00 | 2,316,990.00 | 2,316,990.00 | 2,165,421.00 | 0.00 | (151,569.00) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,316,990.00** | **2,316,990.00** | **2,165,421.00** | **0.00** | **(151,569.00)** |
| 31359YBG1 | FNMA STRIP | 0.00% | 11/15/2028 | 12/28/2016 | 237,000.00 | 158,299.41 | 158,299.41 | 160,526.50 | 2,227.09 | 0.00 |
| **Totals for Cusip** | | | | | **237,000.00** | **158,299.41** | **158,299.41** | **160,526.50** | **2,227.09** | **0.00** |
| 31364EAV6 | FNMA | 0.00% | 10/08/2027 | 11/12/1997 | 21,225,000.00 | 3,098,850.00 | 14,362,044.83 | 15,267,439.65 | 905,394.82 | 0.00 |
| 31364EAV6 | FNMA | 0.00% | 10/08/2027 | 11/12/1997 | 14,540,000.00 | 2,122,840.00 | 9,838,592.78 | 10,458,825.56 | 620,232.78 | 0.00 |
| 31364EAV6 | FNMA | 0.00% | 10/08/2027 | 11/12/1997 | 33,700,000.00 | 4,920,200.00 | 22,803,340.90 | 24,240,881.80 | 1,437,540.90 | 0.00 |
| 31364EAV6 | FNMA | 0.00% | 10/08/2027 | 06/21/2016 | 1,305,000.00 | 980,133.30 | 980,133.30 | 938,704.77 | 0.00 | (41,428.53) |
| **Totals for Cusip** | | | | | **70,770,000.00** | **11,122,023.30** | **47,984,111.81** | **50,905,851.78** | **2,963,168.50** | **(41,428.53)** |
| 31364EBA1 | FNMA | 0.00% | 03/23/2028 | 12/28/2016 | 173,000.00 | 118,894.25 | 118,894.25 | 119,411.17 | 516.92 | 0.00 |
| **Totals for Cusip** | | | | | **173,000.00** | **118,894.25** | **118,894.25** | **119,411.17** | **516.92** | **0.00** |
| 76116EGF1 | RFCO STRIP | 0.00% | 01/15/2025 | 05/25/2011 | 4,225,000.00 | 2,349,307.03 | 3,253,144.38 | 3,383,785.60 | 130,641.22 | 0.00 |
| **Totals for Cusip** | | | | | **4,225,000.00** | **2,349,307.03** | **3,253,144.38** | **3,383,785.60** | **130,641.22** | **0.00** |
| 76116EGH7 | RFCO STRIP | 0.00% | 01/15/2026 | 05/27/2009 | 1,835,000.00 | 777,893.20 | 1,351,497.69 | 1,414,502.41 | 63,004.72 | 0.00 |
| **Totals for Cusip** | | | | | **1,835,000.00** | **777,893.20** | **1,351,497.69** | **1,414,502.41** | **63,004.72** | **0.00** |
| 76116EGJ3 | RFCO STRIP | 0.00% | 07/15/2026 | 02/15/1990 | 9,238,000.00 | 483,978.82 | 6,779,869.82 | 6,849,542.81 | 69,672.99 | 0.00 |
| **Totals for Cusip** | | | | | **9,238,000.00** | **483,978.82** | **6,779,869.82** | **6,849,542.81** | **69,672.99** | **0.00** |
| 76116EGK0 | RFCO STRIP | 0.00% | 01/15/2027 | 04/04/1990 | 7,075,000.00 | 350,495.50 | 5,058,292.48 | 5,264,882.48 | 206,590.00 | 0.00 |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 76116EGK0 | RFCO STRIP | 0.00% | 01/15/2027 | 04/06/1990 | 5,037,000.00 | 250,137.42 | 3,601,218.26 | 3,748,298.66 | 147,080.40 | 0.00 |
| 76116EGK0 | RFCO STRIP | 0.00% | 01/15/2027 | 04/09/1990 | 6,380,000.00 | 313,130.40 | 4,561,400.14 | 4,747,696.14 | 186,296.00 | 0.00 |
| 76116EGK0 | RFCO STRIP | 0.00% | 01/15/2027 | 07/11/1990 | 6,945,000.00 | 348,083.40 | 4,965,348.59 | 5,168,142.59 | 202,794.00 | 0.00 |
| **Totals for Cusip** | | | | | **25,437,000.00** | **1,261,846.72** | **18,186,259.47** | **18,929,019.87** | **742,760.40** | **0.00** |
| 76116EGL8 | RFCO STRIP | 0.00% | 07/15/2027 | 04/06/1990 | 5,037,000.00 | 241,826.37 | 3,595,607.04 | 3,677,856.22 | 82,249.18 | 0.00 |
| 76116EGL8 | RFCO STRIP | 0.00% | 07/15/2027 | 04/04/1990 | 6,900,000.00 | 329,337.00 | 4,925,489.10 | 5,038,159.20 | 112,670.10 | 0.00 |
| 76116EGL8 | RFCO STRIP | 0.00% | 07/15/2027 | 04/09/1990 | 7,380,000.00 | 351,361.80 | 5,268,131.82 | 5,388,639.84 | 120,508.02 | 0.00 |
| 76116EGL8 | RFCO STRIP | 0.00% | 07/15/2027 | 06/28/1990 | 7,210,000.00 | 346,368.40 | 5,146,779.19 | 5,264,511.28 | 117,732.09 | 0.00 |
| 76116EGL8 | RFCO STRIP | 0.00% | 07/15/2027 | 07/11/1990 | 3,529,000.00 | 170,980.05 | 2,519,137.83 | 2,576,762.87 | 57,625.04 | 0.00 |
| **Totals for Cusip** | | | | | **30,056,000.00** | **1,439,873.62** | **21,455,144.98** | **21,945,929.41** | **490,784.43** | **0.00** |
| 76116EHF0 | RFCO STRIP | 0.00% | 04/15/2026 | 03/02/1992 | 1,000,000.00 | 65,750.00 | 739,637.00 | 748,259.00 | 8,622.00 | 0.00 |
| 76116EHF0 | RFCO STRIP | 0.00% | 04/15/2026 | 03/02/1992 | 20,275,000.00 | 1,333,081.25 | 14,996,140.18 | 15,170,951.23 | 174,811.05 | 0.00 |
| **Totals for Cusip** | | | | | **21,275,000.00** | **1,398,831.25** | **15,735,777.18** | **15,919,210.23** | **183,433.05** | **0.00** |
| 76116FAD9 | RFCSP STRIP | 0.00% | 07/15/2020 | 11/09/2004 | 31,285,000.00 | 13,797,310.70 | 28,576,532.41 | 29,302,187.99 | 725,655.58 | 0.00 |
| 76116FAD9 | RFCSP STRIP | 0.00% | 07/15/2020 | 06/27/2006 | 195,000.00 | 89,421.15 | 178,118.07 | 182,641.10 | 4,523.03 | 0.00 |
| **Totals for Cusip** | | | | | **31,480,000.00** | **13,886,731.85** | **28,754,650.48** | **29,484,829.09** | **730,178.61** | **0.00** |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 10/07/2015 | 2,660,000.00 | 2,432,410.40 | 2,407,031.34 | 2,486,123.78 | 79,092.44 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 12/01/2015 | 2,895,000.00 | 2,641,108.50 | 2,619,682.61 | 2,705,762.54 | 86,079.93 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 03/11/2016 | 1,376,000.00 | 1,269,318.72 | 1,269,318.72 | 1,286,055.01 | 16,736.29 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 03/22/2016 | 8,855,000.00 | 8,209,736.15 | 8,209,736.15 | 8,276,175.22 | 66,439.07 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 03/21/2016 | 500,000.00 | 463,506.00 | 463,506.00 | 467,316.50 | 3,810.50 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 03/21/2016 | 5,435,000.00 | 5,042,158.20 | 5,042,158.20 | 5,079,730.36 | 37,572.16 | 0.00 |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 04/27/2016 | 2,678,000.00 | 2,497,127.88 | 2,497,127.88 | 2,502,947.17 | 5,819.29 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 07/01/2016 | 5,153,000.00 | 4,900,475.64 | 4,900,475.64 | 4,816,163.85 | 0.00 | (84,311.79) |
| **Totals for Cusip** | | | | | **29,552,000.00** | **27,455,841.49** | **27,409,036.54** | **27,620,274.43** | **295,549.68** | **(84,311.79)** |
| 76116FAG2 | RFCSP STRIP | 0.00% | 01/15/2021 | 09/26/2001 | 47,793,000.00 | 14,504,697.57 | 42,772,966.66 | 43,941,075.37 | 1,168,108.71 | 0.00 |
| 76116FAG2 | RFCSP STRIP | 0.00% | 01/15/2021 | 09/26/2001 | 27,000,000.00 | 8,194,230.00 | 24,164,001.00 | 24,823,908.00 | 659,907.00 | 0.00 |
| 76116FAG2 | RFCSP STRIP | 0.00% | 01/15/2021 | 12/23/2016 | 14,491,000.00 | 13,271,002.71 | 13,271,002.71 | 13,323,083.36 | 52,080.65 | 0.00 |
| **Totals for Cusip** | | | | | **89,284,000.00** | **35,969,930.28** | **80,207,970.37** | **82,088,066.73** | **1,880,096.36** | **0.00** |
| **Totals for Fed Agency** | | | | | **317,570,000.00** | **99,724,641.06** | **254,695,846.22** | **261,915,950.95** | **7,553,598.95** | **(333,494.22)** |
| **Foreign** | | | | | | | | | | |
| 13645RAV6 | CANADIAN PACIFIC RR CO | 4.80% | 09/15/2035 | 09/08/2015 | 665,000.00 | 661,947.65 | 656,694.81 | 717,806.32 | 61,111.51 | 0.00 |
| **Totals for Cusip** | | | | | **665,000.00** | **661,947.65** | **656,694.81** | **717,806.32** | **61,111.51** | **0.00** |
| 13645RAX2 | CANADIAN PACIFIC RR CO | 6.12% | 09/15/2115 | 09/08/2015 | 1,545,000.00 | 1,545,000.00 | 1,565,032.47 | 1,849,817.69 | 284,785.22 | 0.00 |
| 13645RAX2 | CANADIAN PACIFIC RR CO | 6.12% | 09/15/2115 | 09/08/2015 | 105,000.00 | 106,860.60 | 106,361.43 | 125,715.77 | 19,354.34 | 0.00 |
| 13645RAX2 | CANADIAN PACIFIC RR CO | 6.12% | 09/15/2115 | 10/05/2015 | 350,000.00 | 370,797.00 | 354,538.10 | 419,052.55 | 64,514.45 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,022,657.60** | **2,025,932.00** | **2,394,586.01** | **368,654.01** | **0.00** |
| 219868BW5 | CORP ANDINA DE FOMENTO | 2.00% | 05/10/2019 | 05/04/2016 | 1,940,000.00 | 1,939,825.40 | 1,939,825.40 | 1,927,357.02 | 0.00 | (12,468.38) |
| **Totals for Cusip** | | | | | **1,940,000.00** | **1,939,825.40** | **1,939,825.40** | **1,927,357.02** | **0.00** | **(12,468.38)** |
| 219868BX3 | CORP ANDINA DE FOMENTO | 2.12% | 09/27/2021 | 09/20/2016 | 1,940,000.00 | 1,936,333.40 | 1,936,333.40 | 1,878,249.80 | 0.00 | (58,083.60) |
| **Totals for Cusip** | | | | | **1,940,000.00** | **1,936,333.40** | **1,936,333.40** | **1,878,249.80** | **0.00** | **(58,083.60)** |
| 471048AW8 | JPN BANK FOR INTL COOP | 1.50% | 07/21/2021 | 07/13/2016 | 1,000,000.00 | 995,260.00 | 995,260.00 | 958,779.00 | 0.00 | (36,481.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **995,260.00** | **995,260.00** | **958,779.00** | **0.00** | **(36,481.00)** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 471068AH9 | JAPAN FIN ORG MUNICIPAL | 2.12% | 04/13/2021 | 04/06/2016 | 1,200,000.00 | 1,197,360.00 | 1,197,360.00 | 1,173,729.60 | 0.00 | (23,630.40) |
| **Totals for Cusip** | | | | | **1,200,000.00** | **1,197,360.00** | **1,197,360.00** | **1,173,729.60** | **0.00** | **(23,630.40)** |
| 559222AR5 | MAGNA INTERNATIONAL INC | 4.15% | 10/01/2025 | 12/01/2016 | 4,600,000.00 | 4,767,210.00 | 4,767,210.00 | 4,765,641.40 | 0.00 | (1,568.60) |
| **Totals for Cusip** | | | | | **4,600,000.00** | **4,767,210.00** | **4,767,210.00** | **4,765,641.40** | **0.00** | **(1,568.60)** |
| 563469UL7 | MANITOBA PROVINCE OF | 2.12% | 06/22/2026 | 11/30/2016 | 300,000.00 | 281,520.00 | 281,520.00 | 279,855.00 | 0.00 | (1,665.00) |
| **Totals for Cusip** | | | | | **300,000.00** | **281,520.00** | **281,520.00** | **279,855.00** | **0.00** | **(1,665.00)** |
| 656836AB9 | NA DEVELOPMENT BANK | 2.40% | 10/26/2022 | 11/17/2016 | 4,000,000.00 | 3,996,440.00 | 3,996,440.00 | 3,883,044.00 | 0.00 | (113,396.00) |
| **Totals for Cusip** | | | | | **4,000,000.00** | **3,996,440.00** | **3,996,440.00** | **3,883,044.00** | **0.00** | **(113,396.00)** |
| 709629AM1 | PENTAIR FINANCE SA | 2.90% | 09/15/2018 | 09/09/2015 | 5,000,000.00 | 4,997,000.00 | 4,977,620.00 | 5,057,785.00 | 80,165.00 | 0.00 |
| **Totals for Cusip** | | | | | **5,000,000.00** | **4,997,000.00** | **4,977,620.00** | **5,057,785.00** | **80,165.00** | **0.00** |
| 903724BL5 | UKRAINE GOVERNMENT INTERNATION | 1.47% | 09/29/2021 | 09/22/2016 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 1,952,488.00 | 0.00 | (47,512.00) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,000,000.00** | **2,000,000.00** | **1,952,488.00** | **0.00** | **(47,512.00)** |
| BE62884816 | BELGIUM KINGDOM OF | 1.12% | 08/03/2019 | 07/27/2016 | 2,400,000.00 | 2,396,400.00 | 2,396,400.00 | 2,362,531.20 | 0.00 | (33,868.80) |
| **Totals for Cusip** | | | | | **2,400,000.00** | **2,396,400.00** | **2,396,400.00** | **2,362,531.20** | **0.00** | **(33,868.80)** |
| **Totals for Foreign** | | | | | **27,045,000.00** | **27,191,954.05** | **27,170,595.61** | **27,351,852.35** | **509,930.52** | **(328,673.78)** |
| **MMIP Investment** | | | | | | | | | | |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/01/1900 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/10/2016 | 68.47 | 68.47 | 68.47 | 68.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/14/2016 | 32.83 | 32.83 | 32.83 | 32.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/02/2016 | 115.88 | 115.88 | 115.88 | 115.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/02/2016 | 77.37 | 77.37 | 77.37 | 77.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/05/2016 | 39.14 | 39.14 | 39.14 | 39.14 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2016 | 47.80 | 47.80 | 47.80 | 47.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2016 | 1,616,889.39 | 1,616,889.39 | 1,616,889.39 | 1,616,889.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/15/2016 | 211.82 | 211.82 | 211.82 | 211.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/16/2016 | 30.54 | 30.54 | 30.54 | 30.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/22/2016 | 378.19 | 378.19 | 378.19 | 378.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2016 | 352,374.22 | 352,374.22 | 352,374.22 | 352,374.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2016 | 372.91 | 372.91 | 372.91 | 372.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/22/2016 | 21,259.16 | 21,259.16 | 21,259.16 | 21,259.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2016 | 16,397,568.29 | 16,397,568.29 | 16,397,568.29 | 16,397,568.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/20/2016 | 1,238.45 | 1,238.45 | 1,238.45 | 1,238.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/23/2016 | 387.58 | 387.58 | 387.58 | 387.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/23/2016 | 613,577.35 | 613,577.35 | 613,577.35 | 613,577.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2016 | 442.67 | 442.67 | 442.67 | 442.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/27/2016 | 51,922.94 | 51,922.94 | 51,922.94 | 51,922.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/27/2016 | 386.90 | 386.90 | 386.90 | 386.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2016 | 1,588.31 | 1,588.31 | 1,588.31 | 1,588.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2016 | 1,856,034.00 | 1,856,034.00 | 1,856,034.00 | 1,856,034.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2016 | 428.32 | 428.32 | 428.32 | 428.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2016 | 18,655.00 | 18,655.00 | 18,655.00 | 18,655.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2016 | 422.22 | 422.22 | 422.22 | 422.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2016 | 318,207.35 | 318,207.35 | 318,207.35 | 318,207.35 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2016 | 257,822.25 | 257,822.25 | 257,822.25 | 257,822.25 | 0.00 | 0.00 |
| **Totals for Cusip** | | | | | **21,510,579.35** | **21,510,579.35** | **21,510,579.35** | **21,510,579.35** | **0.00** | **0.00** |
| **Totals for MMIP Investment** | | | | | **21,510,579.35** | **21,510,579.35** | **21,510,579.35** | **21,510,579.35** | **0.00** | **0.00** |
| **Municipals** | | | | | | | | | | |
| 01026CAC5 | ALABAMA ECON SETTLEMENT AUTH B | 3.16% | 09/15/2025 | 12/02/2016 | 985,000.00 | 985,000.00 | 985,000.00 | 993,520.25 | 8,520.25 | 0.00 |
| **Totals for Cusip** | | | | | **985,000.00** | **985,000.00** | **985,000.00** | **993,520.25** | **8,520.25** | **0.00** |
| 072024NU2 | BAY AREA TOLL AUTH CALIF TOLL | 6.92% | 04/01/2040 | 06/24/2010 | 2,785,000.00 | 2,785,000.00 | 3,676,144.30 | 3,774,204.15 | 98,059.85 | 0.00 |
| **Totals for Cusip** | | | | | **2,785,000.00** | **2,785,000.00** | **3,676,144.30** | **3,774,204.15** | **98,059.85** | **0.00** |
| 13063BFS6 | CALIFORNIA ST BUILD AMERICA BN | 6.65% | 03/01/2022 | 03/25/2010 | 1,375,000.00 | 1,399,241.25 | 1,654,276.25 | 1,626,968.75 | 0.00 | (27,307.50) |
| **Totals for Cusip** | | | | | **1,375,000.00** | **1,399,241.25** | **1,654,276.25** | **1,626,968.75** | **0.00** | **(27,307.50)** |
| 15504RET2 | CENTRAL PUGET SOUND WASH REGL | 5.49% | 11/01/2039 | 09/16/2009 | 1,340,000.00 | 1,340,000.00 | 1,634,813.40 | 1,665,405.60 | 30,592.20 | 0.00 |
| **Totals for Cusip** | | | | | **1,340,000.00** | **1,340,000.00** | **1,634,813.40** | **1,665,405.60** | **30,592.20** | **0.00** |
| 167725AC4 | CHICAGO ILL TRANSIT AUTH | 6.90% | 12/01/2040 | 07/30/2008 | 265,000.00 | 265,000.00 | 307,988.30 | 333,131.50 | 25,143.20 | 0.00 |
| **Totals for Cusip** | | | | | **265,000.00** | **265,000.00** | **307,988.30** | **333,131.50** | **25,143.20** | **0.00** |
| 207758KM4 | CONNECTICUT ST SPL TAX | 5.46% | 11/01/2030 | 10/28/2010 | 2,335,000.00 | 2,335,000.00 | 2,662,810.65 | 2,721,419.15 | 58,608.50 | 0.00 |
| **Totals for Cusip** | | | | | **2,335,000.00** | **2,335,000.00** | **2,662,810.65** | **2,721,419.15** | **58,608.50** | **0.00** |
| 254845GQ7 | DISTRICT COLUMBIA WTR & SWR | 5.52% | 10/01/2044 | 10/20/2010 | 1,840,000.00 | 1,840,000.00 | 2,159,700.00 | 2,233,815.20 | 74,115.20 | 0.00 |
| **Totals for Cusip** | | | | | **1,840,000.00** | **1,840,000.00** | **2,159,700.00** | **2,233,815.20** | **74,115.20** | **0.00** |
| 254845JZ4 | DISTRICT COLUMBIA WTR & SWR | 4.81% | 10/01/2114 | 07/11/2014 | 300,000.00 | 300,000.00 | 297,051.00 | 303,528.00 | 6,477.00 | 0.00 |
| **Totals for Cusip** | | | | | **300,000.00** | **300,000.00** | **297,051.00** | **303,528.00** | **6,477.00** | **0.00** |
| 544646XY3 | LOS ANGELES CALIF UNI SCH DIST | 5.76% | 07/01/2029 | 10/02/2009 | 2,300,000.00 | 2,320,976.00 | 2,740,588.00 | 2,757,033.00 | 16,445.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,300,000.00** | **2,320,976.00** | **2,740,588.00** | **2,757,033.00** | **16,445.00** | **0.00** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 574300HZ5 | MARYLAND ST TRANSN AUTH TRANSN | 5.89% | 07/01/2043 | 12/15/2010 | 3,100,000.00 | 3,138,936.00 | 3,770,189.00 | 3,848,278.00 | 78,089.00 | 0.00 |
| **Totals for Cusip** | | | | | **3,100,000.00** | **3,138,936.00** | **3,770,189.00** | **3,848,278.00** | **78,089.00** | **0.00** |
| 575718AB7 | MASS INSTITUTE OF TECH | 4.68% | 07/01/2114 | 04/02/2014 | 590,000.00 | 591,168.20 | 608,731.91 | 593,916.42 | 0.00 | (14,815.49) |
| 575718AB7 | MASS INSTITUTE OF TECH | 4.68% | 07/01/2114 | 04/01/2014 | 410,000.00 | 410,000.00 | 423,017.09 | 412,721.58 | 0.00 | (10,295.51) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,001,168.20** | **1,031,749.00** | **1,006,638.00** | **0.00** | **(25,111.00)** |
| 57604P5P5 | MASSACHUSETTS ST WTR POLLUTN A | 5.19% | 08/01/2040 | 06/30/2010 | 2,940,000.00 | 2,940,000.00 | 3,446,003.40 | 3,339,781.20 | 0.00 | (106,222.20) |
| **Totals for Cusip** | | | | | **2,940,000.00** | **2,940,000.00** | **3,446,003.40** | **3,339,781.20** | **0.00** | **(106,222.20)** |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 12/08/2010 | 1,340,000.00 | 1,340,000.00 | 1,841,776.40 | 1,874,861.00 | 33,084.60 | 0.00 |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 12/16/2010 | 1,565,000.00 | 1,591,354.60 | 2,151,029.90 | 2,189,669.75 | 38,639.85 | 0.00 |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 04/03/2014 | 95,000.00 | 127,779.75 | 130,573.70 | 132,919.25 | 2,345.55 | 0.00 |
| **Totals for Cusip** | | | | | **3,000,000.00** | **3,059,134.35** | **4,123,380.00** | **4,197,450.00** | **74,070.00** | **0.00** |
| 64966JAR7 | NEW YORK NY | 6.27% | 12/01/2037 | 12/15/2010 | 1,900,000.00 | 1,900,000.00 | 2,433,805.00 | 2,467,663.00 | 33,858.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,900,000.00** | **1,900,000.00** | **2,433,805.00** | **2,467,663.00** | **33,858.00** | **0.00** |
| 64971MT44 | NEW YORK N Y CITY TRANSITIONAL | 5.27% | 05/01/2027 | 05/19/2010 | 2,680,000.00 | 2,680,000.00 | 3,029,284.40 | 3,111,051.20 | 81,766.80 | 0.00 |
| **Totals for Cusip** | | | | | **2,680,000.00** | **2,680,000.00** | **3,029,284.40** | **3,111,051.20** | **81,766.80** | **0.00** |
| 64971MZG0 | NEW YORK N Y CITY TRANSITIONAL | 5.77% | 08/01/2036 | 10/16/2009 | 2,270,000.00 | 2,270,000.00 | 2,780,750.00 | 2,791,282.80 | 10,532.80 | 0.00 |
| **Totals for Cusip** | | | | | **2,270,000.00** | **2,270,000.00** | **2,780,750.00** | **2,791,282.80** | **10,532.80** | **0.00** |
| 66285WFB7 | NORTH TEX TWY AUTH | 6.72% | 01/01/2049 | 08/03/2009 | 750,000.00 | 750,000.00 | 1,033,230.00 | 1,052,422.50 | 19,192.50 | 0.00 |
| **Totals for Cusip** | | | | | **750,000.00** | **750,000.00** | **1,033,230.00** | **1,052,422.50** | **19,192.50** | **0.00** |
| 677632MV0 | OHIO ST UNIV GEN RCPTS | 4.91% | 06/01/2040 | 09/15/2010 | 3,300,000.00 | 3,300,000.00 | 3,704,745.00 | 3,763,683.00 | 58,938.00 | 0.00 |
| **Totals for Cusip** | | | | | **3,300,000.00** | **3,300,000.00** | **3,704,745.00** | **3,763,683.00** | **58,938.00** | **0.00** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 677632PA3 | OHIO ST UNIV GEN RCPTS | 4.80% | 06/01/2111 | 10/20/2011 | 1,840,000.00 | 1,821,471.20 | 1,761,045.60 | 1,811,056.80 | 50,011.20 | 0.00 |
| **Totals for Cusip** | | | | | **1,840,000.00** | **1,821,471.20** | **1,761,045.60** | **1,811,056.80** | **50,011.20** | **0.00** |
| 73358WAJ3 | PORT AUTH NY AND NJ | 6.04% | 12/01/2029 | 06/17/2009 | 1,075,000.00 | 1,075,000.00 | 1,302,029.25 | 1,345,115.25 | 43,086.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,075,000.00** | **1,075,000.00** | **1,302,029.25** | **1,345,115.25** | **43,086.00** | **0.00** |
| 759136QP2 | REGIONAL TRANSN DIST COLO SALE | 5.84% | 11/01/2050 | 11/10/2010 | 1,725,000.00 | 1,725,000.00 | 2,234,116.50 | 2,262,855.00 | 28,738.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,725,000.00** | **1,725,000.00** | **2,234,116.50** | **2,262,855.00** | **28,738.50** | **0.00** |
| 796253Y30 | SAN ANTONIO TX ELEC &GAS | 5.81% | 02/01/2041 | 10/29/2010 | 1,550,000.00 | 1,550,000.00 | 1,948,040.00 | 1,932,478.00 | 0.00 | (15,562.00) |
| **Totals for Cusip** | | | | | **1,550,000.00** | **1,550,000.00** | **1,948,040.00** | **1,932,478.00** | **0.00** | **(15,562.00)** |
| 796253Z21 | SAN ANTONIO TX ELEC &GAS | 4.43% | 02/01/2042 | 03/20/2012 | 1,405,000.00 | 1,405,000.00 | 1,467,171.25 | 1,499,626.75 | 32,455.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,405,000.00** | **1,405,000.00** | **1,467,171.25** | **1,499,626.75** | **32,455.50** | **0.00** |
| 91412GHA6 | UNIVERSITY CALIFORNIA REVS | 4.86% | 05/15/2112 | 02/22/2012 | 2,045,000.00 | 2,045,000.00 | 1,943,506.65 | 1,976,512.95 | 33,006.30 | 0.00 |
| **Totals for Cusip** | | | | | **2,045,000.00** | **2,045,000.00** | **1,943,506.65** | **1,976,512.95** | **33,006.30** | **0.00** |
| **Totals for Municipals** | | | | | **44,105,000.00** | **44,230,927.00** | **52,127,416.95** | **52,814,920.05** | **861,705.80** | **(174,202.70)** |
| **Other Bonds** | | | | | | | | | | |
| 313490CL6 | FEDERAL JUDICIARY | 0.00% | 08/15/2023 | 11/09/1989 | 8,615,000.00 | 614,335.65 | 6,730,658.28 | 6,900,701.15 | 170,042.87 | 0.00 |
| **Totals for Cusip** | | | | | **8,615,000.00** | **614,335.65** | **6,730,658.28** | **6,900,701.15** | **170,042.87** | **0.00** |
| 313490CN2 | FEDERAL JUDICIARY | 0.00% | 08/15/2024 | 11/09/1989 | 8,615,000.00 | 568,073.10 | 6,456,218.84 | 6,577,897.10 | 121,678.26 | 0.00 |
| **Totals for Cusip** | | | | | **8,615,000.00** | **568,073.10** | **6,456,218.84** | **6,577,897.10** | **121,678.26** | **0.00** |
| **Totals for Other Bonds** | | | | | **17,230,000.00** | **1,182,408.75** | **13,186,877.12** | **13,478,598.25** | **291,721.13** | **0.00** |
| **US Govt Bonds** | | | | | | | | | | |
| 76116EGB0 | RFCO STRIP | 0.00% | 01/15/2023 | 06/21/2016 | 7,052,000.00 | 6,287,774.76 | 6,287,774.76 | 6,100,783.93 | 0.00 | (186,990.83) |
| **Totals for Cusip** | | | | | **7,052,000.00** | **6,287,774.76** | **6,287,774.76** | **6,100,783.93** | **0.00** | **(186,990.83)** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912810EK0 | US TREASURY BOND | 8.12% | 08/15/2021 | 12/08/2016 | 1,240,000.00 | 1,589,971.87 | 1,589,971.87 | 1,579,208.20 | 0.00 | (10,763.67) |
| **Totals for Cusip** | | | | | **1,240,000.00** | **1,589,971.87** | **1,589,971.87** | **1,579,208.20** | **0.00** | **(10,763.67)** |
| 912810QL5 | US TREASURY BOND | 4.25% | 11/15/2040 | 11/04/2016 | 1,800,000.00 | 2,380,781.25 | 2,380,781.25 | 2,185,311.60 | 0.00 | (195,469.65) |
| **Totals for Cusip** | | | | | **1,800,000.00** | **2,380,781.25** | **2,380,781.25** | **2,185,311.60** | **0.00** | **(195,469.65)** |
| 912810QN1 | US TREASURY BOND | 4.75% | 02/15/2041 | 10/18/2016 | 1,110,000.00 | 1,591,259.66 | 1,591,259.66 | 1,447,162.50 | 0.00 | (144,097.16) |
| **Totals for Cusip** | | | | | **1,110,000.00** | **1,591,259.66** | **1,591,259.66** | **1,447,162.50** | **0.00** | **(144,097.16)** |
| 912810RK6 | US TREASURY BOND | 2.50% | 02/15/2045 | 11/30/2016 | 2,100,000.00 | 1,888,441.41 | 1,888,441.41 | 1,870,558.20 | 0.00 | (17,883.21) |
| **Totals for Cusip** | | | | | **2,100,000.00** | **1,888,441.41** | **1,888,441.41** | **1,870,558.20** | **0.00** | **(17,883.21)** |
| 912810RS9 | US TREASURY | 2.50% | 05/15/2046 | 06/22/2016 | 360,000.00 | 358,818.75 | 358,818.75 | 319,921.92 | 0.00 | (38,896.83) |
| 912810RS9 | US TREASURY | 2.50% | 05/15/2046 | 10/12/2016 | 1,133,000.00 | 1,131,052.66 | 1,131,052.66 | 1,006,865.38 | 0.00 | (124,187.28) |
| 912810RS9 | US TREASURY | 2.50% | 05/15/2046 | 10/26/2016 | 310,000.00 | 307,529.69 | 307,529.69 | 275,488.32 | 0.00 | (32,041.37) |
| 912810RS9 | US TREASURY | 2.50% | 05/15/2046 | 10/24/2016 | 100,000.00 | 99,640.63 | 99,640.63 | 88,867.20 | 0.00 | (10,773.43) |
| **Totals for Cusip** | | | | | **1,903,000.00** | **1,897,041.73** | **1,897,041.73** | **1,691,142.82** | **0.00** | **(205,898.91)** |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 11/14/2016 | 355,000.00 | 300,448.47 | 300,448.47 | 298,491.10 | 0.00 | (1,957.37) |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/02/2016 | 835,000.00 | 702,965.63 | 702,965.63 | 702,084.70 | 0.00 | (880.93) |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/15/2016 | 695,000.00 | 573,049.22 | 573,049.22 | 584,369.90 | 11,320.68 | 0.00 |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/14/2016 | 160,000.00 | 133,325.00 | 133,325.00 | 134,531.20 | 1,206.20 | 0.00 |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/19/2016 | 235,000.00 | 194,903.13 | 194,903.13 | 197,592.70 | 2,689.57 | 0.00 |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/19/2016 | 430,000.00 | 356,362.50 | 356,362.50 | 361,552.60 | 5,190.10 | 0.00 |
| **Totals for Cusip** | | | | | **2,710,000.00** | **2,261,053.95** | **2,261,053.95** | **2,278,622.20** | **20,406.55** | **(2,838.30)** |
| 912828D56 | US TREASURY NOTE | 2.38% | 08/15/2024 | 03/23/2016 | 41,000,000.00 | 42,667,226.56 | 42,667,226.56 | 41,190,568.00 | 0.00 | (1,476,658.56) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **41,000,000.00** | **42,667,226.56** | **42,667,226.56** | **41,190,568.00** | **0.00** | **(1,476,658.56)** |
| 912828F21 | US TREASURY NOTE | 2.12% | 09/30/2021 | 09/22/2016 | 18,180,000.00 | 18,965,723.97 | 18,965,723.97 | 18,341,202.06 | 0.00 | (624,521.91) |
| 912828F21 | US TREASURY NOTE | 2.12% | 09/30/2021 | 10/27/2016 | 11,715,000.00 | 12,137,380.66 | 12,137,380.66 | 11,818,876.91 | 0.00 | (318,503.75) |
| 912828F21 | US TREASURY NOTE | 2.12% | 09/30/2021 | 11/23/2016 | 20,975,000.00 | 21,247,838.87 | 21,247,838.87 | 21,160,985.33 | 0.00 | (86,853.54) |
| **Totals for Cusip** | | | | | **50,870,000.00** | **52,350,943.50** | **52,350,943.50** | **51,321,064.30** | **0.00** | **(1,029,879.20)** |
| 912828H37 | US TREASURY SEC | 0.88% | 01/15/2018 | 03/10/2016 | 16,450,000.00 | 16,433,421.85 | 16,433,421.85 | 16,442,284.95 | 8,863.10 | 0.00 |
| 912828H37 | US TREASURY SEC | 0.88% | 01/15/2018 | 08/15/2016 | 50,000,000.00 | 50,121,093.75 | 50,121,093.75 | 49,976,550.00 | 0.00 | (144,543.75) |
| 912828H37 | US TREASURY SEC | 0.88% | 01/15/2018 | 08/30/2016 | 34,000,000.00 | 34,061,093.75 | 34,061,093.75 | 33,984,054.00 | 0.00 | (77,039.75) |
| **Totals for Cusip** | | | | | **100,450,000.00** | **100,615,609.35** | **100,615,609.35** | **100,402,888.95** | **8,863.10** | **(221,583.50)** |
| 912828J27 | US TREASURY SEC | 2.00% | 02/15/2025 | 05/03/2016 | 12,670,000.00 | 12,945,176.56 | 12,945,176.56 | 12,331,470.27 | 0.00 | (613,706.29) |
| **Totals for Cusip** | | | | | **12,670,000.00** | **12,945,176.56** | **12,945,176.56** | **12,331,470.27** | **0.00** | **(613,706.29)** |
| 912828M56 | US TREASURY NOTE | 2.25% | 11/15/2025 | 12/08/2016 | 20,445,000.00 | 20,214,993.75 | 20,214,993.75 | 20,183,058.66 | 0.00 | (31,935.09) |
| **Totals for Cusip** | | | | | **20,445,000.00** | **20,214,993.75** | **20,214,993.75** | **20,183,058.66** | **0.00** | **(31,935.09)** |
| 912828M80 | US TREASURY NOTE | 2.00% | 11/30/2022 | 11/30/2015 | 7,595,000.00 | 7,595,000.00 | 7,553,462.95 | 7,543,672.99 | 0.00 | (9,789.96) |
| 912828M80 | US TREASURY NOTE | 2.00% | 11/30/2022 | 12/02/2015 | 10,000.00 | 10,000.00 | 9,945.31 | 9,932.42 | 0.00 | (12.89) |
| 912828M80 | US TREASURY NOTE | 2.00% | 11/30/2022 | 05/31/2016 | 3,500,000.00 | 3,583,808.59 | 3,583,808.59 | 3,476,347.00 | 0.00 | (107,461.59) |
| 912828M80 | US TREASURY NOTE | 2.00% | 11/30/2022 | 06/09/2016 | 5,805,000.00 | 6,004,320.12 | 6,004,320.12 | 5,765,769.81 | 0.00 | (238,550.31) |
| **Totals for Cusip** | | | | | **16,910,000.00** | **17,193,128.71** | **17,151,536.97** | **16,795,722.22** | **0.00** | **(355,814.75)** |
| 912828N30 | US TREASURY NOTE | 2.12% | 12/31/2022 | 06/30/2016 | 5,000,000.00 | 5,271,679.69 | 5,271,679.69 | 4,997,265.00 | 0.00 | (274,414.69) |
| 912828N30 | US TREASURY NOTE | 2.12% | 12/31/2022 | 07/21/2016 | 3,000,000.00 | 3,142,382.81 | 3,142,382.81 | 2,998,359.00 | 0.00 | (144,023.81) |
| 912828N30 | US TREASURY NOTE | 2.12% | 12/31/2022 | 07/29/2016 | 3,000,000.00 | 3,163,007.81 | 3,163,007.81 | 2,998,359.00 | 0.00 | (164,648.81) |
| **Totals for Cusip** | | | | | **11,000,000.00** | **11,577,070.31** | **11,577,070.31** | **10,993,983.00** | **0.00** | **(583,087.31)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912828Q29 | US TREASURY NOTE | 1.50% | 03/31/2023 | 08/15/2016 | 40,000,000.00 | 40,354,687.50 | 40,354,687.50 | 38,434,360.00 | 0.00 | (1,920,327.50) |
| 912828Q29 | US TREASURY NOTE | 1.50% | 03/31/2023 | 08/30/2016 | 33,000,000.00 | 33,186,914.06 | 33,186,914.06 | 31,708,347.00 | 0.00 | (1,478,567.06) |
| 912828Q29 | US TREASURY NOTE | 1.50% | 03/31/2023 | 09/02/2016 | 29,500,000.00 | 29,631,367.19 | 29,631,367.19 | 28,345,340.50 | 0.00 | (1,286,026.69) |
| **Totals for Cusip** | | | | | **102,500,000.00** | **103,172,968.75** | **103,172,968.75** | **98,488,047.50** | **0.00** | **(4,684,921.25)** |
| 912828Q78 | US TREASURY NOTE | 1.38% | 04/30/2021 | 07/21/2016 | 12,615,000.00 | 12,750,863.55 | 12,750,863.55 | 12,375,024.86 | 0.00 | (375,838.69) |
| 912828Q78 | US TREASURY NOTE | 1.38% | 04/30/2021 | 09/01/2016 | 10,335,000.00 | 10,430,758.12 | 10,430,758.12 | 10,138,397.30 | 0.00 | (292,360.82) |
| 912828Q78 | US TREASURY NOTE | 1.38% | 04/30/2021 | 09/01/2016 | 10,340,000.00 | 10,434,997.72 | 10,434,997.72 | 10,143,302.18 | 0.00 | (291,695.54) |
| 912828Q78 | US TREASURY NOTE | 1.38% | 04/30/2021 | 11/16/2016 | 235,000.00 | 232,058.77 | 232,058.77 | 230,529.60 | 0.00 | (1,529.17) |
| **Totals for Cusip** | | | | | **33,525,000.00** | **33,848,678.16** | **33,848,678.16** | **32,887,253.94** | **0.00** | **(961,424.22)** |
| 912828R28 | US TREASURY NOTE | 1.62% | 04/30/2023 | 08/15/2016 | 40,000,000.00 | 40,660,937.50 | 40,660,937.50 | 38,687,520.00 | 0.00 | (1,973,417.50) |
| 912828R28 | US TREASURY NOTE | 1.62% | 04/30/2023 | 08/31/2016 | 6,500,000.00 | 6,587,851.56 | 6,587,851.56 | 6,286,722.00 | 0.00 | (301,129.56) |
| 912828R28 | US TREASURY NOTE | 1.62% | 04/30/2023 | 08/30/2016 | 32,500,000.00 | 32,927,832.03 | 32,927,832.03 | 31,433,610.00 | 0.00 | (1,494,222.03) |
| 912828R28 | US TREASURY NOTE | 1.62% | 04/30/2023 | 10/31/2016 | 9,900,000.00 | 9,930,550.78 | 9,930,550.78 | 9,575,161.20 | 0.00 | (355,389.58) |
| **Totals for Cusip** | | | | | **88,900,000.00** | **90,107,171.87** | **90,107,171.87** | **85,983,013.20** | **0.00** | **(4,124,158.67)** |
| 912828R69 | US TREASURY NOTE | 1.62% | 05/31/2023 | 08/30/2016 | 23,000,000.00 | 23,301,875.00 | 23,301,875.00 | 22,219,265.00 | 0.00 | (1,082,610.00) |
| **Totals for Cusip** | | | | | **23,000,000.00** | **23,301,875.00** | **23,301,875.00** | **22,219,265.00** | **0.00** | **(1,082,610.00)** |
| 912828SY7 | US TREASURY NOTE | 0.62% | 05/31/2017 | 06/09/2015 | 35,000.00 | 34,938.48 | 34,845.51 | 35,002.73 | 157.22 | 0.00 |
| **Totals for Cusip** | | | | | **35,000.00** | **34,938.48** | **34,845.51** | **35,002.73** | **157.22** | **0.00** |
| 912828TW0 | US TREASURY NOTE | 0.75% | 10/31/2017 | 12/22/2015 | 55,000.00 | 54,744.57 | 54,707.84 | 54,950.61 | 242.77 | 0.00 |
| **Totals for Cusip** | | | | | **55,000.00** | **54,744.57** | **54,707.84** | **54,950.61** | **242.77** | **0.00** |
| 912828U24 | US TREASURY NOTE | 2.00% | 11/15/2026 | 12/01/2016 | 6,910,000.00 | 6,646,556.25 | 6,646,556.25 | 6,648,442.68 | 1,886.43 | 0.00 |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912828U24 | US TREASURY NOTE | 2.00% | 11/15/2026 | 12/12/2016 | 1,535,000.00 | 1,470,961.72 | 1,470,961.72 | 1,476,897.18 | 5,935.46 | 0.00 |
| 912828U24 | US TREASURY NOTE | 2.00% | 11/15/2026 | 12/13/2016 | 420,000.00 | 402,609.38 | 402,609.38 | 404,102.16 | 1,492.78 | 0.00 |
| 912828U24 | US TREASURY NOTE | 2.00% | 11/15/2026 | 12/19/2016 | 550,000.00 | 523,703.13 | 523,703.13 | 529,181.40 | 5,478.27 | 0.00 |
| **Totals for Cusip** | | | | | **9,415,000.00** | **9,043,830.48** | **9,043,830.48** | **9,058,623.42** | **14,792.94** | **0.00** |
| 912828U57 | US TREASURY NOTE | 2.12% | 11/30/2023 | 11/28/2016 | 4,650,000.00 | 4,645,640.63 | 4,645,640.63 | 4,619,119.35 | 0.00 | (26,521.28) |
| 912828U57 | US TREASURY NOTE | 2.12% | 11/30/2023 | 11/28/2016 | 1,830,000.00 | 1,829,452.28 | 1,829,452.28 | 1,817,846.97 | 0.00 | (11,605.31) |
| **Totals for Cusip** | | | | | **6,480,000.00** | **6,475,092.91** | **6,475,092.91** | **6,436,966.32** | **0.00** | **(38,126.59)** |
| 912828U65 | US TREASURY NOTE | 1.75% | 11/30/2021 | 11/28/2016 | 1,235,000.00 | 1,231,912.50 | 1,231,912.50 | 1,225,785.67 | 0.00 | (6,126.83) |
| 912828U65 | US TREASURY NOTE | 1.75% | 11/30/2021 | 11/28/2016 | 831,000.00 | 829,026.08 | 829,026.08 | 824,799.91 | 0.00 | (4,226.17) |
| **Totals for Cusip** | | | | | **2,066,000.00** | **2,060,938.58** | **2,060,938.58** | **2,050,585.58** | **0.00** | **(10,353.00)** |
| 912828U73 | US TREASURY NOTE | 1.38% | 12/15/2019 | 12/13/2016 | 2,095,000.00 | 2,091,071.88 | 2,091,071.88 | 2,090,007.62 | 0.00 | (1,064.26) |
| 912828U73 | US TREASURY NOTE | 1.38% | 12/15/2019 | 12/13/2016 | 4,845,000.00 | 4,835,915.63 | 4,835,915.63 | 4,833,454.37 | 0.00 | (2,461.26) |
| 912828U73 | US TREASURY NOTE | 1.38% | 12/15/2019 | 12/19/2016 | 9,475,000.00 | 9,403,937.50 | 9,403,937.50 | 9,452,421.08 | 48,483.58 | 0.00 |
| 912828U73 | US TREASURY NOTE | 1.38% | 12/15/2019 | 12/19/2016 | 4,210,000.00 | 4,178,425.00 | 4,178,425.00 | 4,199,967.57 | 21,542.57 | 0.00 |
| **Totals for Cusip** | | | | | **20,625,000.00** | **20,509,350.01** | **20,509,350.01** | **20,575,850.64** | **70,026.15** | **(3,525.52)** |
| 912828UZ1 | US TREASURY NOTE | 0.62% | 04/30/2018 | 10/23/2015 | 10,000.00 | 9,944.61 | 9,871.48 | 9,951.17 | 79.69 | 0.00 |
| 912828UZ1 | US TREASURY NOTE | 0.62% | 04/30/2018 | 12/13/2016 | 29,830,000.00 | 29,646,364.43 | 29,646,364.43 | 29,684,340.11 | 37,975.68 | 0.00 |
| **Totals for Cusip** | | | | | **29,840,000.00** | **29,656,309.04** | **29,656,235.91** | **29,694,291.28** | **38,055.37** | **0.00** |
| 912828VB3 | US TREASURY NOTE | 1.75% | 05/15/2023 | 09/30/2016 | 8,100,000.00 | 8,283,832.03 | 8,283,832.03 | 7,889,270.40 | 0.00 | (394,561.63) |
| **Totals for Cusip** | | | | | **8,100,000.00** | **8,283,832.03** | **8,283,832.03** | **7,889,270.40** | **0.00** | **(394,561.63)** |
| 912828VE7 | US TREASURY NOTE | 1.00% | 05/31/2018 | 04/06/2016 | 2,005,000.00 | 2,014,790.04 | 2,014,790.04 | 2,004,216.05 | 0.00 | (10,573.99) |
| **Totals for Cusip** | | | | | **2,005,000.00** | **2,014,790.04** | **2,014,790.04** | **2,004,216.05** | **0.00** | **(10,573.99)** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912833KQ2 | US TREASURY STRIP | 0.00% | 02/15/2018 | 10/21/2016 | 50,000,000.00 | 49,468,093.00 | 49,468,093.00 | 49,429,650.00 | 0.00 | (38,443.00) |
| 912833KQ2 | US TREASURY STRIP | 0.00% | 02/15/2018 | 10/21/2016 | 110,000.00 | 108,829.80 | 108,829.80 | 108,745.23 | 0.00 | (84.57) |
| 912833KQ2 | US TREASURY STRIP | 0.00% | 02/15/2018 | 10/21/2016 | 50,000,000.00 | 49,468,093.00 | 49,468,093.00 | 49,429,650.00 | 0.00 | (38,443.00) |
| **Totals for Cusip** | | | | | **100,110,000.00** | **99,045,015.80** | **99,045,015.80** | **98,968,045.23** | **0.00** | **(76,970.57)** |
| 912833LH1 | US TREASURY STRIP | 0.00% | 05/15/2022 | 12/04/2013 | 14,840,000.00 | 11,810,265.60 | 12,928,088.60 | 13,239,713.76 | 311,625.16 | 0.00 |
| **Totals for Cusip** | | | | | **14,840,000.00** | **11,810,265.60** | **12,928,088.60** | **13,239,713.76** | **311,625.16** | **0.00** |
| 912833LL2 | US TREASURY STRIP | 0.00% | 02/15/2023 | 03/18/2008 | 12,305,000.00 | 6,312,341.95 | 10,504,999.99 | 10,731,227.42 | 226,227.43 | 0.00 |
| 912833LL2 | US TREASURY STRIP | 0.00% | 02/15/2023 | 03/18/2008 | 9,250,000.00 | 4,745,157.50 | 7,896,891.50 | 8,066,952.75 | 170,061.25 | 0.00 |
| **Totals for Cusip** | | | | | **21,555,000.00** | **11,057,499.45** | **18,401,891.49** | **18,798,180.17** | **396,288.68** | **0.00** |
| **Totals for US Govt Bonds** | | | | | **734,311,000.00** | **725,937,774.14** | **734,358,194.61** | **718,754,820.68** | **860,457.94** | **(16,463,831.87)** |
| **Totals for 2512 WCT SBA 94A** | | | | | **2,083,037,898.85** | **1,802,883,587.69** | **2,047,357,091.55** | **2,043,091,910.77** | **25,379,317.78** | **(29,644,498.56)** |
| | | | | | Less cash due to broker | (17,433,506) | | (17,433,506) | | |
| | | | | | Total | 1,785,450,082 | | 2,025,658,404 | | |



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# Appendix II

# Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Asset-Backed** | | | | | | | | | | |
| 05377RCA0 | AVIS BUDGET RENTAL CAR FUNDING | 2.63% | 12/20/2021 | 05/20/2015 | 7,500,000.00 | 7,498,320.00 | 7,405,824.75 | 7,408,262.25 | 2,437.50 | 0.00 |
| **Totals for Cusip** | | | | | **7,500,000.00** | **7,498,320.00** | **7,405,824.75** | **7,408,262.25** | **2,437.50** | **0.00** |
| 161571FQ2 | CHASE ISSUANCE TRUST | 2.16% | 09/16/2024 | 01/17/2013 | 1,400,000.00 | 1,389,117.19 | 1,359,830.64 | 1,363,740.00 | 3,909.36 | 0.00 |
| 161571FQ2 | CHASE ISSUANCE TRUST | 2.16% | 09/16/2024 | 02/19/2013 | 8,600,000.00 | 8,425,312.50 | 8,353,245.36 | 8,377,260.00 | 24,014.64 | 0.00 |
| **Totals for Cusip** | | | | | **10,000,000.00** | **9,814,429.69** | **9,713,076.00** | **9,741,000.00** | **27,924.00** | **0.00** |
| 34530MAA7 | FORD CREDIT AUTO OWNER TRUST/F | 2.26% | 11/15/2025 | 05/06/2014 | 1,000,000.00 | 999,750.50 | 1,008,066.70 | 1,008,536.00 | 469.30 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **999,750.50** | **1,008,066.70** | **1,008,536.00** | **469.30** | **0.00** |
| 34530NAA5 | FORD CREDIT AUTO OWNER TRUST | 2.31% | 04/15/2026 | 10/07/2014 | 3,800,000.00 | 3,798,605.78 | 3,793,761.16 | 3,831,780.54 | 38,019.38 | 0.00 |
| **Totals for Cusip** | | | | | **3,800,000.00** | **3,798,605.78** | **3,793,761.16** | **3,831,780.54** | **38,019.38** | **0.00** |
| 34530WAA5 | FORD CREDIT AUTO OWNER TRUST/F | 2.44% | 01/15/2027 | 07/21/2015 | 3,900,000.00 | 3,898,458.33 | 3,878,611.62 | 3,934,270.86 | 55,659.24 | 0.00 |
| **Totals for Cusip** | | | | | **3,900,000.00** | **3,898,458.33** | **3,878,611.62** | **3,934,270.86** | **55,659.24** | **0.00** |
| 42806DAA7 | HERTZ VEHICLE FINANCING LLC | 2.73% | 03/25/2021 | 04/07/2015 | 6,300,000.00 | 6,299,581.05 | 6,245,323.56 | 6,254,622.99 | 9,299.43 | 0.00 |
| **Totals for Cusip** | | | | | **6,300,000.00** | **6,299,581.05** | **6,245,323.56** | **6,254,622.99** | **9,299.43** | **0.00** |
| **Totals for Asset-Backed** | | | | | **32,500,000.00** | **32,309,145.35** | **32,044,663.79** | **32,178,472.64** | **133,808.85** | **0.00** |
| **Corporate** | | | | | | | | | | |
| 00037BAA0 | ABB FINANCE USA INC | 1.62% | 05/08/2017 | 05/03/2012 | 545,000.00 | 541,185.00 | 545,366.79 | 545,734.12 | 367.33 | 0.00 |
| **Totals for Cusip** | | | | | **545,000.00** | **541,185.00** | **545,366.79** | **545,734.12** | **367.33** | **0.00** |
| 00084DAE0 | ABN AMRO BANK NV | 4.25% | 02/02/2017 | 01/30/2012 | 1,560,000.00 | 1,558,471.20 | 1,601,949.96 | 1,563,366.48 | 0.00 | (38,583.48) |
| **Totals for Cusip** | | | | | **1,560,000.00** | **1,558,471.20** | **1,601,949.96** | **1,563,366.48** | **0.00** | **(38,583.48)** |
| 00206RBK7 | AT&T CORP | 4.35% | 06/15/2045 | 06/18/2013 | 222,000.00 | 140,882.63 | 189,914.56 | 197,809.10 | 7,894.54 | 0.00 |
| **Totals for Cusip** | | | | | **222,000.00** | **140,882.63** | **189,914.56** | **197,809.10** | **7,894.54** | **0.00** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 00206RCG5 | AT&T INC | 4.80% | 06/15/2044 | 06/03/2014 | 1,000,000.00 | 996,360.00 | 916,136.00 | 944,914.00 | 28,778.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **996,360.00** | **916,136.00** | **944,914.00** | **28,778.00** | **0.00** |
| 00206RCL4 | AT&T CORP | 2.45% | 06/30/2020 | 04/23/2015 | 965,000.00 | 964,507.85 | 950,355.16 | 958,275.88 | 7,920.72 | 0.00 |
| **Totals for Cusip** | | | | | **965,000.00** | **964,507.85** | **950,355.16** | **958,275.88** | **7,920.72** | **0.00** |
| 00206RCN0 | AT&T CORP | 3.40% | 05/15/2025 | 04/23/2015 | 3,735,000.00 | 3,723,944.40 | 3,589,671.15 | 3,599,878.91 | 10,207.76 | 0.00 |
| **Totals for Cusip** | | | | | **3,735,000.00** | **3,723,944.40** | **3,589,671.15** | **3,599,878.91** | **10,207.76** | **0.00** |
| 00206RDF6 | AT&T CORP | 6.00% | 08/15/2040 | 03/03/2016 | 545,000.00 | 558,540.53 | 558,540.53 | 599,013.86 | 40,473.33 | 0.00 |
| **Totals for Cusip** | | | | | **545,000.00** | **558,540.53** | **558,540.53** | **599,013.86** | **40,473.33** | **0.00** |
| 00206RDH2 | AT&T CORP | 5.15% | 03/15/2042 | 03/03/2016 | 1,025,000.00 | 959,400.00 | 959,400.00 | 1,021,076.30 | 61,676.30 | 0.00 |
| **Totals for Cusip** | | | | | **1,025,000.00** | **959,400.00** | **959,400.00** | **1,021,076.30** | **61,676.30** | **0.00** |
| 00206RDK5 | AT&T CORP | 4.55% | 03/09/2049 | 12/15/2016 | 947,000.00 | 951,594.32 | 951,594.32 | 855,392.90 | 0.00 | (96,201.42) |
| **Totals for Cusip** | | | | | **947,000.00** | **951,594.32** | **951,594.32** | **855,392.90** | **0.00** | **(96,201.42)** |
| 00209TAB1 | AT&T BROADBAND CORP | 9.46% | 11/15/2022 | 06/22/2005 | 400,000.00 | 561,372.00 | 552,255.20 | 541,401.20 | 0.00 | (10,854.00) |
| 00209TAB1 | AT&T BROADBAND CORP | 9.46% | 11/15/2022 | 10/18/2005 | 1,550,000.00 | 2,033,197.00 | 2,139,988.90 | 2,097,929.65 | 0.00 | (42,059.25) |
| **Totals for Cusip** | | | | | **1,950,000.00** | **2,594,569.00** | **2,692,244.10** | **2,639,330.85** | **0.00** | **(52,913.25)** |
| 00287YAP4 | ABBVIE INC | 3.20% | 11/06/2022 | 05/05/2015 | 635,000.00 | 633,749.05 | 625,051.45 | 635,417.83 | 10,366.38 | 0.00 |
| **Totals for Cusip** | | | | | **635,000.00** | **633,749.05** | **625,051.45** | **635,417.83** | **10,366.38** | **0.00** |
| 00287YAQ2 | ABBVIE INC | 3.60% | 05/14/2025 | 05/05/2015 | 1,115,000.00 | 1,113,048.75 | 1,100,432.52 | 1,104,394.12 | 3,961.60 | 0.00 |
| **Totals for Cusip** | | | | | **1,115,000.00** | **1,113,048.75** | **1,100,432.52** | **1,104,394.12** | **3,961.60** | **0.00** |
| 00287YAR0 | ABBVIE INC | 4.50% | 05/14/2035 | 05/10/2016 | 875,000.00 | 897,513.75 | 897,513.75 | 859,711.13 | 0.00 | (37,802.62) |
| **Totals for Cusip** | | | | | **875,000.00** | **897,513.75** | **897,513.75** | **859,711.13** | **0.00** | **(37,802.62)** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 00287YAU3 | ABBVIE INC | 2.30% | 05/14/2021 | 05/09/2016 | 1,000,000.00 | 998,260.00 | 998,260.00 | 979,786.00 | 0.00 | (18,474.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **998,260.00** | **998,260.00** | **979,786.00** | **0.00** | **(18,474.00)** |
| 00287YAX7 | ABBVIE INC | 2.85% | 05/14/2023 | 05/09/2016 | 3,575,000.00 | 3,574,535.25 | 3,574,535.25 | 3,468,025.28 | 0.00 | (106,509.97) |
| **Totals for Cusip** | | | | | **3,575,000.00** | **3,574,535.25** | **3,574,535.25** | **3,468,025.28** | **0.00** | **(106,509.97)** |
| 00507UAR2 | ACTAVIS FUNDING SCS | 3.45% | 03/15/2022 | 03/03/2015 | 2,955,000.00 | 2,950,803.90 | 2,958,223.91 | 2,999,351.60 | 41,127.69 | 0.00 |
| **Totals for Cusip** | | | | | **2,955,000.00** | **2,950,803.90** | **2,958,223.91** | **2,999,351.60** | **41,127.69** | **0.00** |
| 00507UAS0 | ACTAVIS FUNDING SCS | 3.80% | 03/15/2025 | 03/03/2015 | 815,000.00 | 812,106.75 | 810,837.80 | 815,960.07 | 5,122.27 | 0.00 |
| **Totals for Cusip** | | | | | **815,000.00** | **812,106.75** | **810,837.80** | **815,960.07** | **5,122.27** | **0.00** |
| 00817YAJ7 | AETNA INC | 4.50% | 05/15/2042 | 06/01/2016 | 700,000.00 | 731,269.00 | 731,269.00 | 709,952.60 | 0.00 | (21,316.40) |
| **Totals for Cusip** | | | | | **700,000.00** | **731,269.00** | **731,269.00** | **709,952.60** | **0.00** | **(21,316.40)** |
| 00817YAP3 | AETNA INC | 4.75% | 03/15/2044 | 06/12/2014 | 300,000.00 | 313,662.00 | 304,115.40 | 315,595.50 | 11,480.10 | 0.00 |
| 00817YAP3 | AETNA INC | 4.75% | 03/15/2044 | 10/30/2015 | 355,000.00 | 369,168.05 | 359,869.89 | 373,454.68 | 13,584.79 | 0.00 |
| **Totals for Cusip** | | | | | **655,000.00** | **682,830.05** | **663,985.29** | **689,050.18** | **25,064.89** | **0.00** |
| 00817YAT5 | AETNA INC | 1.90% | 06/07/2019 | 06/02/2016 | 1,000,000.00 | 999,250.00 | 999,250.00 | 997,707.00 | 0.00 | (1,543.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **999,250.00** | **999,250.00** | **997,707.00** | **0.00** | **(1,543.00)** |
| 008281AG2 | AFRICAN DEVELOPMENT BANK | 8.80% | 09/01/2019 | 06/08/2006 | 1,000,000.00 | 1,277,050.00 | 1,219,024.00 | 1,179,426.00 | 0.00 | (39,598.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,277,050.00** | **1,219,024.00** | **1,179,426.00** | **0.00** | **(39,598.00)** |
| 008916AK4 | AGRIUM INC | 3.15% | 10/01/2022 | 09/24/2012 | 615,000.00 | 613,794.60 | 588,341.60 | 611,425.62 | 23,084.02 | 0.00 |
| **Totals for Cusip** | | | | | **615,000.00** | **613,794.60** | **588,341.60** | **611,425.62** | **23,084.02** | **0.00** |
| 010392FN3 | ALABAMA POWER CO | 2.80% | 04/01/2025 | 04/09/2015 | 115,000.00 | 114,871.20 | 110,961.66 | 111,989.53 | 1,027.87 | 0.00 |
| **Totals for Cusip** | | | | | **115,000.00** | **114,871.20** | **110,961.66** | **111,989.53** | **1,027.87** | **0.00** |
| 01959EAB4 | ALLIED WORLD ASSURANCE | 5.50% | 11/15/2020 | 11/09/2010 | 350,000.00 | 348,404.00 | 381,371.90 | 377,554.80 | 0.00 | (3,817.10) |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **350,000.00** | **348,404.00** | **381,371.90** | **377,554.80** | **0.00** | **(3,817.10)** |
| 023765AA8 | AMER AIRLINE 16-2 AA PTT | 3.20% | 06/15/2028 | 05/02/2016 | 1,735,000.00 | 1,735,000.00 | 1,735,000.00 | 1,687,287.50 | 0.00 | (47,712.50) |
| **Totals for Cusip** | | | | | **1,735,000.00** | **1,735,000.00** | **1,735,000.00** | **1,687,287.50** | **0.00** | **(47,712.50)** |
| 02377AAA6 | AMER AIRLN 14 1 A PTT | 3.70% | 04/01/2028 | 09/02/2014 | 394,000.14 | 394,000.14 | 394,236.54 | 390,060.14 | 0.00 | (4,176.40) |
| **Totals for Cusip** | | | | | **394,000.14** | **394,000.14** | **394,236.54** | **390,060.14** | **0.00** | **(4,176.40)** |
| 02665WBG5 | AMERICAN HONDA FINANCE | 1.70% | 09/09/2021 | 09/06/2016 | 1,500,000.00 | 1,497,000.00 | 1,497,000.00 | 1,447,593.00 | 0.00 | (49,407.00) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,497,000.00** | **1,497,000.00** | **1,447,593.00** | **0.00** | **(49,407.00)** |
| 02665WBH3 | AMERICAN HONDA FINANCE | 2.30% | 09/09/2026 | 09/06/2016 | 720,000.00 | 717,825.60 | 717,825.60 | 672,048.00 | 0.00 | (45,777.60) |
| **Totals for Cusip** | | | | | **720,000.00** | **717,825.60** | **717,825.60** | **672,048.00** | **0.00** | **(45,777.60)** |
| 026874DA2 | AMERICAN INTERNATIONAL GROUP | 4.50% | 07/16/2044 | 07/09/2014 | 1,900,000.00 | 1,888,543.00 | 1,757,040.20 | 1,873,542.50 | 116,502.30 | 0.00 |
| **Totals for Cusip** | | | | | **1,900,000.00** | **1,888,543.00** | **1,757,040.20** | **1,873,542.50** | **116,502.30** | **0.00** |
| 03040WAL9 | AMERICAN WATER CAPITAL C | 3.40% | 03/01/2025 | 08/10/2015 | 1,500,000.00 | 1,495,005.00 | 1,523,935.50 | 1,535,028.00 | 11,092.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,495,005.00** | **1,523,935.50** | **1,535,028.00** | **11,092.50** | **0.00** |
| 03073EAN5 | AMERISOURCEBERGEN CORPORATION | 4.25% | 03/01/2045 | 02/17/2015 | 350,000.00 | 349,345.50 | 321,696.55 | 335,136.90 | 13,440.35 | 0.00 |
| **Totals for Cusip** | | | | | **350,000.00** | **349,345.50** | **321,696.55** | **335,136.90** | **13,440.35** | **0.00** |
| 031162BY5 | AMGEN INC | 3.12% | 05/01/2025 | 04/28/2015 | 4,500,000.00 | 4,475,520.00 | 4,274,860.50 | 4,379,301.00 | 104,440.50 | 0.00 |
| **Totals for Cusip** | | | | | **4,500,000.00** | **4,475,520.00** | **4,274,860.50** | **4,379,301.00** | **104,440.50** | **0.00** |
| 031162CC2 | AMGEN INC | 4.56% | 06/15/2048 | 05/25/2016 | 203,000.00 | 200,461.19 | 200,461.19 | 196,352.97 | 0.00 | (4,108.22) |
| **Totals for Cusip** | | | | | **203,000.00** | **200,461.19** | **200,461.19** | **196,352.97** | **0.00** | **(4,108.22)** |
| 031162CE8 | AMGEN INC | 4.66% | 06/15/2051 | 05/25/2016 | 867,000.00 | 899,633.88 | 899,633.88 | 833,280.64 | 0.00 | (66,353.24) |
| **Totals for Cusip** | | | | | **867,000.00** | **899,633.88** | **899,633.88** | **833,280.64** | **0.00** | **(66,353.24)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 031162CJ7 | AMGEN INC | 2.60% | 08/19/2026 | 08/10/2016 | 4,050,000.00 | 4,047,529.50 | 4,047,529.50 | 3,724,934.85 | 0.00 | (322,594.65) |
| **Totals for Cusip** | | | | | **4,050,000.00** | **4,047,529.50** | **4,047,529.50** | **3,724,934.85** | **0.00** | **(322,594.65)** |
| 035229CQ4 | ANHEUSER BUSCH COS INC | 5.95% | 01/15/2033 | 08/15/2013 | 500,000.00 | 573,210.00 | 557,248.00 | 590,206.50 | 32,958.50 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **573,210.00** | **557,248.00** | **590,206.50** | **32,958.50** | **0.00** |
| 035229DC4 | ANHEUSER BUSCH COS INC | 6.45% | 09/01/2037 | 09/12/2013 | 625,000.00 | 761,087.50 | 739,960.63 | 796,471.88 | 56,511.25 | 0.00 |
| 035229DC4 | ANHEUSER BUSCH COS INC | 6.45% | 09/01/2037 | 02/27/2014 | 875,000.00 | 1,125,530.00 | 1,035,944.88 | 1,115,060.63 | 79,115.75 | 0.00 |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,886,617.50** | **1,775,905.51** | **1,911,532.51** | **135,627.00** | **0.00** |
| 03523TBJ6 | ANHEUSER-BUSCH INBEV WOR | 8.00% | 11/15/2039 | 03/10/2011 | 425,000.00 | 540,473.54 | 591,937.45 | 625,015.63 | 33,078.18 | 0.00 |
| 03523TBJ6 | ANHEUSER-BUSCH INBEV WOR | 8.00% | 11/15/2039 | 03/10/2011 | 580,000.00 | 748,385.10 | 807,820.52 | 852,962.50 | 45,141.98 | 0.00 |
| **Totals for Cusip** | | | | | **1,005,000.00** | **1,288,858.64** | **1,399,757.97** | **1,477,978.13** | **78,220.16** | **0.00** |
| 037833BB5 | APPLE INC | 0.90% | 05/12/2017 | 05/06/2015 | 2,400,000.00 | 2,398,344.00 | 2,392,579.20 | 2,399,620.80 | 7,041.60 | 0.00 |
| **Totals for Cusip** | | | | | **2,400,000.00** | **2,398,344.00** | **2,392,579.20** | **2,399,620.80** | **7,041.60** | **0.00** |
| 037833BX7 | APPLE INC | 4.65% | 02/23/2046 | 02/16/2016 | 805,000.00 | 800,355.15 | 800,355.15 | 869,278.45 | 68,923.30 | 0.00 |
| **Totals for Cusip** | | | | | **805,000.00** | **800,355.15** | **800,355.15** | **869,278.45** | **68,923.30** | **0.00** |
| 03939CAA1 | ARCH CAPITAL FINANCE LLC | 4.01% | 12/15/2026 | 11/29/2016 | 165,000.00 | 165,000.00 | 165,000.00 | 167,374.52 | 2,374.52 | 0.00 |
| **Totals for Cusip** | | | | | **165,000.00** | **165,000.00** | **165,000.00** | **167,374.52** | **2,374.52** | **0.00** |
| 03939CAB9 | ARCH CAPITAL FINANCE LLC | 5.03% | 12/15/2046 | 11/29/2016 | 445,000.00 | 445,000.00 | 445,000.00 | 466,531.77 | 21,531.77 | 0.00 |
| **Totals for Cusip** | | | | | **445,000.00** | **445,000.00** | **445,000.00** | **466,531.77** | **21,531.77** | **0.00** |
| 040555CU6 | ARIZONA PUBLIC SERVICE | 3.75% | 05/15/2046 | 05/03/2016 | 1,265,000.00 | 1,261,369.45 | 1,261,369.45 | 1,186,415.67 | 0.00 | (74,953.78) |
| **Totals for Cusip** | | | | | **1,265,000.00** | **1,261,369.45** | **1,261,369.45** | **1,186,415.67** | **0.00** | **(74,953.78)** |
| 04351LAB6 | ASCENSION HEALTH | 3.94% | 11/15/2046 | 04/25/2016 | 975,000.00 | 975,000.00 | 975,000.00 | 930,947.55 | 0.00 | (44,052.45) |
| 04351LAB6 | ASCENSION HEALTH | 3.94% | 11/15/2046 | 05/10/2016 | 1,025,000.00 | 1,068,952.00 | 1,068,952.00 | 978,688.45 | 0.00 | (90,263.55) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,043,952.00** | **2,043,952.00** | **1,909,636.00** | **0.00** | **(134,316.00)** |
| 04650NAB0 | AT&T INC | 5.35% | 09/01/2040 | 05/12/2011 | 92,000.00 | 91,789.41 | 90,869.96 | 94,483.72 | 3,613.76 | 0.00 |
| **Totals for Cusip** | | | | | **92,000.00** | **91,789.41** | **90,869.96** | **94,483.72** | **3,613.76** | **0.00** |
| 05463HAA9 | AXIS SPECIALTY FINANCE | 5.88% | 06/01/2020 | 03/18/2010 | 2,650,000.00 | 2,640,036.00 | 2,926,440.05 | 2,904,733.90 | 0.00 | (21,706.15) |
| **Totals for Cusip** | | | | | **2,650,000.00** | **2,640,036.00** | **2,926,440.05** | **2,904,733.90** | **0.00** | **(21,706.15)** |
| 05464HAB6 | AXIS SPECIALTY FINAN PLC | 5.15% | 04/01/2045 | 03/06/2014 | 490,000.00 | 487,422.60 | 480,596.41 | 484,755.04 | 4,158.63 | 0.00 |
| 05464HAB6 | AXIS SPECIALTY FINAN PLC | 5.15% | 04/01/2045 | 08/21/2014 | 260,000.00 | 273,210.60 | 255,010.34 | 257,216.96 | 2,206.62 | 0.00 |
| 05464HAB6 | AXIS SPECIALTY FINAN PLC | 5.15% | 04/01/2045 | 04/05/2016 | 250,000.00 | 261,245.00 | 261,245.00 | 247,324.00 | 0.00 | (13,921.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,021,878.20** | **996,851.75** | **989,296.00** | **6,365.25** | **(13,921.00)** |
| 05523UAJ9 | BAE SYSTEMS HLDG | 6.38% | 06/01/2019 | 06/01/2009 | 870,000.00 | 866,963.70 | 973,641.36 | 949,107.36 | 0.00 | (24,534.00) |
| 05523UAJ9 | BAE SYSTEMS HLDG | 6.38% | 06/01/2019 | 04/07/2010 | 980,000.00 | 1,072,668.80 | 1,096,745.44 | 1,069,109.44 | 0.00 | (27,636.00) |
| **Totals for Cusip** | | | | | **1,850,000.00** | **1,939,632.50** | **2,070,386.80** | **2,018,216.80** | **0.00** | **(52,170.00)** |
| 05523UAL4 | BAE SYSTEMS HLDG | 4.75% | 10/07/2044 | 09/30/2014 | 1,075,000.00 | 1,069,377.75 | 1,046,177.10 | 1,087,835.50 | 41,658.40 | 0.00 |
| **Totals for Cusip** | | | | | **1,075,000.00** | **1,069,377.75** | **1,046,177.10** | **1,087,835.50** | **41,658.40** | **0.00** |
| 055451AF5 | BHP FINANCE USA LTD | 5.40% | 03/29/2017 | 03/26/2007 | 1,800,000.00 | 1,794,366.00 | 1,875,119.40 | 1,816,092.00 | 0.00 | (59,027.40) |
| **Totals for Cusip** | | | | | **1,800,000.00** | **1,794,366.00** | **1,875,119.40** | **1,816,092.00** | **0.00** | **(59,027.40)** |
| 055451AV0 | BHP BILLITON FIN USA LTD | 5.00% | 09/30/2043 | 09/25/2013 | 300,000.00 | 299,955.00 | 269,641.20 | 335,088.00 | 65,446.80 | 0.00 |
| **Totals for Cusip** | | | | | **300,000.00** | **299,955.00** | **269,641.20** | **335,088.00** | **65,446.80** | **0.00** |
| 05565EAK1 | BMW US CAPITAL LLC | 1.45% | 09/13/2019 | 09/08/2016 | 3,250,000.00 | 3,245,937.50 | 3,245,937.50 | 3,211,809.25 | 0.00 | (34,128.25) |
| **Totals for Cusip** | | | | | **3,250,000.00** | **3,245,937.50** | **3,245,937.50** | **3,211,809.25** | **0.00** | **(34,128.25)** |
| 05565EAL9 | BMW US CAPITAL LLC | 1.85% | 09/15/2021 | 09/08/2016 | 1,550,000.00 | 1,548,233.00 | 1,548,233.00 | 1,496,724.95 | 0.00 | (51,508.05) |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,550,000.00** | **1,548,233.00** | **1,548,233.00** | **1,496,724.95** | **0.00** | **(51,508.05)** |
| 05565EAM7 | BMW US CAPITAL LLC | 2.25% | 09/15/2023 | 09/08/2016 | 1,560,000.00 | 1,555,179.60 | 1,555,179.60 | 1,495,046.28 | 0.00 | (60,133.32) |
| **Totals for Cusip** | | | | | **1,560,000.00** | **1,555,179.60** | **1,555,179.60** | **1,495,046.28** | **0.00** | **(60,133.32)** |
| 06050TKN1 | BANK OF AMERICA | 5.30% | 03/15/2017 | 03/08/2007 | 2,625,000.00 | 2,622,558.75 | 2,730,721.88 | 2,645,330.63 | 0.00 | (85,391.25) |
| 06050TKN1 | BANK OF AMERICA | 5.30% | 03/15/2017 | 06/18/2008 | 470,000.00 | 442,613.10 | 488,929.25 | 473,640.15 | 0.00 | (15,289.10) |
| **Totals for Cusip** | | | | | **3,095,000.00** | **3,065,171.85** | **3,219,651.13** | **3,118,970.78** | **0.00** | **(100,680.35)** |
| 06051GEX3 | BANK OF AMERICA CORP | 2.60% | 01/15/2019 | 10/17/2013 | 2,100,000.00 | 2,099,643.00 | 2,106,843.90 | 2,117,950.80 | 11,106.90 | 0.00 |
| **Totals for Cusip** | | | | | **2,100,000.00** | **2,099,643.00** | **2,106,843.90** | **2,117,950.80** | **11,106.90** | **0.00** |
| 06051GFC8 | BANK OF AMERICA CORP | 5.00% | 01/21/2044 | 12/01/2015 | 1,320,000.00 | 1,433,757.60 | 1,377,670.80 | 1,445,522.76 | 67,851.96 | 0.00 |
| **Totals for Cusip** | | | | | **1,320,000.00** | **1,433,757.60** | **1,377,670.80** | **1,445,522.76** | **67,851.96** | **0.00** |
| 06406HDB2 | BANK OF NY MELLON CORP | 1.60% | 05/22/2018 | 05/22/2015 | 2,440,000.00 | 2,439,780.40 | 2,430,874.40 | 2,441,029.68 | 10,155.28 | 0.00 |
| **Totals for Cusip** | | | | | **2,440,000.00** | **2,439,780.40** | **2,430,874.40** | **2,441,029.68** | **10,155.28** | **0.00** |
| 06738EAN5 | BARCLAYS PLC | 4.38% | 01/12/2026 | 01/05/2016 | 1,615,000.00 | 1,607,118.80 | 1,607,118.80 | 1,635,707.53 | 28,588.73 | 0.00 |
| **Totals for Cusip** | | | | | **1,615,000.00** | **1,607,118.80** | **1,607,118.80** | **1,635,707.53** | **28,588.73** | **0.00** |
| 067901AH1 | BARRICK GOLD CORP | 5.25% | 04/01/2042 | 05/04/2016 | 90,000.00 | 86,523.30 | 86,523.30 | 87,659.82 | 1,136.52 | 0.00 |
| **Totals for Cusip** | | | | | **90,000.00** | **86,523.30** | **86,523.30** | **87,659.82** | **1,136.52** | **0.00** |
| 06849RAG7 | BARRICK NA FINANCE LLC | 5.70% | 05/30/2041 | 03/20/2015 | 50,000.00 | 49,995.50 | 33,522.10 | 51,030.60 | 17,508.50 | 0.00 |
| **Totals for Cusip** | | | | | **50,000.00** | **49,995.50** | **33,522.10** | **51,030.60** | **17,508.50** | **0.00** |
| 07177MAG8 | BAXALTA INC | 2.00% | 06/22/2018 | 05/27/2016 | 765,000.00 | 764,670.05 | 764,670.05 | 765,040.55 | 370.50 | 0.00 |
| **Totals for Cusip** | | | | | **765,000.00** | **764,670.05** | **764,670.05** | **765,040.55** | **370.50** | **0.00** |
| 07177MAN3 | BAXALTA INC | 5.25% | 06/23/2045 | 05/27/2016 | 525,000.00 | 521,568.40 | 521,568.40 | 560,393.40 | 38,825.00 | 0.00 |
| **Totals for Cusip** | | | | | **525,000.00** | **521,568.40** | **521,568.40** | **560,393.40** | **38,825.00** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 072863AF0 | BAYLOR SCOTT & WHITE HOL | 3.97% | 11/15/2046 | 04/06/2016 | 1,030,000.00 | 1,030,000.00 | 1,030,000.00 | 970,884.18 | 0.00 | (59,115.82) |
| **Totals for Cusip** | | | | | **1,030,000.00** | **1,030,000.00** | **1,030,000.00** | **970,884.18** | **0.00** | **(59,115.82)** |
| 073902PR3 | BEAR STEARNS CO INC | 6.40% | 10/02/2017 | 09/27/2007 | 800,000.00 | 797,664.00 | 861,541.60 | 828,756.80 | 0.00 | (32,784.80) |
| 073902PR3 | BEAR STEARNS CO INC | 6.40% | 10/02/2017 | 04/02/2009 | 310,000.00 | 297,290.00 | 333,847.37 | 321,143.26 | 0.00 | (12,704.11) |
| **Totals for Cusip** | | | | | **1,110,000.00** | **1,094,954.00** | **1,195,388.97** | **1,149,900.06** | **0.00** | **(45,488.91)** |
| 084423AT9 | BERKLEY WR CORP | 4.75% | 08/01/2044 | 07/30/2014 | 725,000.00 | 721,331.50 | 695,187.28 | 708,862.23 | 13,674.95 | 0.00 |
| **Totals for Cusip** | | | | | **725,000.00** | **721,331.50** | **695,187.28** | **708,862.23** | **13,674.95** | **0.00** |
| 09062XAD5 | BIOGEN IDEC INC | 5.20% | 09/15/2045 | 09/10/2015 | 700,000.00 | 695,058.00 | 700,264.60 | 749,102.20 | 48,837.60 | 0.00 |
| **Totals for Cusip** | | | | | **700,000.00** | **695,058.00** | **700,264.60** | **749,102.20** | **48,837.60** | **0.00** |
| 09062XAE3 | BIOGEN IDEC INC | 3.62% | 09/15/2022 | 09/10/2015 | 750,000.00 | 749,400.00 | 758,307.00 | 769,849.50 | 11,542.50 | 0.00 |
| **Totals for Cusip** | | | | | **750,000.00** | **749,400.00** | **758,307.00** | **769,849.50** | **11,542.50** | **0.00** |
| 09659DAB2 | STANFORD UNIVERSITY | 3.46% | 05/01/2047 | 10/27/2016 | 2,000,000.00 | 2,055,760.00 | 2,055,760.00 | 1,887,652.00 | 0.00 | (168,108.00) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,055,760.00** | **2,055,760.00** | **1,887,652.00** | **0.00** | **(168,108.00)** |
| 097023AK1 | BOEING CO | 7.88% | 04/15/2043 | 01/20/2006 | 1,630,000.00 | 2,180,402.10 | 2,443,337.40 | 2,482,400.35 | 39,062.95 | 0.00 |
| **Totals for Cusip** | | | | | **1,630,000.00** | **2,180,402.10** | **2,443,337.40** | **2,482,400.35** | **39,062.95** | **0.00** |
| 097023AN5 | BOEING CO | 6.88% | 10/15/2043 | 02/20/2004 | 1,525,000.00 | 1,690,782.75 | 2,049,179.10 | 2,081,937.63 | 32,758.53 | 0.00 |
| **Totals for Cusip** | | | | | **1,525,000.00** | **1,690,782.75** | **2,049,179.10** | **2,081,937.63** | **32,758.53** | **0.00** |
| 111013AG3 | BRITISH SKY BROADCASTING | 6.10% | 02/15/2018 | 02/07/2008 | 295,000.00 | 294,672.55 | 317,669.87 | 307,797.69 | 0.00 | (9,872.18) |
| **Totals for Cusip** | | | | | **295,000.00** | **294,672.55** | **317,669.87** | **307,797.69** | **0.00** | **(9,872.18)** |
| 111013AM0 | BRITISH SKY BROADCASTING | 2.62% | 09/16/2019 | 09/09/2014 | 470,000.00 | 469,299.70 | 467,828.60 | 471,915.25 | 4,086.65 | 0.00 |
| **Totals for Cusip** | | | | | **470,000.00** | **469,299.70** | **467,828.60** | **471,915.25** | **4,086.65** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 111021AE1 | BRITISH TELECOM PLC | 9.12% | 12/15/2030 | 12/04/2003 | 1,175,000.00 | 1,517,301.00 | 1,714,507.13 | 1,792,674.00 | 78,166.87 | 0.00 |
| **Totals for Cusip** | | | | | **1,175,000.00** | **1,517,301.00** | **1,714,507.13** | **1,792,674.00** | **78,166.87** | **0.00** |
| 111021AJ0 | BRITISH TELECOM PLC | 1.25% | 02/14/2017 | 02/11/2014 | 2,450,000.00 | 2,448,407.50 | 2,438,431.10 | 2,450,124.95 | 11,693.85 | 0.00 |
| **Totals for Cusip** | | | | | **2,450,000.00** | **2,448,407.50** | **2,438,431.10** | **2,450,124.95** | **11,693.85** | **0.00** |
| 12189QAB6 | BURLINGTON NORTH SANTA FE | 6.53% | 07/15/2037 | 11/23/2005 | 75,000.00 | 82,640.25 | 87,927.97 | 95,592.75 | 7,664.78 | 0.00 |
| 12189QAB6 | BURLINGTON NORTH SANTA FE | 6.53% | 07/15/2037 | 04/03/2006 | 605,000.00 | 630,894.00 | 709,285.67 | 771,114.85 | 61,829.18 | 0.00 |
| 12189QAB6 | BURLINGTON NORTH SANTA FE | 6.53% | 07/15/2037 | 06/01/2006 | 1,200,000.00 | 1,218,720.00 | 1,406,847.60 | 1,529,484.00 | 122,636.40 | 0.00 |
| **Totals for Cusip** | | | | | **1,880,000.00** | **1,932,254.25** | **2,204,061.24** | **2,396,191.60** | **192,130.36** | **0.00** |
| 12189TAX2 | BURLINGTON NORTH SANTA FE | 6.20% | 08/15/2036 | 08/14/2006 | 1,000,000.00 | 994,210.00 | 1,177,153.00 | 1,281,374.00 | 104,221.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **994,210.00** | **1,177,153.00** | **1,281,374.00** | **104,221.00** | **0.00** |
| 124857AR4 | CBS CORP | 2.90% | 01/15/2027 | 07/06/2016 | 485,000.00 | 476,997.50 | 476,997.50 | 449,886.97 | 0.00 | (27,110.53) |
| **Totals for Cusip** | | | | | **485,000.00** | **476,997.50** | **476,997.50** | **449,886.97** | **0.00** | **(27,110.53)** |
| 12527GAE3 | CF INDUSTRIES INC | 5.38% | 03/15/2044 | 05/01/2014 | 500,000.00 | 532,675.00 | 434,858.50 | 412,655.00 | 0.00 | (22,203.50) |
| **Totals for Cusip** | | | | | **500,000.00** | **532,675.00** | **434,858.50** | **412,655.00** | **0.00** | **(22,203.50)** |
| 12527GAF0 | CF INDUSTRIES INC | 5.15% | 03/15/2034 | 03/06/2014 | 970,000.00 | 964,956.00 | 853,322.58 | 824,500.00 | 0.00 | (28,822.58) |
| **Totals for Cusip** | | | | | **970,000.00** | **964,956.00** | **853,322.58** | **824,500.00** | **0.00** | **(28,822.58)** |
| 12527GAG8 | CF INDUSTRIES INC | 3.40% | 12/01/2021 | 11/10/2016 | 195,000.00 | 194,713.35 | 194,713.35 | 192,950.36 | 0.00 | (1,762.99) |
| **Totals for Cusip** | | | | | **195,000.00** | **194,713.35** | **194,713.35** | **192,950.36** | **0.00** | **(1,762.99)** |
| 125509BT5 | CIGNA CORP | 5.38% | 02/15/2042 | 11/03/2011 | 2,260,000.00 | 2,258,508.40 | 2,477,748.74 | 2,517,678.42 | 39,929.68 | 0.00 |
| **Totals for Cusip** | | | | | **2,260,000.00** | **2,258,508.40** | **2,477,748.74** | **2,517,678.42** | **39,929.68** | **0.00** |
| 125896BQ2 | CMS ENERGY CORP | 3.00% | 05/15/2026 | 05/02/2016 | 1,070,000.00 | 1,065,955.40 | 1,065,955.40 | 1,029,814.01 | 0.00 | (36,141.39) |
| **Totals for Cusip** | | | | | **1,070,000.00** | **1,065,955.40** | **1,065,955.40** | **1,029,814.01** | **0.00** | **(36,141.39)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 126408GH0 | CSX CORP | 6.00% | 10/01/2036 | 06/30/2010 | 480,000.00 | 514,334.40 | 543,667.68 | 573,339.84 | 29,672.16 | 0.00 |
| 126408GH0 | CSX CORP | 6.00% | 10/01/2036 | 05/23/2016 | 1,802,000.00 | 2,264,086.86 | 2,264,086.86 | 2,152,413.32 | 0.00 | (111,673.54) |
| **Totals for Cusip** | | | | | **2,282,000.00** | **2,778,421.26** | **2,807,754.54** | **2,725,753.16** | **29,672.16** | **(111,673.54)** |
| 126408HC0 | CSX CORP | 3.95% | 05/01/2050 | 09/06/2016 | 1,470,000.00 | 1,492,623.30 | 1,492,623.30 | 1,321,968.06 | 0.00 | (170,655.24) |
| **Totals for Cusip** | | | | | **1,470,000.00** | **1,492,623.30** | **1,492,623.30** | **1,321,968.06** | **0.00** | **(170,655.24)** |
| 126408HG1 | CSX CORP | 4.25% | 11/01/2066 | 10/13/2016 | 1,280,000.00 | 1,276,812.80 | 1,276,812.80 | 1,168,107.52 | 0.00 | (108,705.28) |
| **Totals for Cusip** | | | | | **1,280,000.00** | **1,276,812.80** | **1,276,812.80** | **1,168,107.52** | **0.00** | **(108,705.28)** |
| 126650CL2 | CVS CAREMARK CORP | 3.88% | 07/20/2025 | 07/13/2015 | 1,102,000.00 | 1,090,913.88 | 1,124,679.16 | 1,136,823.20 | 12,144.04 | 0.00 |
| **Totals for Cusip** | | | | | **1,102,000.00** | **1,090,913.88** | **1,124,679.16** | **1,136,823.20** | **12,144.04** | **0.00** |
| 13034VAA2 | CALIFORNIA INSTITUTE OF TECH | 4.70% | 11/01/2111 | 11/29/2011 | 1,500,000.00 | 1,486,275.00 | 1,442,859.00 | 1,418,034.00 | 0.00 | (24,825.00) |
| 13034VAA2 | CALIFORNIA INSTITUTE OF TECH | 4.70% | 11/01/2111 | 06/07/2016 | 1,808,000.00 | 1,947,487.20 | 1,947,487.20 | 1,709,203.65 | 0.00 | (238,283.55) |
| **Totals for Cusip** | | | | | **3,308,000.00** | **3,433,762.20** | **3,390,346.20** | **3,127,237.65** | **0.00** | **(263,108.55)** |
| 136375BQ4 | CANADIAN NATIONAL RAILWAY CO | 6.38% | 11/15/2037 | 09/16/2013 | 1,000,000.00 | 1,211,320.00 | 1,297,726.00 | 1,316,463.00 | 18,737.00 | 0.00 |
| 136375BQ4 | CANADIAN NATIONAL RAILWAY CO | 6.38% | 11/15/2037 | 01/14/2016 | 435,000.00 | 569,354.10 | 569,354.10 | 572,661.41 | 3,307.31 | 0.00 |
| 136375BQ4 | CANADIAN NATIONAL RAILWAY CO | 6.38% | 11/15/2037 | 06/03/2016 | 665,000.00 | 915,485.55 | 915,485.55 | 875,447.90 | 0.00 | (40,037.65) |
| **Totals for Cusip** | | | | | **2,100,000.00** | **2,696,159.65** | **2,782,565.65** | **2,764,572.31** | **22,044.31** | **(40,037.65)** |
| 136375BZ4 | CANADIAN NATIONAL RAILWAY CO | 4.50% | 11/07/2043 | 10/29/2013 | 800,000.00 | 785,776.00 | 851,315.20 | 857,615.20 | 6,300.00 | 0.00 |
| **Totals for Cusip** | | | | | **800,000.00** | **785,776.00** | **851,315.20** | **857,615.20** | **6,300.00** | **0.00** |
| 13645RAJ3 | CANADIAN PACIFIC RR CO | 7.25% | 05/15/2019 | 03/03/2011 | 725,000.00 | 856,007.50 | 826,352.83 | 811,340.98 | 0.00 | (15,011.85) |
| **Totals for Cusip** | | | | | **725,000.00** | **856,007.50** | **826,352.83** | **811,340.98** | **0.00** | **(15,011.85)** |
| 13645RAQ7 | CANADIAN PACIFIC RR CO | 5.75% | 01/15/2042 | 11/28/2011 | 2,087,000.00 | 2,036,578.08 | 2,264,081.95 | 2,507,956.25 | 243,874.30 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,087,000.00** | **2,036,578.08** | **2,264,081.95** | **2,507,956.25** | **243,874.30** | **0.00** |
| 14149YAT5 | CARDINAL HEALTH INC | 4.62% | 12/15/2020 | 12/08/2010 | 1,575,000.00 | 1,567,140.75 | 1,708,213.50 | 1,689,100.88 | 0.00 | (19,112.62) |
| **Totals for Cusip** | | | | | **1,575,000.00** | **1,567,140.75** | **1,708,213.50** | **1,689,100.88** | **0.00** | **(19,112.62)** |
| 14149YAW8 | CARDINAL HEALTH INC | 4.60% | 03/15/2043 | 03/19/2014 | 1,250,000.00 | 1,222,375.00 | 1,231,765.00 | 1,235,281.25 | 3,516.25 | 0.00 |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,222,375.00** | **1,231,765.00** | **1,235,281.25** | **3,516.25** | **0.00** |
| 14149YAX6 | CARDINAL HEALTH INC | 1.70% | 03/15/2018 | 02/19/2013 | 440,000.00 | 439,296.00 | 438,805.40 | 439,558.24 | 752.84 | 0.00 |
| **Totals for Cusip** | | | | | **440,000.00** | **439,296.00** | **438,805.40** | **439,558.24** | **752.84** | **0.00** |
| 14149YBC1 | CARDINAL HEALTH INC | 1.95% | 06/15/2018 | 06/16/2015 | 1,700,000.00 | 1,698,674.00 | 1,695,573.20 | 1,703,695.80 | 8,122.60 | 0.00 |
| **Totals for Cusip** | | | | | **1,700,000.00** | **1,698,674.00** | **1,695,573.20** | **1,703,695.80** | **8,122.60** | **0.00** |
| 14149YBD9 | CARDINAL HEALTH INC | 4.90% | 09/15/2045 | 06/16/2015 | 225,000.00 | 224,770.50 | 227,936.93 | 237,414.83 | 9,477.90 | 0.00 |
| **Totals for Cusip** | | | | | **225,000.00** | **224,770.50** | **227,936.93** | **237,414.83** | **9,477.90** | **0.00** |
| 149123BL4 | CATERPILLAR INC | 5.30% | 09/15/2035 | 04/27/2016 | 1,060,000.00 | 1,235,684.40 | 1,235,684.40 | 1,216,875.76 | 0.00 | (18,808.64) |
| **Totals for Cusip** | | | | | **1,060,000.00** | **1,235,684.40** | **1,235,684.40** | **1,216,875.76** | **0.00** | **(18,808.64)** |
| 149123CE9 | CATERPILLAR INC | 4.75% | 05/15/2064 | 05/05/2014 | 2,000,000.00 | 1,993,520.00 | 1,926,516.00 | 2,132,552.00 | 206,036.00 | 0.00 |
| 149123CE9 | CATERPILLAR INC | 4.75% | 05/15/2064 | 11/13/2014 | 500,000.00 | 525,250.00 | 481,629.00 | 533,138.00 | 51,509.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,518,770.00** | **2,408,145.00** | **2,665,690.00** | **257,545.00** | **0.00** |
| 14912L5P2 | CATERPILLAR FINANCIAL SERVICES | 1.30% | 03/01/2018 | 02/25/2013 | 2,250,000.00 | 2,245,657.50 | 2,235,593.25 | 2,244,845.25 | 9,252.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,250,000.00** | **2,245,657.50** | **2,235,593.25** | **2,244,845.25** | **9,252.00** | **0.00** |
| 14912L6R7 | CATERPILLAR FINANCIAL SERVICES | 1.35% | 05/18/2019 | 05/13/2016 | 3,500,000.00 | 3,498,040.00 | 3,498,040.00 | 3,451,588.00 | 0.00 | (46,452.00) |
| **Totals for Cusip** | | | | | **3,500,000.00** | **3,498,040.00** | **3,498,040.00** | **3,451,588.00** | **0.00** | **(46,452.00)** |
| 14913CAA8 | CATERPILLAR FINL SERVICE | 1.93% | 10/01/2021 | 09/20/2016 | 636,000.00 | 636,494.17 | 636,494.17 | 614,070.72 | 0.00 | (22,423.45) |
| **Totals for Cusip** | | | | | **636,000.00** | **636,494.17** | **636,494.17** | **614,070.72** | **0.00** | **(22,423.45)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 14916RAB0 | CATHOLIC HEALTH INITIATI | 1.60% | 11/01/2017 | 10/25/2012 | 65,000.00 | 64,981.15 | 64,873.64 | 65,284.38 | 410.74 | 0.00 |
| 14916RAB0 | CATHOLIC HEALTH INITIATI | 1.60% | 11/01/2017 | 08/26/2013 | 10,000.00 | 9,691.80 | 9,980.56 | 10,043.75 | 63.19 | 0.00 |
| **Totals for Cusip** | | | | | **75,000.00** | **74,672.95** | **74,854.20** | **75,328.13** | **473.93** | **0.00** |
| 15135UAF6 | CENOVUS ENERGY INC | 6.75% | 11/15/2039 | 10/07/2010 | 240,000.00 | 292,872.00 | 228,212.64 | 267,592.80 | 39,380.16 | 0.00 |
| **Totals for Cusip** | | | | | **240,000.00** | **292,872.00** | **228,212.64** | **267,592.80** | **39,380.16** | **0.00** |
| 15639KAB8 | CENTRICA PLC | 5.38% | 10/16/2043 | 10/10/2013 | 1,095,000.00 | 1,086,612.30 | 1,093,356.41 | 1,159,194.38 | 65,837.97 | 0.00 |
| **Totals for Cusip** | | | | | **1,095,000.00** | **1,086,612.30** | **1,093,356.41** | **1,159,194.38** | **65,837.97** | **0.00** |
| 161175AX2 | CHARTER COMM OPT LLC CAP | 3.58% | 07/23/2020 | 12/01/2016 | 1,175,000.00 | 1,175,000.00 | 1,175,000.00 | 1,198,776.13 | 23,776.13 | 0.00 |
| **Totals for Cusip** | | | | | **1,175,000.00** | **1,175,000.00** | **1,175,000.00** | **1,198,776.13** | **23,776.13** | **0.00** |
| 161175BB9 | CHARTER COMM OPT LLC CAP | 4.46% | 07/23/2022 | 12/01/2016 | 490,000.00 | 490,000.00 | 490,000.00 | 512,065.19 | 22,065.19 | 0.00 |
| **Totals for Cusip** | | | | | **490,000.00** | **490,000.00** | **490,000.00** | **512,065.19** | **22,065.19** | **0.00** |
| 166764BK5 | CHEVRON CORPORATION | 2.57% | 05/16/2023 | 05/09/2016 | 4,825,000.00 | 4,825,000.00 | 4,825,000.00 | 4,756,904.78 | 0.00 | (68,095.22) |
| **Totals for Cusip** | | | | | **4,825,000.00** | **4,825,000.00** | **4,825,000.00** | **4,756,904.78** | **0.00** | **(68,095.22)** |
| 172967AS0 | CITIGROUP INC | 6.88% | 02/15/2098 | 12/05/2013 | 1,750,000.00 | 2,004,572.50 | 2,239,482.00 | 2,262,974.00 | 23,492.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,750,000.00** | **2,004,572.50** | **2,239,482.00** | **2,262,974.00** | **23,492.00** | **0.00** |
| 172967KA8 | CITIGROUP INC | 4.45% | 09/29/2027 | 10/23/2015 | 1,875,000.00 | 1,880,606.25 | 1,862,585.63 | 1,904,711.25 | 42,125.62 | 0.00 |
| **Totals for Cusip** | | | | | **1,875,000.00** | **1,880,606.25** | **1,862,585.63** | **1,904,711.25** | **42,125.62** | **0.00** |
| 172967KY6 | CITIGROUP INC | 3.20% | 10/21/2026 | 10/17/2016 | 3,000,000.00 | 2,998,230.00 | 2,998,230.00 | 2,868,666.00 | 0.00 | (129,564.00) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,998,230.00** | **2,998,230.00** | **2,868,666.00** | **0.00** | **(129,564.00)** |
| 18600TAA0 | CLEVELAND CLINIC FOUND | 4.86% | 01/01/2114 | 09/11/2014 | 970,000.00 | 970,000.00 | 940,574.08 | 920,126.48 | 0.00 | (20,447.60) |
| **Totals for Cusip** | | | | | **970,000.00** | **970,000.00** | **940,574.08** | **920,126.48** | **0.00** | **(20,447.60)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 195869AL6 | COLONIAL PIPELINE | 6.38% | 08/01/2037 | 06/18/2015 | 1,800,000.00 | 2,108,412.00 | 2,071,378.80 | 2,175,305.40 | 103,926.60 | 0.00 |
| **Totals for Cusip** | | | | | **1,800,000.00** | **2,108,412.00** | **2,071,378.80** | **2,175,305.40** | **103,926.60** | **0.00** |
| 198280AB5 | COLUMBIA PIPELINE GROUP | 2.45% | 06/01/2018 | 05/12/2016 | 720,000.00 | 719,878.18 | 719,878.18 | 723,518.64 | 3,640.46 | 0.00 |
| **Totals for Cusip** | | | | | **720,000.00** | **719,878.18** | **719,878.18** | **723,518.64** | **3,640.46** | **0.00** |
| 20030NBR1 | COMCAST CORP | 2.75% | 03/01/2023 | 02/16/2016 | 1,045,000.00 | 1,043,401.15 | 1,043,401.15 | 1,037,529.30 | 0.00 | (5,871.85) |
| **Totals for Cusip** | | | | | **1,045,000.00** | **1,043,401.15** | **1,043,401.15** | **1,037,529.30** | **0.00** | **(5,871.85)** |
| 205887BJ0 | CONAGRA FOODS INC | 3.25% | 09/15/2022 | 09/10/2012 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| **Totals for Cusip** | | | | | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** |
| 209111FA6 | CONSOLIDATED EDISON CO O | 5.70% | 06/15/2040 | 06/02/2010 | 2,330,000.00 | 2,318,676.20 | 2,729,767.42 | 2,821,410.98 | 91,643.56 | 0.00 |
| **Totals for Cusip** | | | | | **2,330,000.00** | **2,318,676.20** | **2,729,767.42** | **2,821,410.98** | **91,643.56** | **0.00** |
| 21079VAA1 | CONTINENTAL AIRLINES | 4.75% | 01/12/2021 | 11/17/2010 | 530,070.92 | 530,070.92 | 557,899.64 | 559,224.82 | 1,325.18 | 0.00 |
| **Totals for Cusip** | | | | | **530,070.92** | **530,070.92** | **557,899.64** | **559,224.82** | **1,325.18** | **0.00** |
| 225433AR2 | CRED SUIS GP FUN LTD | 4.55% | 04/17/2026 | 11/16/2016 | 2,050,000.00 | 2,049,460.23 | 2,049,460.23 | 2,129,078.75 | 79,618.52 | 0.00 |
| **Totals for Cusip** | | | | | **2,050,000.00** | **2,049,460.23** | **2,049,460.23** | **2,129,078.75** | **79,618.52** | **0.00** |
| 22546QAL1 | CREDIT SUISSE NEW YORK | 1.38% | 05/26/2017 | 05/22/2014 | 3,475,000.00 | 3,473,992.25 | 3,458,584.10 | 3,475,806.20 | 17,222.10 | 0.00 |
| **Totals for Cusip** | | | | | **3,475,000.00** | **3,473,992.25** | **3,458,584.10** | **3,475,806.20** | **17,222.10** | **0.00** |
| 231021AJ5 | CUMMINS INC | 7.12% | 03/01/2028 | 09/26/2013 | 1,235,000.00 | 1,607,537.75 | 1,618,158.75 | 1,602,364.34 | 0.00 | (15,794.41) |
| **Totals for Cusip** | | | | | **1,235,000.00** | **1,607,537.75** | **1,618,158.75** | **1,602,364.34** | **0.00** | **(15,794.41)** |
| 233851BU7 | DAIMLER FINANCE NA LLC | 1.65% | 05/18/2018 | 05/11/2015 | 2,250,000.00 | 2,247,120.00 | 2,218,279.50 | 2,245,837.50 | 27,558.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,250,000.00** | **2,247,120.00** | **2,218,279.50** | **2,245,837.50** | **27,558.00** | **0.00** |
| 233851BW3 | DAIMLER FINANCE NA LLC | 3.30% | 05/19/2025 | 11/19/2015 | 2,335,000.00 | 2,285,381.25 | 2,263,931.94 | 2,312,371.52 | 48,439.58 | 0.00 |
| **Totals for Cusip** | | | | | **2,335,000.00** | **2,285,381.25** | **2,263,931.94** | **2,312,371.52** | **48,439.58** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 233851CK8 | DAIMLER FINANCE NA LLC | 2.20% | 10/30/2021 | 10/26/2016 | 3,250,000.00 | 3,249,090.00 | 3,249,090.00 | 3,175,942.25 | 0.00 | (73,147.75) |
| **Totals for Cusip** | | | | | **3,250,000.00** | **3,249,090.00** | **3,249,090.00** | **3,175,942.25** | **0.00** | **(73,147.75)** |
| 235851AP7 | DANAHER CORP | 2.40% | 09/15/2020 | 09/10/2015 | 955,000.00 | 952,679.35 | 954,970.40 | 957,012.19 | 2,041.79 | 0.00 |
| **Totals for Cusip** | | | | | **955,000.00** | **952,679.35** | **954,970.40** | **957,012.19** | **2,041.79** | **0.00** |
| 24422EQF9 | DEERE JOHN CAPITAL CORP | 5.50% | 04/13/2017 | 09/12/2008 | 1,690,000.00 | 1,650,149.80 | 1,779,201.58 | 1,710,090.72 | 0.00 | (69,110.86) |
| **Totals for Cusip** | | | | | **1,690,000.00** | **1,650,149.80** | **1,779,201.58** | **1,710,090.72** | **0.00** | **(69,110.86)** |
| 24422ERM3 | DEERE JOHN CAPITAL CORP | 2.75% | 03/15/2022 | 02/22/2012 | 420,000.00 | 419,265.00 | 417,627.84 | 421,352.40 | 3,724.56 | 0.00 |
| **Totals for Cusip** | | | | | **420,000.00** | **419,265.00** | **417,627.84** | **421,352.40** | **3,724.56** | **0.00** |
| 24422ERW1 | DEERE JOHN CAPITAL CORP | 1.20% | 10/10/2017 | 09/04/2012 | 2,130,000.00 | 2,125,590.90 | 2,122,240.41 | 2,128,606.98 | 6,366.57 | 0.00 |
| **Totals for Cusip** | | | | | **2,130,000.00** | **2,125,590.90** | **2,122,240.41** | **2,128,606.98** | **6,366.57** | **0.00** |
| 24422ETF6 | DEERE JOHN CAPITAL CORP | 2.55% | 01/08/2021 | 01/05/2016 | 2,000,000.00 | 1,997,940.00 | 1,997,940.00 | 2,008,350.00 | 10,410.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,997,940.00** | **1,997,940.00** | **2,008,350.00** | **10,410.00** | **0.00** |
| 24668PAE7 | DELHAIZE GROUP | 5.70% | 10/01/2040 | 03/21/2011 | 306,905.00 | 288,594.21 | 315,774.86 | 340,079.28 | 24,304.42 | 0.00 |
| 24668PAE7 | DELHAIZE GROUP | 5.70% | 10/01/2040 | 03/21/2011 | 2,115,055.00 | 1,867,392.91 | 2,176,182.20 | 2,343,677.64 | 167,495.44 | 0.00 |
| 24668PAE7 | DELHAIZE GROUP | 5.70% | 10/01/2040 | 03/21/2011 | 22,040.00 | 20,452.89 | 22,676.98 | 24,422.37 | 1,745.39 | 0.00 |
| 24668PAE7 | DELHAIZE GROUP | 5.70% | 10/01/2040 | 12/07/2016 | 556,000.00 | 618,049.60 | 618,049.60 | 616,099.71 | 0.00 | (1,949.89) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,794,489.61** | **3,132,683.64** | **3,324,279.00** | **193,545.25** | **(1,949.89)** |
| 24713GAD4 | DELPHI AUTOMOTIVE PLC | 4.40% | 10/01/2046 | 09/15/2016 | 1,000,000.00 | 994,540.00 | 994,540.00 | 918,790.00 | 0.00 | (75,750.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **994,540.00** | **994,540.00** | **918,790.00** | **0.00** | **(75,750.00)** |
| 247361ZH4 | DELTA AIR LINES | 4.95% | 05/23/2019 | 11/15/2010 | 301,570.18 | 301,570.18 | 316,648.69 | 316,045.55 | 0.00 | (603.14) |
| **Totals for Cusip** | | | | | **301,570.18** | **301,570.18** | **316,648.69** | **316,045.55** | **0.00** | **(603.14)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 247367BH7 | DELTA AIR LINES | 6.82% | 08/10/2022 | 04/17/2008 | 1,128,640.18 | 1,128,640.18 | 1,299,967.76 | 1,297,936.21 | 0.00 | (2,031.55) |
| **Totals for Cusip** | | | | | **1,128,640.18** | **1,128,640.18** | **1,299,967.76** | **1,297,936.21** | **0.00** | **(2,031.55)** |
| 24736VAA0 | DELTA AIR LINES | 6.20% | 07/02/2018 | 06/28/2010 | 134,532.68 | 134,532.68 | 144,118.14 | 141,595.65 | 0.00 | (2,522.49) |
| **Totals for Cusip** | | | | | **134,532.68** | **134,532.68** | **144,118.14** | **141,595.65** | **0.00** | **(2,522.49)** |
| 250847EA4 | DETROIT EDISON COMPANY | 5.70% | 10/01/2037 | 04/01/2014 | 3,110,000.00 | 3,685,598.80 | 3,725,409.91 | 3,846,973.59 | 121,563.68 | 0.00 |
| **Totals for Cusip** | | | | | **3,110,000.00** | **3,685,598.80** | **3,725,409.91** | **3,846,973.59** | **121,563.68** | **0.00** |
| 25156PAC7 | DEUTSCHE TELEKOM INT FIN | 8.75% | 06/15/2030 | 05/07/2014 | 360,000.00 | 528,105.60 | 499,118.40 | 529,241.40 | 30,123.00 | 0.00 |
| 25156PAC7 | DEUTSCHE TELEKOM INT FIN | 8.75% | 06/15/2030 | 06/23/2014 | 773,000.00 | 1,128,100.74 | 1,071,718.12 | 1,136,398.90 | 64,680.78 | 0.00 |
| **Totals for Cusip** | | | | | **1,133,000.00** | **1,656,206.34** | **1,570,836.52** | **1,665,640.30** | **94,803.78** | **0.00** |
| 25272KAA1 | DIAMOND 1 FIN DIAMOND 2 | 3.48% | 06/01/2019 | 05/17/2016 | 2,495,000.00 | 2,494,376.25 | 2,494,376.25 | 2,546,910.97 | 52,534.72 | 0.00 |
| 25272KAA1 | DIAMOND 1 FIN DIAMOND 2 | 3.48% | 06/01/2019 | 07/19/2016 | 1,000,000.00 | 1,028,330.00 | 1,028,330.00 | 1,020,806.00 | 0.00 | (7,524.00) |
| **Totals for Cusip** | | | | | **3,495,000.00** | **3,522,706.25** | **3,522,706.25** | **3,567,716.97** | **52,534.72** | **(7,524.00)** |
| 25466AAD3 | DISCOVER BANK | 4.20% | 08/08/2023 | 08/05/2013 | 725,000.00 | 722,187.00 | 740,633.18 | 755,327.48 | 14,694.30 | 0.00 |
| **Totals for Cusip** | | | | | **725,000.00** | **722,187.00** | **740,633.18** | **755,327.48** | **14,694.30** | **0.00** |
| 257375AF2 | DOMINION GAS HLDGS LLC | 4.80% | 11/01/2043 | 07/31/2014 | 185,000.00 | 184,554.39 | 176,930.49 | 191,695.71 | 14,765.22 | 0.00 |
| **Totals for Cusip** | | | | | **185,000.00** | **184,554.39** | **176,930.49** | **191,695.71** | **14,765.22** | **0.00** |
| 25746UBU2 | DOMINION RESOURCES INC | 2.96% | 07/01/2019 | 05/23/2016 | 800,000.00 | 800,792.00 | 800,792.00 | 809,925.60 | 9,133.60 | 0.00 |
| **Totals for Cusip** | | | | | **800,000.00** | **800,792.00** | **800,792.00** | **809,925.60** | **9,133.60** | **0.00** |
| 260543BY8 | DOW CHEMICAL CO/THE | 9.40% | 05/15/2039 | 05/07/2009 | 1,783,000.00 | 1,775,190.46 | 2,562,383.18 | 2,766,344.11 | 203,960.93 | 0.00 |
| **Totals for Cusip** | | | | | **1,783,000.00** | **1,775,190.46** | **2,562,383.18** | **2,766,344.11** | **203,960.93** | **0.00** |
| 260543CE1 | DOW CHEMICAL CO/THE | 5.25% | 11/15/2041 | 11/04/2011 | 450,000.00 | 449,392.50 | 438,643.80 | 486,189.90 | 47,546.10 | 0.00 |
| **Totals for Cusip** | | | | | **450,000.00** | **449,392.50** | **438,643.80** | **486,189.90** | **47,546.10** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 263534BT5 | DU PONT E I DE NEMOURS & CO | 6.00% | 07/15/2018 | 07/23/2008 | 1,510,000.00 | 1,509,365.80 | 1,646,359.04 | 1,604,613.58 | 0.00 | (41,745.46) |
| **Totals for Cusip** | | | | | **1,510,000.00** | **1,509,365.80** | **1,646,359.04** | **1,604,613.58** | **0.00** | **(41,745.46)** |
| 263534CC1 | DU PONT E I DE NEMOURS & CO | 4.90% | 01/15/2041 | 04/28/2015 | 675,000.00 | 762,351.75 | 645,968.25 | 707,422.28 | 61,454.03 | 0.00 |
| 263534CC1 | DU PONT E I DE NEMOURS & CO | 4.90% | 01/15/2041 | 05/20/2015 | 595,000.00 | 631,800.75 | 569,409.05 | 623,579.63 | 54,170.58 | 0.00 |
| 263534CC1 | DU PONT E I DE NEMOURS & CO | 4.90% | 01/15/2041 | 05/06/2016 | 500,000.00 | 536,355.00 | 536,355.00 | 524,016.50 | 0.00 | (12,338.50) |
| **Totals for Cusip** | | | | | **1,770,000.00** | **1,930,507.50** | **1,751,732.30** | **1,855,018.41** | **115,624.61** | **(12,338.50)** |
| 26441CAB1 | DUKE ENERGY CORP | 6.25% | 06/15/2018 | 09/21/2016 | 1,750,000.00 | 1,891,190.00 | 1,891,190.00 | 1,859,756.50 | 0.00 | (31,433.50) |
| **Totals for Cusip** | | | | | **1,750,000.00** | **1,891,190.00** | **1,891,190.00** | **1,859,756.50** | **0.00** | **(31,433.50)** |
| 26441YAQ0 | DUKE REALTY LP | 6.50% | 01/15/2018 | 09/06/2007 | 658,000.00 | 655,631.20 | 711,615.16 | 688,862.83 | 0.00 | (22,752.33) |
| **Totals for Cusip** | | | | | **658,000.00** | **655,631.20** | **711,615.16** | **688,862.83** | **0.00** | **(22,752.33)** |
| 26442CAA2 | DUKE ENERGY CAROLINAS | 6.10% | 06/01/2037 | 05/31/2007 | 1,571,000.00 | 1,570,795.77 | 1,899,684.62 | 1,933,143.78 | 33,459.16 | 0.00 |
| **Totals for Cusip** | | | | | **1,571,000.00** | **1,570,795.77** | **1,899,684.62** | **1,933,143.78** | **33,459.16** | **0.00** |
| 26875PAM3 | EOG RESOURCES INC | 3.15% | 04/01/2025 | 03/12/2015 | 530,000.00 | 529,994.70 | 501,290.43 | 520,037.59 | 18,747.16 | 0.00 |
| **Totals for Cusip** | | | | | **530,000.00** | **529,994.70** | **501,290.43** | **520,037.59** | **18,747.16** | **0.00** |
| 26875PAP6 | EOG RESOURCES INC | 4.15% | 01/15/2026 | 01/11/2016 | 1,120,000.00 | 1,118,364.80 | 1,118,364.80 | 1,172,074.40 | 53,709.60 | 0.00 |
| **Totals for Cusip** | | | | | **1,120,000.00** | **1,118,364.80** | **1,118,364.80** | **1,172,074.40** | **53,709.60** | **0.00** |
| 26882PAR3 | ERAC USA FINANCE CO | 6.70% | 06/01/2034 | 05/21/2014 | 560,000.00 | 702,553.60 | 660,500.40 | 679,149.52 | 18,649.12 | 0.00 |
| **Totals for Cusip** | | | | | **560,000.00** | **702,553.60** | **660,500.40** | **679,149.52** | **18,649.12** | **0.00** |
| 26882PBB7 | ERAC USA FINANCE CO | 6.38% | 10/15/2017 | 10/10/2007 | 700,000.00 | 698,775.00 | 751,706.90 | 725,301.50 | 0.00 | (26,405.40) |
| 26882PBB7 | ERAC USA FINANCE CO | 6.38% | 10/15/2017 | 02/09/2010 | 1,915,000.00 | 2,096,925.00 | 2,056,455.31 | 1,984,217.68 | 0.00 | (72,237.63) |
| **Totals for Cusip** | | | | | **2,615,000.00** | **2,795,700.00** | **2,808,162.21** | **2,709,519.18** | **0.00** | **(98,643.03)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 26882PBE1 | ERAC USA FINANCE CO | 7.00% | 10/15/2037 | 10/10/2007 | 665,000.00 | 659,241.10 | 810,428.85 | 842,592.24 | 32,163.39 | 0.00 |
| 26882PBE1 | ERAC USA FINANCE CO | 7.00% | 10/15/2037 | 12/14/2007 | 135,000.00 | 119,086.20 | 164,523.15 | 171,052.56 | 6,529.41 | 0.00 |
| 26882PBE1 | ERAC USA FINANCE CO | 7.00% | 10/15/2037 | 12/02/2014 | 1,385,000.00 | 1,816,399.80 | 1,687,885.65 | 1,754,872.56 | 66,986.91 | 0.00 |
| **Totals for Cusip** | | | | | **2,185,000.00** | **2,594,727.10** | **2,662,837.65** | **2,768,517.36** | **105,679.71** | **0.00** |
| 26884TAA0 | ERAC USA FINANCE LLC | 5.25% | 10/01/2020 | 06/24/2010 | 2,880,000.00 | 2,862,230.40 | 3,155,460.48 | 3,138,333.12 | 0.00 | (17,127.36) |
| **Totals for Cusip** | | | | | **2,880,000.00** | **2,862,230.40** | **3,155,460.48** | **3,138,333.12** | **0.00** | **(17,127.36)** |
| 26884TAE2 | ERAC USA FINANCE LLC | 5.62% | 03/15/2042 | 12/17/2015 | 630,000.00 | 683,159.40 | 676,143.09 | 694,435.14 | 18,292.05 | 0.00 |
| **Totals for Cusip** | | | | | **630,000.00** | **683,159.40** | **676,143.09** | **694,435.14** | **18,292.05** | **0.00** |
| 278865AM2 | ECOLAB INC | 5.50% | 12/08/2041 | 12/05/2011 | 530,000.00 | 524,546.30 | 576,645.30 | 623,275.23 | 46,629.93 | 0.00 |
| **Totals for Cusip** | | | | | **530,000.00** | **524,546.30** | **576,645.30** | **623,275.23** | **46,629.93** | **0.00** |
| 29103DAA4 | EMERA US FINANCE LP | 2.15% | 06/15/2019 | 06/09/2016 | 1,250,000.00 | 1,249,537.50 | 1,249,537.50 | 1,247,933.75 | 0.00 | (1,603.75) |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,249,537.50** | **1,249,537.50** | **1,247,933.75** | **0.00** | **(1,603.75)** |
| 29103DAK2 | EMERA US FINANCE LP | 4.75% | 06/15/2046 | 06/09/2016 | 1,625,000.00 | 1,613,430.00 | 1,613,430.00 | 1,638,723.13 | 25,293.13 | 0.00 |
| **Totals for Cusip** | | | | | **1,625,000.00** | **1,613,430.00** | **1,613,430.00** | **1,638,723.13** | **25,293.13** | **0.00** |
| 292480AG5 | ENABLE MIDSTREAM PARTNERS LP | 2.40% | 05/15/2019 | 12/22/2015 | 460,000.00 | 459,755.98 | 408,698.04 | 451,627.08 | 42,929.04 | 0.00 |
| **Totals for Cusip** | | | | | **460,000.00** | **459,755.98** | **408,698.04** | **451,627.08** | **42,929.04** | **0.00** |
| 29364DAU4 | ENTERGY ARKANSAS INC | 3.50% | 04/01/2026 | 01/05/2016 | 295,000.00 | 294,029.45 | 294,029.45 | 300,618.87 | 6,589.42 | 0.00 |
| **Totals for Cusip** | | | | | **295,000.00** | **294,029.45** | **294,029.45** | **300,618.87** | **6,589.42** | **0.00** |
| 29364NAT5 | ENTERGY MISSISSIPPI | 2.85% | 06/01/2028 | 05/10/2016 | 800,000.00 | 799,744.00 | 799,744.00 | 759,648.80 | 0.00 | (40,095.20) |
| **Totals for Cusip** | | | | | **800,000.00** | **799,744.00** | **799,744.00** | **759,648.80** | **0.00** | **(40,095.20)** |
| 29364WAK4 | ENTERGY LOUISIANA LLC | 5.40% | 11/01/2024 | 11/10/2009 | 1,560,000.00 | 1,554,664.80 | 1,781,200.20 | 1,794,858.00 | 13,657.80 | 0.00 |
| **Totals for Cusip** | | | | | **1,560,000.00** | **1,554,664.80** | **1,781,200.20** | **1,794,858.00** | **13,657.80** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 29379VAT0 | ENTERPRISE PRODUCTS OPER | 5.95% | 02/01/2041 | 01/04/2011 | 400,000.00 | 397,268.00 | 367,415.60 | 451,560.00 | 84,144.40 | 0.00 |
| 29379VAT0 | ENTERPRISE PRODUCTS OPER | 5.95% | 02/01/2041 | 01/05/2011 | 950,000.00 | 947,710.50 | 872,612.05 | 1,072,455.00 | 199,842.95 | 0.00 |
| **Totals for Cusip** | | | | | **1,350,000.00** | **1,344,978.50** | **1,240,027.65** | **1,524,015.00** | **283,987.35** | **0.00** |
| 29379VBC6 | ENTERPRISE PRODUCTS OPER | 5.10% | 02/15/2045 | 02/05/2014 | 1,590,000.00 | 1,587,535.50 | 1,331,844.42 | 1,676,891.91 | 345,047.49 | 0.00 |
| **Totals for Cusip** | | | | | **1,590,000.00** | **1,587,535.50** | **1,331,844.42** | **1,676,891.91** | **345,047.49** | **0.00** |
| 29379VBD4 | ENTERPRISE PRODUCTS OPER | 2.55% | 10/15/2019 | 10/02/2014 | 1,295,000.00 | 1,294,753.95 | 1,241,533.34 | 1,308,215.48 | 66,682.14 | 0.00 |
| **Totals for Cusip** | | | | | **1,295,000.00** | **1,294,753.95** | **1,241,533.34** | **1,308,215.48** | **66,682.14** | **0.00** |
| 29379VBF9 | ENTERPRISE PRODUCTS OPER | 4.95% | 10/15/2054 | 10/02/2014 | 250,000.00 | 245,890.00 | 195,571.25 | 242,282.00 | 46,710.75 | 0.00 |
| 29379VBF9 | ENTERPRISE PRODUCTS OPER | 4.95% | 10/15/2054 | 10/22/2014 | 545,000.00 | 562,352.80 | 426,345.33 | 528,174.76 | 101,829.43 | 0.00 |
| **Totals for Cusip** | | | | | **795,000.00** | **808,242.80** | **621,916.58** | **770,456.76** | **148,540.18** | **0.00** |
| 29379VBJ1 | ENTERPRISE PRODUCTS OPER | 4.90% | 05/15/2046 | 04/04/2016 | 1,000,000.00 | 955,160.00 | 955,160.00 | 1,026,501.00 | 71,341.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **955,160.00** | **955,160.00** | **1,026,501.00** | **71,341.00** | **0.00** |
| 294429AK1 | EQUIFAX INC | 2.30% | 06/01/2021 | 05/05/2016 | 610,000.00 | 609,707.20 | 609,707.20 | 597,798.17 | 0.00 | (11,909.03) |
| **Totals for Cusip** | | | | | **610,000.00** | **609,707.20** | **609,707.20** | **597,798.17** | **0.00** | **(11,909.03)** |
| 30161MAE3 | EXELON GENERATION CO LLC | 6.20% | 10/01/2017 | 09/25/2007 | 1,060,000.00 | 1,057,413.60 | 1,130,936.26 | 1,095,596.92 | 0.00 | (35,339.34) |
| **Totals for Cusip** | | | | | **1,060,000.00** | **1,057,413.60** | **1,130,936.26** | **1,095,596.92** | **0.00** | **(35,339.34)** |
| 30161MAG8 | EXELON GENERATION CO LLC | 6.25% | 10/01/2039 | 09/16/2009 | 1,285,000.00 | 1,283,239.55 | 1,299,894.44 | 1,293,822.81 | 0.00 | (6,071.63) |
| 30161MAG8 | EXELON GENERATION CO LLC | 6.25% | 10/01/2039 | 04/07/2010 | 595,000.00 | 598,825.85 | 601,896.65 | 599,085.27 | 0.00 | (2,811.38) |
| **Totals for Cusip** | | | | | **1,880,000.00** | **1,882,065.40** | **1,901,791.09** | **1,892,908.08** | **0.00** | **(8,883.01)** |
| 30219GAQ1 | EXPRESS SCRIPTS HOLDING CO | 3.00% | 07/15/2023 | 06/29/2016 | 230,000.00 | 229,795.30 | 229,795.30 | 222,642.99 | 0.00 | (7,152.31) |
| **Totals for Cusip** | | | | | **230,000.00** | **229,795.30** | **229,795.30** | **222,642.99** | **0.00** | **(7,152.31)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 30231GAF9 | EXXON MOBIL CORPORATION | 2.71% | 03/06/2025 | 03/18/2015 | 750,000.00 | 757,110.00 | 733,380.75 | 730,100.25 | 0.00 | (3,280.50) |
| **Totals for Cusip** | | | | | **750,000.00** | **757,110.00** | **733,380.75** | **730,100.25** | **0.00** | **(3,280.50)** |
| 302445AD3 | FLIR SYSTEMS INC | 3.12% | 06/15/2021 | 06/01/2016 | 650,000.00 | 649,551.50 | 649,551.50 | 651,717.30 | 2,165.80 | 0.00 |
| **Totals for Cusip** | | | | | **650,000.00** | **649,551.50** | **649,551.50** | **651,717.30** | **2,165.80** | **0.00** |
| 302491AQ8 | FMC CORP | 5.20% | 12/15/2019 | 11/24/2009 | 765,000.00 | 762,437.25 | 822,414.02 | 824,283.68 | 1,869.66 | 0.00 |
| **Totals for Cusip** | | | | | **765,000.00** | **762,437.25** | **822,414.02** | **824,283.68** | **1,869.66** | **0.00** |
| 313309AP1 | FEDERAL EXPRESS | 7.60% | 07/01/2097 | 10/18/2013 | 650,000.00 | 814,508.50 | 849,378.40 | 814,407.10 | 0.00 | (34,971.30) |
| **Totals for Cusip** | | | | | **650,000.00** | **814,508.50** | **849,378.40** | **814,407.10** | **0.00** | **(34,971.30)** |
| 3134A32M7 | FREDDIE MAC | 0.00% | 09/15/2027 | 10/20/2011 | 3,594,000.00 | 1,969,188.54 | 2,424,314.73 | 2,524,346.53 | 100,031.80 | 0.00 |
| **Totals for Cusip** | | | | | **3,594,000.00** | **1,969,188.54** | **2,424,314.73** | **2,524,346.53** | **100,031.80** | **0.00** |
| 3134A4AB0 | FREDDIE MAC | 0.00% | 03/15/2031 | 03/07/2016 | 570,000.00 | 359,328.00 | 359,328.00 | 349,769.67 | 0.00 | (9,558.33) |
| **Totals for Cusip** | | | | | **570,000.00** | **359,328.00** | **359,328.00** | **349,769.67** | **0.00** | **(9,558.33)** |
| 313586RC5 | FANNIE MAE | 0.00% | 10/09/2019 | 01/29/2001 | 5,000,000.00 | 1,482,750.00 | 4,630,080.00 | 4,741,515.00 | 111,435.00 | 0.00 |
| 313586RC5 | FANNIE MAE | 0.00% | 10/09/2019 | 01/29/2001 | 250,000.00 | 74,137.50 | 231,504.00 | 237,075.75 | 5,571.75 | 0.00 |
| 313586RC5 | FANNIE MAE | 0.00% | 10/09/2019 | 01/29/2001 | 8,440,000.00 | 2,502,882.00 | 7,815,575.04 | 8,003,677.32 | 188,102.28 | 0.00 |
| 313586RC5 | FANNIE MAE | 0.00% | 10/09/2019 | 01/29/2001 | 6,515,000.00 | 1,932,023.25 | 6,032,994.24 | 6,178,194.05 | 145,199.81 | 0.00 |
| **Totals for Cusip** | | | | | **20,205,000.00** | **5,991,792.75** | **18,710,153.28** | **19,160,462.12** | **450,308.84** | **0.00** |
| 31358DDG6 | FNMA | 0.00% | 01/15/2030 | 02/22/2000 | 29,150,000.00 | 3,827,978.00 | 17,970,246.25 | 18,698,150.90 | 727,904.65 | 0.00 |
| 31358DDG6 | FNMA | 0.00% | 01/15/2030 | 05/24/2000 | 14,022,000.00 | 1,757,657.70 | 8,644,212.45 | 8,994,355.81 | 350,143.36 | 0.00 |
| 31358DDG6 | FNMA | 0.00% | 01/15/2030 | 06/09/2016 | 1,884,000.00 | 1,298,678.88 | 1,298,678.88 | 1,208,484.26 | 0.00 | (90,194.62) |
| **Totals for Cusip** | | | | | **45,056,000.00** | **6,884,314.58** | **27,913,137.58** | **28,900,990.97** | **1,078,048.01** | **(90,194.62)** |
| 31358DDR2 | FNMA | 0.00% | 05/15/2030 | 05/01/2012 | 8,565,000.00 | 4,399,875.62 | 5,194,741.02 | 5,507,783.21 | 313,042.19 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31358DDR2 | FNMA | 0.00% | 05/15/2030 | 03/07/2016 | 795,000.00 | 513,212.25 | 513,212.25 | 511,230.32 | 0.00 | (1,981.93) |
| 31358DDR2 | FNMA | 0.00% | 05/15/2030 | 04/19/2016 | 4,045,000.00 | 2,682,765.35 | 2,682,765.35 | 2,601,165.57 | 0.00 | (81,599.78) |
| 31358DDR2 | FNMA | 0.00% | 05/15/2030 | 06/09/2016 | 2,000,000.00 | 1,362,380.00 | 1,362,380.00 | 1,286,114.00 | 0.00 | (76,266.00) |
| **Totals for Cusip** | | | | | **15,405,000.00** | **8,958,233.22** | **9,753,098.62** | **9,906,293.10** | **313,042.19** | **(159,847.71)** |
| 31358DDS0 | FNMA | 0.00% | 11/15/2030 | 04/30/2010 | 16,645,000.00 | 5,688,245.66 | 9,928,243.15 | 10,382,451.91 | 454,208.76 | 0.00 |
| **Totals for Cusip** | | | | | **16,645,000.00** | **5,688,245.66** | **9,928,243.15** | **10,382,451.91** | **454,208.76** | **0.00** |
| 31359YCW5 | FNMA STRIP | 0.00% | 07/15/2027 | 05/02/2000 | 14,022,000.00 | 2,124,192.78 | 9,543,429.29 | 10,043,061.19 | 499,631.90 | 0.00 |
| **Totals for Cusip** | | | | | **14,022,000.00** | **2,124,192.78** | **9,543,429.29** | **10,043,061.19** | **499,631.90** | **0.00** |
| 31359YCZ8 | FNMA STRIP | 0.00% | 01/15/2029 | 05/02/2000 | 10,522,000.00 | 1,436,463.44 | 6,673,020.83 | 6,783,954.28 | 110,933.45 | 0.00 |
| **Totals for Cusip** | | | | | **10,522,000.00** | **1,436,463.44** | **6,673,020.83** | **6,783,954.28** | **110,933.45** | **0.00** |
| 31359YDA2 | FNMA STRIP | 0.00% | 07/15/2029 | 05/02/2000 | 14,022,000.00 | 1,849,081.14 | 8,765,713.08 | 9,195,515.42 | 429,802.34 | 0.00 |
| **Totals for Cusip** | | | | | **14,022,000.00** | **1,849,081.14** | **8,765,713.08** | **9,195,515.42** | **429,802.34** | **0.00** |
| 31428XAW6 | FEDEX CORPORATION | 5.10% | 01/15/2044 | 06/17/2014 | 1,250,000.00 | 1,331,275.00 | 1,295,152.50 | 1,356,295.00 | 61,142.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,331,275.00** | **1,295,152.50** | **1,356,295.00** | **61,142.50** | **0.00** |
| 31620MAL0 | FIDELITY NATIONAL INFORMATION | 1.45% | 06/05/2017 | 05/27/2014 | 165,000.00 | 164,849.85 | 162,767.06 | 165,065.34 | 2,298.28 | 0.00 |
| **Totals for Cusip** | | | | | **165,000.00** | **164,849.85** | **162,767.06** | **165,065.34** | **2,298.28** | **0.00** |
| 31620MAN6 | FIDELITY NATIONAL INFORMATION | 2.85% | 10/15/2018 | 10/13/2015 | 700,000.00 | 699,706.00 | 702,471.70 | 712,175.10 | 9,703.40 | 0.00 |
| **Totals for Cusip** | | | | | **700,000.00** | **699,706.00** | **702,471.70** | **712,175.10** | **9,703.40** | **0.00** |
| 31620MAP1 | FIDELITY NATIONAL INFORMATION | 3.62% | 10/15/2020 | 10/13/2015 | 1,500,000.00 | 1,498,035.00 | 1,519,540.50 | 1,552,902.00 | 33,361.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,498,035.00** | **1,519,540.50** | **1,552,902.00** | **33,361.50** | **0.00** |
| 316773CF5 | FIFTH THIRD BANCORP | 5.45% | 01/15/2017 | 05/16/2014 | 3,450,000.00 | 3,802,590.00 | 3,576,580.50 | 3,454,736.85 | 0.00 | (121,843.65) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **3,450,000.00** | **3,802,590.00** | **3,576,580.50** | **3,454,736.85** | **0.00** | **(121,843.65)** |
| 337738AM0 | FISERV INC | 3.50% | 10/01/2022 | 09/18/2012 | 1,230,000.00 | 1,224,329.70 | 1,227,467.43 | 1,252,635.69 | 25,168.26 | 0.00 |
| **Totals for Cusip** | | | | | **1,230,000.00** | **1,224,329.70** | **1,227,467.43** | **1,252,635.69** | **25,168.26** | **0.00** |
| 337738AN8 | FISERV INC | 2.70% | 06/01/2020 | 05/19/2015 | 1,810,000.00 | 1,806,959.20 | 1,794,980.62 | 1,818,740.49 | 23,759.87 | 0.00 |
| **Totals for Cusip** | | | | | **1,810,000.00** | **1,806,959.20** | **1,794,980.62** | **1,818,740.49** | **23,759.87** | **0.00** |
| 338915AM3 | FLEETBOSTON FINANCIAL GROUP | 6.70% | 07/15/2028 | 10/23/2013 | 1,000,000.00 | 1,122,250.00 | 1,144,759.00 | 1,163,366.00 | 18,607.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,122,250.00** | **1,144,759.00** | **1,163,366.00** | **18,607.00** | **0.00** |
| 341081EV5 | FLORIDA POWER & LIGHT | 5.65% | 02/01/2037 | 12/02/2013 | 1,040,000.00 | 1,185,631.20 | 1,248,968.24 | 1,260,268.88 | 11,300.64 | 0.00 |
| **Totals for Cusip** | | | | | **1,040,000.00** | **1,185,631.20** | **1,248,968.24** | **1,260,268.88** | **11,300.64** | **0.00** |
| 345370BW9 | FORD MOTOR COMPANY | 9.98% | 02/15/2047 | 06/16/2014 | 700,000.00 | 1,098,594.00 | 971,504.10 | 1,031,232.30 | 59,728.20 | 0.00 |
| 345370BW9 | FORD MOTOR COMPANY | 9.98% | 02/15/2047 | 08/14/2015 | 300,000.00 | 451,755.00 | 416,358.90 | 441,956.70 | 25,597.80 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,550,349.00** | **1,387,863.00** | **1,473,189.00** | **85,326.00** | **0.00** |
| 345370BY5 | FORD MOTOR COMPANY | 6.62% | 10/01/2028 | 09/02/2015 | 1,750,000.00 | 2,039,047.50 | 2,020,564.00 | 2,057,401.50 | 36,837.50 | 0.00 |
| 345370BY5 | FORD MOTOR COMPANY | 6.62% | 10/01/2028 | 09/03/2015 | 1,265,000.00 | 1,475,369.50 | 1,460,579.12 | 1,487,207.37 | 26,628.25 | 0.00 |
| 345370BY5 | FORD MOTOR COMPANY | 6.62% | 10/01/2028 | 04/20/2016 | 695,000.00 | 850,318.60 | 850,318.60 | 817,082.31 | 0.00 | (33,236.29) |
| **Totals for Cusip** | | | | | **3,710,000.00** | **4,364,735.60** | **4,331,461.72** | **4,361,691.18** | **63,465.75** | **(33,236.29)** |
| 345370BZ2 | FORD MOTOR COMPANY | 6.38% | 02/01/2029 | 01/23/2013 | 1,250,000.00 | 1,447,912.50 | 1,408,007.50 | 1,425,841.25 | 17,833.75 | 0.00 |
| 345370BZ2 | FORD MOTOR COMPANY | 6.38% | 02/01/2029 | 02/10/2015 | 730,000.00 | 897,958.40 | 822,276.38 | 832,691.29 | 10,414.91 | 0.00 |
| 345370BZ2 | FORD MOTOR COMPANY | 6.38% | 02/01/2029 | 01/06/2016 | 52,000.00 | 58,404.84 | 58,404.84 | 59,315.00 | 910.16 | 0.00 |
| **Totals for Cusip** | | | | | **2,032,000.00** | **2,404,275.74** | **2,288,688.72** | **2,317,847.54** | **29,158.82** | **0.00** |
| 345370CR9 | FORD MOTOR COMPANY | 4.35% | 12/08/2026 | 12/05/2016 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 2,020,996.00 | 20,996.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,000,000.00** | **2,000,000.00** | **2,020,996.00** | **20,996.00** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 345397XN8 | FORD MOTOR CREDIT CO LLC | 2.55% | 10/05/2018 | 10/05/2015 | 1,580,000.00 | 1,580,000.00 | 1,568,780.42 | 1,588,885.92 | 20,105.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,580,000.00** | **1,580,000.00** | **1,568,780.42** | **1,588,885.92** | **20,105.50** | **0.00** |
| 36164QMS4 | GE CAPITAL INTL FUNDING | 2.34% | 11/15/2020 | 07/01/2016 | 513,869.20 | 514,158.25 | 514,158.25 | 513,624.08 | 0.00 | (534.17) |
| 36164QMS4 | GE CAPITAL INTL FUNDING | 2.34% | 11/15/2020 | 07/01/2016 | 837,130.80 | 837,608.26 | 837,608.26 | 836,731.49 | 0.00 | (876.77) |
| **Totals for Cusip** | | | | | **1,351,000.00** | **1,351,766.51** | **1,351,766.51** | **1,350,355.57** | **0.00** | **(1,410.94)** |
| 369604BH5 | GENERAL ELECTRIC CORP | 4.50% | 03/11/2044 | 03/06/2014 | 1,000,000.00 | 990,890.00 | 1,029,132.00 | 1,073,475.00 | 44,343.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **990,890.00** | **1,029,132.00** | **1,073,475.00** | **44,343.00** | **0.00** |
| 369622SM8 | GENERAL ELECTRIC CAPITAL CORP | 5.30% | 02/11/2021 | 02/08/2011 | 178,000.00 | 177,371.66 | 200,716.36 | 197,412.32 | 0.00 | (3,304.04) |
| **Totals for Cusip** | | | | | **178,000.00** | **177,371.66** | **200,716.36** | **197,412.32** | **0.00** | **(3,304.04)** |
| 36962G2T0 | GENERAL ELECTRIC CAPITAL CORP | 5.55% | 05/04/2020 | 10/16/2014 | 290,000.00 | 338,891.10 | 327,997.54 | 320,371.41 | 0.00 | (7,626.13) |
| **Totals for Cusip** | | | | | **290,000.00** | **338,891.10** | **327,997.54** | **320,371.41** | **0.00** | **(7,626.13)** |
| 37045VAE0 | GENERAL MOTORS COMPANY | 4.88% | 10/02/2023 | 12/17/2015 | 1,127,000.00 | 1,155,445.48 | 1,152,536.69 | 1,181,402.54 | 28,865.85 | 0.00 |
| **Totals for Cusip** | | | | | **1,127,000.00** | **1,155,445.48** | **1,152,536.69** | **1,181,402.54** | **28,865.85** | **0.00** |
| 37045VAF7 | GENERAL MOTORS COMPANY | 6.25% | 10/02/2043 | 09/08/2015 | 260,000.00 | 282,513.40 | 274,699.36 | 287,424.54 | 12,725.18 | 0.00 |
| 37045VAF7 | GENERAL MOTORS COMPANY | 6.25% | 10/02/2043 | 02/08/2016 | 240,000.00 | 237,206.40 | 237,206.40 | 265,314.96 | 28,108.56 | 0.00 |
| 37045VAF7 | GENERAL MOTORS COMPANY | 6.25% | 10/02/2043 | 02/17/2016 | 250,000.00 | 241,480.00 | 241,480.00 | 276,369.75 | 34,889.75 | 0.00 |
| 37045VAF7 | GENERAL MOTORS COMPANY | 6.25% | 10/02/2043 | 02/17/2016 | 250,000.00 | 239,447.50 | 239,447.50 | 276,369.75 | 36,922.25 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,000,647.30** | **992,833.26** | **1,105,479.00** | **112,645.74** | **0.00** |
| 37045XAL0 | GENERAL MOTORS FINL CO | 4.25% | 05/15/2023 | 06/25/2015 | 1,000,000.00 | 1,009,970.00 | 989,140.00 | 1,012,013.00 | 22,873.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,009,970.00** | **989,140.00** | **1,012,013.00** | **22,873.00** | **0.00** |
| 37045XBB1 | GENERAL MOTORS FINL CO | 3.10% | 01/15/2019 | 10/07/2015 | 2,520,000.00 | 2,518,840.80 | 2,516,338.44 | 2,546,744.76 | 30,406.32 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,520,000.00** | **2,518,840.80** | **2,516,338.44** | **2,546,744.76** | **30,406.32** | **0.00** |
| 373298BN7 | GEORGIA PACIFIC CORP | 7.38% | 12/01/2025 | 12/20/2011 | 1,000,000.00 | 1,238,950.00 | 1,239,036.00 | 1,256,380.00 | 17,344.00 | 0.00 |
| 373298BN7 | GEORGIA PACIFIC CORP | 7.38% | 12/01/2025 | 12/20/2012 | 1,000,000.00 | 1,362,270.00 | 1,239,036.00 | 1,256,380.00 | 17,344.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,601,220.00** | **2,478,072.00** | **2,512,760.00** | **34,688.00** | **0.00** |
| 373334GE5 | GEORGIA POWER COMPANY | 5.70% | 06/01/2017 | 06/04/2007 | 720,000.00 | 718,444.80 | 759,986.64 | 733,059.36 | 0.00 | (26,927.28) |
| **Totals for Cusip** | | | | | **720,000.00** | **718,444.80** | **759,986.64** | **733,059.36** | **0.00** | **(26,927.28)** |
| 375558AX1 | GILEAD SCIENCES INC | 4.80% | 04/01/2044 | 03/04/2014 | 1,360,000.00 | 1,357,361.60 | 1,365,355.68 | 1,412,177.76 | 46,822.08 | 0.00 |
| **Totals for Cusip** | | | | | **1,360,000.00** | **1,357,361.60** | **1,365,355.68** | **1,412,177.76** | **46,822.08** | **0.00** |
| 375558AY9 | GILEAD SCIENCES INC | 2.35% | 02/01/2020 | 11/12/2014 | 315,000.00 | 314,281.80 | 315,211.68 | 316,636.74 | 1,425.06 | 0.00 |
| **Totals for Cusip** | | | | | **315,000.00** | **314,281.80** | **315,211.68** | **316,636.74** | **1,425.06** | **0.00** |
| 375558BA0 | GILEAD SCIENCES INC | 4.50% | 02/01/2045 | 10/14/2016 | 725,000.00 | 771,914.75 | 771,914.75 | 724,390.28 | 0.00 | (47,524.47) |
| **Totals for Cusip** | | | | | **725,000.00** | **771,914.75** | **771,914.75** | **724,390.28** | **0.00** | **(47,524.47)** |
| 375558BK8 | GILEAD SCIENCES INC | 4.15% | 03/01/2047 | 10/12/2016 | 995,000.00 | 1,006,094.25 | 1,006,094.25 | 945,053.99 | 0.00 | (61,040.26) |
| **Totals for Cusip** | | | | | **995,000.00** | **1,006,094.25** | **1,006,094.25** | **945,053.99** | **0.00** | **(61,040.26)** |
| 377372AE7 | GLAXOSMITHKLINE CAP INC | 6.38% | 05/15/2038 | 05/06/2008 | 1,375,000.00 | 1,370,792.50 | 1,755,887.38 | 1,808,474.25 | 52,586.87 | 0.00 |
| **Totals for Cusip** | | | | | **1,375,000.00** | **1,370,792.50** | **1,755,887.38** | **1,808,474.25** | **52,586.87** | **0.00** |
| 38141GFD1 | GOLDMAN SACHS GROUP INC | 6.75% | 10/01/2037 | 08/06/2009 | 1,005,000.00 | 999,120.75 | 1,174,780.68 | 1,241,021.24 | 66,240.56 | 0.00 |
| 38141GFD1 | GOLDMAN SACHS GROUP INC | 6.75% | 10/01/2037 | 09/24/2009 | 895,000.00 | 933,162.80 | 1,046,197.72 | 1,105,188.07 | 58,990.35 | 0.00 |
| 38141GFD1 | GOLDMAN SACHS GROUP INC | 6.75% | 10/01/2037 | 03/14/2012 | 495,000.00 | 478,699.65 | 578,623.32 | 611,249.27 | 32,625.95 | 0.00 |
| 38141GFD1 | GOLDMAN SACHS GROUP INC | 6.75% | 10/01/2037 | 12/09/2013 | 105,000.00 | 115,594.50 | 122,738.28 | 129,658.94 | 6,920.66 | 0.00 |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,526,577.70** | **2,922,340.00** | **3,087,117.52** | **164,777.52** | **0.00** |
| 38141GGM0 | GOLDMAN SACHS GROUP INC | 6.25% | 02/01/2041 | 01/21/2011 | 410,000.00 | 408,454.30 | 489,048.82 | 508,222.47 | 19,173.65 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 38141GGM0 | GOLDMAN SACHS GROUP INC | 6.25% | 02/01/2041 | 01/25/2011 | 640,000.00 | 654,387.20 | 763,393.28 | 793,322.88 | 29,929.60 | 0.00 |
| **Totals for Cusip** | | | | | **1,050,000.00** | **1,062,841.50** | **1,252,442.10** | **1,301,545.35** | **49,103.25** | **0.00** |
| 38141GVR2 | GOLDMAN SACHS GROUP INC | 4.25% | 10/21/2025 | 10/16/2015 | 765,000.00 | 759,645.00 | 759,153.11 | 777,118.37 | 17,965.26 | 0.00 |
| **Totals for Cusip** | | | | | **765,000.00** | **759,645.00** | **759,153.11** | **777,118.37** | **17,965.26** | **0.00** |
| 38145XAA1 | GOLDMAN SACHS GROUP INC | 2.62% | 01/31/2019 | 01/28/2014 | 725,000.00 | 722,709.00 | 730,183.75 | 732,795.20 | 2,611.45 | 0.00 |
| **Totals for Cusip** | | | | | **725,000.00** | **722,709.00** | **730,183.75** | **732,795.20** | **2,611.45** | **0.00** |
| 38148LAC0 | GOLDMAN SACHS GROUP INC | 3.50% | 01/23/2025 | 06/23/2016 | 1,060,000.00 | 1,080,436.80 | 1,080,436.80 | 1,045,900.94 | 0.00 | (34,535.86) |
| **Totals for Cusip** | | | | | **1,060,000.00** | **1,080,436.80** | **1,080,436.80** | **1,045,900.94** | **0.00** | **(34,535.86)** |
| 38148LAF3 | GOLDMAN SACHS GROUP INC | 5.15% | 05/22/2045 | 05/19/2015 | 880,000.00 | 874,280.00 | 854,819.68 | 925,460.80 | 70,641.12 | 0.00 |
| 38148LAF3 | GOLDMAN SACHS GROUP INC | 5.15% | 05/22/2045 | 08/24/2016 | 635,000.00 | 705,199.25 | 705,199.25 | 667,804.10 | 0.00 | (37,395.15) |
| **Totals for Cusip** | | | | | **1,515,000.00** | **1,579,479.25** | **1,560,018.93** | **1,593,264.90** | **70,641.12** | **(37,395.15)** |
| 41283LAB1 | HARLEY-DAVIDSON FINL SER | 2.70% | 03/15/2017 | 01/26/2012 | 250,000.00 | 249,945.00 | 253,329.00 | 250,584.00 | 0.00 | (2,745.00) |
| **Totals for Cusip** | | | | | **250,000.00** | **249,945.00** | **253,329.00** | **250,584.00** | **0.00** | **(2,745.00)** |
| 41283LAD7 | HARLEY-DAVIDSON FINL SER | 2.40% | 09/15/2019 | 09/11/2014 | 1,850,000.00 | 1,842,914.50 | 1,841,277.25 | 1,861,353.45 | 20,076.20 | 0.00 |
| **Totals for Cusip** | | | | | **1,850,000.00** | **1,842,914.50** | **1,841,277.25** | **1,861,353.45** | **20,076.20** | **0.00** |
| 41283LAG0 | HARLEY-DAVIDSON FINL SER | 2.25% | 01/15/2019 | 01/05/2016 | 1,085,000.00 | 1,084,869.80 | 1,084,869.80 | 1,089,666.59 | 4,796.79 | 0.00 |
| **Totals for Cusip** | | | | | **1,085,000.00** | **1,084,869.80** | **1,084,869.80** | **1,089,666.59** | **4,796.79** | **0.00** |
| 413875AP0 | HARRIS CORP | 2.00% | 04/27/2018 | 04/22/2015 | 185,000.00 | 185,000.00 | 182,921.71 | 185,112.67 | 2,190.96 | 0.00 |
| **Totals for Cusip** | | | | | **185,000.00** | **185,000.00** | **182,921.71** | **185,112.67** | **2,190.96** | **0.00** |
| 413875AQ8 | HARRIS CORP | 2.70% | 04/27/2020 | 04/22/2015 | 685,000.00 | 685,000.00 | 672,030.90 | 684,246.50 | 12,215.60 | 0.00 |
| **Totals for Cusip** | | | | | **685,000.00** | **685,000.00** | **672,030.90** | **684,246.50** | **12,215.60** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 413875AR6 | HARRIS CORP | 3.83% | 04/27/2025 | 04/22/2015 | 280,000.00 | 280,000.00 | 275,780.12 | 284,443.04 | 8,662.92 | 0.00 |
| **Totals for Cusip** | | | | | **280,000.00** | **280,000.00** | **275,780.12** | **284,443.04** | **8,662.92** | **0.00** |
| 416515BB9 | HARTFORD FINANCIAL SERVICES | 4.30% | 04/15/2043 | 04/15/2013 | 205,000.00 | 203,360.00 | 190,798.83 | 189,894.37 | 0.00 | (904.46) |
| **Totals for Cusip** | | | | | **205,000.00** | **203,360.00** | **190,798.83** | **189,894.37** | **0.00** | **(904.46)** |
| 42217KBF2 | WELLTOWER INC | 4.00% | 06/01/2025 | 05/20/2015 | 355,000.00 | 354,737.30 | 349,201.43 | 362,806.81 | 13,605.38 | 0.00 |
| **Totals for Cusip** | | | | | **355,000.00** | **354,737.30** | **349,201.43** | **362,806.81** | **13,605.38** | **0.00** |
| 42307TAG3 | HEINZ H J FINANCE | 6.75% | 03/15/2032 | 04/05/2016 | 500,000.00 | 630,845.00 | 630,845.00 | 605,955.50 | 0.00 | (24,889.50) |
| 42307TAG3 | HEINZ H J FINANCE | 6.75% | 03/15/2032 | 06/22/2016 | 700,000.00 | 891,254.00 | 891,254.00 | 848,337.70 | 0.00 | (42,916.30) |
| **Totals for Cusip** | | | | | **1,200,000.00** | **1,522,099.00** | **1,522,099.00** | **1,454,293.20** | **0.00** | **(67,805.80)** |
| 437076AS1 | HOME DEPOT INC | 5.88% | 12/16/2036 | 05/05/2016 | 1,000,000.00 | 1,305,240.00 | 1,305,240.00 | 1,263,362.00 | 0.00 | (41,878.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,305,240.00** | **1,305,240.00** | **1,263,362.00** | **0.00** | **(41,878.00)** |
| 437076BH4 | HOME DEPOT INC | 4.25% | 04/01/2046 | 07/10/2015 | 2,310,000.00 | 2,221,111.20 | 2,361,492.21 | 2,425,178.91 | 63,686.70 | 0.00 |
| **Totals for Cusip** | | | | | **2,310,000.00** | **2,221,111.20** | **2,361,492.21** | **2,425,178.91** | **63,686.70** | **0.00** |
| 437076BP6 | HOME DEPOT INC | 3.50% | 09/15/2056 | 09/06/2016 | 450,000.00 | 441,436.50 | 441,436.50 | 393,907.05 | 0.00 | (47,529.45) |
| **Totals for Cusip** | | | | | **450,000.00** | **441,436.50** | **441,436.50** | **393,907.05** | **0.00** | **(47,529.45)** |
| 438516BJ4 | HONEYWELL INTERNATIONAL INC | 1.40% | 10/30/2019 | 10/24/2016 | 6,375,000.00 | 6,369,963.75 | 6,369,963.75 | 6,316,050.38 | 0.00 | (53,913.37) |
| **Totals for Cusip** | | | | | **6,375,000.00** | **6,369,963.75** | **6,369,963.75** | **6,316,050.38** | **0.00** | **(53,913.37)** |
| 438516BL9 | HONEYWELL INTERNATIONAL INC | 2.50% | 11/01/2026 | 10/27/2016 | 2,600,000.00 | 2,560,298.00 | 2,560,298.00 | 2,461,004.00 | 0.00 | (99,294.00) |
| **Totals for Cusip** | | | | | **2,600,000.00** | **2,560,298.00** | **2,560,298.00** | **2,461,004.00** | **0.00** | **(99,294.00)** |
| 448814DB6 | HYDRO QUEBEC | 8.62% | 06/15/2029 | 11/26/2014 | 620,000.00 | 953,206.60 | 930,993.86 | 892,424.90 | 0.00 | (38,568.96) |
| 448814DB6 | HYDRO QUEBEC | 8.62% | 06/15/2029 | 01/28/2015 | 110,000.00 | 176,335.50 | 165,176.33 | 158,333.45 | 0.00 | (6,842.88) |
| **Totals for Cusip** | | | | | **730,000.00** | **1,129,542.10** | **1,096,170.19** | **1,050,758.35** | **0.00** | **(45,411.84)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 448814DF7 | HYDRO QUEBEC | 9.38% | 04/15/2030 | 12/10/2014 | 495,000.00 | 816,453.00 | 804,115.13 | 764,810.64 | 0.00 | (39,304.49) |
| 448814DF7 | HYDRO QUEBEC | 9.38% | 04/15/2030 | 12/19/2014 | 190,000.00 | 312,806.50 | 308,650.25 | 293,563.68 | 0.00 | (15,086.57) |
| **Totals for Cusip** | | | | | **685,000.00** | **1,129,259.50** | **1,112,765.38** | **1,058,374.32** | **0.00** | **(54,391.06)** |
| 448814DX8 | HYDRO QUEBEC | 8.40% | 01/15/2022 | 04/27/2010 | 3,050,000.00 | 4,066,138.00 | 3,939,578.25 | 3,812,530.50 | 0.00 | (127,047.75) |
| **Totals for Cusip** | | | | | **3,050,000.00** | **4,066,138.00** | **3,939,578.25** | **3,812,530.50** | **0.00** | **(127,047.75)** |
| 448814EJ8 | HYDRO QUEBEC | 8.05% | 07/07/2024 | 08/22/2013 | 2,075,000.00 | 2,768,631.00 | 2,792,576.50 | 2,728,068.90 | 0.00 | (64,507.60) |
| 448814EJ8 | HYDRO QUEBEC | 8.05% | 07/07/2024 | 07/11/2014 | 255,000.00 | 353,677.35 | 343,184.10 | 335,256.66 | 0.00 | (7,927.44) |
| 448814EJ8 | HYDRO QUEBEC | 8.05% | 07/07/2024 | 12/19/2014 | 268,000.00 | 378,887.68 | 360,679.76 | 352,348.18 | 0.00 | (8,331.58) |
| 448814EJ8 | HYDRO QUEBEC | 8.05% | 07/07/2024 | 07/01/2016 | 1,011,000.00 | 1,429,402.35 | 1,429,402.35 | 1,329,194.05 | 0.00 | (100,208.30) |
| **Totals for Cusip** | | | | | **3,609,000.00** | **4,930,598.38** | **4,925,842.71** | **4,744,867.79** | **0.00** | **(180,974.92)** |
| 452308AX7 | ILLINOIS TOOL WORKS INC | 2.65% | 11/15/2026 | 10/31/2016 | 2,500,000.00 | 2,492,125.00 | 2,492,125.00 | 2,389,797.50 | 0.00 | (102,327.50) |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,492,125.00** | **2,492,125.00** | **2,389,797.50** | **0.00** | **(102,327.50)** |
| 45687AAA0 | INGERSOLL-RAND GL HLD CO | 6.88% | 08/15/2018 | 08/12/2008 | 1,500,000.00 | 1,497,855.00 | 1,655,701.50 | 1,620,418.50 | 0.00 | (35,283.00) |
| 45687AAA0 | INGERSOLL-RAND GL HLD CO | 6.88% | 08/15/2018 | 07/23/2010 | 940,000.00 | 1,107,996.80 | 1,037,572.94 | 1,015,462.26 | 0.00 | (22,110.68) |
| 45687AAA0 | INGERSOLL-RAND GL HLD CO | 6.88% | 08/15/2018 | 09/07/2011 | 550,000.00 | 676,984.00 | 607,090.55 | 594,153.45 | 0.00 | (12,937.10) |
| **Totals for Cusip** | | | | | **2,990,000.00** | **3,282,835.80** | **3,300,364.99** | **3,230,034.21** | **0.00** | **(70,330.78)** |
| 45687AAG7 | INGERSOLL-RAND GL HLD CO | 5.75% | 06/15/2043 | 06/10/2014 | 275,000.00 | 273,880.72 | 299,696.38 | 325,402.55 | 25,706.17 | 0.00 |
| 45687AAG7 | INGERSOLL-RAND GL HLD CO | 5.75% | 06/15/2043 | 06/10/2014 | 325,000.00 | 329,373.02 | 354,186.63 | 384,566.65 | 30,380.02 | 0.00 |
| 45687AAG7 | INGERSOLL-RAND GL HLD CO | 5.75% | 06/15/2043 | 06/10/2014 | 400,000.00 | 402,080.21 | 435,922.00 | 473,312.80 | 37,390.80 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,005,333.95** | **1,089,805.01** | **1,183,282.00** | **93,476.99** | **0.00** |
| 45687AAL6 | INGERSOLL-RAND GL HLD CO | 2.88% | 01/15/2019 | 06/10/2014 | 125,000.00 | 124,842.76 | 126,253.00 | 127,238.13 | 985.13 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 45687AAL6 | INGERSOLL-RAND GL HLD CO | 2.88% | 01/15/2019 | 06/10/2014 | 2,500,000.00 | 2,546,232.47 | 2,525,060.00 | 2,544,762.50 | 19,702.50 | 0.00 |
| **Totals for Cusip** | | | | | **2,625,000.00** | **2,671,075.23** | **2,651,313.00** | **2,672,000.63** | **20,687.63** | **0.00** |
| 45818QAD1 | INTERAMER DEV BK | 6.75% | 07/15/2027 | 01/04/2007 | 2,000,000.00 | 2,383,080.00 | 2,758,170.00 | 2,600,752.00 | 0.00 | (157,418.00) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,383,080.00** | **2,758,170.00** | **2,600,752.00** | **0.00** | **(157,418.00)** |
| 460146CH4 | INTERNATIONAL PAPER COMPANY | 6.00% | 11/15/2041 | 11/08/2011 | 760,000.00 | 759,893.60 | 797,033.28 | 853,489.12 | 56,455.84 | 0.00 |
| **Totals for Cusip** | | | | | **760,000.00** | **759,893.60** | **797,033.28** | **853,489.12** | **56,455.84** | **0.00** |
| 461070AN4 | INTERSTATE P&L CO | 3.70% | 09/15/2046 | 09/12/2016 | 705,000.00 | 700,065.00 | 700,065.00 | 648,573.92 | 0.00 | (51,491.08) |
| **Totals for Cusip** | | | | | **705,000.00** | **700,065.00** | **700,065.00** | **648,573.92** | **0.00** | **(51,491.08)** |
| 465139JH7 | AID-ISRAEL | 0.00% | 11/01/2024 | 05/22/2009 | 4,000,000.00 | 1,774,960.00 | 3,085,956.00 | 3,194,416.00 | 108,460.00 | 0.00 |
| **Totals for Cusip** | | | | | **4,000,000.00** | **1,774,960.00** | **3,085,956.00** | **3,194,416.00** | **108,460.00** | **0.00** |
| 46513EFF4 | AID ISRAEL | 5.50% | 09/18/2023 | 01/08/2010 | 1,040,000.00 | 1,128,223.20 | 1,246,117.60 | 1,230,918.00 | 0.00 | (15,199.60) |
| 46513EFF4 | AID ISRAEL | 5.50% | 09/18/2023 | 04/20/2015 | 2,050,000.00 | 2,576,882.80 | 2,456,289.50 | 2,426,328.75 | 0.00 | (29,960.75) |
| **Totals for Cusip** | | | | | **3,090,000.00** | **3,705,106.00** | **3,702,407.10** | **3,657,246.75** | **0.00** | **(45,160.35)** |
| 46513EFG2 | AID ISRAEL | 5.50% | 09/18/2033 | 06/14/2012 | 10,000,000.00 | 13,536,000.00 | 12,912,270.00 | 12,948,040.00 | 35,770.00 | 0.00 |
| **Totals for Cusip** | | | | | **10,000,000.00** | **13,536,000.00** | **12,912,270.00** | **12,948,040.00** | **35,770.00** | **0.00** |
| 46513EGV8 | AID ISRAEL | 5.50% | 12/04/2023 | 09/14/2011 | 450,000.00 | 575,689.91 | 541,188.45 | 535,335.30 | 0.00 | (5,853.15) |
| 46513EGV8 | AID ISRAEL | 5.50% | 12/04/2023 | 07/20/2016 | 19,436,000.00 | 24,525,739.53 | 24,525,739.53 | 23,121,726.42 | 0.00 | (1,404,013.11) |
| **Totals for Cusip** | | | | | **19,886,000.00** | **25,101,429.44** | **25,066,927.98** | **23,657,061.72** | **0.00** | **(1,409,866.26)** |
| 46513EJX1 | AID ISRAEL | 5.50% | 04/26/2024 | 11/14/2013 | 970,000.00 | 1,155,087.64 | 1,173,048.16 | 1,162,786.53 | 0.00 | (10,261.63) |
| 46513EJX1 | AID ISRAEL | 5.50% | 04/26/2024 | 06/28/2016 | 2,420,000.00 | 3,100,697.60 | 3,100,697.60 | 2,900,972.58 | 0.00 | (199,725.02) |
| 46513EJX1 | AID ISRAEL | 5.50% | 04/26/2024 | 07/13/2016 | 1,850,000.00 | 2,366,335.00 | 2,366,335.00 | 2,217,685.65 | 0.00 | (148,649.35) |
| **Totals for Cusip** | | | | | **5,240,000.00** | **6,622,120.24** | **6,640,080.76** | **6,281,444.76** | **0.00** | **(358,636.00)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 46625HJB7 | JP MORGAN CHASE & CO | 5.60% | 07/15/2041 | 07/14/2011 | 1,545,000.00 | 1,538,341.05 | 1,783,348.70 | 1,847,509.46 | 64,160.76 | 0.00 |
| 46625HJB7 | JP MORGAN CHASE & CO | 5.60% | 07/15/2041 | 07/20/2011 | 1,000,000.00 | 995,830.00 | 1,154,271.00 | 1,195,799.00 | 41,528.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,545,000.00** | **2,534,171.05** | **2,937,619.70** | **3,043,308.46** | **105,688.76** | **0.00** |
| 46625HJY7 | JP MORGAN CHASE & CO | 3.88% | 09/10/2024 | 09/03/2014 | 1,250,000.00 | 1,243,437.50 | 1,243,430.00 | 1,264,796.25 | 21,366.25 | 0.00 |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,243,437.50** | **1,243,430.00** | **1,264,796.25** | **21,366.25** | **0.00** |
| 476556DC6 | JERSEY CENTRAL POWER AND LIGHT | 4.30% | 01/15/2026 | 08/11/2015 | 1,750,000.00 | 1,744,400.00 | 1,760,706.50 | 1,811,691.00 | 50,984.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,750,000.00** | **1,744,400.00** | **1,760,706.50** | **1,811,691.00** | **50,984.50** | **0.00** |
| 478160BJ2 | JOHNSON & JOHNSON | 4.38% | 12/05/2033 | 11/18/2014 | 1,000,000.00 | 1,091,240.00 | 1,102,981.00 | 1,099,463.00 | 0.00 | (3,518.00) |
| 478160BJ2 | JOHNSON & JOHNSON | 4.38% | 12/05/2033 | 08/31/2016 | 520,000.00 | 637,338.00 | 637,338.00 | 571,720.76 | 0.00 | (65,617.24) |
| **Totals for Cusip** | | | | | **1,520,000.00** | **1,728,578.00** | **1,740,319.00** | **1,671,183.76** | **0.00** | **(69,135.24)** |
| 478160BY9 | JOHNSON & JOHNSON | 2.45% | 03/01/2026 | 02/25/2016 | 2,630,000.00 | 2,626,291.70 | 2,626,291.70 | 2,515,416.16 | 0.00 | (110,875.54) |
| **Totals for Cusip** | | | | | **2,630,000.00** | **2,626,291.70** | **2,626,291.70** | **2,515,416.16** | **0.00** | **(110,875.54)** |
| 478375AJ7 | JOHNSON CONTROLS INTL PL | 5.70% | 03/01/2041 | 12/23/2016 | 250,000.00 | 279,062.50 | 279,062.50 | 283,413.25 | 4,350.75 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **279,062.50** | **279,062.50** | **283,413.25** | **4,350.75** | **0.00** |
| 478375AL2 | JOHNSON CONTROLS INTL PL | 4.62% | 07/02/2044 | 12/09/2016 | 2,500,000.00 | 2,449,762.50 | 2,449,762.50 | 2,481,775.00 | 32,012.50 | 0.00 |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,449,762.50** | **2,449,762.50** | **2,481,775.00** | **32,012.50** | **0.00** |
| 478375AN8 | JOHNSON CONTROLS INTL PL | 4.95% | 07/02/2064 | 12/09/2016 | 1,150,000.00 | 1,082,890.60 | 1,082,890.60 | 1,072,444.00 | 0.00 | (10,446.60) |
| **Totals for Cusip** | | | | | **1,150,000.00** | **1,082,890.60** | **1,082,890.60** | **1,072,444.00** | **0.00** | **(10,446.60)** |
| 478375AS7 | JOHNSON CONTROLS INTL PL | 5.12% | 09/14/2045 | 12/09/2016 | 1,480,000.00 | 1,560,563.80 | 1,560,563.80 | 1,574,637.12 | 14,073.32 | 0.00 |
| **Totals for Cusip** | | | | | **1,480,000.00** | **1,560,563.80** | **1,560,563.80** | **1,574,637.12** | **14,073.32** | **0.00** |
| 485134BM1 | GREAT PLAINS ENERGY INC | 5.30% | 10/01/2041 | 12/20/2011 | 250,000.00 | 272,772.50 | 271,617.25 | 267,079.25 | 0.00 | (4,538.00) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 485134BM1 | GREAT PLAINS ENERGY INC | 5.30% | 10/01/2041 | 12/20/2011 | 310,000.00 | 337,872.10 | 336,805.39 | 331,178.27 | 0.00 | (5,627.12) |
| **Totals for Cusip** | | | | | **560,000.00** | **610,644.60** | **608,422.64** | **598,257.52** | **0.00** | **(10,165.12)** |
| 485170AQ7 | KANSAS CITY SOUTHERN | 4.30% | 05/15/2043 | 07/25/2016 | 825,000.00 | 761,824.23 | 761,824.23 | 761,015.48 | 0.00 | (808.75) |
| **Totals for Cusip** | | | | | **825,000.00** | **761,824.23** | **761,824.23** | **761,015.48** | **0.00** | **(808.75)** |
| 485170AS3 | KANSAS CITY SOUTHERN | 4.95% | 08/15/2045 | 07/25/2016 | 1,250,000.00 | 1,237,579.32 | 1,237,579.32 | 1,268,373.75 | 30,794.43 | 0.00 |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,237,579.32** | **1,237,579.32** | **1,268,373.75** | **30,794.43** | **0.00** |
| 492386AU1 | KERR MCGEE CORPORATION | 6.95% | 07/01/2024 | 03/17/2010 | 1,500,000.00 | 1,700,865.00 | 1,611,456.00 | 1,769,689.50 | 158,233.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,700,865.00** | **1,611,456.00** | **1,769,689.50** | **158,233.50** | **0.00** |
| 49326EED1 | KEYCORP | 5.10% | 03/24/2021 | 03/21/2011 | 925,000.00 | 924,139.75 | 1,010,975.98 | 1,011,518.95 | 542.97 | 0.00 |
| **Totals for Cusip** | | | | | **925,000.00** | **924,139.75** | **1,010,975.98** | **1,011,518.95** | **542.97** | **0.00** |
| 494368BV4 | KIMBERLY CLARK CORP | 3.20% | 07/30/2046 | 07/26/2016 | 1,900,000.00 | 1,895,630.00 | 1,895,630.00 | 1,652,133.60 | 0.00 | (243,496.40) |
| **Totals for Cusip** | | | | | **1,900,000.00** | **1,895,630.00** | **1,895,630.00** | **1,652,133.60** | **0.00** | **(243,496.40)** |
| 494386AC9 | KIMBERLY CLARK DE MEXICO SAB D | 3.25% | 03/12/2025 | 03/05/2015 | 1,000,000.00 | 994,590.00 | 963,396.00 | 947,819.00 | 0.00 | (15,577.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **994,590.00** | **963,396.00** | **947,819.00** | **0.00** | **(15,577.00)** |
| 494550AQ9 | KINDER MORGAN ENERGY PARTNERS | 7.30% | 08/15/2033 | 10/01/2009 | 1,775,000.00 | 1,907,841.00 | 1,626,205.30 | 2,083,038.83 | 456,833.53 | 0.00 |
| **Totals for Cusip** | | | | | **1,775,000.00** | **1,907,841.00** | **1,626,205.30** | **2,083,038.83** | **456,833.53** | **0.00** |
| 500472AB1 | KONINKLIJKE PHILIPS | 5.75% | 03/11/2018 | 10/29/2014 | 1,500,000.00 | 1,683,345.00 | 1,605,174.00 | 1,572,040.50 | 0.00 | (33,133.50) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,683,345.00** | **1,605,174.00** | **1,572,040.50** | **0.00** | **(33,133.50)** |
| 500472AC9 | KONINKLIJKE PHILIPS | 6.88% | 03/11/2038 | 09/20/2013 | 1,250,000.00 | 1,506,387.50 | 1,449,235.00 | 1,545,641.25 | 96,406.25 | 0.00 |
| 500472AC9 | KONINKLIJKE PHILIPS | 6.88% | 03/11/2038 | 09/17/2015 | 500,000.00 | 581,200.00 | 579,694.00 | 618,256.50 | 38,562.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,750,000.00** | **2,087,587.50** | **2,028,929.00** | **2,163,897.75** | **134,968.75** | **0.00** |
| 50076QAR7 | KRAFT FOODS INC | 6.88% | 01/26/2039 | 09/02/2015 | 450,000.00 | 548,554.50 | 533,340.00 | 565,358.85 | 32,018.85 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 50076QAR7 | KRAFT FOODS INC | 6.88% | 01/26/2039 | 09/25/2015 | 550,000.00 | 677,462.50 | 651,860.00 | 690,994.15 | 39,134.15 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,226,017.00** | **1,185,200.00** | **1,256,353.00** | **71,153.00** | **0.00** |
| 50077LAG1 | KRAFT HEINZ FOODS CO | 2.00% | 07/02/2018 | 08/16/2016 | 1,400,000.00 | 1,398,213.92 | 1,398,213.92 | 1,400,315.00 | 2,101.08 | 0.00 |
| **Totals for Cusip** | | | | | **1,400,000.00** | **1,398,213.92** | **1,398,213.92** | **1,400,315.00** | **2,101.08** | **0.00** |
| 50077LAH9 | KRAFT HEINZ FOODS CO | 2.80% | 07/02/2020 | 08/16/2016 | 1,265,000.00 | 1,262,714.97 | 1,262,714.97 | 1,277,020.03 | 14,305.06 | 0.00 |
| **Totals for Cusip** | | | | | **1,265,000.00** | **1,262,714.97** | **1,262,714.97** | **1,277,020.03** | **14,305.06** | **0.00** |
| 501044BT7 | KROGER CO | 7.70% | 06/01/2029 | 05/31/2016 | 1,755,000.00 | 2,414,774.70 | 2,414,774.70 | 2,329,218.45 | 0.00 | (85,556.25) |
| 501044BT7 | KROGER CO | 7.70% | 06/01/2029 | 12/02/2016 | 108,000.00 | 142,160.40 | 142,160.40 | 143,336.52 | 1,176.12 | 0.00 |
| **Totals for Cusip** | | | | | **1,863,000.00** | **2,556,935.10** | **2,556,935.10** | **2,472,554.97** | **1,176.12** | **(85,556.25)** |
| 50540RAK8 | LABORATORY CORP OF AMER | 2.20% | 08/23/2017 | 08/20/2012 | 1,205,000.00 | 1,202,505.65 | 1,209,242.81 | 1,210,616.51 | 1,373.70 | 0.00 |
| **Totals for Cusip** | | | | | **1,205,000.00** | **1,202,505.65** | **1,209,242.81** | **1,210,616.51** | **1,373.70** | **0.00** |
| 50540RAP7 | LABORATORY CORP OF AMER | 3.20% | 02/01/2022 | 01/21/2015 | 115,000.00 | 115,538.20 | 112,864.11 | 115,955.31 | 3,091.20 | 0.00 |
| **Totals for Cusip** | | | | | **115,000.00** | **115,538.20** | **112,864.11** | **115,955.31** | **3,091.20** | **0.00** |
| 50540RAQ5 | LABORATORY CORP OF AMER | 3.60% | 02/01/2025 | 01/21/2015 | 2,500,000.00 | 2,496,250.00 | 2,412,337.50 | 2,489,052.50 | 76,715.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,496,250.00** | **2,412,337.50** | **2,489,052.50** | **76,715.00** | **0.00** |
| 525ESC6X2 | LEHMAN BROTHERS HOLDINGS | 0.00% | 09/26/2014 | 09/19/2007 | 1,155,000.00 | 673,203.56 | 46,632.66 | 68,491.50 | 21,858.84 | 0.00 |
| **Totals for Cusip** | | | | | **1,155,000.00** | **673,203.56** | **46,632.66** | **68,491.50** | **21,858.84** | **0.00** |
| 525ESC6Y0 | LEHMAN BROTHERS HOLDINGS | 0.00% | 09/27/2027 | 09/19/2007 | 1,465,000.00 | 850,197.61 | 57,947.75 | 87,167.50 | 29,219.75 | 0.00 |
| **Totals for Cusip** | | | | | **1,465,000.00** | **850,197.61** | **57,947.75** | **87,167.50** | **29,219.75** | **0.00** |
| 526107AD9 | LENNOX INTERNATIONAL INC | 3.00% | 11/15/2023 | 10/25/2016 | 1,610,000.00 | 1,609,082.30 | 1,609,082.30 | 1,563,144.17 | 0.00 | (45,938.13) |
| **Totals for Cusip** | | | | | **1,610,000.00** | **1,609,082.30** | **1,609,082.30** | **1,563,144.17** | **0.00** | **(45,938.13)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 53079EAZ7 | LIBERTY MUTUAL GROUP | 6.50% | 05/01/2042 | 05/01/2012 | 1,270,000.00 | 1,267,015.50 | 1,443,691.55 | 1,505,752.64 | 62,061.09 | 0.00 |
| 53079EAZ7 | LIBERTY MUTUAL GROUP | 6.50% | 05/01/2042 | 08/14/2012 | 1,095,000.00 | 1,161,039.45 | 1,244,757.68 | 1,298,267.04 | 53,509.36 | 0.00 |
| 53079EAZ7 | LIBERTY MUTUAL GROUP | 6.50% | 05/01/2042 | 04/29/2015 | 1,874,000.00 | 2,316,976.12 | 2,130,297.61 | 2,221,874.37 | 91,576.76 | 0.00 |
| **Totals for Cusip** | | | | | **4,239,000.00** | **4,745,031.07** | **4,818,746.84** | **5,025,894.05** | **207,147.21** | **0.00** |
| 53079EBE3 | LIBERTY MUTUAL GROUP | 4.25% | 06/15/2023 | 06/13/2013 | 200,000.00 | 198,730.00 | 203,213.60 | 209,395.00 | 6,181.40 | 0.00 |
| **Totals for Cusip** | | | | | **200,000.00** | **198,730.00** | **203,213.60** | **209,395.00** | **6,181.40** | **0.00** |
| 53079EBF0 | LIBERTY MUTUAL GROUP | 4.85% | 08/01/2044 | 10/28/2014 | 525,000.00 | 524,627.25 | 486,167.85 | 517,749.23 | 31,581.38 | 0.00 |
| **Totals for Cusip** | | | | | **525,000.00** | **524,627.25** | **486,167.85** | **517,749.23** | **31,581.38** | **0.00** |
| 534187AW9 | LINCOLN NATIONAL CORP | 6.30% | 10/09/2037 | 10/03/2007 | 1,925,000.00 | 1,914,970.75 | 2,263,286.02 | 2,267,266.93 | 3,980.91 | 0.00 |
| **Totals for Cusip** | | | | | **1,925,000.00** | **1,914,970.75** | **2,263,286.02** | **2,267,266.93** | **3,980.91** | **0.00** |
| 534187AX7 | LINCOLN NATIONAL CORP | 8.75% | 07/01/2019 | 06/17/2009 | 424,000.00 | 419,899.92 | 509,230.36 | 487,846.77 | 0.00 | (21,383.59) |
| **Totals for Cusip** | | | | | **424,000.00** | **419,899.92** | **509,230.36** | **487,846.77** | **0.00** | **(21,383.59)** |
| 538021AC0 | LITTON INDUSTRIES INC | 7.75% | 03/15/2026 | 07/26/2010 | 805,000.00 | 1,058,124.20 | 1,053,881.05 | 1,058,214.36 | 4,333.31 | 0.00 |
| 538021AC0 | LITTON INDUSTRIES INC | 7.75% | 03/15/2026 | 08/26/2011 | 200,000.00 | 270,690.00 | 261,833.80 | 262,910.40 | 1,076.60 | 0.00 |
| **Totals for Cusip** | | | | | **1,005,000.00** | **1,328,814.20** | **1,315,714.85** | **1,321,124.76** | **5,409.91** | **0.00** |
| 53944VAG4 | LLOYDS BANK PLC | 1.75% | 05/14/2018 | 05/11/2015 | 4,800,000.00 | 4,795,392.00 | 4,789,636.80 | 4,793,606.40 | 3,969.60 | 0.00 |
| **Totals for Cusip** | | | | | **4,800,000.00** | **4,795,392.00** | **4,789,636.80** | **4,793,606.40** | **3,969.60** | **0.00** |
| 548661AH0 | LOWES COS INC | 6.88% | 02/15/2028 | 03/30/2016 | 1,000,000.00 | 1,325,670.00 | 1,325,670.00 | 1,307,017.00 | 0.00 | (18,653.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,325,670.00** | **1,325,670.00** | **1,307,017.00** | **0.00** | **(18,653.00)** |
| 549271AG9 | LUBRIZOL CORP | 8.88% | 02/01/2019 | 09/15/2009 | 1,455,000.00 | 1,790,552.10 | 1,737,870.92 | 1,659,298.01 | 0.00 | (78,572.91) |
| **Totals for Cusip** | | | | | **1,455,000.00** | **1,790,552.10** | **1,737,870.92** | **1,659,298.01** | **0.00** | **(78,572.91)** |
| 552081AM3 | LYONDELLBASELL IND NV | 4.62% | 02/26/2055 | 05/03/2016 | 2,500,000.00 | 2,333,450.00 | 2,333,450.00 | 2,323,110.00 | 0.00 | (10,340.00) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,333,450.00** | **2,333,450.00** | **2,323,110.00** | **0.00** | **(10,340.00)** |
| 55279HAE0 | MANUF & TRADERS TRUST CO | 2.30% | 01/30/2019 | 01/27/2014 | 3,570,000.00 | 3,563,966.70 | 3,577,161.42 | 3,596,335.89 | 19,174.47 | 0.00 |
| **Totals for Cusip** | | | | | **3,570,000.00** | **3,563,966.70** | **3,577,161.42** | **3,596,335.89** | **19,174.47** | **0.00** |
| 55616XAG2 | MACYS RETAIL HLDGS INC | 5.12% | 01/15/2042 | 01/10/2012 | 450,000.00 | 449,311.50 | 386,820.90 | 415,773.00 | 28,952.10 | 0.00 |
| **Totals for Cusip** | | | | | **450,000.00** | **449,311.50** | **386,820.90** | **415,773.00** | **28,952.10** | **0.00** |
| 559080AE6 | MAGELLAN MIDSTREAM PARTN | 6.55% | 07/15/2019 | 06/19/2009 | 1,090,000.00 | 1,086,217.70 | 1,190,009.68 | 1,206,269.21 | 16,259.53 | 0.00 |
| **Totals for Cusip** | | | | | **1,090,000.00** | **1,086,217.70** | **1,190,009.68** | **1,206,269.21** | **16,259.53** | **0.00** |
| 559222AQ7 | MAGNA INTERNATIONAL INC | 3.62% | 06/15/2024 | 05/25/2016 | 2,500,000.00 | 2,578,875.00 | 2,578,875.00 | 2,515,992.50 | 0.00 | (62,882.50) |
| 559222AQ7 | MAGNA INTERNATIONAL INC | 3.62% | 06/15/2024 | 12/15/2016 | 500,000.00 | 497,985.00 | 497,985.00 | 503,198.50 | 5,213.50 | 0.00 |
| **Totals for Cusip** | | | | | **3,000,000.00** | **3,076,860.00** | **3,076,860.00** | **3,019,191.00** | **5,213.50** | **(62,882.50)** |
| 56585AAK8 | MARATHON PETROLEUM CORP | 2.70% | 12/14/2018 | 12/07/2015 | 1,250,000.00 | 1,249,000.00 | 1,236,053.75 | 1,266,641.25 | 30,587.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,249,000.00** | **1,236,053.75** | **1,266,641.25** | **30,587.50** | **0.00** |
| 570535AK0 | MARKEL CORP | 4.90% | 07/01/2022 | 06/27/2012 | 2,400,000.00 | 2,396,448.00 | 2,573,690.40 | 2,589,026.40 | 15,336.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,400,000.00** | **2,396,448.00** | **2,573,690.40** | **2,589,026.40** | **15,336.00** | **0.00** |
| 570535AP9 | MARKEL CORP | 5.00% | 03/30/2043 | 03/05/2013 | 80,000.00 | 78,544.00 | 79,835.84 | 81,140.24 | 1,304.40 | 0.00 |
| **Totals for Cusip** | | | | | **80,000.00** | **78,544.00** | **79,835.84** | **81,140.24** | **1,304.40** | **0.00** |
| 570535AQ7 | MARKEL CORP | 5.00% | 04/05/2046 | 03/29/2016 | 460,000.00 | 455,202.20 | 455,202.20 | 462,646.38 | 7,444.18 | 0.00 |
| 570535AQ7 | MARKEL CORP | 5.00% | 04/05/2046 | 05/05/2016 | 215,000.00 | 217,601.50 | 217,601.50 | 216,236.90 | 0.00 | (1,364.60) |
| **Totals for Cusip** | | | | | **675,000.00** | **672,803.70** | **672,803.70** | **678,883.28** | **7,444.18** | **(1,364.60)** |
| 571748AU6 | MARSH & MCLENNAN COS INC | 4.05% | 10/15/2023 | 09/24/2013 | 1,600,000.00 | 1,593,696.00 | 1,653,323.20 | 1,688,710.40 | 35,387.20 | 0.00 |
| **Totals for Cusip** | | | | | **1,600,000.00** | **1,593,696.00** | **1,653,323.20** | **1,688,710.40** | **35,387.20** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 571748AV4 | MARSH & MCLENNAN COS INC | 3.50% | 06/03/2024 | 05/27/2014 | 585,000.00 | 583,870.95 | 579,684.69 | 595,282.55 | 15,597.86 | 0.00 |
| **Totals for Cusip** | | | | | **585,000.00** | **583,870.95** | **579,684.69** | **595,282.55** | **15,597.86** | **0.00** |
| 571903AR4 | MARRIOTT INTERNATIONAL INC | 2.30% | 01/15/2022 | 06/07/2016 | 1,155,000.00 | 1,150,229.85 | 1,150,229.85 | 1,120,404.28 | 0.00 | (29,825.57) |
| **Totals for Cusip** | | | | | **1,155,000.00** | **1,150,229.85** | **1,150,229.85** | **1,120,404.28** | **0.00** | **(29,825.57)** |
| 571903AS2 | MARRIOTT INTERNATIONAL INC | 3.12% | 06/15/2026 | 06/07/2016 | 1,990,000.00 | 1,983,373.30 | 1,983,373.30 | 1,883,598.68 | 0.00 | (99,774.62) |
| **Totals for Cusip** | | | | | **1,990,000.00** | **1,983,373.30** | **1,983,373.30** | **1,883,598.68** | **0.00** | **(99,774.62)** |
| 579780AF4 | MCCORMICK & CO | 5.75% | 12/15/2017 | 12/04/2007 | 1,645,000.00 | 1,644,342.00 | 1,772,568.11 | 1,711,425.10 | 0.00 | (61,143.01) |
| **Totals for Cusip** | | | | | **1,645,000.00** | **1,644,342.00** | **1,772,568.11** | **1,711,425.10** | **0.00** | **(61,143.01)** |
| 58013MEH3 | MCDONALDS CORP | 5.70% | 02/01/2039 | 04/08/2014 | 1,290,000.00 | 1,533,693.90 | 1,402,885.32 | 1,486,877.22 | 83,991.90 | 0.00 |
| **Totals for Cusip** | | | | | **1,290,000.00** | **1,533,693.90** | **1,402,885.32** | **1,486,877.22** | **83,991.90** | **0.00** |
| 585055BD7 | MEDTRONIC INC | 4.62% | 03/15/2044 | 02/20/2014 | 630,000.00 | 625,829.40 | 641,139.03 | 676,720.17 | 35,581.14 | 0.00 |
| 585055BD7 | MEDTRONIC INC | 4.62% | 03/15/2044 | 03/03/2014 | 550,000.00 | 564,151.50 | 559,724.55 | 590,787.45 | 31,062.90 | 0.00 |
| **Totals for Cusip** | | | | | **1,180,000.00** | **1,189,980.90** | **1,200,863.58** | **1,267,507.62** | **66,644.04** | **0.00** |
| 585055BG0 | MEDTRONIC INC | 2.50% | 03/15/2020 | 08/31/2015 | 1,375,000.00 | 1,410,764.34 | 1,384,755.63 | 1,390,387.63 | 5,632.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,375,000.00** | **1,410,764.34** | **1,384,755.63** | **1,390,387.63** | **5,632.00** | **0.00** |
| 585055BR6 | MEDTRONIC INC | 3.15% | 03/15/2022 | 08/31/2015 | 900,000.00 | 920,101.31 | 909,825.30 | 921,799.80 | 11,974.50 | 0.00 |
| 585055BR6 | MEDTRONIC INC | 3.15% | 03/15/2022 | 08/31/2015 | 6,745,000.00 | 6,731,920.20 | 6,818,635.17 | 6,908,377.39 | 89,742.22 | 0.00 |
| **Totals for Cusip** | | | | | **7,645,000.00** | **7,652,021.51** | **7,728,460.47** | **7,830,177.19** | **101,716.72** | **0.00** |
| 585055BT2 | MEDTRONIC INC | 4.38% | 03/15/2035 | 08/31/2015 | 590,000.00 | 584,863.39 | 596,396.78 | 624,177.52 | 27,780.74 | 0.00 |
| **Totals for Cusip** | | | | | **590,000.00** | **584,863.39** | **596,396.78** | **624,177.52** | **27,780.74** | **0.00** |
| 586054AB4 | MEMORIAL SLOAN-KETTERING | 4.12% | 07/01/2052 | 11/28/2012 | 540,000.00 | 536,641.20 | 504,155.88 | 521,442.36 | 17,286.48 | 0.00 |
| **Totals for Cusip** | | | | | **540,000.00** | **536,641.20** | **504,155.88** | **521,442.36** | **17,286.48** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 589331AS6 | MERCK & CO INC | 3.60% | 09/15/2042 | 09/10/2012 | 225,000.00 | 221,424.75 | 204,928.43 | 211,587.75 | 6,659.32 | 0.00 |
| **Totals for Cusip** | | | | | **225,000.00** | **221,424.75** | **204,928.43** | **211,587.75** | **6,659.32** | **0.00** |
| 59022CAJ2 | MERRILL LYNCH | 6.11% | 01/29/2037 | 06/18/2012 | 740,000.00 | 702,134.20 | 839,678.00 | 867,499.04 | 27,821.04 | 0.00 |
| **Totals for Cusip** | | | | | **740,000.00** | **702,134.20** | **839,678.00** | **867,499.04** | **27,821.04** | **0.00** |
| 59156RBE7 | METLIFE INC | 1.76% | 12/15/2017 | 09/27/2012 | 75,000.00 | 75,321.98 | 75,076.58 | 75,124.88 | 48.30 | 0.00 |
| **Totals for Cusip** | | | | | **75,000.00** | **75,321.98** | **75,076.58** | **75,124.88** | **48.30** | **0.00** |
| 592189AA2 | THE MET | 3.40% | 07/01/2045 | 01/26/2015 | 1,230,000.00 | 1,222,866.00 | 1,118,416.86 | 1,121,820.27 | 3,403.41 | 0.00 |
| **Totals for Cusip** | | | | | **1,230,000.00** | **1,222,866.00** | **1,118,416.86** | **1,121,820.27** | **3,403.41** | **0.00** |
| 594918AU8 | MICROSOFT CORP | 3.75% | 05/01/2043 | 07/28/2014 | 215,000.00 | 199,606.00 | 199,004.00 | 203,245.31 | 4,241.31 | 0.00 |
| **Totals for Cusip** | | | | | **215,000.00** | **199,606.00** | **199,004.00** | **203,245.31** | **4,241.31** | **0.00** |
| 594918BR4 | MICROSOFT CORP | 2.40% | 08/08/2026 | 08/01/2016 | 4,000,000.00 | 3,992,560.00 | 3,992,560.00 | 3,778,788.00 | 0.00 | (213,772.00) |
| **Totals for Cusip** | | | | | **4,000,000.00** | **3,992,560.00** | **3,992,560.00** | **3,778,788.00** | **0.00** | **(213,772.00)** |
| 61166WAQ4 | MONSANTO COMPANY CO | 4.70% | 07/15/2064 | 06/26/2014 | 1,050,000.00 | 1,050,577.50 | 797,280.75 | 945,732.90 | 148,452.15 | 0.00 |
| 61166WAQ4 | MONSANTO COMPANY CO | 4.70% | 07/15/2064 | 06/27/2014 | 1,025,000.00 | 1,025,563.75 | 778,297.88 | 923,215.45 | 144,917.57 | 0.00 |
| 61166WAQ4 | MONSANTO COMPANY CO | 4.70% | 07/15/2064 | 06/26/2014 | 415,000.00 | 411,194.45 | 315,115.73 | 373,789.67 | 58,673.94 | 0.00 |
| **Totals for Cusip** | | | | | **2,490,000.00** | **2,487,335.70** | **1,890,694.36** | **2,242,738.02** | **352,043.66** | **0.00** |
| 6174467X1 | MORGAN STANLEY | 5.00% | 11/24/2025 | 11/19/2013 | 2,000,000.00 | 1,990,900.00 | 2,123,096.00 | 2,136,574.00 | 13,478.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,990,900.00** | **2,123,096.00** | **2,136,574.00** | **13,478.00** | **0.00** |
| 6174467Y9 | MORGAN STANLEY | 4.35% | 09/08/2026 | 09/03/2014 | 1,305,000.00 | 1,302,703.20 | 1,309,266.05 | 1,337,296.14 | 28,030.09 | 0.00 |
| **Totals for Cusip** | | | | | **1,305,000.00** | **1,302,703.20** | **1,309,266.05** | **1,337,296.14** | **28,030.09** | **0.00** |
| 6174468C6 | MORGAN STANLEY | 4.00% | 07/23/2025 | 07/20/2015 | 1,000,000.00 | 999,180.00 | 1,029,774.00 | 1,025,017.00 | 0.00 | (4,757.00) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,000,000.00** | **999,180.00** | **1,029,774.00** | **1,025,017.00** | **0.00** | **(4,757.00)** |
| 61746BDJ2 | MORGAN STANLEY | 3.75% | 02/25/2023 | 04/22/2015 | 520,000.00 | 543,389.60 | 532,618.32 | 534,114.88 | 1,496.56 | 0.00 |
| **Totals for Cusip** | | | | | **520,000.00** | **543,389.60** | **532,618.32** | **534,114.88** | **1,496.56** | **0.00** |
| 61746BDQ6 | MORGAN STANLEY | 3.88% | 04/29/2024 | 04/23/2014 | 1,000,000.00 | 991,240.00 | 1,019,379.00 | 1,025,570.00 | 6,191.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **991,240.00** | **1,019,379.00** | **1,025,570.00** | **6,191.00** | **0.00** |
| 61747WAL3 | MORGAN STANLEY | 5.50% | 07/28/2021 | 07/21/2011 | 735,000.00 | 734,779.50 | 823,473.42 | 814,480.70 | 0.00 | (8,992.72) |
| **Totals for Cusip** | | | | | **735,000.00** | **734,779.50** | **823,473.42** | **814,480.70** | **0.00** | **(8,992.72)** |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 05/22/2013 | 365,000.00 | 362,956.00 | 368,723.37 | 374,680.53 | 5,957.16 | 0.00 |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 07/22/2016 | 155,000.00 | 161,961.05 | 161,961.05 | 159,110.91 | 0.00 | (2,850.14) |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 11/16/2016 | 125,000.00 | 129,181.25 | 129,181.25 | 128,315.25 | 0.00 | (866.00) |
| **Totals for Cusip** | | | | | **645,000.00** | **654,098.30** | **659,865.67** | **662,106.69** | **5,957.16** | **(3,716.14)** |
| 6174824M3 | MORGAN STANLEY | 4.88% | 11/01/2022 | 12/13/2013 | 125,000.00 | 127,638.75 | 132,656.50 | 133,967.38 | 1,310.88 | 0.00 |
| **Totals for Cusip** | | | | | **125,000.00** | **127,638.75** | **132,656.50** | **133,967.38** | **1,310.88** | **0.00** |
| 617482V92 | MORGAN STANLEY | 6.38% | 07/24/2042 | 07/19/2012 | 1,175,000.00 | 1,161,687.25 | 1,452,945.08 | 1,510,071.22 | 57,126.14 | 0.00 |
| **Totals for Cusip** | | | | | **1,175,000.00** | **1,161,687.25** | **1,452,945.08** | **1,510,071.22** | **57,126.14** | **0.00** |
| 61761JVL0 | MORGAN STANLEY | 3.70% | 10/23/2024 | 10/20/2014 | 1,600,000.00 | 1,597,216.00 | 1,607,694.40 | 1,619,059.20 | 11,364.80 | 0.00 |
| **Totals for Cusip** | | | | | **1,600,000.00** | **1,597,216.00** | **1,607,694.40** | **1,619,059.20** | **11,364.80** | **0.00** |
| 61945CAD5 | MOSAIC COMPANY | 5.45% | 11/15/2033 | 11/07/2013 | 235,000.00 | 234,121.10 | 237,509.57 | 233,074.41 | 0.00 | (4,435.16) |
| **Totals for Cusip** | | | | | **235,000.00** | **234,121.10** | **237,509.57** | **233,074.41** | **0.00** | **(4,435.16)** |
| 61945CAE3 | MOSAIC COMPANY | 5.62% | 11/15/2043 | 11/19/2013 | 100,000.00 | 100,862.00 | 95,849.70 | 96,369.50 | 519.80 | 0.00 |
| 61945CAE3 | MOSAIC COMPANY | 5.62% | 11/15/2043 | 03/28/2014 | 75,000.00 | 81,078.00 | 71,887.28 | 72,277.13 | 389.85 | 0.00 |
| **Totals for Cusip** | | | | | **175,000.00** | **181,940.00** | **167,736.98** | **168,646.63** | **909.65** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 62854AAE4 | MYLAN NV | 2.50% | 06/07/2019 | 05/31/2016 | 1,270,000.00 | 1,268,577.60 | 1,268,577.60 | 1,263,126.76 | 0.00 | (5,450.84) |
| **Totals for Cusip** | | | | | **1,270,000.00** | **1,268,577.60** | **1,268,577.60** | **1,263,126.76** | **0.00** | **(5,450.84)** |
| 62952EAB3 | NYU HOSPITAL CENTER | 5.75% | 07/01/2043 | 07/24/2013 | 1,340,000.00 | 1,340,000.00 | 1,530,230.42 | 1,560,198.18 | 29,967.76 | 0.00 |
| **Totals for Cusip** | | | | | **1,340,000.00** | **1,340,000.00** | **1,530,230.42** | **1,560,198.18** | **29,967.76** | **0.00** |
| 62952EAC1 | NYU HOSPITAL CENTER | 4.78% | 07/01/2044 | 11/21/2014 | 300,000.00 | 304,176.00 | 299,469.30 | 312,800.70 | 13,331.40 | 0.00 |
| 62952EAC1 | NYU HOSPITAL CENTER | 4.78% | 07/01/2044 | 11/21/2014 | 500,000.00 | 508,010.00 | 499,115.50 | 521,334.50 | 22,219.00 | 0.00 |
| **Totals for Cusip** | | | | | **800,000.00** | **812,186.00** | **798,584.80** | **834,135.20** | **35,550.40** | **0.00** |
| 629568AX4 | NABORS INDUSTRIES INC | 4.62% | 09/15/2021 | 02/13/2012 | 2,325,000.00 | 2,317,217.84 | 1,910,592.00 | 2,363,409.00 | 452,817.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,325,000.00** | **2,317,217.84** | **1,910,592.00** | **2,363,409.00** | **452,817.00** | **0.00** |
| 631005BC8 | NARRAGANSETT ELECTRIC | 5.64% | 03/15/2040 | 10/10/2013 | 2,000,000.00 | 2,198,980.00 | 2,257,376.00 | 2,266,522.00 | 9,146.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,198,980.00** | **2,257,376.00** | **2,266,522.00** | **9,146.00** | **0.00** |
| 637432NJ0 | NATIONAL RURAL UTILITIES COOP | 2.70% | 02/15/2023 | 02/03/2016 | 2,040,000.00 | 2,034,430.80 | 2,034,430.80 | 2,026,886.88 | 0.00 | (7,543.92) |
| **Totals for Cusip** | | | | | **2,040,000.00** | **2,034,430.80** | **2,034,430.80** | **2,026,886.88** | **0.00** | **(7,543.92)** |
| 638585BF5 | NATIONSBANK CORP | 6.80% | 03/15/2028 | 07/21/2011 | 1,000,000.00 | 1,009,730.00 | 1,170,048.00 | 1,178,740.00 | 8,692.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,009,730.00** | **1,170,048.00** | **1,178,740.00** | **8,692.00** | **0.00** |
| 649322AA2 | NY & PRESBYTERIAN HOSPIT | 4.02% | 08/01/2045 | 01/29/2015 | 850,000.00 | 850,000.00 | 803,000.95 | 824,984.50 | 21,983.55 | 0.00 |
| 649322AA2 | NY & PRESBYTERIAN HOSPIT | 4.02% | 08/01/2045 | 05/05/2016 | 1,075,000.00 | 1,133,673.50 | 1,133,673.50 | 1,043,362.75 | 0.00 | (90,310.75) |
| **Totals for Cusip** | | | | | **1,925,000.00** | **1,983,673.50** | **1,936,674.45** | **1,868,347.25** | **21,983.55** | **(90,310.75)** |
| 649322AE4 | NY & PRESBYTERIAN HOSPIT | 4.76% | 08/01/2116 | 06/21/2016 | 1,200,000.00 | 1,199,928.00 | 1,199,928.00 | 1,134,568.80 | 0.00 | (65,359.20) |
| **Totals for Cusip** | | | | | **1,200,000.00** | **1,199,928.00** | **1,199,928.00** | **1,134,568.80** | **0.00** | **(65,359.20)** |
| 64952WBZ5 | NEW YORK LIFE | 1.30% | 04/27/2018 | 05/22/2015 | 5,000,000.00 | 4,989,300.00 | 4,959,630.00 | 4,986,085.00 | 26,455.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **5,000,000.00** | **4,989,300.00** | **4,959,630.00** | **4,986,085.00** | **26,455.00** | **0.00** |
| 651229AP1 | NEWELL BRANDS INC | 2.88% | 12/01/2019 | 11/14/2014 | 700,000.00 | 699,216.00 | 675,273.90 | 712,479.60 | 37,205.70 | 0.00 |
| **Totals for Cusip** | | | | | **700,000.00** | **699,216.00** | **675,273.90** | **712,479.60** | **37,205.70** | **0.00** |
| 65473QAR4 | NISOURCE FINANCE CORP | 5.45% | 09/15/2020 | 12/07/2005 | 390,000.00 | 374,497.50 | 427,529.70 | 425,875.32 | 0.00 | (1,654.38) |
| **Totals for Cusip** | | | | | **390,000.00** | **374,497.50** | **427,529.70** | **425,875.32** | **0.00** | **(1,654.38)** |
| 65473QBC6 | NISOURCE FINANCE CORP | 4.80% | 02/15/2044 | 04/09/2013 | 985,000.00 | 980,813.75 | 1,001,140.21 | 1,037,002.09 | 35,861.88 | 0.00 |
| **Totals for Cusip** | | | | | **985,000.00** | **980,813.75** | **1,001,140.21** | **1,037,002.09** | **35,861.88** | **0.00** |
| 65473QBD4 | NISOURCE FINANCE CORP | 5.65% | 02/01/2045 | 10/03/2013 | 535,000.00 | 531,474.35 | 614,914.02 | 623,788.07 | 8,874.05 | 0.00 |
| **Totals for Cusip** | | | | | **535,000.00** | **531,474.35** | **614,914.02** | **623,788.07** | **8,874.05** | **0.00** |
| 655044AF2 | NOBLE ENERGY INC | 4.15% | 12/15/2021 | 12/05/2011 | 495,000.00 | 494,673.30 | 479,724.80 | 515,140.07 | 35,415.27 | 0.00 |
| **Totals for Cusip** | | | | | **495,000.00** | **494,673.30** | **479,724.80** | **515,140.07** | **35,415.27** | **0.00** |
| 655044AG0 | NOBLE ENERGY INC | 5.25% | 11/15/2043 | 02/17/2015 | 110,000.00 | 113,047.00 | 88,738.87 | 112,047.54 | 23,308.67 | 0.00 |
| 655044AG0 | NOBLE ENERGY INC | 5.25% | 11/15/2043 | 04/13/2015 | 40,000.00 | 43,793.20 | 32,268.68 | 40,744.56 | 8,475.88 | 0.00 |
| **Totals for Cusip** | | | | | **150,000.00** | **156,840.20** | **121,007.55** | **152,792.10** | **31,784.55** | **0.00** |
| 655044AJ4 | NOBLE ENERGY INC | 5.05% | 11/15/2044 | 11/04/2014 | 465,000.00 | 461,582.25 | 375,441.47 | 466,370.82 | 90,929.35 | 0.00 |
| **Totals for Cusip** | | | | | **465,000.00** | **461,582.25** | **375,441.47** | **466,370.82** | **90,929.35** | **0.00** |
| 655844AV0 | NORFOLK SOUTHERN CORP | 6.00% | 03/15/2105 | 03/07/2005 | 3,875,000.00 | 3,875,000.00 | 4,154,279.00 | 4,530,921.25 | 376,642.25 | 0.00 |
| 655844AV0 | NORFOLK SOUTHERN CORP | 6.00% | 03/15/2105 | 03/06/2012 | 525,000.00 | 625,117.50 | 562,837.80 | 613,866.75 | 51,028.95 | 0.00 |
| **Totals for Cusip** | | | | | **4,400,000.00** | **4,500,117.50** | **4,717,116.80** | **5,144,788.00** | **427,671.20** | **0.00** |
| 655844AW8 | NORFOLK SOUTHERN CORP | 5.59% | 05/17/2025 | 08/23/2006 | 389,000.00 | 372,980.98 | 444,778.32 | 444,966.99 | 188.67 | 0.00 |
| **Totals for Cusip** | | | | | **389,000.00** | **372,980.98** | **444,778.32** | **444,966.99** | **188.67** | **0.00** |
| 656531AC4 | NORSK HYDRO A/S | 7.75% | 06/15/2023 | 07/18/2013 | 500,000.00 | 669,485.00 | 625,655.50 | 628,970.50 | 3,315.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **500,000.00** | **669,485.00** | **625,655.50** | **628,970.50** | **3,315.00** | **0.00** |
| 656531AF7 | NORSK HYDRO A/S | 6.70% | 01/15/2018 | 12/20/2006 | 1,775,000.00 | 1,949,127.50 | 1,945,517.15 | 1,869,101.63 | 0.00 | (76,415.52) |
| **Totals for Cusip** | | | | | **1,775,000.00** | **1,949,127.50** | **1,945,517.15** | **1,869,101.63** | **0.00** | **(76,415.52)** |
| 656531AM2 | NORSK HYDRO A/S | 7.25% | 09/23/2027 | 02/14/2007 | 850,000.00 | 991,414.50 | 1,089,834.30 | 1,134,204.30 | 44,370.00 | 0.00 |
| **Totals for Cusip** | | | | | **850,000.00** | **991,414.50** | **1,089,834.30** | **1,134,204.30** | **44,370.00** | **0.00** |
| 665772CL1 | NORTHERN STATES POWER CO | 4.12% | 05/15/2044 | 05/06/2014 | 970,000.00 | 967,177.30 | 963,084.87 | 986,223.25 | 23,138.38 | 0.00 |
| **Totals for Cusip** | | | | | **970,000.00** | **967,177.30** | **963,084.87** | **986,223.25** | **23,138.38** | **0.00** |
| 666807AQ5 | NORTHROP GRUMMAN CORP | 7.88% | 03/01/2026 | 08/19/2010 | 400,000.00 | 551,536.00 | 528,394.40 | 531,832.40 | 3,438.00 | 0.00 |
| 666807AQ5 | NORTHROP GRUMMAN CORP | 7.88% | 03/01/2026 | 01/10/2011 | 250,000.00 | 325,927.50 | 330,246.50 | 332,395.25 | 2,148.75 | 0.00 |
| 666807AQ5 | NORTHROP GRUMMAN CORP | 7.88% | 03/01/2026 | 04/29/2011 | 750,000.00 | 971,752.50 | 990,739.50 | 997,185.75 | 6,446.25 | 0.00 |
| **Totals for Cusip** | | | | | **1,400,000.00** | **1,849,216.00** | **1,849,380.40** | **1,861,413.40** | **12,033.00** | **0.00** |
| 667752AB5 | NORTHWEST PIPELINE CORP | 6.05% | 06/15/2018 | 09/26/2008 | 1,445,000.00 | 1,441,094.17 | 1,566,056.32 | 1,516,138.80 | 0.00 | (49,917.52) |
| **Totals for Cusip** | | | | | **1,445,000.00** | **1,441,094.17** | **1,566,056.32** | **1,516,138.80** | **0.00** | **(49,917.52)** |
| 668074AU1 | NORTHWESTERN CORP | 4.18% | 11/15/2044 | 11/05/2014 | 450,000.00 | 450,000.00 | 442,441.80 | 450,247.95 | 7,806.15 | 0.00 |
| **Totals for Cusip** | | | | | **450,000.00** | **450,000.00** | **442,441.80** | **450,247.95** | **7,806.15** | **0.00** |
| 668444AC6 | NORTHWESTERN UNIVERSITY | 4.64% | 12/01/2044 | 10/22/2013 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 668444AC6 | NORTHWESTERN UNIVERSITY | 4.64% | 12/01/2044 | 04/16/2014 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| **Totals for Cusip** | | | | | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** |
| 66989HAH1 | NOVARTIS CAPITAL CORP | 4.40% | 05/06/2044 | 02/18/2014 | 4,225,000.00 | 4,191,031.00 | 4,406,527.13 | 4,556,409.00 | 149,881.87 | 0.00 |
| **Totals for Cusip** | | | | | **4,225,000.00** | **4,191,031.00** | **4,406,527.13** | **4,556,409.00** | **149,881.87** | **0.00** |
| 67021CAL1 | NSTAR ELECTRIC COMPANY | 2.70% | 06/01/2026 | 05/23/2016 | 920,000.00 | 916,798.40 | 916,798.40 | 884,303.08 | 0.00 | (32,495.32) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **920,000.00** | **916,798.40** | **916,798.40** | **884,303.08** | **0.00** | **(32,495.32)** |
| 674599CH6 | OCCIDENTAL PETROLEUM COR | 3.40% | 04/15/2026 | 03/28/2016 | 765,000.00 | 763,255.80 | 763,255.80 | 770,771.16 | 7,515.36 | 0.00 |
| **Totals for Cusip** | | | | | **765,000.00** | **763,255.80** | **763,255.80** | **770,771.16** | **7,515.36** | **0.00** |
| 674599CJ2 | OCCIDENTAL PETROLEUM COR | 4.40% | 04/15/2046 | 03/31/2016 | 915,000.00 | 917,397.30 | 917,397.30 | 931,136.03 | 13,738.73 | 0.00 |
| 674599CJ2 | OCCIDENTAL PETROLEUM COR | 4.40% | 04/15/2046 | 03/28/2016 | 2,085,000.00 | 2,068,820.40 | 2,068,820.40 | 2,121,768.98 | 52,948.58 | 0.00 |
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,986,217.70** | **2,986,217.70** | **3,052,905.01** | **66,687.31** | **0.00** |
| 678858BL4 | OKLAHOMA GAS AND ELECTRIC CO | 5.85% | 06/01/2040 | 06/04/2010 | 590,000.00 | 601,198.20 | 706,825.90 | 720,607.12 | 13,781.22 | 0.00 |
| 678858BL4 | OKLAHOMA GAS AND ELECTRIC CO | 5.85% | 06/01/2040 | 06/03/2010 | 670,000.00 | 665,698.60 | 802,666.70 | 818,316.56 | 15,649.86 | 0.00 |
| 678858BL4 | OKLAHOMA GAS AND ELECTRIC CO | 5.85% | 06/01/2040 | 06/03/2010 | 215,000.00 | 215,427.85 | 257,572.15 | 262,594.12 | 5,021.97 | 0.00 |
| **Totals for Cusip** | | | | | **1,475,000.00** | **1,482,324.65** | **1,767,064.75** | **1,801,517.80** | **34,453.05** | **0.00** |
| 68389XAN5 | ORACLE CORP | 1.20% | 10/15/2017 | 10/18/2012 | 5,225,000.00 | 5,215,960.75 | 5,227,769.25 | 5,226,238.33 | 0.00 | (1,530.92) |
| **Totals for Cusip** | | | | | **5,225,000.00** | **5,215,960.75** | **5,227,769.25** | **5,226,238.33** | **0.00** | **(1,530.92)** |
| 68389XAV7 | ORACLE CORP | 4.30% | 07/08/2034 | 06/30/2014 | 1,405,000.00 | 1,404,438.00 | 1,397,706.65 | 1,452,747.52 | 55,040.87 | 0.00 |
| **Totals for Cusip** | | | | | **1,405,000.00** | **1,404,438.00** | **1,397,706.65** | **1,452,747.52** | **55,040.87** | **0.00** |
| 68389XBL8 | ORACLE CORP | 2.40% | 09/15/2023 | 06/29/2016 | 2,775,000.00 | 2,774,528.25 | 2,774,528.25 | 2,688,422.78 | 0.00 | (86,105.47) |
| **Totals for Cusip** | | | | | **2,775,000.00** | **2,774,528.25** | **2,774,528.25** | **2,688,422.78** | **0.00** | **(86,105.47)** |
| 69349LAD0 | PNC BANK NA | 6.00% | 12/07/2017 | 12/04/2007 | 1,360,000.00 | 1,356,260.00 | 1,456,126.16 | 1,412,884.96 | 0.00 | (43,241.20) |
| **Totals for Cusip** | | | | | **1,360,000.00** | **1,356,260.00** | **1,456,126.16** | **1,412,884.96** | **0.00** | **(43,241.20)** |
| 69352PAE3 | PPL CAPITAL FUNDING INC | 3.50% | 12/01/2022 | 10/10/2012 | 850,000.00 | 848,665.50 | 856,305.30 | 869,286.50 | 12,981.20 | 0.00 |
| **Totals for Cusip** | | | | | **850,000.00** | **848,665.50** | **856,305.30** | **869,286.50** | **12,981.20** | **0.00** |
| 693627AY7 | PSI ENERGY | 6.12% | 10/15/2035 | 10/18/2005 | 790,000.00 | 789,581.30 | 945,969.70 | 951,982.39 | 6,012.69 | 0.00 |
| **Totals for Cusip** | | | | | **790,000.00** | **789,581.30** | **945,969.70** | **951,982.39** | **6,012.69** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 709599AE4 | PENSKE TRUCK LEASING/PTL | 3.75% | 05/11/2017 | 06/13/2014 | 2,350,000.00 | 2,495,418.00 | 2,397,434.75 | 2,368,273.60 | 0.00 | (29,161.15) |
| **Totals for Cusip** | | | | | **2,350,000.00** | **2,495,418.00** | **2,397,434.75** | **2,368,273.60** | **0.00** | **(29,161.15)** |
| 709599AL8 | PENSKE TRUCK LEASING/PTL | 2.88% | 07/17/2018 | 01/14/2013 | 1,495,000.00 | 1,491,755.85 | 1,504,409.53 | 1,514,295.97 | 9,886.44 | 0.00 |
| **Totals for Cusip** | | | | | **1,495,000.00** | **1,491,755.85** | **1,504,409.53** | **1,514,295.97** | **9,886.44** | **0.00** |
| 709599AU8 | PENSKE TRUCK LEASING/PTL | 3.20% | 07/15/2020 | 07/16/2015 | 2,255,000.00 | 2,245,957.45 | 2,232,371.08 | 2,280,007.95 | 47,636.87 | 0.00 |
| **Totals for Cusip** | | | | | **2,255,000.00** | **2,245,957.45** | **2,232,371.08** | **2,280,007.95** | **47,636.87** | **0.00** |
| 709629AK5 | PENTAIR FINANCE SA | 1.88% | 09/15/2017 | 01/12/2016 | 1,000,000.00 | 991,930.00 | 991,930.00 | 1,001,492.00 | 9,562.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **991,930.00** | **991,930.00** | **1,001,492.00** | **9,562.00** | **0.00** |
| 713448CZ9 | PEPSICO INC | 4.60% | 07/17/2045 | 05/18/2016 | 260,000.00 | 287,726.40 | 287,726.40 | 283,363.86 | 0.00 | (4,362.54) |
| **Totals for Cusip** | | | | | **260,000.00** | **287,726.40** | **287,726.40** | **283,363.86** | **0.00** | **(4,362.54)** |
| 71644EAJ1 | PETRO-CANADA | 6.80% | 05/15/2038 | 05/12/2008 | 1,245,000.00 | 1,242,310.80 | 1,361,255.61 | 1,614,481.14 | 253,225.53 | 0.00 |
| **Totals for Cusip** | | | | | **1,245,000.00** | **1,242,310.80** | **1,361,255.61** | **1,614,481.14** | **253,225.53** | **0.00** |
| 717081DE0 | PFIZER INC | 4.30% | 06/15/2043 | 05/28/2013 | 1,050,000.00 | 1,047,700.50 | 1,050,804.30 | 1,086,941.10 | 36,136.80 | 0.00 |
| **Totals for Cusip** | | | | | **1,050,000.00** | **1,047,700.50** | **1,050,804.30** | **1,086,941.10** | **36,136.80** | **0.00** |
| 718546AL8 | PHILLIPS 66 | 4.88% | 11/15/2044 | 11/12/2014 | 1,500,000.00 | 1,471,485.00 | 1,338,244.50 | 1,584,097.50 | 245,853.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,471,485.00** | **1,338,244.50** | **1,584,097.50** | **245,853.00** | **0.00** |
| 723787AB3 | PIONEER NATURAL RESOURCES CO | 7.20% | 01/15/2028 | 03/05/2013 | 1,525,000.00 | 1,983,765.75 | 1,628,434.65 | 1,842,274.73 | 213,840.08 | 0.00 |
| **Totals for Cusip** | | | | | **1,525,000.00** | **1,983,765.75** | **1,628,434.65** | **1,842,274.73** | **213,840.08** | **0.00** |
| 737679DB3 | POTOMAC ELECTRIC POWER CORP | 6.50% | 11/15/2037 | 03/24/2008 | 2,285,000.00 | 2,214,553.45 | 2,936,193.01 | 2,994,325.70 | 58,132.69 | 0.00 |
| **Totals for Cusip** | | | | | **2,285,000.00** | **2,214,553.45** | **2,936,193.01** | **2,994,325.70** | **58,132.69** | **0.00** |
| 737679DC1 | POTOMAC ELECTRIC POWER CORP | 7.90% | 12/15/2038 | 12/03/2008 | 810,000.00 | 810,000.00 | 1,182,931.29 | 1,195,572.15 | 12,640.86 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **810,000.00** | **810,000.00** | **1,182,931.29** | **1,195,572.15** | **12,640.86** | **0.00** |
| 740816AM5 | PRES & FELLOWS OF HARVARD | 3.15% | 07/15/2046 | 10/06/2016 | 650,000.00 | 648,895.00 | 648,895.00 | 581,555.00 | 0.00 | (67,340.00) |
| 740816AM5 | PRES & FELLOWS OF HARVARD | 3.15% | 07/15/2046 | 11/22/2016 | 2,350,000.00 | 2,157,112.00 | 2,157,112.00 | 2,102,545.00 | 0.00 | (54,567.00) |
| 740816AM5 | PRES & FELLOWS OF HARVARD | 3.15% | 07/15/2046 | 11/29/2016 | 500,000.00 | 455,820.00 | 455,820.00 | 447,350.00 | 0.00 | (8,470.00) |
| **Totals for Cusip** | | | | | **3,500,000.00** | **3,261,827.00** | **3,261,827.00** | **3,131,450.00** | **0.00** | **(130,377.00)** |
| 740816AN3 | PRES & FELLOWS OF HARVARD | 3.30% | 07/15/2056 | 10/06/2016 | 650,000.00 | 645,177.00 | 645,177.00 | 571,633.40 | 0.00 | (73,543.60) |
| **Totals for Cusip** | | | | | **650,000.00** | **645,177.00** | **645,177.00** | **571,633.40** | **0.00** | **(73,543.60)** |
| 74251VAM4 | PRINCIPAL FINANCIAL GROUP INC | 3.10% | 11/15/2026 | 11/03/2016 | 410,000.00 | 409,401.40 | 409,401.40 | 396,285.09 | 0.00 | (13,116.31) |
| **Totals for Cusip** | | | | | **410,000.00** | **409,401.40** | **409,401.40** | **396,285.09** | **0.00** | **(13,116.31)** |
| 74251VAN2 | PRINCIPAL FINANCIAL GROUP INC | 4.30% | 11/15/2046 | 11/03/2016 | 575,000.00 | 574,321.50 | 574,321.50 | 563,368.90 | 0.00 | (10,952.60) |
| **Totals for Cusip** | | | | | **575,000.00** | **574,321.50** | **574,321.50** | **563,368.90** | **0.00** | **(10,952.60)** |
| 742651DW9 | PRIVATE EXPORT FUNDING | 3.25% | 06/15/2025 | 04/29/2016 | 1,725,000.00 | 1,849,752.00 | 1,849,752.00 | 1,781,878.43 | 0.00 | (67,873.57) |
| **Totals for Cusip** | | | | | **1,725,000.00** | **1,849,752.00** | **1,849,752.00** | **1,781,878.43** | **0.00** | **(67,873.57)** |
| 743756AB4 | PROV ST JOSEPH HLTH OBL | 2.75% | 10/01/2026 | 09/20/2016 | 335,000.00 | 335,000.00 | 335,000.00 | 317,127.41 | 0.00 | (17,872.59) |
| **Totals for Cusip** | | | | | **335,000.00** | **335,000.00** | **335,000.00** | **317,127.41** | **0.00** | **(17,872.59)** |
| 743756AC2 | PROV ST JOSEPH HLTH OBL | 3.74% | 10/01/2047 | 09/20/2016 | 710,000.00 | 710,000.00 | 710,000.00 | 655,131.91 | 0.00 | (54,868.09) |
| **Totals for Cusip** | | | | | **710,000.00** | **710,000.00** | **710,000.00** | **655,131.91** | **0.00** | **(54,868.09)** |
| 74456QAR7 | PUBLIC SERVICE ELECTRIC & GAS | 5.80% | 05/01/2037 | 05/07/2007 | 1,990,000.00 | 1,986,119.50 | 2,406,130.89 | 2,465,681.64 | 59,550.75 | 0.00 |
| **Totals for Cusip** | | | | | **1,990,000.00** | **1,986,119.50** | **2,406,130.89** | **2,465,681.64** | **59,550.75** | **0.00** |
| 74834LAS9 | QUEST DIAGNOSTIC INC | 4.70% | 04/01/2021 | 03/21/2011 | 1,100,000.00 | 1,098,163.00 | 1,164,880.20 | 1,180,650.90 | 15,770.70 | 0.00 |
| **Totals for Cusip** | | | | | **1,100,000.00** | **1,098,163.00** | **1,164,880.20** | **1,180,650.90** | **15,770.70** | **0.00** |
| 74834LAW0 | QUEST DIAGNOSTIC INC | 2.50% | 03/30/2020 | 03/05/2015 | 1,480,000.00 | 1,475,382.40 | 1,459,872.00 | 1,478,962.52 | 19,090.52 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,480,000.00** | **1,475,382.40** | **1,459,872.00** | **1,478,962.52** | **19,090.52** | **0.00** |
| 74834LAX8 | QUEST DIAGNOSTIC INC | 3.50% | 03/30/2025 | 03/11/2015 | 2,175,000.00 | 2,143,223.25 | 2,101,302.30 | 2,149,124.03 | 47,821.73 | 0.00 |
| **Totals for Cusip** | | | | | **2,175,000.00** | **2,143,223.25** | **2,101,302.30** | **2,149,124.03** | **47,821.73** | **0.00** |
| 74834LAY6 | QUEST DIAGNOSTIC INC | 4.70% | 03/30/2045 | 03/06/2015 | 725,000.00 | 710,898.75 | 649,183.85 | 722,502.38 | 73,318.53 | 0.00 |
| **Totals for Cusip** | | | | | **725,000.00** | **710,898.75** | **649,183.85** | **722,502.38** | **73,318.53** | **0.00** |
| 74834LAZ3 | QUEST DIAGNOSTIC INC | 3.45% | 06/01/2026 | 05/23/2016 | 470,000.00 | 468,698.10 | 468,698.10 | 463,579.80 | 0.00 | (5,118.30) |
| **Totals for Cusip** | | | | | **470,000.00** | **468,698.10** | **468,698.10** | **463,579.80** | **0.00** | **(5,118.30)** |
| 755111AJ0 | RAYTHEON CO | 6.75% | 03/15/2018 | 08/04/2008 | 800,000.00 | 843,144.00 | 886,464.00 | 849,433.60 | 0.00 | (37,030.40) |
| 755111AJ0 | RAYTHEON CO | 6.75% | 03/15/2018 | 09/23/2010 | 2,200,000.00 | 2,731,696.00 | 2,437,776.00 | 2,335,942.40 | 0.00 | (101,833.60) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **3,574,840.00** | **3,324,240.00** | **3,185,376.00** | **0.00** | **(138,864.00)** |
| 761713BC9 | REYNOLDS AMERICAN INC | 2.30% | 06/12/2018 | 06/09/2015 | 1,640,000.00 | 1,639,721.20 | 1,650,300.84 | 1,650,395.96 | 95.12 | 0.00 |
| **Totals for Cusip** | | | | | **1,640,000.00** | **1,639,721.20** | **1,650,300.84** | **1,650,395.96** | **95.12** | **0.00** |
| 771196BA9 | ROCHE HOLDINGS INC | 2.25% | 09/30/2019 | 09/22/2014 | 3,000,000.00 | 2,995,620.00 | 3,015,663.00 | 3,024,948.00 | 9,285.00 | 0.00 |
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,995,620.00** | **3,015,663.00** | **3,024,948.00** | **9,285.00** | **0.00** |
| 773903AC3 | ROCKWELL AUTOMATION INC | 5.20% | 01/15/2098 | 02/24/2012 | 575,000.00 | 574,637.75 | 576,909.58 | 570,416.10 | 0.00 | (6,493.48) |
| 773903AC3 | ROCKWELL AUTOMATION INC | 5.20% | 01/15/2098 | 02/24/2012 | 625,000.00 | 620,131.25 | 627,075.63 | 620,017.50 | 0.00 | (7,058.13) |
| **Totals for Cusip** | | | | | **1,200,000.00** | **1,194,769.00** | **1,203,985.21** | **1,190,433.60** | **0.00** | **(13,551.61)** |
| 773903AE9 | ROCKWELL AUTOMATION INC | 6.25% | 12/01/2037 | 02/12/2015 | 700,000.00 | 942,039.00 | 870,220.40 | 865,648.00 | 0.00 | (4,572.40) |
| **Totals for Cusip** | | | | | **700,000.00** | **942,039.00** | **870,220.40** | **865,648.00** | **0.00** | **(4,572.40)** |
| 776696AD8 | ROPER INDUSTRIES INC | 1.85% | 11/15/2017 | 11/15/2012 | 940,000.00 | 939,154.00 | 935,056.54 | 942,907.42 | 7,850.88 | 0.00 |
| **Totals for Cusip** | | | | | **940,000.00** | **939,154.00** | **935,056.54** | **942,907.42** | **7,850.88** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 776696AE6 | ROPER TECHNOLOGIES INC | 3.12% | 11/15/2022 | 06/03/2016 | 1,500,000.00 | 1,524,195.00 | 1,524,195.00 | 1,501,159.50 | 0.00 | (23,035.50) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,524,195.00** | **1,524,195.00** | **1,501,159.50** | **0.00** | **(23,035.50)** |
| 776743AB2 | ROPER TECHNOLOGIES INC | 3.85% | 12/15/2025 | 11/30/2015 | 1,100,000.00 | 1,098,174.00 | 1,095,070.90 | 1,113,512.40 | 18,441.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,100,000.00** | **1,098,174.00** | **1,095,070.90** | **1,113,512.40** | **18,441.50** | **0.00** |
| 776743AC0 | ROPER TECHNOLOGIES INC | 2.80% | 12/15/2021 | 12/08/2016 | 2,500,000.00 | 2,496,075.00 | 2,496,075.00 | 2,498,805.00 | 2,730.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,496,075.00** | **2,496,075.00** | **2,498,805.00** | **2,730.00** | **0.00** |
| 78349AAB9 | RWJ BARNABAS HEALTH | 3.95% | 07/01/2046 | 10/19/2016 | 1,095,000.00 | 1,095,000.00 | 1,095,000.00 | 1,008,540.99 | 0.00 | (86,459.01) |
| **Totals for Cusip** | | | | | **1,095,000.00** | **1,095,000.00** | **1,095,000.00** | **1,008,540.99** | **0.00** | **(86,459.01)** |
| 790849AM5 | ST JUDE MEDICAL INC | 2.80% | 09/15/2020 | 09/14/2015 | 1,805,000.00 | 1,804,169.70 | 1,805,682.29 | 1,815,124.25 | 9,441.96 | 0.00 |
| **Totals for Cusip** | | | | | **1,805,000.00** | **1,804,169.70** | **1,805,682.29** | **1,815,124.25** | **9,441.96** | **0.00** |
| 797440BL7 | SAN DIEGO GAS & ELECTRIC | 5.35% | 05/15/2040 | 05/10/2010 | 1,605,000.00 | 1,602,849.30 | 1,875,389.54 | 1,898,634.75 | 23,245.21 | 0.00 |
| **Totals for Cusip** | | | | | **1,605,000.00** | **1,602,849.30** | **1,875,389.54** | **1,898,634.75** | **23,245.21** | **0.00** |
| 797440BR4 | SAN DIEGO GAS & ELECTRIC | 3.60% | 09/01/2023 | 09/04/2013 | 625,000.00 | 624,900.00 | 650,667.50 | 654,268.13 | 3,600.63 | 0.00 |
| **Totals for Cusip** | | | | | **625,000.00** | **624,900.00** | **650,667.50** | **654,268.13** | **3,600.63** | **0.00** |
| 80283LAH6 | SANTANDER UK | 2.35% | 09/10/2019 | 09/03/2014 | 685,000.00 | 682,239.45 | 685,650.75 | 685,432.24 | 0.00 | (218.51) |
| **Totals for Cusip** | | | | | **685,000.00** | **682,239.45** | **685,650.75** | **685,432.24** | **0.00** | **(218.51)** |
| 806851AB7 | SCHLUMBERGER HLDGS CORP | 2.35% | 12/21/2018 | 12/10/2015 | 1,400,000.00 | 1,399,832.00 | 1,390,912.60 | 1,411,548.60 | 20,636.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,400,000.00** | **1,399,832.00** | **1,390,912.60** | **1,411,548.60** | **20,636.00** | **0.00** |
| 806851AE1 | SCHLUMBERGER HLDGS CORP | 3.62% | 12/21/2022 | 12/10/2015 | 1,300,000.00 | 1,298,245.00 | 1,284,169.90 | 1,347,440.90 | 63,271.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,300,000.00** | **1,298,245.00** | **1,284,169.90** | **1,347,440.90** | **63,271.00** | **0.00** |
| 81180WAP6 | SEAGATE HDD CAYMAN | 3.75% | 11/15/2018 | 10/31/2013 | 685,000.00 | 685,000.00 | 679,862.50 | 701,868.13 | 22,005.63 | 0.00 |
| **Totals for Cusip** | | | | | **685,000.00** | **685,000.00** | **679,862.50** | **701,868.13** | **22,005.63** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 81618TAA8 | SELECT INCOME REIT | 2.85% | 02/01/2018 | 01/29/2015 | 400,000.00 | 398,464.00 | 399,449.60 | 401,709.20 | 2,259.60 | 0.00 |
| **Totals for Cusip** | | | | | **400,000.00** | **398,464.00** | **399,449.60** | **401,709.20** | **2,259.60** | **0.00** |
| 822582BA9 | SHELL INTL FIN | 2.00% | 11/15/2018 | 10/30/2014 | 2,750,000.00 | 2,768,727.50 | 2,753,203.75 | 2,768,408.50 | 15,204.75 | 0.00 |
| **Totals for Cusip** | | | | | **2,750,000.00** | **2,768,727.50** | **2,753,203.75** | **2,768,408.50** | **15,204.75** | **0.00** |
| 82481LAA7 | SHIRE ACQ INV IRELAND DA | 1.90% | 09/23/2019 | 09/19/2016 | 2,000,000.00 | 1,998,380.00 | 1,998,380.00 | 1,974,644.00 | 0.00 | (23,736.00) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,998,380.00** | **1,998,380.00** | **1,974,644.00** | **0.00** | **(23,736.00)** |
| 82481LAC3 | SHIRE ACQ INV IRELAND DA | 2.88% | 09/23/2023 | 09/19/2016 | 1,255,000.00 | 1,254,836.85 | 1,254,836.85 | 1,192,810.99 | 0.00 | (62,025.86) |
| **Totals for Cusip** | | | | | **1,255,000.00** | **1,254,836.85** | **1,254,836.85** | **1,192,810.99** | **0.00** | **(62,025.86)** |
| 826200AD9 | SIEMENS FINACIERINGSMAT | 6.12% | 08/17/2026 | 11/18/2008 | 1,000,000.00 | 846,040.00 | 1,226,164.00 | 1,227,989.00 | 1,825.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **846,040.00** | **1,226,164.00** | **1,227,989.00** | **1,825.00** | **0.00** |
| 82620KAB9 | SIEMENS FINANCIERINGSMAT | 1.45% | 05/25/2018 | 05/18/2015 | 2,000,000.00 | 1,999,600.00 | 1,983,952.00 | 1,997,792.00 | 13,840.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,999,600.00** | **1,983,952.00** | **1,997,792.00** | **13,840.00** | **0.00** |
| 82620KAD5 | SIEMENS FINANCIERINGSMAT | 2.90% | 05/27/2022 | 05/18/2015 | 4,000,000.00 | 4,000,000.00 | 3,998,408.00 | 4,030,024.00 | 31,616.00 | 0.00 |
| **Totals for Cusip** | | | | | **4,000,000.00** | **4,000,000.00** | **3,998,408.00** | **4,030,024.00** | **31,616.00** | **0.00** |
| 82620KAJ2 | SIEMENS FINANCIERINGSMAT | 1.70% | 09/15/2021 | 09/23/2016 | 4,500,000.00 | 4,467,285.00 | 4,467,285.00 | 4,323,127.50 | 0.00 | (144,157.50) |
| **Totals for Cusip** | | | | | **4,500,000.00** | **4,467,285.00** | **4,467,285.00** | **4,323,127.50** | **0.00** | **(144,157.50)** |
| 82620KAL7 | SIEMENS FINANCIERINGSMAT | 2.35% | 10/15/2026 | 09/06/2016 | 2,500,000.00 | 2,492,825.00 | 2,492,825.00 | 2,314,020.00 | 0.00 | (178,805.00) |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,492,825.00** | **2,492,825.00** | **2,314,020.00** | **0.00** | **(178,805.00)** |
| 837004CJ7 | SOUTH CAROLINA ELECTRIC & GAS | 5.10% | 06/01/2065 | 05/19/2015 | 1,535,000.00 | 1,522,612.55 | 1,599,905.94 | 1,683,018.52 | 83,112.58 | 0.00 |
| **Totals for Cusip** | | | | | **1,535,000.00** | **1,522,612.55** | **1,599,905.94** | **1,683,018.52** | **83,112.58** | **0.00** |
| 844895AX0 | SOUTHWEST GAS HOLDINGS INC | 3.80% | 09/29/2046 | 09/26/2016 | 340,000.00 | 338,973.20 | 338,973.20 | 305,140.82 | 0.00 | (33,832.38) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **340,000.00** | **338,973.20** | **338,973.20** | **305,140.82** | **0.00** | **(33,832.38)** |
| 867229AE6 | SUNCOR ENERGY INC | 6.50% | 06/15/2038 | 09/29/2016 | 792,000.00 | 1,036,292.40 | 1,036,292.40 | 1,011,970.08 | 0.00 | (24,322.32) |
| **Totals for Cusip** | | | | | **792,000.00** | **1,036,292.40** | **1,036,292.40** | **1,011,970.08** | **0.00** | **(24,322.32)** |
| 86722TAB8 | SUNCOR ENERGY INC | 6.85% | 06/01/2039 | 04/27/2010 | 550,000.00 | 608,624.50 | 606,029.60 | 729,117.40 | 123,087.80 | 0.00 |
| **Totals for Cusip** | | | | | **550,000.00** | **608,624.50** | **606,029.60** | **729,117.40** | **123,087.80** | **0.00** |
| 86765BAQ2 | SUNOCO LOGISTICS PARTNER | 5.35% | 05/15/2045 | 11/12/2014 | 865,000.00 | 859,213.15 | 642,338.62 | 835,295.04 | 192,956.42 | 0.00 |
| **Totals for Cusip** | | | | | **865,000.00** | **859,213.15** | **642,338.62** | **835,295.04** | **192,956.42** | **0.00** |
| 87165BAD5 | SYNCHRONY FINANCIAL | 4.25% | 08/15/2024 | 08/06/2014 | 325,000.00 | 324,369.50 | 320,600.15 | 330,833.10 | 10,232.95 | 0.00 |
| **Totals for Cusip** | | | | | **325,000.00** | **324,369.50** | **320,600.15** | **330,833.10** | **10,232.95** | **0.00** |
| 87165BAE3 | SYNCHRONY FINANCIAL | 2.70% | 02/03/2020 | 01/26/2015 | 480,000.00 | 478,996.80 | 470,796.00 | 478,576.80 | 7,780.80 | 0.00 |
| **Totals for Cusip** | | | | | **480,000.00** | **478,996.80** | **470,796.00** | **478,576.80** | **7,780.80** | **0.00** |
| 871829AJ6 | SYSCO CORP | 5.38% | 09/21/2035 | 02/21/2013 | 1,500,000.00 | 1,805,400.00 | 1,655,103.00 | 1,640,265.00 | 0.00 | (14,838.00) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,805,400.00** | **1,655,103.00** | **1,640,265.00** | **0.00** | **(14,838.00)** |
| 871829AY3 | SYSCO CORP | 4.85% | 10/01/2045 | 09/23/2015 | 265,000.00 | 264,790.65 | 275,702.82 | 281,088.95 | 5,386.13 | 0.00 |
| **Totals for Cusip** | | | | | **265,000.00** | **264,790.65** | **275,702.82** | **281,088.95** | **5,386.13** | **0.00** |
| 875127AW2 | TAMPA ELECTRIC | 6.15% | 05/15/2037 | 05/22/2007 | 1,755,000.00 | 1,745,049.15 | 2,110,076.87 | 2,153,746.53 | 43,669.66 | 0.00 |
| **Totals for Cusip** | | | | | **1,755,000.00** | **1,745,049.15** | **2,110,076.87** | **2,153,746.53** | **43,669.66** | **0.00** |
| 875127BC5 | TAMPA ELECTRIC | 4.35% | 05/15/2044 | 05/12/2014 | 1,830,000.00 | 1,828,773.90 | 1,792,190.37 | 1,830,656.97 | 38,466.60 | 0.00 |
| **Totals for Cusip** | | | | | **1,830,000.00** | **1,828,773.90** | **1,792,190.37** | **1,830,656.97** | **38,466.60** | **0.00** |
| 875127BD3 | TAMPA ELECTRIC | 4.20% | 05/15/2045 | 05/15/2015 | 200,000.00 | 199,628.00 | 193,338.60 | 196,013.60 | 2,675.00 | 0.00 |
| **Totals for Cusip** | | | | | **200,000.00** | **199,628.00** | **193,338.60** | **196,013.60** | **2,675.00** | **0.00** |
| 880591DZ2 | TENNESSEE VALLEY AUTHORITY | 5.38% | 04/01/2056 | 03/29/2006 | 3,975,000.00 | 3,952,422.00 | 4,736,538.45 | 4,970,852.78 | 234,314.33 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **3,975,000.00** | **3,952,422.00** | **4,736,538.45** | **4,970,852.78** | **234,314.33** | **0.00** |
| 88059FBG5 | TENNESSEE VALLEY AUTHORITY | 0.00% | 05/01/2030 | 07/19/2005 | 3,444,000.00 | 1,035,960.68 | 2,037,229.32 | 2,128,137.14 | 90,907.82 | 0.00 |
| 88059FBG5 | TENNESSEE VALLEY AUTHORITY | 0.00% | 05/01/2030 | 03/08/2016 | 1,380,000.00 | 876,493.20 | 876,493.20 | 852,737.88 | 0.00 | (23,755.32) |
| **Totals for Cusip** | | | | | **4,824,000.00** | **1,912,453.88** | **2,913,722.52** | **2,980,875.02** | **90,907.82** | **(23,755.32)** |
| 88167AAC5 | TEVA PHARMACEUTICALS NE | 2.20% | 07/21/2021 | 07/18/2016 | 3,325,000.00 | 3,319,513.75 | 3,319,513.75 | 3,180,984.28 | 0.00 | (138,529.47) |
| **Totals for Cusip** | | | | | **3,325,000.00** | **3,319,513.75** | **3,319,513.75** | **3,180,984.28** | **0.00** | **(138,529.47)** |
| 883203BL4 | TEXTRON INC | 5.60% | 12/01/2017 | 11/29/2007 | 1,900,000.00 | 1,899,867.00 | 2,019,458.70 | 1,967,223.90 | 0.00 | (52,234.80) |
| 883203BL4 | TEXTRON INC | 5.60% | 12/01/2017 | 11/29/2007 | 145,000.00 | 145,265.35 | 154,116.59 | 150,130.25 | 0.00 | (3,986.34) |
| **Totals for Cusip** | | | | | **2,045,000.00** | **2,045,132.35** | **2,173,575.29** | **2,117,354.15** | **0.00** | **(56,221.14)** |
| 883203BT7 | TEXTRON INC | 3.65% | 03/01/2021 | 01/23/2014 | 340,000.00 | 339,442.40 | 342,120.58 | 349,271.12 | 7,150.54 | 0.00 |
| 883203BT7 | TEXTRON INC | 3.65% | 03/01/2021 | 01/29/2015 | 1,238,000.00 | 1,289,723.64 | 1,245,721.41 | 1,271,757.78 | 26,036.37 | 0.00 |
| **Totals for Cusip** | | | | | **1,578,000.00** | **1,629,166.04** | **1,587,841.99** | **1,621,028.90** | **33,186.91** | **0.00** |
| 883203BU4 | TEXTRON INC | 4.30% | 03/01/2024 | 05/22/2014 | 750,000.00 | 777,405.00 | 763,891.50 | 777,950.25 | 14,058.75 | 0.00 |
| **Totals for Cusip** | | | | | **750,000.00** | **777,405.00** | **763,891.50** | **777,950.25** | **14,058.75** | **0.00** |
| 883203BW0 | TEXTRON INC | 4.00% | 03/15/2026 | 03/04/2016 | 440,000.00 | 436,664.80 | 436,664.80 | 440,524.04 | 3,859.24 | 0.00 |
| **Totals for Cusip** | | | | | **440,000.00** | **436,664.80** | **436,664.80** | **440,524.04** | **3,859.24** | **0.00** |
| 883556BN1 | THERMO FISHER SCIENTIFIC INC | 3.00% | 04/15/2023 | 04/04/2016 | 1,020,000.00 | 1,015,022.40 | 1,015,022.40 | 1,002,524.34 | 0.00 | (12,498.06) |
| **Totals for Cusip** | | | | | **1,020,000.00** | **1,015,022.40** | **1,015,022.40** | **1,002,524.34** | **0.00** | **(12,498.06)** |
| 883556BR2 | THERMO FISHER SCIENTIFIC INC | 2.95% | 09/19/2026 | 09/14/2016 | 850,000.00 | 839,689.50 | 839,689.50 | 802,612.50 | 0.00 | (37,077.00) |
| **Totals for Cusip** | | | | | **850,000.00** | **839,689.50** | **839,689.50** | **802,612.50** | **0.00** | **(37,077.00)** |
| 887315AM1 | TIME WARNER COS INC | 9.15% | 02/01/2023 | 01/19/2006 | 375,000.00 | 460,886.25 | 486,540.75 | 480,918.00 | 0.00 | (5,622.75) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 887315AM1 | TIME WARNER COS INC | 9.15% | 02/01/2023 | 08/31/2009 | 285,000.00 | 346,038.45 | 369,770.97 | 365,497.68 | 0.00 | (4,273.29) |
| 887315AM1 | TIME WARNER COS INC | 9.15% | 02/01/2023 | 10/01/2010 | 250,000.00 | 341,020.00 | 324,360.50 | 320,612.00 | 0.00 | (3,748.50) |
| **Totals for Cusip** | | | | | **910,000.00** | **1,147,944.70** | **1,180,672.22** | **1,167,027.68** | **0.00** | **(13,644.54)** |
| 887315BH1 | TIME WARNER COS INC | 7.57% | 02/01/2024 | 09/30/2008 | 425,000.00 | 373,889.50 | 519,692.98 | 525,552.88 | 5,859.90 | 0.00 |
| 887315BH1 | TIME WARNER COS INC | 7.57% | 02/01/2024 | 10/28/2008 | 430,000.00 | 353,804.00 | 525,807.01 | 531,735.85 | 5,928.84 | 0.00 |
| 887315BH1 | TIME WARNER COS INC | 7.57% | 02/01/2024 | 05/02/2012 | 425,000.00 | 551,097.50 | 519,692.98 | 525,552.88 | 5,859.90 | 0.00 |
| **Totals for Cusip** | | | | | **1,280,000.00** | **1,278,791.00** | **1,565,192.97** | **1,582,841.61** | **17,648.64** | **0.00** |
| 887317BA2 | TIME WARNER INC | 2.95% | 07/15/2026 | 05/05/2016 | 1,335,000.00 | 1,317,671.70 | 1,317,671.70 | 1,243,581.87 | 0.00 | (74,089.83) |
| **Totals for Cusip** | | | | | **1,335,000.00** | **1,317,671.70** | **1,317,671.70** | **1,243,581.87** | **0.00** | **(74,089.83)** |
| 887317BB0 | TIME WARNER INC | 3.80% | 02/15/2027 | 11/29/2016 | 445,000.00 | 443,286.75 | 443,286.75 | 442,472.85 | 0.00 | (813.90) |
| **Totals for Cusip** | | | | | **445,000.00** | **443,286.75** | **443,286.75** | **442,472.85** | **0.00** | **(813.90)** |
| 891490AT1 | TOSCO CORP | 8.12% | 02/15/2030 | 08/24/2005 | 1,200,000.00 | 1,669,812.00 | 1,500,255.60 | 1,644,159.60 | 143,904.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,200,000.00** | **1,669,812.00** | **1,500,255.60** | **1,644,159.60** | **143,904.00** | **0.00** |
| 893939AE8 | TRAVELERS PROP CASUALTY | 7.75% | 04/15/2026 | 12/03/2010 | 2,400,000.00 | 2,962,680.00 | 3,142,192.80 | 3,152,097.60 | 9,904.80 | 0.00 |
| 893939AE8 | TRAVELERS PROP CASUALTY | 7.75% | 04/15/2026 | 07/23/2015 | 710,000.00 | 948,936.30 | 929,565.37 | 932,495.54 | 2,930.17 | 0.00 |
| **Totals for Cusip** | | | | | **3,110,000.00** | **3,911,616.30** | **4,071,758.17** | **4,084,593.14** | **12,834.97** | **0.00** |
| 89837RAD4 | DARTMOUTH COLLEGE | 3.47% | 06/01/2046 | 04/05/2016 | 750,000.00 | 749,962.50 | 749,962.50 | 704,382.00 | 0.00 | (45,580.50) |
| **Totals for Cusip** | | | | | **750,000.00** | **749,962.50** | **749,962.50** | **704,382.00** | **0.00** | **(45,580.50)** |
| 899043AA1 | TUFTS UNIVERSITY | 5.02% | 04/15/2112 | 03/22/2012 | 1,940,000.00 | 1,940,000.00 | 1,996,033.02 | 2,025,088.40 | 29,055.38 | 0.00 |
| **Totals for Cusip** | | | | | **1,940,000.00** | **1,940,000.00** | **1,996,033.02** | **2,025,088.40** | **29,055.38** | **0.00** |
| 90131HAS4 | 21ST CENTURY FOX AMERICA | 8.88% | 04/26/2023 | 04/06/2015 | 500,000.00 | 518,648.20 | 654,046.00 | 650,535.50 | 0.00 | (3,510.50) |
| 90131HAS4 | 21ST CENTURY FOX AMERICA | 8.88% | 04/26/2023 | 04/06/2015 | 15,000.00 | 18,350.24 | 19,621.38 | 19,516.07 | 0.00 | (105.31) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 90131HAS4 | 21ST CENTURY FOX AMERICA | 8.88% | 04/26/2023 | 04/06/2015 | 1,585,000.00 | 1,847,075.04 | 2,073,325.82 | 2,062,197.54 | 0.00 | (11,128.28) |
| **Totals for Cusip** | | | | | **2,100,000.00** | **2,384,073.48** | **2,746,993.20** | **2,732,249.11** | **0.00** | **(14,744.09)** |
| 90131HBB0 | 21ST CENTURY FOX AMERICA | 7.28% | 06/30/2028 | 04/06/2015 | 500,000.00 | 532,495.31 | 599,838.50 | 632,335.00 | 32,496.50 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **532,495.31** | **599,838.50** | **632,335.00** | **32,496.50** | **0.00** |
| 90131HBD6 | 21ST CENTURY FOX AMERICA | 6.55% | 03/15/2033 | 04/06/2015 | 520,000.00 | 529,336.12 | 592,630.48 | 631,226.44 | 38,595.96 | 0.00 |
| **Totals for Cusip** | | | | | **520,000.00** | **529,336.12** | **592,630.48** | **631,226.44** | **38,595.96** | **0.00** |
| 902133AF4 | TYCO ELECTRONICS GROUP | 6.55% | 10/01/2017 | 08/25/2011 | 450,000.00 | 536,346.00 | 484,957.80 | 466,762.50 | 0.00 | (18,195.30) |
| 902133AF4 | TYCO ELECTRONICS GROUP | 6.55% | 10/01/2017 | 01/19/2012 | 1,125,000.00 | 1,305,045.00 | 1,212,394.50 | 1,166,906.25 | 0.00 | (45,488.25) |
| 902133AF4 | TYCO ELECTRONICS GROUP | 6.55% | 10/01/2017 | 01/31/2012 | 1,075,000.00 | 1,274,434.00 | 1,158,510.30 | 1,115,043.75 | 0.00 | (43,466.55) |
| 902133AF4 | TYCO ELECTRONICS GROUP | 6.55% | 10/01/2017 | 05/28/2014 | 1,450,000.00 | 1,687,800.00 | 1,562,641.80 | 1,504,012.50 | 0.00 | (58,629.30) |
| **Totals for Cusip** | | | | | **4,100,000.00** | **4,803,625.00** | **4,418,504.40** | **4,252,725.00** | **0.00** | **(165,779.40)** |
| 902133AK3 | TYCO ELECTRONICS GROUP | 4.88% | 01/15/2021 | 12/15/2010 | 740,000.00 | 735,722.80 | 798,160.30 | 799,272.52 | 1,112.22 | 0.00 |
| **Totals for Cusip** | | | | | **740,000.00** | **735,722.80** | **798,160.30** | **799,272.52** | **1,112.22** | **0.00** |
| 902133AM9 | TYCO ELECTRONICS GROUP | 3.50% | 02/03/2022 | 12/16/2013 | 1,025,000.00 | 982,913.50 | 1,043,610.93 | 1,054,726.02 | 11,115.09 | 0.00 |
| **Totals for Cusip** | | | | | **1,025,000.00** | **982,913.50** | **1,043,610.93** | **1,054,726.02** | **11,115.09** | **0.00** |
| 902133AN7 | TYCO ELECTRONICS GROUP | 2.38% | 12/17/2018 | 11/20/2013 | 515,000.00 | 512,388.95 | 514,289.82 | 519,967.18 | 5,677.36 | 0.00 |
| **Totals for Cusip** | | | | | **515,000.00** | **512,388.95** | **514,289.82** | **519,967.18** | **5,677.36** | **0.00** |
| 902133AT4 | TYCO ELECTRONICS GROUP | 3.70% | 02/15/2026 | 01/25/2016 | 315,000.00 | 314,234.55 | 314,234.55 | 321,559.25 | 7,324.70 | 0.00 |
| **Totals for Cusip** | | | | | **315,000.00** | **314,234.55** | **314,234.55** | **321,559.25** | **7,324.70** | **0.00** |
| 902494AW3 | TYSON FOODS INC | 2.65% | 08/15/2019 | 08/05/2014 | 395,000.00 | 394,739.30 | 395,218.83 | 398,765.14 | 3,546.31 | 0.00 |
| **Totals for Cusip** | | | | | **395,000.00** | **394,739.30** | **395,218.83** | **398,765.14** | **3,546.31** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 90261XHC9 | UBS AG STAMFORD CT | 1.38% | 08/14/2017 | 08/11/2014 | 3,450,000.00 | 3,438,891.00 | 3,428,713.50 | 3,448,871.85 | 20,158.35 | 0.00 |
| **Totals for Cusip** | | | | | **3,450,000.00** | **3,438,891.00** | **3,428,713.50** | **3,448,871.85** | **20,158.35** | **0.00** |
| 90261XHL9 | UBS AG STAMFORD CT | 1.38% | 06/01/2017 | 05/27/2015 | 1,000,000.00 | 999,060.00 | 995,235.00 | 999,766.00 | 4,531.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **999,060.00** | **995,235.00** | **999,766.00** | **4,531.00** | **0.00** |
| 903280AD7 | USAA CAPITAL CORP | 2.12% | 06/03/2019 | 05/05/2014 | 2,800,000.00 | 2,799,860.00 | 2,797,676.00 | 2,813,325.20 | 15,649.20 | 0.00 |
| **Totals for Cusip** | | | | | **2,800,000.00** | **2,799,860.00** | **2,797,676.00** | **2,813,325.20** | **15,649.20** | **0.00** |
| 904764AU1 | UNILEVER CAPITAL CORP | 2.00% | 07/28/2026 | 07/25/2016 | 1,330,000.00 | 1,308,946.10 | 1,308,946.10 | 1,214,420.34 | 0.00 | (94,525.76) |
| **Totals for Cusip** | | | | | **1,330,000.00** | **1,308,946.10** | **1,308,946.10** | **1,214,420.34** | **0.00** | **(94,525.76)** |
| 90521APJ1 | UNION BANK NA | 2.62% | 09/26/2018 | 09/19/2013 | 900,000.00 | 899,793.00 | 908,639.10 | 909,837.00 | 1,197.90 | 0.00 |
| **Totals for Cusip** | | | | | **900,000.00** | **899,793.00** | **908,639.10** | **909,837.00** | **1,197.90** | **0.00** |
| 906548CK6 | UNION ELECTRIC CO | 3.50% | 04/15/2024 | 02/11/2016 | 1,300,000.00 | 1,380,015.00 | 1,380,015.00 | 1,338,092.60 | 0.00 | (41,922.40) |
| **Totals for Cusip** | | | | | **1,300,000.00** | **1,380,015.00** | **1,380,015.00** | **1,338,092.60** | **0.00** | **(41,922.40)** |
| 907818DP0 | UNION PACIFIC CORP | 4.25% | 04/15/2043 | 03/12/2013 | 1,860,000.00 | 1,834,108.80 | 1,864,116.18 | 1,915,677.24 | 51,561.06 | 0.00 |
| 907818DP0 | UNION PACIFIC CORP | 4.25% | 04/15/2043 | 05/23/2016 | 410,000.00 | 433,849.70 | 433,849.70 | 422,272.94 | 0.00 | (11,576.76) |
| **Totals for Cusip** | | | | | **2,270,000.00** | **2,267,958.50** | **2,297,965.88** | **2,337,950.18** | **51,561.06** | **(11,576.76)** |
| 907818EG9 | UNION PACIFIC CORP | 4.38% | 11/15/2065 | 10/26/2015 | 430,000.00 | 412,984.90 | 398,599.25 | 427,627.26 | 29,028.01 | 0.00 |
| 907818EG9 | UNION PACIFIC CORP | 4.38% | 11/15/2065 | 02/25/2016 | 1,000,000.00 | 951,060.00 | 951,060.00 | 994,482.00 | 43,422.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,430,000.00** | **1,364,044.90** | **1,349,659.25** | **1,422,109.26** | **72,450.01** | **0.00** |
| 909319AA3 | UNITED AIR 2013-1 A | 4.30% | 02/15/2027 | 08/01/2013 | 599,933.87 | 599,933.87 | 620,931.55 | 617,931.89 | 0.00 | (2,999.66) |
| **Totals for Cusip** | | | | | **599,933.87** | **599,933.87** | **620,931.55** | **617,931.89** | **0.00** | **(2,999.66)** |
| 911312AK2 | UNITED PARCEL SERVICE | 5.12% | 04/01/2019 | 06/04/2013 | 3,100,000.00 | 3,628,798.00 | 3,420,747.70 | 3,329,074.50 | 0.00 | (91,673.20) |
| **Totals for Cusip** | | | | | **3,100,000.00** | **3,628,798.00** | **3,420,747.70** | **3,329,074.50** | **0.00** | **(91,673.20)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 911312AN6 | UNITED PARCEL SERVICE | 4.88% | 11/15/2040 | 09/23/2015 | 480,000.00 | 534,768.00 | 532,241.28 | 548,977.92 | 16,736.64 | 0.00 |
| **Totals for Cusip** | | | | | **480,000.00** | **534,768.00** | **532,241.28** | **548,977.92** | **16,736.64** | **0.00** |
| 9128334S6 | US TREASURY STRIP | 0.00% | 08/15/2031 | 02/27/2012 | 25,000,000.00 | 13,856,250.00 | 16,030,200.00 | 16,446,075.00 | 415,875.00 | 0.00 |
| 9128334S6 | US TREASURY STRIP | 0.00% | 08/15/2031 | 12/24/2013 | 5,000,000.00 | 2,518,500.00 | 3,206,040.00 | 3,289,215.00 | 83,175.00 | 0.00 |
| 9128334S6 | US TREASURY STRIP | 0.00% | 08/15/2031 | 06/09/2014 | 8,280,000.00 | 4,623,634.80 | 5,309,202.24 | 5,446,940.04 | 137,737.80 | 0.00 |
| **Totals for Cusip** | | | | | **38,280,000.00** | **20,998,384.80** | **24,545,442.24** | **25,182,230.04** | **636,787.80** | **0.00** |
| 913017AR0 | UNITED TECHNOLOGIES | 8.88% | 11/15/2019 | 10/01/2009 | 1,000,000.00 | 1,354,070.00 | 1,228,476.00 | 1,186,922.00 | 0.00 | (41,554.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,354,070.00** | **1,228,476.00** | **1,186,922.00** | **0.00** | **(41,554.00)** |
| 913017AS8 | UNITED TECHNOLOGIES | 8.75% | 03/01/2021 | 12/02/2009 | 325,000.00 | 437,290.75 | 417,216.48 | 404,538.55 | 0.00 | (12,677.93) |
| **Totals for Cusip** | | | | | **325,000.00** | **437,290.75** | **417,216.48** | **404,538.55** | **0.00** | **(12,677.93)** |
| 913017BK4 | UNITED TECHNOLOGIES | 6.05% | 06/01/2036 | 05/23/2006 | 495,000.00 | 491,401.35 | 593,573.81 | 620,001.36 | 26,427.55 | 0.00 |
| 913017BK4 | UNITED TECHNOLOGIES | 6.05% | 06/01/2036 | 01/07/2010 | 180,000.00 | 193,057.20 | 215,845.02 | 225,455.04 | 9,610.02 | 0.00 |
| 913017BK4 | UNITED TECHNOLOGIES | 6.05% | 06/01/2036 | 10/20/2010 | 225,000.00 | 262,246.50 | 269,806.28 | 281,818.80 | 12,012.52 | 0.00 |
| **Totals for Cusip** | | | | | **900,000.00** | **946,705.05** | **1,079,225.11** | **1,127,275.20** | **48,050.09** | **0.00** |
| 913017BZ1 | UNITED TECHNOLOGIES | 1.78% | 05/04/2018 | 04/29/2015 | 3,800,000.00 | 3,814,250.00 | 3,761,639.00 | 3,800,828.40 | 39,189.40 | 0.00 |
| **Totals for Cusip** | | | | | **3,800,000.00** | **3,814,250.00** | **3,761,639.00** | **3,800,828.40** | **39,189.40** | **0.00** |
| 91324PAX0 | UNITEDHEALTH GROUP INC | 6.50% | 06/15/2037 | 02/27/2008 | 1,430,000.00 | 1,414,128.46 | 1,795,090.44 | 1,837,795.96 | 42,705.52 | 0.00 |
| **Totals for Cusip** | | | | | **1,430,000.00** | **1,414,128.46** | **1,795,090.44** | **1,837,795.96** | **42,705.52** | **0.00** |
| 91324PBU5 | UNITEDHEALTH GROUP INC | 4.62% | 11/15/2041 | 05/05/2016 | 335,000.00 | 372,603.75 | 372,603.75 | 353,808.91 | 0.00 | (18,794.84) |
| **Totals for Cusip** | | | | | **335,000.00** | **372,603.75** | **372,603.75** | **353,808.91** | **0.00** | **(18,794.84)** |
| 91324PCM2 | UNITEDHEALTH GROUP INC | 2.70% | 07/15/2020 | 07/20/2015 | 1,050,000.00 | 1,049,370.00 | 1,061,000.85 | 1,065,797.25 | 4,796.40 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,050,000.00** | **1,049,370.00** | **1,061,000.85** | **1,065,797.25** | **4,796.40** | **0.00** |
| 91324PCP5 | UNITEDHEALTH GROUP INC | 3.75% | 07/15/2025 | 07/20/2015 | 725,000.00 | 723,035.25 | 747,385.10 | 750,544.65 | 3,159.55 | 0.00 |
| **Totals for Cusip** | | | | | **725,000.00** | **723,035.25** | **747,385.10** | **750,544.65** | **3,159.55** | **0.00** |
| 91324PCR1 | UNITEDHEALTH GROUP INC | 4.75% | 07/15/2045 | 07/20/2015 | 140,000.00 | 139,424.60 | 147,460.60 | 154,226.52 | 6,765.92 | 0.00 |
| **Totals for Cusip** | | | | | **140,000.00** | **139,424.60** | **147,460.60** | **154,226.52** | **6,765.92** | **0.00** |
| 91481CAA8 | UNIVERSITY OF PENNSYLVANIA | 4.67% | 09/01/2112 | 03/29/2012 | 900,000.00 | 900,000.00 | 903,675.60 | 889,727.40 | 0.00 | (13,948.20) |
| **Totals for Cusip** | | | | | **900,000.00** | **900,000.00** | **903,675.60** | **889,727.40** | **0.00** | **(13,948.20)** |
| 914886AB2 | UNIV OF SOUTHERN CALIFORNIA | 3.03% | 10/01/2039 | 08/15/2016 | 3,605,000.00 | 3,605,000.00 | 3,605,000.00 | 3,201,881.69 | 0.00 | (403,118.31) |
| **Totals for Cusip** | | | | | **3,605,000.00** | **3,605,000.00** | **3,605,000.00** | **3,201,881.69** | **0.00** | **(403,118.31)** |
| 92276MBA2 | VENTAS REALTY LP/CAP CRP | 2.00% | 02/15/2018 | 12/06/2012 | 435,000.00 | 433,864.65 | 432,875.90 | 435,895.23 | 3,019.33 | 0.00 |
| **Totals for Cusip** | | | | | **435,000.00** | **433,864.65** | **432,875.90** | **435,895.23** | **3,019.33** | **0.00** |
| 92343VAW4 | VERIZON COMMUNICATIONS | 6.00% | 04/01/2041 | 04/10/2013 | 455,000.00 | 548,930.20 | 491,481.90 | 522,602.99 | 31,121.09 | 0.00 |
| **Totals for Cusip** | | | | | **455,000.00** | **548,930.20** | **491,481.90** | **522,602.99** | **31,121.09** | **0.00** |
| 92343VBC7 | VERIZON COMMUNICATIONS | 3.50% | 11/01/2021 | 03/25/2014 | 800,000.00 | 806,096.00 | 816,799.20 | 825,739.20 | 8,940.00 | 0.00 |
| **Totals for Cusip** | | | | | **800,000.00** | **806,096.00** | **816,799.20** | **825,739.20** | **8,940.00** | **0.00** |
| 92343VCX0 | VERIZON COMMUNICATIONS | 4.52% | 09/15/2048 | 11/02/2016 | 3,000,000.00 | 3,011,970.00 | 3,011,970.00 | 2,876,736.00 | 0.00 | (135,234.00) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **3,011,970.00** | **3,011,970.00** | **2,876,736.00** | **0.00** | **(135,234.00)** |
| 927804FC3 | VIRGINIA ELECTRIC & POWER | 5.95% | 09/15/2017 | 05/08/2008 | 950,000.00 | 978,367.00 | 1,021,055.25 | 978,854.35 | 0.00 | (42,200.90) |
| 927804FC3 | VIRGINIA ELECTRIC & POWER | 5.95% | 09/15/2017 | 08/14/2009 | 685,000.00 | 743,615.45 | 736,234.58 | 705,805.51 | 0.00 | (30,429.07) |
| **Totals for Cusip** | | | | | **1,635,000.00** | **1,721,982.45** | **1,757,289.83** | **1,684,659.86** | **0.00** | **(72,629.97)** |
| 927804FR0 | VIRGINIA ELECTRIC & POWER | 4.45% | 02/15/2044 | 02/04/2014 | 540,000.00 | 535,744.80 | 555,407.82 | 566,927.64 | 11,519.82 | 0.00 |
| **Totals for Cusip** | | | | | **540,000.00** | **535,744.80** | **555,407.82** | **566,927.64** | **11,519.82** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 928668AA0 | VOLKSWAGEN GROUP AMERICA | 1.25% | 05/23/2017 | 05/15/2014 | 1,800,000.00 | 1,798,884.00 | 1,756,971.00 | 1,797,084.00 | 40,113.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,800,000.00** | **1,798,884.00** | **1,756,971.00** | **1,797,084.00** | **40,113.00** | **0.00** |
| 928670AK4 | VOLKSWAGEN INTL FIN | 2.38% | 03/22/2017 | 05/12/2015 | 1,000,000.00 | 1,023,870.00 | 994,964.00 | 1,002,250.00 | 7,286.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,023,870.00** | **994,964.00** | **1,002,250.00** | **7,286.00** | **0.00** |
| 92890HAB8 | WEA FINANCE LLC / WESTFIEL | 2.70% | 09/17/2019 | 09/10/2014 | 1,600,000.00 | 1,596,800.00 | 1,586,819.20 | 1,618,315.20 | 31,496.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,600,000.00** | **1,596,800.00** | **1,586,819.20** | **1,618,315.20** | **31,496.00** | **0.00** |
| 93884PDW7 | WASHINGTON GAS AND LIGHT | 3.80% | 09/15/2046 | 09/13/2016 | 695,000.00 | 695,000.00 | 695,000.00 | 654,134.00 | 0.00 | (40,866.00) |
| **Totals for Cusip** | | | | | **695,000.00** | **695,000.00** | **695,000.00** | **654,134.00** | **0.00** | **(40,866.00)** |
| 94974BGU8 | WELLS FARGO AND CO | 4.75% | 12/07/2046 | 12/01/2016 | 940,000.00 | 938,214.00 | 938,214.00 | 953,964.64 | 15,750.64 | 0.00 |
| **Totals for Cusip** | | | | | **940,000.00** | **938,214.00** | **938,214.00** | **953,964.64** | **15,750.64** | **0.00** |
| 95709TAJ9 | WESTAR ENERGY | 4.10% | 04/01/2043 | 05/12/2014 | 1,690,000.00 | 1,633,807.50 | 1,641,377.01 | 1,692,420.08 | 51,043.07 | 0.00 |
| **Totals for Cusip** | | | | | **1,690,000.00** | **1,633,807.50** | **1,641,377.01** | **1,692,420.08** | **51,043.07** | **0.00** |
| 960386AJ9 | WABTEC | 3.45% | 11/15/2026 | 10/31/2016 | 1,175,000.00 | 1,174,588.75 | 1,174,588.75 | 1,129,482.85 | 0.00 | (45,105.90) |
| **Totals for Cusip** | | | | | **1,175,000.00** | **1,174,588.75** | **1,174,588.75** | **1,129,482.85** | **0.00** | **(45,105.90)** |
| 962166AT1 | WEYERHAEUSER CO | 8.50% | 01/15/2025 | 09/09/2013 | 650,000.00 | 798,882.50 | 834,067.65 | 840,472.75 | 6,405.10 | 0.00 |
| **Totals for Cusip** | | | | | **650,000.00** | **798,882.50** | **834,067.65** | **840,472.75** | **6,405.10** | **0.00** |
| 963320AQ9 | WHIRLPOOL CORP | 2.40% | 03/01/2019 | 02/20/2014 | 540,000.00 | 538,779.60 | 537,851.88 | 542,083.32 | 4,231.44 | 0.00 |
| **Totals for Cusip** | | | | | **540,000.00** | **538,779.60** | **537,851.88** | **542,083.32** | **4,231.44** | **0.00** |
| 976656CC0 | WISCONSIN ELECTRIC POWER | 4.25% | 12/15/2019 | 12/08/2009 | 2,805,000.00 | 2,795,967.90 | 3,012,959.90 | 2,982,949.20 | 0.00 | (30,010.70) |
| **Totals for Cusip** | | | | | **2,805,000.00** | **2,795,967.90** | **3,012,959.90** | **2,982,949.20** | **0.00** | **(30,010.70)** |
| 976826BF3 | WISCONSIN POWER & LIGHT | 7.60% | 10/01/2038 | 10/01/2008 | 1,870,000.00 | 1,837,536.80 | 2,692,863.58 | 2,741,844.49 | 48,980.91 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,870,000.00** | **1,837,536.80** | **2,692,863.58** | **2,741,844.49** | **48,980.91** | **0.00** |
| 983024AF7 | WYETH | 6.45% | 02/01/2024 | 07/11/2016 | 1,000,000.00 | 1,291,070.00 | 1,291,070.00 | 1,217,635.00 | 0.00 | (73,435.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,291,070.00** | **1,291,070.00** | **1,217,635.00** | **0.00** | **(73,435.00)** |
| 983024AN0 | WYETH | 5.95% | 04/01/2037 | 02/23/2010 | 815,000.00 | 847,388.10 | 969,061.08 | 1,025,634.31 | 56,573.23 | 0.00 |
| 983024AN0 | WYETH | 5.95% | 04/01/2037 | 09/16/2010 | 480,000.00 | 552,566.40 | 570,735.36 | 604,054.56 | 33,319.20 | 0.00 |
| 983024AN0 | WYETH | 5.95% | 04/01/2037 | 10/21/2016 | 750,000.00 | 992,595.00 | 992,595.00 | 943,835.25 | 0.00 | (48,759.75) |
| **Totals for Cusip** | | | | | **2,045,000.00** | **2,392,549.50** | **2,532,391.44** | **2,573,524.12** | **89,892.43** | **(48,759.75)** |
| 98372PAM0 | XL CAPITAL LTD | 5.75% | 10/01/2021 | 09/27/2011 | 1,150,000.00 | 1,150,000.00 | 1,281,495.60 | 1,278,031.80 | 0.00 | (3,463.80) |
| 98372PAM0 | XL CAPITAL LTD | 5.75% | 10/01/2021 | 10/08/2015 | 400,000.00 | 454,904.00 | 445,737.60 | 444,532.80 | 0.00 | (1,204.80) |
| **Totals for Cusip** | | | | | **1,550,000.00** | **1,604,904.00** | **1,727,233.20** | **1,722,564.60** | **0.00** | **(4,668.60)** |
| 984121BQ5 | XEROX CORP | 6.75% | 02/01/2017 | 06/18/2010 | 345,000.00 | 387,445.35 | 361,533.78 | 346,246.14 | 0.00 | (15,287.64) |
| **Totals for Cusip** | | | | | **345,000.00** | **387,445.35** | **361,533.78** | **346,246.14** | **0.00** | **(15,287.64)** |
| 98419MAB6 | XYLEM INC | 4.88% | 10/01/2021 | 07/16/2012 | 4,525,000.00 | 4,522,005.39 | 4,809,826.13 | 4,885,063.30 | 75,237.17 | 0.00 |
| **Totals for Cusip** | | | | | **4,525,000.00** | **4,522,005.39** | **4,809,826.13** | **4,885,063.30** | **75,237.17** | **0.00** |
| 98419MAK6 | XYLEM INC | 4.38% | 11/01/2046 | 10/03/2016 | 205,000.00 | 202,861.85 | 202,861.85 | 201,940.38 | 0.00 | (921.47) |
| **Totals for Cusip** | | | | | **205,000.00** | **202,861.85** | **202,861.85** | **201,940.38** | **0.00** | **(921.47)** |
| 98420EAB1 | XLIT LTD | 5.25% | 12/15/2043 | 11/18/2013 | 280,000.00 | 279,356.00 | 289,603.72 | 289,348.36 | 0.00 | (255.36) |
| 98420EAB1 | XLIT LTD | 5.25% | 12/15/2043 | 08/20/2015 | 320,000.00 | 343,907.20 | 330,975.68 | 330,683.84 | 0.00 | (291.84) |
| **Totals for Cusip** | | | | | **600,000.00** | **623,263.20** | **620,579.40** | **620,032.20** | **0.00** | **(547.20)** |
| 98956PAE2 | ZIMMER BIOMET HOLDINGS INC | 2.00% | 04/01/2018 | 03/10/2015 | 660,000.00 | 659,551.20 | 655,933.74 | 660,805.86 | 4,872.12 | 0.00 |
| **Totals for Cusip** | | | | | **660,000.00** | **659,551.20** | **655,933.74** | **660,805.86** | **4,872.12** | **0.00** |
| 98978VAG8 | ZOETIS INC | 1.88% | 02/01/2018 | 10/25/2013 | 1,005,000.00 | 1,004,498.25 | 991,568.18 | 1,004,996.99 | 13,428.81 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,005,000.00** | **1,004,498.25** | **991,568.18** | **1,004,996.99** | **13,428.81** | **0.00** |
| **Totals for Corporate** | | | | | **901,842,747.97** | **809,870,827.10** | **883,673,376.38** | **890,045,232.63** | **18,180,586.62** | **(11,808,730.37)** |
| **Fed Agency** | | | | | | | | | | |
| 3134A3ZU3 | FREDDIE MAC | 0.00% | 12/14/2029 | 06/09/2016 | 7,000,000.00 | 4,856,040.00 | 4,856,040.00 | 4,562,915.00 | 0.00 | (293,125.00) |
| **Totals for Cusip** | | | | | **7,000,000.00** | **4,856,040.00** | **4,856,040.00** | **4,562,915.00** | **0.00** | **(293,125.00)** |
| 3134A4CP7 | FREDDIE MAC | 0.00% | 03/15/2031 | 06/09/2016 | 2,000,000.00 | 1,319,860.00 | 1,319,860.00 | 1,215,254.00 | 0.00 | (104,606.00) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,319,860.00** | **1,319,860.00** | **1,215,254.00** | **0.00** | **(104,606.00)** |
| 3134A4NQ3 | FREDDIE MAC | 0.00% | 01/15/2030 | 06/09/2016 | 3,117,000.00 | 2,139,976.35 | 2,139,976.35 | 1,981,536.12 | 0.00 | (158,440.23) |
| **Totals for Cusip** | | | | | **3,117,000.00** | **2,139,976.35** | **2,139,976.35** | **1,981,536.12** | **0.00** | **(158,440.23)** |
| 31359MEU3 | FANNIE MAE | 6.25% | 05/15/2029 | 07/07/2016 | 755,000.00 | 1,112,391.33 | 1,112,391.33 | 1,000,760.81 | 0.00 | (111,630.52) |
| **Totals for Cusip** | | | | | **755,000.00** | **1,112,391.33** | **1,112,391.33** | **1,000,760.81** | **0.00** | **(111,630.52)** |
| 31359YBD8 | FNMA STRIP | 0.00% | 05/15/2027 | 09/12/2016 | 2,015,000.00 | 1,556,244.95 | 1,556,244.95 | 1,454,441.11 | 0.00 | (101,803.84) |
| **Totals for Cusip** | | | | | **2,015,000.00** | **1,556,244.95** | **1,556,244.95** | **1,454,441.11** | **0.00** | **(101,803.84)** |
| 31359YBH9 | FNMA STRIP | 0.00% | 05/15/2029 | 06/09/2016 | 1,530,000.00 | 1,076,814.00 | 1,076,814.00 | 1,011,042.36 | 0.00 | (65,771.64) |
| **Totals for Cusip** | | | | | **1,530,000.00** | **1,076,814.00** | **1,076,814.00** | **1,011,042.36** | **0.00** | **(65,771.64)** |
| 31359YEA1 | FNMA STRIP | 0.00% | 05/15/2030 | 11/09/2012 | 4,275,000.00 | 2,444,487.75 | 2,600,414.10 | 2,647,960.65 | 47,546.55 | 0.00 |
| **Totals for Cusip** | | | | | **4,275,000.00** | **2,444,487.75** | **2,600,414.10** | **2,647,960.65** | **47,546.55** | **0.00** |
| 31364DPJ9 | FANNIE MAE | 0.00% | 03/23/2027 | 11/09/2012 | 3,474,000.00 | 2,265,669.85 | 2,408,263.65 | 2,436,000.07 | 27,736.42 | 0.00 |
| **Totals for Cusip** | | | | | **3,474,000.00** | **2,265,669.85** | **2,408,263.65** | **2,436,000.07** | **27,736.42** | **0.00** |
| 3136F7NM5 | FANNIE MAE | 0.00% | 11/15/2030 | 11/09/2012 | 4,385,000.00 | 2,454,591.45 | 2,585,816.96 | 2,710,232.57 | 124,415.61 | 0.00 |
| **Totals for Cusip** | | | | | **4,385,000.00** | **2,454,591.45** | **2,585,816.96** | **2,710,232.57** | **124,415.61** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 76116EGF1 | RFCO STRIP | 0.00% | 01/15/2025 | 05/25/2011 | 5,709,000.00 | 3,174,483.74 | 4,395,787.28 | 4,572,315.26 | 176,527.98 | 0.00 |
| **Totals for Cusip** | | | | | **5,709,000.00** | **3,174,483.74** | **4,395,787.28** | **4,572,315.26** | **176,527.98** | **0.00** |
| 76116EGH7 | RFCO STRIP | 0.00% | 01/15/2026 | 12/31/1997 | 35,500,000.00 | 3,639,622.13 | 26,146,140.50 | 27,365,033.00 | 1,218,892.50 | 0.00 |
| 76116EGH7 | RFCO STRIP | 0.00% | 01/15/2026 | 12/31/1997 | 15,000,000.00 | 1,476,802.37 | 11,047,665.00 | 11,562,690.00 | 515,025.00 | 0.00 |
| **Totals for Cusip** | | | | | **50,500,000.00** | **5,116,424.50** | **37,193,805.50** | **38,927,723.00** | **1,733,917.50** | **0.00** |
| 76116EGJ3 | RFCO STRIP | 0.00% | 07/15/2026 | 12/31/1997 | 4,290,000.00 | 425,269.82 | 3,148,478.19 | 3,180,833.37 | 32,355.18 | 0.00 |
| **Totals for Cusip** | | | | | **4,290,000.00** | **425,269.82** | **3,148,478.19** | **3,180,833.37** | **32,355.18** | **0.00** |
| 76116EGK0 | RFCO STRIP | 0.00% | 01/15/2027 | 12/31/1997 | 28,835,000.00 | 2,763,822.60 | 20,615,669.76 | 21,457,651.76 | 841,982.00 | 0.00 |
| **Totals for Cusip** | | | | | **28,835,000.00** | **2,763,822.60** | **20,615,669.76** | **21,457,651.76** | **841,982.00** | **0.00** |
| 76116EGM6 | RFCO STRIP | 0.00% | 01/15/2028 | 12/31/1997 | 4,209,000.00 | 362,030.76 | 2,949,279.97 | 2,969,070.69 | 19,790.72 | 0.00 |
| 76116EGM6 | RFCO STRIP | 0.00% | 01/15/2028 | 12/31/1997 | 21,000,000.00 | 1,579,995.53 | 14,714,868.00 | 14,813,610.00 | 98,742.00 | 0.00 |
| 76116EGM6 | RFCO STRIP | 0.00% | 01/15/2028 | 12/31/1997 | 27,780,000.00 | 2,492,113.88 | 19,465,668.24 | 19,596,289.80 | 130,621.56 | 0.00 |
| **Totals for Cusip** | | | | | **52,989,000.00** | **4,434,140.17** | **37,129,816.21** | **37,378,970.49** | **249,154.28** | **0.00** |
| 76116EGN4 | RFCO STRIP | 0.00% | 07/15/2028 | 12/31/1997 | 21,579,000.00 | 1,873,403.51 | 14,814,717.19 | 14,958,519.64 | 143,802.45 | 0.00 |
| **Totals for Cusip** | | | | | **21,579,000.00** | **1,873,403.51** | **14,814,717.19** | **14,958,519.64** | **143,802.45** | **0.00** |
| 76116EGP9 | RFCO STRIP | 0.00% | 01/15/2029 | 12/31/1997 | 4,330,000.00 | 342,745.10 | 2,909,682.06 | 2,957,372.68 | 47,690.62 | 0.00 |
| 76116EGP9 | RFCO STRIP | 0.00% | 01/15/2029 | 12/31/1997 | 3,163,000.00 | 251,126.08 | 2,125,479.07 | 2,160,316.35 | 34,837.28 | 0.00 |
| **Totals for Cusip** | | | | | **7,493,000.00** | **593,871.18** | **5,035,161.13** | **5,117,689.03** | **82,527.90** | **0.00** |
| 76116EHF0 | RFCO STRIP | 0.00% | 04/15/2026 | 12/31/1997 | 9,725,000.00 | 1,017,501.98 | 7,192,969.83 | 7,276,818.78 | 83,848.95 | 0.00 |
| **Totals for Cusip** | | | | | **9,725,000.00** | **1,017,501.98** | **7,192,969.83** | **7,276,818.78** | **83,848.95** | **0.00** |
| 76116EHH6 | RFCO STRIP | 0.00% | 04/15/2027 | 12/31/1997 | 8,875,000.00 | 805,875.00 | 6,337,460.00 | 6,543,839.25 | 206,379.25 | 0.00 |
| **Totals for Cusip** | | | | | **8,875,000.00** | **805,875.00** | **6,337,460.00** | **6,543,839.25** | **206,379.25** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 76116EHK9 | RFCO STRIP | 0.00% | 04/15/2028 | 12/31/1997 | 10,650,000.00 | 900,081.39 | 7,387,297.95 | 7,437,001.50 | 49,703.55 | 0.00 |
| **Totals for Cusip** | | | | | **10,650,000.00** | **900,081.39** | **7,387,297.95** | **7,437,001.50** | **49,703.55** | **0.00** |
| 76116EHN3 | RFCO STRIP | 0.00% | 10/15/2029 | 12/31/1997 | 15,478,000.00 | 1,134,912.30 | 10,045,918.51 | 10,220,928.26 | 175,009.75 | 0.00 |
| 76116EHN3 | RFCO STRIP | 0.00% | 10/15/2029 | 12/31/1997 | 20,000,000.00 | 1,535,082.56 | 12,980,900.00 | 13,207,040.00 | 226,140.00 | 0.00 |
| 76116EHN3 | RFCO STRIP | 0.00% | 10/15/2029 | 12/31/1997 | 1,041,000.00 | 78,449.72 | 675,655.85 | 687,426.43 | 11,770.58 | 0.00 |
| 76116EHN3 | RFCO STRIP | 0.00% | 10/15/2029 | 12/31/1997 | 10,000,000.00 | 719,875.49 | 6,490,450.00 | 6,603,520.00 | 113,070.00 | 0.00 |
| 76116EHN3 | RFCO STRIP | 0.00% | 10/15/2029 | 05/19/2009 | 2,305,000.00 | 843,383.27 | 1,496,048.73 | 1,522,111.36 | 26,062.63 | 0.00 |
| **Totals for Cusip** | | | | | **48,824,000.00** | **4,311,703.34** | **31,688,973.09** | **32,241,026.05** | **552,052.96** | **0.00** |
| 76116FAC1 | RFCSP STRIP | 0.00% | 04/15/2030 | 12/31/1997 | 14,522,000.00 | 1,474,880.62 | 9,078,704.22 | 9,404,737.64 | 326,033.42 | 0.00 |
| **Totals for Cusip** | | | | | **14,522,000.00** | **1,474,880.62** | **9,078,704.22** | **9,404,737.64** | **326,033.42** | **0.00** |
| 76116FAD9 | RFCSP STRIP | 0.00% | 07/15/2020 | 11/09/2004 | 12,210,000.00 | 5,384,854.20 | 11,152,931.46 | 11,436,142.41 | 283,210.95 | 0.00 |
| **Totals for Cusip** | | | | | **12,210,000.00** | **5,384,854.20** | **11,152,931.46** | **11,436,142.41** | **283,210.95** | **0.00** |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 10/07/2015 | 1,550,000.00 | 1,417,382.00 | 1,402,593.45 | 1,448,681.15 | 46,087.70 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 11/17/2015 | 630,000.00 | 570,691.80 | 570,086.37 | 588,818.79 | 18,732.42 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 12/01/2015 | 1,755,000.00 | 1,601,086.50 | 1,588,097.75 | 1,640,280.92 | 52,183.17 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 03/22/2016 | 1,240,000.00 | 1,149,641.20 | 1,149,641.20 | 1,158,944.92 | 9,303.72 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 04/27/2016 | 5,000,000.00 | 4,662,300.00 | 4,662,300.00 | 4,673,165.00 | 10,865.00 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 07/01/2016 | 5,055,000.00 | 4,807,278.16 | 4,807,278.16 | 4,724,569.82 | 0.00 | (82,708.34) |
| **Totals for Cusip** | | | | | **15,230,000.00** | **14,208,379.66** | **14,179,996.93** | **14,234,460.60** | **137,172.01** | **(82,708.34)** |
| 76116FAG2 | RFCSP STRIP | 0.00% | 01/15/2021 | 08/28/2001 | 17,185,000.00 | 5,343,675.75 | 15,379,939.15 | 15,799,957.74 | 420,018.59 | 0.00 |
| 76116FAG2 | RFCSP STRIP | 0.00% | 01/15/2021 | 08/28/2001 | 25,129,000.00 | 7,813,862.55 | 22,489,525.23 | 23,103,703.12 | 614,177.89 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 76116FAG2 | RFCSP STRIP | 0.00% | 01/15/2021 | 08/28/2001 | 5,650,000.00 | 1,756,867.50 | 5,056,540.95 | 5,194,632.60 | 138,091.65 | 0.00 |
| 76116FAG2 | RFCSP STRIP | 0.00% | 01/15/2021 | 08/28/2001 | 9,720,000.00 | 3,022,434.00 | 8,699,040.36 | 8,936,606.88 | 237,566.52 | 0.00 |
| 76116FAG2 | RFCSP STRIP | 0.00% | 01/15/2021 | 12/23/2016 | 5,624,000.00 | 5,150,515.44 | 5,150,515.44 | 5,170,728.10 | 20,212.66 | 0.00 |
| **Totals for Cusip** | | | | | **63,308,000.00** | **23,087,355.24** | **56,775,561.13** | **58,205,628.44** | **1,430,067.31** | **0.00** |
| 912833LU2 | US TREASURY STRIP | 0.00% | 02/15/2025 | 10/01/2013 | 30,900,000.00 | 21,743,712.00 | 24,769,841.70 | 25,276,200.00 | 506,358.30 | 0.00 |
| **Totals for Cusip** | | | | | **30,900,000.00** | **21,743,712.00** | **24,769,841.70** | **25,276,200.00** | **506,358.30** | **0.00** |
| 912833RZ5 | US TREASURY STRIP | 0.00% | 08/15/2028 | 03/15/2013 | 6,700,000.00 | 4,253,160.00 | 4,777,850.40 | 4,871,851.40 | 94,001.00 | 0.00 |
| **Totals for Cusip** | | | | | **6,700,000.00** | **4,253,160.00** | **4,777,850.40** | **4,871,851.40** | **94,001.00** | **0.00** |
| **Totals for Fed Agency** | | | | | **420,890,000.00** | **114,794,994.63** | **315,330,843.31** | **321,541,551.31** | **7,128,793.57** | **(918,085.57)** |
| **Foreign** | | | | | | | | | | |
| 046353AM0 | ASTRAZENECA PLC | 4.38% | 11/16/2045 | 12/02/2015 | 1,125,000.00 | 1,150,593.75 | 1,127,280.37 | 1,129,223.25 | 1,942.88 | 0.00 |
| **Totals for Cusip** | | | | | **1,125,000.00** | **1,150,593.75** | **1,127,280.37** | **1,129,223.25** | **1,942.88** | **0.00** |
| 13645RAV6 | CANADIAN PACIFIC RR CO | 4.80% | 09/15/2035 | 09/08/2015 | 1,085,000.00 | 1,080,019.85 | 1,071,449.44 | 1,171,157.68 | 99,708.24 | 0.00 |
| **Totals for Cusip** | | | | | **1,085,000.00** | **1,080,019.85** | **1,071,449.44** | **1,171,157.68** | **99,708.24** | **0.00** |
| 13645RAX2 | CANADIAN PACIFIC RR CO | 6.12% | 09/15/2115 | 09/08/2015 | 1,860,000.00 | 1,860,000.00 | 1,884,116.76 | 2,226,964.98 | 342,848.22 | 0.00 |
| 13645RAX2 | CANADIAN PACIFIC RR CO | 6.12% | 09/15/2115 | 09/08/2015 | 140,000.00 | 142,480.80 | 141,815.24 | 167,621.02 | 25,805.78 | 0.00 |
| 13645RAX2 | CANADIAN PACIFIC RR CO | 6.12% | 09/15/2115 | 10/05/2015 | 150,000.00 | 158,913.00 | 151,944.90 | 179,593.95 | 27,649.05 | 0.00 |
| **Totals for Cusip** | | | | | **2,150,000.00** | **2,161,393.80** | **2,177,876.90** | **2,574,179.95** | **396,303.05** | **0.00** |
| 219868BW5 | CORP ANDINA DE FOMENTO | 2.00% | 05/10/2019 | 05/04/2016 | 1,755,000.00 | 1,754,842.05 | 1,754,842.05 | 1,743,562.67 | 0.00 | (11,279.38) |
| **Totals for Cusip** | | | | | **1,755,000.00** | **1,754,842.05** | **1,754,842.05** | **1,743,562.67** | **0.00** | **(11,279.38)** |
| 219868BX3 | CORP ANDINA DE FOMENTO | 2.12% | 09/27/2021 | 09/20/2016 | 1,800,000.00 | 1,796,598.00 | 1,796,598.00 | 1,742,706.00 | 0.00 | (53,892.00) |
| **Totals for Cusip** | | | | | **1,800,000.00** | **1,796,598.00** | **1,796,598.00** | **1,742,706.00** | **0.00** | **(53,892.00)** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 471048AW8 | JPN BANK FOR INTL COOP | 1.50% | 07/21/2021 | 07/13/2016 | 1,000,000.00 | 995,260.00 | 995,260.00 | 958,779.00 | 0.00 | (36,481.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **995,260.00** | **995,260.00** | **958,779.00** | **0.00** | **(36,481.00)** |
| 471068AH9 | JAPAN FIN ORG MUNICIPAL | 2.12% | 04/13/2021 | 04/06/2016 | 1,000,000.00 | 997,800.00 | 997,800.00 | 978,108.00 | 0.00 | (19,692.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **997,800.00** | **997,800.00** | **978,108.00** | **0.00** | **(19,692.00)** |
| 559222AR5 | MAGNA INTERNATIONAL INC | 4.15% | 10/01/2025 | 12/01/2016 | 3,000,000.00 | 3,109,050.00 | 3,109,050.00 | 3,108,027.00 | 0.00 | (1,023.00) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **3,109,050.00** | **3,109,050.00** | **3,108,027.00** | **0.00** | **(1,023.00)** |
| 563469UL7 | MANITOBA PROVINCE OF | 2.12% | 06/22/2026 | 11/30/2016 | 300,000.00 | 281,520.00 | 281,520.00 | 279,855.00 | 0.00 | (1,665.00) |
| **Totals for Cusip** | | | | | **300,000.00** | **281,520.00** | **281,520.00** | **279,855.00** | **0.00** | **(1,665.00)** |
| 651333DR4 | NEWFOUNDLAND | 8.65% | 10/22/2022 | 04/13/2016 | 2,200,000.00 | 2,926,242.00 | 2,926,242.00 | 2,730,466.20 | 0.00 | (195,775.80) |
| **Totals for Cusip** | | | | | **2,200,000.00** | **2,926,242.00** | **2,926,242.00** | **2,730,466.20** | **0.00** | **(195,775.80)** |
| 656836AB9 | NA DEVELOPMENT BANK | 2.40% | 10/26/2022 | 11/17/2016 | 16,000,000.00 | 15,985,760.00 | 15,985,760.00 | 15,532,176.00 | 0.00 | (453,584.00) |
| **Totals for Cusip** | | | | | **16,000,000.00** | **15,985,760.00** | **15,985,760.00** | **15,532,176.00** | **0.00** | **(453,584.00)** |
| 709629AM1 | PENTAIR FINANCE SA | 2.90% | 09/15/2018 | 09/09/2015 | 4,000,000.00 | 3,997,600.00 | 3,982,096.00 | 4,046,228.00 | 64,132.00 | 0.00 |
| **Totals for Cusip** | | | | | **4,000,000.00** | **3,997,600.00** | **3,982,096.00** | **4,046,228.00** | **64,132.00** | **0.00** |
| 709629AP4 | PENTAIR FINANCE SA | 4.65% | 09/15/2025 | 01/06/2016 | 1,750,000.00 | 1,796,760.00 | 1,796,760.00 | 1,794,983.75 | 0.00 | (1,776.25) |
| **Totals for Cusip** | | | | | **1,750,000.00** | **1,796,760.00** | **1,796,760.00** | **1,794,983.75** | **0.00** | **(1,776.25)** |
| 903724BL5 | UKRAINE GOVERNMENT INTERNATION | 1.47% | 09/29/2021 | 09/22/2016 | 1,800,000.00 | 1,800,000.00 | 1,800,000.00 | 1,757,239.20 | 0.00 | (42,760.80) |
| **Totals for Cusip** | | | | | **1,800,000.00** | **1,800,000.00** | **1,800,000.00** | **1,757,239.20** | **0.00** | **(42,760.80)** |
| BE62884816 | BELGIUM KINGDOM OF | 1.12% | 08/03/2019 | 07/27/2016 | 2,200,000.00 | 2,196,700.00 | 2,196,700.00 | 2,165,653.60 | 0.00 | (31,046.40) |
| **Totals for Cusip** | | | | | **2,200,000.00** | **2,196,700.00** | **2,196,700.00** | **2,165,653.60** | **0.00** | **(31,046.40)** |
| **Totals for Foreign** | | | | | **41,165,000.00** | **42,030,139.45** | **41,999,234.76** | **41,712,345.30** | **562,086.17** | **(848,975.63)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **MMIP Investment** | | | | | | | | | | |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/01/1900 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/26/2016 | 454.06 | 454.06 | 454.06 | 454.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/27/2016 | 469.92 | 469.92 | 469.92 | 469.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/28/2016 | 460.35 | 460.35 | 460.35 | 460.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/28/2016 | 466,713.96 | 466,713.96 | 466,713.96 | 466,713.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/29/2016 | 402.70 | 402.70 | 402.70 | 402.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/29/2016 | 898,236.55 | 898,236.55 | 898,236.55 | 898,236.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/02/2016 | 402.67 | 402.67 | 402.67 | 402.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/03/2016 | 1,166.03 | 1,166.03 | 1,166.03 | 1,166.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/04/2016 | 361.55 | 361.55 | 361.55 | 361.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/04/2016 | 409,011.73 | 409,011.73 | 409,011.73 | 409,011.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/05/2016 | 385.83 | 385.83 | 385.83 | 385.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/06/2016 | 417.17 | 417.17 | 417.17 | 417.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/10/2016 | 1,263.26 | 1,263.26 | 1,263.26 | 1,263.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/09/2016 | 396.95 | 396.95 | 396.95 | 396.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/10/2016 | 187,059.73 | 187,059.73 | 187,059.73 | 187,059.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/11/2016 | 378.27 | 378.27 | 378.27 | 378.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/12/2016 | 402.54 | 402.54 | 402.54 | 402.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/13/2016 | 476.13 | 476.13 | 476.13 | 476.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/16/2016 | 474.93 | 474.93 | 474.93 | 474.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/17/2016 | 1,395.20 | 1,395.20 | 1,395.20 | 1,395.20 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/18/2016 | 505.97 | 505.97 | 505.97 | 505.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/19/2016 | 478.09 | 478.09 | 478.09 | 478.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/20/2016 | 461.37 | 461.37 | 461.37 | 461.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/20/2016 | 38,527.50 | 38,527.50 | 38,527.50 | 38,527.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/27/2016 | 418.08 | 418.08 | 418.08 | 418.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/26/2016 | 432.08 | 432.08 | 432.08 | 432.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/25/2016 | 425.94 | 425.94 | 425.94 | 425.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/26/2016 | 90,988.62 | 90,988.62 | 90,988.62 | 90,988.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/23/2016 | 440.16 | 440.16 | 440.16 | 440.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/24/2016 | 1,324.00 | 1,324.00 | 1,324.00 | 1,324.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/31/2016 | 420.23 | 420.23 | 420.23 | 420.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/31/2016 | 72,067.49 | 72,067.49 | 72,067.49 | 72,067.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/01/2016 | 1,662.09 | 1,662.09 | 1,662.09 | 1,662.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/02/2016 | 143.68 | 143.68 | 143.68 | 143.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/03/2016 | 79.32 | 79.32 | 79.32 | 79.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/09/2016 | 835,717.91 | 835,717.91 | 835,717.91 | 835,717.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/06/2016 | 127.63 | 127.63 | 127.63 | 127.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/06/2016 | 850,132.20 | 850,132.20 | 850,132.20 | 850,132.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/07/2016 | 415.74 | 415.74 | 415.74 | 415.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/08/2016 | 188.89 | 188.89 | 188.89 | 188.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/09/2016 | 191.73 | 191.73 | 191.73 | 191.73 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/10/2016 | 273.55 | 273.55 | 273.55 | 273.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/08/2016 | 868,151.34 | 868,151.34 | 868,151.34 | 868,151.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/13/2016 | 264.89 | 264.89 | 264.89 | 264.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/14/2016 | 916.80 | 916.80 | 916.80 | 916.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/15/2016 | 596.50 | 596.50 | 596.50 | 596.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/16/2016 | 251.85 | 251.85 | 251.85 | 251.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/17/2016 | 232.57 | 232.57 | 232.57 | 232.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/20/2016 | 225.97 | 225.97 | 225.97 | 225.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/20/2016 | 135,035.86 | 135,035.86 | 135,035.86 | 135,035.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/21/2016 | 688.77 | 688.77 | 688.77 | 688.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/22/2016 | 242.50 | 242.50 | 242.50 | 242.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/23/2016 | 237.40 | 237.40 | 237.40 | 237.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/24/2016 | 277.14 | 277.14 | 277.14 | 277.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/29/2016 | 322.83 | 322.83 | 322.83 | 322.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/27/2016 | 316.88 | 316.88 | 316.88 | 316.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/29/2016 | 869,176.33 | 869,176.33 | 869,176.33 | 869,176.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/30/2016 | 312.44 | 312.44 | 312.44 | 312.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/30/2016 | 427,965.56 | 427,965.56 | 427,965.56 | 427,965.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/01/2016 | 252.42 | 252.42 | 252.42 | 252.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/28/2016 | 944.15 | 944.15 | 944.15 | 944.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/05/2016 | 95.66 | 95.66 | 95.66 | 95.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/06/2016 | 467.44 | 467.44 | 467.44 | 467.44 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/07/2016 | 177.73 | 177.73 | 177.73 | 177.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/07/2016 | 135,610.90 | 135,610.90 | 135,610.90 | 135,610.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/08/2016 | 118.77 | 118.77 | 118.77 | 118.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/13/2016 | 153.93 | 153.93 | 153.93 | 153.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2016 | 135.28 | 135.28 | 135.28 | 135.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2016 | 166,416.87 | 166,416.87 | 166,416.87 | 166,416.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/12/2016 | 104,901.50 | 104,901.50 | 104,901.50 | 104,901.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/14/2016 | 275.68 | 275.68 | 275.68 | 275.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/15/2016 | 426.45 | 426.45 | 426.45 | 426.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/12/2016 | 374.33 | 374.33 | 374.33 | 374.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/18/2016 | 217.13 | 217.13 | 217.13 | 217.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/19/2016 | 673.55 | 673.55 | 673.55 | 673.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/20/2016 | 235.33 | 235.33 | 235.33 | 235.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/20/2016 | 348,783.06 | 348,783.06 | 348,783.06 | 348,783.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/21/2016 | 243.26 | 243.26 | 243.26 | 243.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/21/2016 | 88,739.83 | 88,739.83 | 88,739.83 | 88,739.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/22/2016 | 156.40 | 156.40 | 156.40 | 156.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/29/2016 | 563.70 | 563.70 | 563.70 | 563.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/29/2016 | 487,548.28 | 487,548.28 | 487,548.28 | 487,548.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/26/2016 | 943.82 | 943.82 | 943.82 | 943.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/28/2016 | 327.72 | 327.72 | 327.72 | 327.72 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/27/2016 | 297.13 | 297.13 | 297.13 | 297.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/25/2016 | 347.00 | 347.00 | 347.00 | 347.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/25/2016 | 402,690.56 | 402,690.56 | 402,690.56 | 402,690.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/01/2016 | 576.33 | 576.33 | 576.33 | 576.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/02/2016 | 1,416.64 | 1,416.64 | 1,416.64 | 1,416.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/03/2016 | 301.20 | 301.20 | 301.20 | 301.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/04/2016 | 267.13 | 267.13 | 267.13 | 267.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/05/2016 | 326.86 | 326.86 | 326.86 | 326.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/08/2016 | 328.00 | 328.00 | 328.00 | 328.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/09/2016 | 920.09 | 920.09 | 920.09 | 920.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/10/2016 | 261.51 | 261.51 | 261.51 | 261.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/11/2016 | 272.04 | 272.04 | 272.04 | 272.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/12/2016 | 462.59 | 462.59 | 462.59 | 462.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/15/2016 | 317,931.94 | 317,931.94 | 317,931.94 | 317,931.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/15/2016 | 473.64 | 473.64 | 473.64 | 473.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/16/2016 | 1,304.82 | 1,304.82 | 1,304.82 | 1,304.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/17/2016 | 404.74 | 404.74 | 404.74 | 404.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/18/2016 | 398.54 | 398.54 | 398.54 | 398.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/19/2016 | 414.88 | 414.88 | 414.88 | 414.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/22/2016 | 416.29 | 416.29 | 416.29 | 416.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/23/2016 | 1,209.49 | 1,209.49 | 1,209.49 | 1,209.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/24/2016 | 368.99 | 368.99 | 368.99 | 368.99 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/25/2016 | 390.55 | 390.55 | 390.55 | 390.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/26/2016 | 371.64 | 371.64 | 371.64 | 371.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/31/2016 | 604.09 | 604.09 | 604.09 | 604.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/01/2016 | 415.16 | 415.16 | 415.16 | 415.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/02/2016 | 307.29 | 307.29 | 307.29 | 307.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/29/2016 | 374.50 | 374.50 | 374.50 | 374.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/29/2016 | 115,343.75 | 115,343.75 | 115,343.75 | 115,343.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/30/2016 | 1,195.54 | 1,195.54 | 1,195.54 | 1,195.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/08/2016 | 776,739.99 | 776,739.99 | 776,739.99 | 776,739.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/06/2016 | 316.84 | 316.84 | 316.84 | 316.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/06/2016 | 431,517.50 | 431,517.50 | 431,517.50 | 431,517.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/07/2016 | 1,449.46 | 1,449.46 | 1,449.46 | 1,449.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/08/2016 | 515.71 | 515.71 | 515.71 | 515.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/09/2016 | 542.54 | 542.54 | 542.54 | 542.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/13/2016 | 1,600.22 | 1,600.22 | 1,600.22 | 1,600.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/14/2016 | 925,732.21 | 925,732.21 | 925,732.21 | 925,732.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/15/2016 | 828.58 | 828.58 | 828.58 | 828.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/12/2016 | 513.12 | 513.12 | 513.12 | 513.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/15/2016 | 652,988.24 | 652,988.24 | 652,988.24 | 652,988.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/14/2016 | 603.96 | 603.96 | 603.96 | 603.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/16/2016 | 653.72 | 653.72 | 653.72 | 653.72 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/19/2016 | 609.53 | 609.53 | 609.53 | 609.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/19/2016 | 543,061.17 | 543,061.17 | 543,061.17 | 543,061.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/20/2016 | 1,828.55 | 1,828.55 | 1,828.55 | 1,828.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/20/2016 | 413,458.53 | 413,458.53 | 413,458.53 | 413,458.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/21/2016 | 602.83 | 602.83 | 602.83 | 602.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/22/2016 | 641.92 | 641.92 | 641.92 | 641.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/23/2016 | 702.59 | 702.59 | 702.59 | 702.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/26/2016 | 697.10 | 697.10 | 697.10 | 697.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/27/2016 | 2,050.59 | 2,050.59 | 2,050.59 | 2,050.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/28/2016 | 663.41 | 663.41 | 663.41 | 663.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/29/2016 | 647.62 | 647.62 | 647.62 | 647.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/30/2016 | 609.39 | 609.39 | 609.39 | 609.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/30/2016 | 286,547.43 | 286,547.43 | 286,547.43 | 286,547.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/04/2016 | 1,648.97 | 1,648.97 | 1,648.97 | 1,648.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/03/2016 | 715.10 | 715.10 | 715.10 | 715.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/05/2016 | 396.10 | 396.10 | 396.10 | 396.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/06/2016 | 224.24 | 224.24 | 224.24 | 224.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/07/2016 | 228.91 | 228.91 | 228.91 | 228.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/07/2016 | 166,846.67 | 166,846.67 | 166,846.67 | 166,846.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/14/2016 | 305.94 | 305.94 | 305.94 | 305.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/10/2016 | 226.12 | 226.12 | 226.12 | 226.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/11/2016 | 678.37 | 678.37 | 678.37 | 678.37 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/12/2016 | 228.20 | 228.20 | 228.20 | 228.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/12/2016 | 129,340.70 | 129,340.70 | 129,340.70 | 129,340.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/13/2016 | 306.60 | 306.60 | 306.60 | 306.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/13/2016 | 613,591.89 | 613,591.89 | 613,591.89 | 613,591.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/18/2016 | 1,387.71 | 1,387.71 | 1,387.71 | 1,387.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/19/2016 | 378.96 | 378.96 | 378.96 | 378.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/20/2016 | 322.46 | 322.46 | 322.46 | 322.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/21/2016 | 364.62 | 364.62 | 364.62 | 364.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/17/2016 | 68,742.21 | 68,742.21 | 68,742.21 | 68,742.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/17/2016 | 522.31 | 522.31 | 522.31 | 522.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/24/2016 | 314.62 | 314.62 | 314.62 | 314.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/25/2016 | 967.72 | 967.72 | 967.72 | 967.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/25/2016 | 1,032,497.74 | 1,032,497.74 | 1,032,497.74 | 1,032,497.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/26/2016 | 349.89 | 349.89 | 349.89 | 349.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/26/2016 | 409,893.36 | 409,893.36 | 409,893.36 | 409,893.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/27/2016 | 352.59 | 352.59 | 352.59 | 352.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/28/2016 | 389.16 | 389.16 | 389.16 | 389.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/31/2016 | 19,415.18 | 19,415.18 | 19,415.18 | 19,415.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/31/2016 | 420.01 | 420.01 | 420.01 | 420.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/01/2016 | 1,262.83 | 1,262.83 | 1,262.83 | 1,262.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/02/2016 | 294.13 | 294.13 | 294.13 | 294.13 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/03/2016 | 333.92 | 333.92 | 333.92 | 333.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/04/2016 | 342.72 | 342.72 | 342.72 | 342.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/04/2016 | 769,609.82 | 769,609.82 | 769,609.82 | 769,609.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/07/2016 | 294.77 | 294.77 | 294.77 | 294.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/08/2016 | 874.41 | 874.41 | 874.41 | 874.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2016 | 297.70 | 297.70 | 297.70 | 297.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2016 | 859,798.30 | 859,798.30 | 859,798.30 | 859,798.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/10/2016 | 295.28 | 295.28 | 295.28 | 295.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/10/2016 | 107,829.28 | 107,829.28 | 107,829.28 | 107,829.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/11/2016 | 516.45 | 516.45 | 516.45 | 516.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/11/2016 | 561,898.17 | 561,898.17 | 561,898.17 | 561,898.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/15/2016 | 155,695.07 | 155,695.07 | 155,695.07 | 155,695.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/15/2016 | 1,550.06 | 1,550.06 | 1,550.06 | 1,550.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/14/2016 | 516.43 | 516.43 | 516.43 | 516.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/16/2016 | 329.71 | 329.71 | 329.71 | 329.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/17/2016 | 327.21 | 327.21 | 327.21 | 327.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/17/2016 | 250,364.12 | 250,364.12 | 250,364.12 | 250,364.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/18/2016 | 349.64 | 349.64 | 349.64 | 349.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/23/2016 | 408.96 | 408.96 | 408.96 | 408.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2016 | 905.26 | 905.26 | 905.26 | 905.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2016 | 1,316,701.05 | 1,316,701.05 | 1,316,701.05 | 1,316,701.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/22/2016 | 2,167.89 | 2,167.89 | 2,167.89 | 2,167.89 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/22/2016 | 1,606,544.62 | 1,606,544.62 | 1,606,544.62 | 1,606,544.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/25/2016 | 488.88 | 488.88 | 488.88 | 488.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/01/2016 | 407.77 | 407.77 | 407.77 | 407.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/02/2016 | 378.47 | 378.47 | 378.47 | 378.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/30/2016 | 623.36 | 623.36 | 623.36 | 623.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/29/2016 | 300,064.39 | 300,064.39 | 300,064.39 | 300,064.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/29/2016 | 1,467.02 | 1,467.02 | 1,467.02 | 1,467.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/28/2016 | 978.15 | 978.15 | 978.15 | 978.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/09/2016 | 415.95 | 415.95 | 415.95 | 415.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/08/2016 | 498.38 | 498.38 | 498.38 | 498.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/07/2016 | 1,665,655.11 | 1,665,655.11 | 1,665,655.11 | 1,665,655.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/07/2016 | 547.20 | 547.20 | 547.20 | 547.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/06/2016 | 751,714.06 | 751,714.06 | 751,714.06 | 751,714.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/06/2016 | 1,276.93 | 1,276.93 | 1,276.93 | 1,276.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/05/2016 | 668,573.70 | 668,573.70 | 668,573.70 | 668,573.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/05/2016 | 386.69 | 386.69 | 386.69 | 386.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2016 | 653.34 | 653.34 | 653.34 | 653.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/12/2016 | 504.90 | 504.90 | 504.90 | 504.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/12/2016 | 1,256,806.86 | 1,256,806.86 | 1,256,806.86 | 1,256,806.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/13/2016 | 2,536,824.16 | 2,536,824.16 | 2,536,824.16 | 2,536,824.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2016 | 4,453,601.12 | 4,453,601.12 | 4,453,601.12 | 4,453,601.12 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/15/2016 | 630.56 | 630.56 | 630.56 | 630.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/16/2016 | 668.62 | 668.62 | 668.62 | 668.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/13/2016 | 1,564.61 | 1,564.61 | 1,564.61 | 1,564.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2016 | 724.34 | 724.34 | 724.34 | 724.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2016 | 2,421,418.72 | 2,421,418.72 | 2,421,418.72 | 2,421,418.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/20/2016 | 2,126.13 | 2,126.13 | 2,126.13 | 2,126.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2016 | 723.01 | 723.01 | 723.01 | 723.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2016 | 1,048,560.13 | 1,048,560.13 | 1,048,560.13 | 1,048,560.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/23/2016 | 765.90 | 765.90 | 765.90 | 765.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/22/2016 | 1,206,734.41 | 1,206,734.41 | 1,206,734.41 | 1,206,734.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/22/2016 | 757.20 | 757.20 | 757.20 | 757.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/23/2016 | 732,493.17 | 732,493.17 | 732,493.17 | 732,493.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/27/2016 | 762.91 | 762.91 | 762.91 | 762.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/27/2016 | 22,343.52 | 22,343.52 | 22,343.52 | 22,343.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2016 | 3,082.67 | 3,082.67 | 3,082.67 | 3,082.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2016 | 1,248,754.39 | 1,248,754.39 | 1,248,754.39 | 1,248,754.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2016 | 797.10 | 797.10 | 797.10 | 797.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2016 | 126,151.41 | 126,151.41 | 126,151.41 | 126,151.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2016 | 774.08 | 774.08 | 774.08 | 774.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2016 | 5,380.00 | 5,380.00 | 5,380.00 | 5,380.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2016 | 30,021.25 | 30,021.25 | 30,021.25 | 30,021.25 | 0.00 | 0.00 |
| **Totals for Cusip** | | | | | **38,993,931.02** | **38,993,931.02** | **38,993,931.02** | **38,993,931.02** | **0.00** | **0.00** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for MMIP Investment** | | | | | **38,993,931.02** | **38,993,931.02** | **38,993,931.02** | **38,993,931.02** | **0.00** | **0.00** |
| **Municipals** | | | | | | | | | | |
| 01026CAC5 | ALABAMA ECON SETTLEMENT AUTH B | 3.16% | 09/15/2025 | 12/02/2016 | 640,000.00 | 640,000.00 | 640,000.00 | 645,536.00 | 5,536.00 | 0.00 |
| **Totals for Cusip** | | | | | **640,000.00** | **640,000.00** | **640,000.00** | **645,536.00** | **5,536.00** | **0.00** |
| 01026CAD3 | ALABAMA ECON SETTLEMENT AUTH B | 4.26% | 09/15/2032 | 12/02/2016 | 120,000.00 | 120,000.00 | 120,000.00 | 122,794.80 | 2,794.80 | 0.00 |
| **Totals for Cusip** | | | | | **120,000.00** | **120,000.00** | **120,000.00** | **122,794.80** | **2,794.80** | **0.00** |
| 072024ND0 | BAY AREA TOLL AUTH CALIF TOLL | 6.26% | 04/01/2049 | 10/28/2009 | 1,525,000.00 | 1,525,000.00 | 2,055,242.50 | 2,075,814.75 | 20,572.25 | 0.00 |
| **Totals for Cusip** | | | | | **1,525,000.00** | **1,525,000.00** | **2,055,242.50** | **2,075,814.75** | **20,572.25** | **0.00** |
| 072024NU2 | BAY AREA TOLL AUTH CALIF TOLL | 6.92% | 04/01/2040 | 06/24/2010 | 1,245,000.00 | 1,245,000.00 | 1,643,375.10 | 1,687,211.55 | 43,836.45 | 0.00 |
| **Totals for Cusip** | | | | | **1,245,000.00** | **1,245,000.00** | **1,643,375.10** | **1,687,211.55** | **43,836.45** | **0.00** |
| 13063A5E0 | CALIFORNIA STATE | 7.50% | 04/01/2034 | 04/22/2009 | 1,180,000.00 | 1,188,673.00 | 1,646,536.60 | 1,667,930.00 | 21,393.40 | 0.00 |
| **Totals for Cusip** | | | | | **1,180,000.00** | **1,188,673.00** | **1,646,536.60** | **1,667,930.00** | **21,393.40** | **0.00** |
| 13063BFS6 | CALIFORNIA ST BUILD AMERICA BN | 6.65% | 03/01/2022 | 03/26/2010 | 825,000.00 | 847,077.00 | 992,565.75 | 976,181.25 | 0.00 | (16,384.50) |
| **Totals for Cusip** | | | | | **825,000.00** | **847,077.00** | **992,565.75** | **976,181.25** | **0.00** | **(16,384.50)** |
| 15504RET2 | CENTRAL PUGET SOUND WASH REGL | 5.49% | 11/01/2039 | 09/16/2009 | 1,230,000.00 | 1,230,000.00 | 1,500,612.30 | 1,528,693.20 | 28,080.90 | 0.00 |
| 15504RET2 | CENTRAL PUGET SOUND WASH REGL | 5.49% | 11/01/2039 | 10/08/2009 | 980,000.00 | 1,029,137.20 | 1,195,609.80 | 1,217,983.20 | 22,373.40 | 0.00 |
| **Totals for Cusip** | | | | | **2,210,000.00** | **2,259,137.20** | **2,696,222.10** | **2,746,676.40** | **50,454.30** | **0.00** |
| 167725AC4 | CHICAGO ILL TRANSIT AUTH | 6.90% | 12/01/2040 | 07/30/2008 | 1,235,000.00 | 1,235,000.00 | 1,435,341.70 | 1,552,518.50 | 117,176.80 | 0.00 |
| 167725AC4 | CHICAGO ILL TRANSIT AUTH | 6.90% | 12/01/2040 | 10/30/2008 | 1,050,000.00 | 948,675.00 | 1,220,331.00 | 1,319,955.00 | 99,624.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,285,000.00** | **2,183,675.00** | **2,655,672.70** | **2,872,473.50** | **216,800.80** | **0.00** |
| 207758KM4 | CONNECTICUT ST SPL TAX | 5.46% | 11/01/2030 | 10/28/2010 | 2,160,000.00 | 2,160,000.00 | 2,463,242.40 | 2,517,458.40 | 54,216.00 | 0.00 |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,160,000.00** | **2,160,000.00** | **2,463,242.40** | **2,517,458.40** | **54,216.00** | **0.00** |
| 254845GQ7 | DISTRICT COLUMBIA WTR & SWR | 5.52% | 10/01/2044 | 10/20/2010 | 1,655,000.00 | 1,655,000.00 | 1,942,556.25 | 2,009,219.65 | 66,663.40 | 0.00 |
| **Totals for Cusip** | | | | | **1,655,000.00** | **1,655,000.00** | **1,942,556.25** | **2,009,219.65** | **66,663.40** | **0.00** |
| 254845JZ4 | DISTRICT COLUMBIA WTR & SWR | 4.81% | 10/01/2114 | 07/11/2014 | 600,000.00 | 600,000.00 | 594,102.00 | 607,056.00 | 12,954.00 | 0.00 |
| 254845JZ4 | DISTRICT COLUMBIA WTR & SWR | 4.81% | 10/01/2114 | 10/31/2016 | 400,000.00 | 443,684.00 | 443,684.00 | 404,704.00 | 0.00 | (38,980.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,043,684.00** | **1,037,786.00** | **1,011,760.00** | **12,954.00** | **(38,980.00)** |
| 452252FK0 | ILLINOIS ST TOLL HWY AUTH | 5.85% | 12/01/2034 | 05/10/2010 | 1,825,000.00 | 1,833,924.25 | 2,218,342.25 | 2,228,379.75 | 10,037.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,825,000.00** | **1,833,924.25** | **2,218,342.25** | **2,228,379.75** | **10,037.50** | **0.00** |
| 544646XY3 | LOS ANGELES CALIF UNI SCH DIST | 5.76% | 07/01/2029 | 10/02/2009 | 3,360,000.00 | 3,390,643.20 | 4,003,641.60 | 4,027,665.60 | 24,024.00 | 0.00 |
| **Totals for Cusip** | | | | | **3,360,000.00** | **3,390,643.20** | **4,003,641.60** | **4,027,665.60** | **24,024.00** | **0.00** |
| 574300HZ5 | MARYLAND ST TRANSN AUTH TRANSN | 5.89% | 07/01/2043 | 12/15/2010 | 1,400,000.00 | 1,417,584.00 | 1,702,666.00 | 1,737,932.00 | 35,266.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,400,000.00** | **1,417,584.00** | **1,702,666.00** | **1,737,932.00** | **35,266.00** | **0.00** |
| 575718AB7 | MASS INSTITUTE OF TECH | 4.68% | 07/01/2114 | 04/02/2014 | 420,000.00 | 420,831.60 | 433,334.58 | 422,787.96 | 0.00 | (10,546.62) |
| 575718AB7 | MASS INSTITUTE OF TECH | 4.68% | 07/01/2114 | 04/01/2014 | 1,080,000.00 | 1,080,000.00 | 1,114,288.92 | 1,087,169.04 | 0.00 | (27,119.88) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,500,831.60** | **1,547,623.50** | **1,509,957.00** | **0.00** | **(37,666.50)** |
| 57604P5P5 | MASSACHUSETTS ST WTR POLLUTN A | 5.19% | 08/01/2040 | 06/30/2010 | 2,635,000.00 | 2,635,000.00 | 3,088,509.85 | 2,993,307.30 | 0.00 | (95,202.55) |
| **Totals for Cusip** | | | | | **2,635,000.00** | **2,635,000.00** | **3,088,509.85** | **2,993,307.30** | **0.00** | **(95,202.55)** |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 12/08/2010 | 1,295,000.00 | 1,295,000.00 | 1,779,925.70 | 1,811,899.25 | 31,973.55 | 0.00 |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 12/16/2010 | 1,955,000.00 | 1,987,922.20 | 2,687,069.30 | 2,735,338.25 | 48,268.95 | 0.00 |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 04/03/2014 | 1,750,000.00 | 2,353,837.50 | 2,405,305.00 | 2,448,512.50 | 43,207.50 | 0.00 |
| **Totals for Cusip** | | | | | **5,000,000.00** | **5,636,759.70** | **6,872,300.00** | **6,995,750.00** | **123,450.00** | **0.00** |
| 64966HYV6 | NEW YORK BUILD AMERICA | 5.85% | 06/01/2040 | 06/10/2010 | 805,000.00 | 805,000.00 | 999,536.30 | 1,010,444.05 | 10,907.75 | 0.00 |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **805,000.00** | **805,000.00** | **999,536.30** | **1,010,444.05** | **10,907.75** | **0.00** |
| 64966JAR7 | NEW YORK NY | 6.27% | 12/01/2037 | 12/15/2010 | 800,000.00 | 800,000.00 | 1,024,760.00 | 1,039,016.00 | 14,256.00 | 0.00 |
| **Totals for Cusip** | | | | | **800,000.00** | **800,000.00** | **1,024,760.00** | **1,039,016.00** | **14,256.00** | **0.00** |
| 64971MT44 | NEW YORK N Y CITY TRANSITIONAL | 5.27% | 05/01/2027 | 05/19/2010 | 1,370,000.00 | 1,370,000.00 | 1,548,552.10 | 1,590,350.80 | 41,798.70 | 0.00 |
| **Totals for Cusip** | | | | | **1,370,000.00** | **1,370,000.00** | **1,548,552.10** | **1,590,350.80** | **41,798.70** | **0.00** |
| 64971MZG0 | NEW YORK N Y CITY TRANSITIONAL | 5.77% | 08/01/2036 | 10/16/2009 | 2,960,000.00 | 2,960,000.00 | 3,626,000.00 | 3,639,734.40 | 13,734.40 | 0.00 |
| **Totals for Cusip** | | | | | **2,960,000.00** | **2,960,000.00** | **3,626,000.00** | **3,639,734.40** | **13,734.40** | **0.00** |
| 649902H48 | NEW YORK ST DORM AUTH | 5.43% | 03/15/2039 | 10/08/2009 | 4,595,000.00 | 4,595,000.00 | 5,311,820.00 | 5,522,087.20 | 210,267.20 | 0.00 |
| **Totals for Cusip** | | | | | **4,595,000.00** | **4,595,000.00** | **5,311,820.00** | **5,522,087.20** | **210,267.20** | **0.00** |
| 66285WFB7 | NORTH TEX TWY AUTH | 6.72% | 01/01/2049 | 08/03/2009 | 1,000,000.00 | 1,000,000.00 | 1,377,640.00 | 1,403,230.00 | 25,590.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,000,000.00** | **1,377,640.00** | **1,403,230.00** | **25,590.00** | **0.00** |
| 677632MV0 | OHIO ST UNIV GEN RCPTS | 4.91% | 06/01/2040 | 09/15/2010 | 2,810,000.00 | 2,810,000.00 | 3,154,646.50 | 3,204,833.10 | 50,186.60 | 0.00 |
| **Totals for Cusip** | | | | | **2,810,000.00** | **2,810,000.00** | **3,154,646.50** | **3,204,833.10** | **50,186.60** | **0.00** |
| 677632PA3 | OHIO ST UNIV GEN RCPTS | 4.80% | 06/01/2111 | 10/20/2011 | 875,000.00 | 866,188.75 | 837,453.75 | 861,236.25 | 23,782.50 | 0.00 |
| **Totals for Cusip** | | | | | **875,000.00** | **866,188.75** | **837,453.75** | **861,236.25** | **23,782.50** | **0.00** |
| 67766WQG | OHIO ST WTR DEV AUTH WTR | 4.88% | 12/01/2034 | 08/12/2010 | 1,530,000.00 | 1,530,000.00 | 1,719,062.10 | 1,706,516.10 | 0.00 | (12,546.00) |
| **Totals for Cusip** | | | | | **1,530,000.00** | **1,530,000.00** | **1,719,062.10** | **1,706,516.10** | **0.00** | **(12,546.00)** |
| 68607DNL5 | OREGON ST DEPT TRANSN HWY USER | 5.83% | 11/15/2034 | 01/21/2011 | 1,215,000.00 | 1,221,135.75 | 1,542,819.15 | 1,533,986.10 | 0.00 | (8,833.05) |
| **Totals for Cusip** | | | | | **1,215,000.00** | **1,221,135.75** | **1,542,819.15** | **1,533,986.10** | **0.00** | **(8,833.05)** |
| 709223VZ1 | PENNSYLVANIA ST TPK COMMN | 6.10% | 12/01/2039 | 06/22/2009 | 1,835,000.00 | 1,835,000.00 | 2,280,079.25 | 2,312,338.55 | 32,259.30 | 0.00 |
| **Totals for Cusip** | | | | | **1,835,000.00** | **1,835,000.00** | **2,280,079.25** | **2,312,338.55** | **32,259.30** | **0.00** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 73358WAJ3 | PORT AUTH NY AND NJ | 6.04% | 12/01/2029 | 06/17/2009 | 1,270,000.00 | 1,270,000.00 | 1,538,211.30 | 1,589,112.90 | 50,901.60 | 0.00 |
| **Totals for Cusip** | | | | | **1,270,000.00** | **1,270,000.00** | **1,538,211.30** | **1,589,112.90** | **50,901.60** | **0.00** |
| 759136QP2 | REGIONAL TRANSN DIST COLO SALE | 5.84% | 11/01/2050 | 11/10/2010 | 1,750,000.00 | 1,750,000.00 | 2,266,495.00 | 2,295,650.00 | 29,155.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,750,000.00** | **1,750,000.00** | **2,266,495.00** | **2,295,650.00** | **29,155.00** | **0.00** |
| 79575DE63 | SALT RIVER PROJECT ARIZ AGRIC | 4.84% | 01/01/2041 | 09/30/2010 | 2,090,000.00 | 2,090,000.00 | 2,388,243.00 | 2,391,796.00 | 3,553.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,090,000.00** | **2,090,000.00** | **2,388,243.00** | **2,391,796.00** | **3,553.00** | **0.00** |
| 796253Y30 | SAN ANTONIO TX ELEC &GAS | 5.81% | 02/01/2041 | 10/29/2010 | 1,500,000.00 | 1,500,000.00 | 1,885,200.00 | 1,870,140.00 | 0.00 | (15,060.00) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,500,000.00** | **1,885,200.00** | **1,870,140.00** | **0.00** | **(15,060.00)** |
| 796253Z21 | SAN ANTONIO TX ELEC &GAS | 4.43% | 02/01/2042 | 03/20/2012 | 1,090,000.00 | 1,090,000.00 | 1,138,232.50 | 1,163,411.50 | 25,179.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,090,000.00** | **1,090,000.00** | **1,138,232.50** | **1,163,411.50** | **25,179.00** | **0.00** |
| 837151AA7 | SOUTH CAROLINA ST PUB SVC AUTH | 6.45% | 01/01/2050 | 12/09/2010 | 385,000.00 | 385,000.00 | 482,239.45 | 507,776.50 | 25,537.05 | 0.00 |
| **Totals for Cusip** | | | | | **385,000.00** | **385,000.00** | **482,239.45** | **507,776.50** | **25,537.05** | **0.00** |
| 91412GHA6 | UNIVERSITY CALIFORNIA REVS | 4.86% | 05/15/2112 | 02/22/2012 | 390,000.00 | 390,000.00 | 370,644.30 | 376,938.90 | 6,294.60 | 0.00 |
| **Totals for Cusip** | | | | | **390,000.00** | **390,000.00** | **370,644.30** | **376,938.90** | **6,294.60** | **0.00** |
| 91514ADE2 | UNIV OF TEXAS TX UNIV REVENUES | 3.85% | 08/15/2046 | 01/07/2016 | 1,180,000.00 | 1,180,000.00 | 1,180,000.00 | 1,199,694.20 | 19,694.20 | 0.00 |
| **Totals for Cusip** | | | | | **1,180,000.00** | **1,180,000.00** | **1,180,000.00** | **1,199,694.20** | **19,694.20** | **0.00** |
| **Totals for Municipals** | | | | | **60,015,000.00** | **60,729,313.45** | **71,997,917.30** | **73,044,340.50** | **1,271,095.80** | **(224,672.60)** |
| **US Govt Bonds** | | | | | | | | | | |
| 76116EGB0 | RFCO STRIP | 0.00% | 01/15/2023 | 06/21/2016 | 6,449,000.00 | 5,750,121.87 | 5,750,121.87 | 5,579,120.19 | 0.00 | (171,001.68) |
| **Totals for Cusip** | | | | | **6,449,000.00** | **5,750,121.87** | **5,750,121.87** | **5,579,120.19** | **0.00** | **(171,001.68)** |
| 912803EC3 | US TREASURY STRIP | 0.00% | 05/15/2043 | 09/10/2015 | 3,320,000.00 | 1,404,360.00 | 1,415,076.96 | 1,450,654.08 | 35,577.12 | 0.00 |
| **Totals for Cusip** | | | | | **3,320,000.00** | **1,404,360.00** | **1,415,076.96** | **1,450,654.08** | **35,577.12** | **0.00** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912803EL3 | US TREASURY STRIP | 0.00% | 02/15/2045 | 06/16/2016 | 2,865,000.00 | 1,394,682.00 | 1,394,682.00 | 1,182,975.69 | 0.00 | (211,706.31) |
| **Totals for Cusip** | | | | | **2,865,000.00** | **1,394,682.00** | **1,394,682.00** | **1,182,975.69** | **0.00** | **(211,706.31)** |
| 912810EK0 | US TREASURY BOND | 8.12% | 08/15/2021 | 12/08/2016 | 110,000.00 | 141,045.89 | 141,045.89 | 140,091.05 | 0.00 | (954.84) |
| **Totals for Cusip** | | | | | **110,000.00** | **141,045.89** | **141,045.89** | **140,091.05** | **0.00** | **(954.84)** |
| 912810QL5 | US TREASURY BOND | 4.25% | 11/15/2040 | 11/04/2016 | 2,500,000.00 | 3,306,640.63 | 3,306,640.63 | 3,035,155.00 | 0.00 | (271,485.63) |
| **Totals for Cusip** | | | | | **2,500,000.00** | **3,306,640.63** | **3,306,640.63** | **3,035,155.00** | **0.00** | **(271,485.63)** |
| 912810QN1 | US TREASURY BOND | 4.75% | 02/15/2041 | 10/18/2016 | 3,300,000.00 | 4,730,771.96 | 4,730,771.96 | 4,302,375.00 | 0.00 | (428,396.96) |
| **Totals for Cusip** | | | | | **3,300,000.00** | **4,730,771.96** | **4,730,771.96** | **4,302,375.00** | **0.00** | **(428,396.96)** |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/02/2016 | 945,000.00 | 795,571.88 | 795,571.88 | 794,574.90 | 0.00 | (996.98) |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/01/2016 | 700,000.00 | 576,625.00 | 576,625.00 | 588,574.00 | 11,949.00 | 0.00 |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/07/2016 | 555,000.00 | 468,628.12 | 468,628.12 | 466,655.10 | 0.00 | (1,973.02) |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/15/2016 | 455,000.00 | 373,028.91 | 373,028.91 | 382,573.10 | 9,544.19 | 0.00 |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/15/2016 | 1,875,000.00 | 1,545,996.09 | 1,545,996.09 | 1,576,537.50 | 30,541.41 | 0.00 |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/15/2016 | 930,000.00 | 764,198.44 | 764,198.44 | 781,962.60 | 17,764.16 | 0.00 |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/21/2016 | 845,000.00 | 702,406.25 | 702,406.25 | 710,492.90 | 8,086.65 | 0.00 |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/22/2016 | 1,650,000.00 | 1,365,375.00 | 1,365,375.00 | 1,387,353.00 | 21,978.00 | 0.00 |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/21/2016 | 475,000.00 | 393,582.03 | 393,582.03 | 399,389.50 | 5,807.47 | 0.00 |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/19/2016 | 430,000.00 | 356,362.50 | 356,362.50 | 361,552.60 | 5,190.10 | 0.00 |
| **Totals for Cusip** | | | | | **8,860,000.00** | **7,341,774.22** | **7,341,774.22** | **7,449,665.20** | **110,860.98** | **(2,970.00)** |
| 912828A75 | US TREASURY NOTE | 1.50% | 12/31/2018 | 12/02/2015 | 10,000.00 | 10,076.80 | 10,045.31 | 10,058.20 | 12.89 | 0.00 |
| **Totals for Cusip** | | | | | **10,000.00** | **10,076.80** | **10,045.31** | **10,058.20** | **12.89** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912828B58 | US TREASURY NOTE | 2.12% | 01/31/2021 | 08/11/2016 | 1,895,000.00 | 1,983,013.87 | 1,983,013.87 | 1,920,241.40 | 0.00 | (62,772.47) |
| **Totals for Cusip** | | | | | **1,895,000.00** | **1,983,013.87** | **1,983,013.87** | **1,920,241.40** | **0.00** | **(62,772.47)** |
| 912828D23 | US TREASURY NOTE | 1.62% | 04/30/2019 | 04/01/2016 | 95,000.00 | 97,016.50 | 97,016.50 | 95,742.14 | 0.00 | (1,274.36) |
| 912828D23 | US TREASURY NOTE | 1.62% | 04/30/2019 | 06/17/2016 | 5,760,000.00 | 5,893,599.46 | 5,893,599.46 | 5,804,997.12 | 0.00 | (88,602.34) |
| 912828D23 | US TREASURY NOTE | 1.62% | 04/30/2019 | 06/24/2016 | 250,000.00 | 256,582.03 | 256,582.03 | 251,953.00 | 0.00 | (4,629.03) |
| 912828D23 | US TREASURY NOTE | 1.62% | 04/30/2019 | 06/20/2016 | 3,480,000.00 | 3,555,724.80 | 3,555,724.80 | 3,507,185.76 | 0.00 | (48,539.04) |
| **Totals for Cusip** | | | | | **9,585,000.00** | **9,802,922.79** | **9,802,922.79** | **9,659,878.02** | **0.00** | **(143,044.77)** |
| 912828F21 | US TREASURY NOTE | 2.12% | 09/30/2021 | 07/17/2015 | 105,000.00 | 105,958.65 | 106,107.44 | 105,931.04 | 0.00 | (176.40) |
| 912828F21 | US TREASURY NOTE | 2.12% | 09/30/2021 | 08/31/2015 | 2,985,000.00 | 3,037,587.31 | 3,016,482.80 | 3,011,468.00 | 0.00 | (5,014.80) |
| 912828F21 | US TREASURY NOTE | 2.12% | 09/30/2021 | 09/22/2016 | 8,565,000.00 | 8,935,171.93 | 8,935,171.93 | 8,640,945.86 | 0.00 | (294,226.07) |
| 912828F21 | US TREASURY NOTE | 2.12% | 09/30/2021 | 10/27/2016 | 7,290,000.00 | 7,552,838.67 | 7,552,838.67 | 7,354,640.43 | 0.00 | (198,198.24) |
| **Totals for Cusip** | | | | | **18,945,000.00** | **19,631,556.56** | **19,610,600.84** | **19,112,985.33** | **0.00** | **(497,615.51)** |
| 912828G53 | US TREASURY NOTE | 1.88% | 11/30/2021 | 06/07/2016 | 2,825,000.00 | 2,907,101.56 | 2,907,101.56 | 2,817,386.63 | 0.00 | (89,714.93) |
| **Totals for Cusip** | | | | | **2,825,000.00** | **2,907,101.56** | **2,907,101.56** | **2,817,386.63** | **0.00** | **(89,714.93)** |
| 912828G79 | US TREASURY NOTE | 1.00% | 12/15/2017 | 04/15/2015 | 135,000.00 | 135,896.48 | 134,815.46 | 135,142.43 | 326.97 | 0.00 |
| **Totals for Cusip** | | | | | **135,000.00** | **135,896.48** | **134,815.46** | **135,142.43** | **326.97** | **0.00** |
| 912828G87 | US TREASURY NOTE | 2.12% | 12/31/2021 | 05/29/2015 | 1,890,000.00 | 1,927,578.52 | 1,906,684.92 | 1,906,168.95 | 0.00 | (515.97) |
| **Totals for Cusip** | | | | | **1,890,000.00** | **1,927,578.52** | **1,906,684.92** | **1,906,168.95** | **0.00** | **(515.97)** |
| 912828J76 | US TREASURY NOTE | 1.75% | 03/31/2022 | 11/18/2015 | 600,000.00 | 591,219.70 | 590,765.40 | 592,008.00 | 1,242.60 | 0.00 |
| 912828J76 | US TREASURY NOTE | 1.75% | 03/31/2022 | 11/17/2015 | 490,000.00 | 482,822.27 | 482,458.41 | 483,473.20 | 1,014.79 | 0.00 |
| 912828J76 | US TREASURY NOTE | 1.75% | 03/31/2022 | 01/25/2016 | 7,920,000.00 | 7,943,203.13 | 7,943,203.13 | 7,814,505.60 | 0.00 | (128,697.53) |
| **Totals for Cusip** | | | | | **9,010,000.00** | **9,017,245.10** | **9,016,426.94** | **8,889,986.80** | **2,257.39** | **(128,697.53)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912828K82 | US TREASURY NOTE | 1.00% | 08/15/2018 | 09/26/2016 | 2,570,000.00 | 2,581,344.14 | 2,581,344.14 | 2,566,587.04 | 0.00 | (14,757.10) |
| **Totals for Cusip** | | | | | **2,570,000.00** | **2,581,344.14** | **2,581,344.14** | **2,566,587.04** | **0.00** | **(14,757.10)** |
| 912828L40 | US TREASURY NOTE | 1.00% | 09/15/2018 | 10/20/2016 | 875,000.00 | 877,392.58 | 877,392.58 | 873,154.63 | 0.00 | (4,237.95) |
| **Totals for Cusip** | | | | | **875,000.00** | **877,392.58** | **877,392.58** | **873,154.63** | **0.00** | **(4,237.95)** |
| 912828M72 | US TREASURY NOTE | 0.88% | 11/30/2017 | 04/06/2016 | 4,025,000.00 | 4,034,905.27 | 4,034,905.27 | 4,025,313.95 | 0.00 | (9,591.32) |
| **Totals for Cusip** | | | | | **4,025,000.00** | **4,034,905.27** | **4,034,905.27** | **4,025,313.95** | **0.00** | **(9,591.32)** |
| 912828M80 | US TREASURY NOTE | 2.00% | 11/30/2022 | 11/30/2015 | 4,020,000.00 | 4,020,000.00 | 3,998,014.62 | 3,992,832.84 | 0.00 | (5,181.78) |
| 912828M80 | US TREASURY NOTE | 2.00% | 11/30/2022 | 12/02/2015 | 565,000.00 | 565,000.00 | 561,910.02 | 561,181.73 | 0.00 | (728.29) |
| 912828M80 | US TREASURY NOTE | 2.00% | 11/30/2022 | 05/31/2016 | 6,235,000.00 | 6,384,299.03 | 6,384,299.03 | 6,192,863.87 | 0.00 | (191,435.16) |
| **Totals for Cusip** | | | | | **10,820,000.00** | **10,969,299.03** | **10,944,223.67** | **10,746,878.44** | **0.00** | **(197,345.23)** |
| 912828PC8 | US TREASURY NOTE | 2.62% | 11/15/2020 | 05/05/2016 | 395,000.00 | 420,458.98 | 420,458.98 | 408,269.63 | 0.00 | (12,189.35) |
| **Totals for Cusip** | | | | | **395,000.00** | **420,458.98** | **420,458.98** | **408,269.63** | **0.00** | **(12,189.35)** |
| 912828Q78 | US TREASURY NOTE | 1.38% | 04/30/2021 | 09/01/2016 | 1,555,000.00 | 1,569,286.41 | 1,569,286.41 | 1,525,419.24 | 0.00 | (43,867.17) |
| 912828Q78 | US TREASURY NOTE | 1.38% | 04/30/2021 | 09/01/2016 | 1,415,000.00 | 1,428,110.57 | 1,428,110.57 | 1,388,082.46 | 0.00 | (40,028.11) |
| **Totals for Cusip** | | | | | **2,970,000.00** | **2,997,396.98** | **2,997,396.98** | **2,913,501.70** | **0.00** | **(83,895.28)** |
| 912828R28 | US TREASURY NOTE | 1.62% | 04/30/2023 | 10/04/2016 | 18,380,000.00 | 18,598,980.47 | 18,598,980.47 | 17,776,915.44 | 0.00 | (822,065.03) |
| **Totals for Cusip** | | | | | **18,380,000.00** | **18,598,980.47** | **18,598,980.47** | **17,776,915.44** | **0.00** | **(822,065.03)** |
| 912828U24 | US TREASURY NOTE | 2.00% | 11/15/2026 | 12/15/2016 | 2,890,000.00 | 2,745,048.44 | 2,745,048.44 | 2,780,607.72 | 35,559.28 | 0.00 |
| 912828U24 | US TREASURY NOTE | 2.00% | 11/15/2026 | 12/15/2016 | 785,000.00 | 744,891.41 | 744,891.41 | 755,286.18 | 10,394.77 | 0.00 |
| 912828U24 | US TREASURY NOTE | 2.00% | 11/15/2026 | 12/13/2016 | 1,275,000.00 | 1,220,812.50 | 1,220,812.50 | 1,226,738.70 | 5,926.20 | 0.00 |
| 912828U24 | US TREASURY NOTE | 2.00% | 11/15/2026 | 12/12/2016 | 196,000.00 | 187,823.12 | 187,823.12 | 188,581.01 | 757.89 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912828U24 | US TREASURY NOTE | 2.00% | 11/15/2026 | 12/19/2016 | 910,000.00 | 866,490.63 | 866,490.63 | 875,554.68 | 9,064.05 | 0.00 |
| **Totals for Cusip** | | | | | **6,056,000.00** | **5,765,066.10** | **5,765,066.10** | **5,826,768.29** | **61,702.19** | **0.00** |
| 912828U57 | US TREASURY NOTE | 2.12% | 11/30/2023 | 11/28/2016 | 3,075,000.00 | 3,072,117.19 | 3,072,117.19 | 3,054,578.93 | 0.00 | (17,538.26) |
| **Totals for Cusip** | | | | | **3,075,000.00** | **3,072,117.19** | **3,072,117.19** | **3,054,578.93** | **0.00** | **(17,538.26)** |
| 912828U65 | US TREASURY NOTE | 1.75% | 11/30/2021 | 11/28/2016 | 459,000.00 | 457,852.50 | 457,852.50 | 455,575.40 | 0.00 | (2,277.10) |
| **Totals for Cusip** | | | | | **459,000.00** | **457,852.50** | **457,852.50** | **455,575.40** | **0.00** | **(2,277.10)** |
| 912828U73 | US TREASURY NOTE | 1.38% | 12/15/2019 | 12/19/2016 | 8,000,000.00 | 7,940,000.00 | 7,940,000.00 | 7,980,936.00 | 40,936.00 | 0.00 |
| 912828U73 | US TREASURY NOTE | 1.38% | 12/15/2019 | 12/19/2016 | 3,555,000.00 | 3,528,337.50 | 3,528,337.50 | 3,546,528.44 | 18,190.94 | 0.00 |
| **Totals for Cusip** | | | | | **11,555,000.00** | **11,468,337.50** | **11,468,337.50** | **11,527,464.44** | **59,126.94** | **0.00** |
| 912828UZ1 | US TREASURY NOTE | 0.62% | 04/30/2018 | 12/13/2016 | 30,000.00 | 29,815.32 | 29,815.32 | 29,853.51 | 38.19 | 0.00 |
| **Totals for Cusip** | | | | | **30,000.00** | **29,815.32** | **29,815.32** | **29,853.51** | **38.19** | **0.00** |
| 912828VB3 | US TREASURY NOTE | 1.75% | 05/15/2023 | 09/30/2016 | 12,855,000.00 | 13,146,748.24 | 13,146,748.24 | 12,520,564.32 | 0.00 | (626,183.92) |
| **Totals for Cusip** | | | | | **12,855,000.00** | **13,146,748.24** | **13,146,748.24** | **12,520,564.32** | **0.00** | **(626,183.92)** |
| 912828VE7 | US TREASURY NOTE | 1.00% | 05/31/2018 | 04/06/2016 | 3,090,000.00 | 3,105,087.89 | 3,105,087.89 | 3,088,791.81 | 0.00 | (16,296.08) |
| **Totals for Cusip** | | | | | **3,090,000.00** | **3,105,087.89** | **3,105,087.89** | **3,088,791.81** | **0.00** | **(16,296.08)** |
| 912828XG0 | US TREASURY NOTE | 2.12% | 06/30/2022 | 02/24/2016 | 3,000,000.00 | 3,120,351.56 | 3,120,351.56 | 3,010,548.00 | 0.00 | (109,803.56) |
| 912828XG0 | US TREASURY NOTE | 2.12% | 06/30/2022 | 12/12/2016 | 1,700,000.00 | 1,704,814.28 | 1,704,814.28 | 1,705,977.20 | 1,162.92 | 0.00 |
| **Totals for Cusip** | | | | | **4,700,000.00** | **4,825,165.84** | **4,825,165.84** | **4,716,525.20** | **1,162.92** | **(109,803.56)** |
| 9128334U1 | US TREASURY STRIP | 0.00% | 08/15/2032 | 05/28/2013 | 24,800,000.00 | 13,510,544.00 | 15,362,360.00 | 15,758,713.60 | 396,353.60 | 0.00 |
| **Totals for Cusip** | | | | | **24,800,000.00** | **13,510,544.00** | **15,362,360.00** | **15,758,713.60** | **396,353.60** | **0.00** |
| 9128334V9 | US TREASURY STRIP | 0.00% | 02/15/2033 | 10/21/2010 | 14,400,000.00 | 5,714,352.00 | 8,751,744.00 | 8,985,283.20 | 233,539.20 | 0.00 |
| **Totals for Cusip** | | | | | **14,400,000.00** | **5,714,352.00** | **8,751,744.00** | **8,985,283.20** | **233,539.20** | **0.00** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 9128337S3 | US TREASURY STRIP | 0.00% | 11/15/2032 | 12/29/2011 | 23,400,000.00 | 12,585,690.00 | 14,328,428.40 | 14,740,572.60 | 412,144.20 | 0.00 |
| 9128337S3 | US TREASURY STRIP | 0.00% | 11/15/2032 | 01/13/2012 | 13,438,000.00 | 7,302,209.20 | 8,228,436.79 | 8,465,120.28 | 236,683.49 | 0.00 |
| **Totals for Cusip** | | | | | **36,838,000.00** | **19,887,899.20** | **22,556,865.19** | **23,205,692.88** | **648,827.69** | **0.00** |
| 9128337U8 | US TREASURY STRIP | 0.00% | 11/15/2033 | 04/27/2012 | 16,620,000.00 | 8,381,133.60 | 9,814,010.28 | 10,106,738.34 | 292,728.06 | 0.00 |
| **Totals for Cusip** | | | | | **16,620,000.00** | **8,381,133.60** | **9,814,010.28** | **10,106,738.34** | **292,728.06** | **0.00** |
| 9128337W4 | US TREASURY STRIP | 0.00% | 11/15/2034 | 10/21/2010 | 4,960,000.00 | 1,801,769.60 | 2,822,934.40 | 2,910,379.20 | 87,444.80 | 0.00 |
| 9128337W4 | US TREASURY STRIP | 0.00% | 11/15/2034 | 09/27/2011 | 21,500,000.00 | 10,124,565.00 | 12,236,510.00 | 12,615,555.00 | 379,045.00 | 0.00 |
| 9128337W4 | US TREASURY STRIP | 0.00% | 11/15/2034 | 05/10/2012 | 6,300,000.00 | 3,091,536.00 | 3,585,582.00 | 3,696,651.00 | 111,069.00 | 0.00 |
| **Totals for Cusip** | | | | | **32,760,000.00** | **15,017,870.60** | **18,645,026.40** | **19,222,585.20** | **577,558.80** | **0.00** |
| 912833LH1 | US TREASURY STRIP | 0.00% | 05/15/2022 | 12/04/2013 | 9,660,000.00 | 7,687,814.40 | 8,415,453.90 | 8,618,304.24 | 202,850.34 | 0.00 |
| **Totals for Cusip** | | | | | **9,660,000.00** | **7,687,814.40** | **8,415,453.90** | **8,618,304.24** | **202,850.34** | **0.00** |
| 912833LL2 | US TREASURY STRIP | 0.00% | 02/15/2023 | 02/27/2012 | 2,345,000.00 | 1,833,860.35 | 2,001,968.71 | 2,045,081.54 | 43,112.83 | 0.00 |
| **Totals for Cusip** | | | | | **2,345,000.00** | **1,833,860.35** | **2,001,968.71** | **2,045,081.54** | **43,112.83** | **0.00** |
| 912833LQ1 | US TREASURY STRIP | 0.00% | 02/15/2024 | 11/20/2013 | 14,496,000.00 | 10,734,722.88 | 12,016,343.23 | 12,254,976.38 | 238,633.15 | 0.00 |
| 912833LQ1 | US TREASURY STRIP | 0.00% | 02/15/2024 | 06/26/2014 | 21,860,000.00 | 16,914,175.00 | 18,120,672.12 | 18,480,531.44 | 359,859.32 | 0.00 |
| **Totals for Cusip** | | | | | **36,356,000.00** | **27,648,897.88** | **30,137,015.35** | **30,735,507.82** | **598,492.47** | **0.00** |
| 912833LX6 | US TREASURY STRIP | 0.00% | 11/15/2025 | 05/21/2004 | 15,230,000.00 | 4,353,038.60 | 11,929,430.55 | 12,127,923.14 | 198,492.59 | 0.00 |
| 912833LX6 | US TREASURY STRIP | 0.00% | 11/15/2025 | 09/10/2009 | 14,000,000.00 | 6,698,440.00 | 10,965,990.00 | 11,148,452.00 | 182,462.00 | 0.00 |
| 912833LX6 | US TREASURY STRIP | 0.00% | 11/15/2025 | 11/04/2009 | 7,875,000.00 | 3,772,518.75 | 6,168,369.38 | 6,271,004.25 | 102,634.87 | 0.00 |
| **Totals for Cusip** | | | | | **37,105,000.00** | **14,823,997.35** | **29,063,789.93** | **29,547,379.39** | **483,589.46** | **0.00** |
| 912833PA2 | US TREASURY STRIP | 0.00% | 08/15/2026 | 07/14/2014 | 34,090,000.00 | 23,829,250.90 | 26,057,782.38 | 26,518,713.27 | 460,930.89 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **34,090,000.00** | **23,829,250.90** | **26,057,782.38** | **26,518,713.27** | **460,930.89** | **0.00** |
| 912833PE4 | US TREASURY STRIP | 0.00% | 08/15/2027 | 09/26/2008 | 550,000.00 | 229,240.00 | 405,577.15 | 413,348.65 | 7,771.50 | 0.00 |
| 912833PE4 | US TREASURY STRIP | 0.00% | 08/15/2027 | 03/14/2013 | 2,470,000.00 | 1,627,730.00 | 1,821,410.11 | 1,856,311.21 | 34,901.10 | 0.00 |
| 912833PE4 | US TREASURY STRIP | 0.00% | 08/15/2027 | 05/28/2014 | 720,000.00 | 488,620.80 | 530,937.36 | 541,110.96 | 10,173.60 | 0.00 |
| **Totals for Cusip** | | | | | **3,740,000.00** | **2,345,590.80** | **2,757,924.62** | **2,810,770.82** | **52,846.20** | **0.00** |
| 912833RY8 | US TREASURY STRIP | 0.00% | 02/15/2028 | 05/28/2014 | 14,300,000.00 | 9,502,064.00 | 10,382,772.40 | 10,578,811.10 | 196,038.70 | 0.00 |
| **Totals for Cusip** | | | | | **14,300,000.00** | **9,502,064.00** | **10,382,772.40** | **10,578,811.10** | **196,038.70** | **0.00** |
| 912833WQ9 | US TREASURY STRIP | 0.00% | 05/15/2028 | 05/25/2012 | 24,926,000.00 | 16,509,985.36 | 17,911,649.12 | 18,257,946.04 | 346,296.92 | 0.00 |
| **Totals for Cusip** | | | | | **24,926,000.00** | **16,509,985.36** | **17,911,649.12** | **18,257,946.04** | **346,296.92** | **0.00** |
| 912833XS4 | US TREASURY STRIP | 0.00% | 05/15/2029 | 04/29/2010 | 11,000,000.00 | 4,445,540.00 | 7,641,942.00 | 7,804,467.00 | 162,525.00 | 0.00 |
| 912833XS4 | US TREASURY STRIP | 0.00% | 05/15/2029 | 04/29/2010 | 9,985,000.00 | 3,986,913.65 | 6,936,799.17 | 7,084,327.55 | 147,528.38 | 0.00 |
| 912833XS4 | US TREASURY STRIP | 0.00% | 05/15/2029 | 07/15/2011 | 30,955,000.00 | 14,323,807.15 | 21,505,119.51 | 21,962,479.64 | 457,360.13 | 0.00 |
| 912833XS4 | US TREASURY STRIP | 0.00% | 05/15/2029 | 09/20/2012 | 2,000,000.00 | 1,265,060.00 | 1,389,444.00 | 1,418,994.00 | 29,550.00 | 0.00 |
| **Totals for Cusip** | | | | | **53,940,000.00** | **24,021,320.80** | **37,473,304.68** | **38,270,268.19** | **796,963.51** | **0.00** |
| 912834LB2 | US TREASURY STRIP | 0.00% | 02/15/2042 | 07/09/2013 | 20,000,000.00 | 6,693,800.00 | 8,802,620.00 | 8,926,740.00 | 124,120.00 | 0.00 |
| 912834LB2 | US TREASURY STRIP | 0.00% | 02/15/2042 | 11/05/2013 | 17,140,000.00 | 5,531,763.60 | 7,543,845.34 | 7,650,216.18 | 106,370.84 | 0.00 |
| **Totals for Cusip** | | | | | **37,140,000.00** | **12,225,563.60** | **16,346,465.34** | **16,576,956.18** | **230,490.84** | **0.00** |
| 912834LK2 | US TREASURY STRIP | 0.00% | 05/15/2042 | 06/26/2014 | 32,400,000.00 | 12,186,612.00 | 14,090,662.80 | 14,298,120.00 | 207,457.20 | 0.00 |
| 912834LK2 | US TREASURY STRIP | 0.00% | 05/15/2042 | 06/26/2014 | 50,000,000.00 | 18,806,500.00 | 21,744,850.00 | 22,065,000.00 | 320,150.00 | 0.00 |
| **Totals for Cusip** | | | | | **82,400,000.00** | **30,993,112.00** | **35,835,512.80** | **36,363,120.00** | **527,607.20** | **0.00** |
| 912834MT2 | US TREASURY STRIP | 0.00% | 08/15/2043 | 05/07/2014 | 11,730,000.00 | 4,121,570.10 | 4,886,999.52 | 4,980,687.03 | 93,687.51 | 0.00 |
| **Totals for Cusip** | | | | | **11,730,000.00** | **4,121,570.10** | **4,886,999.52** | **4,980,687.03** | **93,687.51** | **0.00** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for US Govt Bonds** | | | | | **626,704,000.00** | **389,889,583.22** | **448,177,262.51** | **450,705,185.54** | **6,452,979.81** | **(3,925,056.78)** |
| **Totals for 2560 8217 SBA 9FN** | | | | | **2,122,110,678.99** | **1,488,617,934.22** | **1,832,217,229.07** | **1,848,221,058.94** | **33,729,350.82** | **(17,725,520.95)** |
| | | | | Less cash due to broker | | (9,013,783) | | (9,013,783) | | |
| | | | | Total | | 1,479,604,151 | | 1,839,207,276 | | |



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# Appendix III

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Asset-Backed** | | | | | | | | | | |
| 05377RCA0 | AVIS BUDGET RENTAL CAR FUNDING | 2.63% | 12/20/2021 | 05/20/2015 | 800,000.00 | 799,820.80 | 789,954.64 | 790,214.64 | 260.00 | 0.00 |
| **Totals for Cusip** | | | | | **800,000.00** | **799,820.80** | **789,954.64** | **790,214.64** | **260.00** | **0.00** |
| 161571FQ2 | CHASE ISSUANCE TRUST | 2.16% | 09/16/2024 | 01/17/2013 | 1,200,000.00 | 1,190,671.88 | 1,165,569.12 | 1,168,920.00 | 3,350.88 | 0.00 |
| **Totals for Cusip** | | | | | **1,200,000.00** | **1,190,671.88** | **1,165,569.12** | **1,168,920.00** | **3,350.88** | **0.00** |
| 34530MAA7 | FORD CREDIT AUTO OWNER TRUST/F | 2.26% | 11/15/2025 | 05/06/2014 | 300,000.00 | 299,925.15 | 302,420.01 | 302,560.80 | 140.79 | 0.00 |
| **Totals for Cusip** | | | | | **300,000.00** | **299,925.15** | **302,420.01** | **302,560.80** | **140.79** | **0.00** |
| 34530NAA5 | FORD CREDIT AUTO OWNER TRUST | 2.31% | 04/15/2026 | 10/07/2014 | 500,000.00 | 499,816.55 | 499,179.10 | 504,181.65 | 5,002.55 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **499,816.55** | **499,179.10** | **504,181.65** | **5,002.55** | **0.00** |
| 34530WAA5 | FORD CREDIT AUTO OWNER TRUST/F | 2.44% | 01/15/2027 | 07/21/2015 | 500,000.00 | 499,802.35 | 497,257.90 | 504,393.70 | 7,135.80 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **499,802.35** | **497,257.90** | **504,393.70** | **7,135.80** | **0.00** |
| 42806DAA7 | HERTZ VEHICLE FINANCING LLC | 2.73% | 03/25/2021 | 04/07/2015 | 800,000.00 | 799,946.80 | 793,056.96 | 794,237.84 | 1,180.88 | 0.00 |
| **Totals for Cusip** | | | | | **800,000.00** | **799,946.80** | **793,056.96** | **794,237.84** | **1,180.88** | **0.00** |
| **Totals for Asset-Backed** | | | | | **4,100,000.00** | **4,089,983.53** | **4,047,437.73** | **4,064,508.63** | **17,070.90** | **0.00** |
| **CMO** | | | | | | | | | | |
| 361924AJ2 | GNMA | 6.50% | 06/17/2020 | 10/25/1991 | 12,356.07 | 9,996.86 | 13,028.78 | 12,884.96 | 0.00 | (143.82) |
| **Totals for Cusip** | | | | | **12,356.07** | **9,996.86** | **13,028.78** | **12,884.96** | **0.00** | **(143.82)** |
| **Totals for CMO** | | | | | **12,356.07** | **9,996.86** | **13,028.78** | **12,884.96** | **0.00** | **(143.82)** |
| **Corporate** | | | | | | | | | | |
| 00037BAA0 | ABB FINANCE USA INC | 1.62% | 05/08/2017 | 05/03/2012 | 110,000.00 | 109,230.00 | 110,074.03 | 110,148.17 | 74.14 | 0.00 |
| **Totals for Cusip** | | | | | **110,000.00** | **109,230.00** | **110,074.03** | **110,148.17** | **74.14** | **0.00** |
| 00084DAE0 | ABN AMRO BANK NV | 4.25% | 02/02/2017 | 01/30/2012 | 200,000.00 | 199,804.00 | 205,378.20 | 200,431.60 | 0.00 | (4,946.60) |
| **Totals for Cusip** | | | | | **200,000.00** | **199,804.00** | **205,378.20** | **200,431.60** | **0.00** | **(4,946.60)** |
| 00206RCN0 | AT&T CORP | 3.40% | 05/15/2025 | 04/23/2015 | 500,000.00 | 498,520.00 | 480,545.00 | 481,911.50 | 1,366.50 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **500,000.00** | **498,520.00** | **480,545.00** | **481,911.50** | **1,366.50** | **0.00** |
| 00206RCV2 | AT&T CORP | 2.40% | 03/15/2017 | 03/17/2016 | 200,000.00 | 202,000.00 | 202,000.00 | 200,412.51 | 0.00 | (1,587.49) |
| **Totals for Cusip** | | | | | **200,000.00** | **202,000.00** | **202,000.00** | **200,412.51** | **0.00** | **(1,587.49)** |
| 00287YAQ2 | ABBVIE INC | 3.60% | 05/14/2025 | 05/05/2015 | 240,000.00 | 239,580.00 | 236,864.40 | 237,717.12 | 852.72 | 0.00 |
| **Totals for Cusip** | | | | | **240,000.00** | **239,580.00** | **236,864.40** | **237,717.12** | **852.72** | **0.00** |
| 00287YAX7 | ABBVIE INC | 2.85% | 05/14/2023 | 05/09/2016 | 750,000.00 | 749,902.50 | 749,902.50 | 727,557.75 | 0.00 | (22,344.75) |
| **Totals for Cusip** | | | | | **750,000.00** | **749,902.50** | **749,902.50** | **727,557.75** | **0.00** | **(22,344.75)** |
| 00507UAR2 | ACTAVIS FUNDING SCS | 3.45% | 03/15/2022 | 03/03/2015 | 420,000.00 | 419,403.60 | 420,458.22 | 426,303.78 | 5,845.56 | 0.00 |
| **Totals for Cusip** | | | | | **420,000.00** | **419,403.60** | **420,458.22** | **426,303.78** | **5,845.56** | **0.00** |
| 00507UAS0 | ACTAVIS FUNDING SCS | 3.80% | 03/15/2025 | 03/03/2015 | 80,000.00 | 79,716.00 | 79,591.44 | 80,094.24 | 502.80 | 0.00 |
| **Totals for Cusip** | | | | | **80,000.00** | **79,716.00** | **79,591.44** | **80,094.24** | **502.80** | **0.00** |
| 008281AG2 | AFRICAN DEVELOPMENT BANK | 8.80% | 09/01/2019 | 02/19/2004 | 525,000.00 | 729,104.25 | 639,987.60 | 619,198.65 | 0.00 | (20,788.95) |
| **Totals for Cusip** | | | | | **525,000.00** | **729,104.25** | **639,987.60** | **619,198.65** | **0.00** | **(20,788.95)** |
| 010392FN3 | ALABAMA POWER CO | 2.80% | 04/01/2025 | 04/09/2015 | 60,000.00 | 59,932.80 | 57,893.04 | 58,429.32 | 536.28 | 0.00 |
| **Totals for Cusip** | | | | | **60,000.00** | **59,932.80** | **57,893.04** | **58,429.32** | **536.28** | **0.00** |
| 018490AP7 | ALLERGAN INC | 1.35% | 03/15/2018 | 03/07/2013 | 130,000.00 | 129,730.90 | 127,725.78 | 129,064.00 | 1,338.22 | 0.00 |
| **Totals for Cusip** | | | | | **130,000.00** | **129,730.90** | **127,725.78** | **129,064.00** | **1,338.22** | **0.00** |
| 023765AA8 | AMER AIRLINE 16-2 AA PTT | 3.20% | 06/15/2028 | 05/02/2016 | 220,000.00 | 220,000.00 | 220,000.00 | 213,950.00 | 0.00 | (6,050.00) |
| **Totals for Cusip** | | | | | **220,000.00** | **220,000.00** | **220,000.00** | **213,950.00** | **0.00** | **(6,050.00)** |
| 02665WBG5 | AMERICAN HONDA FINANCE | 1.70% | 09/09/2021 | 09/06/2016 | 500,000.00 | 499,000.00 | 499,000.00 | 482,531.00 | 0.00 | (16,469.00) |
| **Totals for Cusip** | | | | | **500,000.00** | **499,000.00** | **499,000.00** | **482,531.00** | **0.00** | **(16,469.00)** |
| 03040WAL9 | AMERICAN WATER CAPITAL C | 3.40% | 03/01/2025 | 08/10/2015 | 275,000.00 | 274,084.25 | 279,388.18 | 281,421.80 | 2,033.62 | 0.00 |
| **Totals for Cusip** | | | | | **275,000.00** | **274,084.25** | **279,388.18** | **281,421.80** | **2,033.62** | **0.00** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 031162CJ7 | AMGEN INC | 2.60% | 08/19/2026 | 08/10/2016 | 780,000.00 | 779,524.20 | 779,524.20 | 717,394.86 | 0.00 | (62,129.34) |
| **Totals for Cusip** | | | | | **780,000.00** | **779,524.20** | **779,524.20** | **717,394.86** | **0.00** | **(62,129.34)** |
| 035242AC0 | ANHEUSER-BUSCH INBEV FIN | 1.25% | 01/17/2018 | 01/14/2013 | 205,000.00 | 203,825.35 | 203,081.00 | 204,816.32 | 1,735.32 | 0.00 |
| **Totals for Cusip** | | | | | **205,000.00** | **203,825.35** | **203,081.00** | **204,816.32** | **1,735.32** | **0.00** |
| 037833BB5 | APPLE INC | 0.90% | 05/12/2017 | 05/06/2015 | 250,000.00 | 249,827.50 | 249,227.00 | 249,960.50 | 733.50 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **249,827.50** | **249,227.00** | **249,960.50** | **733.50** | **0.00** |
| 03939CAA1 | ARCH CAPITAL FINANCE LLC | 4.01% | 12/15/2026 | 11/29/2016 | 85,000.00 | 85,000.00 | 85,000.00 | 86,223.24 | 1,223.24 | 0.00 |
| **Totals for Cusip** | | | | | **85,000.00** | **85,000.00** | **85,000.00** | **86,223.24** | **1,223.24** | **0.00** |
| 04351LAB6 | ASCENSION HEALTH | 3.94% | 11/15/2046 | 04/25/2016 | 70,000.00 | 70,000.00 | 70,000.00 | 66,837.26 | 0.00 | (3,162.74) |
| **Totals for Cusip** | | | | | **70,000.00** | **70,000.00** | **70,000.00** | **66,837.26** | **0.00** | **(3,162.74)** |
| 05464HAA8 | AXIS SPECIALTY FINAN PLC | 2.65% | 04/01/2019 | 03/06/2014 | 65,000.00 | 64,932.40 | 64,723.49 | 65,447.92 | 724.43 | 0.00 |
| **Totals for Cusip** | | | | | **65,000.00** | **64,932.40** | **64,723.49** | **65,447.92** | **724.43** | **0.00** |
| 05523UAJ9 | BAE SYSTEMS HLDG | 6.38% | 06/01/2019 | 06/01/2009 | 130,000.00 | 129,546.30 | 145,486.64 | 141,820.64 | 0.00 | (3,666.00) |
| 05523UAJ9 | BAE SYSTEMS HLDG | 6.38% | 06/01/2019 | 04/07/2010 | 170,000.00 | 186,075.20 | 190,251.76 | 185,457.76 | 0.00 | (4,794.00) |
| **Totals for Cusip** | | | | | **300,000.00** | **315,621.50** | **335,738.40** | **327,278.40** | **0.00** | **(8,460.00)** |
| 05523UAL4 | BAE SYSTEMS HLDG | 4.75% | 10/07/2044 | 09/30/2014 | 95,000.00 | 94,503.15 | 92,452.86 | 96,134.30 | 3,681.44 | 0.00 |
| **Totals for Cusip** | | | | | **95,000.00** | **94,503.15** | **92,452.86** | **96,134.30** | **3,681.44** | **0.00** |
| 05565EAK1 | BMW US CAPITAL LLC | 1.45% | 09/13/2019 | 09/08/2016 | 725,000.00 | 724,093.75 | 724,093.75 | 716,480.53 | 0.00 | (7,613.22) |
| **Totals for Cusip** | | | | | **725,000.00** | **724,093.75** | **724,093.75** | **716,480.53** | **0.00** | **(7,613.22)** |
| 06406HDB2 | BANK OF NY MELLON CORP | 1.60% | 05/22/2018 | 05/22/2015 | 375,000.00 | 374,966.25 | 373,597.50 | 375,158.25 | 1,560.75 | 0.00 |
| **Totals for Cusip** | | | | | **375,000.00** | **374,966.25** | **373,597.50** | **375,158.25** | **1,560.75** | **0.00** |
| 064255AS1 | BANK OF TOKYO-MITSUBISHI UFJ | 1.20% | 03/10/2017 | 03/04/2014 | 450,000.00 | 449,509.50 | 447,122.70 | 449,943.75 | 2,821.05 | 0.00 |
| **Totals for Cusip** | | | | | **450,000.00** | **449,509.50** | **447,122.70** | **449,943.75** | **2,821.05** | **0.00** |
| 07177MAG8 | BAXALTA INC | 2.00% | 06/22/2018 | 05/27/2016 | 120,000.00 | 119,948.24 | 119,948.24 | 120,006.36 | 58.12 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **120,000.00** | **119,948.24** | **119,948.24** | **120,006.36** | **58.12** | **0.00** |
| 073902PR3 | BEAR STEARNS CO INC | 6.40% | 10/02/2017 | 09/27/2007 | 205,000.00 | 204,401.40 | 220,770.04 | 212,368.93 | 0.00 | (8,401.11) |
| 073902PR3 | BEAR STEARNS CO INC | 6.40% | 10/02/2017 | 04/02/2009 | 70,000.00 | 67,130.00 | 75,384.89 | 72,516.22 | 0.00 | (2,868.67) |
| **Totals for Cusip** | | | | | **275,000.00** | **271,531.40** | **296,154.93** | **284,885.15** | **0.00** | **(11,269.78)** |
| 073902RU4 | BEAR STEARNS CO INC | 7.25% | 02/01/2018 | 01/29/2008 | 85,000.00 | 84,767.10 | 93,762.48 | 89,950.23 | 0.00 | (3,812.25) |
| **Totals for Cusip** | | | | | **85,000.00** | **84,767.10** | **93,762.48** | **89,950.23** | **0.00** | **(3,812.25)** |
| 09062XAC7 | BIOGEN IDEC INC | 2.90% | 09/15/2020 | 09/10/2015 | 275,000.00 | 274,428.00 | 274,277.03 | 278,507.35 | 4,230.32 | 0.00 |
| **Totals for Cusip** | | | | | **275,000.00** | **274,428.00** | **274,277.03** | **278,507.35** | **4,230.32** | **0.00** |
| 097023AU9 | BOEING CO | 6.12% | 02/15/2033 | 09/10/2014 | 220,000.00 | 281,749.60 | 277,115.52 | 281,823.52 | 4,708.00 | 0.00 |
| 097023AU9 | BOEING CO | 6.12% | 02/15/2033 | 09/25/2014 | 100,000.00 | 128,513.00 | 125,961.60 | 128,101.60 | 2,140.00 | 0.00 |
| 097023AU9 | BOEING CO | 6.12% | 02/15/2033 | 03/25/2015 | 50,000.00 | 67,594.00 | 62,980.80 | 64,050.80 | 1,070.00 | 0.00 |
| **Totals for Cusip** | | | | | **370,000.00** | **477,856.60** | **466,057.92** | **473,975.92** | **7,918.00** | **0.00** |
| 111021AE1 | BRITISH TELECOM PLC | 9.12% | 12/15/2030 | 12/04/2003 | 285,000.00 | 368,026.20 | 415,859.18 | 434,818.80 | 18,959.62 | 0.00 |
| **Totals for Cusip** | | | | | **285,000.00** | **368,026.20** | **415,859.18** | **434,818.80** | **18,959.62** | **0.00** |
| 124857AR4 | CBS CORP | 2.90% | 01/15/2027 | 07/06/2016 | 75,000.00 | 73,762.50 | 73,762.50 | 69,570.15 | 0.00 | (4,192.35) |
| **Totals for Cusip** | | | | | **75,000.00** | **73,762.50** | **73,762.50** | **69,570.15** | **0.00** | **(4,192.35)** |
| 12527GAF0 | CF INDUSTRIES INC | 5.15% | 03/15/2034 | 03/06/2014 | 130,000.00 | 129,324.00 | 114,362.82 | 110,500.00 | 0.00 | (3,862.82) |
| **Totals for Cusip** | | | | | **130,000.00** | **129,324.00** | **114,362.82** | **110,500.00** | **0.00** | **(3,862.82)** |
| 12527GAG8 | CF INDUSTRIES INC | 3.40% | 12/01/2021 | 11/10/2016 | 55,000.00 | 54,919.15 | 54,919.15 | 54,421.90 | 0.00 | (497.25) |
| **Totals for Cusip** | | | | | **55,000.00** | **54,919.15** | **54,919.15** | **54,421.90** | **0.00** | **(497.25)** |
| 125896BQ2 | CMS ENERGY CORP | 3.00% | 05/15/2026 | 05/02/2016 | 75,000.00 | 74,716.50 | 74,716.50 | 72,183.23 | 0.00 | (2,533.27) |
| **Totals for Cusip** | | | | | **75,000.00** | **74,716.50** | **74,716.50** | **72,183.23** | **0.00** | **(2,533.27)** |
| 126408GH0 | CSX CORP | 6.00% | 10/01/2036 | 06/30/2010 | 135,000.00 | 144,656.55 | 152,906.54 | 161,251.83 | 8,345.29 | 0.00 |



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## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **135,000.00** | **144,656.55** | **152,906.54** | **161,251.83** | **8,345.29** | **0.00** |
| 126408HG1 | CSX CORP | 4.25% | 11/01/2066 | 10/13/2016 | 80,000.00 | 79,800.80 | 79,800.80 | 73,006.72 | 0.00 | (6,794.08) |
| **Totals for Cusip** | | | | | **80,000.00** | **79,800.80** | **79,800.80** | **73,006.72** | **0.00** | **(6,794.08)** |
| 126650CL2 | CVS CAREMARK CORP | 3.88% | 07/20/2025 | 07/13/2015 | 226,000.00 | 223,726.44 | 230,651.08 | 233,141.60 | 2,490.52 | 0.00 |
| **Totals for Cusip** | | | | | **226,000.00** | **223,726.44** | **230,651.08** | **233,141.60** | **2,490.52** | **0.00** |
| 136375BP6 | CANADIAN NATIONAL RAILWAY CO | 5.85% | 11/15/2017 | 09/19/2007 | 425,000.00 | 423,652.75 | 457,049.68 | 441,462.38 | 0.00 | (15,587.30) |
| **Totals for Cusip** | | | | | **425,000.00** | **423,652.75** | **457,049.68** | **441,462.38** | **0.00** | **(15,587.30)** |
| 13645RAE4 | CANADIAN PACIFIC RR CO | 5.75% | 03/15/2033 | 11/06/2015 | 215,000.00 | 239,869.05 | 233,373.47 | 250,469.20 | 17,095.73 | 0.00 |
| **Totals for Cusip** | | | | | **215,000.00** | **239,869.05** | **233,373.47** | **250,469.20** | **17,095.73** | **0.00** |
| 13645RAH7 | CANADIAN PACIFIC RR CO | 6.50% | 05/15/2018 | 05/14/2008 | 110,000.00 | 109,546.80 | 120,336.92 | 116,702.08 | 0.00 | (3,634.84) |
| **Totals for Cusip** | | | | | **110,000.00** | **109,546.80** | **120,336.92** | **116,702.08** | **0.00** | **(3,634.84)** |
| 14149YAX6 | CARDINAL HEALTH INC | 1.70% | 03/15/2018 | 02/19/2013 | 160,000.00 | 159,744.00 | 159,565.60 | 159,839.36 | 273.76 | 0.00 |
| **Totals for Cusip** | | | | | **160,000.00** | **159,744.00** | **159,565.60** | **159,839.36** | **273.76** | **0.00** |
| 14149YBC1 | CARDINAL HEALTH INC | 1.95% | 06/15/2018 | 06/16/2015 | 425,000.00 | 424,668.50 | 423,893.30 | 425,923.95 | 2,030.65 | 0.00 |
| **Totals for Cusip** | | | | | **425,000.00** | **424,668.50** | **423,893.30** | **425,923.95** | **2,030.65** | **0.00** |
| 149123CE9 | CATERPILLAR INC | 4.75% | 05/15/2064 | 05/05/2014 | 85,000.00 | 84,724.60 | 81,876.93 | 90,633.46 | 8,756.53 | 0.00 |
| **Totals for Cusip** | | | | | **85,000.00** | **84,724.60** | **81,876.93** | **90,633.46** | **8,756.53** | **0.00** |
| 14912L5P2 | CATERPILLAR FINANCIAL SERVICES | 1.30% | 03/01/2018 | 02/25/2013 | 150,000.00 | 149,710.50 | 149,039.55 | 149,656.35 | 616.80 | 0.00 |
| **Totals for Cusip** | | | | | **150,000.00** | **149,710.50** | **149,039.55** | **149,656.35** | **616.80** | **0.00** |
| 14916RAB0 | CATHOLIC HEALTH INITIATI | 1.60% | 11/01/2017 | 10/25/2012 | 20,000.00 | 19,994.20 | 19,961.12 | 20,087.50 | 126.38 | 0.00 |
| **Totals for Cusip** | | | | | **20,000.00** | **19,994.20** | **19,961.12** | **20,087.50** | **126.38** | **0.00** |
| 14916RAE4 | CATHOLIC HEALTH INITIATI | 2.60% | 08/01/2018 | 10/23/2013 | 60,000.00 | 59,974.80 | 60,247.14 | 60,586.80 | 339.66 | 0.00 |
| **Totals for Cusip** | | | | | **60,000.00** | **59,974.80** | **60,247.14** | **60,586.80** | **339.66** | **0.00** |
| 15639KAB8 | CENTRICA PLC | 5.38% | 10/16/2043 | 10/10/2013 | 200,000.00 | 198,468.00 | 199,699.80 | 211,725.00 | 12,025.20 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **200,000.00** | **198,468.00** | **199,699.80** | **211,725.00** | **12,025.20** | **0.00** |
| 161175BB9 | CHARTER COMM OPT LLC CAP | 4.46% | 07/23/2022 | 12/01/2016 | 250,000.00 | 250,000.00 | 250,000.00 | 261,257.75 | 11,257.75 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **250,000.00** | **250,000.00** | **261,257.75** | **11,257.75** | **0.00** |
| 166764BH2 | CHEVRON CORPORATION | 1.56% | 05/16/2019 | 05/09/2016 | 500,000.00 | 500,000.00 | 500,000.00 | 497,946.50 | 0.00 | (2,053.50) |
| **Totals for Cusip** | | | | | **500,000.00** | **500,000.00** | **500,000.00** | **497,946.50** | **0.00** | **(2,053.50)** |
| 172967KA8 | CITIGROUP INC | 4.45% | 09/29/2027 | 10/23/2015 | 125,000.00 | 125,373.75 | 124,172.38 | 126,980.75 | 2,808.37 | 0.00 |
| **Totals for Cusip** | | | | | **125,000.00** | **125,373.75** | **124,172.38** | **126,980.75** | **2,808.37** | **0.00** |
| 172967KK6 | CITIGROUP INC | 2.70% | 03/30/2021 | 06/02/2016 | 550,000.00 | 552,436.50 | 552,436.50 | 548,741.60 | 0.00 | (3,694.90) |
| **Totals for Cusip** | | | | | **550,000.00** | **552,436.50** | **552,436.50** | **548,741.60** | **0.00** | **(3,694.90)** |
| 172967KY6 | CITIGROUP INC | 3.20% | 10/21/2026 | 10/17/2016 | 525,000.00 | 524,690.25 | 524,690.25 | 502,016.55 | 0.00 | (22,673.70) |
| **Totals for Cusip** | | | | | **525,000.00** | **524,690.25** | **524,690.25** | **502,016.55** | **0.00** | **(22,673.70)** |
| 195869AG7 | COLONIAL PIPELINE | 7.63% | 04/15/2032 | 07/02/2015 | 100,000.00 | 128,483.00 | 127,324.40 | 130,105.20 | 2,780.80 | 0.00 |
| **Totals for Cusip** | | | | | **100,000.00** | **128,483.00** | **127,324.40** | **130,105.20** | **2,780.80** | **0.00** |
| 198280AB5 | COLUMBIA PIPELINE GROUP | 2.45% | 06/01/2018 | 05/12/2016 | 75,000.00 | 74,987.31 | 74,987.31 | 75,366.53 | 379.22 | 0.00 |
| **Totals for Cusip** | | | | | **75,000.00** | **74,987.31** | **74,987.31** | **75,366.53** | **379.22** | **0.00** |
| 20030NBR1 | COMCAST CORP | 2.75% | 03/01/2023 | 02/16/2016 | 220,000.00 | 219,663.40 | 219,663.40 | 218,427.22 | 0.00 | (1,236.18) |
| **Totals for Cusip** | | | | | **220,000.00** | **219,663.40** | **219,663.40** | **218,427.22** | **0.00** | **(1,236.18)** |
| 21079NAA9 | CONTINENTAL AIRLINES | 5.98% | 04/19/2022 | 03/27/2007 | 399,857.89 | 399,857.89 | 441,563.07 | 441,842.97 | 279.90 | 0.00 |
| **Totals for Cusip** | | | | | **399,857.89** | **399,857.89** | **441,563.07** | **441,842.97** | **279.90** | **0.00** |
| 21079VAA1 | CONTINENTAL AIRLINES | 4.75% | 01/12/2021 | 11/17/2010 | 13,858.13 | 13,858.13 | 14,585.69 | 14,620.33 | 34.64 | 0.00 |
| **Totals for Cusip** | | | | | **13,858.13** | **13,858.13** | **14,585.69** | **14,620.33** | **34.64** | **0.00** |
| 210805DH7 | CONTINENTAL AIRLINES | 6.70% | 06/15/2021 | 10/05/2005 | 29,724.10 | 28,386.51 | 30,913.06 | 31,581.86 | 668.80 | 0.00 |
| **Totals for Cusip** | | | | | **29,724.10** | **28,386.51** | **30,913.06** | **31,581.86** | **668.80** | **0.00** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 225433AM3 | CRED SUIS GP FUN LTD | 3.45% | 04/16/2021 | 11/16/2016 | 500,000.00 | 499,972.29 | 499,972.29 | 503,156.00 | 3,183.71 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **499,972.29** | **499,972.29** | **503,156.00** | **3,183.71** | **0.00** |
| 22546QAL1 | CREDIT SUISSE NEW YORK | 1.38% | 05/26/2017 | 05/22/2014 | 380,000.00 | 379,889.80 | 378,204.88 | 380,088.16 | 1,883.28 | 0.00 |
| **Totals for Cusip** | | | | | **380,000.00** | **379,889.80** | **378,204.88** | **380,088.16** | **1,883.28** | **0.00** |
| 233851BA1 | DAIMLER FINANCE NA LLC | 2.38% | 08/01/2018 | 07/24/2013 | 360,000.00 | 359,107.20 | 360,542.52 | 362,709.00 | 2,166.48 | 0.00 |
| **Totals for Cusip** | | | | | **360,000.00** | **359,107.20** | **360,542.52** | **362,709.00** | **2,166.48** | **0.00** |
| 233851BU7 | DAIMLER FINANCE NA LLC | 1.65% | 05/18/2018 | 05/11/2015 | 500,000.00 | 499,360.00 | 492,951.00 | 499,075.00 | 6,124.00 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **499,360.00** | **492,951.00** | **499,075.00** | **6,124.00** | **0.00** |
| 233851CK8 | DAIMLER FINANCE NA LLC | 2.20% | 10/30/2021 | 10/26/2016 | 250,000.00 | 249,930.00 | 249,930.00 | 244,303.25 | 0.00 | (5,626.75) |
| **Totals for Cusip** | | | | | **250,000.00** | **249,930.00** | **249,930.00** | **244,303.25** | **0.00** | **(5,626.75)** |
| 235851AP7 | DANAHER CORP | 2.40% | 09/15/2020 | 09/10/2015 | 470,000.00 | 468,857.90 | 469,985.43 | 470,990.29 | 1,004.86 | 0.00 |
| **Totals for Cusip** | | | | | **470,000.00** | **468,857.90** | **469,985.43** | **470,990.29** | **1,004.86** | **0.00** |
| 24422ERW1 | DEERE JOHN CAPITAL CORP | 1.20% | 10/10/2017 | 09/04/2012 | 175,000.00 | 174,637.75 | 174,362.48 | 174,885.55 | 523.07 | 0.00 |
| **Totals for Cusip** | | | | | **175,000.00** | **174,637.75** | **174,362.48** | **174,885.55** | **523.07** | **0.00** |
| 24422ESF7 | DEERE JOHN CAPITAL CORP | 1.95% | 12/13/2018 | 12/10/2013 | 500,000.00 | 498,935.00 | 502,126.50 | 502,641.00 | 514.50 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **498,935.00** | **502,126.50** | **502,641.00** | **514.50** | **0.00** |
| 24422ETF6 | DEERE JOHN CAPITAL CORP | 2.55% | 01/08/2021 | 01/05/2016 | 250,000.00 | 249,742.50 | 249,742.50 | 251,043.75 | 1,301.25 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **249,742.50** | **249,742.50** | **251,043.75** | **1,301.25** | **0.00** |
| 247361ZH4 | DELTA AIR LINES | 4.95% | 05/23/2019 | 11/15/2010 | 42,443.20 | 42,443.20 | 44,565.36 | 44,480.47 | 0.00 | (84.89) |
| **Totals for Cusip** | | | | | **42,443.20** | **42,443.20** | **44,565.36** | **44,480.47** | **0.00** | **(84.89)** |
| 247367BH7 | DELTA AIR LINES | 6.82% | 08/10/2022 | 04/17/2008 | 237,330.87 | 237,330.87 | 273,357.69 | 272,930.50 | 0.00 | (427.19) |
| **Totals for Cusip** | | | | | **237,330.87** | **237,330.87** | **273,357.69** | **272,930.50** | **0.00** | **(427.19)** |
| 25272KAA1 | DIAMOND 1 FIN DIAMOND 2 | 3.48% | 06/01/2019 | 05/17/2016 | 310,000.00 | 309,922.50 | 309,922.50 | 316,449.86 | 6,527.36 | 0.00 |
| **Totals for Cusip** | | | | | **310,000.00** | **309,922.50** | **309,922.50** | **316,449.86** | **6,527.36** | **0.00** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 25466AAD3 | DISCOVER BANK | 4.20% | 08/08/2023 | 08/05/2013 | 275,000.00 | 273,933.00 | 280,929.83 | 286,503.53 | 5,573.70 | 0.00 |
| **Totals for Cusip** | | | | | **275,000.00** | **273,933.00** | **280,929.83** | **286,503.53** | **5,573.70** | **0.00** |
| 25468PDH6 | DISNEY WALT COMPANY | 1.65% | 01/08/2019 | 01/05/2016 | 1,000,000.00 | 998,660.00 | 998,660.00 | 1,000,963.00 | 2,303.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **998,660.00** | **998,660.00** | **1,000,963.00** | **2,303.00** | **0.00** |
| 25746UBU2 | DOMINION RESOURCES INC | 2.96% | 07/01/2019 | 05/23/2016 | 100,000.00 | 100,099.00 | 100,099.00 | 101,240.70 | 1,141.70 | 0.00 |
| **Totals for Cusip** | | | | | **100,000.00** | **100,099.00** | **100,099.00** | **101,240.70** | **1,141.70** | **0.00** |
| 26441CAB1 | DUKE ENERGY CORP | 6.25% | 06/15/2018 | 09/21/2016 | 750,000.00 | 810,510.00 | 810,510.00 | 797,038.50 | 0.00 | (13,471.50) |
| **Totals for Cusip** | | | | | **750,000.00** | **810,510.00** | **810,510.00** | **797,038.50** | **0.00** | **(13,471.50)** |
| 26441YAQ0 | DUKE REALTY LP | 6.50% | 01/15/2018 | 09/06/2007 | 140,000.00 | 139,496.00 | 151,407.48 | 146,566.56 | 0.00 | (4,840.92) |
| **Totals for Cusip** | | | | | **140,000.00** | **139,496.00** | **151,407.48** | **146,566.56** | **0.00** | **(4,840.92)** |
| 26875PAM3 | EOG RESOURCES INC | 3.15% | 04/01/2025 | 03/12/2015 | 120,000.00 | 119,998.80 | 113,499.72 | 117,744.36 | 4,244.64 | 0.00 |
| **Totals for Cusip** | | | | | **120,000.00** | **119,998.80** | **113,499.72** | **117,744.36** | **4,244.64** | **0.00** |
| 26875PAP6 | EOG RESOURCES INC | 4.15% | 01/15/2026 | 01/11/2016 | 170,000.00 | 169,751.80 | 169,751.80 | 177,904.15 | 8,152.35 | 0.00 |
| **Totals for Cusip** | | | | | **170,000.00** | **169,751.80** | **169,751.80** | **177,904.15** | **8,152.35** | **0.00** |
| 26882PAR3 | ERAC USA FINANCE CO | 6.70% | 06/01/2034 | 05/21/2014 | 165,000.00 | 207,002.40 | 194,611.73 | 200,106.56 | 5,494.83 | 0.00 |
| **Totals for Cusip** | | | | | **165,000.00** | **207,002.40** | **194,611.73** | **200,106.56** | **5,494.83** | **0.00** |
| 26882PBB7 | ERAC USA FINANCE CO | 6.38% | 10/15/2017 | 10/10/2007 | 375,000.00 | 374,343.75 | 402,700.13 | 388,554.38 | 0.00 | (14,145.75) |
| 26882PBB7 | ERAC USA FINANCE CO | 6.38% | 10/15/2017 | 02/09/2010 | 210,000.00 | 229,950.00 | 225,512.07 | 217,590.45 | 0.00 | (7,921.62) |
| **Totals for Cusip** | | | | | **585,000.00** | **604,293.75** | **628,212.20** | **606,144.83** | **0.00** | **(22,067.37)** |
| 26882PBE1 | ERAC USA FINANCE CO | 7.00% | 10/15/2037 | 12/02/2014 | 250,000.00 | 327,870.00 | 304,672.50 | 316,764.00 | 12,091.50 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **327,870.00** | **304,672.50** | **316,764.00** | **12,091.50** | **0.00** |
| 26884TAL6 | ERAC USA FINANCE LLC | 3.85% | 11/15/2024 | 02/24/2015 | 142,000.00 | 147,718.34 | 142,053.39 | 144,308.92 | 2,255.53 | 0.00 |
| **Totals for Cusip** | | | | | **142,000.00** | **147,718.34** | **142,053.39** | **144,308.92** | **2,255.53** | **0.00** |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 291011AW4 | EMERSON ELEC CO | 5.38% | 10/15/2017 | 05/21/2015 | 725,000.00 | 797,108.50 | 772,842.03 | 748,849.60 | 0.00 | (23,992.43) |
| **Totals for Cusip** | | | | | **725,000.00** | **797,108.50** | **772,842.03** | **748,849.60** | **0.00** | **(23,992.43)** |
| 29103DAA4 | EMERA US FINANCE LP | 2.15% | 06/15/2019 | 06/09/2016 | 400,000.00 | 399,852.00 | 399,852.00 | 399,338.80 | 0.00 | (513.20) |
| **Totals for Cusip** | | | | | **400,000.00** | **399,852.00** | **399,852.00** | **399,338.80** | **0.00** | **(513.20)** |
| 29103DAG1 | EMERA US FINANCE LP | 3.55% | 06/15/2026 | 06/09/2016 | 80,000.00 | 79,780.00 | 79,780.00 | 78,642.40 | 0.00 | (1,137.60) |
| **Totals for Cusip** | | | | | **80,000.00** | **79,780.00** | **79,780.00** | **78,642.40** | **0.00** | **(1,137.60)** |
| 292480AG5 | ENABLE MIDSTREAM PARTNERS LP | 2.40% | 05/15/2019 | 12/22/2015 | 110,000.00 | 109,941.65 | 97,732.14 | 107,997.78 | 10,265.64 | 0.00 |
| **Totals for Cusip** | | | | | **110,000.00** | **109,941.65** | **97,732.14** | **107,997.78** | **10,265.64** | **0.00** |
| 29364DAU4 | ENTERGY ARKANSAS INC | 3.50% | 04/01/2026 | 01/05/2016 | 35,000.00 | 34,884.85 | 34,884.85 | 35,666.65 | 781.80 | 0.00 |
| **Totals for Cusip** | | | | | **35,000.00** | **34,884.85** | **34,884.85** | **35,666.65** | **781.80** | **0.00** |
| 29364NAT5 | ENTERGY MISSISSIPPI | 2.85% | 06/01/2028 | 05/10/2016 | 80,000.00 | 79,974.40 | 79,974.40 | 75,964.88 | 0.00 | (4,009.52) |
| **Totals for Cusip** | | | | | **80,000.00** | **79,974.40** | **79,974.40** | **75,964.88** | **0.00** | **(4,009.52)** |
| 29364WAK4 | ENTERGY LOUISIANA LLC | 5.40% | 11/01/2024 | 11/10/2009 | 140,000.00 | 139,521.20 | 159,851.30 | 161,077.00 | 1,225.70 | 0.00 |
| **Totals for Cusip** | | | | | **140,000.00** | **139,521.20** | **159,851.30** | **161,077.00** | **1,225.70** | **0.00** |
| 29379VBC6 | ENTERPRISE PRODUCTS OPER | 5.10% | 02/15/2045 | 02/05/2014 | 215,000.00 | 214,666.75 | 180,092.17 | 226,749.54 | 46,657.37 | 0.00 |
| **Totals for Cusip** | | | | | **215,000.00** | **214,666.75** | **180,092.17** | **226,749.54** | **46,657.37** | **0.00** |
| 29379VBD4 | ENTERPRISE PRODUCTS OPER | 2.55% | 10/15/2019 | 10/02/2014 | 175,000.00 | 174,966.75 | 167,774.78 | 176,785.88 | 9,011.10 | 0.00 |
| **Totals for Cusip** | | | | | **175,000.00** | **174,966.75** | **167,774.78** | **176,785.88** | **9,011.10** | **0.00** |
| 294429AK1 | EQUIFAX INC | 2.30% | 06/01/2021 | 05/05/2016 | 65,000.00 | 64,968.80 | 64,968.80 | 63,699.81 | 0.00 | (1,268.99) |
| **Totals for Cusip** | | | | | **65,000.00** | **64,968.80** | **64,968.80** | **63,699.81** | **0.00** | **(1,268.99)** |
| 30161MAF0 | EXELON GENERATION CO LLC | 5.20% | 10/01/2019 | 09/16/2009 | 375,000.00 | 374,268.75 | 403,982.25 | 401,910.38 | 0.00 | (2,071.87) |
| **Totals for Cusip** | | | | | **375,000.00** | **374,268.75** | **403,982.25** | **401,910.38** | **0.00** | **(2,071.87)** |
| 30219GAQ1 | EXPRESS SCRIPTS HOLDING CO | 3.00% | 07/15/2023 | 06/29/2016 | 110,000.00 | 109,902.10 | 109,902.10 | 106,481.43 | 0.00 | (3,420.67) |
| **Totals for Cusip** | | | | | **110,000.00** | **109,902.10** | **109,902.10** | **106,481.43** | **0.00** | **(3,420.67)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 30231GAF9 | EXXON MOBIL CORPORATION | 2.71% | 03/06/2025 | 03/18/2015 | 250,000.00 | 252,370.00 | 244,460.25 | 243,366.75 | 0.00 | (1,093.50) |
| **Totals for Cusip** | | | | | **250,000.00** | **252,370.00** | **244,460.25** | **243,366.75** | **0.00** | **(1,093.50)** |
| 30231GAG7 | EXXON MOBIL CORPORATION | 1.91% | 03/06/2020 | 03/03/2015 | 825,000.00 | 825,000.00 | 818,103.83 | 824,135.40 | 6,031.57 | 0.00 |
| **Totals for Cusip** | | | | | **825,000.00** | **825,000.00** | **818,103.83** | **824,135.40** | **6,031.57** | **0.00** |
| 30231GAV4 | EXXON MOBIL CORPORATION | 2.22% | 03/01/2021 | 02/29/2016 | 565,000.00 | 565,000.00 | 565,000.00 | 566,294.42 | 1,294.42 | 0.00 |
| **Totals for Cusip** | | | | | **565,000.00** | **565,000.00** | **565,000.00** | **566,294.42** | **1,294.42** | **0.00** |
| 302445AD3 | FLIR SYSTEMS INC | 3.12% | 06/15/2021 | 06/01/2016 | 110,000.00 | 109,924.10 | 109,924.10 | 110,290.62 | 366.52 | 0.00 |
| **Totals for Cusip** | | | | | **110,000.00** | **109,924.10** | **109,924.10** | **110,290.62** | **366.52** | **0.00** |
| 302491AQ8 | FMC CORP | 5.20% | 12/15/2019 | 11/24/2009 | 135,000.00 | 134,547.75 | 145,131.89 | 145,461.83 | 329.94 | 0.00 |
| **Totals for Cusip** | | | | | **135,000.00** | **134,547.75** | **145,131.89** | **145,461.83** | **329.94** | **0.00** |
| 313586RC5 | FANNIE MAE | 0.00% | 10/09/2019 | 10/15/2001 | 400,000.00 | 128,140.63 | 370,406.40 | 379,321.20 | 8,914.80 | 0.00 |
| **Totals for Cusip** | | | | | **400,000.00** | **128,140.63** | **370,406.40** | **379,321.20** | **8,914.80** | **0.00** |
| 31620MAP1 | FIDELITY NATIONAL INFORMATION | 3.62% | 10/15/2020 | 10/13/2015 | 250,000.00 | 249,672.50 | 253,256.75 | 258,817.00 | 5,560.25 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **249,672.50** | **253,256.75** | **258,817.00** | **5,560.25** | **0.00** |
| 31620MAQ9 | FIDELITY NATIONAL INFORMATION | 4.50% | 10/15/2022 | 10/13/2015 | 140,000.00 | 139,743.80 | 142,503.62 | 148,926.26 | 6,422.64 | 0.00 |
| **Totals for Cusip** | | | | | **140,000.00** | **139,743.80** | **142,503.62** | **148,926.26** | **6,422.64** | **0.00** |
| 316773CF5 | FIFTH THIRD BANCORP | 5.45% | 01/15/2017 | 05/16/2014 | 350,000.00 | 385,770.00 | 362,841.50 | 350,480.55 | 0.00 | (12,360.95) |
| **Totals for Cusip** | | | | | **350,000.00** | **385,770.00** | **362,841.50** | **350,480.55** | **0.00** | **(12,360.95)** |
| 337738AM0 | FISERV INC | 3.50% | 10/01/2022 | 09/18/2012 | 120,000.00 | 119,446.80 | 119,752.92 | 122,208.36 | 2,455.44 | 0.00 |
| **Totals for Cusip** | | | | | **120,000.00** | **119,446.80** | **119,752.92** | **122,208.36** | **2,455.44** | **0.00** |
| 338915AM3 | FLEETBOSTON FINANCIAL GROUP | 6.70% | 07/15/2028 | 10/23/2013 | 100,000.00 | 112,225.00 | 114,475.90 | 116,336.60 | 1,860.70 | 0.00 |
| **Totals for Cusip** | | | | | **100,000.00** | **112,225.00** | **114,475.90** | **116,336.60** | **1,860.70** | **0.00** |
| 345370BM1 | FORD MOTOR COMPANY | 7.75% | 06/15/2043 | 03/25/2015 | 161,000.00 | 215,834.99 | 184,258.87 | 196,032.31 | 11,773.44 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 345370BM1 | FORD MOTOR COMPANY | 7.75% | 06/15/2043 | 10/14/2015 | 100,000.00 | 124,134.00 | 114,446.50 | 121,759.20 | 7,312.70 | 0.00 |
| **Totals for Cusip** | | | | | **261,000.00** | **339,968.99** | **298,705.37** | **317,791.51** | **19,086.14** | **0.00** |
| 345370BZ2 | FORD MOTOR COMPANY | 6.38% | 02/01/2029 | 02/10/2015 | 320,000.00 | 390,156.80 | 360,449.92 | 365,015.36 | 4,565.44 | 0.00 |
| 345370BZ2 | FORD MOTOR COMPANY | 6.38% | 02/01/2029 | 02/10/2015 | 143,000.00 | 174,808.92 | 161,076.06 | 163,116.24 | 2,040.18 | 0.00 |
| **Totals for Cusip** | | | | | **463,000.00** | **564,965.72** | **521,525.98** | **528,131.60** | **6,605.62** | **0.00** |
| 345397XN8 | FORD MOTOR CREDIT CO LLC | 2.55% | 10/05/2018 | 10/05/2015 | 200,000.00 | 200,000.00 | 198,579.80 | 201,124.80 | 2,545.00 | 0.00 |
| **Totals for Cusip** | | | | | **200,000.00** | **200,000.00** | **198,579.80** | **201,124.80** | **2,545.00** | **0.00** |
| 36164QMS4 | GE CAPITAL INTL FUNDING | 2.34% | 11/15/2020 | 07/01/2016 | 207,000.00 | 207,118.07 | 207,118.07 | 206,901.26 | 0.00 | (216.81) |
| **Totals for Cusip** | | | | | **207,000.00** | **207,118.07** | **207,118.07** | **206,901.26** | **0.00** | **(216.81)** |
| 369622SM8 | GENERAL ELECTRIC CAPITAL CORP | 5.30% | 02/11/2021 | 02/08/2011 | 125,000.00 | 124,558.75 | 140,952.50 | 138,632.25 | 0.00 | (2,320.25) |
| **Totals for Cusip** | | | | | **125,000.00** | **124,558.75** | **140,952.50** | **138,632.25** | **0.00** | **(2,320.25)** |
| 36962G2T0 | GENERAL ELECTRIC CAPITAL CORP | 5.55% | 05/04/2020 | 10/16/2014 | 72,000.00 | 84,138.48 | 81,433.87 | 79,540.49 | 0.00 | (1,893.38) |
| **Totals for Cusip** | | | | | **72,000.00** | **84,138.48** | **81,433.87** | **79,540.49** | **0.00** | **(1,893.38)** |
| 37045VAF7 | GENERAL MOTORS COMPANY | 6.25% | 10/02/2043 | 09/08/2015 | 100,000.00 | 108,659.00 | 105,653.60 | 110,547.90 | 4,894.30 | 0.00 |
| **Totals for Cusip** | | | | | **100,000.00** | **108,659.00** | **105,653.60** | **110,547.90** | **4,894.30** | **0.00** |
| 37045XAL0 | GENERAL MOTORS FINL CO | 4.25% | 05/15/2023 | 06/25/2015 | 250,000.00 | 252,492.50 | 247,285.00 | 253,003.25 | 5,718.25 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **252,492.50** | **247,285.00** | **253,003.25** | **5,718.25** | **0.00** |
| 37045XBB1 | GENERAL MOTORS FINL CO | 3.10% | 01/15/2019 | 10/07/2015 | 180,000.00 | 179,917.20 | 179,738.46 | 181,910.34 | 2,171.88 | 0.00 |
| **Totals for Cusip** | | | | | **180,000.00** | **179,917.20** | **179,738.46** | **181,910.34** | **2,171.88** | **0.00** |
| 37045XBJ4 | GENERAL MOTORS FINL CO | 2.40% | 05/09/2019 | 05/04/2016 | 500,000.00 | 499,480.00 | 499,480.00 | 498,675.50 | 0.00 | (804.50) |
| **Totals for Cusip** | | | | | **500,000.00** | **499,480.00** | **499,480.00** | **498,675.50** | **0.00** | **(804.50)** |
| 373298BN7 | GEORGIA PACIFIC CORP | 7.38% | 12/01/2025 | 09/20/2016 | 250,000.00 | 333,122.50 | 333,122.50 | 314,095.00 | 0.00 | (19,027.50) |
| **Totals for Cusip** | | | | | **250,000.00** | **333,122.50** | **333,122.50** | **314,095.00** | **0.00** | **(19,027.50)** |
| 373334GE5 | GEORGIA POWER COMPANY | 5.70% | 06/01/2017 | 06/04/2007 | 245,000.00 | 244,470.80 | 258,606.57 | 249,443.81 | 0.00 | (9,162.76) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 373334GE5 | GEORGIA POWER COMPANY | 5.70% | 06/01/2017 | 04/30/2010 | 205,000.00 | 228,185.50 | 216,385.09 | 208,718.29 | 0.00 | (7,666.80) |
| **Totals for Cusip** | | | | | **450,000.00** | **472,656.30** | **474,991.66** | **458,162.10** | **0.00** | **(16,829.56)** |
| 375558AY9 | GILEAD SCIENCES INC | 2.35% | 02/01/2020 | 11/12/2014 | 70,000.00 | 69,840.40 | 70,047.04 | 70,363.72 | 316.68 | 0.00 |
| **Totals for Cusip** | | | | | **70,000.00** | **69,840.40** | **70,047.04** | **70,363.72** | **316.68** | **0.00** |
| 375558BB8 | GILEAD SCIENCES INC | 2.55% | 09/01/2020 | 09/09/2015 | 250,000.00 | 249,550.00 | 249,905.00 | 252,634.75 | 2,729.75 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **249,550.00** | **249,905.00** | **252,634.75** | **2,729.75** | **0.00** |
| 38141EC31 | GOLDMAN SACHS | 4.80% | 07/08/2044 | 06/30/2014 | 240,000.00 | 238,828.80 | 238,608.48 | 251,958.96 | 13,350.48 | 0.00 |
| **Totals for Cusip** | | | | | **240,000.00** | **238,828.80** | **238,608.48** | **251,958.96** | **13,350.48** | **0.00** |
| 38141GVR2 | GOLDMAN SACHS GROUP INC | 4.25% | 10/21/2025 | 10/16/2015 | 70,000.00 | 69,510.00 | 69,464.99 | 71,108.87 | 1,643.88 | 0.00 |
| **Totals for Cusip** | | | | | **70,000.00** | **69,510.00** | **69,464.99** | **71,108.87** | **1,643.88** | **0.00** |
| 38145XAA1 | GOLDMAN SACHS GROUP INC | 2.62% | 01/31/2019 | 01/28/2014 | 250,000.00 | 249,210.00 | 251,787.50 | 252,688.00 | 900.50 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **249,210.00** | **251,787.50** | **252,688.00** | **900.50** | **0.00** |
| 38148LAF3 | GOLDMAN SACHS GROUP INC | 5.15% | 05/22/2045 | 08/24/2016 | 60,000.00 | 66,633.00 | 66,633.00 | 63,099.60 | 0.00 | (3,533.40) |
| **Totals for Cusip** | | | | | **60,000.00** | **66,633.00** | **66,633.00** | **63,099.60** | **0.00** | **(3,533.40)** |
| 41283LAB1 | HARLEY-DAVIDSON FINL SER | 2.70% | 03/15/2017 | 01/26/2012 | 80,000.00 | 79,982.40 | 81,065.28 | 80,186.88 | 0.00 | (878.40) |
| **Totals for Cusip** | | | | | **80,000.00** | **79,982.40** | **81,065.28** | **80,186.88** | **0.00** | **(878.40)** |
| 41283LAD7 | HARLEY-DAVIDSON FINL SER | 2.40% | 09/15/2019 | 09/11/2014 | 310,000.00 | 308,812.70 | 308,538.35 | 311,902.47 | 3,364.12 | 0.00 |
| **Totals for Cusip** | | | | | **310,000.00** | **308,812.70** | **308,538.35** | **311,902.47** | **3,364.12** | **0.00** |
| 41283LAG0 | HARLEY-DAVIDSON FINL SER | 2.25% | 01/15/2019 | 01/05/2016 | 195,000.00 | 194,976.60 | 194,976.60 | 195,838.70 | 862.10 | 0.00 |
| **Totals for Cusip** | | | | | **195,000.00** | **194,976.60** | **194,976.60** | **195,838.70** | **862.10** | **0.00** |
| 413875AR6 | HARRIS CORP | 3.83% | 04/27/2025 | 04/22/2015 | 100,000.00 | 100,000.00 | 98,492.90 | 101,586.80 | 3,093.90 | 0.00 |
| **Totals for Cusip** | | | | | **100,000.00** | **100,000.00** | **98,492.90** | **101,586.80** | **3,093.90** | **0.00** |
| 42217KBF2 | WELLTOWER INC | 4.00% | 06/01/2025 | 05/20/2015 | 110,000.00 | 109,918.60 | 108,203.26 | 112,419.01 | 4,215.75 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **110,000.00** | **109,918.60** | **108,203.26** | **112,419.01** | **4,215.75** | **0.00** |
| 42307TAG3 | HEINZ H J FINANCE | 6.75% | 03/15/2032 | 06/15/2016 | 250,000.00 | 318,097.50 | 318,097.50 | 302,977.75 | 0.00 | (15,119.75) |
| **Totals for Cusip** | | | | | **250,000.00** | **318,097.50** | **318,097.50** | **302,977.75** | **0.00** | **(15,119.75)** |
| 438516BJ4 | HONEYWELL INTERNATIONAL INC | 1.40% | 10/30/2019 | 10/24/2016 | 750,000.00 | 749,407.50 | 749,407.50 | 743,064.75 | 0.00 | (6,342.75) |
| **Totals for Cusip** | | | | | **750,000.00** | **749,407.50** | **749,407.50** | **743,064.75** | **0.00** | **(6,342.75)** |
| 438516BL9 | HONEYWELL INTERNATIONAL INC | 2.50% | 11/01/2026 | 10/27/2016 | 500,000.00 | 492,365.00 | 492,365.00 | 473,270.00 | 0.00 | (19,095.00) |
| **Totals for Cusip** | | | | | **500,000.00** | **492,365.00** | **492,365.00** | **473,270.00** | **0.00** | **(19,095.00)** |
| 448814DX8 | HYDRO QUEBEC | 8.40% | 01/15/2022 | 04/27/2010 | 275,000.00 | 366,619.00 | 355,207.88 | 343,752.75 | 0.00 | (11,455.13) |
| **Totals for Cusip** | | | | | **275,000.00** | **366,619.00** | **355,207.88** | **343,752.75** | **0.00** | **(11,455.13)** |
| 448814EJ8 | HYDRO QUEBEC | 8.05% | 07/07/2024 | 12/19/2014 | 500,000.00 | 706,880.00 | 672,910.00 | 657,366.00 | 0.00 | (15,544.00) |
| **Totals for Cusip** | | | | | **500,000.00** | **706,880.00** | **672,910.00** | **657,366.00** | **0.00** | **(15,544.00)** |
| 45687AAJ1 | INGERSOLL-RAND GL HLD CO | 4.25% | 06/15/2023 | 06/10/2014 | 255,000.00 | 252,008.32 | 262,612.01 | 269,697.95 | 7,085.94 | 0.00 |
| **Totals for Cusip** | | | | | **255,000.00** | **252,008.32** | **262,612.01** | **269,697.95** | **7,085.94** | **0.00** |
| 45687AAL6 | INGERSOLL-RAND GL HLD CO | 2.88% | 01/15/2019 | 06/10/2014 | 500,000.00 | 509,246.49 | 505,012.00 | 508,952.50 | 3,940.50 | 0.00 |
| 45687AAL6 | INGERSOLL-RAND GL HLD CO | 2.88% | 01/15/2019 | 06/10/2014 | 65,000.00 | 64,918.24 | 65,651.56 | 66,163.83 | 512.27 | 0.00 |
| **Totals for Cusip** | | | | | **565,000.00** | **574,164.73** | **570,663.56** | **575,116.33** | **4,452.77** | **0.00** |
| 46513EGV8 | AID ISRAEL | 5.50% | 12/04/2023 | 07/20/2016 | 2,245,000.00 | 2,832,902.10 | 2,832,902.10 | 2,670,728.33 | 0.00 | (162,173.77) |
| **Totals for Cusip** | | | | | **2,245,000.00** | **2,832,902.10** | **2,832,902.10** | **2,670,728.33** | **0.00** | **(162,173.77)** |
| 46513EJX1 | AID ISRAEL | 5.50% | 04/26/2024 | 11/14/2013 | 185,000.00 | 220,300.22 | 223,725.68 | 221,768.57 | 0.00 | (1,957.11) |
| 46513EJX1 | AID ISRAEL | 5.50% | 04/26/2024 | 06/28/2016 | 375,000.00 | 480,480.00 | 480,480.00 | 449,530.88 | 0.00 | (30,949.12) |
| **Totals for Cusip** | | | | | **560,000.00** | **700,780.22** | **704,205.68** | **671,299.45** | **0.00** | **(32,906.23)** |
| 46625HJJ0 | JP MORGAN CHASE & CO | 3.38% | 05/01/2023 | 04/24/2013 | 330,000.00 | 328,224.60 | 324,329.61 | 328,818.27 | 4,488.66 | 0.00 |
| **Totals for Cusip** | | | | | **330,000.00** | **328,224.60** | **324,329.61** | **328,818.27** | **4,488.66** | **0.00** |
| 46625HJY7 | JP MORGAN CHASE & CO | 3.88% | 09/10/2024 | 09/03/2014 | 150,000.00 | 149,212.50 | 149,211.60 | 151,775.55 | 2,563.95 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **150,000.00** | **149,212.50** | **149,211.60** | **151,775.55** | **2,563.95** | **0.00** |
| 476556DA0 | JERSEY CENTRAL POWER AND LIGHT | 7.35% | 02/01/2019 | 01/22/2009 | 70,000.00 | 69,911.10 | 78,783.18 | 76,671.84 | 0.00 | (2,111.34) |
| **Totals for Cusip** | | | | | **70,000.00** | **69,911.10** | **78,783.18** | **76,671.84** | **0.00** | **(2,111.34)** |
| 476556DB8 | JERSEY CENTRAL POWER AND LIGHT | 4.70% | 04/01/2024 | 08/14/2013 | 400,000.00 | 397,924.00 | 414,420.40 | 425,607.60 | 11,187.20 | 0.00 |
| **Totals for Cusip** | | | | | **400,000.00** | **397,924.00** | **414,420.40** | **425,607.60** | **11,187.20** | **0.00** |
| 476556DC6 | JERSEY CENTRAL POWER AND LIGHT | 4.30% | 01/15/2026 | 08/11/2015 | 250,000.00 | 249,200.00 | 251,529.50 | 258,813.00 | 7,283.50 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **249,200.00** | **251,529.50** | **258,813.00** | **7,283.50** | **0.00** |
| 478375AR9 | JOHNSON CONTROLS INTL PL | 3.90% | 02/14/2026 | 12/09/2016 | 205,000.00 | 208,539.33 | 208,539.33 | 211,152.87 | 2,613.54 | 0.00 |
| **Totals for Cusip** | | | | | **205,000.00** | **208,539.33** | **208,539.33** | **211,152.87** | **2,613.54** | **0.00** |
| 478375AS7 | JOHNSON CONTROLS INTL PL | 5.12% | 09/14/2045 | 12/09/2016 | 200,000.00 | 210,887.00 | 210,887.00 | 212,788.80 | 1,901.80 | 0.00 |
| **Totals for Cusip** | | | | | **200,000.00** | **210,887.00** | **210,887.00** | **212,788.80** | **1,901.80** | **0.00** |
| 492386AU1 | KERR MCGEE CORPORATION | 6.95% | 07/01/2024 | 03/17/2010 | 125,000.00 | 141,738.75 | 134,288.00 | 147,474.13 | 13,186.13 | 0.00 |
| **Totals for Cusip** | | | | | **125,000.00** | **141,738.75** | **134,288.00** | **147,474.13** | **13,186.13** | **0.00** |
| 494386AC9 | KIMBERLY CLARK DE MEXICO SAB D | 3.25% | 03/12/2025 | 03/05/2015 | 165,000.00 | 164,107.35 | 158,960.34 | 156,390.14 | 0.00 | (2,570.20) |
| **Totals for Cusip** | | | | | **165,000.00** | **164,107.35** | **158,960.34** | **156,390.14** | **0.00** | **(2,570.20)** |
| 494550AQ9 | KINDER MORGAN ENERGY PARTNERS | 7.30% | 08/15/2033 | 10/01/2009 | 150,000.00 | 161,226.00 | 137,425.80 | 176,031.45 | 38,605.65 | 0.00 |
| **Totals for Cusip** | | | | | **150,000.00** | **161,226.00** | **137,425.80** | **176,031.45** | **38,605.65** | **0.00** |
| 500472AB1 | KONINKLIJKE PHILIPS | 5.75% | 03/11/2018 | 10/29/2014 | 500,000.00 | 561,115.00 | 535,058.00 | 524,013.50 | 0.00 | (11,044.50) |
| 500472AB1 | KONINKLIJKE PHILIPS | 5.75% | 03/11/2018 | 11/07/2016 | 316,000.00 | 333,926.68 | 333,926.68 | 331,176.53 | 0.00 | (2,750.15) |
| **Totals for Cusip** | | | | | **816,000.00** | **895,041.68** | **868,984.68** | **855,190.03** | **0.00** | **(13,794.65)** |
| 50076QAZ9 | KRAFT FOODS INC | 3.50% | 06/06/2022 | 01/08/2013 | 140,000.00 | 138,799.97 | 141,532.44 | 142,375.94 | 843.50 | 0.00 |
| **Totals for Cusip** | | | | | **140,000.00** | **138,799.97** | **141,532.44** | **142,375.94** | **843.50** | **0.00** |
| 50077LAJ5 | KRAFT HEINZ FOODS CO | 3.50% | 07/15/2022 | 08/16/2016 | 500,000.00 | 498,983.34 | 498,983.34 | 507,552.50 | 8,569.16 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **500,000.00** | **498,983.34** | **498,983.34** | **507,552.50** | **8,569.16** | **0.00** |
| 50540RAK8 | LABORATORY CORP OF AMER | 2.20% | 08/23/2017 | 08/20/2012 | 150,000.00 | 149,689.50 | 150,528.15 | 150,699.15 | 171.00 | 0.00 |
| **Totals for Cusip** | | | | | **150,000.00** | **149,689.50** | **150,528.15** | **150,699.15** | **171.00** | **0.00** |
| 525ESC1O7 | LEHMAN BROTHERS HOLDINGS | 0.00% | 05/17/2013 | 08/22/2007 | 245,000.00 | 136,955.02 | 9,670.10 | 14,087.50 | 4,417.40 | 0.00 |
| **Totals for Cusip** | | | | | **245,000.00** | **136,955.02** | **9,670.10** | **14,087.50** | **4,417.40** | **0.00** |
| 525ESC6J3 | LEHMAN BROTHERS HOLDINGS | 0.00% | 11/10/2049 | 11/08/2005 | 360,000.00 | 197,998.56 | 14,271.27 | 20,700.00 | 6,428.73 | 0.00 |
| **Totals for Cusip** | | | | | **360,000.00** | **197,998.56** | **14,271.27** | **20,700.00** | **6,428.73** | **0.00** |
| 525ESC6X2 | LEHMAN BROTHERS HOLDINGS | 0.00% | 09/26/2014 | 09/19/2007 | 370,000.00 | 215,658.27 | 14,938.59 | 21,941.00 | 7,002.41 | 0.00 |
| **Totals for Cusip** | | | | | **370,000.00** | **215,658.27** | **14,938.59** | **21,941.00** | **7,002.41** | **0.00** |
| 526107AD9 | LENNOX INTERNATIONAL INC | 3.00% | 11/15/2023 | 10/25/2016 | 255,000.00 | 254,854.65 | 254,854.65 | 247,578.74 | 0.00 | (7,275.91) |
| **Totals for Cusip** | | | | | **255,000.00** | **254,854.65** | **254,854.65** | **247,578.74** | **0.00** | **(7,275.91)** |
| 53079EAZ7 | LIBERTY MUTUAL GROUP | 6.50% | 05/01/2042 | 05/01/2012 | 85,000.00 | 84,800.25 | 96,625.03 | 100,778.72 | 4,153.69 | 0.00 |
| **Totals for Cusip** | | | | | **85,000.00** | **84,800.25** | **96,625.03** | **100,778.72** | **4,153.69** | **0.00** |
| 53079EBE3 | LIBERTY MUTUAL GROUP | 4.25% | 06/15/2023 | 06/13/2013 | 125,000.00 | 124,206.25 | 127,008.50 | 130,871.88 | 3,863.38 | 0.00 |
| 53079EBE3 | LIBERTY MUTUAL GROUP | 4.25% | 06/15/2023 | 06/13/2013 | 125,000.00 | 125,242.50 | 127,008.50 | 130,871.88 | 3,863.38 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **249,448.75** | **254,017.00** | **261,743.76** | **7,726.76** | **0.00** |
| 534187AX7 | LINCOLN NATIONAL CORP | 8.75% | 07/01/2019 | 06/17/2009 | 28,000.00 | 27,729.24 | 33,628.42 | 32,216.30 | 0.00 | (1,412.12) |
| **Totals for Cusip** | | | | | **28,000.00** | **27,729.24** | **33,628.42** | **32,216.30** | **0.00** | **(1,412.12)** |
| 538021AC0 | LITTON INDUSTRIES INC | 7.75% | 03/15/2026 | 07/26/2010 | 150,000.00 | 197,166.00 | 196,375.35 | 197,182.80 | 807.45 | 0.00 |
| **Totals for Cusip** | | | | | **150,000.00** | **197,166.00** | **196,375.35** | **197,182.80** | **807.45** | **0.00** |
| 53944VAG4 | LLOYDS BANK PLC | 1.75% | 05/14/2018 | 05/11/2015 | 350,000.00 | 349,664.00 | 349,244.35 | 349,533.80 | 289.45 | 0.00 |
| **Totals for Cusip** | | | | | **350,000.00** | **349,664.00** | **349,244.35** | **349,533.80** | **289.45** | **0.00** |
| 539830BJ7 | LOCKHEED MARTIN CORP | 1.85% | 11/23/2018 | 11/16/2015 | 295,000.00 | 294,495.55 | 294,478.44 | 296,174.99 | 1,696.55 | 0.00 |
| **Totals for Cusip** | | | | | **295,000.00** | **294,495.55** | **294,478.44** | **296,174.99** | **1,696.55** | **0.00** |



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## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 548661AK3 | LOWES COMPANIES | 6.50% | 03/15/2029 | 06/03/2015 | 200,000.00 | 251,872.00 | 248,419.00 | 258,347.60 | 9,928.60 | 0.00 |
| **Totals for Cusip** | | | | | **200,000.00** | **251,872.00** | **248,419.00** | **258,347.60** | **9,928.60** | **0.00** |
| 548661CN5 | LOWES COS INC | 6.10% | 09/15/2017 | 05/21/2015 | 612,000.00 | 681,400.80 | 659,128.90 | 632,610.94 | 0.00 | (26,517.96) |
| **Totals for Cusip** | | | | | **612,000.00** | **681,400.80** | **659,128.90** | **632,610.94** | **0.00** | **(26,517.96)** |
| 549271AG9 | LUBRIZOL CORP | 8.88% | 02/01/2019 | 09/15/2009 | 260,000.00 | 319,961.20 | 310,547.38 | 296,506.86 | 0.00 | (14,040.52) |
| **Totals for Cusip** | | | | | **260,000.00** | **319,961.20** | **310,547.38** | **296,506.86** | **0.00** | **(14,040.52)** |
| 552081AM3 | LYONDELLBASELL IND NV | 4.62% | 02/26/2055 | 05/03/2016 | 250,000.00 | 233,345.00 | 233,345.00 | 232,311.00 | 0.00 | (1,034.00) |
| **Totals for Cusip** | | | | | **250,000.00** | **233,345.00** | **233,345.00** | **232,311.00** | **0.00** | **(1,034.00)** |
| 559222AQ7 | MAGNA INTERNATIONAL INC | 3.62% | 06/15/2024 | 05/25/2016 | 400,000.00 | 412,620.00 | 412,620.00 | 402,558.80 | 0.00 | (10,061.20) |
| **Totals for Cusip** | | | | | **400,000.00** | **412,620.00** | **412,620.00** | **402,558.80** | **0.00** | **(10,061.20)** |
| 56585AAK8 | MARATHON PETROLEUM CORP | 2.70% | 12/14/2018 | 12/07/2015 | 415,000.00 | 414,668.00 | 410,369.85 | 420,524.90 | 10,155.05 | 0.00 |
| **Totals for Cusip** | | | | | **415,000.00** | **414,668.00** | **410,369.85** | **420,524.90** | **10,155.05** | **0.00** |
| 570535AK0 | MARKEL CORP | 4.90% | 07/01/2022 | 06/27/2012 | 350,000.00 | 349,482.00 | 375,329.85 | 377,566.35 | 2,236.50 | 0.00 |
| **Totals for Cusip** | | | | | **350,000.00** | **349,482.00** | **375,329.85** | **377,566.35** | **2,236.50** | **0.00** |
| 570535AQ7 | MARKEL CORP | 5.00% | 04/05/2046 | 03/29/2016 | 75,000.00 | 74,217.75 | 74,217.75 | 75,431.48 | 1,213.73 | 0.00 |
| **Totals for Cusip** | | | | | **75,000.00** | **74,217.75** | **74,217.75** | **75,431.48** | **1,213.73** | **0.00** |
| 571748AV4 | MARSH & MCLENNAN COS INC | 3.50% | 06/03/2024 | 05/27/2014 | 275,000.00 | 274,469.25 | 272,501.35 | 279,833.68 | 7,332.33 | 0.00 |
| **Totals for Cusip** | | | | | **275,000.00** | **274,469.25** | **272,501.35** | **279,833.68** | **7,332.33** | **0.00** |
| 571748AY8 | MARSH & MCLENNAN COS INC | 2.35% | 03/06/2020 | 03/03/2015 | 300,000.00 | 299,760.00 | 297,380.10 | 300,263.70 | 2,883.60 | 0.00 |
| **Totals for Cusip** | | | | | **300,000.00** | **299,760.00** | **297,380.10** | **300,263.70** | **2,883.60** | **0.00** |
| 571903AR4 | MARRIOTT INTERNATIONAL INC | 2.30% | 01/15/2022 | 06/07/2016 | 555,000.00 | 552,707.85 | 552,707.85 | 538,376.09 | 0.00 | (14,331.76) |
| **Totals for Cusip** | | | | | **555,000.00** | **552,707.85** | **552,707.85** | **538,376.09** | **0.00** | **(14,331.76)** |
| 579780AF4 | MCCORMICK & CO | 5.75% | 12/15/2017 | 12/04/2007 | 165,000.00 | 164,934.00 | 177,795.59 | 171,662.70 | 0.00 | (6,132.89) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **165,000.00** | **164,934.00** | **177,795.59** | **171,662.70** | **0.00** | **(6,132.89)** |
| 585055BQ8 | MEDTRONIC INC | 1.50% | 03/15/2018 | 08/31/2015 | 595,000.00 | 593,654.71 | 594,654.90 | 595,008.92 | 354.02 | 0.00 |
| **Totals for Cusip** | | | | | **595,000.00** | **593,654.71** | **594,654.90** | **595,008.92** | **354.02** | **0.00** |
| 585055BR6 | MEDTRONIC INC | 3.15% | 03/15/2022 | 08/31/2015 | 335,000.00 | 334,350.37 | 338,657.20 | 343,114.37 | 4,457.17 | 0.00 |
| **Totals for Cusip** | | | | | **335,000.00** | **334,350.37** | **338,657.20** | **343,114.37** | **4,457.17** | **0.00** |
| 586054AB4 | MEMORIAL SLOAN-KETTERING | 4.12% | 07/01/2052 | 11/28/2012 | 65,000.00 | 64,595.70 | 60,685.43 | 62,766.21 | 2,080.78 | 0.00 |
| **Totals for Cusip** | | | | | **65,000.00** | **64,595.70** | **60,685.43** | **62,766.21** | **2,080.78** | **0.00** |
| 58933YAG0 | MERCK & CO INC | 1.30% | 05/18/2018 | 05/15/2013 | 430,000.00 | 429,006.70 | 428,991.22 | 429,553.66 | 562.44 | 0.00 |
| **Totals for Cusip** | | | | | **430,000.00** | **429,006.70** | **428,991.22** | **429,553.66** | **562.44** | **0.00** |
| 594918AU8 | MICROSOFT CORP | 3.75% | 05/01/2043 | 07/28/2014 | 35,000.00 | 32,494.00 | 32,396.00 | 33,086.45 | 690.45 | 0.00 |
| **Totals for Cusip** | | | | | **35,000.00** | **32,494.00** | **32,396.00** | **33,086.45** | **690.45** | **0.00** |
| 6174468C6 | MORGAN STANLEY | 4.00% | 07/23/2025 | 07/20/2015 | 150,000.00 | 149,877.00 | 154,466.10 | 153,752.55 | 0.00 | (713.55) |
| **Totals for Cusip** | | | | | **150,000.00** | **149,877.00** | **154,466.10** | **153,752.55** | **0.00** | **(713.55)** |
| 61746BDJ2 | MORGAN STANLEY | 3.75% | 02/25/2023 | 02/20/2013 | 215,000.00 | 214,219.55 | 220,217.19 | 220,835.96 | 618.77 | 0.00 |
| **Totals for Cusip** | | | | | **215,000.00** | **214,219.55** | **220,217.19** | **220,835.96** | **618.77** | **0.00** |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 05/22/2013 | 95,000.00 | 94,468.00 | 95,969.10 | 97,519.59 | 1,550.49 | 0.00 |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 07/22/2016 | 45,000.00 | 47,020.95 | 47,020.95 | 46,193.49 | 0.00 | (827.46) |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 11/16/2016 | 30,000.00 | 31,003.50 | 31,003.50 | 30,795.66 | 0.00 | (207.84) |
| **Totals for Cusip** | | | | | **170,000.00** | **172,492.45** | **173,993.55** | **174,508.74** | **1,550.49** | **(1,035.30)** |
| 6174824M3 | MORGAN STANLEY | 4.88% | 11/01/2022 | 12/13/2013 | 30,000.00 | 30,633.30 | 31,837.56 | 32,152.17 | 314.61 | 0.00 |
| **Totals for Cusip** | | | | | **30,000.00** | **30,633.30** | **31,837.56** | **32,152.17** | **314.61** | **0.00** |
| 617482V92 | MORGAN STANLEY | 6.38% | 07/24/2042 | 07/19/2012 | 100,000.00 | 98,867.00 | 123,654.90 | 128,516.70 | 4,861.80 | 0.00 |
| **Totals for Cusip** | | | | | **100,000.00** | **98,867.00** | **123,654.90** | **128,516.70** | **4,861.80** | **0.00** |
| 61761JVL0 | MORGAN STANLEY | 3.70% | 10/23/2024 | 10/20/2014 | 215,000.00 | 214,625.90 | 216,033.94 | 217,561.08 | 1,527.14 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

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|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **215,000.00** | **214,625.90** | **216,033.94** | **217,561.08** | **1,527.14** | **0.00** |
| 62854AAE4 | MYLAN NV | 2.50% | 06/07/2019 | 05/31/2016 | 135,000.00 | 134,848.80 | 134,848.80 | 134,269.38 | 0.00 | (579.42) |
| **Totals for Cusip** | | | | | **135,000.00** | **134,848.80** | **134,848.80** | **134,269.38** | **0.00** | **(579.42)** |
| 62952EAB3 | NYU HOSPITAL CENTER | 5.75% | 07/01/2043 | 07/24/2013 | 105,000.00 | 105,000.00 | 119,906.12 | 122,254.34 | 2,348.22 | 0.00 |
| **Totals for Cusip** | | | | | **105,000.00** | **105,000.00** | **119,906.12** | **122,254.34** | **2,348.22** | **0.00** |
| 629568AX4 | NABORS INDUSTRIES INC | 4.62% | 09/15/2021 | 02/13/2012 | 300,000.00 | 298,995.85 | 246,528.00 | 304,956.00 | 58,428.00 | 0.00 |
| 629568AX4 | NABORS INDUSTRIES INC | 4.62% | 09/15/2021 | 07/30/2013 | 200,000.00 | 200,542.00 | 164,352.00 | 203,304.00 | 38,952.00 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **499,537.85** | **410,880.00** | **508,260.00** | **97,380.00** | **0.00** |
| 637071AL5 | NATIONAL OILWELL VARCO INC | 1.35% | 12/01/2017 | 11/15/2012 | 190,000.00 | 189,815.70 | 185,915.19 | 189,259.38 | 3,344.19 | 0.00 |
| **Totals for Cusip** | | | | | **190,000.00** | **189,815.70** | **185,915.19** | **189,259.38** | **3,344.19** | **0.00** |
| 637432NJ0 | NATIONAL RURAL UTILITIES COOP | 2.70% | 02/15/2023 | 02/03/2016 | 245,000.00 | 244,331.15 | 244,331.15 | 243,425.14 | 0.00 | (906.01) |
| **Totals for Cusip** | | | | | **245,000.00** | **244,331.15** | **244,331.15** | **243,425.14** | **0.00** | **(906.01)** |
| 638585BF5 | NATIONSBANK CORP | 6.80% | 03/15/2028 | 07/21/2011 | 225,000.00 | 227,189.25 | 263,260.80 | 265,216.50 | 1,955.70 | 0.00 |
| **Totals for Cusip** | | | | | **225,000.00** | **227,189.25** | **263,260.80** | **265,216.50** | **1,955.70** | **0.00** |
| 63946BAE0 | NBC UNIVERSAL MEDIA LLC | 4.38% | 04/01/2021 | 08/18/2011 | 265,000.00 | 264,925.81 | 287,850.95 | 286,284.54 | 0.00 | (1,566.41) |
| **Totals for Cusip** | | | | | **265,000.00** | **264,925.81** | **287,850.95** | **286,284.54** | **0.00** | **(1,566.41)** |
| 649322AA2 | NY & PRESBYTERIAN HOSPIT | 4.02% | 08/01/2045 | 01/29/2015 | 45,000.00 | 45,000.00 | 42,511.82 | 43,675.65 | 1,163.83 | 0.00 |
| **Totals for Cusip** | | | | | **45,000.00** | **45,000.00** | **42,511.82** | **43,675.65** | **1,163.83** | **0.00** |
| 649322AE4 | NY & PRESBYTERIAN HOSPIT | 4.76% | 08/01/2116 | 06/21/2016 | 120,000.00 | 119,992.80 | 119,992.80 | 113,456.88 | 0.00 | (6,535.92) |
| **Totals for Cusip** | | | | | **120,000.00** | **119,992.80** | **119,992.80** | **113,456.88** | **0.00** | **(6,535.92)** |
| 64952WBZ5 | NEW YORK LIFE | 1.30% | 04/27/2018 | 05/22/2015 | 1,000,000.00 | 997,800.00 | 991,926.00 | 997,217.00 | 5,291.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **997,800.00** | **991,926.00** | **997,217.00** | **5,291.00** | **0.00** |
| 651229AP1 | NEWELL BRANDS INC | 2.88% | 12/01/2019 | 11/14/2014 | 115,000.00 | 114,871.20 | 110,937.86 | 117,050.22 | 6,112.36 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **115,000.00** | **114,871.20** | **110,937.86** | **117,050.22** | **6,112.36** | **0.00** |
| 65473QBC6 | NISOURCE FINANCE CORP | 4.80% | 02/15/2044 | 04/09/2013 | 130,000.00 | 129,447.50 | 132,130.18 | 136,863.22 | 4,733.04 | 0.00 |
| **Totals for Cusip** | | | | | **130,000.00** | **129,447.50** | **132,130.18** | **136,863.22** | **4,733.04** | **0.00** |
| 655844AE8 | NORFOLK SOUTHERN CORP | 7.70% | 05/15/2017 | 01/04/2006 | 500,000.00 | 599,610.00 | 540,419.00 | 511,425.50 | 0.00 | (28,993.50) |
| **Totals for Cusip** | | | | | **500,000.00** | **599,610.00** | **540,419.00** | **511,425.50** | **0.00** | **(28,993.50)** |
| 655844AV0 | NORFOLK SOUTHERN CORP | 6.00% | 03/15/2105 | 03/06/2012 | 250,000.00 | 297,675.00 | 268,018.00 | 292,317.50 | 24,299.50 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **297,675.00** | **268,018.00** | **292,317.50** | **24,299.50** | **0.00** |
| 655844AW8 | NORFOLK SOUTHERN CORP | 5.59% | 05/17/2025 | 05/17/2005 | 48,000.00 | 47,908.80 | 54,882.67 | 54,905.95 | 23.28 | 0.00 |
| **Totals for Cusip** | | | | | **48,000.00** | **47,908.80** | **54,882.67** | **54,905.95** | **23.28** | **0.00** |
| 669827DL8 | PROVINCE OF NOVA SCOTIA | 9.12% | 05/01/2021 | 07/25/2000 | 450,000.00 | 521,523.00 | 580,647.15 | 557,755.65 | 0.00 | (22,891.50) |
| **Totals for Cusip** | | | | | **450,000.00** | **521,523.00** | **580,647.15** | **557,755.65** | **0.00** | **(22,891.50)** |
| 66989HAK4 | NOVARTIS CAPITAL CORP | 4.00% | 11/20/2045 | 05/26/2016 | 385,000.00 | 414,005.90 | 414,005.90 | 388,536.61 | 0.00 | (25,469.29) |
| **Totals for Cusip** | | | | | **385,000.00** | **414,005.90** | **414,005.90** | **388,536.61** | **0.00** | **(25,469.29)** |
| 67021CAL1 | NSTAR ELECTRIC COMPANY | 2.70% | 06/01/2026 | 05/23/2016 | 155,000.00 | 154,460.60 | 154,460.60 | 148,985.85 | 0.00 | (5,474.75) |
| **Totals for Cusip** | | | | | **155,000.00** | **154,460.60** | **154,460.60** | **148,985.85** | **0.00** | **(5,474.75)** |
| 6710648 | ASIAN DEV BANK | 1.00% | 05/17/2018 | 12/20/2006 | 715,000.00 | 461,997.25 | 702,375.96 | 708,471.34 | 6,095.38 | 0.00 |
| 6710648 | ASIAN DEV BANK | 1.00% | 05/17/2018 | 05/30/2014 | 35,000.00 | 34,265.00 | 34,382.04 | 34,680.42 | 298.38 | 0.00 |
| **Totals for Cusip** | | | | | **750,000.00** | **496,262.25** | **736,758.00** | **743,151.76** | **6,393.76** | **0.00** |
| 674599CH6 | OCCIDENTAL PETROLEUM COR | 3.40% | 04/15/2026 | 03/28/2016 | 230,000.00 | 229,475.60 | 229,475.60 | 231,735.12 | 2,259.52 | 0.00 |
| **Totals for Cusip** | | | | | **230,000.00** | **229,475.60** | **229,475.60** | **231,735.12** | **2,259.52** | **0.00** |
| 68389XAN5 | ORACLE CORP | 1.20% | 10/15/2017 | 10/18/2012 | 435,000.00 | 434,247.45 | 435,230.55 | 435,103.10 | 0.00 | (127.45) |
| **Totals for Cusip** | | | | | **435,000.00** | **434,247.45** | **435,230.55** | **435,103.10** | **0.00** | **(127.45)** |
| 68389XBK0 | ORACLE CORP | 1.90% | 09/15/2021 | 06/29/2016 | 400,000.00 | 399,304.00 | 399,304.00 | 390,877.20 | 0.00 | (8,426.80) |
| **Totals for Cusip** | | | | | **400,000.00** | **399,304.00** | **399,304.00** | **390,877.20** | **0.00** | **(8,426.80)** |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 68389XBL8 | ORACLE CORP | 2.40% | 09/15/2023 | 06/29/2016 | 255,000.00 | 254,956.65 | 254,956.65 | 247,044.26 | 0.00 | (7,912.39) |
| **Totals for Cusip** | | | | | **255,000.00** | **254,956.65** | **254,956.65** | **247,044.26** | **0.00** | **(7,912.39)** |
| 69352PAE3 | PPL CAPITAL FUNDING INC | 3.50% | 12/01/2022 | 10/10/2012 | 100,000.00 | 99,843.00 | 100,741.80 | 102,269.00 | 1,527.20 | 0.00 |
| **Totals for Cusip** | | | | | **100,000.00** | **99,843.00** | **100,741.80** | **102,269.00** | **1,527.20** | **0.00** |
| 69371RM52 | PACCAR FINANCIAL CORP | 1.40% | 05/18/2018 | 05/11/2015 | 500,000.00 | 499,340.00 | 495,257.00 | 499,452.00 | 4,195.00 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **499,340.00** | **495,257.00** | **499,452.00** | **4,195.00** | **0.00** |
| 709599AE4 | PENSKE TRUCK LEASING/PTL | 3.75% | 05/11/2017 | 06/13/2014 | 400,000.00 | 424,752.00 | 408,074.00 | 403,110.40 | 0.00 | (4,963.60) |
| **Totals for Cusip** | | | | | **400,000.00** | **424,752.00** | **408,074.00** | **403,110.40** | **0.00** | **(4,963.60)** |
| 709599AL8 | PENSKE TRUCK LEASING/PTL | 2.88% | 07/17/2018 | 01/14/2013 | 175,000.00 | 174,620.25 | 176,101.45 | 177,258.73 | 1,157.28 | 0.00 |
| **Totals for Cusip** | | | | | **175,000.00** | **174,620.25** | **176,101.45** | **177,258.73** | **1,157.28** | **0.00** |
| 709599AU8 | PENSKE TRUCK LEASING/PTL | 3.20% | 07/15/2020 | 07/16/2015 | 250,000.00 | 248,997.50 | 247,491.25 | 252,772.50 | 5,281.25 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **248,997.50** | **247,491.25** | **252,772.50** | **5,281.25** | **0.00** |
| 718546AJ3 | PHILLIPS 66 | 2.95% | 05/01/2017 | 12/14/2012 | 155,000.00 | 154,977.83 | 157,106.76 | 155,864.59 | 0.00 | (1,242.17) |
| **Totals for Cusip** | | | | | **155,000.00** | **154,977.83** | **157,106.76** | **155,864.59** | **0.00** | **(1,242.17)** |
| 723787AB3 | PIONEER NATURAL RESOURCES CO | 7.20% | 01/15/2028 | 03/05/2013 | 200,000.00 | 260,166.00 | 213,565.20 | 241,609.80 | 28,044.60 | 0.00 |
| **Totals for Cusip** | | | | | **200,000.00** | **260,166.00** | **213,565.20** | **241,609.80** | **28,044.60** | **0.00** |
| 740189AL9 | PRECISION CASTPARTS CORP | 2.25% | 06/15/2020 | 06/01/2015 | 150,000.00 | 149,985.00 | 149,143.80 | 150,553.80 | 1,410.00 | 0.00 |
| **Totals for Cusip** | | | | | **150,000.00** | **149,985.00** | **149,143.80** | **150,553.80** | **1,410.00** | **0.00** |
| 740816AM5 | PRES & FELLOWS OF HARVARD | 3.15% | 07/15/2046 | 10/06/2016 | 20,000.00 | 19,966.00 | 19,966.00 | 17,894.00 | 0.00 | (2,072.00) |
| **Totals for Cusip** | | | | | **20,000.00** | **19,966.00** | **19,966.00** | **17,894.00** | **0.00** | **(2,072.00)** |
| 740816AN3 | PRES & FELLOWS OF HARVARD | 3.30% | 07/15/2056 | 10/06/2016 | 20,000.00 | 19,851.60 | 19,851.60 | 17,588.72 | 0.00 | (2,262.88) |
| **Totals for Cusip** | | | | | **20,000.00** | **19,851.60** | **19,851.60** | **17,588.72** | **0.00** | **(2,262.88)** |
| 74251VAN2 | PRINCIPAL FINANCIAL GROUP INC | 4.30% | 11/15/2046 | 11/03/2016 | 85,000.00 | 84,899.70 | 84,899.70 | 83,280.62 | 0.00 | (1,619.08) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **85,000.00** | **84,899.70** | **84,899.70** | **83,280.62** | **0.00** | **(1,619.08)** |
| 742651DW9 | PRIVATE EXPORT FUNDING | 3.25% | 06/15/2025 | 04/29/2016 | 205,000.00 | 219,825.60 | 219,825.60 | 211,759.47 | 0.00 | (8,066.13) |
| **Totals for Cusip** | | | | | **205,000.00** | **219,825.60** | **219,825.60** | **211,759.47** | **0.00** | **(8,066.13)** |
| 743756AB4 | PROV ST JOSEPH HLTH OBL | 2.75% | 10/01/2026 | 09/20/2016 | 85,000.00 | 85,000.00 | 85,000.00 | 80,465.17 | 0.00 | (4,534.83) |
| **Totals for Cusip** | | | | | **85,000.00** | **85,000.00** | **85,000.00** | **80,465.17** | **0.00** | **(4,534.83)** |
| 744448CL3 | PUBLIC SERVICE COLORADO | 2.90% | 05/15/2025 | 05/05/2015 | 500,000.00 | 498,405.00 | 491,467.00 | 495,081.50 | 3,614.50 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **498,405.00** | **491,467.00** | **495,081.50** | **3,614.50** | **0.00** |
| 748148PR8 | PROVINCE OF QUEBEC | 7.50% | 07/15/2023 | 05/30/2014 | 90,000.00 | 119,556.00 | 116,157.60 | 112,811.04 | 0.00 | (3,346.56) |
| **Totals for Cusip** | | | | | **90,000.00** | **119,556.00** | **116,157.60** | **112,811.04** | **0.00** | **(3,346.56)** |
| 74834LAW0 | QUEST DIAGNOSTIC INC | 2.50% | 03/30/2020 | 03/05/2015 | 180,000.00 | 179,438.40 | 177,552.00 | 179,873.82 | 2,321.82 | 0.00 |
| **Totals for Cusip** | | | | | **180,000.00** | **179,438.40** | **177,552.00** | **179,873.82** | **2,321.82** | **0.00** |
| 74834LAX8 | QUEST DIAGNOSTIC INC | 3.50% | 03/30/2025 | 03/11/2015 | 200,000.00 | 197,078.00 | 193,223.20 | 197,620.60 | 4,397.40 | 0.00 |
| **Totals for Cusip** | | | | | **200,000.00** | **197,078.00** | **193,223.20** | **197,620.60** | **4,397.40** | **0.00** |
| 74834LAY6 | QUEST DIAGNOSTIC INC | 4.70% | 03/30/2045 | 03/06/2015 | 50,000.00 | 49,027.50 | 44,771.30 | 49,827.75 | 5,056.45 | 0.00 |
| **Totals for Cusip** | | | | | **50,000.00** | **49,027.50** | **44,771.30** | **49,827.75** | **5,056.45** | **0.00** |
| 74834LAZ3 | QUEST DIAGNOSTIC INC | 3.45% | 06/01/2026 | 05/23/2016 | 80,000.00 | 79,778.40 | 79,778.40 | 78,907.20 | 0.00 | (871.20) |
| **Totals for Cusip** | | | | | **80,000.00** | **79,778.40** | **79,778.40** | **78,907.20** | **0.00** | **(871.20)** |
| 755111AJ0 | RAYTHEON CO | 6.75% | 03/15/2018 | 09/23/2010 | 250,000.00 | 310,420.00 | 277,020.00 | 265,448.00 | 0.00 | (11,572.00) |
| **Totals for Cusip** | | | | | **250,000.00** | **310,420.00** | **277,020.00** | **265,448.00** | **0.00** | **(11,572.00)** |
| 761713BF2 | REYNOLDS AMERICAN INC | 4.00% | 06/12/2022 | 06/09/2015 | 130,000.00 | 129,819.30 | 135,145.66 | 135,969.99 | 824.33 | 0.00 |
| **Totals for Cusip** | | | | | **130,000.00** | **129,819.30** | **135,145.66** | **135,969.99** | **824.33** | **0.00** |
| 771196BA9 | ROCHE HOLDINGS INC | 2.25% | 09/30/2019 | 09/22/2014 | 500,000.00 | 499,270.00 | 502,610.50 | 504,158.00 | 1,547.50 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **499,270.00** | **502,610.50** | **504,158.00** | **1,547.50** | **0.00** |
| 776696AD8 | ROPER INDUSTRIES INC | 1.85% | 11/15/2017 | 11/15/2012 | 115,000.00 | 114,896.50 | 114,395.22 | 115,355.70 | 960.48 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **115,000.00** | **114,896.50** | **114,395.22** | **115,355.70** | **960.48** | **0.00** |
| 776696AE6 | ROPER TECHNOLOGIES INC | 3.12% | 11/15/2022 | 06/03/2016 | 200,000.00 | 203,226.00 | 203,226.00 | 200,154.60 | 0.00 | (3,071.40) |
| **Totals for Cusip** | | | | | **200,000.00** | **203,226.00** | **203,226.00** | **200,154.60** | **0.00** | **(3,071.40)** |
| 776743AA4 | ROPER TECHNOLOGIES INC | 3.00% | 12/15/2020 | 11/30/2015 | 200,000.00 | 199,924.00 | 199,169.80 | 202,601.20 | 3,431.40 | 0.00 |
| **Totals for Cusip** | | | | | **200,000.00** | **199,924.00** | **199,169.80** | **202,601.20** | **3,431.40** | **0.00** |
| 776743AC0 | ROPER TECHNOLOGIES INC | 2.80% | 12/15/2021 | 12/08/2016 | 500,000.00 | 499,215.00 | 499,215.00 | 499,761.00 | 546.00 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **499,215.00** | **499,215.00** | **499,761.00** | **546.00** | **0.00** |
| 790849AM5 | ST JUDE MEDICAL INC | 2.80% | 09/15/2020 | 09/14/2015 | 290,000.00 | 289,866.60 | 290,109.62 | 291,626.61 | 1,516.99 | 0.00 |
| **Totals for Cusip** | | | | | **290,000.00** | **289,866.60** | **290,109.62** | **291,626.61** | **1,516.99** | **0.00** |
| 797440BR4 | SAN DIEGO GAS & ELECTRIC | 3.60% | 09/01/2023 | 09/04/2013 | 300,000.00 | 299,952.00 | 312,320.40 | 314,048.70 | 1,728.30 | 0.00 |
| **Totals for Cusip** | | | | | **300,000.00** | **299,952.00** | **312,320.40** | **314,048.70** | **1,728.30** | **0.00** |
| 81180WAP6 | SEAGATE HDD CAYMAN | 3.75% | 11/15/2018 | 10/31/2013 | 90,000.00 | 90,000.00 | 89,325.00 | 92,216.25 | 2,891.25 | 0.00 |
| **Totals for Cusip** | | | | | **90,000.00** | **90,000.00** | **89,325.00** | **92,216.25** | **2,891.25** | **0.00** |
| 81618TAA8 | SELECT INCOME REIT | 2.85% | 02/01/2018 | 01/29/2015 | 75,000.00 | 74,712.00 | 74,896.80 | 75,320.48 | 423.68 | 0.00 |
| **Totals for Cusip** | | | | | **75,000.00** | **74,712.00** | **74,896.80** | **75,320.48** | **423.68** | **0.00** |
| 822582BA9 | SHELL INTL FIN | 2.00% | 11/15/2018 | 10/30/2014 | 575,000.00 | 578,915.75 | 575,669.88 | 578,849.05 | 3,179.17 | 0.00 |
| **Totals for Cusip** | | | | | **575,000.00** | **578,915.75** | **575,669.88** | **578,849.05** | **3,179.17** | **0.00** |
| 82481LAA7 | SHIRE ACQ INV IRELAND DA | 1.90% | 09/23/2019 | 09/19/2016 | 375,000.00 | 374,696.25 | 374,696.25 | 370,245.75 | 0.00 | (4,450.50) |
| **Totals for Cusip** | | | | | **375,000.00** | **374,696.25** | **374,696.25** | **370,245.75** | **0.00** | **(4,450.50)** |
| 82481LAD1 | SHIRE ACQ INV IRELAND DA | 3.20% | 09/23/2026 | 09/19/2016 | 190,000.00 | 189,773.90 | 189,773.90 | 177,523.65 | 0.00 | (12,250.25) |
| **Totals for Cusip** | | | | | **190,000.00** | **189,773.90** | **189,773.90** | **177,523.65** | **0.00** | **(12,250.25)** |
| 82620KAC7 | SIEMENS FINANCIERINGSMAT | 2.15% | 05/27/2020 | 05/18/2015 | 600,000.00 | 599,208.00 | 594,288.60 | 596,359.20 | 2,070.60 | 0.00 |
| **Totals for Cusip** | | | | | **600,000.00** | **599,208.00** | **594,288.60** | **596,359.20** | **2,070.60** | **0.00** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 82620KAJ2 | SIEMENS FINANCIERINGSMAT | 1.70% | 09/15/2021 | 09/23/2016 | 1,000,000.00 | 992,730.00 | 992,730.00 | 960,695.00 | 0.00 | (32,035.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **992,730.00** | **992,730.00** | **960,695.00** | **0.00** | **(32,035.00)** |
| 826418BJ3 | SIERRA PACIFIC POWER CO | 3.38% | 08/15/2023 | 08/12/2013 | 110,000.00 | 109,769.00 | 111,234.97 | 112,615.47 | 1,380.50 | 0.00 |
| **Totals for Cusip** | | | | | **110,000.00** | **109,769.00** | **111,234.97** | **112,615.47** | **1,380.50** | **0.00** |
| 842329AA2 | SOUTHERN BAPTIST HOSPITA | 4.86% | 07/15/2045 | 05/21/2015 | 135,000.00 | 135,000.00 | 139,465.40 | 145,878.98 | 6,413.58 | 0.00 |
| **Totals for Cusip** | | | | | **135,000.00** | **135,000.00** | **139,465.40** | **145,878.98** | **6,413.58** | **0.00** |
| 854502AE1 | STANLEY BLACK & DECKER I | 1.62% | 11/17/2018 | 11/07/2016 | 780,000.00 | 780,000.00 | 780,000.00 | 775,197.54 | 0.00 | (4,802.46) |
| **Totals for Cusip** | | | | | **780,000.00** | **780,000.00** | **780,000.00** | **775,197.54** | **0.00** | **(4,802.46)** |
| 85771PAW2 | STATOIL ASA | 2.25% | 11/08/2019 | 11/03/2014 | 750,000.00 | 749,685.00 | 747,340.50 | 756,227.25 | 8,886.75 | 0.00 |
| **Totals for Cusip** | | | | | **750,000.00** | **749,685.00** | **747,340.50** | **756,227.25** | **8,886.75** | **0.00** |
| 87165BAE3 | SYNCHRONY FINANCIAL | 2.70% | 02/03/2020 | 01/26/2015 | 160,000.00 | 159,665.60 | 156,932.00 | 159,525.60 | 2,593.60 | 0.00 |
| **Totals for Cusip** | | | | | **160,000.00** | **159,665.60** | **156,932.00** | **159,525.60** | **2,593.60** | **0.00** |
| 871829AZ0 | SYSCO CORP | 3.75% | 10/01/2025 | 09/23/2015 | 70,000.00 | 70,000.00 | 70,960.12 | 70,844.34 | 0.00 | (115.78) |
| **Totals for Cusip** | | | | | **70,000.00** | **70,000.00** | **70,960.12** | **70,844.34** | **0.00** | **(115.78)** |
| 875127BD3 | TAMPA ELECTRIC | 4.20% | 05/15/2045 | 05/15/2015 | 40,000.00 | 39,925.60 | 38,667.72 | 39,202.72 | 535.00 | 0.00 |
| **Totals for Cusip** | | | | | **40,000.00** | **39,925.60** | **38,667.72** | **39,202.72** | **535.00** | **0.00** |
| 880591DZ2 | TENNESSEE VALLEY AUTHORITY | 5.38% | 04/01/2056 | 03/29/2006 | 300,000.00 | 298,296.00 | 357,474.60 | 375,158.70 | 17,684.10 | 0.00 |
| **Totals for Cusip** | | | | | **300,000.00** | **298,296.00** | **357,474.60** | **375,158.70** | **17,684.10** | **0.00** |
| 880591EA6 | TENNESSEE VALLEY AUTHORITY | 5.50% | 07/18/2017 | 07/12/2007 | 650,000.00 | 644,826.00 | 693,226.30 | 666,805.10 | 0.00 | (26,421.20) |
| **Totals for Cusip** | | | | | **650,000.00** | **644,826.00** | **693,226.30** | **666,805.10** | **0.00** | **(26,421.20)** |
| 88167AAC5 | TEVA PHARMACEUTICALS NE | 2.20% | 07/21/2021 | 07/18/2016 | 250,000.00 | 249,587.50 | 249,587.50 | 239,171.75 | 0.00 | (10,415.75) |
| **Totals for Cusip** | | | | | **250,000.00** | **249,587.50** | **249,587.50** | **239,171.75** | **0.00** | **(10,415.75)** |
| 88167AAD3 | TEVA PHARMACEUTICALS NE | 2.80% | 07/21/2023 | 07/18/2016 | 85,000.00 | 84,716.10 | 84,716.10 | 80,460.24 | 0.00 | (4,255.86) |
| **Totals for Cusip** | | | | | **85,000.00** | **84,716.10** | **84,716.10** | **80,460.24** | **0.00** | **(4,255.86)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 883203BT7 | TEXTRON INC | 3.65% | 03/01/2021 | 01/23/2014 | 60,000.00 | 59,901.60 | 60,374.22 | 61,636.08 | 1,261.86 | 0.00 |
| **Totals for Cusip** | | | | | **60,000.00** | **59,901.60** | **60,374.22** | **61,636.08** | **1,261.86** | **0.00** |
| 883203BU4 | TEXTRON INC | 4.30% | 03/01/2024 | 05/22/2014 | 225,000.00 | 233,221.50 | 229,167.45 | 233,385.08 | 4,217.63 | 0.00 |
| **Totals for Cusip** | | | | | **225,000.00** | **233,221.50** | **229,167.45** | **233,385.08** | **4,217.63** | **0.00** |
| 883556BN1 | THERMO FISHER SCIENTIFIC INC | 3.00% | 04/15/2023 | 04/04/2016 | 125,000.00 | 124,390.00 | 124,390.00 | 122,858.38 | 0.00 | (1,531.62) |
| **Totals for Cusip** | | | | | **125,000.00** | **124,390.00** | **124,390.00** | **122,858.38** | **0.00** | **(1,531.62)** |
| 883556BR2 | THERMO FISHER SCIENTIFIC INC | 2.95% | 09/19/2026 | 09/14/2016 | 90,000.00 | 88,908.30 | 88,908.30 | 84,982.50 | 0.00 | (3,925.80) |
| **Totals for Cusip** | | | | | **90,000.00** | **88,908.30** | **88,908.30** | **84,982.50** | **0.00** | **(3,925.80)** |
| 887315AM1 | TIME WARNER COS INC | 9.15% | 02/01/2023 | 08/31/2009 | 130,000.00 | 157,842.10 | 168,667.46 | 166,718.24 | 0.00 | (1,949.22) |
| 887315AM1 | TIME WARNER COS INC | 9.15% | 02/01/2023 | 03/03/2010 | 75,000.00 | 96,392.25 | 97,308.15 | 96,183.60 | 0.00 | (1,124.55) |
| 887315AM1 | TIME WARNER COS INC | 9.15% | 02/01/2023 | 10/01/2010 | 100,000.00 | 136,408.00 | 129,744.20 | 128,244.80 | 0.00 | (1,499.40) |
| **Totals for Cusip** | | | | | **305,000.00** | **390,642.35** | **395,719.81** | **391,146.64** | **0.00** | **(4,573.17)** |
| 887315BH1 | TIME WARNER COS INC | 7.57% | 02/01/2024 | 05/02/2012 | 175,000.00 | 226,922.50 | 213,991.23 | 216,404.13 | 2,412.90 | 0.00 |
| **Totals for Cusip** | | | | | **175,000.00** | **226,922.50** | **213,991.23** | **216,404.13** | **2,412.90** | **0.00** |
| 893939AE8 | TRAVELERS PROP CASUALTY | 7.75% | 04/15/2026 | 07/23/2015 | 250,000.00 | 334,132.50 | 327,311.75 | 328,343.50 | 1,031.75 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **334,132.50** | **327,311.75** | **328,343.50** | **1,031.75** | **0.00** |
| 899043AA1 | TUFTS UNIVERSITY | 5.02% | 04/15/2112 | 03/22/2012 | 125,000.00 | 125,000.00 | 128,610.38 | 130,482.50 | 1,872.12 | 0.00 |
| **Totals for Cusip** | | | | | **125,000.00** | **125,000.00** | **128,610.38** | **130,482.50** | **1,872.12** | **0.00** |
| 90131HBB0 | 21ST CENTURY FOX AMERICA | 7.28% | 06/30/2028 | 04/06/2015 | 150,000.00 | 164,575.63 | 179,951.55 | 189,700.50 | 9,748.95 | 0.00 |
| **Totals for Cusip** | | | | | **150,000.00** | **164,575.63** | **179,951.55** | **189,700.50** | **9,748.95** | **0.00** |
| 902133AF4 | TYCO ELECTRONICS GROUP | 6.55% | 10/01/2017 | 08/25/2011 | 100,000.00 | 119,188.00 | 107,768.40 | 103,725.00 | 0.00 | (4,043.40) |
| 902133AF4 | TYCO ELECTRONICS GROUP | 6.55% | 10/01/2017 | 01/19/2012 | 100,000.00 | 116,004.00 | 107,768.40 | 103,725.00 | 0.00 | (4,043.40) |
| 902133AF4 | TYCO ELECTRONICS GROUP | 6.55% | 10/01/2017 | 05/28/2014 | 170,000.00 | 197,880.00 | 183,206.28 | 176,332.50 | 0.00 | (6,873.78) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **370,000.00** | **433,072.00** | **398,743.08** | **383,782.50** | **0.00** | **(14,960.58)** |
| 902133AK3 | TYCO ELECTRONICS GROUP | 4.88% | 01/15/2021 | 12/15/2010 | 120,000.00 | 119,306.40 | 129,431.40 | 129,611.76 | 180.36 | 0.00 |
| **Totals for Cusip** | | | | | **120,000.00** | **119,306.40** | **129,431.40** | **129,611.76** | **180.36** | **0.00** |
| 902133AN7 | TYCO ELECTRONICS GROUP | 2.38% | 12/17/2018 | 11/20/2013 | 260,000.00 | 258,681.80 | 259,641.46 | 262,507.70 | 2,866.24 | 0.00 |
| **Totals for Cusip** | | | | | **260,000.00** | **258,681.80** | **259,641.46** | **262,507.70** | **2,866.24** | **0.00** |
| 902133AT4 | TYCO ELECTRONICS GROUP | 3.70% | 02/15/2026 | 01/25/2016 | 105,000.00 | 104,744.85 | 104,744.85 | 107,186.42 | 2,441.57 | 0.00 |
| **Totals for Cusip** | | | | | **105,000.00** | **104,744.85** | **104,744.85** | **107,186.42** | **2,441.57** | **0.00** |
| 902494AW3 | TYSON FOODS INC | 2.65% | 08/15/2019 | 08/05/2014 | 65,000.00 | 64,957.10 | 65,036.01 | 65,619.58 | 583.57 | 0.00 |
| **Totals for Cusip** | | | | | **65,000.00** | **64,957.10** | **65,036.01** | **65,619.58** | **583.57** | **0.00** |
| 90261XHL9 | UBS AG STAMFORD CT | 1.38% | 06/01/2017 | 05/27/2015 | 1,000,000.00 | 999,060.00 | 995,235.00 | 999,766.00 | 4,531.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **999,060.00** | **995,235.00** | **999,766.00** | **4,531.00** | **0.00** |
| 903280AD7 | USAA CAPITAL CORP | 2.12% | 06/03/2019 | 05/05/2014 | 500,000.00 | 499,975.00 | 499,585.00 | 502,379.50 | 2,794.50 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **499,975.00** | **499,585.00** | **502,379.50** | **2,794.50** | **0.00** |
| 904764AU1 | UNILEVER CAPITAL CORP | 2.00% | 07/28/2026 | 07/25/2016 | 285,000.00 | 280,488.45 | 280,488.45 | 260,232.93 | 0.00 | (20,255.52) |
| **Totals for Cusip** | | | | | **285,000.00** | **280,488.45** | **280,488.45** | **260,232.93** | **0.00** | **(20,255.52)** |
| 90521APJ1 | UNION BANK NA | 2.62% | 09/26/2018 | 09/19/2013 | 400,000.00 | 399,908.00 | 403,839.60 | 404,372.00 | 532.40 | 0.00 |
| **Totals for Cusip** | | | | | **400,000.00** | **399,908.00** | **403,839.60** | **404,372.00** | **532.40** | **0.00** |
| 911312AK2 | UNITED PARCEL SERVICE | 5.12% | 04/01/2019 | 06/04/2013 | 500,000.00 | 585,290.00 | 551,733.50 | 536,947.50 | 0.00 | (14,786.00) |
| **Totals for Cusip** | | | | | **500,000.00** | **585,290.00** | **551,733.50** | **536,947.50** | **0.00** | **(14,786.00)** |
| 911312AP1 | UNITED PARCEL SERVICE | 1.12% | 10/01/2017 | 09/24/2012 | 50,000.00 | 49,917.50 | 49,963.00 | 49,978.40 | 15.40 | 0.00 |
| **Totals for Cusip** | | | | | **50,000.00** | **49,917.50** | **49,963.00** | **49,978.40** | **15.40** | **0.00** |
| 911312AQ9 | UNITED PARCEL SERVICE | 2.45% | 10/01/2022 | 09/24/2012 | 150,000.00 | 149,800.50 | 148,375.20 | 149,380.80 | 1,005.60 | 0.00 |
| **Totals for Cusip** | | | | | **150,000.00** | **149,800.50** | **148,375.20** | **149,380.80** | **1,005.60** | **0.00** |
| 913017AR0 | UNITED TECHNOLOGIES | 8.88% | 11/15/2019 | 09/30/2009 | 250,000.00 | 335,597.50 | 307,119.00 | 296,730.50 | 0.00 | (10,388.50) |



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## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **250,000.00** | **335,597.50** | **307,119.00** | **296,730.50** | **0.00** | **(10,388.50)** |
| 913017AS8 | UNITED TECHNOLOGIES | 8.75% | 03/01/2021 | 12/02/2009 | 465,000.00 | 625,662.15 | 596,940.50 | 578,801.31 | 0.00 | (18,139.19) |
| **Totals for Cusip** | | | | | **465,000.00** | **625,662.15** | **596,940.50** | **578,801.31** | **0.00** | **(18,139.19)** |
| 913017BU2 | UNITED TECHNOLOGIES | 1.80% | 06/01/2017 | 05/24/2012 | 105,000.00 | 104,909.70 | 105,592.73 | 105,274.37 | 0.00 | (318.36) |
| **Totals for Cusip** | | | | | **105,000.00** | **104,909.70** | **105,592.73** | **105,274.37** | **0.00** | **(318.36)** |
| 913017BZ1 | UNITED TECHNOLOGIES | 1.78% | 05/04/2018 | 04/29/2015 | 500,000.00 | 501,875.00 | 494,952.50 | 500,109.00 | 5,156.50 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **501,875.00** | **494,952.50** | **500,109.00** | **5,156.50** | **0.00** |
| 91324PBY7 | UNITEDHEALTH GROUP INC | 1.40% | 10/15/2017 | 10/17/2012 | 145,000.00 | 144,826.00 | 144,721.89 | 145,211.12 | 489.23 | 0.00 |
| **Totals for Cusip** | | | | | **145,000.00** | **144,826.00** | **144,721.89** | **145,211.12** | **489.23** | **0.00** |
| 91324PCX8 | UNITEDHEALTH GROUP INC | 4.20% | 01/15/2047 | 12/15/2016 | 50,000.00 | 49,626.50 | 49,626.50 | 50,574.85 | 948.35 | 0.00 |
| **Totals for Cusip** | | | | | **50,000.00** | **49,626.50** | **49,626.50** | **50,574.85** | **948.35** | **0.00** |
| 914886AB2 | UNIV OF SOUTHERN CALIFORNIA | 3.03% | 10/01/2039 | 08/15/2016 | 200,000.00 | 200,000.00 | 200,000.00 | 177,635.60 | 0.00 | (22,364.40) |
| **Totals for Cusip** | | | | | **200,000.00** | **200,000.00** | **200,000.00** | **177,635.60** | **0.00** | **(22,364.40)** |
| 91529YAH9 | UNUMPROVIDENT CORP | 5.62% | 09/15/2020 | 09/08/2010 | 55,000.00 | 54,933.45 | 60,493.62 | 59,895.39 | 0.00 | (598.23) |
| **Totals for Cusip** | | | | | **55,000.00** | **54,933.45** | **60,493.62** | **59,895.39** | **0.00** | **(598.23)** |
| 92343VBR4 | VERIZON COMMUNICATIONS | 5.15% | 09/15/2023 | 09/12/2013 | 25,000.00 | 25,990.00 | 27,483.15 | 27,643.58 | 160.43 | 0.00 |
| 92343VBR4 | VERIZON COMMUNICATIONS | 5.15% | 09/15/2023 | 09/11/2013 | 375,000.00 | 373,785.00 | 412,247.25 | 414,653.63 | 2,406.38 | 0.00 |
| **Totals for Cusip** | | | | | **400,000.00** | **399,775.00** | **439,730.40** | **442,297.21** | **2,566.81** | **0.00** |
| 92343VCH5 | VERIZON COMMUNICATIONS | 2.62% | 02/21/2020 | 03/11/2015 | 230,000.00 | 230,613.14 | 230,799.71 | 232,206.62 | 1,406.91 | 0.00 |
| **Totals for Cusip** | | | | | **230,000.00** | **230,613.14** | **230,799.71** | **232,206.62** | **1,406.91** | **0.00** |
| 927804FR0 | VIRGINIA ELECTRIC & POWER | 4.45% | 02/15/2044 | 02/04/2014 | 55,000.00 | 54,566.60 | 56,569.32 | 57,742.63 | 1,173.31 | 0.00 |
| **Totals for Cusip** | | | | | **55,000.00** | **54,566.60** | **56,569.32** | **57,742.63** | **1,173.31** | **0.00** |
| 928668AA0 | VOLKSWAGEN GROUP AMERICA | 1.25% | 05/23/2017 | 05/15/2014 | 300,000.00 | 299,814.00 | 292,828.50 | 299,514.00 | 6,685.50 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **300,000.00** | **299,814.00** | **292,828.50** | **299,514.00** | **6,685.50** | **0.00** |
| 94973VBH9 | WELLPOINT INC | 2.25% | 08/15/2019 | 08/07/2014 | 200,000.00 | 199,538.00 | 198,739.80 | 199,596.00 | 856.20 | 0.00 |
| **Totals for Cusip** | | | | | **200,000.00** | **199,538.00** | **198,739.80** | **199,596.00** | **856.20** | **0.00** |
| 976656CC0 | WISCONSIN ELECTRIC POWER | 4.25% | 12/15/2019 | 12/08/2009 | 385,000.00 | 383,760.30 | 413,543.52 | 409,424.40 | 0.00 | (4,119.12) |
| **Totals for Cusip** | | | | | **385,000.00** | **383,760.30** | **413,543.52** | **409,424.40** | **0.00** | **(4,119.12)** |
| 983024AF7 | WYETH | 6.45% | 02/01/2024 | 07/11/2016 | 250,000.00 | 322,767.50 | 322,767.50 | 304,408.75 | 0.00 | (18,358.75) |
| **Totals for Cusip** | | | | | **250,000.00** | **322,767.50** | **322,767.50** | **304,408.75** | **0.00** | **(18,358.75)** |
| 98372PAM0 | XL CAPITAL LTD | 5.75% | 10/01/2021 | 09/27/2011 | 150,000.00 | 150,000.00 | 167,151.60 | 166,699.80 | 0.00 | (451.80) |
| **Totals for Cusip** | | | | | **150,000.00** | **150,000.00** | **167,151.60** | **166,699.80** | **0.00** | **(451.80)** |
| 984121BQ5 | XEROX CORP | 6.75% | 02/01/2017 | 06/18/2010 | 160,000.00 | 179,684.80 | 167,667.84 | 160,577.92 | 0.00 | (7,089.92) |
| **Totals for Cusip** | | | | | **160,000.00** | **179,684.80** | **167,667.84** | **160,577.92** | **0.00** | **(7,089.92)** |
| 98956PAK8 | ZIMMER BIOMET HOLDINGS INC | 2.70% | 04/01/2020 | 03/10/2015 | 310,000.00 | 309,838.80 | 306,103.92 | 310,015.50 | 3,911.58 | 0.00 |
| **Totals for Cusip** | | | | | **310,000.00** | **309,838.80** | **306,103.92** | **310,015.50** | **3,911.58** | **0.00** |
| **Totals for Corporate** | | | | | **79,408,214.19** | **82,089,055.68** | **81,912,041.81** | **81,659,498.99** | **877,523.72** | **(1,130,066.54)** |
| **Fed Agency** | | | | | | | | | | |
| 31359MEU3 | FANNIE MAE | 6.25% | 05/15/2029 | 01/11/2016 | 400,000.00 | 550,668.00 | 550,668.00 | 530,204.40 | 0.00 | (20,463.60) |
| **Totals for Cusip** | | | | | **400,000.00** | **550,668.00** | **550,668.00** | **530,204.40** | **0.00** | **(20,463.60)** |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 11/17/2015 | 1,590,000.00 | 1,440,317.40 | 1,438,789.41 | 1,486,066.47 | 47,277.06 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 03/22/2016 | 855,000.00 | 792,696.15 | 792,696.15 | 799,111.22 | 6,415.07 | 0.00 |
| **Totals for Cusip** | | | | | **2,445,000.00** | **2,233,013.55** | **2,231,485.56** | **2,285,177.69** | **53,692.13** | **0.00** |
| 76116FAG2 | RFCSP STRIP | 0.00% | 01/15/2021 | 09/04/2001 | 9,650,000.00 | 2,948,171.50 | 8,636,392.95 | 8,872,248.60 | 235,855.65 | 0.00 |
| **Totals for Cusip** | | | | | **9,650,000.00** | **2,948,171.50** | **8,636,392.95** | **8,872,248.60** | **235,855.65** | **0.00** |
| **Totals for Fed Agency** | | | | | **12,495,000.00** | **5,731,853.05** | **11,418,546.51** | **11,687,630.69** | **289,547.78** | **(20,463.60)** |
| **Foreign** | | | | | | | | | | |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 13645RAX2 | CANADIAN PACIFIC RR CO | 6.12% | 09/15/2115 | 09/08/2015 | 65,000.00 | 66,151.80 | 65,842.79 | 77,824.05 | 11,981.26 | 0.00 |
| 13645RAX2 | CANADIAN PACIFIC RR CO | 6.12% | 09/15/2115 | 09/08/2015 | 185,000.00 | 185,000.00 | 187,398.71 | 221,499.21 | 34,100.50 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **251,151.80** | **253,241.50** | **299,323.26** | **46,081.76** | **0.00** |
| 219868BW5 | CORP ANDINA DE FOMENTO | 2.00% | 05/10/2019 | 05/04/2016 | 205,000.00 | 204,981.55 | 204,981.55 | 203,664.02 | 0.00 | (1,317.53) |
| **Totals for Cusip** | | | | | **205,000.00** | **204,981.55** | **204,981.55** | **203,664.02** | **0.00** | **(1,317.53)** |
| 219868BX3 | CORP ANDINA DE FOMENTO | 2.12% | 09/27/2021 | 09/20/2016 | 210,000.00 | 209,603.10 | 209,603.10 | 203,315.70 | 0.00 | (6,287.40) |
| **Totals for Cusip** | | | | | **210,000.00** | **209,603.10** | **209,603.10** | **203,315.70** | **0.00** | **(6,287.40)** |
| 24713GAA0 | DELPHI AUTOMOTIVE PLC | 3.15% | 11/19/2020 | 11/09/2015 | 105,000.00 | 104,773.20 | 104,864.24 | 106,681.16 | 1,816.92 | 0.00 |
| **Totals for Cusip** | | | | | **105,000.00** | **104,773.20** | **104,864.24** | **106,681.16** | **1,816.92** | **0.00** |
| 471068AH9 | JAPAN FIN ORG MUNICIPAL | 2.12% | 04/13/2021 | 04/06/2016 | 200,000.00 | 199,560.00 | 199,560.00 | 195,621.60 | 0.00 | (3,938.40) |
| **Totals for Cusip** | | | | | **200,000.00** | **199,560.00** | **199,560.00** | **195,621.60** | **0.00** | **(3,938.40)** |
| 559222AR5 | MAGNA INTERNATIONAL INC | 4.15% | 10/01/2025 | 12/01/2016 | 250,000.00 | 258,977.50 | 258,977.50 | 259,002.25 | 24.75 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **258,977.50** | **258,977.50** | **259,002.25** | **24.75** | **0.00** |
| 563469UL7 | MANITOBA PROVINCE OF | 2.12% | 06/22/2026 | 11/30/2016 | 100,000.00 | 93,840.00 | 93,840.00 | 93,285.00 | 0.00 | (555.00) |
| **Totals for Cusip** | | | | | **100,000.00** | **93,840.00** | **93,840.00** | **93,285.00** | **0.00** | **(555.00)** |
| 651333DR4 | NEWFOUNDLAND | 8.65% | 10/22/2022 | 04/13/2016 | 400,000.00 | 532,044.00 | 532,044.00 | 496,448.40 | 0.00 | (35,595.60) |
| **Totals for Cusip** | | | | | **400,000.00** | **532,044.00** | **532,044.00** | **496,448.40** | **0.00** | **(35,595.60)** |
| 709629AM1 | PENTAIR FINANCE SA | 2.90% | 09/15/2018 | 09/09/2015 | 250,000.00 | 249,850.00 | 248,881.00 | 252,889.25 | 4,008.25 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **249,850.00** | **248,881.00** | **252,889.25** | **4,008.25** | **0.00** |
| 709629AN9 | PENTAIR FINANCE SA | 3.62% | 09/15/2020 | 09/09/2015 | 275,000.00 | 274,700.25 | 274,728.85 | 279,799.03 | 5,070.18 | 0.00 |
| **Totals for Cusip** | | | | | **275,000.00** | **274,700.25** | **274,728.85** | **279,799.03** | **5,070.18** | **0.00** |
| BE62884816 | BELGIUM KINGDOM OF | 1.12% | 08/03/2019 | 07/27/2016 | 200,000.00 | 199,700.00 | 199,700.00 | 196,877.60 | 0.00 | (2,822.40) |
| **Totals for Cusip** | | | | | **200,000.00** | **199,700.00** | **199,700.00** | **196,877.60** | **0.00** | **(2,822.40)** |



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## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Foreign** | | | | | **2,445,000.00** | **2,579,181.40** | **2,580,421.74** | **2,586,907.27** | **57,001.86** | **(50,516.33)** |
| **MMIP Investment** | | | | | | | | | | |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/01/1900 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/01/1900 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/11/2005 | 796.13 | 796.13 | 796.13 | 796.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/11/2005 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/14/2005 | 798.92 | 798.92 | 798.92 | 798.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/15/2005 | 2,403.20 | 2,403.20 | 2,403.20 | 2,403.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/16/2005 | 844.63 | 844.63 | 844.63 | 844.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/18/2005 | 903.16 | 903.16 | 903.16 | 903.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/17/2005 | 864.75 | 864.75 | 864.75 | 864.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/21/2005 | 917.27 | 917.27 | 917.27 | 917.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/22/2005 | 2,730.79 | 2,730.79 | 2,730.79 | 2,730.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/23/2005 | 924.91 | 924.91 | 924.91 | 924.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/24/2005 | 924.36 | 924.36 | 924.36 | 924.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/25/2005 | 931.56 | 931.56 | 931.56 | 931.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/01/2005 | 932.05 | 932.05 | 932.05 | 932.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/28/2005 | 932.91 | 932.91 | 932.91 | 932.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/29/2005 | 2,803.03 | 2,803.03 | 2,803.03 | 2,803.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/30/2005 | 960.18 | 960.18 | 960.18 | 960.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/31/2005 | 970.11 | 970.11 | 970.11 | 970.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/06/2005 | 677.62 | 677.62 | 677.62 | 677.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/07/2005 | 671.87 | 671.87 | 671.87 | 671.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/08/2005 | 672.57 | 672.57 | 672.57 | 672.57 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/04/2005 | 683.59 | 683.59 | 683.59 | 683.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/05/2005 | 2,050.44 | 2,050.44 | 2,050.44 | 2,050.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/11/2005 | 649.30 | 649.30 | 649.30 | 649.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/12/2005 | 1,948.93 | 1,948.93 | 1,948.93 | 1,948.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/13/2005 | 651.16 | 651.16 | 651.16 | 651.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/15/2005 | 646.48 | 646.48 | 646.48 | 646.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/14/2005 | 645.52 | 645.52 | 645.52 | 645.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/18/2005 | 663.43 | 663.43 | 663.43 | 663.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/19/2005 | 2,000.90 | 2,000.90 | 2,000.90 | 2,000.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/20/2005 | 675.90 | 675.90 | 675.90 | 675.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/21/2005 | 546.10 | 546.10 | 546.10 | 546.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/22/2005 | 546.69 | 546.69 | 546.69 | 546.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/29/2005 | 337.59 | 337.59 | 337.59 | 337.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/25/2005 | 350.03 | 350.03 | 350.03 | 350.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/26/2005 | 1,054.68 | 1,054.68 | 1,054.68 | 1,054.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/27/2005 | 337.09 | 337.09 | 337.09 | 337.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/28/2005 | 337.83 | 337.83 | 337.83 | 337.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/02/2005 | 337.46 | 337.46 | 337.46 | 337.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/03/2005 | 786.10 | 786.10 | 786.10 | 786.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/04/2005 | 112.95 | 112.95 | 112.95 | 112.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/05/2005 | 115.15 | 115.15 | 115.15 | 115.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/06/2005 | 116.49 | 116.49 | 116.49 | 116.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/09/2005 | 112.59 | 112.59 | 112.59 | 112.59 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/10/2005 | 348.17 | 348.17 | 348.17 | 348.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/11/2005 | 128.79 | 128.79 | 128.79 | 128.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/13/2005 | 189.02 | 189.02 | 189.02 | 189.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/12/2005 | 202.27 | 202.27 | 202.27 | 202.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/16/2005 | 82.01 | 82.01 | 82.01 | 82.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/17/2005 | 374.52 | 374.52 | 374.52 | 374.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/18/2005 | 215.83 | 215.83 | 215.83 | 215.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/19/2005 | 209.51 | 209.51 | 209.51 | 209.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/20/2005 | 209.58 | 209.58 | 209.58 | 209.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/27/2005 | 263.25 | 263.25 | 263.25 | 263.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/26/2005 | 263.16 | 263.16 | 263.16 | 263.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/23/2005 | 210.70 | 210.70 | 210.70 | 210.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/24/2005 | 631.54 | 631.54 | 631.54 | 631.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/25/2005 | 210.21 | 210.21 | 210.21 | 210.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/25/2005 | 718.75 | 718.75 | 718.75 | 718.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/01/2005 | 1,018.10 | 1,018.10 | 1,018.10 | 1,018.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/02/2005 | 89.23 | 89.23 | 89.23 | 89.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/03/2005 | 89.30 | 89.30 | 89.30 | 89.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/31/2005 | 263.42 | 263.42 | 263.42 | 263.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/06/2005 | 89.10 | 89.10 | 89.10 | 89.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/07/2005 | 264.74 | 264.74 | 264.74 | 264.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/08/2005 | 86.82 | 86.82 | 86.82 | 86.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/10/2005 | 87.99 | 87.99 | 87.99 | 87.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/09/2005 | 86.68 | 86.68 | 86.68 | 86.68 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/13/2005 | 88.25 | 88.25 | 88.25 | 88.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/14/2005 | 266.57 | 266.57 | 266.57 | 266.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/15/2005 | 89.05 | 89.05 | 89.05 | 89.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/16/2005 | 191.80 | 191.80 | 191.80 | 191.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/17/2005 | 1,316.88 | 1,316.88 | 1,316.88 | 1,316.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/24/2005 | 985.11 | 985.11 | 985.11 | 985.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/20/2005 | 1,320.00 | 1,320.00 | 1,320.00 | 1,320.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/22/2005 | 898.89 | 898.89 | 898.89 | 898.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/23/2005 | 879.41 | 879.41 | 879.41 | 879.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/29/2005 | 845.78 | 845.78 | 845.78 | 845.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/30/2005 | 849.59 | 849.59 | 849.59 | 849.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/01/2005 | 868.16 | 868.16 | 868.16 | 868.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/28/2005 | 2,508.10 | 2,508.10 | 2,508.10 | 2,508.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/27/2005 | 834.70 | 834.70 | 834.70 | 834.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/05/2005 | 586.43 | 586.43 | 586.43 | 586.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/06/2005 | 2,350.47 | 2,350.47 | 2,350.47 | 2,350.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/07/2005 | 590.35 | 590.35 | 590.35 | 590.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/08/2005 | 607.24 | 607.24 | 607.24 | 607.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/13/2005 | 611.62 | 611.62 | 611.62 | 611.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/12/2005 | 1,834.89 | 1,834.89 | 1,834.89 | 1,834.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/14/2005 | 566.20 | 566.20 | 566.20 | 566.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/15/2005 | 614.18 | 614.18 | 614.18 | 614.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2005 | 611.10 | 611.10 | 611.10 | 611.10 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/22/2005 | 837.85 | 837.85 | 837.85 | 837.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/18/2005 | 707.01 | 707.01 | 707.01 | 707.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/19/2005 | 2,204.81 | 2,204.81 | 2,204.81 | 2,204.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/20/2005 | 792.95 | 792.95 | 792.95 | 792.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/21/2005 | 798.29 | 798.29 | 798.29 | 798.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/21/2005 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/27/2005 | 814.26 | 814.26 | 814.26 | 814.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/28/2005 | 819.67 | 819.67 | 819.67 | 819.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/29/2005 | 580.78 | 580.78 | 580.78 | 580.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/26/2005 | 2,435.49 | 2,435.49 | 2,435.49 | 2,435.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/25/2005 | 811.02 | 811.02 | 811.02 | 811.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/01/2005 | 593.57 | 593.57 | 593.57 | 593.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/02/2005 | 1,536.57 | 1,536.57 | 1,536.57 | 1,536.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/03/2005 | 354.94 | 354.94 | 354.94 | 354.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/04/2005 | 435.59 | 435.59 | 435.59 | 435.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/05/2005 | 443.32 | 443.32 | 443.32 | 443.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/09/2005 | 1,374.78 | 1,374.78 | 1,374.78 | 1,374.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/08/2005 | 447.68 | 447.68 | 447.68 | 447.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/10/2005 | 483.47 | 483.47 | 483.47 | 483.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/11/2005 | 475.93 | 475.93 | 475.93 | 475.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/12/2005 | 477.42 | 477.42 | 477.42 | 477.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/15/2005 | 480.44 | 480.44 | 480.44 | 480.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/16/2005 | 1,477.38 | 1,477.38 | 1,477.38 | 1,477.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/17/2005 | 519.94 | 519.94 | 519.94 | 519.94 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/18/2005 | 524.44 | 524.44 | 524.44 | 524.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/19/2005 | 560.65 | 560.65 | 560.65 | 560.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/23/2005 | 1,685.41 | 1,685.41 | 1,685.41 | 1,685.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/24/2005 | 592.77 | 592.77 | 592.77 | 592.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/25/2005 | 591.69 | 591.69 | 591.69 | 591.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/26/2005 | 594.09 | 594.09 | 594.09 | 594.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/22/2005 | 560.30 | 560.30 | 560.30 | 560.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/29/2005 | 600.08 | 600.08 | 600.08 | 600.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/30/2005 | 1,956.08 | 1,956.08 | 1,956.08 | 1,956.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/31/2005 | 755.73 | 755.73 | 755.73 | 755.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/02/2005 | 449.37 | 449.37 | 449.37 | 449.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/01/2005 | 755.13 | 755.13 | 755.13 | 755.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/06/2005 | 450.20 | 450.20 | 450.20 | 450.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/07/2005 | 1,501.83 | 1,501.83 | 1,501.83 | 1,501.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/08/2005 | 151.69 | 151.69 | 151.69 | 151.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/09/2005 | 151.82 | 151.82 | 151.82 | 151.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/12/2005 | 151.83 | 151.83 | 151.83 | 151.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/13/2005 | 432.43 | 432.43 | 432.43 | 432.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/14/2005 | 771.60 | 771.60 | 771.60 | 771.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/15/2005 | 777.04 | 777.04 | 777.04 | 777.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/16/2005 | 281.33 | 281.33 | 281.33 | 281.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/22/2005 | 328.18 | 328.18 | 328.18 | 328.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/23/2005 | 416.33 | 416.33 | 416.33 | 416.33 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/20/2005 | 905.26 | 905.26 | 905.26 | 905.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/19/2005 | 285.85 | 285.85 | 285.85 | 285.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/21/2005 | 335.08 | 335.08 | 335.08 | 335.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/26/2005 | 415.52 | 415.52 | 415.52 | 415.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/27/2005 | 1,248.68 | 1,248.68 | 1,248.68 | 1,248.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/28/2005 | 345.18 | 345.18 | 345.18 | 345.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/29/2005 | 359.20 | 359.20 | 359.20 | 359.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/30/2005 | 358.50 | 358.50 | 358.50 | 358.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/04/2005 | 1,480.95 | 1,480.95 | 1,480.95 | 1,480.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/03/2005 | 615.69 | 615.69 | 615.69 | 615.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/05/2005 | 363.30 | 363.30 | 363.30 | 363.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/06/2005 | 207.73 | 207.73 | 207.73 | 207.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/07/2005 | 209.24 | 209.24 | 209.24 | 209.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/10/2005 | 208.36 | 208.36 | 208.36 | 208.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/11/2005 | 625.71 | 625.71 | 625.71 | 625.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/12/2005 | 208.15 | 208.15 | 208.15 | 208.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/13/2005 | 209.54 | 209.54 | 209.54 | 209.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/14/2005 | 210.59 | 210.59 | 210.59 | 210.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/19/2005 | 292.83 | 292.83 | 292.83 | 292.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/17/2005 | 213.56 | 213.56 | 213.56 | 213.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/20/2005 | 301.56 | 301.56 | 301.56 | 301.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/21/2005 | 304.66 | 304.66 | 304.66 | 304.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/18/2005 | 703.00 | 703.00 | 703.00 | 703.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/24/2005 | 308.24 | 308.24 | 308.24 | 308.24 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/25/2005 | 924.73 | 924.73 | 924.73 | 924.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/25/2005 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/26/2005 | 312.57 | 312.57 | 312.57 | 312.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/28/2005 | 366.69 | 366.69 | 366.69 | 366.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/27/2005 | 312.68 | 312.68 | 312.68 | 312.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/31/2005 | 367.36 | 367.36 | 367.36 | 367.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/01/2005 | 1,111.90 | 1,111.90 | 1,111.90 | 1,111.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/02/2005 | 56.13 | 56.13 | 56.13 | 56.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/03/2005 | 56.28 | 56.28 | 56.28 | 56.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/03/2005 | 0.02 | 0.02 | 0.02 | 0.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/04/2005 | 47.68 | 47.68 | 47.68 | 47.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/11/2005 | 142.29 | 142.29 | 142.29 | 142.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2005 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2005 | 51.97 | 51.97 | 51.97 | 51.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/10/2005 | 62.04 | 62.04 | 62.04 | 62.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/07/2005 | 50.43 | 50.43 | 50.43 | 50.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/07/2005 | 607.52 | 607.52 | 607.52 | 607.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/08/2005 | 152.74 | 152.74 | 152.74 | 152.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/14/2005 | 142.29 | 142.29 | 142.29 | 142.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/15/2005 | 425.34 | 425.34 | 425.34 | 425.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/16/2005 | 109.86 | 109.86 | 109.86 | 109.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/17/2005 | 109.25 | 109.25 | 109.25 | 109.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/18/2005 | 893.18 | 893.18 | 893.18 | 893.18 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/23/2005 | 909.03 | 909.03 | 909.03 | 909.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/22/2005 | 2,687.79 | 2,687.79 | 2,687.79 | 2,687.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/25/2005 | 912.18 | 912.18 | 912.18 | 912.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2005 | 889.90 | 889.90 | 889.90 | 889.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/28/2005 | 1,835.39 | 1,835.39 | 1,835.39 | 1,835.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/30/2005 | 1,371.34 | 1,371.34 | 1,371.34 | 1,371.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/01/2005 | 1,373.34 | 1,373.34 | 1,373.34 | 1,373.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/02/2005 | 1,357.08 | 1,357.08 | 1,357.08 | 1,357.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/09/2005 | 1,426.69 | 1,426.69 | 1,426.69 | 1,426.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/05/2005 | 1,343.33 | 1,343.33 | 1,343.33 | 1,343.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/07/2005 | 1,446.56 | 1,446.56 | 1,446.56 | 1,446.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/08/2005 | 1,389.23 | 1,389.23 | 1,389.23 | 1,389.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/12/2005 | 1,430.34 | 1,430.34 | 1,430.34 | 1,430.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2005 | 1,755.78 | 1,755.78 | 1,755.78 | 1,755.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/15/2005 | 1,754.90 | 1,754.90 | 1,754.90 | 1,754.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/16/2005 | 1,469.38 | 1,469.38 | 1,469.38 | 1,469.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2005 | 1,484.44 | 1,484.44 | 1,484.44 | 1,484.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/20/2005 | 2,838.21 | 2,838.21 | 2,838.21 | 2,838.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2005 | 1,485.94 | 1,485.94 | 1,485.94 | 1,485.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/22/2005 | 1,488.82 | 1,488.82 | 1,488.82 | 1,488.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/23/2005 | 1,498.08 | 1,498.08 | 1,498.08 | 1,498.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2005 | 1,505.97 | 1,505.97 | 1,505.97 | 1,505.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/27/2005 | 1,500.17 | 1,500.17 | 1,500.17 | 1,500.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2005 | 1,513.16 | 1,513.16 | 1,513.16 | 1,513.16 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2005 | 1,510.88 | 1,510.88 | 1,510.88 | 1,510.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/05/2006 | 1,170.23 | 1,170.23 | 1,170.23 | 1,170.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/06/2006 | 754.70 | 754.70 | 754.70 | 754.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/13/2006 | 829.42 | 829.42 | 829.42 | 829.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/12/2006 | 754.91 | 754.91 | 754.91 | 754.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/09/2006 | 743.37 | 743.37 | 743.37 | 743.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/10/2006 | 2,238.87 | 2,238.87 | 2,238.87 | 2,238.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/11/2006 | 748.17 | 748.17 | 748.17 | 748.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/11/2006 | 476.71 | 476.71 | 476.71 | 476.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/19/2006 | 944.82 | 944.82 | 944.82 | 944.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/20/2006 | 939.96 | 939.96 | 939.96 | 939.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/17/2006 | 1,535.80 | 1,535.80 | 1,535.80 | 1,535.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/23/2006 | 938.73 | 938.73 | 938.73 | 938.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/24/2006 | 2,813.84 | 2,813.84 | 2,813.84 | 2,813.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/25/2006 | 1,031.07 | 1,031.07 | 1,031.07 | 1,031.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/26/2006 | 1,042.69 | 1,042.69 | 1,042.69 | 1,042.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/27/2006 | 1,029.45 | 1,029.45 | 1,029.45 | 1,029.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/01/2006 | 1,176.66 | 1,176.66 | 1,176.66 | 1,176.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/30/2006 | 1,033.94 | 1,033.94 | 1,033.94 | 1,033.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/02/2006 | 862.03 | 862.03 | 862.03 | 862.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/03/2006 | 875.22 | 875.22 | 875.22 | 875.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/06/2006 | 874.86 | 874.86 | 874.86 | 874.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/07/2006 | 2,610.60 | 2,610.60 | 2,610.60 | 2,610.60 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/08/2006 | 850.70 | 850.70 | 850.70 | 850.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/09/2006 | 940.23 | 940.23 | 940.23 | 940.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/10/2006 | 913.87 | 913.87 | 913.87 | 913.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/15/2006 | 974.01 | 974.01 | 974.01 | 974.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/17/2006 | 990.61 | 990.61 | 990.61 | 990.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/14/2006 | 2,763.32 | 2,763.32 | 2,763.32 | 2,763.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/16/2006 | 986.50 | 986.50 | 986.50 | 986.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/13/2006 | 918.38 | 918.38 | 918.38 | 918.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/21/2006 | 1,052.92 | 1,052.92 | 1,052.92 | 1,052.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/23/2006 | 1,018.91 | 1,018.91 | 1,018.91 | 1,018.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/24/2006 | 1,019.02 | 1,019.02 | 1,019.02 | 1,019.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/27/2006 | 1,021.94 | 1,021.94 | 1,021.94 | 1,021.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/01/2006 | 1,100.90 | 1,100.90 | 1,100.90 | 1,100.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/03/2006 | 721.24 | 721.24 | 721.24 | 721.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/02/2006 | 648.77 | 648.77 | 648.77 | 648.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/06/2006 | 358.76 | 358.76 | 358.76 | 358.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/07/2006 | 1,054.17 | 1,054.17 | 1,054.17 | 1,054.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/08/2006 | 269.23 | 269.23 | 269.23 | 269.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/09/2006 | 289.16 | 289.16 | 289.16 | 289.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/10/2006 | 269.86 | 269.86 | 269.86 | 269.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/17/2006 | 344.91 | 344.91 | 344.91 | 344.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/13/2006 | 262.40 | 262.40 | 262.40 | 262.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/14/2006 | 787.76 | 787.76 | 787.76 | 787.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/15/2006 | 214.87 | 214.87 | 214.87 | 214.87 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/16/2006 | 256.04 | 256.04 | 256.04 | 256.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/22/2006 | 282.93 | 282.93 | 282.93 | 282.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/23/2006 | 301.27 | 301.27 | 301.27 | 301.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/24/2006 | 326.21 | 326.21 | 326.21 | 326.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/20/2006 | 285.14 | 285.14 | 285.14 | 285.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/21/2006 | 848.53 | 848.53 | 848.53 | 848.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/27/2006 | 334.62 | 334.62 | 334.62 | 334.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/28/2006 | 1,039.53 | 1,039.53 | 1,039.53 | 1,039.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/29/2006 | 390.99 | 390.99 | 390.99 | 390.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/31/2006 | 638.20 | 638.20 | 638.20 | 638.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/30/2006 | 392.51 | 392.51 | 392.51 | 392.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/03/2006 | 648.30 | 648.30 | 648.30 | 648.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/04/2006 | 1,631.33 | 1,631.33 | 1,631.33 | 1,631.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/05/2006 | 340.39 | 340.39 | 340.39 | 340.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/06/2006 | 576.29 | 576.29 | 576.29 | 576.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/07/2006 | 184.91 | 184.91 | 184.91 | 184.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/10/2006 | 183.25 | 183.25 | 183.25 | 183.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/11/2006 | 556.89 | 556.89 | 556.89 | 556.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/12/2006 | 263.81 | 263.81 | 263.81 | 263.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/13/2006 | 123.11 | 123.11 | 123.11 | 123.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/17/2006 | 124.13 | 124.13 | 124.13 | 124.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/18/2006 | 645.40 | 645.40 | 645.40 | 645.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/19/2006 | 413.10 | 413.10 | 413.10 | 413.10 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/20/2006 | 417.50 | 417.50 | 417.50 | 417.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/21/2006 | 430.97 | 430.97 | 430.97 | 430.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/24/2006 | 427.76 | 427.76 | 427.76 | 427.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/25/2006 | 1,283.80 | 1,283.80 | 1,283.80 | 1,283.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/26/2006 | 436.40 | 436.40 | 436.40 | 436.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/27/2006 | 435.65 | 435.65 | 435.65 | 435.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/28/2006 | 476.24 | 476.24 | 476.24 | 476.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/02/2006 | 1,308.61 | 1,308.61 | 1,308.61 | 1,308.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/01/2006 | 477.21 | 477.21 | 477.21 | 477.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/03/2006 | 365.37 | 365.37 | 365.37 | 365.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/04/2006 | 388.45 | 388.45 | 388.45 | 388.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/05/2006 | 397.43 | 397.43 | 397.43 | 397.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/08/2006 | 411.80 | 411.80 | 411.80 | 411.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/09/2006 | 1,242.25 | 1,242.25 | 1,242.25 | 1,242.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/10/2006 | 422.90 | 422.90 | 422.90 | 422.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/11/2006 | 424.71 | 424.71 | 424.71 | 424.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/12/2006 | 427.27 | 427.27 | 427.27 | 427.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/18/2006 | 1,371.77 | 1,371.77 | 1,371.77 | 1,371.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/19/2006 | 1,322.84 | 1,322.84 | 1,322.84 | 1,322.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/16/2006 | 1,579.94 | 1,579.94 | 1,579.94 | 1,579.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/15/2006 | 465.63 | 465.63 | 465.63 | 465.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/17/2006 | 645.96 | 645.96 | 645.96 | 645.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/22/2006 | 1,323.61 | 1,323.61 | 1,323.61 | 1,323.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/22/2006 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/24/2006 | 1,329.28 | 1,329.28 | 1,329.28 | 1,329.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/25/2006 | 1,613.93 | 1,613.93 | 1,613.93 | 1,613.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/26/2006 | 1,369.16 | 1,369.16 | 1,369.16 | 1,369.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/01/2006 | 1,048.15 | 1,048.15 | 1,048.15 | 1,048.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/30/2006 | 1,363.43 | 1,363.43 | 1,363.43 | 1,363.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/02/2006 | 651.41 | 651.41 | 651.41 | 651.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/05/2006 | 541.61 | 541.61 | 541.61 | 541.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/06/2006 | 1,623.76 | 1,623.76 | 1,623.76 | 1,623.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/07/2006 | 540.77 | 540.77 | 540.77 | 540.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/08/2006 | 562.26 | 562.26 | 562.26 | 562.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/09/2006 | 542.61 | 542.61 | 542.61 | 542.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/16/2006 | 696.21 | 696.21 | 696.21 | 696.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/13/2006 | 1,857.43 | 1,857.43 | 1,857.43 | 1,857.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/15/2006 | 646.49 | 646.49 | 646.49 | 646.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/12/2006 | 568.86 | 568.86 | 568.86 | 568.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/14/2006 | 646.10 | 646.10 | 646.10 | 646.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/19/2006 | 632.50 | 632.50 | 632.50 | 632.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/20/2006 | 1,904.22 | 1,904.22 | 1,904.22 | 1,904.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/21/2006 | 636.87 | 636.87 | 636.87 | 636.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/22/2006 | 634.73 | 634.73 | 634.73 | 634.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/23/2006 | 642.18 | 642.18 | 642.18 | 642.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/29/2006 | 652.06 | 652.06 | 652.06 | 652.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/26/2006 | 643.33 | 643.33 | 643.33 | 643.33 | 0.00 | 0.00 |



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|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/28/2006 | 651.07 | 651.07 | 651.07 | 651.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/30/2006 | 700.79 | 700.79 | 700.79 | 700.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/27/2006 | 1,935.83 | 1,935.83 | 1,935.83 | 1,935.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/03/2006 | 758.36 | 758.36 | 758.36 | 758.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/05/2006 | 1,899.72 | 1,899.72 | 1,899.72 | 1,899.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/06/2006 | 591.24 | 591.24 | 591.24 | 591.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/07/2006 | 218.53 | 218.53 | 218.53 | 218.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/14/2006 | 212.23 | 212.23 | 212.23 | 212.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/13/2006 | 264.69 | 264.69 | 264.69 | 264.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/10/2006 | 218.78 | 218.78 | 218.78 | 218.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2006 | 656.45 | 656.45 | 656.45 | 656.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/12/2006 | 218.94 | 218.94 | 218.94 | 218.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/18/2006 | 820.44 | 820.44 | 820.44 | 820.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/19/2006 | 1,283.72 | 1,283.72 | 1,283.72 | 1,283.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/20/2006 | 1,283.93 | 1,283.93 | 1,283.93 | 1,283.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/20/2006 | 1,307.27 | 1,307.27 | 1,307.27 | 1,307.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/21/2006 | 1,304.13 | 1,304.13 | 1,304.13 | 1,304.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/17/2006 | 211.30 | 211.30 | 211.30 | 211.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/28/2006 | 1,185.52 | 1,185.52 | 1,185.52 | 1,185.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/24/2006 | 1,180.64 | 1,180.64 | 1,180.64 | 1,180.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/27/2006 | 1,183.88 | 1,183.88 | 1,183.88 | 1,183.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/26/2006 | 1,184.14 | 1,184.14 | 1,184.14 | 1,184.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/31/2006 | 1,189.95 | 1,189.95 | 1,189.95 | 1,189.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/02/2006 | 1,309.34 | 1,309.34 | 1,309.34 | 1,309.34 | 0.00 | 0.00 |



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|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/03/2006 | 1,291.83 | 1,291.83 | 1,291.83 | 1,291.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/04/2006 | 1,370.05 | 1,370.05 | 1,370.05 | 1,370.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/07/2006 | 1,367.27 | 1,367.27 | 1,367.27 | 1,367.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/09/2006 | 1,381.94 | 1,381.94 | 1,381.94 | 1,381.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/10/2006 | 1,381.96 | 1,381.96 | 1,381.96 | 1,381.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/11/2006 | 1,363.22 | 1,363.22 | 1,363.22 | 1,363.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/14/2006 | 1,365.59 | 1,365.59 | 1,365.59 | 1,365.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/16/2006 | 2,303.44 | 2,303.44 | 2,303.44 | 2,303.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/17/2006 | 2,200.57 | 2,200.57 | 2,200.57 | 2,200.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/18/2006 | 2,166.79 | 2,166.79 | 2,166.79 | 2,166.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/21/2006 | 2,182.58 | 2,182.58 | 2,182.58 | 2,182.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/23/2006 | 2,201.37 | 2,201.37 | 2,201.37 | 2,201.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/24/2006 | 2,144.61 | 2,144.61 | 2,144.61 | 2,144.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/25/2006 | 2,145.41 | 2,145.41 | 2,145.41 | 2,145.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/01/2006 | 2,256.97 | 2,256.97 | 2,256.97 | 2,256.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/28/2006 | 2,276.22 | 2,276.22 | 2,276.22 | 2,276.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/31/2006 | 2,227.88 | 2,227.88 | 2,227.88 | 2,227.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/30/2006 | 2,228.89 | 2,228.89 | 2,228.89 | 2,228.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/05/2006 | 1,863.21 | 1,863.21 | 1,863.21 | 1,863.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/07/2006 | 1,764.82 | 1,764.82 | 1,764.82 | 1,764.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/08/2006 | 1,765.38 | 1,765.38 | 1,765.38 | 1,765.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/11/2006 | 1,822.06 | 1,822.06 | 1,822.06 | 1,822.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/13/2006 | 1,850.33 | 1,850.33 | 1,850.33 | 1,850.33 | 0.00 | 0.00 |



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|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/14/2006 | 2,014.65 | 2,014.65 | 2,014.65 | 2,014.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/15/2006 | 2,125.94 | 2,125.94 | 2,125.94 | 2,125.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/21/2006 | 1,743.49 | 1,743.49 | 1,743.49 | 1,743.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/20/2006 | 1,741.23 | 1,741.23 | 1,741.23 | 1,741.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/22/2006 | 1,733.07 | 1,733.07 | 1,733.07 | 1,733.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/18/2006 | 1,717.47 | 1,717.47 | 1,717.47 | 1,717.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/25/2006 | 1,739.24 | 1,739.24 | 1,739.24 | 1,739.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/27/2006 | 1,763.23 | 1,763.23 | 1,763.23 | 1,763.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/28/2006 | 1,764.06 | 1,764.06 | 1,764.06 | 1,764.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/29/2006 | 1,787.96 | 1,787.96 | 1,787.96 | 1,787.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/02/2006 | 1,758.69 | 1,758.69 | 1,758.69 | 1,758.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/04/2006 | 1,248.81 | 1,248.81 | 1,248.81 | 1,248.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/06/2006 | 1,263.00 | 1,263.00 | 1,263.00 | 1,263.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/05/2006 | 1,267.51 | 1,267.51 | 1,267.51 | 1,267.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/09/2006 | 1,251.13 | 1,251.13 | 1,251.13 | 1,251.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/11/2006 | 1,249.66 | 1,249.66 | 1,249.66 | 1,249.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/12/2006 | 1,255.45 | 1,255.45 | 1,255.45 | 1,255.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/13/2006 | 1,248.54 | 1,248.54 | 1,248.54 | 1,248.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/16/2006 | 1,256.42 | 1,256.42 | 1,256.42 | 1,256.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/18/2006 | 1,281.50 | 1,281.50 | 1,281.50 | 1,281.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/19/2006 | 1,318.56 | 1,318.56 | 1,318.56 | 1,318.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/20/2006 | 1,467.09 | 1,467.09 | 1,467.09 | 1,467.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/27/2006 | 1,047.42 | 1,047.42 | 1,047.42 | 1,047.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/23/2006 | 1,491.19 | 1,491.19 | 1,491.19 | 1,491.19 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/26/2006 | 1,045.02 | 1,045.02 | 1,045.02 | 1,045.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/25/2006 | 1,039.11 | 1,039.11 | 1,039.11 | 1,039.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/30/2006 | 1,060.60 | 1,060.60 | 1,060.60 | 1,060.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/01/2006 | 1,063.63 | 1,063.63 | 1,063.63 | 1,063.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/02/2006 | 411.11 | 411.11 | 411.11 | 411.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/03/2006 | 460.66 | 460.66 | 460.66 | 460.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/10/2006 | 177.27 | 177.27 | 177.27 | 177.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/06/2006 | 424.90 | 424.90 | 424.90 | 424.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/07/2006 | 1,296.32 | 1,296.32 | 1,296.32 | 1,296.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2006 | 165.66 | 165.66 | 165.66 | 165.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/08/2006 | 160.95 | 160.95 | 160.95 | 160.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/13/2006 | 219.39 | 219.39 | 219.39 | 219.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/14/2006 | 658.19 | 658.19 | 658.19 | 658.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/15/2006 | 408.33 | 408.33 | 408.33 | 408.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/04/2006 | 2,690.76 | 2,690.76 | 2,690.76 | 2,690.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/06/2006 | 2,695.95 | 2,695.95 | 2,695.95 | 2,695.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/07/2006 | 2,603.20 | 2,603.20 | 2,603.20 | 2,603.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/08/2006 | 2,604.17 | 2,604.17 | 2,604.17 | 2,604.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/15/2006 | 2,605.96 | 2,605.96 | 2,605.96 | 2,605.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/11/2006 | 2,740.87 | 2,740.87 | 2,740.87 | 2,740.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2006 | 2,597.76 | 2,597.76 | 2,597.76 | 2,597.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/13/2006 | 2,549.42 | 2,549.42 | 2,549.42 | 2,549.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/18/2006 | 2,774.64 | 2,774.64 | 2,774.64 | 2,774.64 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/20/2006 | 2,794.83 | 2,794.83 | 2,794.83 | 2,794.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2006 | 2,796.47 | 2,796.47 | 2,796.47 | 2,796.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/22/2006 | 2,802.73 | 2,802.73 | 2,802.73 | 2,802.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/26/2006 | 2,806.70 | 2,806.70 | 2,806.70 | 2,806.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2006 | 2,855.41 | 2,855.41 | 2,855.41 | 2,855.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2006 | 2,860.13 | 2,860.13 | 2,860.13 | 2,860.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2006 | 2,855.50 | 2,855.50 | 2,855.50 | 2,855.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/04/2007 | 2,465.60 | 2,465.60 | 2,465.60 | 2,465.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/05/2007 | 2,492.41 | 2,492.41 | 2,492.41 | 2,492.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/08/2007 | 2,493.23 | 2,493.23 | 2,493.23 | 2,493.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/10/2007 | 2,359.81 | 2,359.81 | 2,359.81 | 2,359.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/11/2007 | 2,357.15 | 2,357.15 | 2,357.15 | 2,357.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/12/2007 | 2,385.51 | 2,385.51 | 2,385.51 | 2,385.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/16/2007 | 2,272.59 | 2,272.59 | 2,272.59 | 2,272.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/18/2007 | 2,416.45 | 2,416.45 | 2,416.45 | 2,416.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/19/2007 | 2,476.44 | 2,476.44 | 2,476.44 | 2,476.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/24/2007 | 2,473.19 | 2,473.19 | 2,473.19 | 2,473.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/25/2007 | 2,499.66 | 2,499.66 | 2,499.66 | 2,499.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/26/2007 | 2,410.80 | 2,410.80 | 2,410.80 | 2,410.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/22/2007 | 2,475.99 | 2,475.99 | 2,475.99 | 2,475.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/29/2007 | 2,421.33 | 2,421.33 | 2,421.33 | 2,421.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/31/2007 | 2,624.57 | 2,624.57 | 2,624.57 | 2,624.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/01/2007 | 2,409.41 | 2,409.41 | 2,409.41 | 2,409.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/02/2007 | 1,897.17 | 1,897.17 | 1,897.17 | 1,897.17 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/08/2007 | 1,710.94 | 1,710.94 | 1,710.94 | 1,710.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/07/2007 | 1,819.58 | 1,819.58 | 1,819.58 | 1,819.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/09/2007 | 1,840.22 | 1,840.22 | 1,840.22 | 1,840.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/05/2007 | 2,114.63 | 2,114.63 | 2,114.63 | 2,114.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/12/2007 | 1,859.08 | 1,859.08 | 1,859.08 | 1,859.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/14/2007 | 2,105.35 | 2,105.35 | 2,105.35 | 2,105.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/15/2007 | 2,064.45 | 2,064.45 | 2,064.45 | 2,064.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/16/2007 | 1,988.00 | 1,988.00 | 1,988.00 | 1,988.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/23/2007 | 2,096.78 | 2,096.78 | 2,096.78 | 2,096.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/20/2007 | 2,115.75 | 2,115.75 | 2,115.75 | 2,115.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/22/2007 | 2,093.63 | 2,093.63 | 2,093.63 | 2,093.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/01/2007 | 2,174.65 | 2,174.65 | 2,174.65 | 2,174.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/02/2007 | 1,806.87 | 1,806.87 | 1,806.87 | 1,806.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/28/2007 | 2,383.19 | 2,383.19 | 2,383.19 | 2,383.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/26/2007 | 2,123.89 | 2,123.89 | 2,123.89 | 2,123.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/05/2007 | 1,817.85 | 1,817.85 | 1,817.85 | 1,817.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/07/2007 | 1,737.86 | 1,737.86 | 1,737.86 | 1,737.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/08/2007 | 1,447.07 | 1,447.07 | 1,447.07 | 1,447.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/09/2007 | 1,447.29 | 1,447.29 | 1,447.29 | 1,447.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/09/2007 | 499.93 | 499.93 | 499.93 | 499.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/12/2007 | 1,480.72 | 1,480.72 | 1,480.72 | 1,480.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/12/2007 | 3,057.81 | 3,057.81 | 3,057.81 | 3,057.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/10/2007 | 2,310.21 | 2,310.21 | 2,310.21 | 2,310.21 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/13/2007 | 1,274.57 | 1,274.57 | 1,274.57 | 1,274.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/08/2007 | 1,284.43 | 1,284.43 | 1,284.43 | 1,284.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/15/2007 | 1,059.02 | 1,059.02 | 1,059.02 | 1,059.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/17/2007 | 2,973.93 | 2,973.93 | 2,973.93 | 2,973.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/30/2007 | 482.61 | 482.61 | 482.61 | 482.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/25/2007 | 2,598.31 | 2,598.31 | 2,598.31 | 2,598.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/21/2007 | 2,404.03 | 2,404.03 | 2,404.03 | 2,404.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/26/2007 | 2,855.04 | 2,855.04 | 2,855.04 | 2,855.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/04/2008 | 2,970.67 | 2,970.67 | 2,970.67 | 2,970.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/06/2008 | 2,975.85 | 2,975.85 | 2,975.85 | 2,975.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/07/2008 | 2,718.92 | 2,718.92 | 2,718.92 | 2,718.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/08/2008 | 2,763.52 | 2,763.52 | 2,763.52 | 2,763.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/11/2008 | 2,709.80 | 2,709.80 | 2,709.80 | 2,709.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/13/2008 | 2,895.43 | 2,895.43 | 2,895.43 | 2,895.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/14/2008 | 2,911.59 | 2,911.59 | 2,911.59 | 2,911.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/15/2008 | 2,940.33 | 2,940.33 | 2,940.33 | 2,940.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/19/2008 | 2,852.11 | 2,852.11 | 2,852.11 | 2,852.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/22/2008 | 2,674.10 | 2,674.10 | 2,674.10 | 2,674.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/21/2008 | 2,734.48 | 2,734.48 | 2,734.48 | 2,734.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/25/2008 | 2,653.71 | 2,653.71 | 2,653.71 | 2,653.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/27/2008 | 2,747.59 | 2,747.59 | 2,747.59 | 2,747.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/28/2008 | 2,718.56 | 2,718.56 | 2,718.56 | 2,718.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/29/2008 | 2,912.60 | 2,912.60 | 2,912.60 | 2,912.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/03/2008 | 2,899.34 | 2,899.34 | 2,899.34 | 2,899.34 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/05/2008 | 2,539.26 | 2,539.26 | 2,539.26 | 2,539.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/06/2008 | 2,488.61 | 2,488.61 | 2,488.61 | 2,488.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/07/2008 | 2,586.72 | 2,586.72 | 2,586.72 | 2,586.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/13/2008 | 2,506.41 | 2,506.41 | 2,506.41 | 2,506.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/12/2008 | 2,561.73 | 2,561.73 | 2,561.73 | 2,561.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/14/2008 | 2,592.53 | 2,592.53 | 2,592.53 | 2,592.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/10/2008 | 2,567.00 | 2,567.00 | 2,567.00 | 2,567.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/17/2008 | 2,488.83 | 2,488.83 | 2,488.83 | 2,488.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/19/2008 | 2,460.25 | 2,460.25 | 2,460.25 | 2,460.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/20/2008 | 2,474.07 | 2,474.07 | 2,474.07 | 2,474.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/24/2008 | 2,349.16 | 2,349.16 | 2,349.16 | 2,349.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/26/2008 | 2,403.08 | 2,403.08 | 2,403.08 | 2,403.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/27/2008 | 2,449.74 | 2,449.74 | 2,449.74 | 2,449.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/28/2008 | 2,522.51 | 2,522.51 | 2,522.51 | 2,522.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/02/2008 | 2,157.24 | 2,157.24 | 2,157.24 | 2,157.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/31/2008 | 2,368.92 | 2,368.92 | 2,368.92 | 2,368.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/03/2008 | 2,155.64 | 2,155.64 | 2,155.64 | 2,155.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/04/2008 | 2,239.33 | 2,239.33 | 2,239.33 | 2,239.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/07/2008 | 2,079.79 | 2,079.79 | 2,079.79 | 2,079.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/09/2008 | 2,200.84 | 2,200.84 | 2,200.84 | 2,200.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/10/2008 | 2,313.34 | 2,313.34 | 2,313.34 | 2,313.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/11/2008 | 2,128.49 | 2,128.49 | 2,128.49 | 2,128.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/17/2008 | 2,243.67 | 2,243.67 | 2,243.67 | 2,243.67 | 0.00 | 0.00 |



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## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/14/2008 | 2,285.77 | 2,285.77 | 2,285.77 | 2,285.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/18/2008 | 2,245.99 | 2,245.99 | 2,245.99 | 2,245.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/16/2008 | 2,143.93 | 2,143.93 | 2,143.93 | 2,143.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/21/2008 | 2,240.65 | 2,240.65 | 2,240.65 | 2,240.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/23/2008 | 2,147.32 | 2,147.32 | 2,147.32 | 2,147.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/24/2008 | 2,127.63 | 2,127.63 | 2,127.63 | 2,127.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/25/2008 | 2,171.56 | 2,171.56 | 2,171.56 | 2,171.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/28/2008 | 2,228.40 | 2,228.40 | 2,228.40 | 2,228.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/30/2008 | 2,402.49 | 2,402.49 | 2,402.49 | 2,402.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/01/2008 | 2,305.75 | 2,305.75 | 2,305.75 | 2,305.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/02/2008 | 2,078.14 | 2,078.14 | 2,078.14 | 2,078.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/07/2008 | 1,992.65 | 1,992.65 | 1,992.65 | 1,992.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/05/2008 | 1,966.45 | 1,966.45 | 1,966.45 | 1,966.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/08/2008 | 2,141.82 | 2,141.82 | 2,141.82 | 2,141.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/09/2008 | 2,051.28 | 2,051.28 | 2,051.28 | 2,051.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/12/2008 | 2,045.97 | 2,045.97 | 2,045.97 | 2,045.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/14/2008 | 2,038.85 | 2,038.85 | 2,038.85 | 2,038.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/15/2008 | 2,320.41 | 2,320.41 | 2,320.41 | 2,320.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/16/2008 | 2,316.08 | 2,316.08 | 2,316.08 | 2,316.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/23/2008 | 1,288.11 | 1,288.11 | 1,288.11 | 1,288.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/22/2008 | 2,272.53 | 2,272.53 | 2,272.53 | 2,272.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/19/2008 | 2,323.93 | 2,323.93 | 2,323.93 | 2,323.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/21/2008 | 2,504.75 | 2,504.75 | 2,504.75 | 2,504.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/29/2008 | 2,293.12 | 2,293.12 | 2,293.12 | 2,293.12 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/30/2008 | 2,259.95 | 2,259.95 | 2,259.95 | 2,259.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/27/2008 | 2,290.65 | 2,290.65 | 2,290.65 | 2,290.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/02/2008 | 2,267.94 | 2,267.94 | 2,267.94 | 2,267.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/04/2008 | 2,053.99 | 2,053.99 | 2,053.99 | 2,053.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/05/2008 | 2,034.26 | 2,034.26 | 2,034.26 | 2,034.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/06/2008 | 2,017.69 | 2,017.69 | 2,017.69 | 2,017.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/12/2008 | 1,997.47 | 1,997.47 | 1,997.47 | 1,997.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/11/2008 | 1,998.23 | 1,998.23 | 1,998.23 | 1,998.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/13/2008 | 2,000.36 | 2,000.36 | 2,000.36 | 2,000.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/09/2008 | 2,012.63 | 2,012.63 | 2,012.63 | 2,012.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/16/2008 | 2,157.76 | 2,157.76 | 2,157.76 | 2,157.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/18/2008 | 2,190.46 | 2,190.46 | 2,190.46 | 2,190.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/19/2008 | 2,153.67 | 2,153.67 | 2,153.67 | 2,153.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/20/2008 | 2,178.66 | 2,178.66 | 2,178.66 | 2,178.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/26/2008 | 2,181.22 | 2,181.22 | 2,181.22 | 2,181.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/23/2008 | 2,169.62 | 2,169.62 | 2,169.62 | 2,169.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/25/2008 | 2,177.34 | 2,177.34 | 2,177.34 | 2,177.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/27/2008 | 2,220.83 | 2,220.83 | 2,220.83 | 2,220.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/02/2008 | 1,998.99 | 1,998.99 | 1,998.99 | 1,998.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/03/2008 | 1,918.85 | 1,918.85 | 1,918.85 | 1,918.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/30/2008 | 2,227.62 | 2,227.62 | 2,227.62 | 2,227.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/07/2008 | 1,984.83 | 1,984.83 | 1,984.83 | 1,984.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/09/2008 | 2,013.42 | 2,013.42 | 2,013.42 | 2,013.42 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/10/2008 | 2,074.76 | 2,074.76 | 2,074.76 | 2,074.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2008 | 2,004.95 | 2,004.95 | 2,004.95 | 2,004.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/18/2008 | 2,015.05 | 2,015.05 | 2,015.05 | 2,015.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/14/2008 | 2,015.71 | 2,015.71 | 2,015.71 | 2,015.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/17/2008 | 2,161.85 | 2,161.85 | 2,161.85 | 2,161.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/16/2008 | 2,035.98 | 2,035.98 | 2,035.98 | 2,035.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/21/2008 | 2,066.61 | 2,066.61 | 2,066.61 | 2,066.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/23/2008 | 2,031.45 | 2,031.45 | 2,031.45 | 2,031.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/24/2008 | 2,030.43 | 2,030.43 | 2,030.43 | 2,030.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/25/2008 | 2,121.57 | 2,121.57 | 2,121.57 | 2,121.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/25/2008 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/31/2008 | 2,085.54 | 2,085.54 | 2,085.54 | 2,085.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/01/2008 | 2,044.68 | 2,044.68 | 2,044.68 | 2,044.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/28/2008 | 2,031.94 | 2,031.94 | 2,031.94 | 2,031.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/30/2008 | 1,999.98 | 1,999.98 | 1,999.98 | 1,999.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/06/2008 | 1,827.05 | 1,827.05 | 1,827.05 | 1,827.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/07/2008 | 1,816.52 | 1,816.52 | 1,816.52 | 1,816.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/08/2008 | 1,821.02 | 1,821.02 | 1,821.02 | 1,821.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/04/2008 | 1,826.59 | 1,826.59 | 1,826.59 | 1,826.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/11/2008 | 1,810.15 | 1,810.15 | 1,810.15 | 1,810.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/13/2008 | 1,872.86 | 1,872.86 | 1,872.86 | 1,872.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/14/2008 | 1,971.57 | 1,971.57 | 1,971.57 | 1,971.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/15/2008 | 1,878.18 | 1,878.18 | 1,878.18 | 1,878.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/21/2008 | 1,786.84 | 1,786.84 | 1,786.84 | 1,786.84 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/20/2008 | 1,827.61 | 1,827.61 | 1,827.61 | 1,827.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/22/2008 | 1,869.92 | 1,869.92 | 1,869.92 | 1,869.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/18/2008 | 1,865.58 | 1,865.58 | 1,865.58 | 1,865.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/25/2008 | 1,866.78 | 1,866.78 | 1,866.78 | 1,866.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/27/2008 | 1,878.56 | 1,878.56 | 1,878.56 | 1,878.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/28/2008 | 1,847.84 | 1,847.84 | 1,847.84 | 1,847.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/29/2008 | 1,871.16 | 1,871.16 | 1,871.16 | 1,871.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/02/2008 | 1,900.74 | 1,900.74 | 1,900.74 | 1,900.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/04/2008 | 1,715.72 | 1,715.72 | 1,715.72 | 1,715.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/05/2008 | 1,701.71 | 1,701.71 | 1,701.71 | 1,701.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/10/2008 | 1,703.57 | 1,703.57 | 1,703.57 | 1,703.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/11/2008 | 1,730.24 | 1,730.24 | 1,730.24 | 1,730.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/12/2008 | 1,758.20 | 1,758.20 | 1,758.20 | 1,758.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/08/2008 | 1,715.31 | 1,715.31 | 1,715.31 | 1,715.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/15/2008 | 1,866.78 | 1,866.78 | 1,866.78 | 1,866.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/17/2008 | 1,722.04 | 1,722.04 | 1,722.04 | 1,722.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/18/2008 | 1,761.41 | 1,761.41 | 1,761.41 | 1,761.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/19/2008 | 1,649.90 | 1,649.90 | 1,649.90 | 1,649.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/25/2008 | 1,740.66 | 1,740.66 | 1,740.66 | 1,740.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/24/2008 | 1,853.60 | 1,853.60 | 1,853.60 | 1,853.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/26/2008 | 1,706.34 | 1,706.34 | 1,706.34 | 1,706.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/22/2008 | 1,887.91 | 1,887.91 | 1,887.91 | 1,887.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/01/2008 | 1,885.38 | 1,885.38 | 1,885.38 | 1,885.38 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/02/2008 | 427.32 | 427.32 | 427.32 | 427.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/03/2008 | 665.57 | 665.57 | 665.57 | 665.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/06/2008 | 649.41 | 649.41 | 649.41 | 649.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/08/2008 | 1,667.35 | 1,667.35 | 1,667.35 | 1,667.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/09/2008 | 1,672.81 | 1,672.81 | 1,672.81 | 1,672.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/10/2008 | 1,484.44 | 1,484.44 | 1,484.44 | 1,484.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/17/2008 | 1,553.76 | 1,553.76 | 1,553.76 | 1,553.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/15/2008 | 1,061.04 | 1,061.04 | 1,061.04 | 1,061.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/13/2008 | 1,463.99 | 1,463.99 | 1,463.99 | 1,463.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/16/2008 | 1,572.41 | 1,572.41 | 1,572.41 | 1,572.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/20/2008 | 1,507.22 | 1,507.22 | 1,507.22 | 1,507.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/22/2008 | 1,445.96 | 1,445.96 | 1,445.96 | 1,445.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/23/2008 | 1,482.93 | 1,482.93 | 1,482.93 | 1,482.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/24/2008 | 1,426.39 | 1,426.39 | 1,426.39 | 1,426.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/31/2008 | 1,177.67 | 1,177.67 | 1,177.67 | 1,177.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/27/2008 | 1,390.45 | 1,390.45 | 1,390.45 | 1,390.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/30/2008 | 1,259.93 | 1,259.93 | 1,259.93 | 1,259.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/29/2008 | 1,419.87 | 1,419.87 | 1,419.87 | 1,419.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/03/2008 | 1,150.63 | 1,150.63 | 1,150.63 | 1,150.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/05/2008 | 992.68 | 992.68 | 992.68 | 992.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/06/2008 | 979.57 | 979.57 | 979.57 | 979.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/07/2008 | 990.96 | 990.96 | 990.96 | 990.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/10/2008 | 985.22 | 985.22 | 985.22 | 985.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/11/2008 | 2,946.06 | 2,946.06 | 2,946.06 | 2,946.06 | 0.00 | 0.00 |



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## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/12/2008 | 973.69 | 973.69 | 973.69 | 973.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/13/2008 | 863.89 | 863.89 | 863.89 | 863.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/14/2008 | 894.95 | 894.95 | 894.95 | 894.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/18/2008 | 2,900.66 | 2,900.66 | 2,900.66 | 2,900.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/19/2008 | 1,450.98 | 1,450.98 | 1,450.98 | 1,450.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/20/2008 | 1,583.17 | 1,583.17 | 1,583.17 | 1,583.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2008 | 1,606.94 | 1,606.94 | 1,606.94 | 1,606.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2008 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/17/2008 | 862.99 | 862.99 | 862.99 | 862.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/24/2008 | 1,583.76 | 1,583.76 | 1,583.76 | 1,583.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/26/2008 | 1,559.13 | 1,559.13 | 1,559.13 | 1,559.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/28/2008 | 1,551.36 | 1,551.36 | 1,551.36 | 1,551.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/03/2008 | 604.34 | 604.34 | 604.34 | 604.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/03/2008 | 1,454.18 | 1,454.18 | 1,454.18 | 1,454.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/04/2008 | 1,591.03 | 1,591.03 | 1,591.03 | 1,591.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/05/2008 | 1,582.65 | 1,582.65 | 1,582.65 | 1,582.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/08/2008 | 1,498.33 | 1,498.33 | 1,498.33 | 1,498.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/10/2008 | 1,779.21 | 1,779.21 | 1,779.21 | 1,779.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/11/2008 | 1,508.90 | 1,508.90 | 1,508.90 | 1,508.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/12/2008 | 1,551.48 | 1,551.48 | 1,551.48 | 1,551.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2008 | 1,478.85 | 1,478.85 | 1,478.85 | 1,478.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/18/2008 | 1,458.04 | 1,458.04 | 1,458.04 | 1,458.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/15/2008 | 1,721.71 | 1,721.71 | 1,721.71 | 1,721.71 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/17/2008 | 1,513.61 | 1,513.61 | 1,513.61 | 1,513.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/24/2008 | 1,465.20 | 1,465.20 | 1,465.20 | 1,465.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/26/2008 | 1,632.64 | 1,632.64 | 1,632.64 | 1,632.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/22/2008 | 1,412.42 | 1,412.42 | 1,412.42 | 1,412.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2008 | 2,709.81 | 2,709.81 | 2,709.81 | 2,709.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2008 | 1,466.18 | 1,466.18 | 1,466.18 | 1,466.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2008 | 1,525.58 | 1,525.58 | 1,525.58 | 1,525.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/09/2009 | 1,356.59 | 1,356.59 | 1,356.59 | 1,356.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/05/2009 | 2,957.50 | 2,957.50 | 2,957.50 | 2,957.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/08/2009 | 1,369.22 | 1,369.22 | 1,369.22 | 1,369.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/07/2009 | 1,447.37 | 1,447.37 | 1,447.37 | 1,447.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/12/2009 | 1,706.25 | 1,706.25 | 1,706.25 | 1,706.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/14/2009 | 1,322.71 | 1,322.71 | 1,322.71 | 1,322.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/15/2009 | 1,332.39 | 1,332.39 | 1,332.39 | 1,332.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/16/2009 | 1,362.67 | 1,362.67 | 1,362.67 | 1,362.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/20/2009 | 1,384.45 | 1,384.45 | 1,384.45 | 1,384.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/20/2009 | 2,431.74 | 2,431.74 | 2,431.74 | 2,431.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/22/2009 | 1,391.27 | 1,391.27 | 1,391.27 | 1,391.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/23/2009 | 1,440.51 | 1,440.51 | 1,440.51 | 1,440.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/26/2009 | 1,420.89 | 1,420.89 | 1,420.89 | 1,420.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/28/2009 | 1,309.59 | 1,309.59 | 1,309.59 | 1,309.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/29/2009 | 1,239.83 | 1,239.83 | 1,239.83 | 1,239.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/30/2009 | 1,290.87 | 1,290.87 | 1,290.87 | 1,290.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/02/2009 | 1,265.90 | 1,265.90 | 1,265.90 | 1,265.90 | 0.00 | 0.00 |



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## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/04/2009 | 1,186.85 | 1,186.85 | 1,186.85 | 1,186.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/05/2009 | 1,171.20 | 1,171.20 | 1,171.20 | 1,171.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/06/2009 | 1,172.52 | 1,172.52 | 1,172.52 | 1,172.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/13/2009 | 990.45 | 990.45 | 990.45 | 990.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/09/2009 | 1,151.69 | 1,151.69 | 1,151.69 | 1,151.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/12/2009 | 989.00 | 989.00 | 989.00 | 989.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/11/2009 | 1,002.18 | 1,002.18 | 1,002.18 | 1,002.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/17/2009 | 1,086.56 | 1,086.56 | 1,086.56 | 1,086.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/19/2009 | 1,034.70 | 1,034.70 | 1,034.70 | 1,034.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/20/2009 | 1,032.25 | 1,032.25 | 1,032.25 | 1,032.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/23/2009 | 1,090.82 | 1,090.82 | 1,090.82 | 1,090.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/25/2009 | 1,064.11 | 1,064.11 | 1,064.11 | 1,064.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/26/2009 | 1,067.39 | 1,067.39 | 1,067.39 | 1,067.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/27/2009 | 1,083.69 | 1,083.69 | 1,083.69 | 1,083.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/05/2009 | 953.02 | 953.02 | 953.02 | 953.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/04/2009 | 925.36 | 925.36 | 925.36 | 925.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/06/2009 | 935.33 | 935.33 | 935.33 | 935.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/02/2009 | 1,050.44 | 1,050.44 | 1,050.44 | 1,050.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/09/2009 | 922.75 | 922.75 | 922.75 | 922.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/10/2009 | 2,728.25 | 2,728.25 | 2,728.25 | 2,728.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/11/2009 | 898.44 | 898.44 | 898.44 | 898.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/12/2009 | 914.96 | 914.96 | 914.96 | 914.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/13/2009 | 828.26 | 828.26 | 828.26 | 828.26 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/19/2009 | 856.46 | 856.46 | 856.46 | 856.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/16/2009 | 858.11 | 858.11 | 858.11 | 858.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/18/2009 | 850.01 | 850.01 | 850.01 | 850.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/20/2009 | 823.68 | 823.68 | 823.68 | 823.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/17/2009 | 2,579.45 | 2,579.45 | 2,579.45 | 2,579.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/23/2009 | 811.52 | 811.52 | 811.52 | 811.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/24/2009 | 2,428.83 | 2,428.83 | 2,428.83 | 2,428.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/25/2009 | 794.75 | 794.75 | 794.75 | 794.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/26/2009 | 778.12 | 778.12 | 778.12 | 778.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/27/2009 | 775.29 | 775.29 | 775.29 | 775.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/03/2009 | 958.92 | 958.92 | 958.92 | 958.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/31/2009 | 2,377.87 | 2,377.87 | 2,377.87 | 2,377.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/02/2009 | 896.74 | 896.74 | 896.74 | 896.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/30/2009 | 781.59 | 781.59 | 781.59 | 781.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/01/2009 | 914.92 | 914.92 | 914.92 | 914.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/06/2009 | 787.54 | 787.54 | 787.54 | 787.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/07/2009 | 2,391.40 | 2,391.40 | 2,391.40 | 2,391.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/08/2009 | 797.78 | 797.78 | 797.78 | 797.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/09/2009 | 820.59 | 820.59 | 820.59 | 820.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/13/2009 | 804.20 | 804.20 | 804.20 | 804.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/15/2009 | 795.79 | 795.79 | 795.79 | 795.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/17/2009 | 755.91 | 755.91 | 755.91 | 755.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/16/2009 | 800.46 | 800.46 | 800.46 | 800.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/20/2009 | 776.63 | 776.63 | 776.63 | 776.63 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/21/2009 | 2,332.89 | 2,332.89 | 2,332.89 | 2,332.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/22/2009 | 784.36 | 784.36 | 784.36 | 784.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/23/2009 | 776.42 | 776.42 | 776.42 | 776.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/24/2009 | 762.65 | 762.65 | 762.65 | 762.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/30/2009 | 809.77 | 809.77 | 809.77 | 809.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/01/2009 | 777.25 | 777.25 | 777.25 | 777.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/27/2009 | 800.61 | 800.61 | 800.61 | 800.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/28/2009 | 2,416.94 | 2,416.94 | 2,416.94 | 2,416.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/29/2009 | 803.12 | 803.12 | 803.12 | 803.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/05/2009 | 2,312.17 | 2,312.17 | 2,312.17 | 2,312.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/06/2009 | 747.25 | 747.25 | 747.25 | 747.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/07/2009 | 745.11 | 745.11 | 745.11 | 745.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/08/2009 | 743.13 | 743.13 | 743.13 | 743.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/04/2009 | 768.65 | 768.65 | 768.65 | 768.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/11/2009 | 709.44 | 709.44 | 709.44 | 709.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/12/2009 | 2,337.11 | 2,337.11 | 2,337.11 | 2,337.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/13/2009 | 873.99 | 873.99 | 873.99 | 873.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/15/2009 | 679.75 | 679.75 | 679.75 | 679.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/14/2009 | 641.70 | 641.70 | 641.70 | 641.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/18/2009 | 861.23 | 861.23 | 861.23 | 861.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/19/2009 | 2,558.48 | 2,558.48 | 2,558.48 | 2,558.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/20/2009 | 834.95 | 834.95 | 834.95 | 834.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/21/2009 | 856.10 | 856.10 | 856.10 | 856.10 | 0.00 | 0.00 |



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## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/22/2009 | 838.80 | 838.80 | 838.80 | 838.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/26/2009 | 841.45 | 841.45 | 841.45 | 841.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/28/2009 | 792.61 | 792.61 | 792.61 | 792.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/29/2009 | 789.30 | 789.30 | 789.30 | 789.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/03/2009 | 783.10 | 783.10 | 783.10 | 783.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/01/2009 | 771.33 | 771.33 | 771.33 | 771.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/04/2009 | 745.03 | 745.03 | 745.03 | 745.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/05/2009 | 756.32 | 756.32 | 756.32 | 756.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/02/2009 | 2,320.85 | 2,320.85 | 2,320.85 | 2,320.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/08/2009 | 722.92 | 722.92 | 722.92 | 722.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/09/2009 | 2,189.60 | 2,189.60 | 2,189.60 | 2,189.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/10/2009 | 732.56 | 732.56 | 732.56 | 732.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/11/2009 | 726.60 | 726.60 | 726.60 | 726.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/12/2009 | 792.68 | 792.68 | 792.68 | 792.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/16/2009 | 2,251.71 | 2,251.71 | 2,251.71 | 2,251.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/15/2009 | 751.05 | 751.05 | 751.05 | 751.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/17/2009 | 749.32 | 749.32 | 749.32 | 749.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/18/2009 | 806.53 | 806.53 | 806.53 | 806.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/19/2009 | 726.85 | 726.85 | 726.85 | 726.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/22/2009 | 740.06 | 740.06 | 740.06 | 740.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/23/2009 | 2,186.78 | 2,186.78 | 2,186.78 | 2,186.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/24/2009 | 684.03 | 684.03 | 684.03 | 684.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/25/2009 | 676.29 | 676.29 | 676.29 | 676.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/26/2009 | 678.84 | 678.84 | 678.84 | 678.84 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/02/2009 | 701.41 | 701.41 | 701.41 | 701.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/30/2009 | 1,775.09 | 1,775.09 | 1,775.09 | 1,775.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/29/2009 | 591.38 | 591.38 | 591.38 | 591.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/01/2009 | 665.41 | 665.41 | 665.41 | 665.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/06/2009 | 638.17 | 638.17 | 638.17 | 638.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/07/2009 | 2,569.36 | 2,569.36 | 2,569.36 | 2,569.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/08/2009 | 634.85 | 634.85 | 634.85 | 634.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/09/2009 | 635.09 | 635.09 | 635.09 | 635.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/10/2009 | 615.22 | 615.22 | 615.22 | 615.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/14/2009 | 1,854.06 | 1,854.06 | 1,854.06 | 1,854.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/13/2009 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/15/2009 | 618.91 | 618.91 | 618.91 | 618.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/16/2009 | 595.58 | 595.58 | 595.58 | 595.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/17/2009 | 599.50 | 599.50 | 599.50 | 599.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/13/2009 | 608.98 | 608.98 | 608.98 | 608.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/20/2009 | 611.95 | 611.95 | 611.95 | 611.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/21/2009 | 1,827.01 | 1,827.01 | 1,827.01 | 1,827.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/22/2009 | 623.69 | 623.69 | 623.69 | 623.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/23/2009 | 646.88 | 646.88 | 646.88 | 646.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/24/2009 | 618.19 | 618.19 | 618.19 | 618.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/29/2009 | 571.21 | 571.21 | 571.21 | 571.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/27/2009 | 597.24 | 597.24 | 597.24 | 597.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/30/2009 | 574.23 | 574.23 | 574.23 | 574.23 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/31/2009 | 601.05 | 601.05 | 601.05 | 601.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/28/2009 | 1,815.21 | 1,815.21 | 1,815.21 | 1,815.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/03/2009 | 553.94 | 553.94 | 553.94 | 553.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/04/2009 | 1,686.22 | 1,686.22 | 1,686.22 | 1,686.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/05/2009 | 565.97 | 565.97 | 565.97 | 565.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/06/2009 | 549.22 | 549.22 | 549.22 | 549.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/07/2009 | 541.91 | 541.91 | 541.91 | 541.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/11/2009 | 1,639.20 | 1,639.20 | 1,639.20 | 1,639.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/10/2009 | 544.24 | 544.24 | 544.24 | 544.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/12/2009 | 563.67 | 563.67 | 563.67 | 563.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/13/2009 | 535.66 | 535.66 | 535.66 | 535.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/14/2009 | 543.80 | 543.80 | 543.80 | 543.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/17/2009 | 533.14 | 533.14 | 533.14 | 533.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/18/2009 | 1,579.38 | 1,579.38 | 1,579.38 | 1,579.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/19/2009 | 504.06 | 504.06 | 504.06 | 504.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/20/2009 | 520.82 | 520.82 | 520.82 | 520.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/21/2009 | 516.64 | 516.64 | 516.64 | 516.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/27/2009 | 492.97 | 492.97 | 492.97 | 492.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/28/2009 | 487.34 | 487.34 | 487.34 | 487.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/25/2009 | 1,506.24 | 1,506.24 | 1,506.24 | 1,506.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/24/2009 | 503.50 | 503.50 | 503.50 | 503.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/26/2009 | 497.78 | 497.78 | 497.78 | 497.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/31/2009 | 497.88 | 497.88 | 497.88 | 497.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/01/2009 | 1,494.37 | 1,494.37 | 1,494.37 | 1,494.37 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/02/2009 | 506.10 | 506.10 | 506.10 | 506.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/03/2009 | 501.01 | 501.01 | 501.01 | 501.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/04/2009 | 500.59 | 500.59 | 500.59 | 500.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/09/2009 | 1,809.12 | 1,809.12 | 1,809.12 | 1,809.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/08/2009 | 452.90 | 452.90 | 452.90 | 452.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/10/2009 | 447.76 | 447.76 | 447.76 | 447.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/11/2009 | 439.07 | 439.07 | 439.07 | 439.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/14/2009 | 469.21 | 469.21 | 469.21 | 469.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/15/2009 | 1,362.36 | 1,362.36 | 1,362.36 | 1,362.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/16/2009 | 453.66 | 453.66 | 453.66 | 453.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/17/2009 | 459.92 | 459.92 | 459.92 | 459.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/18/2009 | 506.51 | 506.51 | 506.51 | 506.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/22/2009 | 1,349.29 | 1,349.29 | 1,349.29 | 1,349.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/23/2009 | 447.97 | 447.97 | 447.97 | 447.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/21/2009 | 448.69 | 448.69 | 448.69 | 448.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/24/2009 | 725.09 | 725.09 | 725.09 | 725.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/25/2009 | 353.26 | 353.26 | 353.26 | 353.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/28/2009 | 334.11 | 334.11 | 334.11 | 334.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/29/2009 | 1,003.59 | 1,003.59 | 1,003.59 | 1,003.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/30/2009 | 339.49 | 339.49 | 339.49 | 339.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/01/2009 | 319.71 | 319.71 | 319.71 | 319.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/02/2009 | 307.37 | 307.37 | 307.37 | 307.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/07/2009 | 777.17 | 777.17 | 777.17 | 777.17 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/06/2009 | 879.85 | 879.85 | 879.85 | 879.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/08/2009 | 290.40 | 290.40 | 290.40 | 290.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/09/2009 | 240.53 | 240.53 | 240.53 | 240.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/05/2009 | 279.13 | 279.13 | 279.13 | 279.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/12/2009 | 242.57 | 242.57 | 242.57 | 242.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/13/2009 | 727.76 | 727.76 | 727.76 | 727.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/14/2009 | 242.16 | 242.16 | 242.16 | 242.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/15/2009 | 254.53 | 254.53 | 254.53 | 254.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/16/2009 | 263.44 | 263.44 | 263.44 | 263.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/23/2009 | 240.88 | 240.88 | 240.88 | 240.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/21/2009 | 244.56 | 244.56 | 244.56 | 244.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/20/2009 | 750.59 | 750.59 | 750.59 | 750.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/22/2009 | 248.98 | 248.98 | 248.98 | 248.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/19/2009 | 254.94 | 254.94 | 254.94 | 254.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/26/2009 | 232.27 | 232.27 | 232.27 | 232.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/27/2009 | 699.06 | 699.06 | 699.06 | 699.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/28/2009 | 234.26 | 234.26 | 234.26 | 234.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/29/2009 | 236.39 | 236.39 | 236.39 | 236.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/30/2009 | 259.05 | 259.05 | 259.05 | 259.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/04/2009 | 246.17 | 246.17 | 246.17 | 246.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/03/2009 | 762.14 | 762.14 | 762.14 | 762.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/05/2009 | 249.67 | 249.67 | 249.67 | 249.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/06/2009 | 247.11 | 247.11 | 247.11 | 247.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/02/2009 | 259.71 | 259.71 | 259.71 | 259.71 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2009 | 250.42 | 250.42 | 250.42 | 250.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/10/2009 | 764.97 | 764.97 | 764.97 | 764.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/11/2009 | 247.99 | 247.99 | 247.99 | 247.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/12/2009 | 241.52 | 241.52 | 241.52 | 241.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/13/2009 | 241.73 | 241.73 | 241.73 | 241.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/18/2009 | 241.76 | 241.76 | 241.76 | 241.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/20/2009 | 303.10 | 303.10 | 303.10 | 303.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/17/2009 | 867.64 | 867.64 | 867.64 | 867.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/19/2009 | 300.31 | 300.31 | 300.31 | 300.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/16/2009 | 249.88 | 249.88 | 249.88 | 249.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/23/2009 | 300.34 | 300.34 | 300.34 | 300.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/24/2009 | 891.41 | 891.41 | 891.41 | 891.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/25/2009 | 277.34 | 277.34 | 277.34 | 277.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/27/2009 | 286.01 | 286.01 | 286.01 | 286.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/03/2009 | 279.49 | 279.49 | 279.49 | 279.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/30/2009 | 578.61 | 578.61 | 578.61 | 578.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/02/2009 | 266.27 | 266.27 | 266.27 | 266.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/04/2009 | 261.97 | 261.97 | 261.97 | 261.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/04/2009 | 1,370.89 | 1,370.89 | 1,370.89 | 1,370.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/01/2009 | 873.75 | 873.75 | 873.75 | 873.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/07/2009 | 263.79 | 263.79 | 263.79 | 263.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/08/2009 | 797.66 | 797.66 | 797.66 | 797.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/09/2009 | 266.68 | 266.68 | 266.68 | 266.68 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/10/2009 | 269.46 | 269.46 | 269.46 | 269.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/10/2009 | 1,615.26 | 1,615.26 | 1,615.26 | 1,615.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/11/2009 | 284.67 | 284.67 | 284.67 | 284.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/17/2009 | 269.52 | 269.52 | 269.52 | 269.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/18/2009 | 275.16 | 275.16 | 275.16 | 275.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/15/2009 | 805.33 | 805.33 | 805.33 | 805.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2009 | 269.66 | 269.66 | 269.66 | 269.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/16/2009 | 267.28 | 267.28 | 267.28 | 267.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2009 | 300.58 | 300.58 | 300.58 | 300.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2009 | 881.25 | 881.25 | 881.25 | 881.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/22/2009 | 829.07 | 829.07 | 829.07 | 829.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/23/2009 | 286.48 | 286.48 | 286.48 | 286.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/24/2009 | 275.49 | 275.49 | 275.49 | 275.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2009 | 1,118.10 | 1,118.10 | 1,118.10 | 1,118.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2009 | 292.45 | 292.45 | 292.45 | 292.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2009 | 2,786.55 | 2,786.55 | 2,786.55 | 2,786.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2009 | 274.39 | 274.39 | 274.39 | 274.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2009 | 282.83 | 282.83 | 282.83 | 282.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2009 | 255.77 | 255.77 | 255.77 | 255.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/05/2010 | 1,044.78 | 1,044.78 | 1,044.78 | 1,044.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/06/2010 | 264.74 | 264.74 | 264.74 | 264.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/07/2010 | 261.53 | 261.53 | 261.53 | 261.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/08/2010 | 261.14 | 261.14 | 261.14 | 261.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/11/2010 | 261.92 | 261.92 | 261.92 | 261.92 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/12/2010 | 792.04 | 792.04 | 792.04 | 792.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/13/2010 | 272.49 | 272.49 | 272.49 | 272.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/14/2010 | 272.59 | 272.59 | 272.59 | 272.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/15/2010 | 262.60 | 262.60 | 262.60 | 262.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/19/2010 | 259.52 | 259.52 | 259.52 | 259.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/20/2010 | 1,038.79 | 1,038.79 | 1,038.79 | 1,038.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/21/2010 | 259.18 | 259.18 | 259.18 | 259.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/22/2010 | 253.37 | 253.37 | 253.37 | 253.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/27/2010 | 250.51 | 250.51 | 250.51 | 250.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/26/2010 | 743.34 | 743.34 | 743.34 | 743.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/28/2010 | 275.14 | 275.14 | 275.14 | 275.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/29/2010 | 263.95 | 263.95 | 263.95 | 263.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/25/2010 | 246.45 | 246.45 | 246.45 | 246.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/01/2010 | 240.42 | 240.42 | 240.42 | 240.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/02/2010 | 749.17 | 749.17 | 749.17 | 749.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/03/2010 | 213.10 | 213.10 | 213.10 | 213.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/04/2010 | 208.09 | 208.09 | 208.09 | 208.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/05/2010 | 207.53 | 207.53 | 207.53 | 207.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/12/2010 | 204.50 | 204.50 | 204.50 | 204.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/10/2010 | 202.64 | 202.64 | 202.64 | 202.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/09/2010 | 611.25 | 611.25 | 611.25 | 611.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/11/2010 | 226.51 | 226.51 | 226.51 | 226.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/08/2010 | 203.32 | 203.32 | 203.32 | 203.32 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/16/2010 | 201.27 | 201.27 | 201.27 | 201.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/17/2010 | 825.56 | 825.56 | 825.56 | 825.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/18/2010 | 205.69 | 205.69 | 205.69 | 205.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/19/2010 | 207.60 | 207.60 | 207.60 | 207.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/24/2010 | 200.21 | 200.21 | 200.21 | 200.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/22/2010 | 209.09 | 209.09 | 209.09 | 209.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/23/2010 | 623.34 | 623.34 | 623.34 | 623.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/25/2010 | 186.44 | 186.44 | 186.44 | 186.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/26/2010 | 198.03 | 198.03 | 198.03 | 198.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/22/2010 | 1,560.00 | 1,560.00 | 1,560.00 | 1,560.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/01/2010 | 193.98 | 193.98 | 193.98 | 193.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/02/2010 | 583.37 | 583.37 | 583.37 | 583.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/03/2010 | 189.85 | 189.85 | 189.85 | 189.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/04/2010 | 192.86 | 192.86 | 192.86 | 192.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/05/2010 | 195.86 | 195.86 | 195.86 | 195.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/10/2010 | 190.70 | 190.70 | 190.70 | 190.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/12/2010 | 196.18 | 196.18 | 196.18 | 196.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/09/2010 | 596.26 | 596.26 | 596.26 | 596.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/11/2010 | 192.84 | 192.84 | 192.84 | 192.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/08/2010 | 200.86 | 200.86 | 200.86 | 200.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/15/2010 | 196.66 | 196.66 | 196.66 | 196.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/16/2010 | 599.86 | 599.86 | 599.86 | 599.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/17/2010 | 201.79 | 201.79 | 201.79 | 201.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/18/2010 | 192.32 | 192.32 | 192.32 | 192.32 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/19/2010 | 196.57 | 196.57 | 196.57 | 196.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/24/2010 | 195.49 | 195.49 | 195.49 | 195.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/23/2010 | 588.34 | 588.34 | 588.34 | 588.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/25/2010 | 196.48 | 196.48 | 196.48 | 196.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/26/2010 | 199.70 | 199.70 | 199.70 | 199.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/22/2010 | 194.13 | 194.13 | 194.13 | 194.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/29/2010 | 209.14 | 209.14 | 209.14 | 209.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/30/2010 | 662.48 | 662.48 | 662.48 | 662.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/31/2010 | 249.80 | 249.80 | 249.80 | 249.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/01/2010 | 177.07 | 177.07 | 177.07 | 177.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/08/2010 | 177.08 | 177.08 | 177.08 | 177.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/07/2010 | 177.82 | 177.82 | 177.82 | 177.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/09/2010 | 177.90 | 177.90 | 177.90 | 177.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/05/2010 | 197.25 | 197.25 | 197.25 | 197.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/06/2010 | 768.74 | 768.74 | 768.74 | 768.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/12/2010 | 178.53 | 178.53 | 178.53 | 178.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/13/2010 | 539.04 | 539.04 | 539.04 | 539.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/14/2010 | 183.23 | 183.23 | 183.23 | 183.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/15/2010 | 181.86 | 181.86 | 181.86 | 181.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/15/2010 | 1,714.34 | 1,714.34 | 1,714.34 | 1,714.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/16/2010 | 191.04 | 191.04 | 191.04 | 191.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/21/2010 | 211.58 | 211.58 | 211.58 | 211.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/20/2010 | 630.16 | 630.16 | 630.16 | 630.16 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/22/2010 | 210.25 | 210.25 | 210.25 | 210.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/23/2010 | 196.89 | 196.89 | 196.89 | 196.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/19/2010 | 211.27 | 211.27 | 211.27 | 211.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/26/2010 | 200.86 | 200.86 | 200.86 | 200.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/27/2010 | 607.28 | 607.28 | 607.28 | 607.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/28/2010 | 203.24 | 203.24 | 203.24 | 203.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/29/2010 | 199.45 | 199.45 | 199.45 | 199.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/30/2010 | 250.99 | 250.99 | 250.99 | 250.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/04/2010 | 657.40 | 657.40 | 657.40 | 657.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/05/2010 | 221.02 | 221.02 | 221.02 | 221.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/03/2010 | 220.19 | 220.19 | 220.19 | 220.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/06/2010 | 212.81 | 212.81 | 212.81 | 212.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/07/2010 | 216.11 | 216.11 | 216.11 | 216.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/10/2010 | 233.50 | 233.50 | 233.50 | 233.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/11/2010 | 685.03 | 685.03 | 685.03 | 685.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/12/2010 | 237.29 | 237.29 | 237.29 | 237.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/13/2010 | 248.22 | 248.22 | 248.22 | 248.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/14/2010 | 245.32 | 245.32 | 245.32 | 245.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/19/2010 | 265.74 | 265.74 | 265.74 | 265.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/18/2010 | 774.08 | 774.08 | 774.08 | 774.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/20/2010 | 252.08 | 252.08 | 252.08 | 252.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/21/2010 | 260.43 | 260.43 | 260.43 | 260.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/17/2010 | 255.10 | 255.10 | 255.10 | 255.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/24/2010 | 262.57 | 262.57 | 262.57 | 262.57 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/25/2010 | 796.80 | 796.80 | 796.80 | 796.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/26/2010 | 276.75 | 276.75 | 276.75 | 276.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/27/2010 | 278.26 | 278.26 | 278.26 | 278.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/28/2010 | 335.33 | 335.33 | 335.33 | 335.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/03/2010 | 302.44 | 302.44 | 302.44 | 302.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/02/2010 | 1,514.35 | 1,514.35 | 1,514.35 | 1,514.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/04/2010 | 327.60 | 327.60 | 327.60 | 327.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/01/2010 | 401.73 | 401.73 | 401.73 | 401.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/07/2010 | 344.96 | 344.96 | 344.96 | 344.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/08/2010 | 1,030.75 | 1,030.75 | 1,030.75 | 1,030.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/09/2010 | 332.03 | 332.03 | 332.03 | 332.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/10/2010 | 335.77 | 335.77 | 335.77 | 335.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/11/2010 | 339.08 | 339.08 | 339.08 | 339.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/17/2010 | 334.20 | 334.20 | 334.20 | 334.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/14/2010 | 339.52 | 339.52 | 339.52 | 339.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/16/2010 | 340.52 | 340.52 | 340.52 | 340.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/18/2010 | 329.14 | 329.14 | 329.14 | 329.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/15/2010 | 1,043.35 | 1,043.35 | 1,043.35 | 1,043.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/21/2010 | 329.40 | 329.40 | 329.40 | 329.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/22/2010 | 987.94 | 987.94 | 987.94 | 987.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/22/2010 | 288.93 | 288.93 | 288.93 | 288.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/23/2010 | 324.39 | 324.39 | 324.39 | 324.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/24/2010 | 323.53 | 323.53 | 323.53 | 323.53 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/25/2010 | 318.78 | 318.78 | 318.78 | 318.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/30/2010 | 340.88 | 340.88 | 340.88 | 340.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/01/2010 | 158.01 | 158.01 | 158.01 | 158.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/02/2010 | 161.61 | 161.61 | 161.61 | 161.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/28/2010 | 317.13 | 317.13 | 317.13 | 317.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/29/2010 | 952.21 | 952.21 | 952.21 | 952.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/28/2010 | 2,247.44 | 2,247.44 | 2,247.44 | 2,247.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/06/2010 | 157.66 | 157.66 | 157.66 | 157.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/07/2010 | 635.32 | 635.32 | 635.32 | 635.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/08/2010 | 163.40 | 163.40 | 163.40 | 163.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/09/2010 | 161.70 | 161.70 | 161.70 | 161.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/14/2010 | 216.57 | 216.57 | 216.57 | 216.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/13/2010 | 534.98 | 534.98 | 534.98 | 534.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/15/2010 | 222.75 | 222.75 | 222.75 | 222.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/16/2010 | 221.15 | 221.15 | 221.15 | 221.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/12/2010 | 159.92 | 159.92 | 159.92 | 159.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/19/2010 | 220.67 | 220.67 | 220.67 | 220.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/20/2010 | 658.93 | 658.93 | 658.93 | 658.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/21/2010 | 230.42 | 230.42 | 230.42 | 230.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/22/2010 | 228.59 | 228.59 | 228.59 | 228.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/23/2010 | 224.29 | 224.29 | 224.29 | 224.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/29/2010 | 226.65 | 226.65 | 226.65 | 226.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/30/2010 | 245.24 | 245.24 | 245.24 | 245.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/26/2010 | 226.66 | 226.66 | 226.66 | 226.66 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/28/2010 | 227.19 | 227.19 | 227.19 | 227.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/27/2010 | 668.29 | 668.29 | 668.29 | 668.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/02/2010 | 246.66 | 246.66 | 246.66 | 246.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/03/2010 | 715.55 | 715.55 | 715.55 | 715.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/04/2010 | 224.22 | 224.22 | 224.22 | 224.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/05/2010 | 223.86 | 223.86 | 223.86 | 223.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/06/2010 | 227.64 | 227.64 | 227.64 | 227.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/11/2010 | 221.99 | 221.99 | 221.99 | 221.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/10/2010 | 661.70 | 661.70 | 661.70 | 661.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/12/2010 | 216.21 | 216.21 | 216.21 | 216.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/13/2010 | 223.23 | 223.23 | 223.23 | 223.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/09/2010 | 220.26 | 220.26 | 220.26 | 220.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/16/2010 | 226.22 | 226.22 | 226.22 | 226.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/17/2010 | 667.04 | 667.04 | 667.04 | 667.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/18/2010 | 229.20 | 229.20 | 229.20 | 229.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/19/2010 | 231.44 | 231.44 | 231.44 | 231.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/20/2010 | 230.47 | 230.47 | 230.47 | 230.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/25/2010 | 211.92 | 211.92 | 211.92 | 211.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/23/2010 | 232.21 | 232.21 | 232.21 | 232.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/26/2010 | 207.78 | 207.78 | 207.78 | 207.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/27/2010 | 145.68 | 145.68 | 145.68 | 145.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/24/2010 | 678.92 | 678.92 | 678.92 | 678.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/30/2010 | 145.23 | 145.23 | 145.23 | 145.23 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/31/2010 | 436.28 | 436.28 | 436.28 | 436.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/01/2010 | 149.21 | 149.21 | 149.21 | 149.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/02/2010 | 126.95 | 126.95 | 126.95 | 126.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/03/2010 | 136.93 | 136.93 | 136.93 | 136.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/08/2010 | 476.59 | 476.59 | 476.59 | 476.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/07/2010 | 120.50 | 120.50 | 120.50 | 120.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/09/2010 | 117.83 | 117.83 | 117.83 | 117.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/10/2010 | 123.90 | 123.90 | 123.90 | 123.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/13/2010 | 128.13 | 128.13 | 128.13 | 128.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/14/2010 | 403.69 | 403.69 | 403.69 | 403.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/15/2010 | 143.30 | 143.30 | 143.30 | 143.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/16/2010 | 120.00 | 120.00 | 120.00 | 120.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/17/2010 | 124.13 | 124.13 | 124.13 | 124.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/24/2010 | 95.43 | 95.43 | 95.43 | 95.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/22/2010 | 97.55 | 97.55 | 97.55 | 97.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/21/2010 | 362.99 | 362.99 | 362.99 | 362.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/23/2010 | 94.73 | 94.73 | 94.73 | 94.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/20/2010 | 121.83 | 121.83 | 121.83 | 121.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/27/2010 | 106.53 | 106.53 | 106.53 | 106.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/28/2010 | 314.23 | 314.23 | 314.23 | 314.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/29/2010 | 128.58 | 128.58 | 128.58 | 128.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/30/2010 | 128.71 | 128.71 | 128.71 | 128.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/01/2010 | 144.00 | 144.00 | 144.00 | 144.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/06/2010 | 125.55 | 125.55 | 125.55 | 125.55 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/05/2010 | 348.13 | 348.13 | 348.13 | 348.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/07/2010 | 123.06 | 123.06 | 123.06 | 123.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/08/2010 | 120.15 | 120.15 | 120.15 | 120.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/04/2010 | 138.63 | 138.63 | 138.63 | 138.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/11/2010 | 128.33 | 128.33 | 128.33 | 128.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/12/2010 | 366.52 | 366.52 | 366.52 | 366.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/13/2010 | 123.47 | 123.47 | 123.47 | 123.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/14/2010 | 122.38 | 122.38 | 122.38 | 122.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/15/2010 | 124.73 | 124.73 | 124.73 | 124.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/18/2010 | 126.77 | 126.77 | 126.77 | 126.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/21/2010 | 129.78 | 129.78 | 129.78 | 129.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/19/2010 | 378.60 | 378.60 | 378.60 | 378.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/22/2010 | 130.95 | 130.95 | 130.95 | 130.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/20/2010 | 132.71 | 132.71 | 132.71 | 132.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/25/2010 | 135.94 | 135.94 | 135.94 | 135.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/26/2010 | 408.62 | 408.62 | 408.62 | 408.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/27/2010 | 131.34 | 131.34 | 131.34 | 131.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/28/2010 | 142.13 | 142.13 | 142.13 | 142.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/29/2010 | 128.30 | 128.30 | 128.30 | 128.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/03/2010 | 180.64 | 180.64 | 180.64 | 180.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/02/2010 | 452.23 | 452.23 | 452.23 | 452.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/04/2010 | 178.16 | 178.16 | 178.16 | 178.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/05/2010 | 176.69 | 176.69 | 176.69 | 176.69 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/01/2010 | 166.24 | 166.24 | 166.24 | 166.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/08/2010 | 180.91 | 180.91 | 180.91 | 180.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2010 | 543.76 | 543.76 | 543.76 | 543.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/10/2010 | 184.15 | 184.15 | 184.15 | 184.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/11/2010 | 194.58 | 194.58 | 194.58 | 194.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/12/2010 | 189.07 | 189.07 | 189.07 | 189.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/19/2010 | 138.25 | 138.25 | 138.25 | 138.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/17/2010 | 139.48 | 139.48 | 139.48 | 139.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/16/2010 | 515.41 | 515.41 | 515.41 | 515.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/18/2010 | 138.32 | 138.32 | 138.32 | 138.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/15/2010 | 193.33 | 193.33 | 193.33 | 193.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/22/2010 | 136.66 | 136.66 | 136.66 | 136.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/23/2010 | 415.85 | 415.85 | 415.85 | 415.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/24/2010 | 140.60 | 140.60 | 140.60 | 140.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/26/2010 | 144.88 | 144.88 | 144.88 | 144.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/01/2010 | 136.98 | 136.98 | 136.98 | 136.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/29/2010 | 289.61 | 289.61 | 289.61 | 289.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/30/2010 | 433.38 | 433.38 | 433.38 | 433.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/02/2010 | 141.02 | 141.02 | 141.02 | 141.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/03/2010 | 99.93 | 99.93 | 99.93 | 99.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/29/2010 | 2,296.76 | 2,296.76 | 2,296.76 | 2,296.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/06/2010 | 98.62 | 98.62 | 98.62 | 98.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/07/2010 | 295.60 | 295.60 | 295.60 | 295.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/08/2010 | 97.56 | 97.56 | 97.56 | 97.56 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/09/2010 | 114.09 | 114.09 | 114.09 | 114.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/10/2010 | 108.83 | 108.83 | 108.83 | 108.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2010 | 349.80 | 349.80 | 349.80 | 349.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/15/2010 | 181.02 | 181.02 | 181.02 | 181.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/13/2010 | 114.00 | 114.00 | 114.00 | 114.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/16/2010 | 108.71 | 108.71 | 108.71 | 108.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/17/2010 | 117.64 | 117.64 | 117.64 | 117.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/20/2010 | 117.24 | 117.24 | 117.24 | 117.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2010 | 348.57 | 348.57 | 348.57 | 348.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/22/2010 | 115.77 | 115.77 | 115.77 | 115.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/23/2010 | 114.66 | 114.66 | 114.66 | 114.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2010 | 113.26 | 113.26 | 113.26 | 113.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/27/2010 | 113.26 | 113.26 | 113.26 | 113.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2010 | 2,444.14 | 2,444.14 | 2,444.14 | 2,444.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2010 | 123.42 | 123.42 | 123.42 | 123.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2010 | 132.28 | 132.28 | 132.28 | 132.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2010 | 127.35 | 127.35 | 127.35 | 127.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2010 | 455.35 | 455.35 | 455.35 | 455.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/04/2011 | 367.51 | 367.51 | 367.51 | 367.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/05/2011 | 114.28 | 114.28 | 114.28 | 114.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/06/2011 | 114.61 | 114.61 | 114.61 | 114.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/07/2011 | 138.65 | 138.65 | 138.65 | 138.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/14/2011 | 111.83 | 111.83 | 111.83 | 111.83 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/12/2011 | 131.13 | 131.13 | 131.13 | 131.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/11/2011 | 409.56 | 409.56 | 409.56 | 409.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/13/2011 | 111.83 | 111.83 | 111.83 | 111.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/10/2011 | 136.48 | 136.48 | 136.48 | 136.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/18/2011 | 111.20 | 111.20 | 111.20 | 111.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/19/2011 | 448.08 | 448.08 | 448.08 | 448.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/20/2011 | 113.82 | 113.82 | 113.82 | 113.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/21/2011 | 116.72 | 116.72 | 116.72 | 116.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/27/2011 | 124.74 | 124.74 | 124.74 | 124.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/24/2011 | 114.37 | 114.37 | 114.37 | 114.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/26/2011 | 115.00 | 115.00 | 115.00 | 115.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/28/2011 | 123.89 | 123.89 | 123.89 | 123.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/25/2011 | 338.75 | 338.75 | 338.75 | 338.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/31/2011 | 121.32 | 121.32 | 121.32 | 121.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/01/2011 | 358.41 | 358.41 | 358.41 | 358.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/02/2011 | 90.58 | 90.58 | 90.58 | 90.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/03/2011 | 95.96 | 95.96 | 95.96 | 95.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/04/2011 | 98.25 | 98.25 | 98.25 | 98.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/10/2011 | 114.07 | 114.07 | 114.07 | 114.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/09/2011 | 99.33 | 99.33 | 99.33 | 99.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/11/2011 | 116.38 | 116.38 | 116.38 | 116.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/07/2011 | 95.65 | 95.65 | 95.65 | 95.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/08/2011 | 289.24 | 289.24 | 289.24 | 289.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/14/2011 | 123.31 | 123.31 | 123.31 | 123.31 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/15/2011 | 376.13 | 376.13 | 376.13 | 376.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/16/2011 | 110.92 | 110.92 | 110.92 | 110.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/17/2011 | 123.76 | 123.76 | 123.76 | 123.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/18/2011 | 131.28 | 131.28 | 131.28 | 131.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/25/2011 | 152.26 | 152.26 | 152.26 | 152.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/22/2011 | 131.34 | 131.34 | 131.34 | 131.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/24/2011 | 130.49 | 130.49 | 130.49 | 130.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/23/2011 | 525.04 | 525.04 | 525.04 | 525.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/28/2011 | 153.34 | 153.34 | 153.34 | 153.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/01/2011 | 440.83 | 440.83 | 440.83 | 440.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/02/2011 | 117.77 | 117.77 | 117.77 | 117.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/03/2011 | 123.78 | 123.78 | 123.78 | 123.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/04/2011 | 123.70 | 123.70 | 123.70 | 123.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/11/2011 | 118.71 | 118.71 | 118.71 | 118.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/10/2011 | 121.79 | 121.79 | 121.79 | 121.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/07/2011 | 128.90 | 128.90 | 128.90 | 128.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/08/2011 | 366.94 | 366.94 | 366.94 | 366.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/09/2011 | 124.00 | 124.00 | 124.00 | 124.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/15/2011 | 353.72 | 353.72 | 353.72 | 353.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/16/2011 | 150.78 | 150.78 | 150.78 | 150.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/17/2011 | 127.57 | 127.57 | 127.57 | 127.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/18/2011 | 127.92 | 127.92 | 127.92 | 127.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/14/2011 | 120.62 | 120.62 | 120.62 | 120.62 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/25/2011 | 123.28 | 123.28 | 123.28 | 123.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/21/2011 | 132.74 | 132.74 | 132.74 | 132.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/22/2011 | 393.11 | 393.11 | 393.11 | 393.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/24/2011 | 123.76 | 123.76 | 123.76 | 123.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/23/2011 | 128.26 | 128.26 | 128.26 | 128.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/28/2011 | 130.07 | 130.07 | 130.07 | 130.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/29/2011 | 390.81 | 390.81 | 390.81 | 390.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/30/2011 | 125.63 | 125.63 | 125.63 | 125.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/31/2011 | 122.71 | 122.71 | 122.71 | 122.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/01/2011 | 137.25 | 137.25 | 137.25 | 137.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/07/2011 | 101.04 | 101.04 | 101.04 | 101.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/04/2011 | 99.79 | 99.79 | 99.79 | 99.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/05/2011 | 286.99 | 286.99 | 286.99 | 286.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/08/2011 | 110.06 | 110.06 | 110.06 | 110.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/06/2011 | 90.17 | 90.17 | 90.17 | 90.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/11/2011 | 104.10 | 104.10 | 104.10 | 104.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/12/2011 | 310.89 | 310.89 | 310.89 | 310.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/13/2011 | 99.35 | 99.35 | 99.35 | 99.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/14/2011 | 96.63 | 96.63 | 96.63 | 96.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/15/2011 | 100.78 | 100.78 | 100.78 | 100.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/18/2011 | 106.85 | 106.85 | 106.85 | 106.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/19/2011 | 312.82 | 312.82 | 312.82 | 312.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/21/2011 | 99.20 | 99.20 | 99.20 | 99.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/20/2011 | 99.74 | 99.74 | 99.74 | 99.74 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/25/2011 | 100.08 | 100.08 | 100.08 | 100.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/26/2011 | 400.51 | 400.51 | 400.51 | 400.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/26/2011 | 2,262.67 | 2,262.67 | 2,262.67 | 2,262.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/27/2011 | 99.56 | 99.56 | 99.56 | 99.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/28/2011 | 96.80 | 96.80 | 96.80 | 96.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/29/2011 | 105.28 | 105.28 | 105.28 | 105.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/06/2011 | 60.25 | 60.25 | 60.25 | 60.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/05/2011 | 62.24 | 62.24 | 62.24 | 62.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/02/2011 | 122.96 | 122.96 | 122.96 | 122.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/03/2011 | 335.05 | 335.05 | 335.05 | 335.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/04/2011 | 62.20 | 62.20 | 62.20 | 62.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/10/2011 | 181.78 | 181.78 | 181.78 | 181.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/11/2011 | 59.66 | 59.66 | 59.66 | 59.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/12/2011 | 59.11 | 59.11 | 59.11 | 59.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/13/2011 | 105.71 | 105.71 | 105.71 | 105.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/09/2011 | 61.51 | 61.51 | 61.51 | 61.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/20/2011 | 78.11 | 78.11 | 78.11 | 78.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/16/2011 | 145.99 | 145.99 | 145.99 | 145.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/17/2011 | 352.66 | 352.66 | 352.66 | 352.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/19/2011 | 66.59 | 66.59 | 66.59 | 66.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/18/2011 | 63.93 | 63.93 | 63.93 | 63.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/23/2011 | 76.58 | 76.58 | 76.58 | 76.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/24/2011 | 231.62 | 231.62 | 231.62 | 231.62 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/25/2011 | 78.89 | 78.89 | 78.89 | 78.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/26/2011 | 89.09 | 89.09 | 89.09 | 89.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/27/2011 | 89.53 | 89.53 | 89.53 | 89.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/31/2011 | 85.33 | 85.33 | 85.33 | 85.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/01/2011 | 340.32 | 340.32 | 340.32 | 340.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/02/2011 | 86.15 | 86.15 | 86.15 | 86.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/03/2011 | 98.47 | 98.47 | 98.47 | 98.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/06/2011 | 87.03 | 87.03 | 87.03 | 87.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/07/2011 | 258.97 | 258.97 | 258.97 | 258.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/08/2011 | 83.92 | 83.92 | 83.92 | 83.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/09/2011 | 84.25 | 84.25 | 84.25 | 84.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/10/2011 | 88.12 | 88.12 | 88.12 | 88.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/13/2011 | 87.51 | 87.51 | 87.51 | 87.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/14/2011 | 259.50 | 259.50 | 259.50 | 259.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/15/2011 | 86.20 | 86.20 | 86.20 | 86.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/17/2011 | 96.14 | 96.14 | 96.14 | 96.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/16/2011 | 92.47 | 92.47 | 92.47 | 92.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/20/2011 | 96.00 | 96.00 | 96.00 | 96.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/21/2011 | 287.33 | 287.33 | 287.33 | 287.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/22/2011 | 98.17 | 98.17 | 98.17 | 98.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/23/2011 | 99.23 | 99.23 | 99.23 | 99.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/24/2011 | 97.45 | 97.45 | 97.45 | 97.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/01/2011 | 93.73 | 93.73 | 93.73 | 93.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/27/2011 | 94.01 | 94.01 | 94.01 | 94.01 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/28/2011 | 281.09 | 281.09 | 281.09 | 281.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/29/2011 | 92.76 | 92.76 | 92.76 | 92.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/30/2011 | 101.70 | 101.70 | 101.70 | 101.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/07/2011 | 91.16 | 91.16 | 91.16 | 91.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/08/2011 | 86.30 | 86.30 | 86.30 | 86.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/05/2011 | 108.44 | 108.44 | 108.44 | 108.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/06/2011 | 415.09 | 415.09 | 415.09 | 415.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2011 | 85.97 | 85.97 | 85.97 | 85.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/12/2011 | 257.26 | 257.26 | 257.26 | 257.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/13/2011 | 82.41 | 82.41 | 82.41 | 82.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/14/2011 | 78.36 | 78.36 | 78.36 | 78.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/15/2011 | 580.54 | 580.54 | 580.54 | 580.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/15/2011 | 82.02 | 82.02 | 82.02 | 82.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/18/2011 | 83.81 | 83.81 | 83.81 | 83.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/19/2011 | 254.25 | 254.25 | 254.25 | 254.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/20/2011 | 85.76 | 85.76 | 85.76 | 85.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/21/2011 | 82.63 | 82.63 | 82.63 | 82.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/21/2011 | 1,387.50 | 1,387.50 | 1,387.50 | 1,387.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/22/2011 | 84.93 | 84.93 | 84.93 | 84.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/28/2011 | 85.73 | 85.73 | 85.73 | 85.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/25/2011 | 149.37 | 149.37 | 149.37 | 149.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/26/2011 | 251.03 | 251.03 | 251.03 | 251.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/29/2011 | 98.82 | 98.82 | 98.82 | 98.82 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/27/2011 | 84.90 | 84.90 | 84.90 | 84.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/01/2011 | 121.16 | 121.16 | 121.16 | 121.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/02/2011 | 333.05 | 333.05 | 333.05 | 333.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/03/2011 | 100.58 | 100.58 | 100.58 | 100.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/04/2011 | 126.10 | 126.10 | 126.10 | 126.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/05/2011 | 97.14 | 97.14 | 97.14 | 97.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/11/2011 | 92.92 | 92.92 | 92.92 | 92.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/08/2011 | 90.29 | 90.29 | 90.29 | 90.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/08/2011 | 1,031.25 | 1,031.25 | 1,031.25 | 1,031.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/10/2011 | 90.95 | 90.95 | 90.95 | 90.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/12/2011 | 96.34 | 96.34 | 96.34 | 96.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/09/2011 | 272.71 | 272.71 | 272.71 | 272.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/15/2011 | 100.21 | 100.21 | 100.21 | 100.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/16/2011 | 299.66 | 299.66 | 299.66 | 299.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/17/2011 | 116.61 | 116.61 | 116.61 | 116.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/18/2011 | 101.52 | 101.52 | 101.52 | 101.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/19/2011 | 102.67 | 102.67 | 102.67 | 102.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/26/2011 | 112.24 | 112.24 | 112.24 | 112.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/25/2011 | 96.85 | 96.85 | 96.85 | 96.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/24/2011 | 98.77 | 98.77 | 98.77 | 98.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/25/2011 | 1,666.05 | 1,666.05 | 1,666.05 | 1,666.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/22/2011 | 96.53 | 96.53 | 96.53 | 96.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/23/2011 | 307.20 | 307.20 | 307.20 | 307.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/29/2011 | 113.57 | 113.57 | 113.57 | 113.57 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/29/2011 | 2,167.22 | 2,167.22 | 2,167.22 | 2,167.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/30/2011 | 338.20 | 338.20 | 338.20 | 338.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/31/2011 | 115.88 | 115.88 | 115.88 | 115.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/01/2011 | 94.90 | 94.90 | 94.90 | 94.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/02/2011 | 96.91 | 96.91 | 96.91 | 96.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/07/2011 | 369.39 | 369.39 | 369.39 | 369.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/06/2011 | 91.32 | 91.32 | 91.32 | 91.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/08/2011 | 96.69 | 96.69 | 96.69 | 96.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/09/2011 | 99.78 | 99.78 | 99.78 | 99.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/12/2011 | 97.72 | 97.72 | 97.72 | 97.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/13/2011 | 293.11 | 293.11 | 293.11 | 293.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/14/2011 | 96.52 | 96.52 | 96.52 | 96.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/15/2011 | 97.13 | 97.13 | 97.13 | 97.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/16/2011 | 144.89 | 144.89 | 144.89 | 144.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/22/2011 | 158.73 | 158.73 | 158.73 | 158.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/23/2011 | 152.42 | 152.42 | 152.42 | 152.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/19/2011 | 146.86 | 146.86 | 146.86 | 146.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/21/2011 | 157.28 | 157.28 | 157.28 | 157.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/20/2011 | 440.44 | 440.44 | 440.44 | 440.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/26/2011 | 163.66 | 163.66 | 163.66 | 163.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/27/2011 | 489.34 | 489.34 | 489.34 | 489.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/28/2011 | 219.69 | 219.69 | 219.69 | 219.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/29/2011 | 213.95 | 213.95 | 213.95 | 213.95 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/30/2011 | 228.85 | 228.85 | 228.85 | 228.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/05/2011 | 193.78 | 193.78 | 193.78 | 193.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/04/2011 | 594.35 | 594.35 | 594.35 | 594.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/06/2011 | 198.49 | 198.49 | 198.49 | 198.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/07/2011 | 203.78 | 203.78 | 203.78 | 203.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/03/2011 | 202.77 | 202.77 | 202.77 | 202.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/09/2011 | 188.61 | 188.61 | 188.61 | 188.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/11/2011 | 565.83 | 565.83 | 565.83 | 565.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/12/2011 | 186.98 | 186.98 | 186.98 | 186.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/13/2011 | 175.70 | 175.70 | 175.70 | 175.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/14/2011 | 186.31 | 186.31 | 186.31 | 186.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/20/2011 | 175.07 | 175.07 | 175.07 | 175.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/21/2011 | 178.35 | 178.35 | 178.35 | 178.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/17/2011 | 185.71 | 185.71 | 185.71 | 185.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/19/2011 | 183.20 | 183.20 | 183.20 | 183.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/18/2011 | 585.19 | 585.19 | 585.19 | 585.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/24/2011 | 180.21 | 180.21 | 180.21 | 180.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/25/2011 | 539.88 | 539.88 | 539.88 | 539.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/26/2011 | 173.30 | 173.30 | 173.30 | 173.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/27/2011 | 166.06 | 166.06 | 166.06 | 166.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/28/2011 | 181.99 | 181.99 | 181.99 | 181.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/02/2011 | 156.57 | 156.57 | 156.57 | 156.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/01/2011 | 534.15 | 534.15 | 534.15 | 534.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/03/2011 | 160.58 | 160.58 | 160.58 | 160.58 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/04/2011 | 153.61 | 153.61 | 153.61 | 153.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/04/2011 | 0.31 | 0.31 | 0.31 | 0.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/31/2011 | 200.20 | 200.20 | 200.20 | 200.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/07/2011 | 149.66 | 149.66 | 149.66 | 149.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/08/2011 | 449.16 | 449.16 | 449.16 | 449.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2011 | 209.12 | 209.12 | 209.12 | 209.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/10/2011 | 124.49 | 124.49 | 124.49 | 124.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/11/2011 | 126.01 | 126.01 | 126.01 | 126.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/15/2011 | 386.29 | 386.29 | 386.29 | 386.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/15/2011 | 1,221.79 | 1,221.79 | 1,221.79 | 1,221.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/16/2011 | 155.18 | 155.18 | 155.18 | 155.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/17/2011 | 139.55 | 139.55 | 139.55 | 139.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/18/2011 | 145.67 | 145.67 | 145.67 | 145.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/14/2011 | 126.01 | 126.01 | 126.01 | 126.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2011 | 149.55 | 149.55 | 149.55 | 149.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/22/2011 | 437.70 | 437.70 | 437.70 | 437.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/25/2011 | 158.31 | 158.31 | 158.31 | 158.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/23/2011 | 145.60 | 145.60 | 145.60 | 145.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/28/2011 | 321.24 | 321.24 | 321.24 | 321.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/28/2011 | 1,639.85 | 1,639.85 | 1,639.85 | 1,639.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/29/2011 | 483.18 | 483.18 | 483.18 | 483.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/30/2011 | 171.09 | 171.09 | 171.09 | 171.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/01/2011 | 152.49 | 152.49 | 152.49 | 152.49 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/02/2011 | 155.19 | 155.19 | 155.19 | 155.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/09/2011 | 139.77 | 139.77 | 139.77 | 139.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/08/2011 | 136.73 | 136.73 | 136.73 | 136.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/05/2011 | 147.09 | 147.09 | 147.09 | 147.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/06/2011 | 437.65 | 437.65 | 437.65 | 437.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/07/2011 | 138.67 | 138.67 | 138.67 | 138.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/13/2011 | 415.31 | 415.31 | 415.31 | 415.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2011 | 146.25 | 146.25 | 146.25 | 146.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/15/2011 | 129.77 | 129.77 | 129.77 | 129.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/16/2011 | 132.52 | 132.52 | 132.52 | 132.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/12/2011 | 137.96 | 137.96 | 137.96 | 137.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/23/2011 | 135.39 | 135.39 | 135.39 | 135.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2011 | 133.73 | 133.73 | 133.73 | 133.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/20/2011 | 399.56 | 399.56 | 399.56 | 399.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/22/2011 | 138.82 | 138.82 | 138.82 | 138.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2011 | 129.18 | 129.18 | 129.18 | 129.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/27/2011 | 134.36 | 134.36 | 134.36 | 134.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2011 | 538.21 | 538.21 | 538.21 | 538.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2011 | 134.32 | 134.32 | 134.32 | 134.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2011 | 127.43 | 127.43 | 127.43 | 127.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2011 | 130.74 | 130.74 | 130.74 | 130.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/04/2012 | 514.94 | 514.94 | 514.94 | 514.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/05/2012 | 125.66 | 125.66 | 125.66 | 125.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/06/2012 | 121.68 | 121.68 | 121.68 | 121.68 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/11/2012 | 122.90 | 122.90 | 122.90 | 122.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/09/2012 | 138.08 | 138.08 | 138.08 | 138.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/12/2012 | 162.37 | 162.37 | 162.37 | 162.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/13/2012 | 126.21 | 126.21 | 126.21 | 126.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/10/2012 | 387.77 | 387.77 | 387.77 | 387.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/17/2012 | 143.31 | 143.31 | 143.31 | 143.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/18/2012 | 544.60 | 544.60 | 544.60 | 544.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/19/2012 | 145.51 | 145.51 | 145.51 | 145.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/20/2012 | 172.14 | 172.14 | 172.14 | 172.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/25/2012 | 148.76 | 148.76 | 148.76 | 148.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/24/2012 | 454.84 | 454.84 | 454.84 | 454.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/26/2012 | 109.58 | 109.58 | 109.58 | 109.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/26/2012 | 2,380.13 | 2,380.13 | 2,380.13 | 2,380.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/27/2012 | 136.64 | 136.64 | 136.64 | 136.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/27/2012 | 705.90 | 705.90 | 705.90 | 705.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/23/2012 | 152.80 | 152.80 | 152.80 | 152.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/03/2012 | 111.79 | 111.79 | 111.79 | 111.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/30/2012 | 104.92 | 104.92 | 104.92 | 104.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/31/2012 | 335.75 | 335.75 | 335.75 | 335.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/01/2012 | 118.99 | 118.99 | 118.99 | 118.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/02/2012 | 109.42 | 109.42 | 109.42 | 109.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/08/2012 | 123.38 | 123.38 | 123.38 | 123.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/09/2012 | 110.05 | 110.05 | 110.05 | 110.05 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/10/2012 | 114.06 | 114.06 | 114.06 | 114.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/06/2012 | 110.33 | 110.33 | 110.33 | 110.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/07/2012 | 331.68 | 331.68 | 331.68 | 331.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/13/2012 | 145.73 | 145.73 | 145.73 | 145.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/14/2012 | 337.32 | 337.32 | 337.32 | 337.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/15/2012 | 114.98 | 114.98 | 114.98 | 114.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/17/2012 | 110.98 | 110.98 | 110.98 | 110.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/16/2012 | 114.35 | 114.35 | 114.35 | 114.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/21/2012 | 164.17 | 164.17 | 164.17 | 164.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/22/2012 | 509.92 | 509.92 | 509.92 | 509.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/23/2012 | 117.19 | 117.19 | 117.19 | 117.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/24/2012 | 111.11 | 111.11 | 111.11 | 111.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/27/2012 | 126.03 | 126.03 | 126.03 | 126.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/28/2012 | 386.63 | 386.63 | 386.63 | 386.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/29/2012 | 137.56 | 137.56 | 137.56 | 137.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/01/2012 | 146.70 | 146.70 | 146.70 | 146.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/02/2012 | 125.64 | 125.64 | 125.64 | 125.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/05/2012 | 117.61 | 117.61 | 117.61 | 117.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/06/2012 | 349.70 | 349.70 | 349.70 | 349.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/07/2012 | 195.48 | 195.48 | 195.48 | 195.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/08/2012 | 93.81 | 93.81 | 93.81 | 93.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/09/2012 | 97.64 | 97.64 | 97.64 | 97.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/12/2012 | 104.42 | 104.42 | 104.42 | 104.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/13/2012 | 311.75 | 311.75 | 311.75 | 311.75 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/14/2012 | 100.95 | 100.95 | 100.95 | 100.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/15/2012 | 103.75 | 103.75 | 103.75 | 103.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/16/2012 | 60.91 | 60.91 | 60.91 | 60.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/20/2012 | 198.67 | 198.67 | 198.67 | 198.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/19/2012 | 63.87 | 63.87 | 63.87 | 63.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/21/2012 | 74.70 | 74.70 | 74.70 | 74.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/22/2012 | 74.02 | 74.02 | 74.02 | 74.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/22/2012 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/23/2012 | 77.59 | 77.59 | 77.59 | 77.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/30/2012 | 169.78 | 169.78 | 169.78 | 169.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/26/2012 | 136.22 | 136.22 | 136.22 | 136.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/27/2012 | 353.64 | 353.64 | 353.64 | 353.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/28/2012 | 116.59 | 116.59 | 116.59 | 116.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/29/2012 | 117.27 | 117.27 | 117.27 | 117.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/04/2012 | 136.58 | 136.58 | 136.58 | 136.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/05/2012 | 136.42 | 136.42 | 136.42 | 136.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/05/2012 | 2,228.09 | 2,228.09 | 2,228.09 | 2,228.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/02/2012 | 181.26 | 181.26 | 181.26 | 181.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/03/2012 | 468.34 | 468.34 | 468.34 | 468.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/09/2012 | 132.74 | 132.74 | 132.74 | 132.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/10/2012 | 556.07 | 556.07 | 556.07 | 556.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/11/2012 | 135.68 | 135.68 | 135.68 | 135.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/13/2012 | 159.34 | 159.34 | 159.34 | 159.34 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/12/2012 | 135.34 | 135.34 | 135.34 | 135.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/16/2012 | 138.41 | 138.41 | 138.41 | 138.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/17/2012 | 416.67 | 416.67 | 416.67 | 416.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/18/2012 | 136.58 | 136.58 | 136.58 | 136.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/19/2012 | 136.00 | 136.00 | 136.00 | 136.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/20/2012 | 134.80 | 134.80 | 134.80 | 134.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/27/2012 | 58.70 | 58.70 | 58.70 | 58.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/23/2012 | 62.76 | 62.76 | 62.76 | 62.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/24/2012 | 185.60 | 185.60 | 185.60 | 185.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/25/2012 | 60.89 | 60.89 | 60.89 | 60.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/26/2012 | 60.15 | 60.15 | 60.15 | 60.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/30/2012 | 58.79 | 58.79 | 58.79 | 58.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/02/2012 | 54.18 | 54.18 | 54.18 | 54.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/03/2012 | 55.90 | 55.90 | 55.90 | 55.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/04/2012 | 58.12 | 58.12 | 58.12 | 58.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/01/2012 | 179.01 | 179.01 | 179.01 | 179.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/07/2012 | 56.12 | 56.12 | 56.12 | 56.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/08/2012 | 169.83 | 169.83 | 169.83 | 169.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/09/2012 | 61.40 | 61.40 | 61.40 | 61.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/11/2012 | 60.28 | 60.28 | 60.28 | 60.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/10/2012 | 61.40 | 61.40 | 61.40 | 61.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/14/2012 | 56.45 | 56.45 | 56.45 | 56.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/15/2012 | 170.90 | 170.90 | 170.90 | 170.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/16/2012 | 57.67 | 57.67 | 57.67 | 57.67 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/17/2012 | 63.04 | 63.04 | 63.04 | 63.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/18/2012 | 60.72 | 60.72 | 60.72 | 60.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/25/2012 | 51.11 | 51.11 | 51.11 | 51.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/21/2012 | 60.99 | 60.99 | 60.99 | 60.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/22/2012 | 183.66 | 183.66 | 183.66 | 183.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/23/2012 | 58.42 | 58.42 | 58.42 | 58.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/24/2012 | 50.45 | 50.45 | 50.45 | 50.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/31/2012 | 51.92 | 51.92 | 51.92 | 51.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/01/2012 | 64.50 | 64.50 | 64.50 | 64.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/29/2012 | 57.33 | 57.33 | 57.33 | 57.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/30/2012 | 227.39 | 227.39 | 227.39 | 227.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/04/2012 | 55.70 | 55.70 | 55.70 | 55.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/05/2012 | 154.19 | 154.19 | 154.19 | 154.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/06/2012 | 49.35 | 49.35 | 49.35 | 49.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/07/2012 | 44.50 | 44.50 | 44.50 | 44.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/08/2012 | 45.01 | 45.01 | 45.01 | 45.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/12/2012 | 149.25 | 149.25 | 149.25 | 149.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/11/2012 | 49.16 | 49.16 | 49.16 | 49.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/13/2012 | 48.94 | 48.94 | 48.94 | 48.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/14/2012 | 113.07 | 113.07 | 113.07 | 113.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/15/2012 | 116.73 | 116.73 | 116.73 | 116.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/18/2012 | 116.63 | 116.63 | 116.63 | 116.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/19/2012 | 354.96 | 354.96 | 354.96 | 354.96 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/20/2012 | 121.61 | 121.61 | 121.61 | 121.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/21/2012 | 119.07 | 119.07 | 119.07 | 119.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/22/2012 | 116.03 | 116.03 | 116.03 | 116.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/25/2012 | 125.85 | 125.85 | 125.85 | 125.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/26/2012 | 377.47 | 377.47 | 377.47 | 377.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/27/2012 | 125.54 | 125.54 | 125.54 | 125.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/28/2012 | 125.91 | 125.91 | 125.91 | 125.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/29/2012 | 125.77 | 125.77 | 125.77 | 125.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/02/2012 | 94.86 | 94.86 | 94.86 | 94.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/03/2012 | 269.28 | 269.28 | 269.28 | 269.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/05/2012 | 87.52 | 87.52 | 87.52 | 87.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/06/2012 | 175.77 | 175.77 | 175.77 | 175.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2012 | 87.78 | 87.78 | 87.78 | 87.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/10/2012 | 300.90 | 300.90 | 300.90 | 300.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2012 | 2,312.50 | 2,312.50 | 2,312.50 | 2,312.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/12/2012 | 85.48 | 85.48 | 85.48 | 85.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/12/2012 | 175.52 | 175.52 | 175.52 | 175.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/13/2012 | 86.93 | 86.93 | 86.93 | 86.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/09/2012 | 87.24 | 87.24 | 87.24 | 87.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/20/2012 | 81.18 | 81.18 | 81.18 | 81.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/19/2012 | 93.57 | 93.57 | 93.57 | 93.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/16/2012 | 93.45 | 93.45 | 93.45 | 93.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/17/2012 | 281.36 | 281.36 | 281.36 | 281.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/18/2012 | 95.15 | 95.15 | 95.15 | 95.15 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/18/2012 | 1,185.97 | 1,185.97 | 1,185.97 | 1,185.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/24/2012 | 234.22 | 234.22 | 234.22 | 234.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/25/2012 | 79.30 | 79.30 | 79.30 | 79.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/26/2012 | 80.15 | 80.15 | 80.15 | 80.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/27/2012 | 81.38 | 81.38 | 81.38 | 81.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/23/2012 | 77.95 | 77.95 | 77.95 | 77.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/03/2012 | 65.53 | 65.53 | 65.53 | 65.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/30/2012 | 81.99 | 81.99 | 81.99 | 81.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/31/2012 | 245.91 | 245.91 | 245.91 | 245.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/02/2012 | 63.50 | 63.50 | 63.50 | 63.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/01/2012 | 100.51 | 100.51 | 100.51 | 100.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/06/2012 | 64.51 | 64.51 | 64.51 | 64.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/07/2012 | 202.60 | 202.60 | 202.60 | 202.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/08/2012 | 72.75 | 72.75 | 72.75 | 72.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/09/2012 | 75.33 | 75.33 | 75.33 | 75.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/10/2012 | 74.37 | 74.37 | 74.37 | 74.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/15/2012 | 73.86 | 73.86 | 73.86 | 73.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/17/2012 | 63.70 | 63.70 | 63.70 | 63.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/13/2012 | 75.08 | 75.08 | 75.08 | 75.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/14/2012 | 221.73 | 221.73 | 221.73 | 221.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/16/2012 | 76.91 | 76.91 | 76.91 | 76.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/20/2012 | 81.51 | 81.51 | 81.51 | 81.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/21/2012 | 247.05 | 247.05 | 247.05 | 247.05 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/22/2012 | 84.16 | 84.16 | 84.16 | 84.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/23/2012 | 73.51 | 73.51 | 73.51 | 73.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/24/2012 | 73.89 | 73.89 | 73.89 | 73.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/31/2012 | 78.62 | 78.62 | 78.62 | 78.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/27/2012 | 74.09 | 74.09 | 74.09 | 74.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/28/2012 | 222.18 | 222.18 | 222.18 | 222.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/30/2012 | 77.12 | 77.12 | 77.12 | 77.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/31/2012 | 1,968.75 | 1,968.75 | 1,968.75 | 1,968.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/29/2012 | 75.43 | 75.43 | 75.43 | 75.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/04/2012 | 79.48 | 79.48 | 79.48 | 79.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/05/2012 | 285.48 | 285.48 | 285.48 | 285.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/06/2012 | 69.38 | 69.38 | 69.38 | 69.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/07/2012 | 74.24 | 74.24 | 74.24 | 74.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/14/2012 | 66.18 | 66.18 | 66.18 | 66.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/12/2012 | 1,900.00 | 1,900.00 | 1,900.00 | 1,900.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/12/2012 | 71.61 | 71.61 | 71.61 | 71.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/13/2012 | 70.53 | 70.53 | 70.53 | 70.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/10/2012 | 70.10 | 70.10 | 70.10 | 70.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/10/2012 | 410.74 | 410.74 | 410.74 | 410.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/11/2012 | 210.35 | 210.35 | 210.35 | 210.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/17/2012 | 83.63 | 83.63 | 83.63 | 83.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/18/2012 | 243.35 | 243.35 | 243.35 | 243.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/19/2012 | 91.59 | 91.59 | 91.59 | 91.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/20/2012 | 84.48 | 84.48 | 84.48 | 84.48 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/21/2012 | 82.14 | 82.14 | 82.14 | 82.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/26/2012 | 85.54 | 85.54 | 85.54 | 85.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/25/2012 | 248.56 | 248.56 | 248.56 | 248.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/27/2012 | 83.79 | 83.79 | 83.79 | 83.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/28/2012 | 81.83 | 81.83 | 81.83 | 81.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/24/2012 | 82.67 | 82.67 | 82.67 | 82.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/01/2012 | 83.80 | 83.80 | 83.80 | 83.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/02/2012 | 243.80 | 243.80 | 243.80 | 243.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/03/2012 | 77.61 | 77.61 | 77.61 | 77.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/04/2012 | 78.43 | 78.43 | 78.43 | 78.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/04/2012 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/05/2012 | 68.84 | 68.84 | 68.84 | 68.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/08/2012 | 71.61 | 71.61 | 71.61 | 71.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/09/2012 | 208.31 | 208.31 | 208.31 | 208.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/10/2012 | 77.26 | 77.26 | 77.26 | 77.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/11/2012 | 80.84 | 80.84 | 80.84 | 80.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/12/2012 | 102.88 | 102.88 | 102.88 | 102.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/15/2012 | 103.10 | 103.10 | 103.10 | 103.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/16/2012 | 252.36 | 252.36 | 252.36 | 252.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/17/2012 | 60.26 | 60.26 | 60.26 | 60.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/18/2012 | 62.21 | 62.21 | 62.21 | 62.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/19/2012 | 63.08 | 63.08 | 63.08 | 63.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/23/2012 | 212.93 | 212.93 | 212.93 | 212.93 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/22/2012 | 64.72 | 64.72 | 64.72 | 64.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/24/2012 | 91.34 | 91.34 | 91.34 | 91.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/25/2012 | 86.73 | 86.73 | 86.73 | 86.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/26/2012 | 99.30 | 99.30 | 99.30 | 99.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/29/2012 | 100.06 | 100.06 | 100.06 | 100.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/30/2012 | 294.36 | 294.36 | 294.36 | 294.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/31/2012 | 99.14 | 99.14 | 99.14 | 99.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/01/2012 | 97.40 | 97.40 | 97.40 | 97.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/02/2012 | 84.41 | 84.41 | 84.41 | 84.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/07/2012 | 1,463.61 | 1,463.61 | 1,463.61 | 1,463.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/08/2012 | 82.26 | 82.26 | 82.26 | 82.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2012 | 83.89 | 83.89 | 83.89 | 83.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2012 | 2,567.43 | 2,567.43 | 2,567.43 | 2,567.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/06/2012 | 250.91 | 250.91 | 250.91 | 250.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/05/2012 | 82.76 | 82.76 | 82.76 | 82.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/07/2012 | 83.91 | 83.91 | 83.91 | 83.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/16/2012 | 101.32 | 101.32 | 101.32 | 101.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/12/2012 | 90.11 | 90.11 | 90.11 | 90.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/13/2012 | 269.82 | 269.82 | 269.82 | 269.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/15/2012 | 128.22 | 128.22 | 128.22 | 128.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/14/2012 | 90.36 | 90.36 | 90.36 | 90.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/19/2012 | 88.05 | 88.05 | 88.05 | 88.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/20/2012 | 270.79 | 270.79 | 270.79 | 270.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2012 | 98.19 | 98.19 | 98.19 | 98.19 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/23/2012 | 96.33 | 96.33 | 96.33 | 96.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/29/2012 | 96.21 | 96.21 | 96.21 | 96.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/30/2012 | 2,269.82 | 2,269.82 | 2,269.82 | 2,269.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/26/2012 | 193.42 | 193.42 | 193.42 | 193.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/27/2012 | 292.65 | 292.65 | 292.65 | 292.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/28/2012 | 98.65 | 98.65 | 98.65 | 98.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/30/2012 | 95.43 | 95.43 | 95.43 | 95.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/03/2012 | 98.54 | 98.54 | 98.54 | 98.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/04/2012 | 286.06 | 286.06 | 286.06 | 286.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/05/2012 | 64.47 | 64.47 | 64.47 | 64.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/06/2012 | 66.49 | 66.49 | 66.49 | 66.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/07/2012 | 68.24 | 68.24 | 68.24 | 68.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/07/2012 | 2,477.22 | 2,477.22 | 2,477.22 | 2,477.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/13/2012 | 69.01 | 69.01 | 69.01 | 69.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/10/2012 | 71.43 | 71.43 | 71.43 | 71.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/12/2012 | 73.32 | 73.32 | 73.32 | 73.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2012 | 42.07 | 42.07 | 42.07 | 42.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/11/2012 | 210.72 | 210.72 | 210.72 | 210.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/17/2012 | 44.00 | 44.00 | 44.00 | 44.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/18/2012 | 128.21 | 128.21 | 128.21 | 128.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2012 | 51.08 | 51.08 | 51.08 | 51.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/20/2012 | 39.37 | 39.37 | 39.37 | 39.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2012 | 41.25 | 41.25 | 41.25 | 41.25 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/26/2012 | 137.04 | 137.04 | 137.04 | 137.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2012 | 51.63 | 51.63 | 51.63 | 51.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/27/2012 | 93.01 | 93.01 | 93.01 | 93.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/24/2012 | 44.83 | 44.83 | 44.83 | 44.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2012 | 51.95 | 51.95 | 51.95 | 51.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2012 | 155.07 | 155.07 | 155.07 | 155.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/03/2013 | 90.22 | 90.22 | 90.22 | 90.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/04/2013 | 43.06 | 43.06 | 43.06 | 43.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/07/2013 | 39.21 | 39.21 | 39.21 | 39.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/08/2013 | 117.43 | 117.43 | 117.43 | 117.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/09/2013 | 42.56 | 42.56 | 42.56 | 42.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/11/2013 | 44.98 | 44.98 | 44.98 | 44.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/10/2013 | 42.88 | 42.88 | 42.88 | 42.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/14/2013 | 42.86 | 42.86 | 42.86 | 42.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/15/2013 | 127.66 | 127.66 | 127.66 | 127.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/16/2013 | 43.43 | 43.43 | 43.43 | 43.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/17/2013 | 46.05 | 46.05 | 46.05 | 46.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/18/2013 | 47.41 | 47.41 | 47.41 | 47.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/22/2013 | 56.00 | 56.00 | 56.00 | 56.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/23/2013 | 225.31 | 225.31 | 225.31 | 225.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/24/2013 | 46.34 | 46.34 | 46.34 | 46.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/25/2013 | 51.81 | 51.81 | 51.81 | 51.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/29/2013 | 155.60 | 155.60 | 155.60 | 155.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/30/2013 | 41.45 | 41.45 | 41.45 | 41.45 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/31/2013 | 42.09 | 42.09 | 42.09 | 42.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/01/2013 | 46.97 | 46.97 | 46.97 | 46.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/28/2013 | 53.34 | 53.34 | 53.34 | 53.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/08/2013 | 3,000.00 | 3,000.00 | 3,000.00 | 3,000.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/04/2013 | 38.53 | 38.53 | 38.53 | 38.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/05/2013 | 115.43 | 115.43 | 115.43 | 115.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/06/2013 | 38.21 | 38.21 | 38.21 | 38.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/08/2013 | 38.99 | 38.99 | 38.99 | 38.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/07/2013 | 38.43 | 38.43 | 38.43 | 38.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/11/2013 | 38.85 | 38.85 | 38.85 | 38.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/12/2013 | 117.91 | 117.91 | 117.91 | 117.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/13/2013 | 40.82 | 40.82 | 40.82 | 40.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/14/2013 | 40.16 | 40.16 | 40.16 | 40.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/15/2013 | 45.75 | 45.75 | 45.75 | 45.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/22/2013 | 49.89 | 49.89 | 49.89 | 49.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/19/2013 | 47.56 | 47.56 | 47.56 | 47.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/20/2013 | 190.94 | 190.94 | 190.94 | 190.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/21/2013 | 53.86 | 53.86 | 53.86 | 53.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/26/2013 | 147.92 | 147.92 | 147.92 | 147.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/27/2013 | 47.46 | 47.46 | 47.46 | 47.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/28/2013 | 46.71 | 46.71 | 46.71 | 46.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/01/2013 | 49.58 | 49.58 | 49.58 | 49.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/25/2013 | 49.67 | 49.67 | 49.67 | 49.67 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/25/2013 | 346.87 | 346.87 | 346.87 | 346.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/08/2013 | 55.50 | 55.50 | 55.50 | 55.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/04/2013 | 51.09 | 51.09 | 51.09 | 51.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/05/2013 | 148.45 | 148.45 | 148.45 | 148.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/07/2013 | 51.91 | 51.91 | 51.91 | 51.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/06/2013 | 51.37 | 51.37 | 51.37 | 51.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/11/2013 | 50.29 | 50.29 | 50.29 | 50.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/12/2013 | 150.56 | 150.56 | 150.56 | 150.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/13/2013 | 51.86 | 51.86 | 51.86 | 51.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/14/2013 | 60.33 | 60.33 | 60.33 | 60.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/15/2013 | 65.80 | 65.80 | 65.80 | 65.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/21/2013 | 64.47 | 64.47 | 64.47 | 64.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/18/2013 | 72.37 | 72.37 | 72.37 | 72.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/19/2013 | 214.04 | 214.04 | 214.04 | 214.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/22/2013 | 57.48 | 57.48 | 57.48 | 57.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/20/2013 | 73.79 | 73.79 | 73.79 | 73.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/25/2013 | 76.29 | 76.29 | 76.29 | 76.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/26/2013 | 389.68 | 389.68 | 389.68 | 389.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/27/2013 | 67.10 | 67.10 | 67.10 | 67.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/28/2013 | 56.91 | 56.91 | 56.91 | 56.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/05/2013 | 3,037.50 | 3,037.50 | 3,037.50 | 3,037.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/01/2013 | 83.20 | 83.20 | 83.20 | 83.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/02/2013 | 267.35 | 267.35 | 267.35 | 267.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/03/2013 | 61.13 | 61.13 | 61.13 | 61.13 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/05/2013 | 56.09 | 56.09 | 56.09 | 56.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/04/2013 | 54.57 | 54.57 | 54.57 | 54.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/08/2013 | 54.30 | 54.30 | 54.30 | 54.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/09/2013 | 167.01 | 167.01 | 167.01 | 167.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/10/2013 | 60.49 | 60.49 | 60.49 | 60.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/10/2013 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/11/2013 | 59.03 | 59.03 | 59.03 | 59.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/12/2013 | 56.92 | 56.92 | 56.92 | 56.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/18/2013 | 62.92 | 62.92 | 62.92 | 62.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/17/2013 | 62.35 | 62.35 | 62.35 | 62.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/19/2013 | 51.91 | 51.91 | 51.91 | 51.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/15/2013 | 55.65 | 55.65 | 55.65 | 55.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/16/2013 | 167.85 | 167.85 | 167.85 | 167.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/22/2013 | 54.92 | 54.92 | 54.92 | 54.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/23/2013 | 173.43 | 173.43 | 173.43 | 173.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/24/2013 | 86.87 | 86.87 | 86.87 | 86.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/25/2013 | 87.56 | 87.56 | 87.56 | 87.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/26/2013 | 90.31 | 90.31 | 90.31 | 90.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/26/2013 | 1,856.62 | 1,856.62 | 1,856.62 | 1,856.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/01/2013 | 98.34 | 98.34 | 98.34 | 98.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/30/2013 | 275.60 | 275.60 | 275.60 | 275.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/02/2013 | 78.47 | 78.47 | 78.47 | 78.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/03/2013 | 91.80 | 91.80 | 91.80 | 91.80 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/29/2013 | 88.03 | 88.03 | 88.03 | 88.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/06/2013 | 81.55 | 81.55 | 81.55 | 81.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/07/2013 | 236.09 | 236.09 | 236.09 | 236.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/07/2013 | 1,081.59 | 1,081.59 | 1,081.59 | 1,081.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/08/2013 | 85.90 | 85.90 | 85.90 | 85.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/09/2013 | 76.25 | 76.25 | 76.25 | 76.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/10/2013 | 70.59 | 70.59 | 70.59 | 70.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/13/2013 | 79.81 | 79.81 | 79.81 | 79.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/14/2013 | 232.74 | 232.74 | 232.74 | 232.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/15/2013 | 79.10 | 79.10 | 79.10 | 79.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/16/2013 | 75.50 | 75.50 | 75.50 | 75.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/17/2013 | 78.41 | 78.41 | 78.41 | 78.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/20/2013 | 81.90 | 81.90 | 81.90 | 81.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/21/2013 | 243.27 | 243.27 | 243.27 | 243.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/22/2013 | 80.64 | 80.64 | 80.64 | 80.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/23/2013 | 78.77 | 78.77 | 78.77 | 78.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/24/2013 | 80.80 | 80.80 | 80.80 | 80.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/29/2013 | 299.95 | 299.95 | 299.95 | 299.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/28/2013 | 75.17 | 75.17 | 75.17 | 75.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/30/2013 | 71.40 | 71.40 | 71.40 | 71.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/31/2013 | 60.59 | 60.59 | 60.59 | 60.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/03/2013 | 68.55 | 68.55 | 68.55 | 68.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/04/2013 | 208.94 | 208.94 | 208.94 | 208.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/05/2013 | 66.47 | 66.47 | 66.47 | 66.47 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/06/2013 | 65.00 | 65.00 | 65.00 | 65.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/07/2013 | 64.46 | 64.46 | 64.46 | 64.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/14/2013 | 56.35 | 56.35 | 56.35 | 56.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/12/2013 | 64.90 | 64.90 | 64.90 | 64.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/11/2013 | 190.84 | 190.84 | 190.84 | 190.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/13/2013 | 52.72 | 52.72 | 52.72 | 52.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/10/2013 | 64.05 | 64.05 | 64.05 | 64.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/17/2013 | 52.43 | 52.43 | 52.43 | 52.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/18/2013 | 152.61 | 152.61 | 152.61 | 152.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/19/2013 | 72.38 | 72.38 | 72.38 | 72.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/20/2013 | 49.41 | 49.41 | 49.41 | 49.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/21/2013 | 51.04 | 51.04 | 51.04 | 51.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/26/2013 | 52.38 | 52.38 | 52.38 | 52.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/25/2013 | 152.22 | 152.22 | 152.22 | 152.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/27/2013 | 50.81 | 50.81 | 50.81 | 50.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/28/2013 | 50.68 | 50.68 | 50.68 | 50.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/28/2013 | 2,125.00 | 2,125.00 | 2,125.00 | 2,125.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/24/2013 | 51.73 | 51.73 | 51.73 | 51.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/01/2013 | 53.27 | 53.27 | 53.27 | 53.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/02/2013 | 150.72 | 150.72 | 150.72 | 150.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/03/2013 | 95.40 | 95.40 | 95.40 | 95.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/05/2013 | 101.12 | 101.12 | 101.12 | 101.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2013 | 94.58 | 94.58 | 94.58 | 94.58 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/12/2013 | 94.50 | 94.50 | 94.50 | 94.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/08/2013 | 193.16 | 193.16 | 193.16 | 193.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/10/2013 | 108.37 | 108.37 | 108.37 | 108.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/09/2013 | 289.14 | 289.14 | 289.14 | 289.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/15/2013 | 98.69 | 98.69 | 98.69 | 98.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/16/2013 | 286.72 | 286.72 | 286.72 | 286.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/17/2013 | 100.08 | 100.08 | 100.08 | 100.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/18/2013 | 97.26 | 97.26 | 97.26 | 97.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/19/2013 | 95.59 | 95.59 | 95.59 | 95.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/24/2013 | 95.15 | 95.15 | 95.15 | 95.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/23/2013 | 284.87 | 284.87 | 284.87 | 284.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/25/2013 | 72.22 | 72.22 | 72.22 | 72.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/26/2013 | 72.56 | 72.56 | 72.56 | 72.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/22/2013 | 94.84 | 94.84 | 94.84 | 94.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/29/2013 | 77.53 | 77.53 | 77.53 | 77.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/30/2013 | 198.66 | 198.66 | 198.66 | 198.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/31/2013 | 61.97 | 61.97 | 61.97 | 61.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/01/2013 | 49.41 | 49.41 | 49.41 | 49.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/02/2013 | 59.05 | 59.05 | 59.05 | 59.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/08/2013 | 43.50 | 43.50 | 43.50 | 43.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/09/2013 | 42.23 | 42.23 | 42.23 | 42.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/05/2013 | 48.31 | 48.31 | 48.31 | 48.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/07/2013 | 42.78 | 42.78 | 42.78 | 42.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/06/2013 | 128.85 | 128.85 | 128.85 | 128.85 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/12/2013 | 42.52 | 42.52 | 42.52 | 42.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/12/2013 | 278.28 | 278.28 | 278.28 | 278.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/13/2013 | 127.97 | 127.97 | 127.97 | 127.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/14/2013 | 43.34 | 43.34 | 43.34 | 43.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/15/2013 | 35.33 | 35.33 | 35.33 | 35.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/16/2013 | 29.68 | 29.68 | 29.68 | 29.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/20/2013 | 102.45 | 102.45 | 102.45 | 102.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/19/2013 | 32.18 | 32.18 | 32.18 | 32.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/21/2013 | 34.43 | 34.43 | 34.43 | 34.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/22/2013 | 32.56 | 32.56 | 32.56 | 32.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/23/2013 | 31.94 | 31.94 | 31.94 | 31.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/26/2013 | 32.12 | 32.12 | 32.12 | 32.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/26/2013 | 1,650.00 | 1,650.00 | 1,650.00 | 1,650.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/27/2013 | 96.60 | 96.60 | 96.60 | 96.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/28/2013 | 31.98 | 31.98 | 31.98 | 31.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/29/2013 | 32.07 | 32.07 | 32.07 | 32.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/30/2013 | 31.81 | 31.81 | 31.81 | 31.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/03/2013 | 32.98 | 32.98 | 32.98 | 32.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/04/2013 | 119.97 | 119.97 | 119.97 | 119.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/05/2013 | 22.32 | 22.32 | 22.32 | 22.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/06/2013 | 25.22 | 25.22 | 25.22 | 25.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/09/2013 | 30.95 | 30.95 | 30.95 | 30.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/10/2013 | 89.30 | 89.30 | 89.30 | 89.30 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/11/2013 | 26.92 | 26.92 | 26.92 | 26.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/13/2013 | 27.46 | 27.46 | 27.46 | 27.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/12/2013 | 27.04 | 27.04 | 27.04 | 27.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/16/2013 | 27.62 | 27.62 | 27.62 | 27.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/17/2013 | 101.38 | 101.38 | 101.38 | 101.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/18/2013 | 45.43 | 45.43 | 45.43 | 45.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/19/2013 | 43.65 | 43.65 | 43.65 | 43.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/20/2013 | 42.76 | 42.76 | 42.76 | 42.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/27/2013 | 146.38 | 146.38 | 146.38 | 146.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/26/2013 | 1,237.27 | 1,237.27 | 1,237.27 | 1,237.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/23/2013 | 144.13 | 144.13 | 144.13 | 144.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/24/2013 | 431.68 | 431.68 | 431.68 | 431.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/25/2013 | 141.44 | 141.44 | 141.44 | 141.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/26/2013 | 146.60 | 146.60 | 146.60 | 146.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/01/2013 | 420.97 | 420.97 | 420.97 | 420.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/02/2013 | 135.08 | 135.08 | 135.08 | 135.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/03/2013 | 162.32 | 162.32 | 162.32 | 162.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/04/2013 | 157.40 | 157.40 | 157.40 | 157.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/30/2013 | 142.20 | 142.20 | 142.20 | 142.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/11/2013 | 16.18 | 16.18 | 16.18 | 16.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/07/2013 | 142.98 | 142.98 | 142.98 | 142.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/08/2013 | 380.85 | 380.85 | 380.85 | 380.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/10/2013 | 143.79 | 143.79 | 143.79 | 143.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/09/2013 | 123.54 | 123.54 | 123.54 | 123.54 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/14/2013 | 19.45 | 19.45 | 19.45 | 19.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/15/2013 | 60.04 | 60.04 | 60.04 | 60.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/16/2013 | 20.47 | 20.47 | 20.47 | 20.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/17/2013 | 128.97 | 128.97 | 128.97 | 128.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/18/2013 | 27.96 | 27.96 | 27.96 | 27.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/21/2013 | 17.89 | 17.89 | 17.89 | 17.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/22/2013 | 53.36 | 53.36 | 53.36 | 53.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/22/2013 | 8,960.00 | 8,960.00 | 8,960.00 | 8,960.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/24/2013 | 17.87 | 17.87 | 17.87 | 17.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/23/2013 | 18.48 | 18.48 | 18.48 | 18.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/24/2013 | 89,627.42 | 89,627.42 | 89,627.42 | 89,627.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/25/2013 | 18.71 | 18.71 | 18.71 | 18.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/23/2013 | 35,082.41 | 35,082.41 | 35,082.41 | 35,082.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/28/2013 | 22.24 | 22.24 | 22.24 | 22.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/29/2013 | 66.94 | 66.94 | 66.94 | 66.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/30/2013 | 24.28 | 24.28 | 24.28 | 24.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/31/2013 | 21.56 | 21.56 | 21.56 | 21.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/01/2013 | 123.46 | 123.46 | 123.46 | 123.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/05/2013 | 364.58 | 364.58 | 364.58 | 364.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/04/2013 | 124.37 | 124.37 | 124.37 | 124.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/06/2013 | 117.86 | 117.86 | 117.86 | 117.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/07/2013 | 116.70 | 116.70 | 116.70 | 116.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/08/2013 | 117.29 | 117.29 | 117.29 | 117.29 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/15/2013 | 102.34 | 102.34 | 102.34 | 102.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/11/2013 | 118.94 | 118.94 | 118.94 | 118.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/11/2013 | 53,184.10 | 53,184.10 | 53,184.10 | 53,184.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/12/2013 | 352.21 | 352.21 | 352.21 | 352.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/13/2013 | 125.27 | 125.27 | 125.27 | 125.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/14/2013 | 108.07 | 108.07 | 108.07 | 108.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/20/2013 | 98.58 | 98.58 | 98.58 | 98.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2013 | 97.32 | 97.32 | 97.32 | 97.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2013 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/22/2013 | 97.76 | 97.76 | 97.76 | 97.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/22/2013 | 13,126.83 | 13,126.83 | 13,126.83 | 13,126.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/18/2013 | 98.70 | 98.70 | 98.70 | 98.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/19/2013 | 296.28 | 296.28 | 296.28 | 296.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/27/2013 | 88.30 | 88.30 | 88.30 | 88.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/25/2013 | 100.27 | 100.27 | 100.27 | 100.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/26/2013 | 284.49 | 284.49 | 284.49 | 284.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/29/2013 | 85.75 | 85.75 | 85.75 | 85.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/29/2013 | 9,727.34 | 9,727.34 | 9,727.34 | 9,727.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/29/2013 | 21,894.33 | 21,894.33 | 21,894.33 | 21,894.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/25/2013 | 18,100.00 | 18,100.00 | 18,100.00 | 18,100.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/05/2013 | 69,150.34 | 69,150.34 | 69,150.34 | 69,150.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/02/2013 | 189.48 | 189.48 | 189.48 | 189.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/03/2013 | 280.46 | 280.46 | 280.46 | 280.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/04/2013 | 84.04 | 84.04 | 84.04 | 84.04 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/04/2013 | 14,463.83 | 14,463.83 | 14,463.83 | 14,463.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/06/2013 | 90.24 | 90.24 | 90.24 | 90.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/05/2013 | 98.75 | 98.75 | 98.75 | 98.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/09/2013 | 106.17 | 106.17 | 106.17 | 106.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/10/2013 | 267.34 | 267.34 | 267.34 | 267.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/11/2013 | 88.58 | 88.58 | 88.58 | 88.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/11/2013 | 78,419.05 | 78,419.05 | 78,419.05 | 78,419.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/12/2013 | 88.59 | 88.59 | 88.59 | 88.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/13/2013 | 87.89 | 87.89 | 87.89 | 87.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/13/2013 | 4,662.50 | 4,662.50 | 4,662.50 | 4,662.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/18/2013 | 121.93 | 121.93 | 121.93 | 121.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/17/2013 | 279.21 | 279.21 | 279.21 | 279.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2013 | 129.00 | 129.00 | 129.00 | 129.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/20/2013 | 120.57 | 120.57 | 120.57 | 120.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/16/2013 | 92.34 | 92.34 | 92.34 | 92.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/23/2013 | 136.56 | 136.56 | 136.56 | 136.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/24/2013 | 411.63 | 411.63 | 411.63 | 411.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/24/2013 | 90,000.00 | 90,000.00 | 90,000.00 | 90,000.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/26/2013 | 142.74 | 142.74 | 142.74 | 142.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/27/2013 | 287.13 | 287.13 | 287.13 | 287.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/02/2014 | 212.99 | 212.99 | 212.99 | 212.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/03/2014 | 270.92 | 270.92 | 270.92 | 270.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2013 | 412.39 | 412.39 | 412.39 | 412.39 | 0.00 | 0.00 |



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|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2013 | 1,123.88 | 1,123.88 | 1,123.88 | 1,123.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2013 | 68,970.49 | 68,970.49 | 68,970.49 | 68,970.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2013 | 140.69 | 140.69 | 140.69 | 140.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/10/2014 | 34,326.28 | 34,326.28 | 34,326.28 | 34,326.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/06/2014 | 134.84 | 134.84 | 134.84 | 134.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/07/2014 | 403.02 | 403.02 | 403.02 | 403.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/08/2014 | 126.03 | 126.03 | 126.03 | 126.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/09/2014 | 131.53 | 131.53 | 131.53 | 131.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/10/2014 | 127.07 | 127.07 | 127.07 | 127.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/09/2014 | 2,249.98 | 2,249.98 | 2,249.98 | 2,249.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/13/2014 | 123.11 | 123.11 | 123.11 | 123.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/14/2014 | 371.20 | 371.20 | 371.20 | 371.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/15/2014 | 133.32 | 133.32 | 133.32 | 133.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/16/2014 | 125.51 | 125.51 | 125.51 | 125.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/16/2014 | 8,611.13 | 8,611.13 | 8,611.13 | 8,611.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/17/2014 | 134.93 | 134.93 | 134.93 | 134.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/23/2014 | 17,875.00 | 17,875.00 | 17,875.00 | 17,875.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/24/2014 | 115.16 | 115.16 | 115.16 | 115.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/21/2014 | 4,643.61 | 4,643.61 | 4,643.61 | 4,643.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/23/2014 | 114.00 | 114.00 | 114.00 | 114.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/21/2014 | 118.91 | 118.91 | 118.91 | 118.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/22/2014 | 469.72 | 469.72 | 469.72 | 469.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/27/2014 | 118.80 | 118.80 | 118.80 | 118.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/28/2014 | 356.43 | 356.43 | 356.43 | 356.43 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/28/2014 | 10,113.67 | 10,113.67 | 10,113.67 | 10,113.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/29/2014 | 114.23 | 114.23 | 114.23 | 114.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/30/2014 | 110.74 | 110.74 | 110.74 | 110.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/31/2014 | 38,486.70 | 38,486.70 | 38,486.70 | 38,486.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/31/2014 | 111.52 | 111.52 | 111.52 | 111.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/03/2014 | 106.86 | 106.86 | 106.86 | 106.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/04/2014 | 338.85 | 338.85 | 338.85 | 338.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/05/2014 | 114.44 | 114.44 | 114.44 | 114.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/06/2014 | 115.83 | 115.83 | 115.83 | 115.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/07/2014 | 126.44 | 126.44 | 126.44 | 126.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/14/2014 | 7,520.73 | 7,520.73 | 7,520.73 | 7,520.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/12/2014 | 3,312.50 | 3,312.50 | 3,312.50 | 3,312.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/14/2014 | 124.85 | 124.85 | 124.85 | 124.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/13/2014 | 137.64 | 137.64 | 137.64 | 137.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/10/2014 | 117.31 | 117.31 | 117.31 | 117.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/11/2014 | 360.48 | 360.48 | 360.48 | 360.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/12/2014 | 121.25 | 121.25 | 121.25 | 121.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/18/2014 | 123.14 | 123.14 | 123.14 | 123.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/18/2014 | 13,406.25 | 13,406.25 | 13,406.25 | 13,406.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/19/2014 | 479.04 | 479.04 | 479.04 | 479.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/20/2014 | 121.08 | 121.08 | 121.08 | 121.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/21/2014 | 121.36 | 121.36 | 121.36 | 121.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/26/2014 | 110.66 | 110.66 | 110.66 | 110.66 | 0.00 | 0.00 |



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|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/24/2014 | 120.93 | 120.93 | 120.93 | 120.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/25/2014 | 1,650.00 | 1,650.00 | 1,650.00 | 1,650.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/26/2014 | 20,667.93 | 20,667.93 | 20,667.93 | 20,667.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/27/2014 | 110.14 | 110.14 | 110.14 | 110.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/27/2014 | 49,426.17 | 49,426.17 | 49,426.17 | 49,426.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/28/2014 | 116.29 | 116.29 | 116.29 | 116.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/28/2014 | 105,457.49 | 105,457.49 | 105,457.49 | 105,457.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/28/2014 | 23,498.46 | 23,498.46 | 23,498.46 | 23,498.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/25/2014 | 353.42 | 353.42 | 353.42 | 353.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/03/2014 | 189.45 | 189.45 | 189.45 | 189.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/06/2014 | 166.83 | 166.83 | 166.83 | 166.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/04/2014 | 438.37 | 438.37 | 438.37 | 438.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/07/2014 | 166.70 | 166.70 | 166.70 | 166.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/05/2014 | 165.83 | 165.83 | 165.83 | 165.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/10/2014 | 155.99 | 155.99 | 155.99 | 155.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/11/2014 | 388.99 | 388.99 | 388.99 | 388.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/12/2014 | 120.01 | 120.01 | 120.01 | 120.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/13/2014 | 137.07 | 137.07 | 137.07 | 137.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/14/2014 | 166.37 | 166.37 | 166.37 | 166.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/14/2014 | 10,425.46 | 10,425.46 | 10,425.46 | 10,425.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/18/2014 | 506.42 | 506.42 | 506.42 | 506.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/17/2014 | 168.29 | 168.29 | 168.29 | 168.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/19/2014 | 170.34 | 170.34 | 170.34 | 170.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/20/2014 | 231.32 | 231.32 | 231.32 | 231.32 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/21/2014 | 229.44 | 229.44 | 229.44 | 229.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/28/2014 | 206.36 | 206.36 | 206.36 | 206.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/24/2014 | 228.48 | 228.48 | 228.48 | 228.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/24/2014 | 12,348.18 | 12,348.18 | 12,348.18 | 12,348.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/25/2014 | 728.81 | 728.81 | 728.81 | 728.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/26/2014 | 234.45 | 234.45 | 234.45 | 234.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/27/2014 | 273.15 | 273.15 | 273.15 | 273.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/01/2014 | 567.77 | 567.77 | 567.77 | 567.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/02/2014 | 256.53 | 256.53 | 256.53 | 256.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/03/2014 | 207.06 | 207.06 | 207.06 | 207.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/04/2014 | 268.79 | 268.79 | 268.79 | 268.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/31/2014 | 184.38 | 184.38 | 184.38 | 184.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/31/2014 | 12,064.99 | 12,064.99 | 12,064.99 | 12,064.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/10/2014 | 204.75 | 204.75 | 204.75 | 204.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/07/2014 | 209.68 | 209.68 | 209.68 | 209.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/08/2014 | 627.60 | 627.60 | 627.60 | 627.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/09/2014 | 206.57 | 206.57 | 206.57 | 206.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/10/2014 | 10.74 | 10.74 | 10.74 | 10.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/11/2014 | 203.37 | 203.37 | 203.37 | 203.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/11/2014 | 75,764.03 | 75,764.03 | 75,764.03 | 75,764.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/08/2014 | 2,550.00 | 2,550.00 | 2,550.00 | 2,550.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/14/2014 | 206.52 | 206.52 | 206.52 | 206.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/14/2014 | 13,545.00 | 13,545.00 | 13,545.00 | 13,545.00 | 0.00 | 0.00 |



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|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/15/2014 | 622.82 | 622.82 | 622.82 | 622.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/16/2014 | 207.01 | 207.01 | 207.01 | 207.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/16/2014 | 86,395.25 | 86,395.25 | 86,395.25 | 86,395.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/17/2014 | 208.22 | 208.22 | 208.22 | 208.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/21/2014 | 14,371.27 | 14,371.27 | 14,371.27 | 14,371.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/22/2014 | 829.89 | 829.89 | 829.89 | 829.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/22/2014 | 6,400.00 | 6,400.00 | 6,400.00 | 6,400.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/23/2014 | 202.87 | 202.87 | 202.87 | 202.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/23/2014 | 22,759.34 | 22,759.34 | 22,759.34 | 22,759.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/24/2014 | 201.91 | 201.91 | 201.91 | 201.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/25/2014 | 205.50 | 205.50 | 205.50 | 205.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/21/2014 | 208.12 | 208.12 | 208.12 | 208.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/29/2014 | 25,747.26 | 25,747.26 | 25,747.26 | 25,747.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/29/2014 | 614.57 | 614.57 | 614.57 | 614.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/30/2014 | 225.79 | 225.79 | 225.79 | 225.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/01/2014 | 204.27 | 204.27 | 204.27 | 204.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/02/2014 | 247.50 | 247.50 | 247.50 | 247.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/28/2014 | 204.57 | 204.57 | 204.57 | 204.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/09/2014 | 203.33 | 203.33 | 203.33 | 203.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/08/2014 | 200.30 | 200.30 | 200.30 | 200.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/05/2014 | 198.41 | 198.41 | 198.41 | 198.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/05/2014 | 2,712.50 | 2,712.50 | 2,712.50 | 2,712.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/06/2014 | 596.01 | 596.01 | 596.01 | 596.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/06/2014 | 562.50 | 562.50 | 562.50 | 562.50 | 0.00 | 0.00 |



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|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/07/2014 | 200.33 | 200.33 | 200.33 | 200.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/13/2014 | 636.09 | 636.09 | 636.09 | 636.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/14/2014 | 189.29 | 189.29 | 189.29 | 189.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/14/2014 | 4,347.50 | 4,347.50 | 4,347.50 | 4,347.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/15/2014 | 206.42 | 206.42 | 206.42 | 206.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/16/2014 | 197.51 | 197.51 | 197.51 | 197.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/12/2014 | 202.94 | 202.94 | 202.94 | 202.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/21/2014 | 196.39 | 196.39 | 196.39 | 196.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/19/2014 | 214.05 | 214.05 | 214.05 | 214.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/20/2014 | 4,136.60 | 4,136.60 | 4,136.60 | 4,136.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/21/2014 | 23,366.06 | 23,366.06 | 23,366.06 | 23,366.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/22/2014 | 210.65 | 210.65 | 210.65 | 210.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/23/2014 | 196.19 | 196.19 | 196.19 | 196.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/20/2014 | 599.52 | 599.52 | 599.52 | 599.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/27/2014 | 203.34 | 203.34 | 203.34 | 203.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/28/2014 | 814.63 | 814.63 | 814.63 | 814.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/29/2014 | 202.47 | 202.47 | 202.47 | 202.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/30/2014 | 195.18 | 195.18 | 195.18 | 195.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/30/2014 | 2,282.50 | 2,282.50 | 2,282.50 | 2,282.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/02/2014 | 199.46 | 199.46 | 199.46 | 199.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/03/2014 | 633.01 | 633.01 | 633.01 | 633.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/04/2014 | 200.90 | 200.90 | 200.90 | 200.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/05/2014 | 222.14 | 222.14 | 222.14 | 222.14 | 0.00 | 0.00 |



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|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/06/2014 | 207.81 | 207.81 | 207.81 | 207.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/06/2014 | 35,237.78 | 35,237.78 | 35,237.78 | 35,237.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/12/2014 | 19,188.47 | 19,188.47 | 19,188.47 | 19,188.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/09/2014 | 203.02 | 203.02 | 203.02 | 203.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/09/2014 | 109,179.82 | 109,179.82 | 109,179.82 | 109,179.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/10/2014 | 608.30 | 608.30 | 608.30 | 608.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/12/2014 | 202.89 | 202.89 | 202.89 | 202.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/13/2014 | 210.00 | 210.00 | 210.00 | 210.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/11/2014 | 202.06 | 202.06 | 202.06 | 202.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/16/2014 | 206.43 | 206.43 | 206.43 | 206.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/17/2014 | 619.67 | 619.67 | 619.67 | 619.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/18/2014 | 210.94 | 210.94 | 210.94 | 210.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/19/2014 | 205.65 | 205.65 | 205.65 | 205.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/20/2014 | 203.56 | 203.56 | 203.56 | 203.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/26/2014 | 205.53 | 205.53 | 205.53 | 205.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/26/2014 | 1,357.54 | 1,357.54 | 1,357.54 | 1,357.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/27/2014 | 205.35 | 205.35 | 205.35 | 205.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/24/2014 | 17,996.66 | 17,996.66 | 17,996.66 | 17,996.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/24/2014 | 606.63 | 606.63 | 606.63 | 606.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/25/2014 | 212.07 | 212.07 | 212.07 | 212.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/23/2014 | 203.71 | 203.71 | 203.71 | 203.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/23/2014 | 3,684.72 | 3,684.72 | 3,684.72 | 3,684.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/30/2014 | 188.70 | 188.70 | 188.70 | 188.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/30/2014 | 11,835.00 | 11,835.00 | 11,835.00 | 11,835.00 | 0.00 | 0.00 |



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|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/01/2014 | 566.12 | 566.12 | 566.12 | 566.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/03/2014 | 186.05 | 186.05 | 186.05 | 186.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/02/2014 | 195.85 | 195.85 | 195.85 | 195.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/07/2014 | 224.20 | 224.20 | 224.20 | 224.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/08/2014 | 792.06 | 792.06 | 792.06 | 792.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/09/2014 | 196.03 | 196.03 | 196.03 | 196.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/09/2014 | 44,075.63 | 44,075.63 | 44,075.63 | 44,075.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/10/2014 | 196.26 | 196.26 | 196.26 | 196.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2014 | 192.25 | 192.25 | 192.25 | 192.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2014 | 60,502.56 | 60,502.56 | 60,502.56 | 60,502.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/15/2014 | 14,925.00 | 14,925.00 | 14,925.00 | 14,925.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/17/2014 | 194.92 | 194.92 | 194.92 | 194.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/18/2014 | 195.44 | 195.44 | 195.44 | 195.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/18/2014 | 41,217.58 | 41,217.58 | 41,217.58 | 41,217.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/15/2014 | 585.57 | 585.57 | 585.57 | 585.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/16/2014 | 196.63 | 196.63 | 196.63 | 196.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/14/2014 | 195.80 | 195.80 | 195.80 | 195.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/14/2014 | 65,671.97 | 65,671.97 | 65,671.97 | 65,671.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/24/2014 | 167.02 | 167.02 | 167.02 | 167.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/21/2014 | 188.76 | 188.76 | 188.76 | 188.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/21/2014 | 803.51 | 803.51 | 803.51 | 803.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/22/2014 | 564.97 | 564.97 | 564.97 | 564.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/23/2014 | 199.98 | 199.98 | 199.98 | 199.98 | 0.00 | 0.00 |



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|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/25/2014 | 161.32 | 161.32 | 161.32 | 161.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/22/2014 | 12,126.56 | 12,126.56 | 12,126.56 | 12,126.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/01/2014 | 177.86 | 177.86 | 177.86 | 177.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/28/2014 | 158.54 | 158.54 | 158.54 | 158.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/28/2014 | 5,989.05 | 5,989.05 | 5,989.05 | 5,989.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/29/2014 | 492.74 | 492.74 | 492.74 | 492.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/30/2014 | 178.29 | 178.29 | 178.29 | 178.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/30/2014 | 16,386.64 | 16,386.64 | 16,386.64 | 16,386.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/31/2014 | 166.50 | 166.50 | 166.50 | 166.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/31/2014 | 217.93 | 217.93 | 217.93 | 217.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/06/2014 | 172.79 | 172.79 | 172.79 | 172.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/06/2014 | 22,125.00 | 22,125.00 | 22,125.00 | 22,125.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/07/2014 | 170.80 | 170.80 | 170.80 | 170.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/08/2014 | 170.88 | 170.88 | 170.88 | 170.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/04/2014 | 187.22 | 187.22 | 187.22 | 187.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/05/2014 | 524.37 | 524.37 | 524.37 | 524.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/14/2014 | 174.37 | 174.37 | 174.37 | 174.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/11/2014 | 173.99 | 173.99 | 173.99 | 173.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/12/2014 | 521.09 | 521.09 | 521.09 | 521.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/13/2014 | 71,476.07 | 71,476.07 | 71,476.07 | 71,476.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/14/2014 | 2,330.41 | 2,330.41 | 2,330.41 | 2,330.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/15/2014 | 180.29 | 180.29 | 180.29 | 180.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/13/2014 | 173.78 | 173.78 | 173.78 | 173.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/18/2014 | 182.15 | 182.15 | 182.15 | 182.15 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/19/2014 | 536.77 | 536.77 | 536.77 | 536.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/20/2014 | 171.56 | 171.56 | 171.56 | 171.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/20/2014 | 77,368.54 | 77,368.54 | 77,368.54 | 77,368.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/21/2014 | 175.85 | 175.85 | 175.85 | 175.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/22/2014 | 174.86 | 174.86 | 174.86 | 174.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/25/2014 | 174.18 | 174.18 | 174.18 | 174.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/25/2014 | 4,158.23 | 4,158.23 | 4,158.23 | 4,158.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/26/2014 | 520.47 | 520.47 | 520.47 | 520.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/26/2014 | 23,918.88 | 23,918.88 | 23,918.88 | 23,918.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/27/2014 | 175.69 | 175.69 | 175.69 | 175.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/28/2014 | 173.90 | 173.90 | 173.90 | 173.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/29/2014 | 172.13 | 172.13 | 172.13 | 172.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/29/2014 | 17,621.02 | 17,621.02 | 17,621.02 | 17,621.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/05/2014 | 172.25 | 172.25 | 172.25 | 172.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/02/2014 | 173.39 | 173.39 | 173.39 | 173.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/04/2014 | 230.38 | 230.38 | 230.38 | 230.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/03/2014 | 698.43 | 698.43 | 698.43 | 698.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/08/2014 | 173.36 | 173.36 | 173.36 | 173.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/09/2014 | 519.57 | 519.57 | 519.57 | 519.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/10/2014 | 173.02 | 173.02 | 173.02 | 173.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/11/2014 | 172.39 | 172.39 | 172.39 | 172.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/12/2014 | 174.09 | 174.09 | 174.09 | 174.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/12/2014 | 63,900.56 | 63,900.56 | 63,900.56 | 63,900.56 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/18/2014 | 169.94 | 169.94 | 169.94 | 169.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/18/2014 | 20,968.72 | 20,968.72 | 20,968.72 | 20,968.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/19/2014 | 167.05 | 167.05 | 167.05 | 167.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/16/2014 | 44,045.28 | 44,045.28 | 44,045.28 | 44,045.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/16/2014 | 519.43 | 519.43 | 519.43 | 519.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/17/2014 | 168.40 | 168.40 | 168.40 | 168.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/15/2014 | 175.57 | 175.57 | 175.57 | 175.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/15/2014 | 92,572.29 | 92,572.29 | 92,572.29 | 92,572.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/25/2014 | 163.98 | 163.98 | 163.98 | 163.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/22/2014 | 156.48 | 156.48 | 156.48 | 156.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/22/2014 | 9,712.49 | 9,712.49 | 9,712.49 | 9,712.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/23/2014 | 470.08 | 470.08 | 470.08 | 470.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/24/2014 | 15,468.76 | 15,468.76 | 15,468.76 | 15,468.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/26/2014 | 160.48 | 160.48 | 160.48 | 160.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/24/2014 | 162.25 | 162.25 | 162.25 | 162.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/29/2014 | 160.27 | 160.27 | 160.27 | 160.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/30/2014 | 477.94 | 477.94 | 477.94 | 477.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/01/2014 | 145.49 | 145.49 | 145.49 | 145.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/02/2014 | 158.15 | 158.15 | 158.15 | 158.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/03/2014 | 154.17 | 154.17 | 154.17 | 154.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/08/2014 | 94,286.57 | 94,286.57 | 94,286.57 | 94,286.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/10/2014 | 185.39 | 185.39 | 185.39 | 185.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/10/2014 | 10.74 | 10.74 | 10.74 | 10.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/08/2014 | 161.70 | 161.70 | 161.70 | 161.70 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/09/2014 | 162.02 | 162.02 | 162.02 | 162.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/06/2014 | 160.45 | 160.45 | 160.45 | 160.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/07/2014 | 525.52 | 525.52 | 525.52 | 525.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/13/2014 | 167.29 | 167.29 | 167.29 | 167.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/14/2014 | 501.82 | 501.82 | 501.82 | 501.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/15/2014 | 168.28 | 168.28 | 168.28 | 168.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/16/2014 | 165.02 | 165.02 | 165.02 | 165.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/17/2014 | 5,375.00 | 5,375.00 | 5,375.00 | 5,375.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/17/2014 | 162.65 | 162.65 | 162.65 | 162.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/20/2014 | 165.25 | 165.25 | 165.25 | 165.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/20/2014 | 13,539.24 | 13,539.24 | 13,539.24 | 13,539.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/21/2014 | 481.91 | 481.91 | 481.91 | 481.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/21/2014 | 1,547.13 | 1,547.13 | 1,547.13 | 1,547.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/22/2014 | 156.57 | 156.57 | 156.57 | 156.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/22/2014 | 43,279.81 | 43,279.81 | 43,279.81 | 43,279.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/23/2014 | 159.21 | 159.21 | 159.21 | 159.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/24/2014 | 157.58 | 157.58 | 157.58 | 157.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/24/2014 | 7,130.56 | 7,130.56 | 7,130.56 | 7,130.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/29/2014 | 176.38 | 176.38 | 176.38 | 176.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/29/2014 | 5,387.60 | 5,387.60 | 5,387.60 | 5,387.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/30/2014 | 159.64 | 159.64 | 159.64 | 159.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/30/2014 | 8,776.90 | 8,776.90 | 8,776.90 | 8,776.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/31/2014 | 158.74 | 158.74 | 158.74 | 158.74 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/28/2014 | 474.40 | 474.40 | 474.40 | 474.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/27/2014 | 158.60 | 158.60 | 158.60 | 158.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/28/2014 | 13,812.46 | 13,812.46 | 13,812.46 | 13,812.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/06/2014 | 162.72 | 162.72 | 162.72 | 162.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/03/2014 | 172.30 | 172.30 | 172.30 | 172.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/05/2014 | 197.63 | 197.63 | 197.63 | 197.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/07/2014 | 165.29 | 165.29 | 165.29 | 165.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/04/2014 | 513.60 | 513.60 | 513.60 | 513.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/10/2014 | 166.98 | 166.98 | 166.98 | 166.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/10/2014 | 4,455.00 | 4,455.00 | 4,455.00 | 4,455.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/11/2014 | 499.30 | 499.30 | 499.30 | 499.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/12/2014 | 163.77 | 163.77 | 163.77 | 163.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/13/2014 | 166.12 | 166.12 | 166.12 | 166.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/13/2014 | 68,001.40 | 68,001.40 | 68,001.40 | 68,001.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/14/2014 | 165.53 | 165.53 | 165.53 | 165.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/17/2014 | 204.50 | 204.50 | 204.50 | 204.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/18/2014 | 487.52 | 487.52 | 487.52 | 487.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/19/2014 | 159.01 | 159.01 | 159.01 | 159.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/19/2014 | 62,328.47 | 62,328.47 | 62,328.47 | 62,328.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/20/2014 | 160.87 | 160.87 | 160.87 | 160.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/20/2014 | 10,383.60 | 10,383.60 | 10,383.60 | 10,383.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2014 | 161.54 | 161.54 | 161.54 | 161.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2014 | 3,356.87 | 3,356.87 | 3,356.87 | 3,356.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/25/2014 | 25,226.29 | 25,226.29 | 25,226.29 | 25,226.29 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/24/2014 | 157.78 | 157.78 | 157.78 | 157.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/25/2014 | 472.26 | 472.26 | 472.26 | 472.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/26/2014 | 155.44 | 155.44 | 155.44 | 155.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/26/2014 | 1,026.34 | 1,026.34 | 1,026.34 | 1,026.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/27/2014 | 158.30 | 158.30 | 158.30 | 158.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/24/2014 | 67,467.51 | 67,467.51 | 67,467.51 | 67,467.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/05/2014 | 155.69 | 155.69 | 155.69 | 155.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/04/2014 | 10,824.99 | 10,824.99 | 10,824.99 | 10,824.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/01/2014 | 305.93 | 305.93 | 305.93 | 305.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/02/2014 | 453.58 | 453.58 | 453.58 | 453.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/03/2014 | 153.13 | 153.13 | 153.13 | 153.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/03/2014 | 107,561.06 | 107,561.06 | 107,561.06 | 107,561.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/04/2014 | 155.13 | 155.13 | 155.13 | 155.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/09/2014 | 462.44 | 462.44 | 462.44 | 462.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/09/2014 | 2,450.00 | 2,450.00 | 2,450.00 | 2,450.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/10/2014 | 153.70 | 153.70 | 153.70 | 153.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/11/2014 | 148.91 | 148.91 | 148.91 | 148.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/12/2014 | 160.81 | 160.81 | 160.81 | 160.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/08/2014 | 154.41 | 154.41 | 154.41 | 154.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/17/2014 | 177.20 | 177.20 | 177.20 | 177.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/15/2014 | 162.23 | 162.23 | 162.23 | 162.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/16/2014 | 107,560.54 | 107,560.54 | 107,560.54 | 107,560.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/18/2014 | 181.67 | 181.67 | 181.67 | 181.67 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/18/2014 | 5,039.46 | 5,039.46 | 5,039.46 | 5,039.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2014 | 126.07 | 126.07 | 126.07 | 126.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/16/2014 | 496.10 | 496.10 | 496.10 | 496.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/26/2014 | 178.53 | 178.53 | 178.53 | 178.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/22/2014 | 187.70 | 187.70 | 187.70 | 187.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/23/2014 | 577.13 | 577.13 | 577.13 | 577.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/23/2014 | 4,375.00 | 4,375.00 | 4,375.00 | 4,375.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/24/2014 | 183.52 | 183.52 | 183.52 | 183.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2014 | 7,378.91 | 7,378.91 | 7,378.91 | 7,378.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2014 | 162.31 | 162.31 | 162.31 | 162.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/02/2015 | 176.70 | 176.70 | 176.70 | 176.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2014 | 541.29 | 541.29 | 541.29 | 541.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2014 | 358.74 | 358.74 | 358.74 | 358.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/09/2015 | 183.37 | 183.37 | 183.37 | 183.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/05/2015 | 352.09 | 352.09 | 352.09 | 352.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/06/2015 | 525.85 | 525.85 | 525.85 | 525.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/07/2015 | 169.85 | 169.85 | 169.85 | 169.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/07/2015 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/08/2015 | 35,845.00 | 35,845.00 | 35,845.00 | 35,845.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/09/2015 | 12,992.17 | 12,992.17 | 12,992.17 | 12,992.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/08/2015 | 175.63 | 175.63 | 175.63 | 175.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/16/2015 | 178.43 | 178.43 | 178.43 | 178.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/12/2015 | 174.32 | 174.32 | 174.32 | 174.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/12/2015 | 101,116.67 | 101,116.67 | 101,116.67 | 101,116.67 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/13/2015 | 523.06 | 523.06 | 523.06 | 523.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/14/2015 | 184.78 | 184.78 | 184.78 | 184.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/15/2015 | 197.20 | 197.20 | 197.20 | 197.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/15/2015 | 110,155.49 | 110,155.49 | 110,155.49 | 110,155.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/22/2015 | 170.67 | 170.67 | 170.67 | 170.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/23/2015 | 188.46 | 188.46 | 188.46 | 188.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/21/2015 | 766.76 | 766.76 | 766.76 | 766.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/20/2015 | 191.44 | 191.44 | 191.44 | 191.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/26/2015 | 203.53 | 203.53 | 203.53 | 203.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/27/2015 | 605.34 | 605.34 | 605.34 | 605.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/28/2015 | 197.24 | 197.24 | 197.24 | 197.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/29/2015 | 196.95 | 196.95 | 196.95 | 196.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/30/2015 | 188.60 | 188.60 | 188.60 | 188.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/04/2015 | 168.38 | 168.38 | 168.38 | 168.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/03/2015 | 563.01 | 563.01 | 563.01 | 563.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/05/2015 | 217.76 | 217.76 | 217.76 | 217.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/05/2015 | 61,877.96 | 61,877.96 | 61,877.96 | 61,877.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/06/2015 | 169.95 | 169.95 | 169.95 | 169.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/02/2015 | 196.40 | 196.40 | 196.40 | 196.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/09/2015 | 179.05 | 179.05 | 179.05 | 179.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/10/2015 | 530.34 | 530.34 | 530.34 | 530.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/11/2015 | 173.01 | 173.01 | 173.01 | 173.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/12/2015 | 184.15 | 184.15 | 184.15 | 184.15 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/13/2015 | 177.48 | 177.48 | 177.48 | 177.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/18/2015 | 705.34 | 705.34 | 705.34 | 705.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/19/2015 | 175.96 | 175.96 | 175.96 | 175.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/20/2015 | 162.64 | 162.64 | 162.64 | 162.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/16/2015 | 177.19 | 177.19 | 177.19 | 177.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/27/2015 | 225.71 | 225.71 | 225.71 | 225.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/23/2015 | 166.17 | 166.17 | 166.17 | 166.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/24/2015 | 499.27 | 499.27 | 499.27 | 499.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/25/2015 | 251.75 | 251.75 | 251.75 | 251.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/25/2015 | 254.07 | 254.07 | 254.07 | 254.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/26/2015 | 20,338.55 | 20,338.55 | 20,338.55 | 20,338.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/27/2015 | 4,578.31 | 4,578.31 | 4,578.31 | 4,578.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/26/2015 | 166.95 | 166.95 | 166.95 | 166.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/02/2015 | 215.65 | 215.65 | 215.65 | 215.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/03/2015 | 605.07 | 605.07 | 605.07 | 605.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/04/2015 | 181.47 | 181.47 | 181.47 | 181.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/05/2015 | 182.80 | 182.80 | 182.80 | 182.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/06/2015 | 181.79 | 181.79 | 181.79 | 181.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/12/2015 | 183.24 | 183.24 | 183.24 | 183.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/12/2015 | 79,312.91 | 79,312.91 | 79,312.91 | 79,312.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/13/2015 | 181.11 | 181.11 | 181.11 | 181.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/11/2015 | 180.62 | 180.62 | 180.62 | 180.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/10/2015 | 4,787.12 | 4,787.12 | 4,787.12 | 4,787.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/11/2015 | 33,883.22 | 33,883.22 | 33,883.22 | 33,883.22 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/09/2015 | 183.80 | 183.80 | 183.80 | 183.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/10/2015 | 555.87 | 555.87 | 555.87 | 555.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/19/2015 | 184.57 | 184.57 | 184.57 | 184.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/16/2015 | 188.64 | 188.64 | 188.64 | 188.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/17/2015 | 554.01 | 554.01 | 554.01 | 554.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/17/2015 | 35,238.53 | 35,238.53 | 35,238.53 | 35,238.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/18/2015 | 99,965.98 | 99,965.98 | 99,965.98 | 99,965.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/20/2015 | 182.50 | 182.50 | 182.50 | 182.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/18/2015 | 182.99 | 182.99 | 182.99 | 182.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/23/2015 | 185.44 | 185.44 | 185.44 | 185.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/23/2015 | 104,338.26 | 104,338.26 | 104,338.26 | 104,338.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/24/2015 | 541.97 | 541.97 | 541.97 | 541.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/24/2015 | 5,243.79 | 5,243.79 | 5,243.79 | 5,243.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/25/2015 | 180.71 | 180.71 | 180.71 | 180.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/25/2015 | 13,500.00 | 13,500.00 | 13,500.00 | 13,500.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/26/2015 | 179.14 | 179.14 | 179.14 | 179.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/27/2015 | 8,051.25 | 8,051.25 | 8,051.25 | 8,051.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/26/2015 | 1,514.39 | 1,514.39 | 1,514.39 | 1,514.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/27/2015 | 185.11 | 185.11 | 185.11 | 185.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/30/2015 | 181.82 | 181.82 | 181.82 | 181.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/30/2015 | 59,922.25 | 59,922.25 | 59,922.25 | 59,922.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/31/2015 | 538.34 | 538.34 | 538.34 | 538.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/31/2015 | 26,551.00 | 26,551.00 | 26,551.00 | 26,551.00 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/01/2015 | 184.52 | 184.52 | 184.52 | 184.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/02/2015 | 285.93 | 285.93 | 285.93 | 285.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/03/2015 | 160.25 | 160.25 | 160.25 | 160.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/07/2015 | 37,428.15 | 37,428.15 | 37,428.15 | 37,428.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/07/2015 | 648.54 | 648.54 | 648.54 | 648.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/08/2015 | 171.67 | 171.67 | 171.67 | 171.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/08/2015 | 14,511.61 | 14,511.61 | 14,511.61 | 14,511.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/09/2015 | 165.97 | 165.97 | 165.97 | 165.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/09/2015 | 94,325.74 | 94,325.74 | 94,325.74 | 94,325.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/10/2015 | 178.56 | 178.56 | 178.56 | 178.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/17/2015 | 171.00 | 171.00 | 171.00 | 171.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/16/2015 | 175.50 | 175.50 | 175.50 | 175.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/13/2015 | 170.49 | 170.49 | 170.49 | 170.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/14/2015 | 511.75 | 511.75 | 511.75 | 511.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/15/2015 | 170.71 | 170.71 | 170.71 | 170.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/20/2015 | 14,447.72 | 14,447.72 | 14,447.72 | 14,447.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/21/2015 | 502.73 | 502.73 | 502.73 | 502.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/22/2015 | 163.44 | 163.44 | 163.44 | 163.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/22/2015 | 22,145.89 | 22,145.89 | 22,145.89 | 22,145.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/23/2015 | 169.58 | 169.58 | 169.58 | 169.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/24/2015 | 157.14 | 157.14 | 157.14 | 157.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/20/2015 | 167.41 | 167.41 | 167.41 | 167.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/29/2015 | 163.53 | 163.53 | 163.53 | 163.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/28/2015 | 475.61 | 475.61 | 475.61 | 475.61 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/30/2015 | 184.56 | 184.56 | 184.56 | 184.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/30/2015 | 95,464.63 | 95,464.63 | 95,464.63 | 95,464.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/01/2015 | 166.37 | 166.37 | 166.37 | 166.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/27/2015 | 157.92 | 157.92 | 157.92 | 157.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/08/2015 | 161.45 | 161.45 | 161.45 | 161.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/04/2015 | 161.42 | 161.42 | 161.42 | 161.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/05/2015 | 487.34 | 487.34 | 487.34 | 487.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/06/2015 | 176.60 | 176.60 | 176.60 | 176.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/07/2015 | 150.44 | 150.44 | 150.44 | 150.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/07/2015 | 12,037.91 | 12,037.91 | 12,037.91 | 12,037.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/11/2015 | 154.38 | 154.38 | 154.38 | 154.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/12/2015 | 463.92 | 463.92 | 463.92 | 463.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/13/2015 | 155.52 | 155.52 | 155.52 | 155.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/14/2015 | 166.59 | 166.59 | 166.59 | 166.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/15/2015 | 155.47 | 155.47 | 155.47 | 155.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/15/2015 | 22,333.54 | 22,333.54 | 22,333.54 | 22,333.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/22/2015 | 170.42 | 170.42 | 170.42 | 170.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/18/2015 | 151.84 | 151.84 | 151.84 | 151.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/19/2015 | 452.95 | 452.95 | 452.95 | 452.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/21/2015 | 152.23 | 152.23 | 152.23 | 152.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/20/2015 | 146.01 | 146.01 | 146.01 | 146.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/26/2015 | 149.44 | 149.44 | 149.44 | 149.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/27/2015 | 598.83 | 598.83 | 598.83 | 598.83 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/28/2015 | 143.76 | 143.76 | 143.76 | 143.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/29/2015 | 141.95 | 141.95 | 141.95 | 141.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/29/2015 | 75,351.14 | 75,351.14 | 75,351.14 | 75,351.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/04/2015 | 23,574.53 | 23,574.53 | 23,574.53 | 23,574.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/05/2015 | 162.26 | 162.26 | 162.26 | 162.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/03/2015 | 44,151.40 | 44,151.40 | 44,151.40 | 44,151.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/03/2015 | 154.85 | 154.85 | 154.85 | 154.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/04/2015 | 158.34 | 158.34 | 158.34 | 158.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/01/2015 | 149.37 | 149.37 | 149.37 | 149.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/02/2015 | 484.86 | 484.86 | 484.86 | 484.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/02/2015 | 108,956.53 | 108,956.53 | 108,956.53 | 108,956.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/08/2015 | 161.67 | 161.67 | 161.67 | 161.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/09/2015 | 534.57 | 534.57 | 534.57 | 534.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/10/2015 | 163.16 | 163.16 | 163.16 | 163.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/11/2015 | 162.56 | 162.56 | 162.56 | 162.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/12/2015 | 80,951.02 | 80,951.02 | 80,951.02 | 80,951.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/12/2015 | 163.78 | 163.78 | 163.78 | 163.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/15/2015 | 168.98 | 168.98 | 168.98 | 168.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/16/2015 | 491.94 | 491.94 | 491.94 | 491.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/17/2015 | 164.61 | 164.61 | 164.61 | 164.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/18/2015 | 163.93 | 163.93 | 163.93 | 163.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/18/2015 | 5,040.56 | 5,040.56 | 5,040.56 | 5,040.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/19/2015 | 168.63 | 168.63 | 168.63 | 168.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/19/2015 | 379.57 | 379.57 | 379.57 | 379.57 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/23/2015 | 5,061.93 | 5,061.93 | 5,061.93 | 5,061.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/25/2015 | 160.72 | 160.72 | 160.72 | 160.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/25/2015 | 675.00 | 675.00 | 675.00 | 675.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/26/2015 | 159.13 | 159.13 | 159.13 | 159.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/26/2015 | 1,043.21 | 1,043.21 | 1,043.21 | 1,043.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/23/2015 | 484.49 | 484.49 | 484.49 | 484.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/24/2015 | 163.21 | 163.21 | 163.21 | 163.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/22/2015 | 162.57 | 162.57 | 162.57 | 162.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/22/2015 | 94,000.59 | 94,000.59 | 94,000.59 | 94,000.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/03/2015 | 152.05 | 152.05 | 152.05 | 152.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/29/2015 | 174.00 | 174.00 | 174.00 | 174.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/30/2015 | 517.24 | 517.24 | 517.24 | 517.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/02/2015 | 153.56 | 153.56 | 153.56 | 153.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/01/2015 | 166.37 | 166.37 | 166.37 | 166.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/07/2015 | 602.22 | 602.22 | 602.22 | 602.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/08/2015 | 155.82 | 155.82 | 155.82 | 155.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/09/2015 | 156.83 | 156.83 | 156.83 | 156.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/10/2015 | 155.35 | 155.35 | 155.35 | 155.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2015 | 160.39 | 160.39 | 160.39 | 160.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/17/2015 | 161.04 | 161.04 | 161.04 | 161.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/16/2015 | 162.39 | 162.39 | 162.39 | 162.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/14/2015 | 475.24 | 475.24 | 475.24 | 475.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/14/2015 | 73,362.37 | 73,362.37 | 73,362.37 | 73,362.37 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/15/2015 | 160.93 | 160.93 | 160.93 | 160.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/20/2015 | 15,651.03 | 15,651.03 | 15,651.03 | 15,651.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/21/2015 | 483.10 | 483.10 | 483.10 | 483.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/22/2015 | 153.94 | 153.94 | 153.94 | 153.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/23/2015 | 151.61 | 151.61 | 151.61 | 151.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/24/2015 | 144.91 | 144.91 | 144.91 | 144.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/20/2015 | 176.06 | 176.06 | 176.06 | 176.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/29/2015 | 153.15 | 153.15 | 153.15 | 153.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/27/2015 | 151.57 | 151.57 | 151.57 | 151.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/28/2015 | 461.26 | 461.26 | 461.26 | 461.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/30/2015 | 153.36 | 153.36 | 153.36 | 153.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/31/2015 | 170.76 | 170.76 | 170.76 | 170.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/27/2015 | 11,162.69 | 11,162.69 | 11,162.69 | 11,162.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/03/2015 | 152.58 | 152.58 | 152.58 | 152.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/04/2015 | 469.38 | 469.38 | 469.38 | 469.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/05/2015 | 151.28 | 151.28 | 151.28 | 151.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/05/2015 | 32,876.94 | 32,876.94 | 32,876.94 | 32,876.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/06/2015 | 149.49 | 149.49 | 149.49 | 149.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/07/2015 | 149.46 | 149.46 | 149.46 | 149.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/10/2015 | 143.23 | 143.23 | 143.23 | 143.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/11/2015 | 435.25 | 435.25 | 435.25 | 435.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/11/2015 | 7,585.84 | 7,585.84 | 7,585.84 | 7,585.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/12/2015 | 159.23 | 159.23 | 159.23 | 159.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/12/2015 | 23,401.01 | 23,401.01 | 23,401.01 | 23,401.01 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/13/2015 | 148.02 | 148.02 | 148.02 | 148.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/13/2015 | 70,134.44 | 70,134.44 | 70,134.44 | 70,134.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/14/2015 | 161.35 | 161.35 | 161.35 | 161.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/19/2015 | 145.95 | 145.95 | 145.95 | 145.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/17/2015 | 149.62 | 149.62 | 149.62 | 149.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/18/2015 | 462.88 | 462.88 | 462.88 | 462.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/20/2015 | 150.99 | 150.99 | 150.99 | 150.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/20/2015 | 29.86 | 29.86 | 29.86 | 29.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/21/2015 | 144.30 | 144.30 | 144.30 | 144.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/17/2015 | 6,061.67 | 6,061.67 | 6,061.67 | 6,061.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/28/2015 | 132.15 | 132.15 | 132.15 | 132.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/27/2015 | 148.53 | 148.53 | 148.53 | 148.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/26/2015 | 17,444.02 | 17,444.02 | 17,444.02 | 17,444.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/27/2015 | 1,820.00 | 1,820.00 | 1,820.00 | 1,820.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/24/2015 | 140.89 | 140.89 | 140.89 | 140.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/24/2015 | 9,200.84 | 9,200.84 | 9,200.84 | 9,200.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/25/2015 | 426.71 | 426.71 | 426.71 | 426.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/25/2015 | 1,650.00 | 1,650.00 | 1,650.00 | 1,650.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/26/2015 | 142.63 | 142.63 | 142.63 | 142.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/31/2015 | 122.12 | 122.12 | 122.12 | 122.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/31/2015 | 7,040.00 | 7,040.00 | 7,040.00 | 7,040.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/01/2015 | 395.96 | 395.96 | 395.96 | 395.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/02/2015 | 167.37 | 167.37 | 167.37 | 167.37 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/03/2015 | 131.25 | 131.25 | 131.25 | 131.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/04/2015 | 89.83 | 89.83 | 89.83 | 89.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/08/2015 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/08/2015 | 153.04 | 153.04 | 153.04 | 153.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/09/2015 | 471.33 | 471.33 | 471.33 | 471.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/09/2015 | 4,785.00 | 4,785.00 | 4,785.00 | 4,785.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/10/2015 | 123.61 | 123.61 | 123.61 | 123.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/11/2015 | 122.53 | 122.53 | 122.53 | 122.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/11/2015 | 10,355.00 | 10,355.00 | 10,355.00 | 10,355.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/18/2015 | 138.71 | 138.71 | 138.71 | 138.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/17/2015 | 131.23 | 131.23 | 131.23 | 131.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/16/2015 | 33,205.44 | 33,205.44 | 33,205.44 | 33,205.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/14/2015 | 123.79 | 123.79 | 123.79 | 123.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/14/2015 | 41,237.40 | 41,237.40 | 41,237.40 | 41,237.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/15/2015 | 382.73 | 382.73 | 382.73 | 382.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/16/2015 | 121.83 | 121.83 | 121.83 | 121.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/21/2015 | 153.65 | 153.65 | 153.65 | 153.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/21/2015 | 52,599.14 | 52,599.14 | 52,599.14 | 52,599.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/22/2015 | 412.55 | 412.55 | 412.55 | 412.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/22/2015 | 7,100.00 | 7,100.00 | 7,100.00 | 7,100.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/23/2015 | 146.43 | 146.43 | 146.43 | 146.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/24/2015 | 134.61 | 134.61 | 134.61 | 134.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/25/2015 | 132.85 | 132.85 | 132.85 | 132.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/30/2015 | 195.39 | 195.39 | 195.39 | 195.39 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/01/2015 | 146.87 | 146.87 | 146.87 | 146.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/02/2015 | 142.74 | 142.74 | 142.74 | 142.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/29/2015 | 406.97 | 406.97 | 406.97 | 406.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/29/2015 | 4,386.69 | 4,386.69 | 4,386.69 | 4,386.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/28/2015 | 135.80 | 135.80 | 135.80 | 135.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/07/2015 | 143.39 | 143.39 | 143.39 | 143.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/05/2015 | 139.37 | 139.37 | 139.37 | 139.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/05/2015 | 93,895.21 | 93,895.21 | 93,895.21 | 93,895.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/06/2015 | 59,007.55 | 59,007.55 | 59,007.55 | 59,007.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/08/2015 | 141.02 | 141.02 | 141.02 | 141.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/08/2015 | 2,256.25 | 2,256.25 | 2,256.25 | 2,256.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/09/2015 | 138.74 | 138.74 | 138.74 | 138.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/06/2015 | 418.47 | 418.47 | 418.47 | 418.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/16/2015 | 147.12 | 147.12 | 147.12 | 147.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/15/2015 | 143.45 | 143.45 | 143.45 | 143.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/12/2015 | 170.50 | 170.50 | 170.50 | 170.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/13/2015 | 431.66 | 431.66 | 431.66 | 431.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/14/2015 | 148.00 | 148.00 | 148.00 | 148.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/19/2015 | 155.47 | 155.47 | 155.47 | 155.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/19/2015 | 88,693.50 | 88,693.50 | 88,693.50 | 88,693.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/20/2015 | 436.51 | 436.51 | 436.51 | 436.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/21/2015 | 139.25 | 139.25 | 139.25 | 139.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/22/2015 | 136.22 | 136.22 | 136.22 | 136.22 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/23/2015 | 136.59 | 136.59 | 136.59 | 136.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/30/2015 | 418.45 | 418.45 | 418.45 | 418.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/26/2015 | 3,977.50 | 3,977.50 | 3,977.50 | 3,977.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/26/2015 | 133.55 | 133.55 | 133.55 | 133.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/27/2015 | 401.18 | 401.18 | 401.18 | 401.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/27/2015 | 12,708.58 | 12,708.58 | 12,708.58 | 12,708.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/28/2015 | 136.92 | 136.92 | 136.92 | 136.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/28/2015 | 97,123.43 | 97,123.43 | 97,123.43 | 97,123.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/29/2015 | 140.42 | 140.42 | 140.42 | 140.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/30/2015 | 138.87 | 138.87 | 138.87 | 138.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/03/2015 | 399.65 | 399.65 | 399.65 | 399.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/04/2015 | 133.24 | 133.24 | 133.24 | 133.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/05/2015 | 131.51 | 131.51 | 131.51 | 131.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/05/2015 | 1,998.00 | 1,998.00 | 1,998.00 | 1,998.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/06/2015 | 129.76 | 129.76 | 129.76 | 129.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/02/2015 | 129.82 | 129.82 | 129.82 | 129.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/11/2015 | 126.95 | 126.95 | 126.95 | 126.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2015 | 127.64 | 127.64 | 127.64 | 127.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2015 | 11,870.00 | 11,870.00 | 11,870.00 | 11,870.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/10/2015 | 16,921.25 | 16,921.25 | 16,921.25 | 16,921.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/11/2015 | 24,179.54 | 24,179.54 | 24,179.54 | 24,179.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/12/2015 | 126.20 | 126.20 | 126.20 | 126.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/13/2015 | 131.10 | 131.10 | 131.10 | 131.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/13/2015 | 57,282.34 | 57,282.34 | 57,282.34 | 57,282.34 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/10/2015 | 383.46 | 383.46 | 383.46 | 383.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/17/2015 | 384.65 | 384.65 | 384.65 | 384.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/16/2015 | 131.15 | 131.15 | 131.15 | 131.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/16/2015 | 1,030.59 | 1,030.59 | 1,030.59 | 1,030.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/18/2015 | 126.65 | 126.65 | 126.65 | 126.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/19/2015 | 124.87 | 124.87 | 124.87 | 124.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/20/2015 | 125.97 | 125.97 | 125.97 | 125.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/25/2015 | 9,665.12 | 9,665.12 | 9,665.12 | 9,665.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/23/2015 | 124.74 | 124.74 | 124.74 | 124.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/23/2015 | 1,753.33 | 1,753.33 | 1,753.33 | 1,753.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/25/2015 | 124.41 | 124.41 | 124.41 | 124.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/26/2015 | 131.08 | 131.08 | 131.08 | 131.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/26/2015 | 2,713.99 | 2,713.99 | 2,713.99 | 2,713.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/24/2015 | 375.17 | 375.17 | 375.17 | 375.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/04/2015 | 117.28 | 117.28 | 117.28 | 117.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/02/2015 | 115.47 | 115.47 | 115.47 | 115.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/03/2015 | 10,191.75 | 10,191.75 | 10,191.75 | 10,191.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/03/2015 | 114.37 | 114.37 | 114.37 | 114.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/30/2015 | 251.73 | 251.73 | 251.73 | 251.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/30/2015 | 10,379.99 | 10,379.99 | 10,379.99 | 10,379.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/30/2015 | 24,993.12 | 24,993.12 | 24,993.12 | 24,993.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/01/2015 | 380.29 | 380.29 | 380.29 | 380.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/07/2015 | 127.08 | 127.08 | 127.08 | 127.08 | 0.00 | 0.00 |



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|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/08/2015 | 361.87 | 361.87 | 361.87 | 361.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/09/2015 | 119.74 | 119.74 | 119.74 | 119.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/10/2015 | 130.83 | 130.83 | 130.83 | 130.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/11/2015 | 143.28 | 143.28 | 143.28 | 143.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/11/2015 | 63,282.51 | 63,282.51 | 63,282.51 | 63,282.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/17/2015 | 87,949.26 | 87,949.26 | 87,949.26 | 87,949.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/18/2015 | 206.35 | 206.35 | 206.35 | 206.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/17/2015 | 200.51 | 200.51 | 200.51 | 200.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/16/2015 | 22,485.92 | 22,485.92 | 22,485.92 | 22,485.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/16/2015 | 190.84 | 190.84 | 190.84 | 190.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/15/2015 | 420.56 | 420.56 | 420.56 | 420.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2015 | 137.42 | 137.42 | 137.42 | 137.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/18/2015 | 26,532.74 | 26,532.74 | 26,532.74 | 26,532.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/22/2015 | 686.68 | 686.68 | 686.68 | 686.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2015 | 225.20 | 225.20 | 225.20 | 225.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/23/2015 | 227.77 | 227.77 | 227.77 | 227.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/24/2015 | 269.33 | 269.33 | 269.33 | 269.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/22/2015 | 5,253.33 | 5,253.33 | 5,253.33 | 5,253.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2015 | 22,699.33 | 22,699.33 | 22,699.33 | 22,699.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2015 | 722.88 | 722.88 | 722.88 | 722.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2015 | 6,182.88 | 6,182.88 | 6,182.88 | 6,182.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2015 | 260.96 | 260.96 | 260.96 | 260.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2015 | 1,820.00 | 1,820.00 | 1,820.00 | 1,820.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2015 | 1,033.34 | 1,033.34 | 1,033.34 | 1,033.34 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2015 | 675.00 | 675.00 | 675.00 | 675.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2015 | 260.48 | 260.48 | 260.48 | 260.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2015 | 270.47 | 270.47 | 270.47 | 270.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/08/2016 | 244.90 | 244.90 | 244.90 | 244.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/08/2016 | 20,125.00 | 20,125.00 | 20,125.00 | 20,125.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/07/2016 | 248.57 | 248.57 | 248.57 | 248.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/06/2016 | 56,870.77 | 56,870.77 | 56,870.77 | 56,870.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/06/2016 | 254.79 | 254.79 | 254.79 | 254.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/04/2016 | 273.51 | 273.51 | 273.51 | 273.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/05/2016 | 1,049.30 | 1,049.30 | 1,049.30 | 1,049.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/15/2016 | 264.33 | 264.33 | 264.33 | 264.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/14/2016 | 10,002.22 | 10,002.22 | 10,002.22 | 10,002.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/14/2016 | 243.95 | 243.95 | 243.95 | 243.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/13/2016 | 257.40 | 257.40 | 257.40 | 257.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/12/2016 | 764.89 | 764.89 | 764.89 | 764.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/11/2016 | 252.68 | 252.68 | 252.68 | 252.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/19/2016 | 276.46 | 276.46 | 276.46 | 276.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/22/2016 | 296.13 | 296.13 | 296.13 | 296.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/20/2016 | 1,122.96 | 1,122.96 | 1,122.96 | 1,122.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/21/2016 | 286.83 | 286.83 | 286.83 | 286.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/29/2016 | 314.87 | 314.87 | 314.87 | 314.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/28/2016 | 313.43 | 313.43 | 313.43 | 313.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/27/2016 | 308.28 | 308.28 | 308.28 | 308.28 | 0.00 | 0.00 |



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|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/26/2016 | 19,016.56 | 19,016.56 | 19,016.56 | 19,016.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/26/2016 | 903.87 | 903.87 | 903.87 | 903.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/25/2016 | 300.00 | 300.00 | 300.00 | 300.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/01/2016 | 325.67 | 325.67 | 325.67 | 325.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/05/2016 | 27,905.54 | 27,905.54 | 27,905.54 | 27,905.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/05/2016 | 323.98 | 323.98 | 323.98 | 323.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/04/2016 | 18,602.88 | 18,602.88 | 18,602.88 | 18,602.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/04/2016 | 333.34 | 333.34 | 333.34 | 333.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/03/2016 | 36,109.92 | 36,109.92 | 36,109.92 | 36,109.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/02/2016 | 996.25 | 996.25 | 996.25 | 996.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/03/2016 | 328.22 | 328.22 | 328.22 | 328.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/12/2016 | 15,317.97 | 15,317.97 | 15,317.97 | 15,317.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/12/2016 | 330.52 | 330.52 | 330.52 | 330.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/11/2016 | 66,353.87 | 66,353.87 | 66,353.87 | 66,353.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/11/2016 | 328.54 | 328.54 | 328.54 | 328.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/10/2016 | 322.84 | 322.84 | 322.84 | 322.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/09/2016 | 20,995.83 | 20,995.83 | 20,995.83 | 20,995.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/09/2016 | 975.30 | 975.30 | 975.30 | 975.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/08/2016 | 322.83 | 322.83 | 322.83 | 322.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/08/2016 | 10,727.48 | 10,727.48 | 10,727.48 | 10,727.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/18/2016 | 328.97 | 328.97 | 328.97 | 328.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/19/2016 | 331.22 | 331.22 | 331.22 | 331.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/17/2016 | 1,316.99 | 1,316.99 | 1,316.99 | 1,316.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/16/2016 | 355.71 | 355.71 | 355.71 | 355.71 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/26/2016 | 328.13 | 328.13 | 328.13 | 328.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/25/2016 | 14,194.50 | 14,194.50 | 14,194.50 | 14,194.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/25/2016 | 356.31 | 356.31 | 356.31 | 356.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/24/2016 | 353.43 | 353.43 | 353.43 | 353.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/23/2016 | 3,018.75 | 3,018.75 | 3,018.75 | 3,018.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/23/2016 | 1,016.26 | 1,016.26 | 1,016.26 | 1,016.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/22/2016 | 335.37 | 335.37 | 335.37 | 335.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/29/2016 | 318.68 | 318.68 | 318.68 | 318.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/01/2016 | 1,071.68 | 1,071.68 | 1,071.68 | 1,071.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/29/2016 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/29/2016 | 1,350.00 | 1,350.00 | 1,350.00 | 1,350.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/04/2016 | 304.55 | 304.55 | 304.55 | 304.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/03/2016 | 298.30 | 298.30 | 298.30 | 298.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/02/2016 | 210.52 | 210.52 | 210.52 | 210.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/10/2016 | 297.71 | 297.71 | 297.71 | 297.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/11/2016 | 295.35 | 295.35 | 295.35 | 295.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/09/2016 | 299.87 | 299.87 | 299.87 | 299.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/08/2016 | 14,798.25 | 14,798.25 | 14,798.25 | 14,798.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/08/2016 | 921.68 | 921.68 | 921.68 | 921.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/07/2016 | 303.67 | 303.67 | 303.67 | 303.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/14/2016 | 293.07 | 293.07 | 293.07 | 293.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/18/2016 | 4,825.59 | 4,825.59 | 4,825.59 | 4,825.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/18/2016 | 311.54 | 311.54 | 311.54 | 311.54 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/17/2016 | 308.86 | 308.86 | 308.86 | 308.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/16/2016 | 86,121.65 | 86,121.65 | 86,121.65 | 86,121.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/16/2016 | 324.00 | 324.00 | 324.00 | 324.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/15/2016 | 7,806.25 | 7,806.25 | 7,806.25 | 7,806.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/15/2016 | 875.58 | 875.58 | 875.58 | 875.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/14/2016 | 39,826.05 | 39,826.05 | 39,826.05 | 39,826.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/21/2016 | 77,161.43 | 77,161.43 | 77,161.43 | 77,161.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/22/2016 | 921.83 | 921.83 | 921.83 | 921.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/24/2016 | 310.50 | 310.50 | 310.50 | 310.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/23/2016 | 298.95 | 298.95 | 298.95 | 298.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/22/2016 | 91,729.77 | 91,729.77 | 91,729.77 | 91,729.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/21/2016 | 312.39 | 312.39 | 312.39 | 312.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/29/2016 | 1,251.44 | 1,251.44 | 1,251.44 | 1,251.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/01/2016 | 351.58 | 351.58 | 351.58 | 351.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/31/2016 | 10,506.25 | 10,506.25 | 10,506.25 | 10,506.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/28/2016 | 313.02 | 313.02 | 313.02 | 313.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/31/2016 | 303.71 | 303.71 | 303.71 | 303.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/30/2016 | 323.82 | 323.82 | 323.82 | 323.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/08/2016 | 304.22 | 304.22 | 304.22 | 304.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/04/2016 | 333.76 | 333.76 | 333.76 | 333.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/05/2016 | 964.01 | 964.01 | 964.01 | 964.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/05/2016 | 36,078.66 | 36,078.66 | 36,078.66 | 36,078.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/06/2016 | 310.22 | 310.22 | 310.22 | 310.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/06/2016 | 35,824.64 | 35,824.64 | 35,824.64 | 35,824.64 | 0.00 | 0.00 |



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|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/07/2016 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/08/2016 | 31,578.87 | 31,578.87 | 31,578.87 | 31,578.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/07/2016 | 308.17 | 308.17 | 308.17 | 308.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/11/2016 | 301.04 | 301.04 | 301.04 | 301.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/15/2016 | 4,531.25 | 4,531.25 | 4,531.25 | 4,531.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/15/2016 | 333.93 | 333.93 | 333.93 | 333.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/14/2016 | 336.66 | 336.66 | 336.66 | 336.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/13/2016 | 333.16 | 333.16 | 333.16 | 333.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/12/2016 | 928.92 | 928.92 | 928.92 | 928.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/21/2016 | 495.13 | 495.13 | 495.13 | 495.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/22/2016 | 4,250.00 | 4,250.00 | 4,250.00 | 4,250.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/21/2016 | 23,931.09 | 23,931.09 | 23,931.09 | 23,931.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/20/2016 | 41,460.93 | 41,460.93 | 41,460.93 | 41,460.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/20/2016 | 349.91 | 349.91 | 349.91 | 349.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/19/2016 | 894.78 | 894.78 | 894.78 | 894.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/18/2016 | 349.59 | 349.59 | 349.59 | 349.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/22/2016 | 353.26 | 353.26 | 353.26 | 353.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/26/2016 | 12,083.48 | 12,083.48 | 12,083.48 | 12,083.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/25/2016 | 51,499.06 | 51,499.06 | 51,499.06 | 51,499.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/28/2016 | 361.62 | 361.62 | 361.62 | 361.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/27/2016 | 112,844.19 | 112,844.19 | 112,844.19 | 112,844.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/27/2016 | 373.84 | 373.84 | 373.84 | 373.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/26/2016 | 1,097.78 | 1,097.78 | 1,097.78 | 1,097.78 | 0.00 | 0.00 |



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|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/25/2016 | 355.94 | 355.94 | 355.94 | 355.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/29/2016 | 358.85 | 358.85 | 358.85 | 358.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/29/2016 | 65,456.56 | 65,456.56 | 65,456.56 | 65,456.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/28/2016 | 46,994.08 | 46,994.08 | 46,994.08 | 46,994.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/06/2016 | 347.07 | 347.07 | 347.07 | 347.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/05/2016 | 347.21 | 347.21 | 347.21 | 347.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/04/2016 | 266.71 | 266.71 | 266.71 | 266.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/04/2016 | 346.95 | 346.95 | 346.95 | 346.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/03/2016 | 1,047.81 | 1,047.81 | 1,047.81 | 1,047.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/02/2016 | 347.92 | 347.92 | 347.92 | 347.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/10/2016 | 3,847.50 | 3,847.50 | 3,847.50 | 3,847.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/13/2016 | 372.94 | 372.94 | 372.94 | 372.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/11/2016 | 353.85 | 353.85 | 353.85 | 353.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/10/2016 | 1,117.10 | 1,117.10 | 1,117.10 | 1,117.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/09/2016 | 351.87 | 351.87 | 351.87 | 351.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/12/2016 | 349.42 | 349.42 | 349.42 | 349.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/19/2016 | 377.93 | 377.93 | 377.93 | 377.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/18/2016 | 375.10 | 375.10 | 375.10 | 375.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/17/2016 | 56,270.35 | 56,270.35 | 56,270.35 | 56,270.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/17/2016 | 1,122.16 | 1,122.16 | 1,122.16 | 1,122.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/16/2016 | 39,972.39 | 39,972.39 | 39,972.39 | 39,972.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/16/2016 | 377.54 | 377.54 | 377.54 | 377.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/20/2016 | 364.24 | 364.24 | 364.24 | 364.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/27/2016 | 356.19 | 356.19 | 356.19 | 356.19 | 0.00 | 0.00 |



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|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/26/2016 | 570.21 | 570.21 | 570.21 | 570.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/26/2016 | 359.50 | 359.50 | 359.50 | 359.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/25/2016 | 355.46 | 355.46 | 355.46 | 355.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/24/2016 | 22,155.38 | 22,155.38 | 22,155.38 | 22,155.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/24/2016 | 1,070.34 | 1,070.34 | 1,070.34 | 1,070.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/23/2016 | 180.49 | 180.49 | 180.49 | 180.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/23/2016 | 355.50 | 355.50 | 355.50 | 355.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/31/2016 | 358.35 | 358.35 | 358.35 | 358.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/03/2016 | 91,491.21 | 91,491.21 | 91,491.21 | 91,491.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/03/2016 | 368.09 | 368.09 | 368.09 | 368.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/02/2016 | 327.47 | 327.47 | 327.47 | 327.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/01/2016 | 1,423.60 | 1,423.60 | 1,423.60 | 1,423.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/31/2016 | 84,172.23 | 84,172.23 | 84,172.23 | 84,172.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/31/2016 | 87,845.72 | 87,845.72 | 87,845.72 | 87,845.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/07/2016 | 1,019.46 | 1,019.46 | 1,019.46 | 1,019.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/06/2016 | 7.66 | 7.66 | 7.66 | 7.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/06/2016 | 339.91 | 339.91 | 339.91 | 339.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/09/2016 | 343.89 | 343.89 | 343.89 | 343.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/08/2016 | 368.35 | 368.35 | 368.35 | 368.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/08/2016 | 23,592.50 | 23,592.50 | 23,592.50 | 23,592.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/10/2016 | 4,553.96 | 4,553.96 | 4,553.96 | 4,553.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/10/2016 | 330.87 | 330.87 | 330.87 | 330.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/09/2016 | 1,211.01 | 1,211.01 | 1,211.01 | 1,211.01 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/16/2016 | 337.36 | 337.36 | 337.36 | 337.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/17/2016 | 334.25 | 334.25 | 334.25 | 334.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/15/2016 | 329.92 | 329.92 | 329.92 | 329.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/14/2016 | 7,475.00 | 7,475.00 | 7,475.00 | 7,475.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/14/2016 | 1,005.68 | 1,005.68 | 1,005.68 | 1,005.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/13/2016 | 336.87 | 336.87 | 336.87 | 336.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/24/2016 | 330.58 | 330.58 | 330.58 | 330.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/20/2016 | 322.45 | 322.45 | 322.45 | 322.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/20/2016 | 26,280.62 | 26,280.62 | 26,280.62 | 26,280.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/21/2016 | 961.07 | 961.07 | 961.07 | 961.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/22/2016 | 327.23 | 327.23 | 327.23 | 327.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/23/2016 | 321.46 | 321.46 | 321.46 | 321.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/24/2016 | 111,791.60 | 111,791.60 | 111,791.60 | 111,791.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/27/2016 | 345.30 | 345.30 | 345.30 | 345.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/28/2016 | 1,035.41 | 1,035.41 | 1,035.41 | 1,035.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/28/2016 | 68,908.49 | 68,908.49 | 68,908.49 | 68,908.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/29/2016 | 343.76 | 343.76 | 343.76 | 343.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/30/2016 | 329.42 | 329.42 | 329.42 | 329.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/01/2016 | 348.86 | 348.86 | 348.86 | 348.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/05/2016 | 320.31 | 320.31 | 320.31 | 320.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/06/2016 | 1,290.42 | 1,290.42 | 1,290.42 | 1,290.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/06/2016 | 19,442.44 | 19,442.44 | 19,442.44 | 19,442.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/08/2016 | 307.82 | 307.82 | 307.82 | 307.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/07/2016 | 320.79 | 320.79 | 320.79 | 320.79 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2016 | 344.69 | 344.69 | 344.69 | 344.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2016 | 71,246.93 | 71,246.93 | 71,246.93 | 71,246.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/12/2016 | 949.72 | 949.72 | 949.72 | 949.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/13/2016 | 318.59 | 318.59 | 318.59 | 318.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/13/2016 | 109,468.43 | 109,468.43 | 109,468.43 | 109,468.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/14/2016 | 322.02 | 322.02 | 322.02 | 322.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/14/2016 | 16,299.09 | 16,299.09 | 16,299.09 | 16,299.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/15/2016 | 316.35 | 316.35 | 316.35 | 316.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/15/2016 | 83,068.67 | 83,068.67 | 83,068.67 | 83,068.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/21/2016 | 84,285.54 | 84,285.54 | 84,285.54 | 84,285.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/22/2016 | 297.61 | 297.61 | 297.61 | 297.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/20/2016 | 310.13 | 310.13 | 310.13 | 310.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/19/2016 | 970.55 | 970.55 | 970.55 | 970.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/21/2016 | 320.09 | 320.09 | 320.09 | 320.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/18/2016 | 319.36 | 319.36 | 319.36 | 319.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/25/2016 | 344.27 | 344.27 | 344.27 | 344.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/26/2016 | 970.29 | 970.29 | 970.29 | 970.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/26/2016 | 35,836.18 | 35,836.18 | 35,836.18 | 35,836.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/27/2016 | 310.97 | 310.97 | 310.97 | 310.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/28/2016 | 314.10 | 314.10 | 314.10 | 314.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/29/2016 | 364.30 | 364.30 | 364.30 | 364.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/03/2016 | 314.98 | 314.98 | 314.98 | 314.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/02/2016 | 1,050.78 | 1,050.78 | 1,050.78 | 1,050.78 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/03/2016 | 70,999.86 | 70,999.86 | 70,999.86 | 70,999.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/04/2016 | 312.55 | 312.55 | 312.55 | 312.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/05/2016 | 309.58 | 309.58 | 309.58 | 309.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/05/2016 | 1,925.00 | 1,925.00 | 1,925.00 | 1,925.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/01/2016 | 372.20 | 372.20 | 372.20 | 372.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/12/2016 | 311.13 | 311.13 | 311.13 | 311.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/08/2016 | 312.41 | 312.41 | 312.41 | 312.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/08/2016 | 110,000.00 | 110,000.00 | 110,000.00 | 110,000.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/09/2016 | 937.93 | 937.93 | 937.93 | 937.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/10/2016 | 308.69 | 308.69 | 308.69 | 308.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/11/2016 | 321.11 | 321.11 | 321.11 | 321.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/09/2016 | 5,775.00 | 5,775.00 | 5,775.00 | 5,775.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/15/2016 | 314.99 | 314.99 | 314.99 | 314.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/16/2016 | 946.89 | 946.89 | 946.89 | 946.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/16/2016 | 110,492.42 | 110,492.42 | 110,492.42 | 110,492.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/17/2016 | 324.48 | 324.48 | 324.48 | 324.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/18/2016 | 329.95 | 329.95 | 329.95 | 329.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/19/2016 | 324.20 | 324.20 | 324.20 | 324.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/25/2016 | 319.92 | 319.92 | 319.92 | 319.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/22/2016 | 326.23 | 326.23 | 326.23 | 326.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/23/2016 | 982.34 | 982.34 | 982.34 | 982.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/24/2016 | 1,650.00 | 1,650.00 | 1,650.00 | 1,650.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/24/2016 | 323.16 | 323.16 | 323.16 | 323.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/26/2016 | 324.85 | 324.85 | 324.85 | 324.85 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/26/2016 | 6,470.12 | 6,470.12 | 6,470.12 | 6,470.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/02/2016 | 291.73 | 291.73 | 291.73 | 291.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/01/2016 | 320.72 | 320.72 | 320.72 | 320.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/31/2016 | 329.78 | 329.78 | 329.78 | 329.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/30/2016 | 989.04 | 989.04 | 989.04 | 989.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/29/2016 | 9,764.32 | 9,764.32 | 9,764.32 | 9,764.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/29/2016 | 325.92 | 325.92 | 325.92 | 325.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/09/2016 | 283.56 | 283.56 | 283.56 | 283.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/08/2016 | 298.23 | 298.23 | 298.23 | 298.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/06/2016 | 292.67 | 292.67 | 292.67 | 292.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/07/2016 | 1,172.61 | 1,172.61 | 1,172.61 | 1,172.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/13/2016 | 870.52 | 870.52 | 870.52 | 870.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/14/2016 | 78,370.70 | 78,370.70 | 78,370.70 | 78,370.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/15/2016 | 303.34 | 303.34 | 303.34 | 303.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/15/2016 | 5,125.00 | 5,125.00 | 5,125.00 | 5,125.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/16/2016 | 332.02 | 332.02 | 332.02 | 332.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/12/2016 | 291.23 | 291.23 | 291.23 | 291.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/14/2016 | 297.91 | 297.91 | 297.91 | 297.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/23/2016 | 312.05 | 312.05 | 312.05 | 312.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/19/2016 | 310.90 | 310.90 | 310.90 | 310.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/20/2016 | 945.01 | 945.01 | 945.01 | 945.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/20/2016 | 20,285.18 | 20,285.18 | 20,285.18 | 20,285.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/22/2016 | 313.24 | 313.24 | 313.24 | 313.24 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/21/2016 | 308.57 | 308.57 | 308.57 | 308.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/26/2016 | 307.75 | 307.75 | 307.75 | 307.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/27/2016 | 920.17 | 920.17 | 920.17 | 920.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/28/2016 | 308.25 | 308.25 | 308.25 | 308.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/29/2016 | 333.03 | 333.03 | 333.03 | 333.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/30/2016 | 327.46 | 327.46 | 327.46 | 327.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/30/2016 | 4,259.37 | 4,259.37 | 4,259.37 | 4,259.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/06/2016 | 4,426.00 | 4,426.00 | 4,426.00 | 4,426.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/07/2016 | 336.27 | 336.27 | 336.27 | 336.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/07/2016 | 59,447.48 | 59,447.48 | 59,447.48 | 59,447.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/06/2016 | 332.75 | 332.75 | 332.75 | 332.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/03/2016 | 385.81 | 385.81 | 385.81 | 385.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/04/2016 | 1,068.95 | 1,068.95 | 1,068.95 | 1,068.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/05/2016 | 341.04 | 341.04 | 341.04 | 341.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/10/2016 | 333.03 | 333.03 | 333.03 | 333.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/11/2016 | 999.11 | 999.11 | 999.11 | 999.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/12/2016 | 332.70 | 332.70 | 332.70 | 332.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/12/2016 | 1,674.65 | 1,674.65 | 1,674.65 | 1,674.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/13/2016 | 335.74 | 335.74 | 335.74 | 335.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/13/2016 | 39,720.38 | 39,720.38 | 39,720.38 | 39,720.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/14/2016 | 341.32 | 341.32 | 341.32 | 341.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/18/2016 | 996.30 | 996.30 | 996.30 | 996.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/17/2016 | 60,630.41 | 60,630.41 | 60,630.41 | 60,630.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/19/2016 | 334.48 | 334.48 | 334.48 | 334.48 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/20/2016 | 324.88 | 324.88 | 324.88 | 324.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/21/2016 | 336.98 | 336.98 | 336.98 | 336.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/17/2016 | 332.94 | 332.94 | 332.94 | 332.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/28/2016 | 274.91 | 274.91 | 274.91 | 274.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/24/2016 | 327.50 | 327.50 | 327.50 | 327.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/25/2016 | 990.95 | 990.95 | 990.95 | 990.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/26/2016 | 266.38 | 266.38 | 266.38 | 266.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/27/2016 | 270.57 | 270.57 | 270.57 | 270.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/27/2016 | 30,374.80 | 30,374.80 | 30,374.80 | 30,374.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/01/2016 | 854.04 | 854.04 | 854.04 | 854.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/02/2016 | 253.72 | 253.72 | 253.72 | 253.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/03/2016 | 274.26 | 274.26 | 274.26 | 274.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/03/2016 | 60,897.42 | 60,897.42 | 60,897.42 | 60,897.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/04/2016 | 264.34 | 264.34 | 264.34 | 264.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/31/2016 | 2,448.49 | 2,448.49 | 2,448.49 | 2,448.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/31/2016 | 283.12 | 283.12 | 283.12 | 283.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/10/2016 | 251.93 | 251.93 | 251.93 | 251.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/07/2016 | 262.51 | 262.51 | 262.51 | 262.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/07/2016 | 14,806.31 | 14,806.31 | 14,806.31 | 14,806.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/08/2016 | 781.57 | 781.57 | 781.57 | 781.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2016 | 78,630.77 | 78,630.77 | 78,630.77 | 78,630.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/10/2016 | 6,000.01 | 6,000.01 | 6,000.01 | 6,000.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/11/2016 | 245.73 | 245.73 | 245.73 | 245.73 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2016 | 255.55 | 255.55 | 255.55 | 255.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/14/2016 | 245.72 | 245.72 | 245.72 | 245.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/15/2016 | 736.56 | 736.56 | 736.56 | 736.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/15/2016 | 19,313.76 | 19,313.76 | 19,313.76 | 19,313.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/16/2016 | 251.57 | 251.57 | 251.57 | 251.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/17/2016 | 246.87 | 246.87 | 246.87 | 246.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/17/2016 | 32,426.34 | 32,426.34 | 32,426.34 | 32,426.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/18/2016 | 231.70 | 231.70 | 231.70 | 231.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/22/2016 | 677.93 | 677.93 | 677.93 | 677.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2016 | 286.50 | 286.50 | 286.50 | 286.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/23/2016 | 230.52 | 230.52 | 230.52 | 230.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/22/2016 | 11,597.32 | 11,597.32 | 11,597.32 | 11,597.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/23/2016 | 8,030.00 | 8,030.00 | 8,030.00 | 8,030.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2016 | 14,170.00 | 14,170.00 | 14,170.00 | 14,170.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/25/2016 | 238.21 | 238.21 | 238.21 | 238.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/28/2016 | 476.08 | 476.08 | 476.08 | 476.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/29/2016 | 710.92 | 710.92 | 710.92 | 710.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/29/2016 | 9,062.50 | 9,062.50 | 9,062.50 | 9,062.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/30/2016 | 245.50 | 245.50 | 245.50 | 245.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/02/2016 | 185.62 | 185.62 | 185.62 | 185.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/01/2016 | 241.32 | 241.32 | 241.32 | 241.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/05/2016 | 185.36 | 185.36 | 185.36 | 185.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/05/2016 | 89,377.75 | 89,377.75 | 89,377.75 | 89,377.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/06/2016 | 555.54 | 555.54 | 555.54 | 555.54 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/06/2016 | 218,780.31 | 218,780.31 | 218,780.31 | 218,780.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/07/2016 | 191.25 | 191.25 | 191.25 | 191.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/07/2016 | 51,440.73 | 51,440.73 | 51,440.73 | 51,440.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/08/2016 | 182.84 | 182.84 | 182.84 | 182.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/08/2016 | 1,668.74 | 1,668.74 | 1,668.74 | 1,668.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/09/2016 | 184.37 | 184.37 | 184.37 | 184.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2016 | 716,193.04 | 716,193.04 | 716,193.04 | 716,193.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/15/2016 | 227.92 | 227.92 | 227.92 | 227.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/16/2016 | 232.32 | 232.32 | 232.32 | 232.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/13/2016 | 529,676.47 | 529,676.47 | 529,676.47 | 529,676.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/13/2016 | 565.17 | 565.17 | 565.17 | 565.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2016 | 235.19 | 235.19 | 235.19 | 235.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/12/2016 | 184.65 | 184.65 | 184.65 | 184.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2016 | 258.35 | 258.35 | 258.35 | 258.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/23/2016 | 136,352.21 | 136,352.21 | 136,352.21 | 136,352.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2016 | 252.53 | 252.53 | 252.53 | 252.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/20/2016 | 753.92 | 753.92 | 753.92 | 753.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2016 | 27,574.64 | 27,574.64 | 27,574.64 | 27,574.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/22/2016 | 263.27 | 263.27 | 263.27 | 263.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/23/2016 | 263.88 | 263.88 | 263.88 | 263.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/22/2016 | 76,353.36 | 76,353.36 | 76,353.36 | 76,353.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2016 | 885,604.56 | 885,604.56 | 885,604.56 | 885,604.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/27/2016 | 262.72 | 262.72 | 262.72 | 262.72 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/27/2016 | 924.16 | 924.16 | 924.16 | 924.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2016 | 1,052.78 | 1,052.78 | 1,052.78 | 1,052.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2016 | 1,061.44 | 1,061.44 | 1,061.44 | 1,061.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2016 | 264.86 | 264.86 | 264.86 | 264.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2016 | 1,820.00 | 1,820.00 | 1,820.00 | 1,820.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2016 | 257.18 | 257.18 | 257.18 | 257.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2016 | 405.00 | 405.00 | 405.00 | 405.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2016 | 5,460.00 | 5,460.00 | 5,460.00 | 5,460.00 | 0.00 | 0.00 |
| **Totals for Cusip** | | | | | **12,951,029.15** | **12,951,029.15** | **12,951,029.15** | **12,951,029.15** | **0.00** | **0.00** |
| **Totals for MMIP Investment** | | | | | **12,951,029.15** | **12,951,029.15** | **12,951,029.15** | **12,951,029.15** | **0.00** | **0.00** |
| **Municipals** | | | | | | | | | | |
| 01026CAC5 | ALABAMA ECON SETTLEMENT AUTH B | 3.16% | 09/15/2025 | 12/02/2016 | 100,000.00 | 100,000.00 | 100,000.00 | 100,865.00 | 865.00 | 0.00 |
| **Totals for Cusip** | | | | | **100,000.00** | **100,000.00** | **100,000.00** | **100,865.00** | **865.00** | **0.00** |
| 072024NU2 | BAY AREA TOLL AUTH CALIF TOLL | 6.92% | 04/01/2040 | 06/24/2010 | 205,000.00 | 205,000.00 | 270,595.90 | 277,813.95 | 7,218.05 | 0.00 |
| **Totals for Cusip** | | | | | **205,000.00** | **205,000.00** | **270,595.90** | **277,813.95** | **7,218.05** | **0.00** |
| 13063BFS6 | CALIFORNIA ST BUILD AMERICA BN | 6.65% | 03/01/2022 | 03/25/2010 | 295,000.00 | 300,200.85 | 354,917.45 | 349,058.75 | 0.00 | (5,858.70) |
| 13063BFS6 | CALIFORNIA ST BUILD AMERICA BN | 6.65% | 03/01/2022 | 03/26/2010 | 45,000.00 | 46,204.20 | 54,139.95 | 53,246.25 | 0.00 | (893.70) |
| **Totals for Cusip** | | | | | **340,000.00** | **346,405.05** | **409,057.40** | **402,305.00** | **0.00** | **(6,752.40)** |
| 207758KM4 | CONNECTICUT ST SPL TAX | 5.46% | 11/01/2030 | 10/28/2010 | 170,000.00 | 170,000.00 | 193,866.30 | 198,133.30 | 4,267.00 | 0.00 |
| **Totals for Cusip** | | | | | **170,000.00** | **170,000.00** | **193,866.30** | **198,133.30** | **4,267.00** | **0.00** |
| 254845GQ7 | DISTRICT COLUMBIA WTR & SWR | 5.52% | 10/01/2044 | 10/20/2010 | 130,000.00 | 130,000.00 | 152,587.50 | 157,823.90 | 5,236.40 | 0.00 |
| **Totals for Cusip** | | | | | **130,000.00** | **130,000.00** | **152,587.50** | **157,823.90** | **5,236.40** | **0.00** |
| 254845JZ4 | DISTRICT COLUMBIA WTR & SWR | 4.81% | 10/01/2114 | 07/11/2014 | 85,000.00 | 85,000.00 | 84,164.45 | 85,999.60 | 1,835.15 | 0.00 |
| **Totals for Cusip** | | | | | **85,000.00** | **85,000.00** | **84,164.45** | **85,999.60** | **1,835.15** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 544646XY3 | LOS ANGELES CALIF UNI SCH DIST | 5.76% | 07/01/2029 | 10/02/2009 | 315,000.00 | 317,872.80 | 375,341.40 | 377,593.65 | 2,252.25 | 0.00 |
| **Totals for Cusip** | | | | | **315,000.00** | **317,872.80** | **375,341.40** | **377,593.65** | **2,252.25** | **0.00** |
| 57604P5P5 | MASSACHUSETTS ST WTR POLLUTN A | 5.19% | 08/01/2040 | 06/30/2010 | 215,000.00 | 215,000.00 | 252,003.65 | 244,235.70 | 0.00 | (7,767.95) |
| **Totals for Cusip** | | | | | **215,000.00** | **215,000.00** | **252,003.65** | **244,235.70** | **0.00** | **(7,767.95)** |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 12/08/2010 | 80,000.00 | 80,000.00 | 109,956.80 | 111,932.00 | 1,975.20 | 0.00 |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 12/16/2010 | 120,000.00 | 122,020.80 | 164,935.20 | 167,898.00 | 2,962.80 | 0.00 |
| **Totals for Cusip** | | | | | **200,000.00** | **202,020.80** | **274,892.00** | **279,830.00** | **4,938.00** | **0.00** |
| 64971MT44 | NEW YORK N Y CITY TRANSITIONAL | 5.27% | 05/01/2027 | 05/19/2010 | 465,000.00 | 465,000.00 | 525,603.45 | 539,790.60 | 14,187.15 | 0.00 |
| **Totals for Cusip** | | | | | **465,000.00** | **465,000.00** | **525,603.45** | **539,790.60** | **14,187.15** | **0.00** |
| 64971MZG0 | NEW YORK N Y CITY TRANSITIONAL | 5.77% | 08/01/2036 | 10/16/2009 | 265,000.00 | 265,000.00 | 324,625.00 | 325,854.60 | 1,229.60 | 0.00 |
| **Totals for Cusip** | | | | | **265,000.00** | **265,000.00** | **324,625.00** | **325,854.60** | **1,229.60** | **0.00** |
| 73358WAJ3 | PORT AUTH NY AND NJ | 6.04% | 12/01/2029 | 06/17/2009 | 60,000.00 | 60,000.00 | 72,671.40 | 75,076.20 | 2,404.80 | 0.00 |
| **Totals for Cusip** | | | | | **60,000.00** | **60,000.00** | **72,671.40** | **75,076.20** | **2,404.80** | **0.00** |
| 796253Z21 | SAN ANTONIO TX ELEC &GAS | 4.43% | 02/01/2042 | 03/20/2012 | 105,000.00 | 105,000.00 | 109,646.25 | 112,071.75 | 2,425.50 | 0.00 |
| **Totals for Cusip** | | | | | **105,000.00** | **105,000.00** | **109,646.25** | **112,071.75** | **2,425.50** | **0.00** |
| **Totals for Municipals** | | | | | **2,655,000.00** | **2,666,298.65** | **3,145,054.70** | **3,177,393.25** | **46,858.90** | **(14,520.35)** |
| **US Govt Bonds** | | | | | | | | | | |
| 912803EC3 | US TREASURY STRIP | 0.00% | 05/15/2043 | 09/10/2015 | 440,000.00 | 186,120.00 | 187,540.32 | 192,255.36 | 4,715.04 | 0.00 |
| **Totals for Cusip** | | | | | **440,000.00** | **186,120.00** | **187,540.32** | **192,255.36** | **4,715.04** | **0.00** |
| 912803EL3 | US TREASURY STRIP | 0.00% | 02/15/2045 | 06/16/2016 | 380,000.00 | 184,984.00 | 184,984.00 | 156,904.28 | 0.00 | (28,079.72) |
| **Totals for Cusip** | | | | | **380,000.00** | **184,984.00** | **184,984.00** | **156,904.28** | **0.00** | **(28,079.72)** |
| 912810EK0 | US TREASURY BOND | 8.12% | 08/15/2021 | 12/08/2016 | 145,000.00 | 185,924.13 | 185,924.13 | 184,665.48 | 0.00 | (1,258.65) |
| **Totals for Cusip** | | | | | **145,000.00** | **185,924.13** | **185,924.13** | **184,665.48** | **0.00** | **(1,258.65)** |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912810QL5 | US TREASURY BOND | 4.25% | 11/15/2040 | 11/04/2016 | 200,000.00 | 264,531.25 | 264,531.25 | 242,812.40 | 0.00 | (21,718.85) |
| **Totals for Cusip** | | | | | **200,000.00** | **264,531.25** | **264,531.25** | **242,812.40** | **0.00** | **(21,718.85)** |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 09/08/2016 | 45,000.00 | 44,275.78 | 44,275.78 | 37,836.90 | 0.00 | (6,438.88) |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 11/14/2016 | 10,000.00 | 8,463.34 | 8,463.34 | 8,408.20 | 0.00 | (55.14) |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 11/14/2016 | 10,000.00 | 8,467.60 | 8,467.60 | 8,408.20 | 0.00 | (59.40) |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/19/2016 | 90,000.00 | 74,587.50 | 74,587.50 | 75,673.80 | 1,086.30 | 0.00 |
| **Totals for Cusip** | | | | | **155,000.00** | **135,794.22** | **135,794.22** | **130,327.10** | **1,086.30** | **(6,553.42)** |
| 912828A34 | US TREASURY NOTE | 1.25% | 11/30/2018 | 09/15/2014 | 1,705,000.00 | 1,680,357.42 | 1,702,135.60 | 1,707,463.73 | 5,328.13 | 0.00 |
| **Totals for Cusip** | | | | | **1,705,000.00** | **1,680,357.42** | **1,702,135.60** | **1,707,463.73** | **5,328.13** | **0.00** |
| 912828A75 | US TREASURY NOTE | 1.50% | 12/31/2018 | 03/31/2015 | 780,000.00 | 789,508.20 | 783,534.18 | 784,539.60 | 1,005.42 | 0.00 |
| 912828A75 | US TREASURY NOTE | 1.50% | 12/31/2018 | 05/05/2015 | 1,000,000.00 | 1,009,760.00 | 1,004,531.00 | 1,005,820.00 | 1,289.00 | 0.00 |
| 912828A75 | US TREASURY NOTE | 1.50% | 12/31/2018 | 05/06/2015 | 1,110,000.00 | 1,119,790.20 | 1,115,029.41 | 1,116,460.20 | 1,430.79 | 0.00 |
| 912828A75 | US TREASURY NOTE | 1.50% | 12/31/2018 | 12/02/2015 | 1,840,000.00 | 1,854,131.20 | 1,848,337.04 | 1,850,708.80 | 2,371.76 | 0.00 |
| **Totals for Cusip** | | | | | **4,730,000.00** | **4,773,189.60** | **4,751,431.63** | **4,757,528.60** | **6,096.97** | **0.00** |
| 912828B74 | US TREASURY NOTE | 0.62% | 02/15/2017 | 04/22/2015 | 175,000.00 | 175,287.11 | 174,555.68 | 175,041.65 | 485.97 | 0.00 |
| 912828B74 | US TREASURY NOTE | 0.62% | 02/15/2017 | 04/24/2015 | 90,000.00 | 90,198.68 | 89,771.49 | 90,021.42 | 249.93 | 0.00 |
| 912828B74 | US TREASURY NOTE | 0.62% | 02/15/2017 | 06/15/2015 | 605,000.00 | 605,118.16 | 603,463.91 | 605,143.99 | 1,680.08 | 0.00 |
| **Totals for Cusip** | | | | | **870,000.00** | **870,603.95** | **867,791.08** | **870,207.06** | **2,415.98** | **0.00** |
| 912828F21 | US TREASURY NOTE | 2.12% | 09/30/2021 | 09/22/2016 | 300,000.00 | 312,965.74 | 312,965.74 | 302,660.10 | 0.00 | (10,305.64) |
| 912828F21 | US TREASURY NOTE | 2.12% | 09/30/2021 | 10/24/2016 | 5,800,000.00 | 6,023,390.63 | 6,023,390.63 | 5,851,428.60 | 0.00 | (171,962.03) |
| 912828F21 | US TREASURY NOTE | 2.12% | 09/30/2021 | 10/27/2016 | 1,420,000.00 | 1,471,197.66 | 1,471,197.66 | 1,432,591.14 | 0.00 | (38,606.52) |
| 912828F21 | US TREASURY NOTE | 2.12% | 09/30/2021 | 11/23/2016 | 1,200,000.00 | 1,215,609.38 | 1,215,609.38 | 1,210,640.40 | 0.00 | (4,968.98) |
| 912828F21 | US TREASURY NOTE | 2.12% | 09/30/2021 | 11/30/2016 | 1,500,000.00 | 1,517,929.69 | 1,517,929.69 | 1,513,300.50 | 0.00 | (4,629.19) |
| **Totals for Cusip** | | | | | **10,220,000.00** | **10,541,093.10** | **10,541,093.10** | **10,310,620.74** | **0.00** | **(230,472.36)** |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912828G79 | US TREASURY NOTE | 1.00% | 12/15/2017 | 04/15/2015 | 335,000.00 | 337,224.61 | 334,542.06 | 335,353.43 | 811.37 | 0.00 |
| **Totals for Cusip** | | | | | **335,000.00** | **337,224.61** | **334,542.06** | **335,353.43** | **811.37** | **0.00** |
| 912828G87 | US TREASURY NOTE | 2.12% | 12/31/2021 | 07/31/2015 | 925,000.00 | 939,850.59 | 933,165.90 | 932,913.38 | 0.00 | (252.52) |
| **Totals for Cusip** | | | | | **925,000.00** | **939,850.59** | **933,165.90** | **932,913.38** | **0.00** | **(252.52)** |
| 912828J27 | US TREASURY SEC | 2.00% | 02/15/2025 | 04/29/2016 | 1,220,000.00 | 1,243,303.91 | 1,243,303.91 | 1,187,402.82 | 0.00 | (55,901.09) |
| 912828J27 | US TREASURY SEC | 2.00% | 02/15/2025 | 05/03/2016 | 270,000.00 | 275,864.06 | 275,864.06 | 262,785.87 | 0.00 | (13,078.19) |
| 912828J27 | US TREASURY SEC | 2.00% | 02/15/2025 | 09/21/2016 | 500,000.00 | 514,296.88 | 514,296.88 | 486,640.50 | 0.00 | (27,656.38) |
| **Totals for Cusip** | | | | | **1,990,000.00** | **2,033,464.85** | **2,033,464.85** | **1,936,829.19** | **0.00** | **(96,635.66)** |
| 912828J35 | US TREASURY NOTE | 0.50% | 02/28/2017 | 02/25/2015 | 3,870,000.00 | 3,862,743.75 | 3,854,430.99 | 3,870,356.04 | 15,925.05 | 0.00 |
| 912828J35 | US TREASURY NOTE | 0.50% | 02/28/2017 | 02/25/2015 | 4,445,000.00 | 4,436,665.63 | 4,427,117.76 | 4,445,408.94 | 18,291.18 | 0.00 |
| 912828J35 | US TREASURY NOTE | 0.50% | 02/28/2017 | 02/25/2015 | 3,870,000.00 | 3,862,743.75 | 3,854,430.99 | 3,870,356.04 | 15,925.05 | 0.00 |
| 912828J35 | US TREASURY NOTE | 0.50% | 02/28/2017 | 03/02/2015 | 1,440,000.00 | 1,436,175.00 | 1,434,206.88 | 1,440,132.48 | 5,925.60 | 0.00 |
| 912828J35 | US TREASURY NOTE | 0.50% | 02/28/2017 | 04/01/2015 | 1,110,000.00 | 1,109,523.05 | 1,105,534.47 | 1,110,102.12 | 4,567.65 | 0.00 |
| **Totals for Cusip** | | | | | **14,735,000.00** | **14,707,851.18** | **14,675,721.09** | **14,736,355.62** | **60,634.53** | **0.00** |
| 912828J76 | US TREASURY NOTE | 1.75% | 03/31/2022 | 11/12/2015 | 1,435,000.00 | 1,410,998.02 | 1,412,913.92 | 1,415,885.80 | 2,971.88 | 0.00 |
| 912828J76 | US TREASURY NOTE | 1.75% | 03/31/2022 | 11/17/2015 | 180,000.00 | 177,363.28 | 177,229.62 | 177,602.40 | 372.78 | 0.00 |
| 912828J76 | US TREASURY NOTE | 1.75% | 03/31/2022 | 11/18/2015 | 220,000.00 | 216,780.56 | 216,613.98 | 217,069.60 | 455.62 | 0.00 |
| **Totals for Cusip** | | | | | **1,835,000.00** | **1,805,141.86** | **1,806,757.52** | **1,810,557.80** | **3,800.28** | **0.00** |
| 912828K82 | US TREASURY NOTE | 1.00% | 08/15/2018 | 09/26/2016 | 585,000.00 | 587,582.23 | 587,582.23 | 584,223.12 | 0.00 | (3,359.11) |
| **Totals for Cusip** | | | | | **585,000.00** | **587,582.23** | **587,582.23** | **584,223.12** | **0.00** | **(3,359.11)** |
| 912828L40 | US TREASURY NOTE | 1.00% | 09/15/2018 | 10/20/2016 | 200,000.00 | 200,546.88 | 200,546.88 | 199,578.20 | 0.00 | (968.68) |
| **Totals for Cusip** | | | | | **200,000.00** | **200,546.88** | **200,546.88** | **199,578.20** | **0.00** | **(968.68)** |
| 912828M56 | US TREASURY NOTE | 2.25% | 11/15/2025 | 12/08/2016 | 130,000.00 | 128,537.50 | 128,537.50 | 128,334.44 | 0.00 | (203.06) |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **130,000.00** | **128,537.50** | **128,537.50** | **128,334.44** | **0.00** | **(203.06)** |
| 912828M72 | US TREASURY NOTE | 0.88% | 11/30/2017 | 04/06/2016 | 2,550,000.00 | 2,556,275.39 | 2,556,275.39 | 2,550,198.90 | 0.00 | (6,076.49) |
| **Totals for Cusip** | | | | | **2,550,000.00** | **2,556,275.39** | **2,556,275.39** | **2,550,198.90** | **0.00** | **(6,076.49)** |
| 912828M80 | US TREASURY NOTE | 2.00% | 11/30/2022 | 12/02/2015 | 210,000.00 | 210,000.00 | 208,851.51 | 208,580.82 | 0.00 | (270.69) |
| 912828M80 | US TREASURY NOTE | 2.00% | 11/30/2022 | 11/30/2015 | 1,365,000.00 | 1,365,000.00 | 1,357,534.82 | 1,355,775.33 | 0.00 | (1,759.49) |
| 912828M80 | US TREASURY NOTE | 2.00% | 11/30/2022 | 05/03/2016 | 1,300,000.00 | 1,338,949.22 | 1,338,949.22 | 1,291,214.60 | 0.00 | (47,734.62) |
| 912828M80 | US TREASURY NOTE | 2.00% | 11/30/2022 | 05/31/2016 | 1,860,000.00 | 1,904,538.28 | 1,904,538.28 | 1,847,430.12 | 0.00 | (57,108.16) |
| **Totals for Cusip** | | | | | **4,735,000.00** | **4,818,487.50** | **4,809,873.83** | **4,703,000.87** | **0.00** | **(106,872.96)** |
| 912828N30 | US TREASURY NOTE | 2.12% | 12/31/2022 | 06/30/2016 | 1,585,000.00 | 1,671,122.46 | 1,671,122.46 | 1,584,133.01 | 0.00 | (86,989.45) |
| 912828N30 | US TREASURY NOTE | 2.12% | 12/31/2022 | 07/29/2016 | 1,800,000.00 | 1,897,804.69 | 1,897,804.69 | 1,799,015.40 | 0.00 | (98,789.29) |
| **Totals for Cusip** | | | | | **3,385,000.00** | **3,568,927.15** | **3,568,927.15** | **3,383,148.41** | **0.00** | **(185,778.74)** |
| 912828PC8 | US TREASURY NOTE | 2.62% | 11/15/2020 | 05/05/2016 | 2,715,000.00 | 2,889,990.23 | 2,889,990.23 | 2,806,207.71 | 0.00 | (83,782.52) |
| **Totals for Cusip** | | | | | **2,715,000.00** | **2,889,990.23** | **2,889,990.23** | **2,806,207.71** | **0.00** | **(83,782.52)** |
| 912828Q78 | US TREASURY NOTE | 1.38% | 04/30/2021 | 07/21/2016 | 1,210,000.00 | 1,223,031.70 | 1,223,031.70 | 1,186,982.17 | 0.00 | (36,049.53) |
| 912828Q78 | US TREASURY NOTE | 1.38% | 04/30/2021 | 09/01/2016 | 1,350,000.00 | 1,362,508.32 | 1,362,508.32 | 1,324,318.95 | 0.00 | (38,189.37) |
| 912828Q78 | US TREASURY NOTE | 1.38% | 04/30/2021 | 09/01/2016 | 1,355,000.00 | 1,367,448.93 | 1,367,448.93 | 1,329,223.84 | 0.00 | (38,225.09) |
| **Totals for Cusip** | | | | | **3,915,000.00** | **3,952,988.95** | **3,952,988.95** | **3,840,524.96** | **0.00** | **(112,463.99)** |
| 912828R28 | US TREASURY NOTE | 1.62% | 04/30/2023 | 04/29/2016 | 2,745,000.00 | 2,745,000.00 | 2,745,000.00 | 2,654,931.06 | 0.00 | (90,068.94) |
| 912828R28 | US TREASURY NOTE | 1.62% | 04/30/2023 | 04/29/2016 | 1,525,000.00 | 1,525,000.00 | 1,525,000.00 | 1,474,961.70 | 0.00 | (50,038.30) |
| 912828R28 | US TREASURY NOTE | 1.62% | 04/30/2023 | 04/29/2016 | 2,080,000.00 | 2,080,000.00 | 2,080,000.00 | 2,011,751.04 | 0.00 | (68,248.96) |
| 912828R28 | US TREASURY NOTE | 1.62% | 04/30/2023 | 08/31/2016 | 1,800,000.00 | 1,824,328.13 | 1,824,328.13 | 1,740,938.40 | 0.00 | (83,389.73) |
| 912828R28 | US TREASURY NOTE | 1.62% | 04/30/2023 | 10/31/2016 | 1,800,000.00 | 1,805,554.69 | 1,805,554.69 | 1,740,938.40 | 0.00 | (64,616.29) |
| 912828R28 | US TREASURY NOTE | 1.62% | 04/30/2023 | 11/30/2016 | 1,500,000.00 | 1,455,175.78 | 1,455,175.78 | 1,450,782.00 | 0.00 | (4,393.78) |
| **Totals for Cusip** | | | | | **11,450,000.00** | **11,435,058.60** | **11,435,058.60** | **11,074,302.60** | **0.00** | **(360,756.00)** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912828SM3 | US TREASURY NOTE | 1.00% | 03/31/2017 | 03/05/2015 | 340,000.00 | 342,058.70 | 340,531.08 | 340,420.92 | 0.00 | (110.16) |
| 912828SM3 | US TREASURY NOTE | 1.00% | 03/31/2017 | 04/10/2015 | 10,000.00 | 10,084.38 | 10,015.62 | 10,012.38 | 0.00 | (3.24) |
| **Totals for Cusip** | | | | | **350,000.00** | **352,143.08** | **350,546.70** | **350,433.30** | **0.00** | **(113.40)** |
| 912828T83 | US TREASURY NOTE | 0.75% | 10/31/2018 | 12/09/2016 | 525,000.00 | 521,472.66 | 521,472.66 | 521,226.30 | 0.00 | (246.36) |
| **Totals for Cusip** | | | | | **525,000.00** | **521,472.66** | **521,472.66** | **521,226.30** | **0.00** | **(246.36)** |
| 912828TW0 | US TREASURY NOTE | 0.75% | 10/31/2017 | 12/22/2015 | 350,000.00 | 348,374.55 | 348,140.80 | 349,685.70 | 1,544.90 | 0.00 |
| **Totals for Cusip** | | | | | **350,000.00** | **348,374.55** | **348,140.80** | **349,685.70** | **1,544.90** | **0.00** |
| 912828U24 | US TREASURY NOTE | 2.00% | 11/15/2026 | 11/23/2016 | 375,000.00 | 362,519.53 | 362,519.53 | 360,805.50 | 0.00 | (1,714.03) |
| 912828U24 | US TREASURY NOTE | 2.00% | 11/15/2026 | 11/30/2016 | 135,000.00 | 130,781.25 | 130,781.25 | 129,889.98 | 0.00 | (891.27) |
| 912828U24 | US TREASURY NOTE | 2.00% | 11/15/2026 | 12/19/2016 | 165,000.00 | 157,110.94 | 157,110.94 | 158,754.42 | 1,643.48 | 0.00 |
| **Totals for Cusip** | | | | | **675,000.00** | **650,411.72** | **650,411.72** | **649,449.90** | **1,643.48** | **(2,605.30)** |
| 912828U65 | US TREASURY NOTE | 1.75% | 11/30/2021 | 11/29/2016 | 290,000.00 | 288,957.81 | 288,957.81 | 287,836.31 | 0.00 | (1,121.50) |
| 912828U65 | US TREASURY NOTE | 1.75% | 11/30/2021 | 11/28/2016 | 130,000.00 | 129,675.00 | 129,675.00 | 129,030.07 | 0.00 | (644.93) |
| 912828U65 | US TREASURY NOTE | 1.75% | 11/30/2021 | 11/28/2016 | 161,000.00 | 160,617.57 | 160,617.57 | 159,798.78 | 0.00 | (818.79) |
| **Totals for Cusip** | | | | | **581,000.00** | **579,250.38** | **579,250.38** | **576,665.16** | **0.00** | **(2,585.22)** |
| 912828U73 | US TREASURY NOTE | 1.38% | 12/15/2019 | 12/13/2016 | 175,000.00 | 174,671.88 | 174,671.88 | 174,582.98 | 0.00 | (88.90) |
| 912828U73 | US TREASURY NOTE | 1.38% | 12/15/2019 | 12/13/2016 | 400,000.00 | 399,250.00 | 399,250.00 | 399,046.80 | 0.00 | (203.20) |
| 912828U73 | US TREASURY NOTE | 1.38% | 12/15/2019 | 12/19/2016 | 470,000.00 | 466,475.00 | 466,475.00 | 468,879.99 | 2,404.99 | 0.00 |
| 912828U73 | US TREASURY NOTE | 1.38% | 12/15/2019 | 12/19/2016 | 1,050,000.00 | 1,042,125.00 | 1,042,125.00 | 1,047,497.85 | 5,372.85 | 0.00 |
| **Totals for Cusip** | | | | | **2,095,000.00** | **2,082,521.88** | **2,082,521.88** | **2,090,007.62** | **7,777.84** | **(292.10)** |
| 912828UF5 | US TREASURY NOTE | 1.12% | 12/31/2019 | 08/20/2015 | 910,000.00 | 899,598.70 | 892,724.56 | 901,148.43 | 8,423.87 | 0.00 |
| **Totals for Cusip** | | | | | **910,000.00** | **899,598.70** | **892,724.56** | **901,148.43** | **8,423.87** | **0.00** |
| 912828UZ1 | US TREASURY NOTE | 0.62% | 04/30/2018 | 06/11/2014 | 660,000.00 | 642,975.32 | 651,517.68 | 656,777.22 | 5,259.54 | 0.00 |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912828UZ1 | US TREASURY NOTE | 0.62% | 04/30/2018 | 12/13/2016 | 2,265,000.00 | 2,251,056.50 | 2,251,056.50 | 2,253,940.01 | 2,883.51 | 0.00 |
| **Totals for Cusip** | | | | | **2,925,000.00** | **2,894,031.82** | **2,902,574.18** | **2,910,717.23** | **8,143.05** | **0.00** |
| 912828VB3 | US TREASURY NOTE | 1.75% | 05/15/2023 | 09/30/2016 | 1,850,000.00 | 1,891,986.33 | 1,891,986.33 | 1,801,870.40 | 0.00 | (90,115.93) |
| **Totals for Cusip** | | | | | **1,850,000.00** | **1,891,986.33** | **1,891,986.33** | **1,801,870.40** | **0.00** | **(90,115.93)** |
| 912828VE7 | US TREASURY NOTE | 1.00% | 05/31/2018 | 04/06/2016 | 1,960,000.00 | 1,969,570.31 | 1,969,570.31 | 1,959,233.64 | 0.00 | (10,336.67) |
| **Totals for Cusip** | | | | | **1,960,000.00** | **1,969,570.31** | **1,969,570.31** | **1,959,233.64** | **0.00** | **(10,336.67)** |
| 912828XB1 | US TREASURY NOTE | 2.12% | 05/15/2025 | 03/31/2016 | 1,135,000.00 | 1,169,848.05 | 1,169,848.05 | 1,112,654.12 | 0.00 | (57,193.93) |
| **Totals for Cusip** | | | | | **1,135,000.00** | **1,169,848.05** | **1,169,848.05** | **1,112,654.12** | **0.00** | **(57,193.93)** |
| 912828XG0 | US TREASURY NOTE | 2.12% | 06/30/2022 | 02/24/2016 | 2,000,000.00 | 2,080,234.38 | 2,080,234.38 | 2,007,032.00 | 0.00 | (73,202.38) |
| 912828XG0 | US TREASURY NOTE | 2.12% | 06/30/2022 | 12/12/2016 | 835,000.00 | 837,364.66 | 837,364.66 | 837,935.86 | 571.20 | 0.00 |
| **Totals for Cusip** | | | | | **2,835,000.00** | **2,917,599.04** | **2,917,599.04** | **2,844,967.86** | **571.20** | **(73,202.38)** |
| 9128337T1 | US TREASURY STRIP | 0.00% | 05/15/2033 | 12/28/2012 | 350,000.00 | 197,039.50 | 210,786.45 | 216,458.55 | 5,672.10 | 0.00 |
| **Totals for Cusip** | | | | | **350,000.00** | **197,039.50** | **210,786.45** | **216,458.55** | **5,672.10** | **0.00** |
| 912833KQ2 | US TREASURY STRIP | 0.00% | 02/15/2018 | 07/01/2014 | 10,225,000.00 | 9,791,460.00 | 9,983,137.85 | 10,108,363.43 | 125,225.58 | 0.00 |
| **Totals for Cusip** | | | | | **10,225,000.00** | **9,791,460.00** | **9,983,137.85** | **10,108,363.43** | **125,225.58** | **0.00** |
| 912833KV1 | US TREASURY STRIP | 0.00% | 05/15/2019 | 09/27/2011 | 1,435,000.00 | 1,260,504.00 | 1,364,010.55 | 1,390,457.60 | 26,447.05 | 0.00 |
| **Totals for Cusip** | | | | | **1,435,000.00** | **1,260,504.00** | **1,364,010.55** | **1,390,457.60** | **26,447.05** | **0.00** |
| 912833LH1 | US TREASURY STRIP | 0.00% | 05/15/2022 | 12/28/2012 | 1,160,000.00 | 989,340.80 | 1,010,551.40 | 1,034,910.24 | 24,358.84 | 0.00 |
| **Totals for Cusip** | | | | | **1,160,000.00** | **989,340.80** | **1,010,551.40** | **1,034,910.24** | **24,358.84** | **0.00** |
| 912833LQ1 | US TREASURY STRIP | 0.00% | 02/15/2024 | 06/26/2014 | 4,220,000.00 | 3,265,225.00 | 3,498,135.24 | 3,567,604.88 | 69,469.64 | 0.00 |
| **Totals for Cusip** | | | | | **4,220,000.00** | **3,265,225.00** | **3,498,135.24** | **3,567,604.88** | **69,469.64** | **0.00** |
| 912833LW8 | US TREASURY STRIP | 0.00% | 08/15/2025 | 03/27/2015 | 5,050,000.00 | 4,034,243.00 | 3,983,980.35 | 4,064,800.55 | 80,820.20 | 0.00 |
| **Totals for Cusip** | | | | | **5,050,000.00** | **4,034,243.00** | **3,983,980.35** | **4,064,800.55** | **80,820.20** | **0.00** |
| 912833PA2 | US TREASURY STRIP | 0.00% | 08/15/2026 | 12/17/2010 | 1,625,000.00 | 801,206.25 | 1,242,120.75 | 1,264,092.38 | 21,971.63 | 0.00 |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,625,000.00** | **801,206.25** | **1,242,120.75** | **1,264,092.38** | **21,971.63** | **0.00** |
| 912833WQ9 | US TREASURY STRIP | 0.00% | 05/15/2028 | 02/13/2013 | 3,000,000.00 | 1,913,010.00 | 2,155,779.00 | 2,197,458.00 | 41,679.00 | 0.00 |
| **Totals for Cusip** | | | | | **3,000,000.00** | **1,913,010.00** | **2,155,779.00** | **2,197,458.00** | **41,679.00** | **0.00** |
| **Totals for US Govt Bonds** | | | | | **111,586,000.00** | **107,313,362.26** | **108,459,805.71** | **107,486,518.67** | **508,636.98** | **(1,481,924.02)** |
| **Totals for WCT 82/84 Annuity Dedicated** | | | | | **225,652,599.41** | **217,430,760.58** | **224,527,366.13** | **223,626,371.61** | **1,796,640.14** | **(2,697,634.66)** |
| | | | | Less cash due to broker | (731,731) | | | (731,731) | | |
| | | | | Total | 216,699,030 | | | 222,894,641 | | |



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# Appendix IV

# Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Asset-Backed** | | | | | | | | | | |
| 03065DAC1 | AMERICREDIT AUTOMOBILE | 1.25% | 11/08/2019 | 08/02/2016 | 5,400,000.00 | 5,400,000.00 | 5,400,000.00 | 5,405,826.60 | 5,826.60 | 0.00 |
| **Totals for Cusip** | | | | | **5,400,000.00** | **5,400,000.00** | **5,400,000.00** | **5,405,826.60** | **5,826.60** | **0.00** |
| 04541GLH3 | ASSET BACKED SEC CORP | 1.49% | 09/25/2034 | 12/22/2010 | 383,642.51 | 340,962.27 | 379,345.67 | 381,231.51 | 1,885.84 | 0.00 |
| **Totals for Cusip** | | | | | **383,642.51** | **340,962.27** | **379,345.67** | **381,231.51** | **1,885.84** | **0.00** |
| 04542BLX8 | ASSET BACKED FUNDING | 1.38% | 12/25/2034 | 12/14/2010 | 193,552.51 | 176,616.66 | 192,704.13 | 193,489.88 | 785.75 | 0.00 |
| **Totals for Cusip** | | | | | **193,552.51** | **176,616.66** | **192,704.13** | **193,489.88** | **785.75** | **0.00** |
| 05377RBD5 | AVIS BUDGET RENTAL CAR | 1.92% | 09/20/2019 | 02/05/2013 | 12,000,000.00 | 11,994,897.60 | 11,910,027.60 | 11,939,662.80 | 29,635.20 | 0.00 |
| 05377RBD5 | AVIS BUDGET RENTAL CAR | 1.92% | 09/20/2019 | 12/17/2014 | 500,000.00 | 496,953.13 | 496,251.15 | 497,485.95 | 1,234.80 | 0.00 |
| 05377RBD5 | AVIS BUDGET RENTAL CAR | 1.92% | 09/20/2019 | 12/17/2014 | 2,400,000.00 | 2,387,531.25 | 2,382,005.52 | 2,387,932.56 | 5,927.04 | 0.00 |
| 05377RBD5 | AVIS BUDGET RENTAL CAR | 1.92% | 09/20/2019 | 12/17/2014 | 1,100,000.00 | 1,093,125.00 | 1,091,752.53 | 1,094,469.09 | 2,716.56 | 0.00 |
| **Totals for Cusip** | | | | | **16,000,000.00** | **15,972,506.98** | **15,880,036.80** | **15,919,550.40** | **39,513.60** | **0.00** |
| 05377RBX1 | AVIS BUDGET RENTAL CAR | 2.50% | 07/20/2021 | 01/22/2015 | 9,800,000.00 | 9,798,119.38 | 9,677,642.10 | 9,725,441.60 | 47,799.50 | 0.00 |
| **Totals for Cusip** | | | | | **9,800,000.00** | **9,798,119.38** | **9,677,642.10** | **9,725,441.60** | **47,799.50** | **0.00** |
| 05377RCA0 | AVIS BUDGET RENTAL CAR | 2.63% | 12/20/2021 | 05/20/2015 | 5,300,000.00 | 5,298,812.80 | 5,233,449.49 | 5,235,171.99 | 1,722.50 | 0.00 |
| **Totals for Cusip** | | | | | **5,300,000.00** | **5,298,812.80** | **5,233,449.49** | **5,235,171.99** | **1,722.50** | **0.00** |
| 12489WNN0 | CREDIT BASED ASSET | 3.77% | 07/25/2035 | 09/23/2005 | 591,943.67 | 591,931.53 | 564,617.00 | 565,605.91 | 988.91 | 0.00 |
| **Totals for Cusip** | | | | | **591,943.67** | **591,931.53** | **564,617.00** | **565,605.91** | **988.91** | **0.00** |
| 126671Y83 | COUNTRYWIDE ASSET | 1.24% | 04/25/2034 | 12/02/2010 | 144,097.73 | 112,396.23 | 129,866.77 | 133,281.71 | 3,414.94 | 0.00 |
| 126671Y83 | COUNTRYWIDE ASSET | 1.24% | 04/25/2034 | 12/02/2010 | 167,555.50 | 130,693.29 | 151,007.87 | 154,978.73 | 3,970.86 | 0.00 |
| **Totals for Cusip** | | | | | **311,653.23** | **243,089.52** | **280,874.64** | **288,260.44** | **7,385.80** | **0.00** |
| 126673BA9 | COUNTRYWIDE ASSET | 1.96% | 11/25/2034 | 03/23/2010 | 495,946.15 | 417,834.62 | 484,287.39 | 487,116.42 | 2,829.03 | 0.00 |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 126673BA9 | COUNTRYWIDE ASSET | 1.96% | 11/25/2034 | 07/29/2010 | 359,065.03 | 308,795.94 | 350,624.10 | 352,672.31 | 2,048.21 | 0.00 |
| **Totals for Cusip** | | | | | **855,011.18** | **726,630.56** | **834,911.49** | **839,788.73** | **4,877.24** | **0.00** |
| 126673BB7 | COUNTRYWIDE ASSET | 1.56% | 11/25/2034 | 07/29/2010 | 121,105.58 | 104,468.14 | 117,319.57 | 118,276.43 | 956.86 | 0.00 |
| **Totals for Cusip** | | | | | **121,105.58** | **104,468.14** | **117,319.57** | **118,276.43** | **956.86** | **0.00** |
| 161542DN2 | CHASE FUNDING LOAN | 1.56% | 05/25/2034 | 03/17/2010 | 1,563,052.88 | 1,297,333.91 | 1,533,431.46 | 1,508,763.05 | 0.00 | (24,668.41) |
| **Totals for Cusip** | | | | | **1,563,052.88** | **1,297,333.91** | **1,533,431.46** | **1,508,763.05** | **0.00** | **(24,668.41)** |
| 161546JS6 | CHASE FUNDING MORTGAGE | 1.21% | 02/26/2035 | 06/11/2008 | 422,203.66 | 347,262.50 | 366,586.14 | 383,476.82 | 16,890.68 | 0.00 |
| 161546JS6 | CHASE FUNDING MORTGAGE | 1.21% | 02/26/2035 | 09/26/2008 | 12,408.75 | 8,562.03 | 10,774.13 | 11,270.55 | 496.42 | 0.00 |
| 161546JS6 | CHASE FUNDING MORTGAGE | 1.21% | 02/26/2035 | 09/23/2008 | 271,154.02 | 197,772.96 | 235,434.49 | 246,282.28 | 10,847.79 | 0.00 |
| **Totals for Cusip** | | | | | **705,766.43** | **553,597.49** | **612,794.76** | **641,029.65** | **28,234.89** | **0.00** |
| 17305EFA8 | CITIBANK CREDIT CARD | 1.05% | 05/26/2020 | 05/29/2014 | 10,000,000.00 | 9,980,078.13 | 9,968,925.00 | 10,009,942.00 | 41,017.00 | 0.00 |
| 17305EFA8 | CITIBANK CREDIT CARD | 1.05% | 05/26/2020 | 06/24/2014 | 2,180,000.00 | 2,176,934.38 | 2,173,225.65 | 2,182,167.36 | 8,941.71 | 0.00 |
| **Totals for Cusip** | | | | | **12,180,000.00** | **12,157,012.51** | **12,142,150.65** | **12,192,109.36** | **49,958.71** | **0.00** |
| 17305EFY6 | CITIBANK CREDIT CARD | 1.17% | 12/07/2023 | 12/12/2016 | 11,000,000.00 | 11,000,000.00 | 11,000,000.00 | 11,005,156.80 | 5,156.80 | 0.00 |
| **Totals for Cusip** | | | | | **11,000,000.00** | **11,000,000.00** | **11,000,000.00** | **11,005,156.80** | **5,156.80** | **0.00** |
| 32027NZL8 | FIRST FRANKLIN MTG LOAN | 1.06% | 01/25/2036 | 02/17/2006 | 4,950,723.26 | 4,950,723.26 | 4,806,798.32 | 4,838,653.24 | 31,854.92 | 0.00 |
| **Totals for Cusip** | | | | | **4,950,723.26** | **4,950,723.26** | **4,806,798.32** | **4,838,653.24** | **31,854.92** | **0.00** |
| 34530MAA7 | FORD CREDIT AUTO OWNER | 2.26% | 11/15/2025 | 05/06/2014 | 4,900,000.00 | 4,898,777.45 | 4,939,526.83 | 4,941,826.40 | 2,299.57 | 0.00 |
| **Totals for Cusip** | | | | | **4,900,000.00** | **4,898,777.45** | **4,939,526.83** | **4,941,826.40** | **2,299.57** | **0.00** |
| 34530NAA5 | FORD CREDIT AUTO OWNER | 2.31% | 04/15/2026 | 10/07/2014 | 8,700,000.00 | 8,696,807.97 | 8,685,716.34 | 8,772,760.71 | 87,044.37 | 0.00 |
| **Totals for Cusip** | | | | | **8,700,000.00** | **8,696,807.97** | **8,685,716.34** | **8,772,760.71** | **87,044.37** | **0.00** |
| 34530RAA6 | FORD CREDIT AUTO OWNER | 2.12% | 07/15/2026 | 01/13/2015 | 2,900,000.00 | 2,898,966.73 | 2,863,423.75 | 2,905,710.39 | 42,286.64 | 0.00 |



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# Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,900,000.00** | **2,898,966.73** | **2,863,423.75** | **2,905,710.39** | **42,286.64** | **0.00** |
| 34530UAA9 | FORD CREDIT AUTO OWNER | 2.31% | 08/15/2027 | 02/23/2016 | 5,400,000.00 | 5,398,533.90 | 5,398,533.90 | 5,389,515.36 | 0.00 | (9,018.54) |
| **Totals for Cusip** | | | | | **5,400,000.00** | **5,398,533.90** | **5,398,533.90** | **5,389,515.36** | **0.00** | **(9,018.54)** |
| 36159LCR5 | GE DEALER FLOORPLAN | 1.24% | 01/20/2020 | 06/16/2015 | 4,600,000.00 | 4,582,750.00 | 4,577,491.74 | 4,606,796.04 | 29,304.30 | 0.00 |
| **Totals for Cusip** | | | | | **4,600,000.00** | **4,582,750.00** | **4,577,491.74** | **4,606,796.04** | **29,304.30** | **0.00** |
| 36228FXP6 | GS MORTGAGE LOAN TRUST | 2.00% | 10/25/2033 | 08/04/2010 | 520,100.63 | 427,782.75 | 508,753.65 | 512,494.94 | 3,741.29 | 0.00 |
| **Totals for Cusip** | | | | | **520,100.63** | **427,782.75** | **508,753.65** | **512,494.94** | **3,741.29** | **0.00** |
| 36242DAR4 | GSAMP MORTGAGE LOAN | 1.86% | 09/25/2034 | 04/29/2010 | 38,277.61 | 32,248.89 | 37,409.19 | 38,022.11 | 612.92 | 0.00 |
| **Totals for Cusip** | | | | | **38,277.61** | **32,248.89** | **37,409.19** | **38,022.11** | **612.92** | **0.00** |
| 40431MAJ5 | HOUSEHOLD HOME EQUITY | 1.04% | 07/20/2036 | 07/22/2008 | 998,876.69 | 650,518.44 | 992,395.76 | 994,607.69 | 2,211.93 | 0.00 |
| **Totals for Cusip** | | | | | **998,876.69** | **650,518.44** | **992,395.76** | **994,607.69** | **2,211.93** | **0.00** |
| 42806DAH2 | HERTZ VEHICLE FINANCING | 2.67% | 09/25/2021 | 09/30/2015 | 6,400,000.00 | 6,398,208.64 | 6,319,788.16 | 6,297,980.80 | 0.00 | (21,807.36) |
| **Totals for Cusip** | | | | | **6,400,000.00** | **6,398,208.64** | **6,319,788.16** | **6,297,980.80** | **0.00** | **(21,807.36)** |
| 42806DAQ2 | HERTZ VEHICLE FINANCING | 2.32% | 03/25/2020 | 02/04/2016 | 5,500,000.00 | 5,498,721.80 | 5,498,721.80 | 5,463,713.75 | 0.00 | (35,008.05) |
| **Totals for Cusip** | | | | | **5,500,000.00** | **5,498,721.80** | **5,498,721.80** | **5,463,713.75** | **0.00** | **(35,008.05)** |
| 55264TCL3 | MBNA CREDIT CARD | 0.96% | 08/16/2021 | 09/25/2014 | 7,700,000.00 | 7,623,000.00 | 7,643,950.93 | 7,693,876.19 | 49,925.26 | 0.00 |
| **Totals for Cusip** | | | | | **7,700,000.00** | **7,623,000.00** | **7,643,950.93** | **7,693,876.19** | **49,925.26** | **0.00** |
| 61746RBV2 | MORGAN STANLEY ABS | 1.96% | 05/25/2033 | 03/08/2011 | 450,731.62 | 388,756.02 | 427,272.19 | 438,506.74 | 11,234.55 | 0.00 |
| **Totals for Cusip** | | | | | **450,731.62** | **388,756.02** | **427,272.19** | **438,506.74** | **11,234.55** | **0.00** |
| 76110VRD2 | RESIDENTIAL FUNDING MTG | 5.95% | 08/25/2034 | 05/24/2006 | 725,872.34 | 708,037.41 | 754,703.41 | 752,869.71 | 0.00 | (1,833.70) |
| **Totals for Cusip** | | | | | **725,872.34** | **708,037.41** | **754,703.41** | **752,869.71** | **0.00** | **(1,833.70)** |
| 80284MAC4 | SANTANDER DRIVE AUTO | 1.40% | 12/17/2018 | 08/20/2015 | 301,083.41 | 301,083.41 | 300,975.62 | 301,158.56 | 182.94 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **301,083.41** | **301,083.41** | **300,975.62** | **301,158.56** | **182.94** | **0.00** |
| 80285CAE1 | SANTANDER DRIVE AUTO | 1.35% | 07/15/2019 | 05/03/2016 | 4,043,416.63 | 4,043,416.63 | 4,043,416.63 | 4,048,311.99 | 4,895.36 | 0.00 |
| **Totals for Cusip** | | | | | **4,043,416.63** | **4,043,416.63** | **4,043,416.63** | **4,048,311.99** | **4,895.36** | **0.00** |
| 805564KQ3 | SAXON ASSET SECURITIES | 6.76% | 12/25/2030 | 07/08/2008 | 838,411.25 | 708,457.53 | 856,799.20 | 852,990.13 | 0.00 | (3,809.07) |
| **Totals for Cusip** | | | | | **838,411.25** | **708,457.53** | **856,799.20** | **852,990.13** | **0.00** | **(3,809.07)** |
| 805564PL9 | SAXON ASSET SECURITIES | 1.30% | 03/25/2035 | 12/06/2010 | 239,486.76 | 170,035.61 | 217,938.68 | 220,389.82 | 2,451.14 | 0.00 |
| 805564PL9 | SAXON ASSET SECURITIES | 1.30% | 03/25/2035 | 12/06/2010 | 931,855.14 | 661,617.16 | 848,010.45 | 857,547.99 | 9,537.54 | 0.00 |
| **Totals for Cusip** | | | | | **1,171,341.90** | **831,652.77** | **1,065,949.13** | **1,077,937.81** | **11,988.68** | **0.00** |
| 82650AAA6 | SIERRA RECEIVABLES | 1.87% | 08/20/2029 | 10/25/2012 | 562,926.32 | 562,823.64 | 559,742.64 | 559,372.62 | 0.00 | (370.02) |
| **Totals for Cusip** | | | | | **562,926.32** | **562,823.64** | **559,742.64** | **559,372.62** | **0.00** | **(370.02)** |
| 82650HAA1 | SIERRA RECEIVABLES | 2.20% | 10/20/2030 | 03/24/2015 | 106,759.10 | 107,192.81 | 106,120.59 | 106,724.53 | 603.94 | 0.00 |
| 82650HAA1 | SIERRA RECEIVABLES | 2.20% | 10/20/2030 | 03/24/2015 | 2,738,117.03 | 2,751,593.70 | 2,721,740.90 | 2,737,230.43 | 15,489.53 | 0.00 |
| **Totals for Cusip** | | | | | **2,844,876.13** | **2,858,786.51** | **2,827,861.49** | **2,843,954.96** | **16,093.47** | **0.00** |
| 83162CHT3 | SBA | 6.90% | 09/01/2017 | 07/01/2009 | 5,631.40 | 6,097.01 | 5,798.48 | 5,743.37 | 0.00 | (55.11) |
| **Totals for Cusip** | | | | | **5,631.40** | **6,097.01** | **5,798.48** | **5,743.37** | **0.00** | **(55.11)** |
| 83162CJU8 | SBA | 5.95% | 02/01/2019 | 07/01/2009 | 71,972.35 | 76,283.82 | 73,291.40 | 73,658.26 | 366.86 | 0.00 |
| **Totals for Cusip** | | | | | **71,972.35** | **76,283.82** | **73,291.40** | **73,658.26** | **366.86** | **0.00** |
| 83162CJW4 | SBA | 6.30% | 03/01/2019 | 07/01/2009 | 63,165.89 | 67,139.12 | 65,502.23 | 64,727.16 | 0.00 | (775.07) |
| **Totals for Cusip** | | | | | **63,165.89** | **67,139.12** | **65,502.23** | **64,727.16** | **0.00** | **(775.07)** |
| 83162CJX2 | SBA | 6.15% | 04/01/2019 | 07/01/2009 | 70,720.69 | 75,178.69 | 73,218.84 | 72,717.86 | 0.00 | (500.98) |
| **Totals for Cusip** | | | | | **70,720.69** | **75,178.69** | **73,218.84** | **72,717.86** | **0.00** | **(500.98)** |
| 83162CKA0 | SBA | 6.80% | 06/01/2019 | 07/01/2009 | 42,427.65 | 45,576.54 | 44,097.06 | 43,472.38 | 0.00 | (624.68) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **42,427.65** | **45,576.54** | **44,097.06** | **43,472.38** | **0.00** | **(624.68)** |
| 83162CKD4 | SBA | 7.30% | 08/01/2019 | 07/01/2009 | 30,094.16 | 32,537.16 | 31,330.07 | 30,959.21 | 0.00 | (370.86) |
| **Totals for Cusip** | | | | | **30,094.16** | **32,537.16** | **31,330.07** | **30,959.21** | **0.00** | **(370.86)** |
| 83162CKW2 | SBA | 7.39% | 07/01/2020 | 07/01/2009 | 61,124.40 | 66,483.90 | 64,679.58 | 63,600.56 | 0.00 | (1,079.02) |
| **Totals for Cusip** | | | | | **61,124.40** | **66,483.90** | **64,679.58** | **63,600.56** | **0.00** | **(1,079.02)** |
| 83162CKX0 | SBA | 7.33% | 08/01/2020 | 07/01/2009 | 83,236.02 | 90,217.97 | 88,582.79 | 86,833.10 | 0.00 | (1,749.69) |
| **Totals for Cusip** | | | | | **83,236.02** | **90,217.97** | **88,582.79** | **86,833.10** | **0.00** | **(1,749.69)** |
| 85022WAA2 | SPRINGCASTLE SPV | 3.05% | 04/25/2029 | 09/16/2016 | 5,082,911.02 | 5,082,716.35 | 5,082,716.35 | 5,108,325.58 | 25,609.23 | 0.00 |
| **Totals for Cusip** | | | | | **5,082,911.02** | **5,082,716.35** | **5,082,716.35** | **5,108,325.58** | **25,609.23** | **0.00** |
| 86358EKJ4 | STRUCTURED ASSET | 1.96% | 08/25/2034 | 11/03/2010 | 1,000,000.00 | 722,500.00 | 879,508.70 | 899,368.30 | 19,859.60 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **722,500.00** | **879,508.70** | **899,368.30** | **19,859.60** | **0.00** |
| 86359BMX6 | STRUCTURED ASSET | 1.26% | 04/25/2034 | 06/18/2008 | 1,014,944.19 | 847,478.40 | 954,345.02 | 944,457.64 | 0.00 | (9,887.38) |
| **Totals for Cusip** | | | | | **1,014,944.19** | **847,478.40** | **954,345.02** | **944,457.64** | **0.00** | **(9,887.38)** |
| 87165LAP6 | SYNCHRONY CREDIT CARD | 1.74% | 09/15/2021 | 09/25/2015 | 2,800,000.00 | 2,799,622.84 | 2,777,745.32 | 2,801,487.64 | 23,742.32 | 0.00 |
| **Totals for Cusip** | | | | | **2,800,000.00** | **2,799,622.84** | **2,777,745.32** | **2,801,487.64** | **23,742.32** | **0.00** |
| **Totals for Asset-Backed** | | | | | **138,278,593.55** | **136,032,967.30** | **137,099,324.28** | **137,546,113.55** | **558,347.21** | **(111,557.94)** |
| **CMO** | | | | | | | | | | |
| 05948KJ26 | BANK OF AMERICA | 6.00% | 08/25/2035 | 07/07/2005 | 840,408.63 | 856,396.84 | 688,786.81 | 744,905.85 | 56,119.04 | 0.00 |
| **Totals for Cusip** | | | | | **840,408.63** | **856,396.84** | **688,786.81** | **744,905.85** | **56,119.04** | **0.00** |
| 05948KY60 | BANK OF AMERICA | 6.00% | 01/25/2036 | 01/25/2006 | 1,744,014.49 | 1,753,279.58 | 1,466,848.04 | 1,482,418.59 | 15,570.55 | 0.00 |
| **Totals for Cusip** | | | | | **1,744,014.49** | **1,753,279.58** | **1,466,848.04** | **1,482,418.59** | **15,570.55** | **0.00** |
| 05948XEE7 | BANK OF AMERICA | 3.20% | 06/25/2033 | 11/09/2006 | 464,263.61 | 454,742.60 | 454,955.81 | 452,642.02 | 0.00 | (2,313.79) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **464,263.61** | **454,742.60** | **454,955.81** | **452,642.02** | **0.00** | **(2,313.79)** |
| 05949AH86 | BANK OF AMERICA | 3.22% | 02/25/2035 | 01/11/2005 | 433,892.33 | 433,884.08 | 423,644.53 | 432,634.56 | 8,990.03 | 0.00 |
| **Totals for Cusip** | | | | | **433,892.33** | **433,884.08** | **423,644.53** | **432,634.56** | **8,990.03** | **0.00** |
| 05949AW97 | BANK OF AMERICA | 3.12% | 03/25/2035 | 02/14/2005 | 492,384.14 | 492,377.73 | 454,686.90 | 444,064.91 | 0.00 | (10,621.99) |
| **Totals for Cusip** | | | | | **492,384.14** | **492,377.73** | **454,686.90** | **444,064.91** | **0.00** | **(10,621.99)** |
| 059511AF2 | BANC OF AMERICA COMM | 5.65% | 04/10/2049 | 09/25/2013 | 7,450,628.85 | 8,171,244.32 | 7,666,675.47 | 7,485,831.58 | 0.00 | (180,843.89) |
| **Totals for Cusip** | | | | | **7,450,628.85** | **8,171,244.32** | **7,666,675.47** | **7,485,831.58** | **0.00** | **(180,843.89)** |
| 12531YAM0 | CFCRE COMMERCIAL | 3.01% | 05/10/2058 | 05/04/2016 | 6,000,000.00 | 6,059,776.20 | 6,059,776.20 | 5,835,591.60 | 0.00 | (224,184.60) |
| **Totals for Cusip** | | | | | **6,000,000.00** | **6,059,776.20** | **6,059,776.20** | **5,835,591.60** | **0.00** | **(224,184.60)** |
| 12532BAC1 | CFCRE COMMERCIAL | 3.59% | 12/10/2054 | 12/09/2016 | 11,500,000.00 | 11,614,931.00 | 11,614,931.00 | 11,657,423.50 | 42,492.50 | 0.00 |
| **Totals for Cusip** | | | | | **11,500,000.00** | **11,614,931.00** | **11,614,931.00** | **11,657,423.50** | **42,492.50** | **0.00** |
| 12591KAD7 | COMM MORTGAGE TRUST | 3.76% | 10/10/2046 | 10/24/2013 | 3,500,000.00 | 3,534,844.99 | 3,636,230.50 | 3,681,046.25 | 44,815.75 | 0.00 |
| **Totals for Cusip** | | | | | **3,500,000.00** | **3,534,844.99** | **3,636,230.50** | **3,681,046.25** | **44,815.75** | **0.00** |
| 12591YAZ8 | COMM MORTGAGE TRUST | 2.84% | 06/10/2047 | 05/21/2014 | 6,200,000.00 | 6,385,943.77 | 6,297,334.42 | 6,321,069.26 | 23,734.84 | 0.00 |
| **Totals for Cusip** | | | | | **6,200,000.00** | **6,385,943.77** | **6,297,334.42** | **6,321,069.26** | **23,734.84** | **0.00** |
| 12592PBE2 | COMM MORTGAGE TRUST | 3.38% | 12/10/2047 | 11/25/2014 | 7,500,000.00 | 7,574,563.50 | 7,472,693.25 | 7,604,657.25 | 131,964.00 | 0.00 |
| **Totals for Cusip** | | | | | **7,500,000.00** | **7,574,563.50** | **7,472,693.25** | **7,604,657.25** | **131,964.00** | **0.00** |
| 12593PAV4 | COMM MORTGAGE TRUST | 3.50% | 08/10/2048 | 08/13/2015 | 11,000,000.00 | 11,109,702.56 | 11,076,316.90 | 11,289,082.20 | 212,765.30 | 0.00 |
| **Totals for Cusip** | | | | | **11,000,000.00** | **11,109,702.56** | **11,076,316.90** | **11,289,082.20** | **212,765.30** | **0.00** |
| 12632QAW3 | COMM MORTGAGE TRUST | 3.55% | 07/15/2047 | 06/19/2014 | 7,700,000.00 | 7,776,663.36 | 7,868,562.24 | 7,952,814.87 | 84,252.63 | 0.00 |
| **Totals for Cusip** | | | | | **7,700,000.00** | **7,776,663.36** | **7,868,562.24** | **7,952,814.87** | **84,252.63** | **0.00** |
| 12667F5M3 | COUNTRYWIDE | 5.00% | 04/25/2020 | 02/02/2005 | 45,654.88 | 46,154.23 | 46,165.28 | 44,993.18 | 0.00 | (1,172.10) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 12667F5M3 | COUNTRYWIDE | 5.00% | 04/25/2020 | 07/01/2009 | 130,442.59 | 102,356.67 | 131,900.83 | 128,552.01 | 0.00 | (3,348.82) |
| **Totals for Cusip** | | | | | **176,097.47** | **148,510.90** | **178,066.11** | **173,545.19** | **0.00** | **(4,520.92)** |
| 12667FQS7 | COUNTRYWIDE | 5.25% | 09/25/2019 | 10/06/2004 | 287,221.77 | 292,001.31 | 292,401.70 | 288,212.00 | 0.00 | (4,189.70) |
| **Totals for Cusip** | | | | | **287,221.77** | **292,001.31** | **292,401.70** | **288,212.00** | **0.00** | **(4,189.70)** |
| 12668BEK5 | COUNTRYWIDE | 1.86% | 02/25/2036 | 02/29/2012 | 1,459,699.48 | 810,947.73 | 1,149,815.20 | 1,082,649.76 | 0.00 | (67,165.44) |
| **Totals for Cusip** | | | | | **1,459,699.48** | **810,947.73** | **1,149,815.20** | **1,082,649.76** | **0.00** | **(67,165.44)** |
| 17290YAQ1 | CITIGROUP COMMERCIAL | 2.94% | 05/10/2049 | 01/01/1900 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| **Totals for Cusip** | | | | | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** |
| 17311QBK5 | CITIGROUP COMMERCIAL | 5.71% | 12/10/2049 | 08/29/2012 | 2,600,000.00 | 3,028,898.44 | 2,686,753.42 | 2,622,541.48 | 0.00 | (64,211.94) |
| **Totals for Cusip** | | | | | **2,600,000.00** | **3,028,898.44** | **2,686,753.42** | **2,622,541.48** | **0.00** | **(64,211.94)** |
| 17320DAE8 | CITIGROUP COMMERCIAL | 2.82% | 04/10/2046 | 04/16/2013 | 3,500,000.00 | 3,534,767.95 | 3,458,230.30 | 3,520,527.15 | 62,296.85 | 0.00 |
| **Totals for Cusip** | | | | | **3,500,000.00** | **3,534,767.95** | **3,458,230.30** | **3,520,527.15** | **62,296.85** | **0.00** |
| 17322MAV8 | CITIGROUP COMMERCIAL | 3.58% | 05/10/2047 | 05/07/2014 | 7,580,000.00 | 7,655,185.26 | 7,756,088.71 | 7,850,813.69 | 94,724.98 | 0.00 |
| **Totals for Cusip** | | | | | **7,580,000.00** | **7,655,185.26** | **7,756,088.71** | **7,850,813.69** | **94,724.98** | **0.00** |
| 17323VAY1 | CITIGROUP COMMERCIAL | 2.94% | 04/10/2048 | 04/01/2015 | 800,000.00 | 807,979.60 | 771,274.32 | 787,221.60 | 15,947.28 | 0.00 |
| **Totals for Cusip** | | | | | **800,000.00** | **807,979.60** | **771,274.32** | **787,221.60** | **15,947.28** | **0.00** |
| 17325GAC0 | CITIGROUP COMMERCIAL | 2.90% | 11/15/2049 | 11/03/2016 | 12,000,000.00 | 12,119,772.00 | 12,119,772.00 | 11,625,668.40 | 0.00 | (494,103.60) |
| **Totals for Cusip** | | | | | **12,000,000.00** | **12,119,772.00** | **12,119,772.00** | **11,625,668.40** | **0.00** | **(494,103.60)** |
| 31358S4W8 | FNMA | 7.50% | 10/25/2040 | 07/01/2009 | 1,053,947.20 | 1,138,921.67 | 1,184,052.55 | 1,177,925.75 | 0.00 | (6,126.80) |
| **Totals for Cusip** | | | | | **1,053,947.20** | **1,138,921.67** | **1,184,052.55** | **1,177,925.75** | **0.00** | **(6,126.80)** |
| 3136AEX69 | FNMA ACES | 2.39% | 01/25/2023 | 06/12/2013 | 6,200,000.00 | 5,914,180.62 | 6,077,656.64 | 6,124,285.60 | 46,628.96 | 0.00 |
| **Totals for Cusip** | | | | | **6,200,000.00** | **5,914,180.62** | **6,077,656.64** | **6,124,285.60** | **46,628.96** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3136AH2E9 | FNMA | 3.25% | 07/25/2023 | 01/09/2014 | 7,400,000.00 | 7,261,457.20 | 7,642,117.64 | 7,639,975.34 | 0.00 | (2,142.30) |
| **Totals for Cusip** | | | | | **7,400,000.00** | **7,261,457.20** | **7,642,117.64** | **7,639,975.34** | **0.00** | **(2,142.30)** |
| 3136AJB54 | FNMA ACES | 3.35% | 03/25/2024 | 04/14/2014 | 8,699,000.00 | 8,785,983.91 | 8,990,371.27 | 8,976,122.30 | 0.00 | (14,248.97) |
| **Totals for Cusip** | | | | | **8,699,000.00** | **8,785,983.91** | **8,990,371.27** | **8,976,122.30** | **0.00** | **(14,248.97)** |
| 3136AJB70 | FNMA ACES | 3.20% | 03/25/2024 | 04/14/2014 | 6,475,000.00 | 6,410,249.35 | 6,749,999.08 | 6,563,943.19 | 0.00 | (186,055.89) |
| **Totals for Cusip** | | | | | **6,475,000.00** | **6,410,249.35** | **6,749,999.08** | **6,563,943.19** | **0.00** | **(186,055.89)** |
| 3136AJDU7 | FNMA ACES | 3.51% | 12/25/2023 | 02/12/2014 | 6,960,000.00 | 7,029,085.66 | 7,323,076.06 | 7,250,092.80 | 0.00 | (72,983.26) |
| **Totals for Cusip** | | | | | **6,960,000.00** | **7,029,085.66** | **7,323,076.06** | **7,250,092.80** | **0.00** | **(72,983.26)** |
| 3136AKQP1 | FNMA | 2.88% | 06/25/2024 | 07/11/2014 | 12,580,000.00 | 12,454,606.33 | 12,795,711.78 | 12,585,108.74 | 0.00 | (210,603.04) |
| **Totals for Cusip** | | | | | **12,580,000.00** | **12,454,606.33** | **12,795,711.78** | **12,585,108.74** | **0.00** | **(210,603.04)** |
| 3136AN6U6 | FNMA ACES | 3.09% | 04/25/2027 | 06/12/2015 | 14,400,000.00 | 14,255,732.16 | 14,616,633.60 | 14,431,919.04 | 0.00 | (184,714.56) |
| **Totals for Cusip** | | | | | **14,400,000.00** | **14,255,732.16** | **14,616,633.60** | **14,431,919.04** | **0.00** | **(184,714.56)** |
| 3136APSZ6 | FNMA ACES | 2.83% | 04/25/2025 | 07/16/2015 | 8,000,000.00 | 7,906,170.40 | 7,918,154.40 | 7,988,104.80 | 69,950.40 | 0.00 |
| **Totals for Cusip** | | | | | **8,000,000.00** | **7,906,170.40** | **7,918,154.40** | **7,988,104.80** | **69,950.40** | **0.00** |
| 3136AQC99 | FNMA | 2.94% | 11/25/2025 | 12/11/2015 | 6,800,000.00 | 6,815,640.68 | 6,754,103.40 | 6,831,471.08 | 77,367.68 | 0.00 |
| **Totals for Cusip** | | | | | **6,800,000.00** | **6,815,640.68** | **6,754,103.40** | **6,831,471.08** | **77,367.68** | **0.00** |
| 3136AQHL7 | FNMA | 2.71% | 06/25/2025 | 10/07/2015 | 6,500,000.00 | 6,461,311.35 | 6,401,604.95 | 6,419,992.80 | 18,387.85 | 0.00 |
| **Totals for Cusip** | | | | | **6,500,000.00** | **6,461,311.35** | **6,401,604.95** | **6,419,992.80** | **18,387.85** | **0.00** |
| 3136AQTB6 | FNMA ACES | 2.98% | 10/25/2025 | 11/06/2015 | 7,500,000.00 | 7,469,839.50 | 7,496,267.25 | 7,379,768.25 | 0.00 | (116,499.00) |
| **Totals for Cusip** | | | | | **7,500,000.00** | **7,469,839.50** | **7,496,267.25** | **7,379,768.25** | **0.00** | **(116,499.00)** |
| 3136AR5S3 | FNMA | 2.47% | 04/25/2026 | 05/11/2016 | 8,800,000.00 | 8,887,471.12 | 8,887,471.12 | 8,460,408.00 | 0.00 | (427,063.12) |
| **Totals for Cusip** | | | | | **8,800,000.00** | **8,887,471.12** | **8,887,471.12** | **8,460,408.00** | **0.00** | **(427,063.12)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3136AR5U8 | FNMA | 2.38% | 04/25/2026 | 05/11/2016 | 9,500,000.00 | 9,475,555.55 | 9,475,555.55 | 9,039,643.30 | 0.00 | (435,912.25) |
| **Totals for Cusip** | | | | | **9,500,000.00** | **9,475,555.55** | **9,475,555.55** | **9,039,643.30** | **0.00** | **(435,912.25)** |
| 3136ARF37 | FNMA | 2.48% | 03/25/2026 | 04/12/2016 | 14,481,740.00 | 14,445,178.39 | 14,445,178.39 | 13,735,960.80 | 0.00 | (709,217.59) |
| **Totals for Cusip** | | | | | **14,481,740.00** | **14,445,178.39** | **14,445,178.39** | **13,735,960.80** | **0.00** | **(709,217.59)** |
| 3136ARTE8 | FNMA ACES | 2.70% | 02/25/2026 | 03/08/2016 | 21,000,000.00 | 21,209,397.30 | 21,209,397.30 | 20,616,015.00 | 0.00 | (593,382.30) |
| **Totals for Cusip** | | | | | **21,000,000.00** | **21,209,397.30** | **21,209,397.30** | **20,616,015.00** | **0.00** | **(593,382.30)** |
| 3136AT5E0 | FNMA | 2.25% | 07/25/2026 | 10/04/2016 | 13,745,739.00 | 13,710,379.74 | 13,710,379.74 | 12,835,525.03 | 0.00 | (874,854.71) |
| **Totals for Cusip** | | | | | **13,745,739.00** | **13,710,379.74** | **13,710,379.74** | **12,835,525.03** | **0.00** | **(874,854.71)** |
| 3137B5JM6 | FHLMC | 3.53% | 07/25/2023 | 11/06/2013 | 6,300,000.00 | 6,425,546.40 | 6,618,337.11 | 6,673,650.48 | 55,313.37 | 0.00 |
| **Totals for Cusip** | | | | | **6,300,000.00** | **6,425,546.40** | **6,618,337.11** | **6,673,650.48** | **55,313.37** | **0.00** |
| 3137BGK24 | FHLMC | 3.06% | 12/25/2024 | 02/10/2016 | 10,000,000.00 | 10,457,812.50 | 10,457,812.50 | 10,207,031.00 | 0.00 | (250,781.50) |
| **Totals for Cusip** | | | | | **10,000,000.00** | **10,457,812.50** | **10,457,812.50** | **10,207,031.00** | **0.00** | **(250,781.50)** |
| 3137BLAC2 | FHLMC | 3.28% | 06/25/2025 | 02/09/2016 | 8,500,000.00 | 9,033,906.25 | 9,033,906.25 | 8,782,381.05 | 0.00 | (251,525.20) |
| **Totals for Cusip** | | | | | **8,500,000.00** | **9,033,906.25** | **9,033,906.25** | **8,782,381.05** | **0.00** | **(251,525.20)** |
| 3137BLMD7 | FHLMC | 3.16% | 05/25/2025 | 10/01/2015 | 4,500,000.00 | 4,589,167.50 | 4,536,068.85 | 4,549,871.25 | 13,802.40 | 0.00 |
| **Totals for Cusip** | | | | | **4,500,000.00** | **4,589,167.50** | **4,536,068.85** | **4,549,871.25** | **13,802.40** | **0.00** |
| 3137BLW95 | FHLMC | 3.33% | 08/25/2025 | 02/09/2016 | 5,700,000.00 | 6,080,519.53 | 6,080,519.53 | 5,905,614.96 | 0.00 | (174,904.57) |
| **Totals for Cusip** | | | | | **5,700,000.00** | **6,080,519.53** | **6,080,519.53** | **5,905,614.96** | **0.00** | **(174,904.57)** |
| 31392JAD1 | FNMA | 7.50% | 07/25/2042 | 07/01/2009 | 3,762,819.78 | 4,066,197.13 | 4,407,895.78 | 4,339,413.21 | 0.00 | (68,482.57) |
| **Totals for Cusip** | | | | | **3,762,819.78** | **4,066,197.13** | **4,407,895.78** | **4,339,413.21** | **0.00** | **(68,482.57)** |
| 31392MEM0 | FHLMC | 5.65% | 07/25/2032 | 07/01/2009 | 735,674.70 | 787,516.81 | 841,868.83 | 803,364.06 | 0.00 | (38,504.77) |
| **Totals for Cusip** | | | | | **735,674.70** | **787,516.81** | **841,868.83** | **803,364.06** | **0.00** | **(38,504.77)** |



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# Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31392UZ56 | FHLMC | 5.25% | 07/25/2033 | 07/01/2009 | 877,149.11 | 952,118.00 | 991,700.93 | 1,005,857.85 | 14,156.92 | 0.00 |
| **Totals for Cusip** | | | | | **877,149.11** | **952,118.00** | **991,700.93** | **1,005,857.85** | **14,156.92** | **0.00** |
| 31392W7D6 | FHLMC | 7.50% | 08/25/2042 | 07/01/2009 | 1,101,775.12 | 1,179,587.97 | 1,353,487.99 | 1,311,484.24 | 0.00 | (42,003.75) |
| **Totals for Cusip** | | | | | **1,101,775.12** | **1,179,587.97** | **1,353,487.99** | **1,311,484.24** | **0.00** | **(42,003.75)** |
| 31394JYA9 | FHLMC | 4.50% | 10/15/2023 | 07/01/2009 | 1,853,721.90 | 1,865,573.30 | 1,984,097.67 | 1,969,690.74 | 0.00 | (14,406.93) |
| **Totals for Cusip** | | | | | **1,853,721.90** | **1,865,573.30** | **1,984,097.67** | **1,969,690.74** | **0.00** | **(14,406.93)** |
| 36251FAV8 | GS MORTGAGE SECURITIES | 3.14% | 02/10/2048 | 02/13/2015 | 8,000,000.00 | 8,079,329.60 | 7,871,838.40 | 8,005,408.00 | 133,569.60 | 0.00 |
| **Totals for Cusip** | | | | | **8,000,000.00** | **8,079,329.60** | **7,871,838.40** | **8,005,408.00** | **133,569.60** | **0.00** |
| 38375BGF3 | GNMA | 0.86% | 10/20/2060 | 02/29/2012 | 3,879,904.77 | 3,803,134.45 | 3,841,116.98 | 3,837,845.44 | 0.00 | (3,271.54) |
| **Totals for Cusip** | | | | | **3,879,904.77** | **3,803,134.45** | **3,841,116.98** | **3,837,845.44** | **0.00** | **(3,271.54)** |
| 38375BGS5 | GNMA | 0.88% | 08/20/2058 | 02/29/2012 | 1,062,616.43 | 1,045,047.39 | 1,054,870.89 | 1,051,831.94 | 0.00 | (3,038.95) |
| **Totals for Cusip** | | | | | **1,062,616.43** | **1,045,047.39** | **1,054,870.89** | **1,051,831.94** | **0.00** | **(3,038.95)** |
| 38375BHR6 | GNMA | 0.88% | 05/20/2059 | 02/29/2012 | 1,624,384.79 | 1,603,201.82 | 1,617,035.43 | 1,614,501.38 | 0.00 | (2,534.05) |
| 38375BHR6 | GNMA | 0.88% | 05/20/2059 | 02/20/2016 | 445.32 | 445.32 | 445.32 | 445.32 | 0.00 | 0.00 |
| 38375BHR6 | GNMA | 0.88% | 05/20/2059 | 10/20/2016 | 1,131.88 | 1,131.88 | 1,131.88 | 1,131.88 | 0.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,625,961.99** | **1,604,779.02** | **1,618,612.63** | **1,616,078.58** | **0.00** | **(2,534.05)** |
| 46590LAS1 | JPMDB COMMERCIAL | 2.88% | 06/15/2049 | 05/04/2016 | 6,000,000.00 | 6,059,952.00 | 6,059,952.00 | 5,860,082.40 | 0.00 | (199,869.60) |
| **Totals for Cusip** | | | | | **6,000,000.00** | **6,059,952.00** | **6,059,952.00** | **5,860,082.40** | **0.00** | **(199,869.60)** |
| 46630GAM7 | JP MORGAN MORTGAGE | 3.18% | 07/25/2035 | 01/08/2007 | 588,722.52 | 576,879.07 | 589,007.40 | 587,485.32 | 0.00 | (1,522.08) |
| 46630GAM7 | JP MORGAN MORTGAGE | 3.18% | 07/25/2035 | 07/01/2009 | 169,480.73 | 145,555.48 | 169,562.74 | 169,124.57 | 0.00 | (438.17) |
| **Totals for Cusip** | | | | | **758,203.25** | **722,434.55** | **758,570.14** | **756,609.89** | **0.00** | **(1,960.25)** |
| 46637WAC7 | JP MORGAN CHASE | 3.14% | 06/15/2045 | 06/22/2012 | 2,463,266.60 | 2,512,531.92 | 2,495,289.07 | 2,506,849.91 | 11,560.84 | 0.00 |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,463,266.60** | **2,512,531.92** | **2,495,289.07** | **2,506,849.91** | **11,560.84** | **0.00** |
| 46639EAD3 | JP MORGAN CHASE | 2.61% | 12/15/2047 | 12/12/2012 | 4,000,000.00 | 4,039,980.00 | 3,910,409.60 | 4,005,947.60 | 95,538.00 | 0.00 |
| **Totals for Cusip** | | | | | **4,000,000.00** | **4,039,980.00** | **3,910,409.60** | **4,005,947.60** | **95,538.00** | **0.00** |
| 46639JAD2 | JP MORGAN CHASE | 2.88% | 12/15/2047 | 03/01/2013 | 8,500,000.00 | 8,584,932.00 | 8,396,896.70 | 8,594,519.15 | 197,622.45 | 0.00 |
| **Totals for Cusip** | | | | | **8,500,000.00** | **8,584,932.00** | **8,396,896.70** | **8,594,519.15** | **197,622.45** | **0.00** |
| 46639YAP2 | JP MORGAN CHASE | 2.69% | 04/15/2046 | 05/02/2013 | 4,500,000.00 | 4,544,995.50 | 4,359,658.05 | 4,549,108.05 | 189,450.00 | 0.00 |
| **Totals for Cusip** | | | | | **4,500,000.00** | **4,544,995.50** | **4,359,658.05** | **4,549,108.05** | **189,450.00** | **0.00** |
| 46643PBD1 | JPMBB COMMERCIAL | 3.41% | 11/15/2047 | 11/04/2014 | 3,000,000.00 | 3,029,979.00 | 3,008,277.30 | 3,075,144.30 | 66,867.00 | 0.00 |
| **Totals for Cusip** | | | | | **3,000,000.00** | **3,029,979.00** | **3,008,277.30** | **3,075,144.30** | **66,867.00** | **0.00** |
| 50219XAA7 | LSTAR SECURITIES | 2.62% | 11/01/2021 | 11/15/2016 | 3,214,478.24 | 3,167,806.59 | 3,167,806.59 | 3,169,499.01 | 1,692.42 | 0.00 |
| **Totals for Cusip** | | | | | **3,214,478.24** | **3,167,806.59** | **3,167,806.59** | **3,169,499.01** | **1,692.42** | **0.00** |
| 54910LAA7 | LSTAR SECURITIES | 2.62% | 08/01/2020 | 08/18/2015 | 3,440,435.56 | 3,383,146.11 | 3,377,475.59 | 3,436,171.83 | 58,696.24 | 0.00 |
| **Totals for Cusip** | | | | | **3,440,435.56** | **3,383,146.11** | **3,377,475.59** | **3,436,171.83** | **58,696.24** | **0.00** |
| 55265K2D0 | MASTER ASSET | 5.25% | 12/25/2033 | 02/29/2012 | 434,704.01 | 439,040.16 | 445,059.36 | 439,862.29 | 0.00 | (5,197.07) |
| **Totals for Cusip** | | | | | **434,704.01** | **439,040.16** | **445,059.36** | **439,862.29** | **0.00** | **(5,197.07)** |
| 576433UM6 | MASTR ADJUSTABLE RATE | 3.05% | 11/21/2034 | 02/29/2012 | 2,608,046.40 | 2,527,335.18 | 2,664,507.22 | 2,659,459.08 | 0.00 | (5,048.14) |
| **Totals for Cusip** | | | | | **2,608,046.40** | **2,527,335.18** | **2,664,507.22** | **2,659,459.08** | **0.00** | **(5,048.14)** |
| 61761QAD5 | MORGAN STANLEY BAML | 2.86% | 12/15/2048 | 02/05/2013 | 3,100,000.00 | 3,130,987.29 | 3,051,845.53 | 3,127,924.18 | 76,078.65 | 0.00 |
| **Totals for Cusip** | | | | | **3,100,000.00** | **3,130,987.29** | **3,051,845.53** | **3,127,924.18** | **76,078.65** | **0.00** |
| 61763BAT1 | MORGAN STANLEY BAML | 3.77% | 11/15/2046 | 11/26/2013 | 7,600,000.00 | 7,675,869.28 | 7,912,153.28 | 7,935,505.80 | 23,352.52 | 0.00 |
| **Totals for Cusip** | | | | | **7,600,000.00** | **7,675,869.28** | **7,912,153.28** | **7,935,505.80** | **23,352.52** | **0.00** |
| 61765TAE3 | MORGAN STANLEY BAML | 3.37% | 10/15/2048 | 10/07/2015 | 4,500,000.00 | 4,544,963.55 | 4,471,207.65 | 4,526,547.75 | 55,340.10 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **4,500,000.00** | **4,544,963.55** | **4,471,207.65** | **4,526,547.75** | **55,340.10** | **0.00** |
| 61767FAZ4 | MORGAN STANLEY CAPITAL I | 2.53% | 08/15/2049 | 08/12/2016 | 17,000,000.00 | 17,169,303.00 | 17,169,303.00 | 16,080,840.60 | 0.00 | (1,088,462.40) |
| **Totals for Cusip** | | | | | **17,000,000.00** | **17,169,303.00** | **17,169,303.00** | **16,080,840.60** | **0.00** | **(1,088,462.40)** |
| 90270RBD5 | UBS BARCLAYS | 2.79% | 12/10/2045 | 12/06/2012 | 4,700,000.00 | 4,817,462.40 | 4,626,013.54 | 4,737,025.66 | 111,012.12 | 0.00 |
| **Totals for Cusip** | | | | | **4,700,000.00** | **4,817,462.40** | **4,626,013.54** | **4,737,025.66** | **111,012.12** | **0.00** |
| 90270YBE8 | UBS BARCLAY COMM MORT | 2.92% | 03/10/2046 | 02/15/2013 | 8,500,000.00 | 8,584,947.30 | 8,405,117.05 | 8,549,304.25 | 144,187.20 | 0.00 |
| **Totals for Cusip** | | | | | **8,500,000.00** | **8,584,947.30** | **8,405,117.05** | **8,549,304.25** | **144,187.20** | **0.00** |
| 90349GBE4 | UBS-BARCLAYS | 2.97% | 04/10/2046 | 04/11/2013 | 7,000,000.00 | 7,069,958.98 | 6,909,045.50 | 7,060,992.40 | 151,946.90 | 0.00 |
| **Totals for Cusip** | | | | | **7,000,000.00** | **7,069,958.98** | **6,909,045.50** | **7,060,992.40** | **151,946.90** | **0.00** |
| 92922FJF6 | WASHINGTON MUTUAL | 2.82% | 10/25/2033 | 02/29/2012 | 734,158.61 | 721,792.42 | 742,741.52 | 737,372.61 | 0.00 | (5,368.91) |
| **Totals for Cusip** | | | | | **734,158.61** | **721,792.42** | **742,741.52** | **737,372.61** | **0.00** | **(5,368.91)** |
| 92979FAE0 | WACHOVIA BANK COMM | 5.61% | 05/15/2046 | 10/25/2013 | 14,975,059.76 | 16,481,925.14 | 15,463,510.28 | 15,207,417.28 | 0.00 | (256,093.00) |
| **Totals for Cusip** | | | | | **14,975,059.76** | **16,481,925.14** | **15,463,510.28** | **15,207,417.28** | **0.00** | **(256,093.00)** |
| 933634AJ6 | WASHINGTON MUTUAL MTG | 2.83% | 03/25/2037 | 02/29/2012 | 1,926,018.74 | 1,497,304.31 | 1,810,971.08 | 1,832,085.65 | 21,114.57 | 0.00 |
| **Totals for Cusip** | | | | | **1,926,018.74** | **1,497,304.31** | **1,810,971.08** | **1,832,085.65** | **21,114.57** | **0.00** |
| 9393362L6 | WASHINGTON MUTUAL | 5.00% | 03/25/2020 | 02/14/2005 | 334,620.80 | 338,280.71 | 334,209.52 | 335,099.17 | 889.65 | 0.00 |
| **Totals for Cusip** | | | | | **334,620.80** | **338,280.71** | **334,209.52** | **335,099.17** | **889.65** | **0.00** |
| 94989KAU7 | WELLS FARGO COMMERCIAL | 3.37% | 06/15/2048 | 06/19/2015 | 9,700,000.00 | 9,796,369.50 | 9,622,867.54 | 9,828,857.71 | 205,990.17 | 0.00 |
| **Totals for Cusip** | | | | | **9,700,000.00** | **9,796,369.50** | **9,622,867.54** | **9,828,857.71** | **205,990.17** | **0.00** |
| 94989NBD8 | WELLS FARGO COMMERCIAL | 3.41% | 09/15/2058 | 07/27/2015 | 11,000,000.00 | 11,109,934.00 | 10,936,398.00 | 11,198,249.70 | 261,851.70 | 0.00 |
| **Totals for Cusip** | | | | | **11,000,000.00** | **11,109,934.00** | **10,936,398.00** | **11,198,249.70** | **261,851.70** | **0.00** |
| 94989VAC3 | WELLS FARGO COML MTG | 3.35% | 09/15/2057 | 09/25/2015 | 5,700,000.00 | 5,756,606.70 | 5,640,340.95 | 5,763,802.38 | 123,461.43 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **5,700,000.00** | **5,756,606.70** | **5,640,340.95** | **5,763,802.38** | **123,461.43** | **0.00** |
| 95000KBA2 | WELLS FARGO COMMERCIAL | 2.64% | 11/15/2049 | 09/29/2016 | 12,000,000.00 | 12,119,076.00 | 12,119,076.00 | 11,376,178.80 | 0.00 | (742,897.20) |
| **Totals for Cusip** | | | | | **12,000,000.00** | **12,119,076.00** | **12,119,076.00** | **11,376,178.80** | **0.00** | **(742,897.20)** |
| **Totals for CMO** | | | | | **458,912,652.74** | **464,044,724.09** | **463,822,410.95** | **458,801,603.78** | **3,019,502.89** | **(8,040,310.06)** |
| **Corporate** | | | | | | | | | | |
| 00164VAD5 | AMC NETWORKS INC | 5.00% | 04/01/2024 | 03/23/2016 | 2,705,000.00 | 2,705,000.00 | 2,705,000.00 | 2,718,525.00 | 13,525.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,705,000.00** | **2,705,000.00** | **2,705,000.00** | **2,718,525.00** | **13,525.00** | **0.00** |
| 001957BD0 | AT&T CORP | 8.25% | 11/15/2031 | 07/01/2009 | 32,000.00 | 36,933.79 | 42,754.56 | 44,484.19 | 1,729.63 | 0.00 |
| **Totals for Cusip** | | | | | **32,000.00** | **36,933.79** | **42,754.56** | **44,484.19** | **1,729.63** | **0.00** |
| 00206RCG5 | AT&T INC | 4.80% | 06/15/2044 | 06/03/2014 | 3,260,000.00 | 3,248,133.60 | 2,986,603.36 | 3,080,419.64 | 93,816.28 | 0.00 |
| **Totals for Cusip** | | | | | **3,260,000.00** | **3,248,133.60** | **2,986,603.36** | **3,080,419.64** | **93,816.28** | **0.00** |
| 00206RCN0 | AT&T CORP | 3.40% | 05/15/2025 | 04/23/2015 | 5,710,000.00 | 5,693,098.40 | 5,487,823.90 | 5,503,429.33 | 15,605.43 | 0.00 |
| **Totals for Cusip** | | | | | **5,710,000.00** | **5,693,098.40** | **5,487,823.90** | **5,503,429.33** | **15,605.43** | **0.00** |
| 00206RCP5 | AT&T CORP | 4.50% | 05/15/2035 | 04/23/2015 | 790,000.00 | 787,716.90 | 730,640.19 | 763,271.14 | 32,630.95 | 0.00 |
| **Totals for Cusip** | | | | | **790,000.00** | **787,716.90** | **730,640.19** | **763,271.14** | **32,630.95** | **0.00** |
| 00206RCQ3 | AT&T CORP | 4.75% | 05/15/2046 | 04/23/2015 | 1,060,000.00 | 1,056,226.40 | 970,531.76 | 1,004,264.14 | 33,732.38 | 0.00 |
| 00206RCQ3 | AT&T CORP | 4.75% | 05/15/2046 | 06/16/2015 | 1,050,000.00 | 964,225.50 | 961,375.80 | 994,789.95 | 33,414.15 | 0.00 |
| **Totals for Cusip** | | | | | **2,110,000.00** | **2,020,451.90** | **1,931,907.56** | **1,999,054.09** | **67,146.53** | **0.00** |
| 00206RDH2 | AT&T CORP | 5.15% | 03/15/2042 | 03/03/2016 | 3,600,000.00 | 3,369,600.00 | 3,369,600.00 | 3,586,219.20 | 216,619.20 | 0.00 |
| **Totals for Cusip** | | | | | **3,600,000.00** | **3,369,600.00** | **3,369,600.00** | **3,586,219.20** | **216,619.20** | **0.00** |
| 00206RDJ8 | AT&T CORP | 4.50% | 03/09/2048 | 12/15/2016 | 43,000.00 | 44,732.37 | 44,732.37 | 38,638.64 | 0.00 | (6,093.73) |
| **Totals for Cusip** | | | | | **43,000.00** | **44,732.37** | **44,732.37** | **38,638.64** | **0.00** | **(6,093.73)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 00206RDK5 | AT&T CORP | 4.55% | 03/09/2049 | 12/15/2016 | 2,010,000.00 | 2,111,575.35 | 2,111,575.35 | 1,815,564.66 | 0.00 | (296,010.69) |
| **Totals for Cusip** | | | | | **2,010,000.00** | **2,111,575.35** | **2,111,575.35** | **1,815,564.66** | **0.00** | **(296,010.69)** |
| 00209TAB1 | AT&T BROADBAND CORP | 9.46% | 11/15/2022 | 10/18/2005 | 390,000.00 | 511,578.60 | 538,448.82 | 527,866.17 | 0.00 | (10,582.65) |
| **Totals for Cusip** | | | | | **390,000.00** | **511,578.60** | **538,448.82** | **527,866.17** | **0.00** | **(10,582.65)** |
| 002824BD1 | ABBOTT LABORATORIES | 2.90% | 11/30/2021 | 11/17/2016 | 5,860,000.00 | 5,849,627.80 | 5,849,627.80 | 5,843,299.00 | 0.00 | (6,328.80) |
| **Totals for Cusip** | | | | | **5,860,000.00** | **5,849,627.80** | **5,849,627.80** | **5,843,299.00** | **0.00** | **(6,328.80)** |
| 00287YAQ2 | ABBVIE INC | 3.60% | 05/14/2025 | 05/05/2015 | 2,520,000.00 | 2,515,590.00 | 2,487,076.20 | 2,496,029.76 | 8,953.56 | 0.00 |
| **Totals for Cusip** | | | | | **2,520,000.00** | **2,515,590.00** | **2,487,076.20** | **2,496,029.76** | **8,953.56** | **0.00** |
| 00287YAR0 | ABBVIE INC | 4.50% | 05/14/2035 | 05/05/2015 | 3,700,000.00 | 3,674,433.00 | 3,624,508.90 | 3,635,349.90 | 10,841.00 | 0.00 |
| 00287YAR0 | ABBVIE INC | 4.50% | 05/14/2035 | 05/05/2015 | 265,000.00 | 265,238.50 | 259,593.21 | 260,369.66 | 776.45 | 0.00 |
| 00287YAR0 | ABBVIE INC | 4.50% | 05/14/2035 | 05/05/2015 | 265,000.00 | 265,068.90 | 259,593.21 | 260,369.66 | 776.45 | 0.00 |
| **Totals for Cusip** | | | | | **4,230,000.00** | **4,204,740.40** | **4,143,695.32** | **4,156,089.22** | **12,393.90** | **0.00** |
| 00440EAJ6 | ACE INA HOLDINGS INC | 5.70% | 02/15/2017 | 02/05/2007 | 200,000.00 | 199,846.00 | 209,270.20 | 200,991.40 | 0.00 | (8,278.80) |
| **Totals for Cusip** | | | | | **200,000.00** | **199,846.00** | **209,270.20** | **200,991.40** | **0.00** | **(8,278.80)** |
| 00507UAS0 | ACTAVIS FUNDING SCS | 3.80% | 03/15/2025 | 03/03/2015 | 2,090,000.00 | 2,082,580.50 | 2,079,326.37 | 2,092,462.02 | 13,135.65 | 0.00 |
| **Totals for Cusip** | | | | | **2,090,000.00** | **2,082,580.50** | **2,079,326.37** | **2,092,462.02** | **13,135.65** | **0.00** |
| 00507UAT8 | ACTAVIS FUNDING SCS | 4.55% | 03/15/2035 | 03/03/2015 | 3,365,000.00 | 3,350,530.50 | 3,270,298.81 | 3,330,650.08 | 60,351.27 | 0.00 |
| **Totals for Cusip** | | | | | **3,365,000.00** | **3,350,530.50** | **3,270,298.81** | **3,330,650.08** | **60,351.27** | **0.00** |
| 00817YAG3 | AETNA INC | 6.75% | 12/15/2037 | 11/29/2007 | 2,315,000.00 | 2,299,304.30 | 2,914,661.40 | 3,008,599.47 | 93,938.07 | 0.00 |
| 00817YAG3 | AETNA INC | 6.75% | 12/15/2037 | 02/29/2012 | 625,000.00 | 816,137.50 | 786,895.63 | 812,256.87 | 25,361.24 | 0.00 |
| **Totals for Cusip** | | | | | **2,940,000.00** | **3,115,441.80** | **3,701,557.03** | **3,820,856.34** | **119,299.31** | **0.00** |
| 01959EAB4 | ALLIED WORLD ASSURANCE | 5.50% | 11/15/2020 | 11/09/2010 | 935,000.00 | 930,736.40 | 1,018,807.79 | 1,008,610.68 | 0.00 | (10,197.11) |



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# Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **935,000.00** | **930,736.40** | **1,018,807.79** | **1,008,610.68** | **0.00** | **(10,197.11)** |
| 02209SAN3 | ALTRIA GROUP INC | 2.85% | 08/09/2022 | 04/25/2014 | 10,000.00 | 9,534.80 | 9,748.81 | 10,012.25 | 263.44 | 0.00 |
| **Totals for Cusip** | | | | | **10,000.00** | **9,534.80** | **9,748.81** | **10,012.25** | **263.44** | **0.00** |
| 02209SAS2 | ALTRIA GROUP INC | 4.00% | 01/31/2024 | 10/28/2013 | 4,265,000.00 | 4,238,471.70 | 4,418,476.03 | 4,506,471.51 | 87,995.48 | 0.00 |
| **Totals for Cusip** | | | | | **4,265,000.00** | **4,238,471.70** | **4,418,476.03** | **4,506,471.51** | **87,995.48** | **0.00** |
| 02364WAV7 | AMERICA MOVIL SAB DE CV | 5.00% | 03/30/2020 | 02/29/2012 | 510,000.00 | 579,207.00 | 553,416.81 | 545,371.56 | 0.00 | (8,045.25) |
| **Totals for Cusip** | | | | | **510,000.00** | **579,207.00** | **553,416.81** | **545,371.56** | **0.00** | **(8,045.25)** |
| 026874DA2 | AMERICAN INTERNATIONAL | 4.50% | 07/16/2044 | 07/09/2014 | 1,850,000.00 | 1,838,844.50 | 1,710,802.30 | 1,824,238.75 | 113,436.45 | 0.00 |
| **Totals for Cusip** | | | | | **1,850,000.00** | **1,838,844.50** | **1,710,802.30** | **1,824,238.75** | **113,436.45** | **0.00** |
| 031162CE8 | AMGEN INC | 4.66% | 06/15/2051 | 05/25/2016 | 5,633,000.00 | 5,506,681.55 | 5,506,681.55 | 5,413,921.36 | 0.00 | (92,760.19) |
| **Totals for Cusip** | | | | | **5,633,000.00** | **5,506,681.55** | **5,506,681.55** | **5,413,921.36** | **0.00** | **(92,760.19)** |
| 032510AC3 | ANADARDO PETROLEUM | 6.20% | 03/15/2040 | 02/02/2016 | 205,000.00 | 154,203.05 | 154,203.05 | 234,784.66 | 80,581.61 | 0.00 |
| 032510AC3 | ANADARDO PETROLEUM | 6.20% | 03/15/2040 | 02/03/2016 | 400,000.00 | 300,060.00 | 300,060.00 | 458,116.40 | 158,056.40 | 0.00 |
| **Totals for Cusip** | | | | | **605,000.00** | **454,263.05** | **454,263.05** | **692,901.06** | **238,638.01** | **0.00** |
| 032511AY3 | ANANDARKO PETROLIUM | 6.45% | 09/15/2036 | 01/14/2011 | 780,000.00 | 764,782.20 | 751,810.02 | 928,329.48 | 176,519.46 | 0.00 |
| **Totals for Cusip** | | | | | **780,000.00** | **764,782.20** | **751,810.02** | **928,329.48** | **176,519.46** | **0.00** |
| 032511BB2 | ANANDARKO PETROLIUM | 0.00% | 10/10/2036 | 12/12/2013 | 5,000,000.00 | 1,762,500.00 | 1,800,000.00 | 2,021,560.00 | 221,560.00 | 0.00 |
| **Totals for Cusip** | | | | | **5,000,000.00** | **1,762,500.00** | **1,800,000.00** | **2,021,560.00** | **221,560.00** | **0.00** |
| 032511BN6 | ANANDARKO PETROLIUM | 5.55% | 03/15/2026 | 03/14/2016 | 1,355,000.00 | 1,350,799.50 | 1,350,799.50 | 1,516,597.30 | 165,797.80 | 0.00 |
| **Totals for Cusip** | | | | | **1,355,000.00** | **1,350,799.50** | **1,350,799.50** | **1,516,597.30** | **165,797.80** | **0.00** |
| 03523TAV0 | ANHEUSER-BUSCH INBEV | 5.00% | 04/15/2020 | 02/29/2012 | 540,000.00 | 632,187.72 | 591,076.98 | 586,950.84 | 0.00 | (4,126.14) |
| **Totals for Cusip** | | | | | **540,000.00** | **632,187.72** | **591,076.98** | **586,950.84** | **0.00** | **(4,126.14)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 035242AM8 | ANHEUSER-BUSCH INBEV | 4.70% | 02/01/2036 | 01/13/2016 | 4,330,000.00 | 4,293,887.80 | 4,293,887.80 | 4,554,588.44 | 260,700.64 | 0.00 |
| **Totals for Cusip** | | | | | **4,330,000.00** | **4,293,887.80** | **4,293,887.80** | **4,554,588.44** | **260,700.64** | **0.00** |
| 035242AN6 | ANHEUSER-BUSCH INBEV | 4.90% | 02/01/2046 | 01/13/2016 | 1,150,000.00 | 1,147,297.50 | 1,147,297.50 | 1,243,000.50 | 95,703.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,150,000.00** | **1,147,297.50** | **1,147,297.50** | **1,243,000.50** | **95,703.00** | **0.00** |
| 037411AW5 | APACHE CORP | 5.10% | 09/01/2040 | 07/21/2016 | 1,375,000.00 | 1,476,392.50 | 1,476,392.50 | 1,438,498.88 | 0.00 | (37,893.62) |
| **Totals for Cusip** | | | | | **1,375,000.00** | **1,476,392.50** | **1,476,392.50** | **1,438,498.88** | **0.00** | **(37,893.62)** |
| 04650NAB0 | AT&T INC | 5.35% | 09/01/2040 | 05/12/2011 | 194,000.00 | 146,281.07 | 191,617.10 | 199,237.42 | 7,620.32 | 0.00 |
| **Totals for Cusip** | | | | | **194,000.00** | **146,281.07** | **191,617.10** | **199,237.42** | **7,620.32** | **0.00** |
| 05463HAA9 | AXIS SPECIALTY FINANCE | 5.88% | 06/01/2020 | 03/18/2010 | 1,240,000.00 | 1,235,337.60 | 1,369,353.08 | 1,359,196.24 | 0.00 | (10,156.84) |
| **Totals for Cusip** | | | | | **1,240,000.00** | **1,235,337.60** | **1,369,353.08** | **1,359,196.24** | **0.00** | **(10,156.84)** |
| 055451AV0 | BHP BILLITON FIN USA LTD | 5.00% | 09/30/2043 | 09/25/2013 | 2,450,000.00 | 2,449,632.50 | 2,202,069.80 | 2,736,552.00 | 534,482.20 | 0.00 |
| **Totals for Cusip** | | | | | **2,450,000.00** | **2,449,632.50** | **2,202,069.80** | **2,736,552.00** | **534,482.20** | **0.00** |
| 05565QBZ0 | BP CAPITAL MARKETS PLC | 3.24% | 05/06/2022 | 05/31/2016 | 120,000.00 | 123,763.20 | 123,763.20 | 122,535.96 | 0.00 | (1,227.24) |
| **Totals for Cusip** | | | | | **120,000.00** | **123,763.20** | **123,763.20** | **122,535.96** | **0.00** | **(1,227.24)** |
| 058498AR7 | BALL CORP | 5.00% | 03/15/2022 | 02/24/2012 | 3,350,000.00 | 3,350,000.00 | 3,417,000.00 | 3,509,125.00 | 92,125.00 | 0.00 |
| **Totals for Cusip** | | | | | **3,350,000.00** | **3,350,000.00** | **3,417,000.00** | **3,509,125.00** | **92,125.00** | **0.00** |
| 059165EC0 | BALTIMORE GAS & ELECTRIC | 6.35% | 10/01/2036 | 08/17/2007 | 1,285,000.00 | 1,283,189.26 | 1,601,108.72 | 1,631,297.22 | 30,188.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,285,000.00** | **1,283,189.26** | **1,601,108.72** | **1,631,297.22** | **30,188.50** | **0.00** |
| 060505DA9 | BANK OF AMERICA CORP | 5.42% | 03/15/2017 | 02/29/2012 | 990,000.00 | 990,196.02 | 1,030,484.07 | 997,173.54 | 0.00 | (33,310.53) |
| **Totals for Cusip** | | | | | **990,000.00** | **990,196.02** | **1,030,484.07** | **997,173.54** | **0.00** | **(33,310.53)** |
| 060505DR2 | BANK OF AMERICA CORP | 8.00% | 01/30/3100 | 01/24/2008 | 6,500,000.00 | 6,500,000.00 | 6,613,750.00 | 6,678,750.00 | 65,000.00 | 0.00 |
| 060505DR2 | BANK OF AMERICA CORP | 8.00% | 01/30/3100 | 12/04/2013 | 1,770,000.00 | 1,961,160.00 | 1,800,975.00 | 1,818,675.00 | 17,700.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **8,270,000.00** | **8,461,160.00** | **8,414,725.00** | **8,497,425.00** | **82,700.00** | **0.00** |
| 06050TKN1 | BANK OF AMERICA | 5.30% | 03/15/2017 | 07/01/2009 | 2,570,000.00 | 2,180,508.79 | 2,673,506.75 | 2,589,904.65 | 0.00 | (83,602.10) |
| **Totals for Cusip** | | | | | **2,570,000.00** | **2,180,508.79** | **2,673,506.75** | **2,589,904.65** | **0.00** | **(83,602.10)** |
| 06051GDX4 | BANK OF AMERICA CORP | 5.65% | 05/01/2018 | 05/09/2012 | 2,210,000.00 | 2,356,346.20 | 2,376,430.68 | 2,315,554.02 | 0.00 | (60,876.66) |
| **Totals for Cusip** | | | | | **2,210,000.00** | **2,356,346.20** | **2,376,430.68** | **2,315,554.02** | **0.00** | **(60,876.66)** |
| 06051GDZ9 | BANK OF AMERICA CORP | 7.62% | 06/01/2019 | 02/29/2012 | 420,000.00 | 474,874.26 | 486,493.56 | 471,960.72 | 0.00 | (14,532.84) |
| **Totals for Cusip** | | | | | **420,000.00** | **474,874.26** | **486,493.56** | **471,960.72** | **0.00** | **(14,532.84)** |
| 06051GEC9 | BANK OF AMERICA CORP | 5.62% | 07/01/2020 | 02/29/2012 | 190,000.00 | 197,111.32 | 211,046.11 | 208,915.07 | 0.00 | (2,131.04) |
| **Totals for Cusip** | | | | | **190,000.00** | **197,111.32** | **211,046.11** | **208,915.07** | **0.00** | **(2,131.04)** |
| 06051GEM7 | BANK OF AMERICA CORP | 5.70% | 01/24/2022 | 01/19/2012 | 1,015,000.00 | 1,010,797.90 | 1,144,609.41 | 1,140,086.57 | 0.00 | (4,522.84) |
| 06051GEM7 | BANK OF AMERICA CORP | 5.70% | 01/24/2022 | 03/27/2015 | 1,930,000.00 | 2,251,094.10 | 2,176,449.42 | 2,167,849.34 | 0.00 | (8,600.08) |
| 06051GEM7 | BANK OF AMERICA CORP | 5.70% | 01/24/2022 | 06/21/2016 | 885,000.00 | 1,015,351.65 | 1,015,351.65 | 994,065.63 | 0.00 | (21,286.02) |
| **Totals for Cusip** | | | | | **3,830,000.00** | **4,277,243.65** | **4,336,410.48** | **4,302,001.54** | **0.00** | **(34,408.94)** |
| 06051GEU9 | BANK OF AMERICA CORP | 3.30% | 01/11/2023 | 03/19/2013 | 4,795,000.00 | 4,765,414.85 | 4,719,838.38 | 4,811,015.30 | 91,176.92 | 0.00 |
| **Totals for Cusip** | | | | | **4,795,000.00** | **4,765,414.85** | **4,719,838.38** | **4,811,015.30** | **91,176.92** | **0.00** |
| 06051GEX3 | BANK OF AMERICA CORP | 2.60% | 01/15/2019 | 10/17/2013 | 6,675,000.00 | 6,673,865.25 | 6,696,753.83 | 6,732,057.90 | 35,304.07 | 0.00 |
| **Totals for Cusip** | | | | | **6,675,000.00** | **6,673,865.25** | **6,696,753.83** | **6,732,057.90** | **35,304.07** | **0.00** |
| 06051GFB0 | BANK OF AMERICA CORP | 4.12% | 01/22/2024 | 01/15/2014 | 7,440,000.00 | 7,434,568.80 | 7,684,404.00 | 7,732,027.44 | 47,623.44 | 0.00 |
| **Totals for Cusip** | | | | | **7,440,000.00** | **7,434,568.80** | **7,684,404.00** | **7,732,027.44** | **47,623.44** | **0.00** |
| 06051GFF1 | BANK OF AMERICA CORP | 4.00% | 04/01/2024 | 03/27/2014 | 2,705,000.00 | 2,694,856.25 | 2,766,444.08 | 2,789,772.00 | 23,327.92 | 0.00 |
| **Totals for Cusip** | | | | | **2,705,000.00** | **2,694,856.25** | **2,766,444.08** | **2,789,772.00** | **23,327.92** | **0.00** |
| 06051GFH7 | BANK OF AMERICA CORP | 4.20% | 08/26/2024 | 10/03/2014 | 1,310,000.00 | 1,313,419.10 | 1,299,753.18 | 1,334,502.24 | 34,749.06 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,310,000.00** | **1,313,419.10** | **1,299,753.18** | **1,334,502.24** | **34,749.06** | **0.00** |
| 06051GFU8 | BANK OF AMERICA CORP | 4.45% | 03/03/2026 | 02/29/2016 | 3,870,000.00 | 3,870,000.00 | 3,870,000.00 | 3,988,182.06 | 118,182.06 | 0.00 |
| **Totals for Cusip** | | | | | **3,870,000.00** | **3,870,000.00** | **3,870,000.00** | **3,988,182.06** | **118,182.06** | **0.00** |
| 06423KAA9 | BANK ONE CAPITAL III | 8.75% | 09/01/2030 | 07/01/2009 | 5,000,000.00 | 4,697,080.00 | 7,160,905.00 | 7,037,350.00 | 0.00 | (123,555.00) |
| **Totals for Cusip** | | | | | **5,000,000.00** | **4,697,080.00** | **7,160,905.00** | **7,037,350.00** | **0.00** | **(123,555.00)** |
| 064255AW2 | BANK OF TOKYO-MITSUBISHI | 3.75% | 03/10/2024 | 03/04/2014 | 1,755,000.00 | 1,751,226.75 | 1,797,930.81 | 1,815,884.46 | 17,953.65 | 0.00 |
| **Totals for Cusip** | | | | | **1,755,000.00** | **1,751,226.75** | **1,797,930.81** | **1,815,884.46** | **17,953.65** | **0.00** |
| 06738EAN5 | BARCLAYS PLC | 4.38% | 01/12/2026 | 01/05/2016 | 2,705,000.00 | 2,691,799.60 | 2,691,799.60 | 2,739,683.51 | 47,883.91 | 0.00 |
| **Totals for Cusip** | | | | | **2,705,000.00** | **2,691,799.60** | **2,691,799.60** | **2,739,683.51** | **47,883.91** | **0.00** |
| 073902PR3 | BEAR STEARNS CO INC | 6.40% | 10/02/2017 | 09/27/2007 | 995,000.00 | 992,094.60 | 1,071,542.37 | 1,030,766.27 | 0.00 | (40,776.10) |
| **Totals for Cusip** | | | | | **995,000.00** | **992,094.60** | **1,071,542.37** | **1,030,766.27** | **0.00** | **(40,776.10)** |
| 075887BF5 | BECTON DICKINSON & CO | 3.73% | 12/15/2024 | 12/04/2014 | 1,245,000.00 | 1,245,000.00 | 1,255,614.87 | 1,273,164.39 | 17,549.52 | 0.00 |
| **Totals for Cusip** | | | | | **1,245,000.00** | **1,245,000.00** | **1,255,614.87** | **1,273,164.39** | **17,549.52** | **0.00** |
| 084423AL6 | BERKLEY WR CORP | 6.15% | 08/15/2019 | 08/19/2004 | 1,025,000.00 | 1,018,593.75 | 1,139,403.33 | 1,116,540.70 | 0.00 | (22,862.63) |
| 084423AL6 | BERKLEY WR CORP | 6.15% | 08/15/2019 | 03/31/2006 | 475,000.00 | 470,102.75 | 528,016.18 | 517,421.30 | 0.00 | (10,594.88) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,488,696.50** | **1,667,419.51** | **1,633,962.00** | **0.00** | **(33,457.51)** |
| 084670BS6 | BERKSHIRE HATHAWAY INC | 3.12% | 03/15/2026 | 03/08/2016 | 3,765,000.00 | 3,761,460.90 | 3,761,460.90 | 3,740,546.33 | 0.00 | (20,914.57) |
| **Totals for Cusip** | | | | | **3,765,000.00** | **3,761,460.90** | **3,761,460.90** | **3,740,546.33** | **0.00** | **(20,914.57)** |
| 120111BM0 | BUILDING MATERIALS CORP | 5.38% | 11/15/2024 | 10/27/2014 | 2,185,000.00 | 2,185,000.00 | 2,179,537.50 | 2,245,087.50 | 65,550.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,185,000.00** | **2,185,000.00** | **2,179,537.50** | **2,245,087.50** | **65,550.00** | **0.00** |
| 120568AT7 | BUNGE LTD FINANCE CORP | 8.50% | 06/15/2019 | 06/04/2009 | 1,435,000.00 | 1,434,956.95 | 1,660,840.30 | 1,644,013.49 | 0.00 | (16,826.81) |
| 120568AT7 | BUNGE LTD FINANCE CORP | 8.50% | 06/15/2019 | 07/01/2009 | 250,000.00 | 261,413.00 | 289,345.00 | 286,413.50 | 0.00 | (2,931.50) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,685,000.00** | **1,696,369.95** | **1,950,185.30** | **1,930,426.99** | **0.00** | **(19,758.31)** |
| 12189PAF9 | BURLINGTON NORTH SANTA | 7.57% | 01/02/2021 | 07/01/2009 | 1,277,314.24 | 1,477,431.06 | 1,407,787.04 | 1,372,716.84 | 0.00 | (35,070.20) |
| **Totals for Cusip** | | | | | **1,277,314.24** | **1,477,431.06** | **1,407,787.04** | **1,372,716.84** | **0.00** | **(35,070.20)** |
| 12189TAJ3 | BURLINGTON NORTH SANTA | 6.70% | 08/01/2028 | 02/02/2006 | 1,450,000.00 | 1,614,328.50 | 1,776,574.80 | 1,846,905.60 | 70,330.80 | 0.00 |
| **Totals for Cusip** | | | | | **1,450,000.00** | **1,614,328.50** | **1,776,574.80** | **1,846,905.60** | **70,330.80** | **0.00** |
| 12189TAX2 | BURLINGTON NORTH SANTA | 6.20% | 08/15/2036 | 08/14/2006 | 810,000.00 | 805,310.10 | 953,493.93 | 1,037,912.94 | 84,419.01 | 0.00 |
| 12189TAX2 | BURLINGTON NORTH SANTA | 6.20% | 08/15/2036 | 09/05/2006 | 10,000.00 | 10,247.90 | 11,771.53 | 12,813.74 | 1,042.21 | 0.00 |
| **Totals for Cusip** | | | | | **820,000.00** | **815,558.00** | **965,265.46** | **1,050,726.68** | **85,461.22** | **0.00** |
| 1248EPBG7 | CCO HOLDINGS LLC / CAP | 5.38% | 05/01/2025 | 04/13/2015 | 2,500,000.00 | 2,500,000.00 | 2,487,500.00 | 2,575,000.00 | 87,500.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,500,000.00** | **2,487,500.00** | **2,575,000.00** | **87,500.00** | **0.00** |
| 125094AQ5 | CPD FINANCIAL | 3.15% | 07/24/2024 | 07/21/2014 | 3,290,000.00 | 3,277,695.40 | 3,304,870.80 | 3,336,685.10 | 31,814.30 | 0.00 |
| **Totals for Cusip** | | | | | **3,290,000.00** | **3,277,695.40** | **3,304,870.80** | **3,336,685.10** | **31,814.30** | **0.00** |
| 12527GAE3 | CF INDUSTRIES INC | 5.38% | 03/15/2044 | 03/06/2014 | 1,615,000.00 | 1,610,930.20 | 1,404,592.96 | 1,332,875.65 | 0.00 | (71,717.31) |
| **Totals for Cusip** | | | | | **1,615,000.00** | **1,610,930.20** | **1,404,592.96** | **1,332,875.65** | **0.00** | **(71,717.31)** |
| 125509BH1 | CIGNA CORP | 6.15% | 11/15/2036 | 11/07/2006 | 735,000.00 | 731,001.60 | 836,920.98 | 852,269.99 | 15,349.01 | 0.00 |
| 125509BH1 | CIGNA CORP | 6.15% | 11/15/2036 | 01/24/2007 | 370,000.00 | 365,471.20 | 421,307.16 | 429,033.87 | 7,726.71 | 0.00 |
| **Totals for Cusip** | | | | | **1,105,000.00** | **1,096,472.80** | **1,258,228.14** | **1,281,303.86** | **23,075.72** | **0.00** |
| 125509BJ7 | CIGNA CORP | 5.38% | 03/15/2017 | 03/12/2007 | 1,675,000.00 | 1,662,102.50 | 1,745,561.05 | 1,687,771.88 | 0.00 | (57,789.17) |
| **Totals for Cusip** | | | | | **1,675,000.00** | **1,662,102.50** | **1,745,561.05** | **1,687,771.88** | **0.00** | **(57,789.17)** |
| 125509BQ1 | CIGNA CORP | 5.88% | 03/15/2041 | 03/02/2011 | 1,260,000.00 | 1,251,885.60 | 1,449,178.92 | 1,448,361.18 | 0.00 | (817.74) |
| 125509BQ1 | CIGNA CORP | 5.88% | 03/15/2041 | 02/29/2012 | 1,340,000.00 | 1,506,973.38 | 1,541,190.28 | 1,540,320.62 | 0.00 | (869.66) |
| **Totals for Cusip** | | | | | **2,600,000.00** | **2,758,858.98** | **2,990,369.20** | **2,988,681.80** | **0.00** | **(1,687.40)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 12592BAF1 | CNH INDUSTRIAL CAPITAL L | 4.88% | 04/01/2021 | 03/14/2016 | 1,635,000.00 | 1,625,958.45 | 1,625,958.45 | 1,700,400.00 | 74,441.55 | 0.00 |
| **Totals for Cusip** | | | | | **1,635,000.00** | **1,625,958.45** | **1,625,958.45** | **1,700,400.00** | **74,441.55** | **0.00** |
| 12625GAC8 | CNOOC FINANCE 2013 LTD | 3.00% | 05/09/2023 | 05/02/2013 | 995,000.00 | 979,846.15 | 931,287.17 | 960,374.00 | 29,086.83 | 0.00 |
| **Totals for Cusip** | | | | | **995,000.00** | **979,846.15** | **931,287.17** | **960,374.00** | **29,086.83** | **0.00** |
| 126410LK3 | CSX TRANSPORTATION INC | 9.75% | 06/15/2020 | 07/01/2009 | 1,953,000.00 | 2,273,581.04 | 2,481,126.35 | 2,404,373.45 | 0.00 | (76,752.90) |
| **Totals for Cusip** | | | | | **1,953,000.00** | **2,273,581.04** | **2,481,126.35** | **2,404,373.45** | **0.00** | **(76,752.90)** |
| 126650BQ2 | CVS CAREMARK CORP | 6.94% | 01/10/2030 | 02/29/2012 | 327,643.63 | 376,803.27 | 374,609.69 | 384,290.26 | 9,680.57 | 0.00 |
| **Totals for Cusip** | | | | | **327,643.63** | **376,803.27** | **374,609.69** | **384,290.26** | **9,680.57** | **0.00** |
| 126650CD0 | CVS CAREMARK CORP | 5.30% | 12/05/2043 | 12/02/2013 | 605,000.00 | 603,826.30 | 649,820.22 | 685,516.43 | 35,696.21 | 0.00 |
| **Totals for Cusip** | | | | | **605,000.00** | **603,826.30** | **649,820.22** | **685,516.43** | **35,696.21** | **0.00** |
| 126650CN8 | CVS CAREMARK CORP | 5.12% | 07/20/2045 | 07/13/2015 | 1,805,000.00 | 1,798,411.75 | 1,901,442.96 | 2,011,576.84 | 110,133.88 | 0.00 |
| **Totals for Cusip** | | | | | **1,805,000.00** | **1,798,411.75** | **1,901,442.96** | **2,011,576.84** | **110,133.88** | **0.00** |
| 136385AL5 | CANADIAN NATURAL | 6.25% | 03/15/2038 | 11/01/2016 | 2,500,000.00 | 2,813,750.00 | 2,813,750.00 | 2,844,160.00 | 30,410.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,813,750.00** | **2,813,750.00** | **2,844,160.00** | **30,410.00** | **0.00** |
| 141781AX2 | CARGILL INC | 6.00% | 11/27/2017 | 11/19/2007 | 1,370,000.00 | 1,363,492.50 | 1,470,748.43 | 1,425,872.71 | 0.00 | (44,875.72) |
| **Totals for Cusip** | | | | | **1,370,000.00** | **1,363,492.50** | **1,470,748.43** | **1,425,872.71** | **0.00** | **(44,875.72)** |
| 144141DD7 | CAROLINA POWER & LIGHT | 4.10% | 03/15/2043 | 06/26/2014 | 2,190,000.00 | 2,171,625.90 | 2,125,572.39 | 2,189,737.20 | 64,164.81 | 0.00 |
| **Totals for Cusip** | | | | | **2,190,000.00** | **2,171,625.90** | **2,125,572.39** | **2,189,737.20** | **64,164.81** | **0.00** |
| 15189XAD0 | CENTERPOINT ENER | 6.95% | 03/15/2033 | 01/07/2004 | 400,000.00 | 397,666.93 | 526,824.40 | 532,643.60 | 5,819.20 | 0.00 |
| **Totals for Cusip** | | | | | **400,000.00** | **397,666.93** | **526,824.40** | **532,643.60** | **5,819.20** | **0.00** |
| 161175AZ7 | CHARTER COMM OPT LLC | 6.38% | 10/23/2035 | 12/01/2016 | 1,830,000.00 | 1,830,000.00 | 1,830,000.00 | 2,089,552.56 | 259,552.56 | 0.00 |
| **Totals for Cusip** | | | | | **1,830,000.00** | **1,830,000.00** | **1,830,000.00** | **2,089,552.56** | **259,552.56** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 161175BA1 | CHARTER COMM OPT LLC | 6.48% | 10/23/2045 | 12/01/2016 | 2,215,000.00 | 2,215,000.00 | 2,215,000.00 | 2,560,714.99 | 345,714.99 | 0.00 |
| 161175BA1 | CHARTER COMM OPT LLC | 6.48% | 10/23/2045 | 12/01/2016 | 696,000.00 | 842,859.93 | 842,859.93 | 804,630.98 | 0.00 | (38,228.95) |
| **Totals for Cusip** | | | | | **2,911,000.00** | **3,057,859.93** | **3,057,859.93** | **3,365,345.97** | **345,714.99** | **(38,228.95)** |
| 169905AE6 | CHOICE HOTELS INTL INC | 5.75% | 07/01/2022 | 07/09/2013 | 1,525,000.00 | 1,603,156.25 | 1,631,750.00 | 1,627,937.50 | 0.00 | (3,812.50) |
| **Totals for Cusip** | | | | | **1,525,000.00** | **1,603,156.25** | **1,631,750.00** | **1,627,937.50** | **0.00** | **(3,812.50)** |
| 171232AP6 | CHUBB CORP | 6.38% | 03/29/2067 | 01/22/2010 | 1,200,000.00 | 1,152,000.00 | 1,152,396.00 | 1,128,000.00 | 0.00 | (24,396.00) |
| 171232AP6 | CHUBB CORP | 6.38% | 03/29/2067 | 01/28/2010 | 1,545,000.00 | 1,483,200.00 | 1,483,709.85 | 1,452,300.00 | 0.00 | (31,409.85) |
| 171232AP6 | CHUBB CORP | 6.38% | 03/29/2067 | 02/09/2010 | 350,000.00 | 339,500.00 | 336,115.50 | 329,000.00 | 0.00 | (7,115.50) |
| **Totals for Cusip** | | | | | **3,095,000.00** | **2,974,700.00** | **2,972,221.35** | **2,909,300.00** | **0.00** | **(62,921.35)** |
| 172967EW7 | CITIGROUP INC | 8.12% | 07/15/2039 | 07/20/2009 | 535,000.00 | 524,144.85 | 767,338.20 | 794,974.69 | 27,636.49 | 0.00 |
| 172967EW7 | CITIGROUP INC | 8.12% | 07/15/2039 | 06/24/2011 | 305,000.00 | 385,016.75 | 437,454.48 | 453,209.87 | 15,755.39 | 0.00 |
| 172967EW7 | CITIGROUP INC | 8.12% | 07/15/2039 | 06/24/2011 | 385,000.00 | 484,776.60 | 552,196.64 | 572,084.59 | 19,887.95 | 0.00 |
| **Totals for Cusip** | | | | | **1,225,000.00** | **1,393,938.20** | **1,756,989.32** | **1,820,269.15** | **63,279.83** | **0.00** |
| 172967HV6 | CITIGROUP INC | 4.00% | 08/05/2024 | 10/03/2014 | 3,300,000.00 | 3,276,537.00 | 3,268,273.80 | 3,325,565.10 | 57,291.30 | 0.00 |
| **Totals for Cusip** | | | | | **3,300,000.00** | **3,276,537.00** | **3,268,273.80** | **3,325,565.10** | **57,291.30** | **0.00** |
| 172967JZ5 | CITIGROUP INC | 5.95% | 01/30/3100 | 08/05/2015 | 4,860,000.00 | 4,860,000.00 | 4,844,812.50 | 4,932,657.00 | 87,844.50 | 0.00 |
| **Totals for Cusip** | | | | | **4,860,000.00** | **4,860,000.00** | **4,844,812.50** | **4,932,657.00** | **87,844.50** | **0.00** |
| 172967KA8 | CITIGROUP INC | 4.45% | 09/29/2027 | 09/23/2015 | 2,400,000.00 | 2,388,960.00 | 2,384,109.60 | 2,438,030.40 | 53,920.80 | 0.00 |
| **Totals for Cusip** | | | | | **2,400,000.00** | **2,388,960.00** | **2,384,109.60** | **2,438,030.40** | **53,920.80** | **0.00** |
| 172967KD2 | CITIGROUP INC | 6.12% | 01/30/3100 | 11/05/2015 | 1,550,000.00 | 1,550,000.00 | 1,581,000.00 | 1,604,250.00 | 23,250.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,550,000.00** | **1,550,000.00** | **1,581,000.00** | **1,604,250.00** | **23,250.00** | **0.00** |
| 172967KG5 | CITIGROUP INC | 3.70% | 01/12/2026 | 01/05/2016 | 5,260,000.00 | 5,253,004.20 | 5,253,004.20 | 5,232,921.52 | 0.00 | (20,082.68) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **5,260,000.00** | **5,253,004.20** | **5,253,004.20** | **5,232,921.52** | **0.00** | **(20,082.68)** |
| 172967KM2 | CITIGROUP INC | 6.25% | 01/30/3100 | 04/18/2016 | 1,110,000.00 | 1,110,000.00 | 1,110,000.00 | 1,142,190.00 | 32,190.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,110,000.00** | **1,110,000.00** | **1,110,000.00** | **1,142,190.00** | **32,190.00** | **0.00** |
| 195325BN4 | REPUBLIC OF COLUMBIA | 4.38% | 07/12/2021 | 01/12/2016 | 550,000.00 | 551,650.00 | 551,650.00 | 576,125.00 | 24,475.00 | 0.00 |
| **Totals for Cusip** | | | | | **550,000.00** | **551,650.00** | **551,650.00** | **576,125.00** | **24,475.00** | **0.00** |
| 195325BQ7 | REPUBLIC OF COLUMBIA | 4.00% | 02/26/2024 | 09/19/2013 | 865,000.00 | 852,846.75 | 823,912.50 | 873,650.00 | 49,737.50 | 0.00 |
| **Totals for Cusip** | | | | | **865,000.00** | **852,846.75** | **823,912.50** | **873,650.00** | **49,737.50** | **0.00** |
| 20030NAX9 | COMCAST CORP | 6.40% | 05/15/2038 | 11/10/2009 | 825,000.00 | 844,701.00 | 1,023,991.65 | 1,056,412.50 | 32,420.85 | 0.00 |
| 20030NAX9 | COMCAST CORP | 6.40% | 05/15/2038 | 06/15/2010 | 370,000.00 | 384,766.70 | 459,244.74 | 473,785.00 | 14,540.26 | 0.00 |
| **Totals for Cusip** | | | | | **1,195,000.00** | **1,229,467.70** | **1,483,236.39** | **1,530,197.50** | **46,961.11** | **0.00** |
| 200447AD2 | COMISION FED DE ELECTRIC | 4.88% | 01/15/2024 | 10/17/2013 | 1,565,000.00 | 1,556,032.55 | 1,541,525.00 | 1,555,218.75 | 13,693.75 | 0.00 |
| **Totals for Cusip** | | | | | **1,565,000.00** | **1,556,032.55** | **1,541,525.00** | **1,555,218.75** | **13,693.75** | **0.00** |
| 200447AF7 | COMISION FED DE ELECTRIC | 4.75% | 02/23/2027 | 10/11/2016 | 885,000.00 | 883,902.60 | 883,902.60 | 849,600.00 | 0.00 | (34,302.60) |
| 200447AF7 | COMISION FED DE ELECTRIC | 4.75% | 02/23/2027 | 10/21/2016 | 1,000,000.00 | 1,032,500.00 | 1,032,500.00 | 960,000.00 | 0.00 | (72,500.00) |
| **Totals for Cusip** | | | | | **1,885,000.00** | **1,916,402.60** | **1,916,402.60** | **1,809,600.00** | **0.00** | **(106,802.60)** |
| 208251AE8 | CONOCO INC | 6.95% | 04/15/2029 | 07/20/2016 | 1,316,000.00 | 1,641,038.84 | 1,641,038.84 | 1,654,946.33 | 13,907.49 | 0.00 |
| **Totals for Cusip** | | | | | **1,316,000.00** | **1,641,038.84** | **1,641,038.84** | **1,654,946.33** | **13,907.49** | **0.00** |
| 21079NAA9 | CONTINENTAL AIRLINES | 5.98% | 04/19/2022 | 03/27/2007 | 899,439.85 | 899,439.85 | 993,251.43 | 993,881.03 | 629.60 | 0.00 |
| 21079NAA9 | CONTINENTAL AIRLINES | 5.98% | 04/19/2022 | 07/01/2009 | 1,872,224.58 | 1,544,585.27 | 2,067,497.61 | 2,068,808.16 | 1,310.55 | 0.00 |
| 21079NAA9 | CONTINENTAL AIRLINES | 5.98% | 04/19/2022 | 02/29/2012 | 472,465.60 | 517,349.83 | 521,743.76 | 522,074.49 | 330.73 | 0.00 |
| **Totals for Cusip** | | | | | **3,244,130.03** | **2,961,374.95** | **3,582,492.80** | **3,584,763.68** | **2,270.88** | **0.00** |
| 21079VAA1 | CONTINENTAL AIRLINES | 4.75% | 01/12/2021 | 11/17/2010 | 627,077.32 | 627,077.32 | 659,998.88 | 661,566.57 | 1,567.69 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **627,077.32** | **627,077.32** | **659,998.88** | **661,566.57** | **1,567.69** | **0.00** |
| 210805CB1 | CONTINENTAL AIRLINES | 6.65% | 09/15/2017 | 10/29/2002 | 41,034.40 | 32,417.18 | 41,980.97 | 41,598.62 | 0.00 | (382.35) |
| **Totals for Cusip** | | | | | **41,034.40** | **32,417.18** | **41,980.97** | **41,598.62** | **0.00** | **(382.35)** |
| 210805DH7 | CONTINENTAL AIRLINES | 6.70% | 06/15/2021 | 10/05/2005 | 62,813.19 | 59,986.60 | 65,325.72 | 66,739.01 | 1,413.29 | 0.00 |
| **Totals for Cusip** | | | | | **62,813.19** | **59,986.60** | **65,325.72** | **66,739.01** | **1,413.29** | **0.00** |
| 23331ABF5 | DR HORTON INC | 3.62% | 02/15/2018 | 06/14/2013 | 450,000.00 | 448,875.00 | 455,625.00 | 454,500.00 | 0.00 | (1,125.00) |
| **Totals for Cusip** | | | | | **450,000.00** | **448,875.00** | **455,625.00** | **454,500.00** | **0.00** | **(1,125.00)** |
| 24668PAE7 | DELHAIZE GROUP | 5.70% | 10/01/2040 | 03/21/2011 | 72,950.00 | 62,427.02 | 75,058.33 | 80,835.38 | 5,777.05 | 0.00 |
| 24668PAE7 | DELHAIZE GROUP | 5.70% | 10/01/2040 | 03/21/2011 | 2,697,050.00 | 2,297,992.89 | 2,774,997.44 | 2,988,582.23 | 213,584.79 | 0.00 |
| **Totals for Cusip** | | | | | **2,770,000.00** | **2,360,419.91** | **2,850,055.77** | **3,069,417.61** | **219,361.84** | **0.00** |
| 247361ZH4 | DELTA AIR LINES | 4.95% | 05/23/2019 | 11/15/2010 | 618,777.33 | 618,777.33 | 649,716.20 | 648,478.64 | 0.00 | (1,237.56) |
| **Totals for Cusip** | | | | | **618,777.33** | **618,777.33** | **649,716.20** | **648,478.64** | **0.00** | **(1,237.56)** |
| 247367BH7 | DELTA AIR LINES | 6.82% | 08/10/2022 | 04/17/2008 | 1,144,462.23 | 1,144,462.23 | 1,318,191.60 | 1,316,131.56 | 0.00 | (2,060.04) |
| 247367BH7 | DELTA AIR LINES | 6.82% | 08/10/2022 | 02/29/2012 | 385,003.43 | 422,079.25 | 443,446.95 | 442,753.94 | 0.00 | (693.01) |
| **Totals for Cusip** | | | | | **1,529,465.66** | **1,566,541.48** | **1,761,638.55** | **1,758,885.50** | **0.00** | **(2,753.05)** |
| 24736WAA8 | DELTA AIR LINES | 5.30% | 04/15/2019 | 03/30/2011 | 769,953.87 | 769,953.87 | 816,151.10 | 812,301.33 | 0.00 | (3,849.77) |
| **Totals for Cusip** | | | | | **769,953.87** | **769,953.87** | **816,151.10** | **812,301.33** | **0.00** | **(3,849.77)** |
| 25152R5F6 | DEUTSCHE BANK AG | 3.38% | 05/12/2021 | 05/09/2016 | 2,845,000.00 | 2,836,322.75 | 2,836,322.75 | 2,816,231.36 | 0.00 | (20,091.39) |
| **Totals for Cusip** | | | | | **2,845,000.00** | **2,836,322.75** | **2,836,322.75** | **2,816,231.36** | **0.00** | **(20,091.39)** |
| 25179MAL7 | DEVON ENERGY | 5.60% | 07/15/2041 | 07/27/2016 | 2,000,000.00 | 1,956,560.00 | 1,956,560.00 | 2,059,992.00 | 103,432.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,956,560.00** | **1,956,560.00** | **2,059,992.00** | **103,432.00** | **0.00** |
| 25214BAP9 | DEXIA CREDIT LOCAL | 1.88% | 09/15/2021 | 09/07/2016 | 2,500,000.00 | 2,494,075.00 | 2,494,075.00 | 2,412,532.50 | 0.00 | (81,542.50) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,494,075.00** | **2,494,075.00** | **2,412,532.50** | **0.00** | **(81,542.50)** |
| 25272KAA1 | DIAMOND 1 FIN DIAMOND 2 | 3.48% | 06/01/2019 | 05/17/2016 | 1,905,000.00 | 1,904,523.75 | 1,904,523.75 | 1,944,635.43 | 40,111.68 | 0.00 |
| **Totals for Cusip** | | | | | **1,905,000.00** | **1,904,523.75** | **1,904,523.75** | **1,944,635.43** | **40,111.68** | **0.00** |
| 25272KAD5 | DIAMOND 1 FIN DIAMOND 2 | 4.42% | 06/15/2021 | 05/17/2016 | 1,620,000.00 | 1,619,530.20 | 1,619,530.20 | 1,676,286.90 | 56,756.70 | 0.00 |
| **Totals for Cusip** | | | | | **1,620,000.00** | **1,619,530.20** | **1,619,530.20** | **1,676,286.90** | **56,756.70** | **0.00** |
| 25466AAA9 | DISCOVER BANK | 8.70% | 11/18/2019 | 11/10/2009 | 543,000.00 | 395,163.46 | 642,386.38 | 616,523.29 | 0.00 | (25,863.09) |
| **Totals for Cusip** | | | | | **543,000.00** | **395,163.46** | **642,386.38** | **616,523.29** | **0.00** | **(25,863.09)** |
| 25466AAB7 | DISCOVER BANK | 7.00% | 04/15/2020 | 04/12/2010 | 1,235,000.00 | 1,226,441.45 | 1,406,150.01 | 1,371,316.83 | 0.00 | (34,833.18) |
| **Totals for Cusip** | | | | | **1,235,000.00** | **1,226,441.45** | **1,406,150.01** | **1,371,316.83** | **0.00** | **(34,833.18)** |
| 25466AAE1 | DISCOVER BANK | 4.25% | 03/13/2026 | 03/10/2014 | 1,875,000.00 | 1,869,412.50 | 1,887,613.13 | 1,910,107.50 | 22,494.37 | 0.00 |
| **Totals for Cusip** | | | | | **1,875,000.00** | **1,869,412.50** | **1,887,613.13** | **1,910,107.50** | **22,494.37** | **0.00** |
| 254709AJ7 | DISCOVER FINANCIAL | 3.85% | 11/21/2022 | 03/19/2013 | 1,747,000.00 | 1,281,713.80 | 1,731,062.12 | 1,773,612.05 | 42,549.93 | 0.00 |
| **Totals for Cusip** | | | | | **1,747,000.00** | **1,281,713.80** | **1,731,062.12** | **1,773,612.05** | **42,549.93** | **0.00** |
| 257375AF2 | DOMINION GAS HLDGS LLC | 4.80% | 11/01/2043 | 07/31/2014 | 175,000.00 | 174,578.48 | 167,366.68 | 181,333.78 | 13,967.10 | 0.00 |
| **Totals for Cusip** | | | | | **175,000.00** | **174,578.48** | **167,366.68** | **181,333.78** | **13,967.10** | **0.00** |
| 260543BJ1 | DOW CHEMICAL CO/THE | 7.38% | 11/01/2029 | 07/01/2009 | 3,430,000.00 | 3,117,273.18 | 4,236,218.07 | 4,507,009.71 | 270,791.64 | 0.00 |
| **Totals for Cusip** | | | | | **3,430,000.00** | **3,117,273.18** | **4,236,218.07** | **4,507,009.71** | **270,791.64** | **0.00** |
| 260543CC5 | DOW CHEMICAL CO/THE | 4.25% | 11/15/2020 | 09/26/2013 | 750,000.00 | 783,960.00 | 785,074.50 | 794,310.00 | 9,235.50 | 0.00 |
| **Totals for Cusip** | | | | | **750,000.00** | **783,960.00** | **785,074.50** | **794,310.00** | **9,235.50** | **0.00** |
| 260543CK7 | DOW CHEMICAL CO/THE | 4.25% | 10/01/2034 | 10/24/2014 | 1,570,000.00 | 1,542,148.20 | 1,416,954.83 | 1,547,327.63 | 130,372.80 | 0.00 |
| **Totals for Cusip** | | | | | **1,570,000.00** | **1,542,148.20** | **1,416,954.83** | **1,547,327.63** | **130,372.80** | **0.00** |
| 26875PAP6 | EOG RESOURCES INC | 4.15% | 01/15/2026 | 01/11/2016 | 5,225,000.00 | 5,217,371.50 | 5,217,371.50 | 5,467,936.38 | 250,564.88 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **5,225,000.00** | **5,217,371.50** | **5,217,371.50** | **5,467,936.38** | **250,564.88** | **0.00** |
| 26882PBB7 | ERAC USA FINANCE CO | 6.38% | 10/15/2017 | 10/10/2007 | 1,838,000.00 | 1,834,783.50 | 1,973,767.55 | 1,904,434.51 | 0.00 | (69,333.04) |
| **Totals for Cusip** | | | | | **1,838,000.00** | **1,834,783.50** | **1,973,767.55** | **1,904,434.51** | **0.00** | **(69,333.04)** |
| 26882PBE1 | ERAC USA FINANCE CO | 7.00% | 10/15/2037 | 10/10/2007 | 630,000.00 | 624,544.20 | 767,774.70 | 798,245.28 | 30,470.58 | 0.00 |
| **Totals for Cusip** | | | | | **630,000.00** | **624,544.20** | **767,774.70** | **798,245.28** | **30,470.58** | **0.00** |
| 283677AW2 | EL PASO ELECTRIC | 6.00% | 05/15/2035 | 05/11/2005 | 1,350,000.00 | 1,342,197.00 | 1,596,430.35 | 1,556,621.55 | 0.00 | (39,808.80) |
| 283677AW2 | EL PASO ELECTRIC | 6.00% | 05/15/2035 | 03/31/2006 | 320,000.00 | 300,291.20 | 378,413.12 | 368,976.96 | 0.00 | (9,436.16) |
| **Totals for Cusip** | | | | | **1,670,000.00** | **1,642,488.20** | **1,974,843.47** | **1,925,598.51** | **0.00** | **(49,244.96)** |
| 29103DAG1 | EMERA US FINANCE LP | 3.55% | 06/15/2026 | 06/09/2016 | 1,240,000.00 | 1,236,590.00 | 1,236,590.00 | 1,218,957.20 | 0.00 | (17,632.80) |
| **Totals for Cusip** | | | | | **1,240,000.00** | **1,236,590.00** | **1,236,590.00** | **1,218,957.20** | **0.00** | **(17,632.80)** |
| 29266MAE9 | ENERGY EAST | 6.75% | 09/15/2033 | 09/08/2003 | 265,000.00 | 264,549.50 | 306,264.48 | 303,632.50 | 0.00 | (2,631.98) |
| **Totals for Cusip** | | | | | **265,000.00** | **264,549.50** | **306,264.48** | **303,632.50** | **0.00** | **(2,631.98)** |
| 29268BAF8 | ENEL FINANCE INTERNATION | 6.00% | 10/07/2039 | 09/30/2009 | 1,870,000.00 | 1,859,958.10 | 2,090,923.67 | 2,089,126.60 | 0.00 | (1,797.07) |
| **Totals for Cusip** | | | | | **1,870,000.00** | **1,859,958.10** | **2,090,923.67** | **2,089,126.60** | **0.00** | **(1,797.07)** |
| 30161MAE3 | EXELON GENERATION CO | 6.20% | 10/01/2017 | 09/25/2007 | 1,180,000.00 | 1,177,120.80 | 1,258,966.78 | 1,219,626.76 | 0.00 | (39,340.02) |
| **Totals for Cusip** | | | | | **1,180,000.00** | **1,177,120.80** | **1,258,966.78** | **1,219,626.76** | **0.00** | **(39,340.02)** |
| 30161MAG8 | EXELON GENERATION CO | 6.25% | 10/01/2039 | 09/16/2009 | 1,300,000.00 | 1,298,219.00 | 1,315,068.30 | 1,308,925.80 | 0.00 | (6,142.50) |
| **Totals for Cusip** | | | | | **1,300,000.00** | **1,298,219.00** | **1,315,068.30** | **1,308,925.80** | **0.00** | **(6,142.50)** |
| 30161NAC5 | EXELON CORPORATION | 5.62% | 06/15/2035 | 02/29/2012 | 980,000.00 | 1,110,092.06 | 1,045,863.84 | 1,084,387.64 | 38,523.80 | 0.00 |
| **Totals for Cusip** | | | | | **980,000.00** | **1,110,092.06** | **1,045,863.84** | **1,084,387.64** | **38,523.80** | **0.00** |
| 30769QAA8 | FARMER MAC GTD | 5.12% | 04/19/2017 | 02/29/2012 | 3,500,000.00 | 4,059,723.50 | 3,678,409.00 | 3,546,487.00 | 0.00 | (131,922.00) |
| **Totals for Cusip** | | | | | **3,500,000.00** | **4,059,723.50** | **3,678,409.00** | **3,546,487.00** | **0.00** | **(131,922.00)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3134A4AA2 | FREDDIE MAC | 6.75% | 03/15/2031 | 02/29/2012 | 1,520,000.00 | 2,258,022.32 | 2,179,009.68 | 2,142,269.76 | 0.00 | (36,739.92) |
| 3134A4AA2 | FREDDIE MAC | 6.75% | 03/15/2031 | 08/02/2016 | 1,250,000.00 | 1,946,905.00 | 1,946,905.00 | 1,761,735.00 | 0.00 | (185,170.00) |
| **Totals for Cusip** | | | | | **2,770,000.00** | **4,204,927.32** | **4,125,914.68** | **3,904,004.76** | **0.00** | **(221,909.92)** |
| 313586RC5 | FANNIE MAE | 0.00% | 10/09/2019 | 02/29/2012 | 2,560,000.00 | 1,991,825.92 | 2,370,600.96 | 2,427,655.68 | 57,054.72 | 0.00 |
| **Totals for Cusip** | | | | | **2,560,000.00** | **1,991,825.92** | **2,370,600.96** | **2,427,655.68** | **57,054.72** | **0.00** |
| 31359MFJ7 | FANNIE MAE | 7.12% | 01/15/2030 | 01/26/2016 | 1,335,000.00 | 2,012,926.35 | 2,012,926.35 | 1,904,999.61 | 0.00 | (107,926.74) |
| 31359MFJ7 | FANNIE MAE | 7.12% | 01/15/2030 | 07/29/2016 | 1,655,000.00 | 2,617,150.80 | 2,617,150.80 | 2,361,628.73 | 0.00 | (255,522.07) |
| **Totals for Cusip** | | | | | **2,990,000.00** | **4,630,077.15** | **4,630,077.15** | **4,266,628.34** | **0.00** | **(363,448.81)** |
| 31359MFP3 | FANNIE MAE | 7.25% | 05/15/2030 | 05/28/2014 | 1,855,000.00 | 2,767,660.00 | 2,742,124.07 | 2,687,932.10 | 0.00 | (54,191.97) |
| **Totals for Cusip** | | | | | **1,855,000.00** | **2,767,660.00** | **2,742,124.07** | **2,687,932.10** | **0.00** | **(54,191.97)** |
| 31620MAN6 | FIDELITY NATIONAL | 2.85% | 10/15/2018 | 10/13/2015 | 3,005,000.00 | 3,003,737.90 | 3,015,610.66 | 3,057,265.97 | 41,655.31 | 0.00 |
| **Totals for Cusip** | | | | | **3,005,000.00** | **3,003,737.90** | **3,015,610.66** | **3,057,265.97** | **41,655.31** | **0.00** |
| 31620MAP1 | FIDELITY NATIONAL | 3.62% | 10/15/2020 | 10/13/2015 | 4,020,000.00 | 4,014,733.80 | 4,072,368.54 | 4,161,777.36 | 89,408.82 | 0.00 |
| **Totals for Cusip** | | | | | **4,020,000.00** | **4,014,733.80** | **4,072,368.54** | **4,161,777.36** | **89,408.82** | **0.00** |
| 33767BAA7 | FIRSTENERGY | 5.45% | 07/15/2044 | 05/14/2014 | 680,000.00 | 677,008.00 | 684,781.76 | 721,865.56 | 37,083.80 | 0.00 |
| **Totals for Cusip** | | | | | **680,000.00** | **677,008.00** | **684,781.76** | **721,865.56** | **37,083.80** | **0.00** |
| 345370CQ1 | FORD MOTOR COMPANY | 4.75% | 01/15/2043 | 02/10/2016 | 2,280,000.00 | 2,052,684.00 | 2,052,684.00 | 2,164,647.96 | 111,963.96 | 0.00 |
| 345370CQ1 | FORD MOTOR COMPANY | 4.75% | 01/15/2043 | 08/09/2016 | 125,000.00 | 135,216.25 | 135,216.25 | 118,675.88 | 0.00 | (16,540.37) |
| **Totals for Cusip** | | | | | **2,405,000.00** | **2,187,900.25** | **2,187,900.25** | **2,283,323.84** | **111,963.96** | **(16,540.37)** |
| 345397XL2 | FORD MOTOR CREDIT CO | 4.13% | 08/04/2025 | 02/23/2016 | 3,195,000.00 | 3,178,386.00 | 3,178,386.00 | 3,198,840.39 | 20,454.39 | 0.00 |
| **Totals for Cusip** | | | | | **3,195,000.00** | **3,178,386.00** | **3,178,386.00** | **3,198,840.39** | **20,454.39** | **0.00** |
| 35803QAD9 | FRESEMIUS MED CARE | 6.88% | 07/15/2017 | 02/29/2012 | 720,000.00 | 799,200.00 | 768,600.00 | 738,900.00 | 0.00 | (29,700.00) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **720,000.00** | **799,200.00** | **768,600.00** | **738,900.00** | **0.00** | **(29,700.00)** |
| 36164QMS4 | GE CAPITAL INTL FUNDING | 2.34% | 11/15/2020 | 07/01/2016 | 1,484,000.00 | 1,484,834.76 | 1,484,834.76 | 1,483,292.13 | 0.00 | (1,542.63) |
| **Totals for Cusip** | | | | | **1,484,000.00** | **1,484,834.76** | **1,484,834.76** | **1,483,292.13** | **0.00** | **(1,542.63)** |
| 36164QNA2 | GE CAPITAL INTL FUNDING | 4.42% | 11/15/2035 | 07/01/2016 | 628,000.00 | 627,919.98 | 627,919.98 | 658,085.60 | 30,165.62 | 0.00 |
| **Totals for Cusip** | | | | | **628,000.00** | **627,919.98** | **627,919.98** | **658,085.60** | **30,165.62** | **0.00** |
| 361841AD1 | GLP CAPITAL LP FIN II | 4.88% | 11/01/2020 | 07/29/2014 | 2,625,000.00 | 2,658,499.04 | 2,572,500.00 | 2,756,250.00 | 183,750.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,625,000.00** | **2,658,499.04** | **2,572,500.00** | **2,756,250.00** | **183,750.00** | **0.00** |
| 369604BF9 | GENERAL ELECTRIC CORP | 4.12% | 10/09/2042 | 10/01/2012 | 335,000.00 | 333,113.95 | 327,223.65 | 337,965.09 | 10,741.44 | 0.00 |
| **Totals for Cusip** | | | | | **335,000.00** | **333,113.95** | **327,223.65** | **337,965.09** | **10,741.44** | **0.00** |
| 369622SM8 | GENERAL ELECTRIC | 5.30% | 02/11/2021 | 02/08/2011 | 513,000.00 | 511,189.11 | 578,469.06 | 568,946.75 | 0.00 | (9,522.31) |
| **Totals for Cusip** | | | | | **513,000.00** | **511,189.11** | **578,469.06** | **568,946.75** | **0.00** | **(9,522.31)** |
| 37045VAF7 | GENERAL MOTORS | 6.25% | 10/02/2043 | 07/21/2014 | 2,390,000.00 | 2,390,000.00 | 2,525,121.04 | 2,642,094.81 | 116,973.77 | 0.00 |
| 37045VAF7 | GENERAL MOTORS | 6.25% | 10/02/2043 | 07/21/2014 | 800,000.00 | 802,979.26 | 845,228.80 | 884,383.20 | 39,154.40 | 0.00 |
| 37045VAF7 | GENERAL MOTORS | 6.25% | 10/02/2043 | 07/21/2014 | 430,000.00 | 430,000.00 | 454,310.48 | 475,355.97 | 21,045.49 | 0.00 |
| **Totals for Cusip** | | | | | **3,620,000.00** | **3,622,979.26** | **3,824,660.32** | **4,001,833.98** | **177,173.66** | **0.00** |
| 37331NAB7 | GEORGIA PACIFIC LLC | 5.40% | 11/01/2020 | 10/27/2010 | 630,000.00 | 626,301.90 | 694,926.54 | 692,608.77 | 0.00 | (2,317.77) |
| **Totals for Cusip** | | | | | **630,000.00** | **626,301.90** | **694,926.54** | **692,608.77** | **0.00** | **(2,317.77)** |
| 375558AS2 | GILEAD SCIENCES INC | 5.65% | 12/01/2041 | 12/06/2011 | 385,000.00 | 384,126.05 | 438,635.12 | 444,994.55 | 6,359.43 | 0.00 |
| **Totals for Cusip** | | | | | **385,000.00** | **384,126.05** | **438,635.12** | **444,994.55** | **6,359.43** | **0.00** |
| 375558AX1 | GILEAD SCIENCES INC | 4.80% | 04/01/2044 | 03/04/2014 | 1,095,000.00 | 1,092,875.70 | 1,099,312.11 | 1,137,010.77 | 37,698.66 | 0.00 |
| **Totals for Cusip** | | | | | **1,095,000.00** | **1,092,875.70** | **1,099,312.11** | **1,137,010.77** | **37,698.66** | **0.00** |
| 375558AZ6 | GILEAD SCIENCES INC | 3.50% | 02/01/2025 | 11/12/2014 | 2,575,000.00 | 2,572,579.50 | 2,596,475.50 | 2,603,476.93 | 7,001.43 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,575,000.00** | **2,572,579.50** | **2,596,475.50** | **2,603,476.93** | **7,001.43** | **0.00** |
| 375558BK8 | GILEAD SCIENCES INC | 4.15% | 03/01/2047 | 10/11/2016 | 50,000.00 | 50,342.00 | 50,342.00 | 47,490.15 | 0.00 | (2,851.85) |
| 375558BK8 | GILEAD SCIENCES INC | 4.15% | 03/01/2047 | 10/12/2016 | 50,000.00 | 50,454.00 | 50,454.00 | 47,490.15 | 0.00 | (2,963.85) |
| **Totals for Cusip** | | | | | **100,000.00** | **100,796.00** | **100,796.00** | **94,980.30** | **0.00** | **(5,815.70)** |
| 38141EA58 | GOLDMAN SACHS | 5.38% | 03/15/2020 | 03/01/2010 | 680,000.00 | 673,873.20 | 747,009.24 | 737,790.48 | 0.00 | (9,218.76) |
| 38141EA58 | GOLDMAN SACHS | 5.38% | 03/15/2020 | 02/29/2012 | 1,120,000.00 | 1,147,696.48 | 1,230,368.16 | 1,215,184.32 | 0.00 | (15,183.84) |
| **Totals for Cusip** | | | | | **1,800,000.00** | **1,821,569.68** | **1,977,377.40** | **1,952,974.80** | **0.00** | **(24,402.60)** |
| 38141EA66 | GOLDMAN SACHS | 6.00% | 06/15/2020 | 08/17/2010 | 2,100,000.00 | 2,284,779.00 | 2,373,231.00 | 2,328,776.10 | 0.00 | (44,454.90) |
| **Totals for Cusip** | | | | | **2,100,000.00** | **2,284,779.00** | **2,373,231.00** | **2,328,776.10** | **0.00** | **(44,454.90)** |
| 38141EC23 | GOLDMAN SACHS | 3.85% | 07/08/2024 | 10/03/2014 | 4,620,000.00 | 4,640,050.80 | 4,714,525.20 | 4,716,054.42 | 1,529.22 | 0.00 |
| **Totals for Cusip** | | | | | **4,620,000.00** | **4,640,050.80** | **4,714,525.20** | **4,716,054.42** | **1,529.22** | **0.00** |
| 38141GFM1 | GOLDMAN SACHS GROUP | 6.15% | 04/01/2018 | 01/26/2010 | 3,425,000.00 | 3,644,028.75 | 3,719,262.30 | 3,602,808.88 | 0.00 | (116,453.42) |
| **Totals for Cusip** | | | | | **3,425,000.00** | **3,644,028.75** | **3,719,262.30** | **3,602,808.88** | **0.00** | **(116,453.42)** |
| 38141GGM0 | GOLDMAN SACHS GROUP | 6.25% | 02/01/2041 | 01/21/2011 | 905,000.00 | 901,588.15 | 1,079,485.81 | 1,121,808.14 | 42,322.33 | 0.00 |
| 38141GGM0 | GOLDMAN SACHS GROUP | 6.25% | 02/01/2041 | 02/29/2012 | 1,500,000.00 | 1,548,558.00 | 1,789,203.00 | 1,859,350.50 | 70,147.50 | 0.00 |
| **Totals for Cusip** | | | | | **2,405,000.00** | **2,450,146.15** | **2,868,688.81** | **2,981,158.64** | **112,469.83** | **0.00** |
| 38141GGQ1 | GOLDMAN SACHS GROUP | 5.25% | 07/27/2021 | 07/22/2011 | 1,210,000.00 | 1,209,346.60 | 1,337,800.20 | 1,326,147.90 | 0.00 | (11,652.30) |
| 38141GGQ1 | GOLDMAN SACHS GROUP | 5.25% | 07/27/2021 | 08/24/2011 | 4,860,000.00 | 4,637,460.60 | 5,373,313.20 | 5,326,511.40 | 0.00 | (46,801.80) |
| 38141GGQ1 | GOLDMAN SACHS GROUP | 5.25% | 07/27/2021 | 10/25/2011 | 635,000.00 | 642,632.70 | 702,068.70 | 695,953.65 | 0.00 | (6,115.05) |
| **Totals for Cusip** | | | | | **6,705,000.00** | **6,489,439.90** | **7,413,182.10** | **7,348,612.95** | **0.00** | **(64,569.15)** |
| 38143U8H7 | GOLDMAN SACHS GROUP | 3.75% | 02/25/2026 | 02/22/2016 | 1,485,000.00 | 1,481,569.65 | 1,481,569.65 | 1,489,362.93 | 7,793.28 | 0.00 |
| **Totals for Cusip** | | | | | **1,485,000.00** | **1,481,569.65** | **1,481,569.65** | **1,489,362.93** | **7,793.28** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 38148BAB4 | GOLDMAN SACHS GROUP | 5.38% | 01/30/3100 | 04/16/2015 | 4,775,000.00 | 4,775,000.00 | 4,745,156.25 | 4,822,750.00 | 77,593.75 | 0.00 |
| **Totals for Cusip** | | | | | **4,775,000.00** | **4,775,000.00** | **4,745,156.25** | **4,822,750.00** | **77,593.75** | **0.00** |
| 38148BAC2 | GOLDMAN SACHS GROUP | 5.30% | 01/30/3100 | 07/20/2016 | 1,035,000.00 | 1,035,000.00 | 1,035,000.00 | 992,306.25 | 0.00 | (42,693.75) |
| **Totals for Cusip** | | | | | **1,035,000.00** | **1,035,000.00** | **1,035,000.00** | **992,306.25** | **0.00** | **(42,693.75)** |
| 397624AE7 | GREIF INC | 6.75% | 02/01/2017 | 10/29/2007 | 1,475,000.00 | 1,465,781.25 | 1,541,375.00 | 1,478,687.50 | 0.00 | (62,687.50) |
| **Totals for Cusip** | | | | | **1,475,000.00** | **1,465,781.25** | **1,541,375.00** | **1,478,687.50** | **0.00** | **(62,687.50)** |
| 398433AH5 | GRIFFON CORP | 5.25% | 03/01/2022 | 06/17/2014 | 1,045,000.00 | 1,045,000.00 | 996,668.75 | 1,058,846.25 | 62,177.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,045,000.00** | **1,045,000.00** | **996,668.75** | **1,058,846.25** | **62,177.50** | **0.00** |
| 404119BP3 | HCA INC | 4.25% | 10/15/2019 | 10/07/2014 | 1,305,000.00 | 1,305,000.00 | 1,331,100.00 | 1,357,200.00 | 26,100.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,305,000.00** | **1,305,000.00** | **1,331,100.00** | **1,357,200.00** | **26,100.00** | **0.00** |
| 404119BQ1 | HCA INC | 5.25% | 04/15/2025 | 10/07/2014 | 925,000.00 | 925,000.00 | 931,937.50 | 965,468.75 | 33,531.25 | 0.00 |
| **Totals for Cusip** | | | | | **925,000.00** | **925,000.00** | **931,937.50** | **965,468.75** | **33,531.25** | **0.00** |
| 404121AE5 | HCA INC | 5.88% | 03/15/2022 | 02/29/2012 | 250,000.00 | 256,250.00 | 263,750.00 | 269,375.00 | 5,625.00 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **256,250.00** | **263,750.00** | **269,375.00** | **5,625.00** | **0.00** |
| 404121AF2 | HCA INC | 4.75% | 05/01/2023 | 08/06/2013 | 2,700,000.00 | 2,538,000.00 | 2,673,000.00 | 2,764,125.00 | 91,125.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,700,000.00** | **2,538,000.00** | **2,673,000.00** | **2,764,125.00** | **91,125.00** | **0.00** |
| 40429CGD8 | HSBC FINANCE CORP | 6.68% | 01/15/2021 | 02/29/2012 | 1,550,000.00 | 1,658,748.00 | 1,778,897.80 | 1,742,263.55 | 0.00 | (36,634.25) |
| **Totals for Cusip** | | | | | **1,550,000.00** | **1,658,748.00** | **1,778,897.80** | **1,742,263.55** | **0.00** | **(36,634.25)** |
| 416518AB4 | HARTFORD FINL SVCS GRP | 5.12% | 04/15/2022 | 04/02/2012 | 2,010,000.00 | 1,999,065.60 | 2,207,410.14 | 2,229,461.85 | 22,051.71 | 0.00 |
| **Totals for Cusip** | | | | | **2,010,000.00** | **1,999,065.60** | **2,207,410.14** | **2,229,461.85** | **22,051.71** | **0.00** |
| 42809HAG2 | HESS CORP | 4.30% | 04/01/2027 | 09/19/2016 | 1,860,000.00 | 1,856,094.00 | 1,856,094.00 | 1,851,484.92 | 0.00 | (4,609.08) |
| **Totals for Cusip** | | | | | **1,860,000.00** | **1,856,094.00** | **1,856,094.00** | **1,851,484.92** | **0.00** | **(4,609.08)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 42824CAS8 | HP ENTERPRISE CO | 2.45% | 10/05/2017 | 12/23/2016 | 7,325,000.00 | 7,330,179.39 | 7,330,179.39 | 7,365,727.00 | 35,547.61 | 0.00 |
| **Totals for Cusip** | | | | | **7,325,000.00** | **7,330,179.39** | **7,330,179.39** | **7,365,727.00** | **35,547.61** | **0.00** |
| 42824CAU3 | HP ENTERPRISE CO | 2.85% | 10/05/2018 | 12/23/2016 | 1,375,000.00 | 1,375,892.51 | 1,375,892.51 | 1,388,297.63 | 12,405.12 | 0.00 |
| **Totals for Cusip** | | | | | **1,375,000.00** | **1,375,892.51** | **1,375,892.51** | **1,388,297.63** | **12,405.12** | **0.00** |
| 437076BA9 | HOME DEPOT INC | 4.20% | 04/01/2043 | 04/02/2013 | 1,940,000.00 | 1,931,813.20 | 1,943,381.42 | 1,998,875.12 | 55,493.70 | 0.00 |
| **Totals for Cusip** | | | | | **1,940,000.00** | **1,931,813.20** | **1,943,381.42** | **1,998,875.12** | **55,493.70** | **0.00** |
| 445545AF3 | REPUBLIC OF HUNGARY | 7.62% | 03/29/2041 | 05/23/2016 | 1,492,000.00 | 2,109,315.00 | 2,109,315.00 | 2,084,697.00 | 0.00 | (24,618.00) |
| **Totals for Cusip** | | | | | **1,492,000.00** | **2,109,315.00** | **2,109,315.00** | **2,084,697.00** | **0.00** | **(24,618.00)** |
| 445545AK2 | REPUBLIC OF HUNGARY | 4.00% | 03/25/2019 | 03/18/2014 | 1,602,000.00 | 1,591,683.12 | 1,669,284.00 | 1,658,070.00 | 0.00 | (11,214.00) |
| **Totals for Cusip** | | | | | **1,602,000.00** | **1,591,683.12** | **1,669,284.00** | **1,658,070.00** | **0.00** | **(11,214.00)** |
| 44965UAA2 | ILFC E-CAPITAL TRUST | 4.92% | 12/21/2065 | 02/29/2012 | 590,000.00 | 427,750.00 | 542,800.00 | 519,200.00 | 0.00 | (23,600.00) |
| **Totals for Cusip** | | | | | **590,000.00** | **427,750.00** | **542,800.00** | **519,200.00** | **0.00** | **(23,600.00)** |
| 453140AA3 | IMPERIAL TOBACCO | 2.05% | 02/11/2018 | 02/05/2013 | 4,430,000.00 | 4,426,013.00 | 4,409,945.39 | 4,434,111.04 | 24,165.65 | 0.00 |
| **Totals for Cusip** | | | | | **4,430,000.00** | **4,426,013.00** | **4,409,945.39** | **4,434,111.04** | **24,165.65** | **0.00** |
| 455780BD7 | REPUBLIC OF INDONESIA | 5.88% | 03/13/2020 | 10/10/2013 | 1,550,000.00 | 1,666,250.00 | 1,680,110.10 | 1,691,659.15 | 11,549.05 | 0.00 |
| 455780BD7 | REPUBLIC OF INDONESIA | 5.88% | 03/13/2020 | 10/10/2013 | 1,415,000.00 | 1,517,587.50 | 1,533,777.93 | 1,544,321.10 | 10,543.17 | 0.00 |
| **Totals for Cusip** | | | | | **2,965,000.00** | **3,183,837.50** | **3,213,888.03** | **3,235,980.25** | **22,092.22** | **0.00** |
| 460146CA9 | INTERNATIONAL PAPER | 7.95% | 06/15/2018 | 07/13/2010 | 23,000.00 | 27,243.04 | 26,080.87 | 24,965.97 | 0.00 | (1,114.90) |
| 460146CA9 | INTERNATIONAL PAPER | 7.95% | 06/15/2018 | 07/13/2010 | 770,000.00 | 910,779.10 | 873,142.27 | 835,817.29 | 0.00 | (37,324.98) |
| **Totals for Cusip** | | | | | **793,000.00** | **938,022.14** | **899,223.14** | **860,783.26** | **0.00** | **(38,439.88)** |
| 460146CF8 | INTERNATIONAL PAPER | 7.30% | 11/15/2039 | 11/30/2009 | 2,535,000.00 | 2,528,434.35 | 2,889,410.75 | 3,230,142.63 | 340,731.88 | 0.00 |
| 460146CF8 | INTERNATIONAL PAPER | 7.30% | 11/15/2039 | 02/29/2012 | 750,000.00 | 964,886.25 | 854,855.25 | 955,663.50 | 100,808.25 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **3,285,000.00** | **3,493,320.60** | **3,744,266.00** | **4,185,806.13** | **441,540.13** | **0.00** |
| 46513EFF4 | AID ISRAEL | 5.50% | 09/18/2023 | 11/21/2013 | 3,556,000.00 | 4,231,910.26 | 4,260,763.64 | 4,208,792.70 | 0.00 | (51,970.94) |
| **Totals for Cusip** | | | | | **3,556,000.00** | **4,231,910.26** | **4,260,763.64** | **4,208,792.70** | **0.00** | **(51,970.94)** |
| 46513EGV8 | AID ISRAEL | 5.50% | 12/04/2023 | 01/06/2016 | 5,000.00 | 6,088.94 | 6,088.94 | 5,948.17 | 0.00 | (140.77) |
| 46513EGV8 | AID ISRAEL | 5.50% | 12/04/2023 | 01/06/2016 | 425,000.00 | 517,559.82 | 517,559.82 | 505,594.45 | 0.00 | (11,965.37) |
| **Totals for Cusip** | | | | | **430,000.00** | **523,648.76** | **523,648.76** | **511,542.62** | **0.00** | **(12,106.14)** |
| 46513EJX1 | AID ISRAEL | 5.50% | 04/26/2024 | 01/06/2016 | 1,120,000.00 | 1,368,989.40 | 1,368,989.40 | 1,342,598.88 | 0.00 | (26,390.52) |
| 46513EJX1 | AID ISRAEL | 5.50% | 04/26/2024 | 06/28/2016 | 1,170,000.00 | 1,499,097.60 | 1,499,097.60 | 1,402,536.33 | 0.00 | (96,561.27) |
| **Totals for Cusip** | | | | | **2,290,000.00** | **2,868,087.00** | **2,868,087.00** | **2,745,135.21** | **0.00** | **(122,951.79)** |
| 46625HGN4 | JP MORGAN CHASE & CO | 6.12% | 06/27/2017 | 02/29/2012 | 3,650,000.00 | 4,105,782.80 | 3,865,258.75 | 3,729,920.40 | 0.00 | (135,338.35) |
| **Totals for Cusip** | | | | | **3,650,000.00** | **4,105,782.80** | **3,865,258.75** | **3,729,920.40** | **0.00** | **(135,338.35)** |
| 46625HHA1 | JP MORGAN CHASE & CO | 7.90% | 01/30/3100 | 04/16/2008 | 4,200,000.00 | 4,200,000.00 | 4,275,600.00 | 4,349,100.00 | 73,500.00 | 0.00 |
| **Totals for Cusip** | | | | | **4,200,000.00** | **4,200,000.00** | **4,275,600.00** | **4,349,100.00** | **73,500.00** | **0.00** |
| 46625HHU7 | JP MORGAN CHASE & CO | 4.25% | 10/15/2020 | 10/14/2010 | 1,500,000.00 | 1,492,650.00 | 1,591,266.00 | 1,587,354.00 | 0.00 | (3,912.00) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,492,650.00** | **1,591,266.00** | **1,587,354.00** | **0.00** | **(3,912.00)** |
| 46625HJY7 | JP MORGAN CHASE & CO | 3.88% | 09/10/2024 | 09/03/2014 | 3,400,000.00 | 3,382,150.00 | 3,382,129.60 | 3,440,245.80 | 58,116.20 | 0.00 |
| 46625HJY7 | JP MORGAN CHASE & CO | 3.88% | 09/10/2024 | 10/03/2014 | 3,250,000.00 | 3,219,807.50 | 3,232,918.00 | 3,288,470.25 | 55,552.25 | 0.00 |
| **Totals for Cusip** | | | | | **6,650,000.00** | **6,601,957.50** | **6,615,047.60** | **6,728,716.05** | **113,668.45** | **0.00** |
| 472319AM4 | JEFFERIES GROUP INC | 6.50% | 01/20/2043 | 01/15/2013 | 1,220,000.00 | 1,205,238.00 | 1,128,066.90 | 1,255,367.80 | 127,300.90 | 0.00 |
| **Totals for Cusip** | | | | | **1,220,000.00** | **1,205,238.00** | **1,128,066.90** | **1,255,367.80** | **127,300.90** | **0.00** |
| 48121CYK6 | JP MORGAN CHASE | 6.00% | 10/01/2017 | 09/19/2007 | 1,080,000.00 | 1,078,779.60 | 1,154,692.80 | 1,114,542.72 | 0.00 | (40,150.08) |
| **Totals for Cusip** | | | | | **1,080,000.00** | **1,078,779.60** | **1,154,692.80** | **1,114,542.72** | **0.00** | **(40,150.08)** |



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# Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 48126HAC4 | JPMORGAN CHASE & CO | 6.10% | 01/30/3100 | 09/18/2014 | 3,575,000.00 | 3,575,000.00 | 3,593,232.50 | 3,617,453.13 | 24,220.63 | 0.00 |
| **Totals for Cusip** | | | | | **3,575,000.00** | **3,575,000.00** | **3,593,232.50** | **3,617,453.13** | **24,220.63** | **0.00** |
| 492386AU1 | KERR MCGEE CORPORATION | 6.95% | 07/01/2024 | 02/29/2012 | 40,000.00 | 49,330.32 | 42,972.16 | 47,191.72 | 4,219.56 | 0.00 |
| **Totals for Cusip** | | | | | **40,000.00** | **49,330.32** | **42,972.16** | **47,191.72** | **4,219.56** | **0.00** |
| 494550AU0 | KINDER MORGAN ENERGY | 6.00% | 02/01/2017 | 02/29/2012 | 770,000.00 | 896,572.60 | 779,000.53 | 772,332.33 | 0.00 | (6,668.20) |
| **Totals for Cusip** | | | | | **770,000.00** | **896,572.60** | **779,000.53** | **772,332.33** | **0.00** | **(6,668.20)** |
| 50048MBK5 | KOMMUNALBANKEN AS | 1.12% | 05/23/2018 | 05/15/2013 | 7,012,000.00 | 6,994,329.76 | 6,957,755.17 | 6,984,358.70 | 26,603.53 | 0.00 |
| **Totals for Cusip** | | | | | **7,012,000.00** | **6,994,329.76** | **6,957,755.17** | **6,984,358.70** | **26,603.53** | **0.00** |
| 500605AE0 | KOPPERS INC | 7.88% | 12/01/2019 | 10/01/2014 | 3,000,000.00 | 3,127,500.00 | 2,962,500.00 | 3,041,250.00 | 78,750.00 | 0.00 |
| **Totals for Cusip** | | | | | **3,000,000.00** | **3,127,500.00** | **2,962,500.00** | **3,041,250.00** | **78,750.00** | **0.00** |
| 50076QAR7 | KRAFT FOODS INC | 6.88% | 01/26/2039 | 01/08/2013 | 1,455,000.00 | 1,446,224.63 | 1,724,466.00 | 1,827,993.62 | 103,527.62 | 0.00 |
| **Totals for Cusip** | | | | | **1,455,000.00** | **1,446,224.63** | **1,724,466.00** | **1,827,993.62** | **103,527.62** | **0.00** |
| 50077LAB2 | KRAFT HEINZ FOODS CO | 4.38% | 06/01/2046 | 08/16/2016 | 835,000.00 | 832,321.85 | 832,321.85 | 785,717.47 | 0.00 | (46,604.38) |
| **Totals for Cusip** | | | | | **835,000.00** | **832,321.85** | **832,321.85** | **785,717.47** | **0.00** | **(46,604.38)** |
| 50077LAD8 | KRAFT HEINZ FOODS CO | 3.00% | 06/01/2026 | 08/16/2016 | 2,075,000.00 | 2,066,030.29 | 2,066,030.29 | 1,948,086.78 | 0.00 | (117,943.51) |
| **Totals for Cusip** | | | | | **2,075,000.00** | **2,066,030.29** | **2,066,030.29** | **1,948,086.78** | **0.00** | **(117,943.51)** |
| 50077LAL0 | KRAFT HEINZ FOODS CO | 5.00% | 07/15/2035 | 08/16/2016 | 1,535,000.00 | 1,520,857.23 | 1,520,857.23 | 1,610,366.97 | 89,509.74 | 0.00 |
| **Totals for Cusip** | | | | | **1,535,000.00** | **1,520,857.23** | **1,520,857.23** | **1,610,366.97** | **89,509.74** | **0.00** |
| 50247VAC3 | LYB INTL FINANCE BV | 4.88% | 03/15/2044 | 02/25/2014 | 1,305,000.00 | 1,289,744.55 | 1,191,718.17 | 1,351,441.04 | 159,722.87 | 0.00 |
| **Totals for Cusip** | | | | | **1,305,000.00** | **1,289,744.55** | **1,191,718.17** | **1,351,441.04** | **159,722.87** | **0.00** |
| 513272AB0 | LAMB WESTON HLD | 4.88% | 11/01/2026 | 11/01/2016 | 1,720,000.00 | 1,720,000.00 | 1,720,000.00 | 1,701,725.00 | 0.00 | (18,275.00) |
| **Totals for Cusip** | | | | | **1,720,000.00** | **1,720,000.00** | **1,720,000.00** | **1,701,725.00** | **0.00** | **(18,275.00)** |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 525ESC1H2 | LEHMAN BROTHERS | 0.00% | 04/04/2016 | 03/22/2006 | 560,000.00 | 324,102.22 | 21,994.72 | 32,200.00 | 10,205.28 | 0.00 |
| 525ESC1H2 | LEHMAN BROTHERS | 0.00% | 04/04/2016 | 03/22/2006 | 1,805,000.00 | 1,044,650.91 | 70,893.68 | 103,787.50 | 32,893.82 | 0.00 |
| 525ESC1H2 | LEHMAN BROTHERS | 0.00% | 04/04/2016 | 03/31/2006 | 800,000.00 | 454,603.16 | 31,421.03 | 46,000.00 | 14,578.97 | 0.00 |
| **Totals for Cusip** | | | | | **3,165,000.00** | **1,823,356.29** | **124,309.43** | **181,987.50** | **57,678.07** | **0.00** |
| 525ESC2W8 | LEHMAN BROTHERS | 0.00% | 02/06/2012 | 01/09/2007 | 3,470,000.00 | 2,054,633.60 | 138,496.43 | 199,525.00 | 61,028.57 | 0.00 |
| **Totals for Cusip** | | | | | **3,470,000.00** | **2,054,633.60** | **138,496.43** | **199,525.00** | **61,028.57** | **0.00** |
| 525ESC6Y0 | LEHMAN BROTHERS | 0.00% | 09/27/2027 | 09/19/2007 | 1,050,000.00 | 609,356.64 | 41,532.51 | 62,475.00 | 20,942.49 | 0.00 |
| **Totals for Cusip** | | | | | **1,050,000.00** | **609,356.64** | **41,532.51** | **62,475.00** | **20,942.49** | **0.00** |
| 53079EAE4 | LIBERTY MUTUAL GROUP | 7.00% | 03/15/2034 | 02/11/2005 | 560,000.00 | 598,628.80 | 646,626.96 | 664,918.24 | 18,291.28 | 0.00 |
| 53079EAE4 | LIBERTY MUTUAL GROUP | 7.00% | 03/15/2034 | 02/11/2005 | 1,070,000.00 | 1,141,615.10 | 1,235,519.37 | 1,270,468.78 | 34,949.41 | 0.00 |
| 53079EAE4 | LIBERTY MUTUAL GROUP | 7.00% | 03/15/2034 | 03/31/2006 | 385,000.00 | 385,635.25 | 444,556.04 | 457,131.29 | 12,575.25 | 0.00 |
| **Totals for Cusip** | | | | | **2,015,000.00** | **2,125,879.15** | **2,326,702.37** | **2,392,518.31** | **65,815.94** | **0.00** |
| 53079EAZ7 | LIBERTY MUTUAL GROUP | 6.50% | 05/01/2042 | 05/01/2012 | 965,000.00 | 962,732.25 | 1,096,978.23 | 1,144,134.88 | 47,156.65 | 0.00 |
| **Totals for Cusip** | | | | | **965,000.00** | **962,732.25** | **1,096,978.23** | **1,144,134.88** | **47,156.65** | **0.00** |
| 532716AU1 | LIMITED BRANDS | 5.62% | 02/15/2022 | 01/29/2013 | 2,500,000.00 | 2,712,500.00 | 2,656,250.00 | 2,668,750.00 | 12,500.00 | 0.00 |
| 532716AU1 | LIMITED BRANDS | 5.62% | 02/15/2022 | 06/12/2013 | 1,000,000.00 | 1,055,000.00 | 1,062,500.00 | 1,067,500.00 | 5,000.00 | 0.00 |
| **Totals for Cusip** | | | | | **3,500,000.00** | **3,767,500.00** | **3,718,750.00** | **3,736,250.00** | **17,500.00** | **0.00** |
| 534187AW9 | LINCOLN NATIONAL CORP | 6.30% | 10/09/2037 | 10/03/2007 | 1,082,000.00 | 1,076,362.78 | 1,272,143.11 | 1,274,380.68 | 2,237.57 | 0.00 |
| **Totals for Cusip** | | | | | **1,082,000.00** | **1,076,362.78** | **1,272,143.11** | **1,274,380.68** | **2,237.57** | **0.00** |
| 534187AX7 | LINCOLN NATIONAL CORP | 8.75% | 07/01/2019 | 06/17/2009 | 574,000.00 | 568,449.42 | 689,382.61 | 660,434.07 | 0.00 | (28,948.54) |
| **Totals for Cusip** | | | | | **574,000.00** | **568,449.42** | **689,382.61** | **660,434.07** | **0.00** | **(28,948.54)** |
| 548661AK3 | LOWES COMPANIES | 6.50% | 03/15/2029 | 07/17/2009 | 1,070,000.00 | 1,107,920.80 | 1,329,041.65 | 1,382,159.66 | 53,118.01 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,070,000.00** | **1,107,920.80** | **1,329,041.65** | **1,382,159.66** | **53,118.01** | **0.00** |
| 552081AG6 | LYONDELLBASELL IND NV | 5.00% | 04/15/2019 | 09/07/2012 | 2,176,000.00 | 2,358,240.00 | 2,314,826.62 | 2,299,274.75 | 0.00 | (15,551.87) |
| **Totals for Cusip** | | | | | **2,176,000.00** | **2,358,240.00** | **2,314,826.62** | **2,299,274.75** | **0.00** | **(15,551.87)** |
| 552081AM3 | LYONDELLBASELL IND NV | 4.62% | 02/26/2055 | 10/26/2016 | 770,000.00 | 748,801.90 | 748,801.90 | 715,517.88 | 0.00 | (33,284.02) |
| **Totals for Cusip** | | | | | **770,000.00** | **748,801.90** | **748,801.90** | **715,517.88** | **0.00** | **(33,284.02)** |
| 55616XAF4 | MACYS RETAIL HLDGS INC | 3.88% | 01/15/2022 | 01/10/2012 | 245,000.00 | 243,013.05 | 241,249.30 | 250,935.13 | 9,685.83 | 0.00 |
| **Totals for Cusip** | | | | | **245,000.00** | **243,013.05** | **241,249.30** | **250,935.13** | **9,685.83** | **0.00** |
| 55616XAH0 | MACYS RETAIL HLDGS INC | 2.88% | 02/15/2023 | 11/13/2014 | 500,000.00 | 480,695.00 | 453,126.00 | 475,848.50 | 22,722.50 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **480,695.00** | **453,126.00** | **475,848.50** | **22,722.50** | **0.00** |
| 570535AP9 | MARKEL CORP | 5.00% | 03/30/2043 | 03/05/2013 | 220,000.00 | 215,996.00 | 219,548.56 | 223,135.66 | 3,587.10 | 0.00 |
| **Totals for Cusip** | | | | | **220,000.00** | **215,996.00** | **219,548.56** | **223,135.66** | **3,587.10** | **0.00** |
| 570535AQ7 | MARKEL CORP | 5.00% | 04/05/2046 | 03/29/2016 | 730,000.00 | 722,386.10 | 722,386.10 | 734,199.69 | 11,813.59 | 0.00 |
| **Totals for Cusip** | | | | | **730,000.00** | **722,386.10** | **722,386.10** | **734,199.69** | **11,813.59** | **0.00** |
| 571903AK9 | MARRIOTT INTERNATIONAL | 3.25% | 09/15/2022 | 09/05/2012 | 2,195,000.00 | 2,188,656.45 | 2,169,445.81 | 2,213,378.74 | 43,932.93 | 0.00 |
| **Totals for Cusip** | | | | | **2,195,000.00** | **2,188,656.45** | **2,169,445.81** | **2,213,378.74** | **43,932.93** | **0.00** |
| 585055BS4 | MEDTRONIC INC | 3.50% | 03/15/2025 | 08/31/2015 | 8,425,000.00 | 8,348,666.27 | 8,493,832.25 | 8,675,340.45 | 181,508.20 | 0.00 |
| **Totals for Cusip** | | | | | **8,425,000.00** | **8,348,666.27** | **8,493,832.25** | **8,675,340.45** | **181,508.20** | **0.00** |
| 585055BT2 | MEDTRONIC INC | 4.38% | 03/15/2035 | 08/31/2015 | 3,333,000.00 | 3,303,982.53 | 3,369,136.39 | 3,526,074.02 | 156,937.63 | 0.00 |
| **Totals for Cusip** | | | | | **3,333,000.00** | **3,303,982.53** | **3,369,136.39** | **3,526,074.02** | **156,937.63** | **0.00** |
| 59018YJ69 | MERRILL LYNCH & CO | 6.40% | 08/28/2017 | 08/22/2007 | 230,000.00 | 229,664.20 | 246,375.54 | 237,052.95 | 0.00 | (9,322.59) |
| **Totals for Cusip** | | | | | **230,000.00** | **229,664.20** | **246,375.54** | **237,052.95** | **0.00** | **(9,322.59)** |
| 594918BU7 | MICROSOFT CORP | 3.95% | 08/08/2056 | 11/09/2016 | 230,000.00 | 218,881.80 | 218,881.80 | 217,230.86 | 0.00 | (1,650.94) |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 594918BU7 | MICROSOFT CORP | 3.95% | 08/08/2056 | 11/09/2016 | 170,000.00 | 158,890.50 | 158,890.50 | 160,561.94 | 1,671.44 | 0.00 |
| 594918BU7 | MICROSOFT CORP | 3.95% | 08/08/2056 | 11/09/2016 | 180,000.00 | 168,724.80 | 168,724.80 | 170,006.76 | 1,281.96 | 0.00 |
| 594918BU7 | MICROSOFT CORP | 3.95% | 08/08/2056 | 11/09/2016 | 320,000.00 | 302,697.60 | 302,697.60 | 302,234.24 | 0.00 | (463.36) |
| **Totals for Cusip** | | | | | **900,000.00** | **849,194.70** | **849,194.70** | **850,033.80** | **2,953.40** | **(2,114.30)** |
| 6174466Q7 | MORGAN STANLEY | 6.62% | 04/01/2018 | 05/26/2011 | 135,000.00 | 151,798.05 | 148,031.55 | 142,766.28 | 0.00 | (5,265.27) |
| **Totals for Cusip** | | | | | **135,000.00** | **151,798.05** | **148,031.55** | **142,766.28** | **0.00** | **(5,265.27)** |
| 6174467Y9 | MORGAN STANLEY | 4.35% | 09/08/2026 | 10/03/2014 | 2,880,000.00 | 2,870,899.20 | 2,889,414.72 | 2,951,274.24 | 61,859.52 | 0.00 |
| **Totals for Cusip** | | | | | **2,880,000.00** | **2,870,899.20** | **2,889,414.72** | **2,951,274.24** | **61,859.52** | **0.00** |
| 617446C23 | MORGAN STANLEY | 5.45% | 01/09/2017 | 01/04/2007 | 270,000.00 | 269,136.00 | 280,272.96 | 270,132.84 | 0.00 | (10,140.12) |
| 617446C23 | MORGAN STANLEY | 5.45% | 01/09/2017 | 01/04/2007 | 255,000.00 | 254,184.00 | 264,702.24 | 255,125.46 | 0.00 | (9,576.78) |
| 617446C23 | MORGAN STANLEY | 5.45% | 01/09/2017 | 08/30/2007 | 710,000.00 | 680,847.40 | 737,014.08 | 710,349.32 | 0.00 | (26,664.76) |
| 617446C23 | MORGAN STANLEY | 5.45% | 01/09/2017 | 01/08/2009 | 3,460,000.00 | 2,975,600.00 | 3,591,646.08 | 3,461,702.32 | 0.00 | (129,943.76) |
| **Totals for Cusip** | | | | | **4,695,000.00** | **4,179,767.40** | **4,873,635.36** | **4,697,309.94** | **0.00** | **(176,325.42)** |
| 617446H51 | MORGAN STANLEY | 5.55% | 04/27/2017 | 02/29/2012 | 1,580,000.00 | 1,620,681.84 | 1,657,800.78 | 1,600,911.30 | 0.00 | (56,889.48) |
| **Totals for Cusip** | | | | | **1,580,000.00** | **1,620,681.84** | **1,657,800.78** | **1,600,911.30** | **0.00** | **(56,889.48)** |
| 61744YAD0 | MORGAN STANLEY | 5.95% | 12/28/2017 | 12/20/2007 | 655,000.00 | 653,146.35 | 704,339.19 | 681,743.65 | 0.00 | (22,595.54) |
| **Totals for Cusip** | | | | | **655,000.00** | **653,146.35** | **704,339.19** | **681,743.65** | **0.00** | **(22,595.54)** |
| 61746BDJ2 | MORGAN STANLEY | 3.75% | 02/25/2023 | 04/22/2015 | 3,400,000.00 | 3,552,932.00 | 3,482,504.40 | 3,492,289.60 | 9,785.20 | 0.00 |
| **Totals for Cusip** | | | | | **3,400,000.00** | **3,552,932.00** | **3,482,504.40** | **3,492,289.60** | **9,785.20** | **0.00** |
| 61746BDZ6 | MORGAN STANLEY | 3.88% | 01/27/2026 | 04/27/2016 | 2,875,000.00 | 2,976,631.25 | 2,976,631.25 | 2,904,054.75 | 0.00 | (72,576.50) |
| **Totals for Cusip** | | | | | **2,875,000.00** | **2,976,631.25** | **2,976,631.25** | **2,904,054.75** | **0.00** | **(72,576.50)** |
| 61747WAL3 | MORGAN STANLEY | 5.50% | 07/28/2021 | 07/21/2011 | 70,000.00 | 69,979.00 | 78,426.04 | 77,569.59 | 0.00 | (856.45) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 61747WAL3 | MORGAN STANLEY | 5.50% | 07/28/2021 | 10/27/2011 | 4,550,000.00 | 4,483,251.50 | 5,097,692.60 | 5,042,023.35 | 0.00 | (55,669.25) |
| 61747WAL3 | MORGAN STANLEY | 5.50% | 07/28/2021 | 10/01/2013 | 28,000.00 | 30,782.08 | 31,370.42 | 31,027.84 | 0.00 | (342.58) |
| **Totals for Cusip** | | | | | **4,648,000.00** | **4,584,012.58** | **5,207,489.06** | **5,150,620.78** | **0.00** | **(56,868.28)** |
| 61747YCJ2 | MORGAN STANLEY | 5.62% | 09/23/2019 | 09/16/2009 | 4,950,000.00 | 4,929,457.50 | 5,462,815.05 | 5,365,602.00 | 0.00 | (97,213.05) |
| **Totals for Cusip** | | | | | **4,950,000.00** | **4,929,457.50** | **5,462,815.05** | **5,365,602.00** | **0.00** | **(97,213.05)** |
| 61761JQK8 | MORGAN STANLEY | 5.45% | 01/30/3100 | 04/22/2014 | 2,325,000.00 | 2,325,000.00 | 2,269,781.25 | 2,301,750.00 | 31,968.75 | 0.00 |
| **Totals for Cusip** | | | | | **2,325,000.00** | **2,325,000.00** | **2,269,781.25** | **2,301,750.00** | **31,968.75** | **0.00** |
| 61945CAD5 | MOSAIC COMPANY | 5.45% | 11/15/2033 | 11/07/2013 | 900,000.00 | 896,634.00 | 909,611.10 | 892,625.40 | 0.00 | (16,985.70) |
| **Totals for Cusip** | | | | | **900,000.00** | **896,634.00** | **909,611.10** | **892,625.40** | **0.00** | **(16,985.70)** |
| 61945CAE3 | MOSAIC COMPANY | 5.62% | 11/15/2043 | 11/07/2013 | 2,285,000.00 | 2,283,012.05 | 2,190,165.65 | 2,202,043.08 | 11,877.43 | 0.00 |
| 61945CAE3 | MOSAIC COMPANY | 5.62% | 11/15/2043 | 11/19/2013 | 380,000.00 | 383,275.60 | 364,228.86 | 366,204.10 | 1,975.24 | 0.00 |
| 61945CAE3 | MOSAIC COMPANY | 5.62% | 11/15/2043 | 03/28/2014 | 300,000.00 | 324,312.00 | 287,549.10 | 289,108.50 | 1,559.40 | 0.00 |
| **Totals for Cusip** | | | | | **2,965,000.00** | **2,990,599.65** | **2,841,943.61** | **2,857,355.68** | **15,412.07** | **0.00** |
| 629377BY7 | NRG ENERGY INC | 6.25% | 05/01/2024 | 01/26/2015 | 350,000.00 | 350,000.00 | 294,070.00 | 340,375.00 | 46,305.00 | 0.00 |
| **Totals for Cusip** | | | | | **350,000.00** | **350,000.00** | **294,070.00** | **340,375.00** | **46,305.00** | **0.00** |
| 629377BZ4 | NRG ENERGY INC | 7.25% | 05/15/2026 | 05/09/2016 | 1,280,000.00 | 1,280,000.00 | 1,280,000.00 | 1,273,600.00 | 0.00 | (6,400.00) |
| **Totals for Cusip** | | | | | **1,280,000.00** | **1,280,000.00** | **1,280,000.00** | **1,273,600.00** | **0.00** | **(6,400.00)** |
| 62944BAR5 | BK NEDERLANDSE | 2.62% | 04/28/2021 | 01/25/2016 | 7,192,000.00 | 7,422,266.05 | 7,422,266.05 | 7,301,476.62 | 0.00 | (120,789.43) |
| **Totals for Cusip** | | | | | **7,192,000.00** | **7,422,266.05** | **7,422,266.05** | **7,301,476.62** | **0.00** | **(120,789.43)** |
| 62947QAN8 | NXP BV / NXP FUNDING LLC | 5.75% | 03/15/2023 | 01/28/2016 | 2,600,000.00 | 2,655,250.00 | 2,655,250.00 | 2,743,000.00 | 87,750.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,600,000.00** | **2,655,250.00** | **2,655,250.00** | **2,743,000.00** | **87,750.00** | **0.00** |
| 629568AX4 | NABORS INDUSTRIES INC | 4.62% | 09/15/2021 | 02/13/2012 | 2,570,000.00 | 2,561,397.79 | 2,111,923.20 | 2,612,456.40 | 500,533.20 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,570,000.00** | **2,561,397.79** | **2,111,923.20** | **2,612,456.40** | **500,533.20** | **0.00** |
| 641423BS6 | NEVADA POWER | 6.50% | 05/15/2018 | 10/12/2007 | 2,630,000.00 | 2,698,380.00 | 2,929,301.89 | 2,805,260.57 | 0.00 | (124,041.32) |
| **Totals for Cusip** | | | | | **2,630,000.00** | **2,698,380.00** | **2,929,301.89** | **2,805,260.57** | **0.00** | **(124,041.32)** |
| 646139W35 | NEW JERSEY TPK AUTH | 7.41% | 01/01/2040 | 04/20/2009 | 635,000.00 | 635,000.00 | 901,858.75 | 917,060.65 | 15,201.90 | 0.00 |
| 646139W35 | NEW JERSEY TPK AUTH | 7.41% | 01/01/2040 | 05/13/2010 | 1,375,000.00 | 1,647,662.50 | 1,952,843.75 | 1,985,761.25 | 32,917.50 | 0.00 |
| 646139W35 | NEW JERSEY TPK AUTH | 7.41% | 01/01/2040 | 05/17/2010 | 555,000.00 | 673,992.00 | 788,238.75 | 801,525.45 | 13,286.70 | 0.00 |
| 646139W35 | NEW JERSEY TPK AUTH | 7.41% | 01/01/2040 | 02/29/2012 | 925,000.00 | 1,330,640.25 | 1,313,731.25 | 1,335,875.75 | 22,144.50 | 0.00 |
| **Totals for Cusip** | | | | | **3,490,000.00** | **4,287,294.75** | **4,956,672.50** | **5,040,223.10** | **83,550.60** | **0.00** |
| 651229AW6 | NEWELL BRANDS INC | 4.20% | 04/01/2026 | 03/18/2016 | 1,420,000.00 | 1,417,131.60 | 1,417,131.60 | 1,482,167.60 | 65,036.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,420,000.00** | **1,417,131.60** | **1,417,131.60** | **1,482,167.60** | **65,036.00** | **0.00** |
| 654579AD3 | NIPPON LIFE INSURANCE | 5.10% | 10/16/2044 | 10/09/2014 | 1,365,000.00 | 1,365,000.00 | 1,426,425.00 | 1,407,656.25 | 0.00 | (18,768.75) |
| **Totals for Cusip** | | | | | **1,365,000.00** | **1,365,000.00** | **1,426,425.00** | **1,407,656.25** | **0.00** | **(18,768.75)** |
| 65473QAR4 | NISOURCE FINANCE CORP | 5.45% | 09/15/2020 | 09/07/2005 | 1,275,000.00 | 1,269,657.75 | 1,397,693.25 | 1,392,284.70 | 0.00 | (5,408.55) |
| **Totals for Cusip** | | | | | **1,275,000.00** | **1,269,657.75** | **1,397,693.25** | **1,392,284.70** | **0.00** | **(5,408.55)** |
| 655044AD7 | NOBLE ENERGY INC | 8.25% | 03/01/2019 | 02/29/2012 | 1,180,000.00 | 1,497,402.30 | 1,319,706.10 | 1,325,499.90 | 5,793.80 | 0.00 |
| **Totals for Cusip** | | | | | **1,180,000.00** | **1,497,402.30** | **1,319,706.10** | **1,325,499.90** | **5,793.80** | **0.00** |
| 655044AJ4 | NOBLE ENERGY INC | 5.05% | 11/15/2044 | 07/28/2016 | 1,800,000.00 | 1,780,344.00 | 1,780,344.00 | 1,805,306.40 | 24,962.40 | 0.00 |
| **Totals for Cusip** | | | | | **1,800,000.00** | **1,780,344.00** | **1,780,344.00** | **1,805,306.40** | **24,962.40** | **0.00** |
| 65548QAA2 | NORBORD DELWARE GP I | 7.70% | 02/15/2017 | 02/09/2007 | 325,000.00 | 324,054.25 | 338,000.00 | 329,062.50 | 0.00 | (8,937.50) |
| **Totals for Cusip** | | | | | **325,000.00** | **324,054.25** | **338,000.00** | **329,062.50** | **0.00** | **(8,937.50)** |
| 655844AW8 | NORFOLK SOUTHERN CORP | 5.59% | 05/17/2025 | 08/10/2007 | 102,000.00 | 92,814.90 | 116,625.68 | 116,675.15 | 49.47 | 0.00 |
| **Totals for Cusip** | | | | | **102,000.00** | **92,814.90** | **116,625.68** | **116,675.15** | **49.47** | **0.00** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 655855FA7 | NORFOLK SOUTHERN | 9.75% | 06/15/2020 | 07/01/2009 | 2,610,000.00 | 3,468,990.15 | 3,330,044.19 | 3,226,158.36 | 0.00 | (103,885.83) |
| **Totals for Cusip** | | | | | **2,610,000.00** | **3,468,990.15** | **3,330,044.19** | **3,226,158.36** | **0.00** | **(103,885.83)** |
| 665859AP9 | NORTHERN TRUST | 3.95% | 10/30/2025 | 12/06/2013 | 2,680,000.00 | 2,616,725.20 | 2,806,161.00 | 2,810,499.92 | 4,338.92 | 0.00 |
| **Totals for Cusip** | | | | | **2,680,000.00** | **2,616,725.20** | **2,806,161.00** | **2,810,499.92** | **4,338.92** | **0.00** |
| 668131AA3 | NORTHWEST MUTUAL LIFE | 6.06% | 03/30/2040 | 03/23/2010 | 850,000.00 | 850,000.00 | 1,021,269.05 | 1,046,678.10 | 25,409.05 | 0.00 |
| **Totals for Cusip** | | | | | **850,000.00** | **850,000.00** | **1,021,269.05** | **1,046,678.10** | **25,409.05** | **0.00** |
| 67019EAB3 | NSTAR | 4.50% | 11/15/2019 | 11/12/2009 | 1,375,000.00 | 1,363,546.25 | 1,467,228.13 | 1,459,463.50 | 0.00 | (7,764.63) |
| **Totals for Cusip** | | | | | **1,375,000.00** | **1,363,546.25** | **1,467,228.13** | **1,459,463.50** | **0.00** | **(7,764.63)** |
| 674599CM5 | OCCIDENTAL PETROLEUM | 3.00% | 02/15/2027 | 11/02/2016 | 980,000.00 | 975,874.20 | 975,874.20 | 948,223.50 | 0.00 | (27,650.70) |
| **Totals for Cusip** | | | | | **980,000.00** | **975,874.20** | **975,874.20** | **948,223.50** | **0.00** | **(27,650.70)** |
| 67740QAF3 | OHIO NAT FINANCIAL | 6.38% | 04/30/2020 | 04/20/2010 | 1,635,000.00 | 1,626,285.45 | 1,825,521.65 | 1,797,705.39 | 0.00 | (27,816.26) |
| **Totals for Cusip** | | | | | **1,635,000.00** | **1,626,285.45** | **1,825,521.65** | **1,797,705.39** | **0.00** | **(27,816.26)** |
| 68268NAD5 | ONEOK PARTNERS LP | 6.85% | 10/15/2037 | 11/02/2016 | 1,375,000.00 | 1,595,770.00 | 1,595,770.00 | 1,598,826.63 | 3,056.63 | 0.00 |
| **Totals for Cusip** | | | | | **1,375,000.00** | **1,595,770.00** | **1,595,770.00** | **1,598,826.63** | **3,056.63** | **0.00** |
| 68268NAJ2 | ONEOK PARTNERS LP | 3.38% | 10/01/2022 | 11/14/2016 | 4,227,000.00 | 4,254,179.61 | 4,254,179.61 | 4,244,643.50 | 0.00 | (9,536.11) |
| **Totals for Cusip** | | | | | **4,227,000.00** | **4,254,179.61** | **4,254,179.61** | **4,244,643.50** | **0.00** | **(9,536.11)** |
| 68389XAV7 | ORACLE CORP | 4.30% | 07/08/2034 | 06/30/2014 | 2,545,000.00 | 2,543,982.00 | 2,531,788.91 | 2,631,489.28 | 99,700.37 | 0.00 |
| **Totals for Cusip** | | | | | **2,545,000.00** | **2,543,982.00** | **2,531,788.91** | **2,631,489.28** | **99,700.37** | **0.00** |
| 693304AH0 | EXELON CORP | 5.95% | 10/01/2036 | 09/18/2006 | 940,000.00 | 937,114.20 | 1,139,866.56 | 1,155,954.66 | 16,088.10 | 0.00 |
| **Totals for Cusip** | | | | | **940,000.00** | **937,114.20** | **1,139,866.56** | **1,155,954.66** | **16,088.10** | **0.00** |
| 693627AY7 | PSI ENERGY | 6.12% | 10/15/2035 | 10/18/2005 | 1,222,000.00 | 1,221,352.34 | 1,463,259.46 | 1,472,560.10 | 9,300.64 | 0.00 |
| **Totals for Cusip** | | | | | **1,222,000.00** | **1,221,352.34** | **1,463,259.46** | **1,472,560.10** | **9,300.64** | **0.00** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 698299BD5 | REPUBLIC OF PANAMA | 4.00% | 09/22/2024 | 09/15/2014 | 1,435,000.00 | 1,424,596.25 | 1,435,000.00 | 1,460,112.50 | 25,112.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,435,000.00** | **1,424,596.25** | **1,435,000.00** | **1,460,112.50** | **25,112.50** | **0.00** |
| 71270QEB8 | PEOPLES UNITED BANK | 4.00% | 07/15/2024 | 06/23/2014 | 1,310,000.00 | 1,302,257.90 | 1,295,343.72 | 1,290,418.12 | 0.00 | (4,925.60) |
| **Totals for Cusip** | | | | | **1,310,000.00** | **1,302,257.90** | **1,295,343.72** | **1,290,418.12** | **0.00** | **(4,925.60)** |
| 71654QAX0 | PETRO MEXICANOS | 5.50% | 01/21/2021 | 11/19/2012 | 2,570,000.00 | 3,017,180.00 | 2,592,359.00 | 2,643,887.50 | 51,528.50 | 0.00 |
| **Totals for Cusip** | | | | | **2,570,000.00** | **3,017,180.00** | **2,592,359.00** | **2,643,887.50** | **51,528.50** | **0.00** |
| 71654QAZ5 | PETRO MEXICANOS | 6.50% | 06/02/2041 | 07/05/2016 | 1,484,000.00 | 1,558,200.00 | 1,558,200.00 | 1,389,840.20 | 0.00 | (168,359.80) |
| 71654QAZ5 | PETRO MEXICANOS | 6.50% | 06/02/2041 | 07/06/2016 | 731,000.00 | 763,895.00 | 763,895.00 | 684,618.05 | 0.00 | (79,276.95) |
| **Totals for Cusip** | | | | | **2,215,000.00** | **2,322,095.00** | **2,322,095.00** | **2,074,458.25** | **0.00** | **(247,636.75)** |
| 718546AJ3 | PHILLIPS 66 | 2.95% | 05/01/2017 | 12/14/2012 | 1,305,000.00 | 1,304,813.36 | 1,322,737.56 | 1,312,279.29 | 0.00 | (10,458.27) |
| **Totals for Cusip** | | | | | **1,305,000.00** | **1,304,813.36** | **1,322,737.56** | **1,312,279.29** | **0.00** | **(10,458.27)** |
| 731011AT9 | REPUBLIC OF POLAND | 3.00% | 03/17/2023 | 09/10/2012 | 3,025,000.00 | 2,978,052.00 | 2,994,750.00 | 2,964,500.00 | 0.00 | (30,250.00) |
| **Totals for Cusip** | | | | | **3,025,000.00** | **2,978,052.00** | **2,994,750.00** | **2,964,500.00** | **0.00** | **(30,250.00)** |
| 74251VAF9 | PRINCIPAL FINANCIAL | 4.62% | 09/15/2042 | 09/05/2012 | 290,000.00 | 289,483.80 | 282,652.85 | 300,355.03 | 17,702.18 | 0.00 |
| **Totals for Cusip** | | | | | **290,000.00** | **289,483.80** | **282,652.85** | **300,355.03** | **17,702.18** | **0.00** |
| 742651DP4 | PRIVATE EXPORT FUNDING | 2.45% | 07/15/2024 | 01/07/2016 | 135,000.00 | 132,992.55 | 132,992.55 | 131,506.74 | 0.00 | (1,485.81) |
| **Totals for Cusip** | | | | | **135,000.00** | **132,992.55** | **132,992.55** | **131,506.74** | **0.00** | **(1,485.81)** |
| 742651DS8 | PRIVATE EXPORT FUNDING | 1.88% | 07/15/2018 | 01/11/2016 | 605,000.00 | 613,361.10 | 613,361.10 | 609,689.36 | 0.00 | (3,671.74) |
| **Totals for Cusip** | | | | | **605,000.00** | **613,361.10** | **613,361.10** | **609,689.36** | **0.00** | **(3,671.74)** |
| 742651DW9 | PRIVATE EXPORT FUNDING | 3.25% | 06/15/2025 | 04/29/2016 | 2,115,000.00 | 2,267,956.80 | 2,267,956.80 | 2,184,737.90 | 0.00 | (83,218.90) |
| **Totals for Cusip** | | | | | **2,115,000.00** | **2,267,956.80** | **2,267,956.80** | **2,184,737.90** | **0.00** | **(83,218.90)** |
| 743315AM5 | PROGRESSIVE CORP OHIO | 6.70% | 06/15/2067 | 01/15/2010 | 950,000.00 | 878,750.00 | 947,625.00 | 928,625.00 | 0.00 | (19,000.00) |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 743315AM5 | PROGRESSIVE CORP OHIO | 6.70% | 06/15/2067 | 01/22/2010 | 508,000.00 | 467,360.00 | 506,730.00 | 496,570.00 | 0.00 | (10,160.00) |
| **Totals for Cusip** | | | | | **1,458,000.00** | **1,346,110.00** | **1,454,355.00** | **1,425,195.00** | **0.00** | **(29,160.00)** |
| 74340XAU5 | PROLOGIS LP | 6.88% | 03/15/2020 | 06/08/2011 | 171,000.00 | 170,608.83 | 194,596.97 | 191,818.74 | 0.00 | (2,778.23) |
| **Totals for Cusip** | | | | | **171,000.00** | **170,608.83** | **194,596.97** | **191,818.74** | **0.00** | **(2,778.23)** |
| 759468AC5 | RELIANCE HOLDINGS USA | 5.40% | 02/14/2022 | 10/10/2012 | 780,000.00 | 856,393.20 | 843,527.10 | 843,259.56 | 0.00 | (267.54) |
| 759468AC5 | RELIANCE HOLDINGS USA | 5.40% | 02/14/2022 | 10/11/2012 | 30,000.00 | 33,000.00 | 32,443.35 | 32,433.06 | 0.00 | (10.29) |
| 759468AC5 | RELIANCE HOLDINGS USA | 5.40% | 02/14/2022 | 10/10/2012 | 1,000,000.00 | 1,096,100.00 | 1,081,445.00 | 1,081,102.00 | 0.00 | (343.00) |
| **Totals for Cusip** | | | | | **1,810,000.00** | **1,985,493.20** | **1,957,415.45** | **1,956,794.62** | **0.00** | **(620.83)** |
| 76116FAB3 | RFCSP STRIP | 0.00% | 01/15/2030 | 03/11/2016 | 3,600,000.00 | 2,391,084.00 | 2,391,084.00 | 2,353,104.00 | 0.00 | (37,980.00) |
| **Totals for Cusip** | | | | | **3,600,000.00** | **2,391,084.00** | **2,391,084.00** | **2,353,104.00** | **0.00** | **(37,980.00)** |
| 761713BS4 | REYNOLDS AMERICAN INC | 8.12% | 06/23/2019 | 12/17/2015 | 485,000.00 | 563,782.22 | 570,707.75 | 553,305.46 | 0.00 | (17,402.29) |
| **Totals for Cusip** | | | | | **485,000.00** | **563,782.22** | **570,707.75** | **553,305.46** | **0.00** | **(17,402.29)** |
| 772739AL2 | ROCK TENN COMPANY | 4.90% | 03/01/2022 | 03/21/2013 | 2,220,000.00 | 2,216,110.16 | 2,354,498.70 | 2,409,894.36 | 55,395.66 | 0.00 |
| **Totals for Cusip** | | | | | **2,220,000.00** | **2,216,110.16** | **2,354,498.70** | **2,409,894.36** | **55,395.66** | **0.00** |
| 78442FEH7 | SLM CORP | 8.45% | 06/15/2018 | 07/01/2009 | 1,665,000.00 | 1,424,382.52 | 1,752,412.50 | 1,794,037.50 | 41,625.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,665,000.00** | **1,424,382.52** | **1,752,412.50** | **1,794,037.50** | **41,625.00** | **0.00** |
| 790849AL7 | ST JUDE MEDICAL INC | 2.00% | 09/15/2018 | 09/14/2015 | 9,250,000.00 | 9,227,707.50 | 9,232,841.25 | 9,263,051.75 | 30,210.50 | 0.00 |
| **Totals for Cusip** | | | | | **9,250,000.00** | **9,227,707.50** | **9,232,841.25** | **9,263,051.75** | **30,210.50** | **0.00** |
| 82937WAA3 | SINOPEC GROUP OVERSEAS | 1.75% | 04/10/2017 | 04/02/2014 | 4,490,000.00 | 4,479,807.70 | 4,473,916.82 | 4,488,527.28 | 14,610.46 | 0.00 |
| **Totals for Cusip** | | | | | **4,490,000.00** | **4,479,807.70** | **4,473,916.82** | **4,488,527.28** | **14,610.46** | **0.00** |
| 82938BAB6 | SINOPEC GRP OVERSEA | 2.50% | 04/28/2020 | 04/21/2015 | 2,000,000.00 | 1,991,520.00 | 1,967,502.00 | 1,986,742.00 | 19,240.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,991,520.00** | **1,967,502.00** | **1,986,742.00** | **19,240.00** | **0.00** |



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# Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 84265VAJ4 | SOUTHERN COPPER CORP | 5.88% | 04/23/2045 | 04/20/2015 | 1,290,000.00 | 1,274,945.70 | 988,297.38 | 1,266,426.54 | 278,129.16 | 0.00 |
| 84265VAJ4 | SOUTHERN COPPER CORP | 5.88% | 04/23/2045 | 04/29/2015 | 740,000.00 | 729,921.20 | 566,930.28 | 726,477.24 | 159,546.96 | 0.00 |
| **Totals for Cusip** | | | | | **2,030,000.00** | **2,004,866.90** | **1,555,227.66** | **1,992,903.78** | **437,676.12** | **0.00** |
| 845743BL6 | SOUTHWESTERN PUBLIC | 6.00% | 10/01/2036 | 10/03/2006 | 770,000.00 | 764,078.70 | 896,302.33 | 923,098.33 | 26,796.00 | 0.00 |
| **Totals for Cusip** | | | | | **770,000.00** | **764,078.70** | **896,302.33** | **923,098.33** | **26,796.00** | **0.00** |
| 85208NAA8 | SPRINT SPECTRUM SPEC I | 3.36% | 09/20/2021 | 10/20/2016 | 3,475,000.00 | 3,474,942.32 | 3,474,942.32 | 3,481,498.25 | 6,555.93 | 0.00 |
| **Totals for Cusip** | | | | | **3,475,000.00** | **3,474,942.32** | **3,474,942.32** | **3,481,498.25** | **6,555.93** | **0.00** |
| 857004AB1 | STATE GRID OVERSEAS INV | 2.75% | 05/07/2019 | 04/28/2014 | 2,785,000.00 | 2,759,294.45 | 2,813,562.96 | 2,821,296.91 | 7,733.95 | 0.00 |
| 857004AB1 | STATE GRID OVERSEAS INV | 2.75% | 05/07/2019 | 05/22/2014 | 1,860,000.00 | 1,869,616.20 | 1,879,076.16 | 1,884,241.38 | 5,165.22 | 0.00 |
| **Totals for Cusip** | | | | | **4,645,000.00** | **4,628,910.65** | **4,692,639.12** | **4,705,538.29** | **12,899.17** | **0.00** |
| 857477AF0 | STATE STREET CORP | 4.96% | 03/15/2018 | 02/29/2012 | 1,520,000.00 | 1,615,618.64 | 1,594,788.56 | 1,570,343.92 | 0.00 | (24,444.64) |
| **Totals for Cusip** | | | | | **1,520,000.00** | **1,615,618.64** | **1,594,788.56** | **1,570,343.92** | **0.00** | **(24,444.64)** |
| 865622BG8 | SUMITOMO MITSUI BANKING | 2.45% | 01/10/2019 | 01/07/2014 | 3,270,000.00 | 3,265,879.80 | 3,281,667.36 | 3,287,899.98 | 6,232.62 | 0.00 |
| **Totals for Cusip** | | | | | **3,270,000.00** | **3,265,879.80** | **3,281,667.36** | **3,287,899.98** | **6,232.62** | **0.00** |
| 875127AW2 | TAMPA ELECTRIC | 6.15% | 05/15/2037 | 05/22/2007 | 850,000.00 | 845,180.50 | 1,021,974.55 | 1,043,125.10 | 21,150.55 | 0.00 |
| **Totals for Cusip** | | | | | **850,000.00** | **845,180.50** | **1,021,974.55** | **1,043,125.10** | **21,150.55** | **0.00** |
| 87612EBD7 | TARGET CORPORATION | 3.50% | 07/01/2024 | 06/17/2014 | 950,000.00 | 945,782.00 | 985,790.30 | 986,803.00 | 1,012.70 | 0.00 |
| **Totals for Cusip** | | | | | **950,000.00** | **945,782.00** | **985,790.30** | **986,803.00** | **1,012.70** | **0.00** |
| 878091BC0 | TEACHERS INSURANCE AND | 6.85% | 12/16/2039 | 12/11/2009 | 3,460,000.00 | 3,455,605.80 | 4,277,871.34 | 4,490,125.04 | 212,253.70 | 0.00 |
| 878091BC0 | TEACHERS INSURANCE AND | 6.85% | 12/16/2039 | 02/29/2012 | 1,140,000.00 | 1,489,614.06 | 1,409,472.06 | 1,479,405.36 | 69,933.30 | 0.00 |
| **Totals for Cusip** | | | | | **4,600,000.00** | **4,945,219.86** | **5,687,343.40** | **5,969,530.40** | **282,187.00** | **0.00** |
| 880591DM1 | TENNESSEE VALLEY | 7.12% | 05/01/2030 | 01/25/2016 | 470,000.00 | 675,930.50 | 675,930.50 | 669,532.86 | 0.00 | (6,397.64) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 880591DM1 | TENNESSEE VALLEY | 7.12% | 05/01/2030 | 04/28/2016 | 890,000.00 | 1,314,193.58 | 1,314,193.58 | 1,267,838.82 | 0.00 | (46,354.76) |
| **Totals for Cusip** | | | | | **1,360,000.00** | **1,990,124.08** | **1,990,124.08** | **1,937,371.68** | **0.00** | **(52,752.40)** |
| 88167AAE1 | TEVA PHARMACEUTICALS NE | 3.15% | 10/01/2026 | 07/18/2016 | 1,065,000.00 | 1,062,167.10 | 1,062,167.10 | 981,852.26 | 0.00 | (80,314.84) |
| **Totals for Cusip** | | | | | **1,065,000.00** | **1,062,167.10** | **1,062,167.10** | **981,852.26** | **0.00** | **(80,314.84)** |
| 88167AAF8 | TEVA PHARMACEUTICALS NE | 4.10% | 10/01/2046 | 07/18/2016 | 340,000.00 | 337,167.80 | 337,167.80 | 291,333.08 | 0.00 | (45,834.72) |
| **Totals for Cusip** | | | | | **340,000.00** | **337,167.80** | **337,167.80** | **291,333.08** | **0.00** | **(45,834.72)** |
| 887315AM1 | TIME WARNER COS INC | 9.15% | 02/01/2023 | 01/19/2006 | 905,000.00 | 1,112,272.15 | 1,174,185.01 | 1,160,615.44 | 0.00 | (13,569.57) |
| **Totals for Cusip** | | | | | **905,000.00** | **1,112,272.15** | **1,174,185.01** | **1,160,615.44** | **0.00** | **(13,569.57)** |
| 887317AE5 | TIME WARNER INC | 6.20% | 03/15/2040 | 09/07/2011 | 700,000.00 | 781,655.00 | 768,714.80 | 808,037.30 | 39,322.50 | 0.00 |
| **Totals for Cusip** | | | | | **700,000.00** | **781,655.00** | **768,714.80** | **808,037.30** | **39,322.50** | **0.00** |
| 887317AH8 | TIME WARNER INC | 6.10% | 07/15/2040 | 02/29/2012 | 490,000.00 | 581,085.12 | 529,268.60 | 559,350.19 | 30,081.59 | 0.00 |
| **Totals for Cusip** | | | | | **490,000.00** | **581,085.12** | **529,268.60** | **559,350.19** | **30,081.59** | **0.00** |
| 887317AK1 | TIME WARNER INC | 4.75% | 03/29/2021 | 02/29/2012 | 420,000.00 | 469,926.66 | 451,454.22 | 449,946.42 | 0.00 | (1,507.80) |
| **Totals for Cusip** | | | | | **420,000.00** | **469,926.66** | **451,454.22** | **449,946.42** | **0.00** | **(1,507.80)** |
| 887317AL9 | TIME WARNER INC | 6.25% | 03/29/2041 | 03/29/2011 | 1,820,000.00 | 1,796,467.40 | 2,021,242.86 | 2,123,541.42 | 102,298.56 | 0.00 |
| 887317AL9 | TIME WARNER INC | 6.25% | 03/29/2041 | 02/29/2012 | 120,000.00 | 144,705.60 | 133,268.76 | 140,013.72 | 6,744.96 | 0.00 |
| **Totals for Cusip** | | | | | **1,940,000.00** | **1,941,173.00** | **2,154,511.62** | **2,263,555.14** | **109,043.52** | **0.00** |
| 887317BB0 | TIME WARNER INC | 3.80% | 02/15/2027 | 11/29/2016 | 665,000.00 | 662,439.75 | 662,439.75 | 661,223.47 | 0.00 | (1,216.28) |
| **Totals for Cusip** | | | | | **665,000.00** | **662,439.75** | **662,439.75** | **661,223.47** | **0.00** | **(1,216.28)** |
| 88732JAP3 | TIME WARNER CABLE INC | 8.75% | 02/14/2019 | 02/29/2012 | 1,500,000.00 | 1,984,047.00 | 1,740,079.50 | 1,690,416.00 | 0.00 | (49,663.50) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,984,047.00** | **1,740,079.50** | **1,690,416.00** | **0.00** | **(49,663.50)** |
| 88732JAS7 | TIME WARNER CABLE INC | 8.25% | 04/01/2019 | 07/01/2009 | 2,775,000.00 | 3,148,562.18 | 3,186,532.50 | 3,118,267.50 | 0.00 | (68,265.00) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,775,000.00** | **3,148,562.18** | **3,186,532.50** | **3,118,267.50** | **0.00** | **(68,265.00)** |
| 900123AX8 | REPUBLIC OF TURKEY | 7.00% | 06/05/2020 | 02/12/2014 | 2,230,000.00 | 2,486,450.00 | 2,481,218.42 | 2,394,400.06 | 0.00 | (86,818.36) |
| 900123AX8 | REPUBLIC OF TURKEY | 7.00% | 06/05/2020 | 03/24/2015 | 600,000.00 | 700,875.00 | 667,592.40 | 644,233.20 | 0.00 | (23,359.20) |
| 900123AX8 | REPUBLIC OF TURKEY | 7.00% | 06/05/2020 | 03/31/2015 | 900,000.00 | 1,041,750.00 | 1,001,388.60 | 966,349.80 | 0.00 | (35,038.80) |
| **Totals for Cusip** | | | | | **3,730,000.00** | **4,229,075.00** | **4,150,199.42** | **4,004,983.06** | **0.00** | **(145,216.36)** |
| 90131HAX3 | 21ST CENTURY FOX | 7.70% | 10/30/2025 | 04/06/2015 | 2,285,000.00 | 2,212,252.87 | 2,867,313.97 | 2,944,624.66 | 77,310.69 | 0.00 |
| **Totals for Cusip** | | | | | **2,285,000.00** | **2,212,252.87** | **2,867,313.97** | **2,944,624.66** | **77,310.69** | **0.00** |
| 90131HBP9 | 21ST CENTURY FOX | 6.90% | 08/15/2039 | 04/06/2015 | 10,000.00 | 12,205.11 | 11,825.82 | 12,557.52 | 731.70 | 0.00 |
| 90131HBP9 | 21ST CENTURY FOX | 6.90% | 08/15/2039 | 04/06/2015 | 10,000.00 | 12,205.11 | 11,825.82 | 12,557.52 | 731.70 | 0.00 |
| 90131HBP9 | 21ST CENTURY FOX | 6.90% | 08/15/2039 | 04/06/2015 | 115,000.00 | 114,771.29 | 135,996.93 | 144,411.48 | 8,414.55 | 0.00 |
| **Totals for Cusip** | | | | | **135,000.00** | **139,181.51** | **159,648.57** | **169,526.52** | **9,877.95** | **0.00** |
| 907818DK1 | UNION PACIFIC CORP | 4.16% | 07/15/2022 | 02/29/2012 | 247,000.00 | 272,415.07 | 267,067.76 | 266,175.85 | 0.00 | (891.91) |
| **Totals for Cusip** | | | | | **247,000.00** | **272,415.07** | **267,067.76** | **266,175.85** | **0.00** | **(891.91)** |
| 907833AJ6 | UNION PACIFIC RR | 8.00% | 01/10/2021 | 07/01/2009 | 2,917,910.04 | 3,209,701.04 | 3,188,836.24 | 3,110,695.77 | 0.00 | (78,140.47) |
| **Totals for Cusip** | | | | | **2,917,910.04** | **3,209,701.04** | **3,188,836.24** | **3,110,695.77** | **0.00** | **(78,140.47)** |
| 909287AA2 | UNITED AIR LINES | 6.64% | 07/02/2022 | 06/19/2007 | 1,047,301.91 | 1,047,301.91 | 1,115,376.53 | 1,128,467.81 | 13,091.28 | 0.00 |
| **Totals for Cusip** | | | | | **1,047,301.91** | **1,047,301.91** | **1,115,376.53** | **1,128,467.81** | **13,091.28** | **0.00** |
| 91086QBB3 | UNITED MEXICAN STATES | 4.75% | 03/08/2044 | 11/23/2016 | 2,600,000.00 | 2,297,100.00 | 2,297,100.00 | 2,364,180.00 | 67,080.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,600,000.00** | **2,297,100.00** | **2,297,100.00** | **2,364,180.00** | **67,080.00** | **0.00** |
| 91086QBC1 | UNITED MEXICAN STATES | 4.00% | 10/02/2023 | 11/02/2016 | 1,124,000.00 | 1,178,514.00 | 1,178,514.00 | 1,126,697.60 | 0.00 | (51,816.40) |
| **Totals for Cusip** | | | | | **1,124,000.00** | **1,178,514.00** | **1,178,514.00** | **1,126,697.60** | **0.00** | **(51,816.40)** |
| 911365AZ7 | UNITED RENTALS NORTH | 7.62% | 04/15/2022 | 01/22/2015 | 896,000.00 | 984,480.00 | 957,555.20 | 943,040.00 | 0.00 | (14,515.20) |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **896,000.00** | **984,480.00** | **957,555.20** | **943,040.00** | **0.00** | **(14,515.20)** |
| 912833XY1 | US TREASURY STRIP | 0.00% | 08/15/2030 | 12/24/2015 | 8,545,000.00 | 5,744,290.80 | 5,673,162.22 | 5,828,800.85 | 155,638.63 | 0.00 |
| **Totals for Cusip** | | | | | **8,545,000.00** | **5,744,290.80** | **5,673,162.22** | **5,828,800.85** | **155,638.63** | **0.00** |
| 912920AC9 | US WEST COMMUNICATIONS | 6.88% | 09/15/2033 | 02/29/2012 | 374,000.00 | 374,000.00 | 358,888.90 | 357,099.31 | 0.00 | (1,789.59) |
| **Totals for Cusip** | | | | | **374,000.00** | **374,000.00** | **358,888.90** | **357,099.31** | **0.00** | **(1,789.59)** |
| 91324PAX0 | UNITEDHEALTH GROUP INC | 6.50% | 06/15/2037 | 02/27/2008 | 900,000.00 | 890,010.92 | 1,129,777.20 | 1,156,654.80 | 26,877.60 | 0.00 |
| **Totals for Cusip** | | | | | **900,000.00** | **890,010.92** | **1,129,777.20** | **1,156,654.80** | **26,877.60** | **0.00** |
| 91324PBE1 | UNITEDHEALTH GROUP INC | 6.62% | 11/15/2037 | 02/27/2008 | 780,000.00 | 773,991.90 | 994,319.04 | 1,020,289.92 | 25,970.88 | 0.00 |
| **Totals for Cusip** | | | | | **780,000.00** | **773,991.90** | **994,319.04** | **1,020,289.92** | **25,970.88** | **0.00** |
| 91324PBK7 | UNITEDHEALTH GROUP INC | 6.88% | 02/15/2038 | 02/04/2008 | 340,000.00 | 334,815.00 | 444,680.90 | 462,671.32 | 17,990.42 | 0.00 |
| **Totals for Cusip** | | | | | **340,000.00** | **334,815.00** | **444,680.90** | **462,671.32** | **17,990.42** | **0.00** |
| 91324PCQ3 | UNITEDHEALTH GROUP INC | 4.62% | 07/15/2035 | 07/20/2015 | 2,275,000.00 | 2,274,727.00 | 2,361,718.45 | 2,479,838.73 | 118,120.28 | 0.00 |
| **Totals for Cusip** | | | | | **2,275,000.00** | **2,274,727.00** | **2,361,718.45** | **2,479,838.73** | **118,120.28** | **0.00** |
| 91529YAH9 | UNUMPROVIDENT CORP | 5.62% | 09/15/2020 | 09/08/2010 | 755,000.00 | 754,086.45 | 830,412.42 | 822,200.29 | 0.00 | (8,212.13) |
| **Totals for Cusip** | | | | | **755,000.00** | **754,086.45** | **830,412.42** | **822,200.29** | **0.00** | **(8,212.13)** |
| 91913YAT7 | VALERO ENERGY CORP | 4.90% | 03/15/2045 | 03/10/2015 | 600,000.00 | 597,564.00 | 500,325.00 | 597,925.80 | 97,600.80 | 0.00 |
| 91913YAT7 | VALERO ENERGY CORP | 4.90% | 03/15/2045 | 03/18/2015 | 530,000.00 | 531,234.90 | 441,953.75 | 528,167.79 | 86,214.04 | 0.00 |
| **Totals for Cusip** | | | | | **1,130,000.00** | **1,128,798.90** | **942,278.75** | **1,126,093.59** | **183,814.84** | **0.00** |
| 92343VCM4 | VERIZON COMMUNICATIONS | 5.01% | 08/21/2054 | 03/11/2015 | 7,935,000.00 | 8,039,998.01 | 7,265,214.59 | 7,893,436.47 | 628,221.88 | 0.00 |
| **Totals for Cusip** | | | | | **7,935,000.00** | **8,039,998.01** | **7,265,214.59** | **7,893,436.47** | **628,221.88** | **0.00** |
| 92343VCX0 | VERIZON COMMUNICATIONS | 4.52% | 09/15/2048 | 08/20/2015 | 2,836,000.00 | 2,798,409.99 | 2,536,226.29 | 2,719,474.43 | 183,248.14 | 0.00 |
| 92343VCX0 | VERIZON COMMUNICATIONS | 4.52% | 09/15/2048 | 08/20/2015 | 81,000.00 | 79,929.11 | 72,438.06 | 77,671.87 | 5,233.81 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 92343VCX0 | VERIZON COMMUNICATIONS | 4.52% | 09/15/2048 | 08/20/2015 | 54,000.00 | 53,195.83 | 48,292.04 | 51,781.25 | 3,489.21 | 0.00 |
| **Totals for Cusip** | | | | | **2,971,000.00** | **2,931,534.93** | **2,656,956.39** | **2,848,927.55** | **191,971.16** | **0.00** |
| 92343VCZ5 | VERIZON COMMUNICATIONS | 4.67% | 03/15/2055 | 08/20/2015 | 7,095,000.00 | 6,834,481.42 | 6,159,886.10 | 6,662,985.45 | 503,099.35 | 0.00 |
| **Totals for Cusip** | | | | | **7,095,000.00** | **6,834,481.42** | **6,159,886.10** | **6,662,985.45** | **503,099.35** | **0.00** |
| 925524AV2 | VIACOM INC | 5.50% | 05/15/2033 | 06/03/2003 | 480,000.00 | 494,236.80 | 474,159.84 | 498,588.48 | 24,428.64 | 0.00 |
| **Totals for Cusip** | | | | | **480,000.00** | **494,236.80** | **474,159.84** | **498,588.48** | **24,428.64** | **0.00** |
| 92553PAQ5 | VIACOM INC | 4.88% | 06/15/2043 | 02/11/2014 | 560,000.00 | 528,628.80 | 449,778.00 | 485,472.96 | 35,694.96 | 0.00 |
| **Totals for Cusip** | | | | | **560,000.00** | **528,628.80** | **449,778.00** | **485,472.96** | **35,694.96** | **0.00** |
| 92553PAW2 | VIACOM INC | 5.25% | 04/01/2044 | 09/08/2016 | 445,000.00 | 455,911.40 | 455,911.40 | 404,834.75 | 0.00 | (51,076.65) |
| **Totals for Cusip** | | | | | **445,000.00** | **455,911.40** | **455,911.40** | **404,834.75** | **0.00** | **(51,076.65)** |
| 92658TAQ1 | VIDEOTRON LTD | 5.00% | 07/15/2022 | 07/30/2013 | 2,500,000.00 | 2,484,375.00 | 2,500,000.00 | 2,562,500.00 | 62,500.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,484,375.00** | **2,500,000.00** | **2,562,500.00** | **62,500.00** | **0.00** |
| 942683AE3 | WATSON | 6.12% | 08/15/2019 | 08/18/2009 | 1,170,000.00 | 1,167,613.20 | 1,304,610.84 | 1,278,258.93 | 0.00 | (26,351.91) |
| **Totals for Cusip** | | | | | **1,170,000.00** | **1,167,613.20** | **1,304,610.84** | **1,278,258.93** | **0.00** | **(26,351.91)** |
| 94973VAY3 | WELLPOINT INC | 4.62% | 05/15/2042 | 05/02/2012 | 1,025,000.00 | 1,017,743.00 | 967,923.90 | 1,029,888.23 | 61,964.33 | 0.00 |
| **Totals for Cusip** | | | | | **1,025,000.00** | **1,017,743.00** | **967,923.90** | **1,029,888.23** | **61,964.33** | **0.00** |
| 94973VBB2 | WELLPOINT INC | 4.65% | 01/15/2043 | 09/05/2012 | 890,000.00 | 884,846.90 | 846,891.96 | 893,466.55 | 46,574.59 | 0.00 |
| **Totals for Cusip** | | | | | **890,000.00** | **884,846.90** | **846,891.96** | **893,466.55** | **46,574.59** | **0.00** |
| 96949LAA3 | WILLIAMS PARTNERS LP | 3.60% | 03/15/2022 | 06/23/2015 | 135,000.00 | 131,209.20 | 106,166.57 | 135,714.29 | 29,547.72 | 0.00 |
| **Totals for Cusip** | | | | | **135,000.00** | **131,209.20** | **106,166.57** | **135,714.29** | **29,547.72** | **0.00** |
| 976656BZ0 | WISCONSIN ELECTRIC | 5.70% | 12/01/2036 | 11/02/2006 | 630,000.00 | 629,514.90 | 753,842.88 | 768,168.45 | 14,325.57 | 0.00 |
| **Totals for Cusip** | | | | | **630,000.00** | **629,514.90** | **753,842.88** | **768,168.45** | **14,325.57** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 983024AF7 | WYETH | 6.45% | 02/01/2024 | 12/11/2003 | 425,000.00 | 423,414.75 | 519,865.53 | 517,494.88 | 0.00 | (2,370.65) |
| **Totals for Cusip** | | | | | **425,000.00** | **423,414.75** | **519,865.53** | **517,494.88** | **0.00** | **(2,370.65)** |
| 983024AN0 | WYETH | 5.95% | 04/01/2037 | 02/29/2012 | 300,000.00 | 392,514.00 | 356,709.60 | 377,534.10 | 20,824.50 | 0.00 |
| **Totals for Cusip** | | | | | **300,000.00** | **392,514.00** | **356,709.60** | **377,534.10** | **20,824.50** | **0.00** |
| 98419MAB6 | XYLEM INC | 4.88% | 10/01/2021 | 07/16/2012 | 3,040,000.00 | 3,037,988.15 | 3,231,352.80 | 3,281,898.88 | 50,546.08 | 0.00 |
| **Totals for Cusip** | | | | | **3,040,000.00** | **3,037,988.15** | **3,231,352.80** | **3,281,898.88** | **50,546.08** | **0.00** |
| B54Y3V4 | MYRIAD INT HOLDING BV | 6.38% | 07/28/2017 | 02/26/2014 | 2,500,000.00 | 2,787,500.00 | 2,610,550.00 | 2,549,400.00 | 0.00 | (61,150.00) |
| B54Y3V4 | MYRIAD INT HOLDING BV | 6.38% | 07/28/2017 | 02/27/2014 | 900,000.00 | 1,005,750.00 | 939,798.00 | 917,784.00 | 0.00 | (22,014.00) |
| **Totals for Cusip** | | | | | **3,400,000.00** | **3,793,250.00** | **3,550,348.00** | **3,467,184.00** | **0.00** | **(83,164.00)** |
| **Totals for Corporate** | | | | | **673,005,421.62** | **675,705,103.72** | **688,663,137.27** | **696,925,424.81** | **14,311,703.72** | **(6,049,416.18)** |
| **Fed Agency** | | | | | | | | | | |
| 01F022410 | FNMA | 2.50% | 01/01/2027 | 12/14/2016 | 1,500,000.00 | 1,501,171.88 | 1,501,171.88 | 1,502,373.00 | 1,201.12 | 0.00 |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,501,171.88** | **1,501,171.88** | **1,502,373.00** | **1,201.12** | **0.00** |
| 01F032617 | FNMA | 3.50% | 01/01/2040 | 12/15/2016 | 3,500,000.00 | 3,546,484.37 | 3,546,484.37 | 3,587,226.65 | 40,742.28 | 0.00 |
| **Totals for Cusip** | | | | | **3,500,000.00** | **3,546,484.37** | **3,546,484.37** | **3,587,226.65** | **40,742.28** | **0.00** |
| 01F040610 | FNMA | 4.00% | 04/01/2040 | 12/08/2016 | 8,000,000.00 | 8,403,750.00 | 8,403,750.00 | 8,410,468.80 | 6,718.80 | 0.00 |
| 01F040610 | FNMA | 4.00% | 04/01/2040 | 12/07/2016 | 17,000,000.00 | 17,892,500.00 | 17,892,500.00 | 17,872,246.20 | 0.00 | (20,253.80) |
| 01F040610 | FNMA | 4.00% | 04/01/2040 | 12/08/2016 | 4,000,000.00 | 4,194,375.00 | 4,194,375.00 | 4,205,234.40 | 10,859.40 | 0.00 |
| 01F040610 | FNMA | 4.00% | 04/01/2040 | 12/07/2016 | 500,000.00 | 526,250.00 | 526,250.00 | 525,654.30 | 0.00 | (595.70) |
| **Totals for Cusip** | | | | | **29,500,000.00** | **31,016,875.00** | **31,016,875.00** | **31,013,603.70** | **17,578.20** | **(20,849.50)** |
| 02R022415 | FHLMC | 2.50% | 01/15/2028 | 12/12/2016 | 8,000,000.00 | 7,991,875.00 | 7,991,875.00 | 8,014,375.20 | 22,500.20 | 0.00 |
| **Totals for Cusip** | | | | | **8,000,000.00** | **7,991,875.00** | **7,991,875.00** | **8,014,375.20** | **22,500.20** | **0.00** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 02R040615 | FHLMC | 4.00% | 01/13/2040 | 12/07/2016 | 6,500,000.00 | 6,832,109.38 | 6,832,109.38 | 6,827,158.00 | 0.00 | (4,951.38) |
| **Totals for Cusip** | | | | | **6,500,000.00** | **6,832,109.38** | **6,832,109.38** | **6,827,158.00** | **0.00** | **(4,951.38)** |
| 21H030617 | GNMA II | 3.00% | 01/15/2043 | 12/15/2016 | 2,000,000.00 | 1,995,937.50 | 1,995,937.50 | 2,025,039.00 | 29,101.50 | 0.00 |
| 21H030617 | GNMA II | 3.00% | 01/15/2043 | 12/15/2016 | 500,000.00 | 499,062.50 | 499,062.50 | 506,259.75 | 7,197.25 | 0.00 |
| 21H030617 | GNMA II | 3.00% | 01/15/2043 | 12/13/2016 | 16,000,000.00 | 16,155,000.00 | 16,155,000.00 | 16,200,312.00 | 45,312.00 | 0.00 |
| 21H030617 | GNMA II | 3.00% | 01/15/2043 | 12/15/2016 | 6,500,000.00 | 6,484,765.63 | 6,484,765.63 | 6,581,376.75 | 96,611.12 | 0.00 |
| 21H030617 | GNMA II | 3.00% | 01/15/2043 | 12/15/2016 | 1,000,000.00 | 997,656.25 | 997,656.25 | 1,012,519.50 | 14,863.25 | 0.00 |
| 21H030617 | GNMA II | 3.00% | 01/15/2043 | 12/15/2016 | 1,500,000.00 | 1,495,312.50 | 1,495,312.50 | 1,518,779.25 | 23,466.75 | 0.00 |
| 21H030617 | GNMA II | 3.00% | 01/15/2043 | 12/15/2016 | 4,500,000.00 | 4,490,156.25 | 4,490,156.25 | 4,556,337.75 | 66,181.50 | 0.00 |
| **Totals for Cusip** | | | | | **32,000,000.00** | **32,117,890.63** | **32,117,890.63** | **32,400,624.00** | **282,733.37** | **0.00** |
| 21H032613 | GNMA II | 3.50% | 01/20/2041 | 12/07/2016 | 3,000,000.00 | 3,120,878.91 | 3,120,878.91 | 3,118,535.10 | 0.00 | (2,343.81) |
| 21H032613 | GNMA II | 3.50% | 01/20/2041 | 12/16/2016 | 10,500,000.00 | 10,794,082.03 | 10,794,082.03 | 10,914,872.85 | 120,790.82 | 0.00 |
| **Totals for Cusip** | | | | | **13,500,000.00** | **13,914,960.94** | **13,914,960.94** | **14,033,407.95** | **120,790.82** | **(2,343.81)** |
| 31359MEU3 | FANNIE MAE | 6.25% | 05/15/2029 | 01/20/2016 | 965,000.00 | 1,354,261.70 | 1,354,261.70 | 1,279,118.12 | 0.00 | (75,143.58) |
| 31359MEU3 | FANNIE MAE | 6.25% | 05/15/2029 | 08/12/2016 | 910,000.00 | 1,328,117.70 | 1,328,117.70 | 1,206,215.01 | 0.00 | (121,902.69) |
| **Totals for Cusip** | | | | | **1,875,000.00** | **2,682,379.40** | **2,682,379.40** | **2,485,333.13** | **0.00** | **(197,046.27)** |
| 31359MGK3 | FANNIE MAE | 6.62% | 11/15/2030 | 07/29/2016 | 1,110,000.00 | 1,711,946.34 | 1,711,946.34 | 1,544,105.46 | 0.00 | (167,840.88) |
| **Totals for Cusip** | | | | | **1,110,000.00** | **1,711,946.34** | **1,711,946.34** | **1,544,105.46** | **0.00** | **(167,840.88)** |
| 3135G0Q22 | FANNIE MAE | 1.88% | 09/24/2026 | 10/20/2016 | 550,000.00 | 540,752.30 | 540,752.30 | 505,298.75 | 0.00 | (35,453.55) |
| **Totals for Cusip** | | | | | **550,000.00** | **540,752.30** | **540,752.30** | **505,298.75** | **0.00** | **(35,453.55)** |
| 76116FAC1 | RFCSP STRIP | 0.00% | 04/15/2030 | 03/11/2016 | 5,544,000.00 | 3,655,159.20 | 3,655,159.20 | 3,590,405.28 | 0.00 | (64,753.92) |
| **Totals for Cusip** | | | | | **5,544,000.00** | **3,655,159.20** | **3,655,159.20** | **3,590,405.28** | **0.00** | **(64,753.92)** |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 12/01/2015 | 820,000.00 | 748,086.00 | 742,017.18 | 766,399.06 | 24,381.88 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 03/21/2016 | 710,000.00 | 658,681.20 | 658,681.20 | 663,589.43 | 4,908.23 | 0.00 |
| **Totals for Cusip** | | | | | **1,530,000.00** | **1,406,767.20** | **1,400,698.38** | **1,429,988.49** | **29,290.11** | **0.00** |
| **Totals for Fed Agency** | | | | | **105,109,000.00** | **106,918,371.64** | **106,912,302.82** | **106,933,899.61** | **514,836.10** | **(493,239.31)** |
| **Foreign** | | | | | | | | | | |
| 00254EMJ8 | SWEDISH EXPORT CREDIT | 1.75% | 03/10/2021 | 03/03/2016 | 5,540,000.00 | 5,513,408.00 | 5,513,408.00 | 5,436,773.18 | 0.00 | (76,634.82) |
| **Totals for Cusip** | | | | | **5,540,000.00** | **5,513,408.00** | **5,513,408.00** | **5,436,773.18** | **0.00** | **(76,634.82)** |
| 013051DV6 | PROVINCE OF ALBERTA | 1.90% | 12/06/2019 | 12/01/2016 | 1,800,000.00 | 1,799,172.00 | 1,799,172.00 | 1,802,755.80 | 3,583.80 | 0.00 |
| **Totals for Cusip** | | | | | **1,800,000.00** | **1,799,172.00** | **1,799,172.00** | **1,802,755.80** | **3,583.80** | **0.00** |
| 055451AW8 | BHP FINANCE USA LTD | 6.25% | 10/19/2075 | 10/14/2015 | 2,070,000.00 | 2,070,000.00 | 2,026,012.50 | 2,241,189.00 | 215,176.50 | 0.00 |
| **Totals for Cusip** | | | | | **2,070,000.00** | **2,070,000.00** | **2,026,012.50** | **2,241,189.00** | **215,176.50** | **0.00** |
| 066716AJ0 | AID TUNISIA | 1.42% | 08/05/2021 | 08/03/2016 | 1,600,000.00 | 1,600,000.00 | 1,600,000.00 | 1,546,627.20 | 0.00 | (53,372.80) |
| **Totals for Cusip** | | | | | **1,600,000.00** | **1,600,000.00** | **1,600,000.00** | **1,546,627.20** | **0.00** | **(53,372.80)** |
| 12802DAR7 | CAISSE D'AMORT DETTE | 2.00% | 03/22/2021 | 03/15/2016 | 2,820,000.00 | 2,817,208.20 | 2,817,208.20 | 2,789,011.02 | 0.00 | (28,197.18) |
| **Totals for Cusip** | | | | | **2,820,000.00** | **2,817,208.20** | **2,817,208.20** | **2,789,011.02** | **0.00** | **(28,197.18)** |
| 219868BW5 | CORP ANDINA DE FOMENTO | 2.00% | 05/10/2019 | 05/04/2016 | 2,480,000.00 | 2,479,776.80 | 2,479,776.80 | 2,463,837.84 | 0.00 | (15,938.96) |
| **Totals for Cusip** | | | | | **2,480,000.00** | **2,479,776.80** | **2,479,776.80** | **2,463,837.84** | **0.00** | **(15,938.96)** |
| 219868BX3 | CORP ANDINA DE FOMENTO | 2.12% | 09/27/2021 | 09/20/2016 | 2,220,000.00 | 2,215,804.20 | 2,215,804.20 | 2,149,337.40 | 0.00 | (66,466.80) |
| **Totals for Cusip** | | | | | **2,220,000.00** | **2,215,804.20** | **2,215,804.20** | **2,149,337.40** | **0.00** | **(66,466.80)** |
| 31808LAA0 | FINNVERA PLC | 2.38% | 06/04/2025 | 09/01/2016 | 800,000.00 | 823,312.00 | 823,312.00 | 765,472.00 | 0.00 | (57,840.00) |
| **Totals for Cusip** | | | | | **800,000.00** | **823,312.00** | **823,312.00** | **765,472.00** | **0.00** | **(57,840.00)** |
| 418097AE1 | HASHEMITE KINGDOM OF | 2.58% | 06/30/2022 | 07/20/2016 | 200,000.00 | 212,040.00 | 212,040.00 | 203,446.60 | 0.00 | (8,593.40) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **200,000.00** | **212,040.00** | **212,040.00** | **203,446.60** | **0.00** | **(8,593.40)** |
| 418097AF8 | HASHEMITE KINGDOM OF | 3.00% | 06/30/2025 | 01/08/2016 | 250,000.00 | 259,000.00 | 259,000.00 | 255,010.00 | 0.00 | (3,990.00) |
| **Totals for Cusip** | | | | | **250,000.00** | **259,000.00** | **259,000.00** | **255,010.00** | **0.00** | **(3,990.00)** |
| 445545AE6 | REPUBLIC OF HUNGARY | 6.38% | 03/29/2021 | 04/05/2016 | 4,000,000.00 | 4,565,000.00 | 4,565,000.00 | 4,479,040.00 | 0.00 | (85,960.00) |
| **Totals for Cusip** | | | | | **4,000,000.00** | **4,565,000.00** | **4,565,000.00** | **4,479,040.00** | **0.00** | **(85,960.00)** |
| 455780BY1 | REPUBLIC OF INDONESIA | 5.25% | 01/08/2047 | 12/01/2016 | 1,320,000.00 | 1,310,047.20 | 1,310,047.20 | 1,316,201.04 | 6,153.84 | 0.00 |
| **Totals for Cusip** | | | | | **1,320,000.00** | **1,310,047.20** | **1,310,047.20** | **1,316,201.04** | **6,153.84** | **0.00** |
| 471048AW8 | JPN BANK FOR INTL COOP | 1.50% | 07/21/2021 | 07/13/2016 | 1,200,000.00 | 1,194,312.00 | 1,194,312.00 | 1,150,534.80 | 0.00 | (43,777.20) |
| **Totals for Cusip** | | | | | **1,200,000.00** | **1,194,312.00** | **1,194,312.00** | **1,150,534.80** | **0.00** | **(43,777.20)** |
| 471068AH9 | JAPAN FIN ORG MUNICIPAL | 2.12% | 04/13/2021 | 04/06/2016 | 1,200,000.00 | 1,197,360.00 | 1,197,360.00 | 1,173,729.60 | 0.00 | (23,630.40) |
| **Totals for Cusip** | | | | | **1,200,000.00** | **1,197,360.00** | **1,197,360.00** | **1,173,729.60** | **0.00** | **(23,630.40)** |
| 471068AJ5 | JAPAN FIN ORG MUNICIPAL | 2.12% | 10/25/2023 | 10/18/2016 | 2,600,000.00 | 2,581,722.00 | 2,581,722.00 | 2,473,338.40 | 0.00 | (108,383.60) |
| **Totals for Cusip** | | | | | **2,600,000.00** | **2,581,722.00** | **2,581,722.00** | **2,473,338.40** | **0.00** | **(108,383.60)** |
| 563469UL7 | MANITOBA PROVINCE OF | 2.12% | 06/22/2026 | 11/30/2016 | 400,000.00 | 375,360.00 | 375,360.00 | 373,140.00 | 0.00 | (2,220.00) |
| **Totals for Cusip** | | | | | **400,000.00** | **375,360.00** | **375,360.00** | **373,140.00** | **0.00** | **(2,220.00)** |
| 65557CAQ6 | NORDEA BANK AB | 1.88% | 09/17/2018 | 09/09/2015 | 4,215,000.00 | 4,203,282.30 | 4,187,530.85 | 4,212,922.01 | 25,391.16 | 0.00 |
| **Totals for Cusip** | | | | | **4,215,000.00** | **4,203,282.30** | **4,187,530.85** | **4,212,922.01** | **25,391.16** | **0.00** |
| 656836AA1 | NA DEVELOPMENT BANK | 4.38% | 02/11/2020 | 04/07/2016 | 1,400,000.00 | 1,540,000.00 | 1,540,000.00 | 1,489,523.00 | 0.00 | (50,477.00) |
| 656836AA1 | NA DEVELOPMENT BANK | 4.38% | 02/11/2020 | 12/06/2016 | 500,000.00 | 536,835.00 | 536,835.00 | 531,972.50 | 0.00 | (4,862.50) |
| **Totals for Cusip** | | | | | **1,900,000.00** | **2,076,835.00** | **2,076,835.00** | **2,021,495.50** | **0.00** | **(55,339.50)** |
| 656836AB9 | NA DEVELOPMENT BANK | 2.40% | 10/26/2022 | 04/18/2016 | 1,985,000.00 | 2,003,809.86 | 2,003,809.86 | 1,926,960.59 | 0.00 | (76,849.27) |
| **Totals for Cusip** | | | | | **1,985,000.00** | **2,003,809.86** | **2,003,809.86** | **1,926,960.59** | **0.00** | **(76,849.27)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 698299AX2 | REPUBLIC OF PANAMA | 5.20% | 01/30/2020 | 11/21/2013 | 1,600,000.00 | 1,726,784.00 | 1,736,000.00 | 1,718,400.00 | 0.00 | (17,600.00) |
| **Totals for Cusip** | | | | | **1,600,000.00** | **1,726,784.00** | **1,736,000.00** | **1,718,400.00** | **0.00** | **(17,600.00)** |
| 698299BE3 | REPUBLIC OF PANAMA | 3.75% | 03/16/2025 | 03/11/2015 | 970,000.00 | 958,912.90 | 950,600.00 | 962,725.00 | 12,125.00 | 0.00 |
| **Totals for Cusip** | | | | | **970,000.00** | **958,912.90** | **950,600.00** | **962,725.00** | **12,125.00** | **0.00** |
| 71656LBP5 | PETROLEOS MEXICANOS | 5.38% | 03/13/2022 | 12/06/2016 | 855,000.00 | 850,263.30 | 850,263.30 | 875,502.90 | 25,239.60 | 0.00 |
| **Totals for Cusip** | | | | | **855,000.00** | **850,263.30** | **850,263.30** | **875,502.90** | **25,239.60** | **0.00** |
| 74815HCB6 | PROVINCE OF QUEBEC | 7.14% | 02/27/2026 | 09/08/2016 | 1,690,000.00 | 2,333,095.70 | 2,333,095.70 | 2,165,853.30 | 0.00 | (167,242.40) |
| **Totals for Cusip** | | | | | **1,690,000.00** | **2,333,095.70** | **2,333,095.70** | **2,165,853.30** | **0.00** | **(167,242.40)** |
| 77586TAE6 | ROMANIAN GOVERNMENT | 6.12% | 01/22/2044 | 03/31/2015 | 1,000,000.00 | 1,278,750.00 | 1,170,000.00 | 1,167,250.00 | 0.00 | (2,750.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,278,750.00** | **1,170,000.00** | **1,167,250.00** | **0.00** | **(2,750.00)** |
| 80413TAA7 | SAUDI INTERNATIONAL | 2.38% | 10/26/2021 | 10/19/2016 | 2,330,000.00 | 2,306,863.10 | 2,306,863.10 | 2,262,280.88 | 0.00 | (44,582.22) |
| **Totals for Cusip** | | | | | **2,330,000.00** | **2,306,863.10** | **2,306,863.10** | **2,262,280.88** | **0.00** | **(44,582.22)** |
| 903724BL5 | UKRAINE GOVERNMENT | 1.47% | 09/29/2021 | 09/22/2016 | 2,200,000.00 | 2,200,000.00 | 2,200,000.00 | 2,147,736.80 | 0.00 | (52,263.20) |
| **Totals for Cusip** | | | | | **2,200,000.00** | **2,200,000.00** | **2,200,000.00** | **2,147,736.80** | **0.00** | **(52,263.20)** |
| B53QG12 | REPUBLIC OF INDONESIA | 4.88% | 05/05/2021 | 07/30/2015 | 1,740,000.00 | 1,854,840.00 | 1,802,323.32 | 1,841,983.14 | 39,659.82 | 0.00 |
| B53QG12 | REPUBLIC OF INDONESIA | 4.88% | 05/05/2021 | 07/28/2015 | 1,200,000.00 | 1,279,200.00 | 1,242,981.60 | 1,270,333.20 | 27,351.60 | 0.00 |
| **Totals for Cusip** | | | | | **2,940,000.00** | **3,134,040.00** | **3,045,304.92** | **3,112,316.34** | **67,011.42** | **0.00** |
| BE62884816 | BELGIUM KINGDOM OF | 1.12% | 08/03/2019 | 07/27/2016 | 2,600,000.00 | 2,596,100.00 | 2,596,100.00 | 2,559,408.80 | 0.00 | (36,691.20) |
| **Totals for Cusip** | | | | | **2,600,000.00** | **2,596,100.00** | **2,596,100.00** | **2,559,408.80** | **0.00** | **(36,691.20)** |
| XS11104481 | FINNVERA PLC | 1.88% | 09/16/2019 | 10/27/2016 | 2,200,000.00 | 2,228,635.49 | 2,228,635.49 | 2,196,651.60 | 0.00 | (31,983.89) |
| **Totals for Cusip** | | | | | **2,200,000.00** | **2,228,635.49** | **2,228,635.49** | **2,196,651.60** | **0.00** | **(31,983.89)** |
| Y20721BN8 | REPUBLIC OF INDONESIA | 4.75% | 01/08/2026 | 12/16/2016 | 600,000.00 | 611,700.00 | 611,700.00 | 619,370.40 | 7,670.40 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| Y20721BN8 | REPUBLIC OF INDONESIA | 4.75% | 01/08/2026 | 12/16/2016 | 400,000.00 | 408,500.00 | 408,500.00 | 412,913.60 | 4,413.60 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,020,200.00** | **1,020,200.00** | **1,032,284.00** | **12,084.00** | **0.00** |
| **Totals for Foreign** | | | | | **57,985,000.00** | **59,931,094.05** | **59,674,773.12** | **58,981,231.60** | **366,765.32** | **(1,060,306.84)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **MMIP Investment** | | | | | | | | | | |
| 818999963 | MONEY MARKET | | | 01/01/1900 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/11/2005 | 18,284.44 | 18,284.44 | 18,284.44 | 18,284.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/14/2005 | 17,969.15 | 17,969.15 | 17,969.15 | 17,969.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/16/2005 | 15,087.12 | 15,087.12 | 15,087.12 | 15,087.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/17/2005 | 14,501.23 | 14,501.23 | 14,501.23 | 14,501.23 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 03/18/2005 | 15,511.86 | 15,511.86 | 15,511.86 | 15,511.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/25/2005 | 16,500.60 | 16,500.60 | 16,500.60 | 16,500.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/21/2005 | 16,209.11 | 16,209.11 | 16,209.11 | 16,209.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/24/2005 | 16,333.30 | 16,333.30 | 16,333.30 | 16,333.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/23/2005 | 15,891.91 | 15,891.91 | 15,891.91 | 15,891.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/28/2005 | 17,118.48 | 17,118.48 | 17,118.48 | 17,118.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/30/2005 | 17,512.86 | 17,512.86 | 17,512.86 | 17,512.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/31/2005 | 17,538.14 | 17,538.14 | 17,538.14 | 17,538.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/01/2005 | 15,968.08 | 15,968.08 | 15,968.08 | 15,968.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/04/2005 | 16,130.32 | 16,130.32 | 16,130.32 | 16,130.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/06/2005 | 15,261.25 | 15,261.25 | 15,261.25 | 15,261.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/07/2005 | 14,687.75 | 14,687.75 | 14,687.75 | 14,687.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/08/2005 | 14,629.77 | 14,629.77 | 14,629.77 | 14,629.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/14/2005 | 5,326.83 | 5,326.83 | 5,326.83 | 5,326.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/15/2005 | 10,274.63 | 10,274.63 | 10,274.63 | 10,274.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/12/2005 | 44,538.52 | 44,538.52 | 44,538.52 | 44,538.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/11/2005 | 14,905.62 | 14,905.62 | 14,905.62 | 14,905.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/13/2005 | 4,672.12 | 4,672.12 | 4,672.12 | 4,672.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/18/2005 | 11,780.69 | 11,780.69 | 11,780.69 | 11,780.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/19/2005 | 34,765.40 | 34,765.40 | 34,765.40 | 34,765.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/20/2005 | 10,503.77 | 10,503.77 | 10,503.77 | 10,503.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/21/2005 | 10,671.43 | 10,671.43 | 10,671.43 | 10,671.43 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 04/22/2005 | 13,098.27 | 13,098.27 | 13,098.27 | 13,098.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/26/2005 | 33,867.05 | 33,867.05 | 33,867.05 | 33,867.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/25/2005 | 11,218.64 | 11,218.64 | 11,218.64 | 11,218.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/27/2005 | 10,988.66 | 10,988.66 | 10,988.66 | 10,988.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/28/2005 | 11,245.59 | 11,245.59 | 11,245.59 | 11,245.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/29/2005 | 13,400.06 | 13,400.06 | 13,400.06 | 13,400.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/02/2005 | 13,324.12 | 13,324.12 | 13,324.12 | 13,324.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/03/2005 | 47,288.64 | 47,288.64 | 47,288.64 | 47,288.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/04/2005 | 20,801.59 | 20,801.59 | 20,801.59 | 20,801.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/05/2005 | 17,176.99 | 17,176.99 | 17,176.99 | 17,176.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/06/2005 | 17,145.22 | 17,145.22 | 17,145.22 | 17,145.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/09/2005 | 15,830.41 | 15,830.41 | 15,830.41 | 15,830.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/11/2005 | 16,051.33 | 16,051.33 | 16,051.33 | 16,051.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/12/2005 | 17,293.58 | 17,293.58 | 17,293.58 | 17,293.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/13/2005 | 20,171.04 | 20,171.04 | 20,171.04 | 20,171.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/16/2005 | 18,937.34 | 18,937.34 | 18,937.34 | 18,937.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/18/2005 | 22,668.83 | 22,668.83 | 22,668.83 | 22,668.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/19/2005 | 22,617.61 | 22,617.61 | 22,617.61 | 22,617.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/20/2005 | 23,084.09 | 23,084.09 | 23,084.09 | 23,084.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/27/2005 | 23,622.27 | 23,622.27 | 23,622.27 | 23,622.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/23/2005 | 23,886.09 | 23,886.09 | 23,886.09 | 23,886.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/26/2005 | 24,479.58 | 24,479.58 | 24,479.58 | 24,479.58 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 05/25/2005 | 23,747.33 | 23,747.33 | 23,747.33 | 23,747.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/31/2005 | 23,473.81 | 23,473.81 | 23,473.81 | 23,473.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/02/2005 | 22,599.34 | 22,599.34 | 22,599.34 | 22,599.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/03/2005 | 22,517.76 | 22,517.76 | 22,517.76 | 22,517.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/06/2005 | 20,947.97 | 20,947.97 | 20,947.97 | 20,947.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/08/2005 | 21,915.75 | 21,915.75 | 21,915.75 | 21,915.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/09/2005 | 20,493.60 | 20,493.60 | 20,493.60 | 20,493.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/10/2005 | 19,719.41 | 19,719.41 | 19,719.41 | 19,719.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/16/2005 | 29,893.72 | 29,893.72 | 29,893.72 | 29,893.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/15/2005 | 28,786.88 | 28,786.88 | 28,786.88 | 28,786.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/17/2005 | 29,917.81 | 29,917.81 | 29,917.81 | 29,917.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/13/2005 | 19,787.85 | 19,787.85 | 19,787.85 | 19,787.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/20/2005 | 29,422.63 | 29,422.63 | 29,422.63 | 29,422.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/22/2005 | 29,307.94 | 29,307.94 | 29,307.94 | 29,307.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/23/2005 | 29,665.18 | 29,665.18 | 29,665.18 | 29,665.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/24/2005 | 31,207.84 | 31,207.84 | 31,207.84 | 31,207.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/30/2005 | 23,427.53 | 23,427.53 | 23,427.53 | 23,427.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/27/2005 | 29,271.40 | 29,271.40 | 29,271.40 | 29,271.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/29/2005 | 30,576.21 | 30,576.21 | 30,576.21 | 30,576.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/30/2005 | 30,716.03 | 30,716.03 | 30,716.03 | 30,716.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/30/2005 | 29,730.01 | 29,730.01 | 29,730.01 | 29,730.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/01/2005 | 31,349.62 | 31,349.62 | 31,349.62 | 31,349.62 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 06/29/2005 | 15,813.66 | 15,813.66 | 15,813.66 | 15,813.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/05/2005 | 33,123.75 | 33,123.75 | 33,123.75 | 33,123.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/07/2005 | 31,227.04 | 31,227.04 | 31,227.04 | 31,227.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/08/2005 | 30,965.25 | 30,965.25 | 30,965.25 | 30,965.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/13/2005 | 30,133.13 | 30,133.13 | 30,133.13 | 30,133.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/15/2005 | 21,156.28 | 21,156.28 | 21,156.28 | 21,156.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/11/2005 | 31,161.92 | 31,161.92 | 31,161.92 | 31,161.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/12/2005 | 144.43 | 144.43 | 144.43 | 144.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/14/2005 | 29,965.51 | 29,965.51 | 29,965.51 | 29,965.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/18/2005 | 21,681.11 | 21,681.11 | 21,681.11 | 21,681.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/20/2005 | 21,637.35 | 21,637.35 | 21,637.35 | 21,637.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/21/2005 | 21,854.44 | 21,854.44 | 21,854.44 | 21,854.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/22/2005 | 22,273.29 | 22,273.29 | 22,273.29 | 22,273.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/25/2005 | 22,080.68 | 22,080.68 | 22,080.68 | 22,080.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/27/2005 | 22,498.53 | 22,498.53 | 22,498.53 | 22,498.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/28/2005 | 22,523.79 | 22,523.79 | 22,523.79 | 22,523.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/29/2005 | 22,371.41 | 22,371.41 | 22,371.41 | 22,371.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/28/2005 | 5,442.97 | 5,442.97 | 5,442.97 | 5,442.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/01/2005 | 21,931.74 | 21,931.74 | 21,931.74 | 21,931.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/03/2005 | 23,032.40 | 23,032.40 | 23,032.40 | 23,032.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/04/2005 | 22,648.00 | 22,648.00 | 22,648.00 | 22,648.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/05/2005 | 23,467.67 | 23,467.67 | 23,467.67 | 23,467.67 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 08/12/2005 | 15,365.85 | 15,365.85 | 15,365.85 | 15,365.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/08/2005 | 22,330.77 | 22,330.77 | 22,330.77 | 22,330.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/10/2005 | 24,771.17 | 24,771.17 | 24,771.17 | 24,771.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/11/2005 | 24,384.88 | 24,384.88 | 24,384.88 | 24,384.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/11/2005 | 3,375.45 | 3,375.45 | 3,375.45 | 3,375.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/18/2005 | 18,847.60 | 18,847.60 | 18,847.60 | 18,847.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/19/2005 | 19,193.62 | 19,193.62 | 19,193.62 | 19,193.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/17/2005 | 18,579.41 | 18,579.41 | 18,579.41 | 18,579.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/15/2005 | 15,450.88 | 15,450.88 | 15,450.88 | 15,450.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/22/2005 | 19,476.94 | 19,476.94 | 19,476.94 | 19,476.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/24/2005 | 20,172.78 | 20,172.78 | 20,172.78 | 20,172.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/25/2005 | 19,320.86 | 19,320.86 | 19,320.86 | 19,320.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/26/2005 | 20,397.96 | 20,397.96 | 20,397.96 | 20,397.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/02/2005 | 20,010.72 | 20,010.72 | 20,010.72 | 20,010.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/29/2005 | 19,618.34 | 19,618.34 | 19,618.34 | 19,618.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/01/2005 | 19,560.93 | 19,560.93 | 19,560.93 | 19,560.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/31/2005 | 19,553.69 | 19,553.69 | 19,553.69 | 19,553.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/06/2005 | 20,004.50 | 20,004.50 | 20,004.50 | 20,004.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/06/2005 | 41,559.39 | 41,559.39 | 41,559.39 | 41,559.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/08/2005 | 19,068.46 | 19,068.46 | 19,068.46 | 19,068.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/09/2005 | 19,939.68 | 19,939.68 | 19,939.68 | 19,939.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/12/2005 | 18,215.06 | 18,215.06 | 18,215.06 | 18,215.06 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 09/14/2005 | 24,785.89 | 24,785.89 | 24,785.89 | 24,785.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/15/2005 | 27,735.27 | 27,735.27 | 27,735.27 | 27,735.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/16/2005 | 21,438.63 | 21,438.63 | 21,438.63 | 21,438.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/21/2005 | 21,964.66 | 21,964.66 | 21,964.66 | 21,964.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/22/2005 | 22,085.80 | 22,085.80 | 22,085.80 | 22,085.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/23/2005 | 21,909.14 | 21,909.14 | 21,909.14 | 21,909.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/19/2005 | 22,167.54 | 22,167.54 | 22,167.54 | 22,167.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/26/2005 | 21,719.36 | 21,719.36 | 21,719.36 | 21,719.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/28/2005 | 23,764.75 | 23,764.75 | 23,764.75 | 23,764.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/29/2005 | 23,419.30 | 23,419.30 | 23,419.30 | 23,419.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/30/2005 | 23,494.39 | 23,494.39 | 23,494.39 | 23,494.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/30/2005 | 20,823.38 | 20,823.38 | 20,823.38 | 20,823.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/05/2005 | 22,335.27 | 22,335.27 | 22,335.27 | 22,335.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/03/2005 | 23,729.28 | 23,729.28 | 23,729.28 | 23,729.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/06/2005 | 20,926.35 | 20,926.35 | 20,926.35 | 20,926.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/07/2005 | 21,075.85 | 21,075.85 | 21,075.85 | 21,075.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/10/2005 | 20,737.12 | 20,737.12 | 20,737.12 | 20,737.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/12/2005 | 21,045.72 | 21,045.72 | 21,045.72 | 21,045.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/13/2005 | 21,070.22 | 21,070.22 | 21,070.22 | 21,070.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/14/2005 | 20,784.48 | 20,784.48 | 20,784.48 | 20,784.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/20/2005 | 6.32 | 6.32 | 6.32 | 6.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/20/2005 | 22,199.47 | 22,199.47 | 22,199.47 | 22,199.47 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 10/21/2005 | 22,185.91 | 22,185.91 | 22,185.91 | 22,185.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/17/2005 | 20,568.14 | 20,568.14 | 20,568.14 | 20,568.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/19/2005 | 22,133.46 | 22,133.46 | 22,133.46 | 22,133.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/24/2005 | 22,203.49 | 22,203.49 | 22,203.49 | 22,203.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/26/2005 | 22,473.27 | 22,473.27 | 22,473.27 | 22,473.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/27/2005 | 22,487.14 | 22,487.14 | 22,487.14 | 22,487.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/28/2005 | 22,124.39 | 22,124.39 | 22,124.39 | 22,124.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/31/2005 | 22,331.60 | 22,331.60 | 22,331.60 | 22,331.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/02/2005 | 25,327.70 | 25,327.70 | 25,327.70 | 25,327.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/04/2005 | 23,094.13 | 23,094.13 | 23,094.13 | 23,094.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/03/2005 | 25,750.98 | 25,750.98 | 25,750.98 | 25,750.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/07/2005 | 22,703.88 | 22,703.88 | 22,703.88 | 22,703.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/09/2005 | 23,249.07 | 23,249.07 | 23,249.07 | 23,249.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/10/2005 | 23,426.82 | 23,426.82 | 23,426.82 | 23,426.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/11/2005 | 23,579.15 | 23,579.15 | 23,579.15 | 23,579.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/14/2005 | 23,579.26 | 23,579.26 | 23,579.26 | 23,579.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/16/2005 | 24,619.19 | 24,619.19 | 24,619.19 | 24,619.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/17/2005 | 24,763.78 | 24,763.78 | 24,763.78 | 24,763.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/18/2005 | 24,740.94 | 24,740.94 | 24,740.94 | 24,740.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/21/2005 | 24,514.36 | 24,514.36 | 24,514.36 | 24,514.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/23/2005 | 20,346.91 | 20,346.91 | 20,346.91 | 20,346.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/25/2005 | 20,692.42 | 20,692.42 | 20,692.42 | 20,692.42 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 11/28/2005 | 42,212.69 | 42,212.69 | 42,212.69 | 42,212.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/30/2005 | 21,607.66 | 21,607.66 | 21,607.66 | 21,607.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/01/2005 | 21,631.99 | 21,631.99 | 21,631.99 | 21,631.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/02/2005 | 21,911.13 | 21,911.13 | 21,911.13 | 21,911.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/05/2005 | 21,422.96 | 21,422.96 | 21,422.96 | 21,422.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/07/2005 | 25,405.31 | 25,405.31 | 25,405.31 | 25,405.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/08/2005 | 24,129.29 | 24,129.29 | 24,129.29 | 24,129.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/09/2005 | 24,454.31 | 24,454.31 | 24,454.31 | 24,454.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/14/2005 | 23,684.22 | 23,684.22 | 23,684.22 | 23,684.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/12/2005 | 23,382.70 | 23,382.70 | 23,382.70 | 23,382.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/15/2005 | 24,159.96 | 24,159.96 | 24,159.96 | 24,159.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/16/2005 | 22,801.03 | 22,801.03 | 22,801.03 | 22,801.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/19/2005 | 22,935.16 | 22,935.16 | 22,935.16 | 22,935.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/21/2005 | 19,381.07 | 19,381.07 | 19,381.07 | 19,381.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/22/2005 | 21,287.54 | 21,287.54 | 21,287.54 | 21,287.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/23/2005 | 21,429.98 | 21,429.98 | 21,429.98 | 21,429.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/30/2005 | 0.24 | 0.24 | 0.24 | 0.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/30/2005 | 22,868.76 | 22,868.76 | 22,868.76 | 22,868.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/30/2005 | 22,038.65 | 22,038.65 | 22,038.65 | 22,038.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/27/2005 | 21,511.00 | 21,511.00 | 21,511.00 | 21,511.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/29/2005 | 22,760.09 | 22,760.09 | 22,760.09 | 22,760.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/05/2006 | 23,082.86 | 23,082.86 | 23,082.86 | 23,082.86 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 01/06/2006 | 14,300.79 | 14,300.79 | 14,300.79 | 14,300.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/09/2006 | 18,232.95 | 18,232.95 | 18,232.95 | 18,232.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/11/2006 | 19,233.59 | 19,233.59 | 19,233.59 | 19,233.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/12/2006 | 18,434.57 | 18,434.57 | 18,434.57 | 18,434.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/13/2006 | 20,289.03 | 20,289.03 | 20,289.03 | 20,289.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/20/2006 | 22,112.09 | 22,112.09 | 22,112.09 | 22,112.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/19/2006 | 18,342.81 | 18,342.81 | 18,342.81 | 18,342.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/17/2006 | 19,668.97 | 19,668.97 | 19,668.97 | 19,668.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/23/2006 | 19,813.63 | 19,813.63 | 19,813.63 | 19,813.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/25/2006 | 19,328.45 | 19,328.45 | 19,328.45 | 19,328.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/26/2006 | 20,541.33 | 20,541.33 | 20,541.33 | 20,541.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/27/2006 | 20,293.73 | 20,293.73 | 20,293.73 | 20,293.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/30/2006 | 19,784.94 | 19,784.94 | 19,784.94 | 19,784.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/01/2006 | 20,095.79 | 20,095.79 | 20,095.79 | 20,095.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/02/2006 | 22,212.69 | 22,212.69 | 22,212.69 | 22,212.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/03/2006 | 21,979.18 | 21,979.18 | 21,979.18 | 21,979.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/06/2006 | 19,021.63 | 19,021.63 | 19,021.63 | 19,021.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/08/2006 | 19,103.40 | 19,103.40 | 19,103.40 | 19,103.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/09/2006 | 19,437.32 | 19,437.32 | 19,437.32 | 19,437.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/10/2006 | 20,780.41 | 20,780.41 | 20,780.41 | 20,780.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/13/2006 | 22,066.21 | 22,066.21 | 22,066.21 | 22,066.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/15/2006 | 22,517.80 | 22,517.80 | 22,517.80 | 22,517.80 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 02/16/2006 | 22,990.61 | 22,990.61 | 22,990.61 | 22,990.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/17/2006 | 23,109.45 | 23,109.45 | 23,109.45 | 23,109.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/24/2006 | 24,712.08 | 24,712.08 | 24,712.08 | 24,712.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/21/2006 | 23,443.34 | 23,443.34 | 23,443.34 | 23,443.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/23/2006 | 22,983.17 | 22,983.17 | 22,983.17 | 22,983.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/22/2006 | 47,200.47 | 47,200.47 | 47,200.47 | 47,200.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/27/2006 | 24,873.19 | 24,873.19 | 24,873.19 | 24,873.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/01/2006 | 21,846.57 | 21,846.57 | 21,846.57 | 21,846.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/02/2006 | 20,824.66 | 20,824.66 | 20,824.66 | 20,824.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/03/2006 | 20,396.60 | 20,396.60 | 20,396.60 | 20,396.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/10/2006 | 20,708.11 | 20,708.11 | 20,708.11 | 20,708.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/06/2006 | 21,373.49 | 21,373.49 | 21,373.49 | 21,373.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/08/2006 | 20,285.00 | 20,285.00 | 20,285.00 | 20,285.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/08/2006 | 5,270.70 | 5,270.70 | 5,270.70 | 5,270.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/09/2006 | 20,905.34 | 20,905.34 | 20,905.34 | 20,905.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/16/2006 | 18,850.93 | 18,850.93 | 18,850.93 | 18,850.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/17/2006 | 19,331.58 | 19,331.58 | 19,331.58 | 19,331.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/13/2006 | 20,830.30 | 20,830.30 | 20,830.30 | 20,830.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/15/2006 | 21,998.80 | 21,998.80 | 21,998.80 | 21,998.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/20/2006 | 20,353.17 | 20,353.17 | 20,353.17 | 20,353.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/22/2006 | 20,758.77 | 20,758.77 | 20,758.77 | 20,758.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/23/2006 | 20,624.74 | 20,624.74 | 20,624.74 | 20,624.74 | 0.00 | 0.00 |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 03/24/2006 | 21,988.93 | 21,988.93 | 21,988.93 | 21,988.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/29/2006 | 23,778.71 | 23,778.71 | 23,778.71 | 23,778.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/27/2006 | 30,494.41 | 30,494.41 | 30,494.41 | 30,494.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/30/2006 | 24,335.34 | 24,335.34 | 24,335.34 | 24,335.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/31/2006 | 23,763.70 | 23,763.70 | 23,763.70 | 23,763.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/27/2006 | 21,957.26 | 21,957.26 | 21,957.26 | 21,957.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/03/2006 | 22,372.39 | 22,372.39 | 22,372.39 | 22,372.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/04/2006 | 29,957.70 | 29,957.70 | 29,957.70 | 29,957.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/06/2006 | 47,176.56 | 47,176.56 | 47,176.56 | 47,176.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/07/2006 | 45,373.77 | 45,373.77 | 45,373.77 | 45,373.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/13/2006 | 39,509.25 | 39,509.25 | 39,509.25 | 39,509.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/10/2006 | 42,157.41 | 42,157.41 | 42,157.41 | 42,157.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/12/2006 | 44,170.70 | 44,170.70 | 44,170.70 | 44,170.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/17/2006 | 39,495.68 | 39,495.68 | 39,495.68 | 39,495.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/20/2006 | 39,985.76 | 39,985.76 | 39,985.76 | 39,985.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/20/2006 | 0.02 | 0.02 | 0.02 | 0.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/21/2006 | 41,244.30 | 41,244.30 | 41,244.30 | 41,244.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/19/2006 | 39,978.06 | 39,978.06 | 39,978.06 | 39,978.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/24/2006 | 39,849.79 | 39,849.79 | 39,849.79 | 39,849.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/26/2006 | 41,454.98 | 41,454.98 | 41,454.98 | 41,454.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/27/2006 | 41,384.23 | 41,384.23 | 41,384.23 | 41,384.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/28/2006 | 41,479.89 | 41,479.89 | 41,479.89 | 41,479.89 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 05/03/2006 | 47,570.85 | 47,570.85 | 47,570.85 | 47,570.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/01/2006 | 41,552.22 | 41,552.22 | 41,552.22 | 41,552.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/04/2006 | 46,124.20 | 46,124.20 | 46,124.20 | 46,124.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/05/2006 | 46,946.55 | 46,946.55 | 46,946.55 | 46,946.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/08/2006 | 47,107.97 | 47,107.97 | 47,107.97 | 47,107.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/10/2006 | 47,573.13 | 47,573.13 | 47,573.13 | 47,573.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/11/2006 | 47,621.86 | 47,621.86 | 47,621.86 | 47,621.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/11/2006 | 28,777.79 | 28,777.79 | 28,777.79 | 28,777.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/12/2006 | 46,949.33 | 46,949.33 | 46,949.33 | 46,949.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/19/2006 | 43,478.33 | 43,478.33 | 43,478.33 | 43,478.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/18/2006 | 44,757.04 | 44,757.04 | 44,757.04 | 44,757.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/15/2006 | 46,985.00 | 46,985.00 | 46,985.00 | 46,985.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/24/2006 | 42,650.59 | 42,650.59 | 42,650.59 | 42,650.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/25/2006 | 42,723.83 | 42,723.83 | 42,723.83 | 42,723.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/26/2006 | 45,890.71 | 45,890.71 | 45,890.71 | 45,890.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/22/2006 | 43,422.54 | 43,422.54 | 43,422.54 | 43,422.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/30/2006 | 47,254.21 | 47,254.21 | 47,254.21 | 47,254.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/01/2006 | 46,279.62 | 46,279.62 | 46,279.62 | 46,279.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/07/2006 | 43,549.29 | 43,549.29 | 43,549.29 | 43,549.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/09/2006 | 42,121.51 | 42,121.51 | 42,121.51 | 42,121.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/08/2006 | 45,804.29 | 45,804.29 | 45,804.29 | 45,804.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/12/2006 | 39,914.37 | 39,914.37 | 39,914.37 | 39,914.37 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 06/14/2006 | 40,048.98 | 40,048.98 | 40,048.98 | 40,048.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/15/2006 | 40,752.94 | 40,752.94 | 40,752.94 | 40,752.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/16/2006 | 44,189.30 | 44,189.30 | 44,189.30 | 44,189.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/19/2006 | 40,704.79 | 40,704.79 | 40,704.79 | 40,704.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/21/2006 | 40,805.67 | 40,805.67 | 40,805.67 | 40,805.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/22/2006 | 40,616.85 | 40,616.85 | 40,616.85 | 40,616.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/23/2006 | 43,626.37 | 43,626.37 | 43,626.37 | 43,626.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/28/2006 | 41,580.72 | 41,580.72 | 41,580.72 | 41,580.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/29/2006 | 41,672.75 | 41,672.75 | 41,672.75 | 41,672.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/26/2006 | 43,266.38 | 43,266.38 | 43,266.38 | 43,266.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/30/2006 | 41,828.68 | 41,828.68 | 41,828.68 | 41,828.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/03/2006 | 41,431.93 | 41,431.93 | 41,431.93 | 41,431.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/07/2006 | 46,622.87 | 46,622.87 | 46,622.87 | 46,622.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/10/2006 | 46,685.27 | 46,685.27 | 46,685.27 | 46,685.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/12/2006 | 46,403.48 | 46,403.48 | 46,403.48 | 46,403.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/14/2006 | 46,222.35 | 46,222.35 | 46,222.35 | 46,222.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/20/2006 | 39,665.85 | 39,665.85 | 39,665.85 | 39,665.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/17/2006 | 42,861.09 | 42,861.09 | 42,861.09 | 42,861.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/20/2006 | 45,157.92 | 45,157.92 | 45,157.92 | 45,157.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/21/2006 | 45,061.46 | 45,061.46 | 45,061.46 | 45,061.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/19/2006 | 45,151.38 | 45,151.38 | 45,151.38 | 45,151.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/24/2006 | 46,042.57 | 46,042.57 | 46,042.57 | 46,042.57 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 08/08/2006 | 16,363.13 | 16,363.13 | 16,363.13 | 16,363.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/15/2006 | 19,389.77 | 19,389.77 | 19,389.77 | 19,389.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/31/2006 | 5,558.76 | 5,558.76 | 5,558.76 | 5,558.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/06/2006 | 44,618.93 | 44,618.93 | 44,618.93 | 44,618.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/30/2006 | 46,432.35 | 46,432.35 | 46,432.35 | 46,432.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/15/2006 | 43,412.16 | 43,412.16 | 43,412.16 | 43,412.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/14/2006 | 43,791.70 | 43,791.70 | 43,791.70 | 43,791.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/13/2006 | 43,699.67 | 43,699.67 | 43,699.67 | 43,699.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/20/2006 | 42,115.88 | 42,115.88 | 42,115.88 | 42,115.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/21/2006 | 43,101.39 | 43,101.39 | 43,101.39 | 43,101.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/22/2006 | 43,166.35 | 43,166.35 | 43,166.35 | 43,166.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/18/2006 | 43,923.29 | 43,923.29 | 43,923.29 | 43,923.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/26/2006 | 42,903.76 | 42,903.76 | 42,903.76 | 42,903.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/28/2006 | 44,712.76 | 44,712.76 | 44,712.76 | 44,712.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/29/2006 | 44,390.81 | 44,390.81 | 44,390.81 | 44,390.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/29/2006 | 46,183.98 | 46,183.98 | 46,183.98 | 46,183.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/05/2007 | 45,141.96 | 45,141.96 | 45,141.96 | 45,141.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/04/2007 | 47,186.14 | 47,186.14 | 47,186.14 | 47,186.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/08/2007 | 45,794.03 | 45,794.03 | 45,794.03 | 45,794.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/10/2007 | 46,019.89 | 46,019.89 | 46,019.89 | 46,019.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/11/2007 | 45,719.35 | 45,719.35 | 45,719.35 | 45,719.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/12/2007 | 45,641.05 | 45,641.05 | 45,641.05 | 45,641.05 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 01/16/2007 | 46,465.07 | 46,465.07 | 46,465.07 | 46,465.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/18/2007 | 46,998.23 | 46,998.23 | 46,998.23 | 46,998.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/19/2007 | 47,061.83 | 47,061.83 | 47,061.83 | 47,061.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/22/2007 | 47,061.76 | 47,061.76 | 47,061.76 | 47,061.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/25/2007 | 47,455.24 | 47,455.24 | 47,455.24 | 47,455.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/24/2007 | 46,987.30 | 46,987.30 | 46,987.30 | 46,987.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/07/2007 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/09/2007 | 47,372.18 | 47,372.18 | 47,372.18 | 47,372.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/14/2007 | 45,653.06 | 45,653.06 | 45,653.06 | 45,653.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/15/2007 | 46,768.75 | 46,768.75 | 46,768.75 | 46,768.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/21/2007 | 47,489.15 | 47,489.15 | 47,489.15 | 47,489.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/22/2007 | 47,295.95 | 47,295.95 | 47,295.95 | 47,295.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/23/2007 | 45,741.19 | 45,741.19 | 45,741.19 | 45,741.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/29/2007 | 44,430.68 | 44,430.68 | 44,430.68 | 44,430.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/28/2007 | 43,923.11 | 43,923.11 | 43,923.11 | 43,923.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/30/2007 | 45,395.76 | 45,395.76 | 45,395.76 | 45,395.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/26/2007 | 45,041.22 | 45,041.22 | 45,041.22 | 45,041.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/02/2007 | 45,658.74 | 45,658.74 | 45,658.74 | 45,658.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/04/2007 | 46,647.99 | 46,647.99 | 46,647.99 | 46,647.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/05/2007 | 42,580.58 | 42,580.58 | 42,580.58 | 42,580.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/09/2007 | 40,903.72 | 40,903.72 | 40,903.72 | 40,903.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/11/2007 | 44,563.40 | 44,563.40 | 44,563.40 | 44,563.40 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 04/12/2007 | 44,257.56 | 44,257.56 | 44,257.56 | 44,257.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/13/2007 | 40,138.62 | 40,138.62 | 40,138.62 | 40,138.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/20/2007 | 44,077.01 | 44,077.01 | 44,077.01 | 44,077.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/18/2007 | 43,994.89 | 43,994.89 | 43,994.89 | 43,994.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/16/2007 | 43,241.22 | 43,241.22 | 43,241.22 | 43,241.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/19/2007 | 44,070.77 | 44,070.77 | 44,070.77 | 44,070.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/23/2007 | 44,086.54 | 44,086.54 | 44,086.54 | 44,086.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/25/2007 | 43,779.48 | 43,779.48 | 43,779.48 | 43,779.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/26/2007 | 45,146.23 | 45,146.23 | 45,146.23 | 45,146.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/27/2007 | 45,124.28 | 45,124.28 | 45,124.28 | 45,124.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/30/2007 | 45,161.77 | 45,161.77 | 45,161.77 | 45,161.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/04/2007 | 47,584.89 | 47,584.89 | 47,584.89 | 47,584.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/02/2007 | 46,039.38 | 46,039.38 | 46,039.38 | 46,039.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/08/2007 | 43.89 | 43.89 | 43.89 | 43.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/09/2007 | 11,537.03 | 11,537.03 | 11,537.03 | 11,537.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/10/2007 | 45,111.31 | 45,111.31 | 45,111.31 | 45,111.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/11/2007 | 45,122.61 | 45,122.61 | 45,122.61 | 45,122.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/14/2007 | 43,916.45 | 43,916.45 | 43,916.45 | 43,916.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/15/2007 | 27,348.36 | 27,348.36 | 27,348.36 | 27,348.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/16/2007 | 45,028.19 | 45,028.19 | 45,028.19 | 45,028.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/24/2007 | 43,111.70 | 43,111.70 | 43,111.70 | 43,111.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/21/2007 | 46,357.89 | 46,357.89 | 46,357.89 | 46,357.89 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 05/25/2007 | 47,621.27 | 47,621.27 | 47,621.27 | 47,621.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/23/2007 | 39,913.19 | 39,913.19 | 39,913.19 | 39,913.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/31/2007 | 45,614.36 | 45,614.36 | 45,614.36 | 45,614.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/01/2007 | 43,069.36 | 43,069.36 | 43,069.36 | 43,069.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/04/2007 | 44,700.34 | 44,700.34 | 44,700.34 | 44,700.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/06/2007 | 36,700.10 | 36,700.10 | 36,700.10 | 36,700.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/07/2007 | 36,730.16 | 36,730.16 | 36,730.16 | 36,730.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/08/2007 | 38,290.33 | 38,290.33 | 38,290.33 | 38,290.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/15/2007 | 30,584.36 | 30,584.36 | 30,584.36 | 30,584.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/11/2007 | 35,480.58 | 35,480.58 | 35,480.58 | 35,480.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/14/2007 | 32,834.97 | 32,834.97 | 32,834.97 | 32,834.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/13/2007 | 32,092.72 | 32,092.72 | 32,092.72 | 32,092.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/18/2007 | 33,081.50 | 33,081.50 | 33,081.50 | 33,081.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/20/2007 | 31,412.61 | 31,412.61 | 31,412.61 | 31,412.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/21/2007 | 31,069.37 | 31,069.37 | 31,069.37 | 31,069.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/22/2007 | 33,533.65 | 33,533.65 | 33,533.65 | 33,533.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/25/2007 | 33,735.90 | 33,735.90 | 33,735.90 | 33,735.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/27/2007 | 35,726.33 | 35,726.33 | 35,726.33 | 35,726.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/28/2007 | 42,253.82 | 42,253.82 | 42,253.82 | 42,253.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/29/2007 | 40,550.02 | 40,550.02 | 40,550.02 | 40,550.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/05/2007 | 36,726.20 | 36,726.20 | 36,726.20 | 36,726.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/02/2007 | 36,736.50 | 36,736.50 | 36,736.50 | 36,736.50 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 07/11/2007 | 36,779.40 | 36,779.40 | 36,779.40 | 36,779.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/12/2007 | 36,766.53 | 36,766.53 | 36,766.53 | 36,766.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/13/2007 | 36,603.11 | 36,603.11 | 36,603.11 | 36,603.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/09/2007 | 36,738.21 | 36,738.21 | 36,738.21 | 36,738.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/16/2007 | 35,754.09 | 35,754.09 | 35,754.09 | 35,754.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/18/2007 | 36,217.90 | 36,217.90 | 36,217.90 | 36,217.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/19/2007 | 33,622.09 | 33,622.09 | 33,622.09 | 33,622.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/20/2007 | 33,200.28 | 33,200.28 | 33,200.28 | 33,200.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/25/2007 | 36,992.10 | 36,992.10 | 36,992.10 | 36,992.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/23/2007 | 36,016.11 | 36,016.11 | 36,016.11 | 36,016.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/25/2007 | 30,397.67 | 30,397.67 | 30,397.67 | 30,397.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/26/2007 | 34,775.15 | 34,775.15 | 34,775.15 | 34,775.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/27/2007 | 34,696.36 | 34,696.36 | 34,696.36 | 34,696.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/30/2007 | 34,568.38 | 34,568.38 | 34,568.38 | 34,568.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/01/2007 | 33,836.17 | 33,836.17 | 33,836.17 | 33,836.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/02/2007 | 36,162.77 | 36,162.77 | 36,162.77 | 36,162.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/03/2007 | 36,632.64 | 36,632.64 | 36,632.64 | 36,632.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/10/2007 | 36,956.25 | 36,956.25 | 36,956.25 | 36,956.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/06/2007 | 35,273.94 | 35,273.94 | 35,273.94 | 35,273.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/09/2007 | 34,020.92 | 34,020.92 | 34,020.92 | 34,020.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/08/2007 | 33,271.96 | 33,271.96 | 33,271.96 | 33,271.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/13/2007 | 34,112.85 | 34,112.85 | 34,112.85 | 34,112.85 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 08/15/2007 | 31,337.96 | 31,337.96 | 31,337.96 | 31,337.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/16/2007 | 31,443.58 | 31,443.58 | 31,443.58 | 31,443.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/17/2007 | 31,671.17 | 31,671.17 | 31,671.17 | 31,671.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/20/2007 | 32,574.52 | 32,574.52 | 32,574.52 | 32,574.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/22/2007 | 29,255.47 | 29,255.47 | 29,255.47 | 29,255.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/24/2007 | 29,558.54 | 29,558.54 | 29,558.54 | 29,558.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/23/2007 | 29,417.30 | 29,417.30 | 29,417.30 | 29,417.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/27/2007 | 29,547.97 | 29,547.97 | 29,547.97 | 29,547.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/29/2007 | 30,812.68 | 30,812.68 | 30,812.68 | 30,812.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/30/2007 | 30,109.10 | 30,109.10 | 30,109.10 | 30,109.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/31/2007 | 30,022.66 | 30,022.66 | 30,022.66 | 30,022.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/04/2007 | 30,000.25 | 30,000.25 | 30,000.25 | 30,000.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/06/2007 | 32,680.86 | 32,680.86 | 32,680.86 | 32,680.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/07/2007 | 31,199.05 | 31,199.05 | 31,199.05 | 31,199.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/12/2007 | 32,579.37 | 32,579.37 | 32,579.37 | 32,579.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/14/2007 | 32,894.16 | 32,894.16 | 32,894.16 | 32,894.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/13/2007 | 32,611.08 | 32,611.08 | 32,611.08 | 32,611.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/10/2007 | 27,644.77 | 27,644.77 | 27,644.77 | 27,644.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/17/2007 | 33,912.06 | 33,912.06 | 33,912.06 | 33,912.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/19/2007 | 31,368.08 | 31,368.08 | 31,368.08 | 31,368.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/20/2007 | 30,858.61 | 30,858.61 | 30,858.61 | 30,858.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/21/2007 | 30,914.90 | 30,914.90 | 30,914.90 | 30,914.90 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 09/24/2007 | 30,819.80 | 30,819.80 | 30,819.80 | 30,819.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/26/2007 | 27,036.60 | 27,036.60 | 27,036.60 | 27,036.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/27/2007 | 27,371.87 | 27,371.87 | 27,371.87 | 27,371.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/28/2007 | 26,788.16 | 26,788.16 | 26,788.16 | 26,788.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/03/2007 | 27,728.25 | 27,728.25 | 27,728.25 | 27,728.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/01/2007 | 17,024.79 | 17,024.79 | 17,024.79 | 17,024.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/04/2007 | 27,609.81 | 27,609.81 | 27,609.81 | 27,609.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/05/2007 | 24,071.29 | 24,071.29 | 24,071.29 | 24,071.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/08/2007 | 23,248.47 | 23,248.47 | 23,248.47 | 23,248.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/10/2007 | 22,733.23 | 22,733.23 | 22,733.23 | 22,733.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/11/2007 | 20,603.17 | 20,603.17 | 20,603.17 | 20,603.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/12/2007 | 17,898.13 | 17,898.13 | 17,898.13 | 17,898.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/15/2007 | 18,534.92 | 18,534.92 | 18,534.92 | 18,534.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/19/2007 | 15,119.94 | 15,119.94 | 15,119.94 | 15,119.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/17/2007 | 19,870.71 | 19,870.71 | 19,870.71 | 19,870.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/18/2007 | 24,620.13 | 24,620.13 | 24,620.13 | 24,620.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/22/2007 | 15,294.69 | 15,294.69 | 15,294.69 | 15,294.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/23/2007 | 47,405.18 | 47,405.18 | 47,405.18 | 47,405.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/24/2007 | 16,816.06 | 16,816.06 | 16,816.06 | 16,816.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/24/2007 | 14,827.67 | 14,827.67 | 14,827.67 | 14,827.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/25/2007 | 16,695.17 | 16,695.17 | 16,695.17 | 16,695.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/26/2007 | 17,868.07 | 17,868.07 | 17,868.07 | 17,868.07 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 11/01/2007 | 17,587.01 | 17,587.01 | 17,587.01 | 17,587.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/31/2007 | 18,565.76 | 18,565.76 | 18,565.76 | 18,565.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/02/2007 | 18,728.33 | 18,728.33 | 18,728.33 | 18,728.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/29/2007 | 18,166.80 | 18,166.80 | 18,166.80 | 18,166.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/05/2007 | 18,862.43 | 18,862.43 | 18,862.43 | 18,862.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/07/2007 | 15,397.00 | 15,397.00 | 15,397.00 | 15,397.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/08/2007 | 15,367.93 | 15,367.93 | 15,367.93 | 15,367.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/09/2007 | 16,287.45 | 16,287.45 | 16,287.45 | 16,287.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/15/2007 | 18,949.88 | 18,949.88 | 18,949.88 | 18,949.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/16/2007 | 21,651.15 | 21,651.15 | 21,651.15 | 21,651.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/12/2007 | 16,013.06 | 16,013.06 | 16,013.06 | 16,013.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/14/2007 | 18,592.86 | 18,592.86 | 18,592.86 | 18,592.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/21/2007 | 22,047.17 | 22,047.17 | 22,047.17 | 22,047.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/23/2007 | 21,968.33 | 21,968.33 | 21,968.33 | 21,968.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/19/2007 | 20,173.85 | 20,173.85 | 20,173.85 | 20,173.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/26/2007 | 44,169.98 | 44,169.98 | 44,169.98 | 44,169.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/28/2007 | 22,982.23 | 22,982.23 | 22,982.23 | 22,982.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/29/2007 | 21,536.94 | 21,536.94 | 21,536.94 | 21,536.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/30/2007 | 22,771.87 | 22,771.87 | 22,771.87 | 22,771.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/07/2007 | 24,365.90 | 24,365.90 | 24,365.90 | 24,365.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/03/2007 | 23,000.37 | 23,000.37 | 23,000.37 | 23,000.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/06/2007 | 24,291.72 | 24,291.72 | 24,291.72 | 24,291.72 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 12/05/2007 | 24,195.41 | 24,195.41 | 24,195.41 | 24,195.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/10/2007 | 24,539.22 | 24,539.22 | 24,539.22 | 24,539.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/12/2007 | 24,596.21 | 24,596.21 | 24,596.21 | 24,596.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/13/2007 | 7,074.87 | 7,074.87 | 7,074.87 | 7,074.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/14/2007 | 5,716.44 | 5,716.44 | 5,716.44 | 5,716.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/21/2007 | 6,739.84 | 6,739.84 | 6,739.84 | 6,739.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/17/2007 | 5,928.60 | 5,928.60 | 5,928.60 | 5,928.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/18/2007 | 19,727.98 | 19,727.98 | 19,727.98 | 19,727.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/19/2007 | 8,752.46 | 8,752.46 | 8,752.46 | 8,752.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/20/2007 | 7,098.56 | 7,098.56 | 7,098.56 | 7,098.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/24/2007 | 8,419.69 | 8,419.69 | 8,419.69 | 8,419.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/26/2007 | 25,159.23 | 25,159.23 | 25,159.23 | 25,159.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/27/2007 | 17,847.38 | 17,847.38 | 17,847.38 | 17,847.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/28/2007 | 9,434.56 | 9,434.56 | 9,434.56 | 9,434.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/31/2007 | 9,513.44 | 9,513.44 | 9,513.44 | 9,513.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/31/2007 | 28,234.57 | 28,234.57 | 28,234.57 | 28,234.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/03/2008 | 19,279.05 | 19,279.05 | 19,279.05 | 19,279.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/04/2008 | 10,009.32 | 10,009.32 | 10,009.32 | 10,009.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/08/2008 | 30,012.27 | 30,012.27 | 30,012.27 | 30,012.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/07/2008 | 39,400.75 | 39,400.75 | 39,400.75 | 39,400.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/09/2008 | 10,478.49 | 10,478.49 | 10,478.49 | 10,478.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/10/2008 | 7,878.67 | 7,878.67 | 7,878.67 | 7,878.67 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 01/11/2008 | 8,790.10 | 8,790.10 | 8,790.10 | 8,790.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/07/2008 | 10,048.94 | 10,048.94 | 10,048.94 | 10,048.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/14/2008 | 5,120.80 | 5,120.80 | 5,120.80 | 5,120.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/15/2008 | 19,732.41 | 19,732.41 | 19,732.41 | 19,732.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/16/2008 | 10,206.51 | 10,206.51 | 10,206.51 | 10,206.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/17/2008 | 10,043.51 | 10,043.51 | 10,043.51 | 10,043.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/18/2008 | 10,541.45 | 10,541.45 | 10,541.45 | 10,541.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/25/2008 | 6,712.74 | 6,712.74 | 6,712.74 | 6,712.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/23/2008 | 38,458.55 | 38,458.55 | 38,458.55 | 38,458.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/22/2008 | 10,456.30 | 10,456.30 | 10,456.30 | 10,456.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/24/2008 | 7,961.54 | 7,961.54 | 7,961.54 | 7,961.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/28/2008 | 9,952.05 | 9,952.05 | 9,952.05 | 9,952.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/29/2008 | 29,279.68 | 29,279.68 | 29,279.68 | 29,279.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/30/2008 | 9,346.11 | 9,346.11 | 9,346.11 | 9,346.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/31/2008 | 9,181.70 | 9,181.70 | 9,181.70 | 9,181.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/01/2008 | 5,448.39 | 5,448.39 | 5,448.39 | 5,448.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/06/2008 | 6,041.06 | 6,041.06 | 6,041.06 | 6,041.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/05/2008 | 17,669.40 | 17,669.40 | 17,669.40 | 17,669.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/07/2008 | 5,571.93 | 5,571.93 | 5,571.93 | 5,571.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/08/2008 | 5,492.28 | 5,492.28 | 5,492.28 | 5,492.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/04/2008 | 5,883.97 | 5,883.97 | 5,883.97 | 5,883.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/11/2008 | 5,565.05 | 5,565.05 | 5,565.05 | 5,565.05 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 02/12/2008 | 16,396.68 | 16,396.68 | 16,396.68 | 16,396.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/13/2008 | 13,383.62 | 13,383.62 | 13,383.62 | 13,383.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/14/2008 | 13,564.10 | 13,564.10 | 13,564.10 | 13,564.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/15/2008 | 13,351.86 | 13,351.86 | 13,351.86 | 13,351.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/21/2008 | 12,454.46 | 12,454.46 | 12,454.46 | 12,454.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/22/2008 | 12,120.16 | 12,120.16 | 12,120.16 | 12,120.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/19/2008 | 13,624.52 | 13,624.52 | 13,624.52 | 13,624.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/25/2008 | 9,071.90 | 9,071.90 | 9,071.90 | 9,071.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/26/2008 | 27,845.72 | 27,845.72 | 27,845.72 | 27,845.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/27/2008 | 9,651.07 | 9,651.07 | 9,651.07 | 9,651.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/28/2008 | 12,284.83 | 12,284.83 | 12,284.83 | 12,284.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/29/2008 | 11,963.47 | 11,963.47 | 11,963.47 | 11,963.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/07/2008 | 14,300.60 | 14,300.60 | 14,300.60 | 14,300.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/03/2008 | 9,220.17 | 9,220.17 | 9,220.17 | 9,220.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/04/2008 | 29,023.83 | 29,023.83 | 29,023.83 | 29,023.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/06/2008 | 13,073.15 | 13,073.15 | 13,073.15 | 13,073.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/05/2008 | 11,208.80 | 11,208.80 | 11,208.80 | 11,208.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/10/2008 | 13,507.61 | 13,507.61 | 13,507.61 | 13,507.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/11/2008 | 40,731.51 | 40,731.51 | 40,731.51 | 40,731.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/12/2008 | 13,518.02 | 13,518.02 | 13,518.02 | 13,518.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/13/2008 | 14,736.93 | 14,736.93 | 14,736.93 | 14,736.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/14/2008 | 18,292.80 | 18,292.80 | 18,292.80 | 18,292.80 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 03/20/2008 | 14,254.67 | 14,254.67 | 14,254.67 | 14,254.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/17/2008 | 14,777.56 | 14,777.56 | 14,777.56 | 14,777.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/18/2008 | 44,607.32 | 44,607.32 | 44,607.32 | 44,607.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/19/2008 | 14,151.08 | 14,151.08 | 14,151.08 | 14,151.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/27/2008 | 15,356.30 | 15,356.30 | 15,356.30 | 15,356.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/28/2008 | 16,090.40 | 16,090.40 | 16,090.40 | 16,090.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/24/2008 | 13,580.70 | 13,580.70 | 13,580.70 | 13,580.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/26/2008 | 14,886.93 | 14,886.93 | 14,886.93 | 14,886.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/31/2008 | 14,751.18 | 14,751.18 | 14,751.18 | 14,751.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/01/2008 | 44,330.50 | 44,330.50 | 44,330.50 | 44,330.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/02/2008 | 14,822.89 | 14,822.89 | 14,822.89 | 14,822.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/03/2008 | 14,743.55 | 14,743.55 | 14,743.55 | 14,743.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/04/2008 | 16,830.59 | 16,830.59 | 16,830.59 | 16,830.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/08/2008 | 46,997.03 | 46,997.03 | 46,997.03 | 46,997.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/07/2008 | 16,034.05 | 16,034.05 | 16,034.05 | 16,034.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/09/2008 | 14,874.21 | 14,874.21 | 14,874.21 | 14,874.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/10/2008 | 16,268.81 | 16,268.81 | 16,268.81 | 16,268.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/11/2008 | 16,131.52 | 16,131.52 | 16,131.52 | 16,131.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/18/2008 | 17,538.98 | 17,538.98 | 17,538.98 | 17,538.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/14/2008 | 15,259.74 | 15,259.74 | 15,259.74 | 15,259.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/15/2008 | 44,817.56 | 44,817.56 | 44,817.56 | 44,817.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/16/2008 | 16,751.48 | 16,751.48 | 16,751.48 | 16,751.48 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 04/17/2008 | 17,439.59 | 17,439.59 | 17,439.59 | 17,439.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/24/2008 | 17,020.63 | 17,020.63 | 17,020.63 | 17,020.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/25/2008 | 17,667.26 | 17,667.26 | 17,667.26 | 17,667.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/23/2008 | 16,941.63 | 16,941.63 | 16,941.63 | 16,941.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/21/2008 | 17,608.87 | 17,608.87 | 17,608.87 | 17,608.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/28/2008 | 18,764.50 | 18,764.50 | 18,764.50 | 18,764.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/30/2008 | 19,795.81 | 19,795.81 | 19,795.81 | 19,795.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/01/2008 | 18,548.69 | 18,548.69 | 18,548.69 | 18,548.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/02/2008 | 20,255.50 | 20,255.50 | 20,255.50 | 20,255.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/09/2008 | 19,356.42 | 19,356.42 | 19,356.42 | 19,356.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/05/2008 | 17,860.75 | 17,860.75 | 17,860.75 | 17,860.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/08/2008 | 20,170.61 | 20,170.61 | 20,170.61 | 20,170.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/07/2008 | 18,787.76 | 18,787.76 | 18,787.76 | 18,787.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/12/2008 | 19,081.32 | 19,081.32 | 19,081.32 | 19,081.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/14/2008 | 18,936.15 | 18,936.15 | 18,936.15 | 18,936.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/15/2008 | 18,732.87 | 18,732.87 | 18,732.87 | 18,732.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/16/2008 | 19,355.95 | 19,355.95 | 19,355.95 | 19,355.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/23/2008 | 11,224.65 | 11,224.65 | 11,224.65 | 11,224.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/19/2008 | 20,024.97 | 20,024.97 | 20,024.97 | 20,024.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/21/2008 | 20,699.83 | 20,699.83 | 20,699.83 | 20,699.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/22/2008 | 18,784.60 | 18,784.60 | 18,784.60 | 18,784.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/30/2008 | 14,516.79 | 14,516.79 | 14,516.79 | 14,516.79 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 05/29/2008 | 19,101.68 | 19,101.68 | 19,101.68 | 19,101.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/27/2008 | 18,679.02 | 18,679.02 | 18,679.02 | 18,679.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/02/2008 | 14,561.17 | 14,561.17 | 14,561.17 | 14,561.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/03/2008 | 45,506.20 | 45,506.20 | 45,506.20 | 45,506.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/04/2008 | 15,032.01 | 15,032.01 | 15,032.01 | 15,032.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/05/2008 | 15,065.98 | 15,065.98 | 15,065.98 | 15,065.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/06/2008 | 16,119.90 | 16,119.90 | 16,119.90 | 16,119.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/12/2008 | 13,921.30 | 13,921.30 | 13,921.30 | 13,921.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/09/2008 | 14,863.90 | 14,863.90 | 14,863.90 | 14,863.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/11/2008 | 13,993.00 | 13,993.00 | 13,993.00 | 13,993.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/13/2008 | 15,031.54 | 15,031.54 | 15,031.54 | 15,031.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/10/2008 | 44,255.11 | 44,255.11 | 44,255.11 | 44,255.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/16/2008 | 15,110.62 | 15,110.62 | 15,110.62 | 15,110.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/17/2008 | 46,093.57 | 46,093.57 | 46,093.57 | 46,093.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/18/2008 | 16,842.57 | 16,842.57 | 16,842.57 | 16,842.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/19/2008 | 16,124.89 | 16,124.89 | 16,124.89 | 16,124.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/20/2008 | 15,783.68 | 15,783.68 | 15,783.68 | 15,783.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/23/2008 | 15,781.50 | 15,781.50 | 15,781.50 | 15,781.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/26/2008 | 16,267.29 | 16,267.29 | 16,267.29 | 16,267.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/24/2008 | 47,497.12 | 47,497.12 | 47,497.12 | 47,497.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/27/2008 | 16,396.60 | 16,396.60 | 16,396.60 | 16,396.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/25/2008 | 15,640.01 | 15,640.01 | 15,640.01 | 15,640.01 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 06/30/2008 | 15,122.64 | 15,122.64 | 15,122.64 | 15,122.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/01/2008 | 45,382.13 | 45,382.13 | 45,382.13 | 45,382.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/02/2008 | 15,907.71 | 15,907.71 | 15,907.71 | 15,907.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/03/2008 | 15,276.75 | 15,276.75 | 15,276.75 | 15,276.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/11/2008 | 17,141.53 | 17,141.53 | 17,141.53 | 17,141.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/07/2008 | 15,581.99 | 15,581.99 | 15,581.99 | 15,581.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/10/2008 | 16,404.77 | 16,404.77 | 16,404.77 | 16,404.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/09/2008 | 15,976.16 | 15,976.16 | 15,976.16 | 15,976.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/14/2008 | 15,510.00 | 15,510.00 | 15,510.00 | 15,510.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/15/2008 | 45,132.34 | 45,132.34 | 45,132.34 | 45,132.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/16/2008 | 14,034.26 | 14,034.26 | 14,034.26 | 14,034.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/17/2008 | 16,143.02 | 16,143.02 | 16,143.02 | 16,143.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/18/2008 | 14,995.26 | 14,995.26 | 14,995.26 | 14,995.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/25/2008 | 15,367.65 | 15,367.65 | 15,367.65 | 15,367.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/24/2008 | 14,733.76 | 14,733.76 | 14,733.76 | 14,733.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/21/2008 | 14,103.93 | 14,103.93 | 14,103.93 | 14,103.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/22/2008 | 41,823.13 | 41,823.13 | 41,823.13 | 41,823.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/23/2008 | 14,820.69 | 14,820.69 | 14,820.69 | 14,820.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/29/2008 | 45,681.64 | 45,681.64 | 45,681.64 | 45,681.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/30/2008 | 14,447.12 | 14,447.12 | 14,447.12 | 14,447.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/31/2008 | 15,430.89 | 15,430.89 | 15,430.89 | 15,430.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/01/2008 | 15,404.36 | 15,404.36 | 15,404.36 | 15,404.36 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 07/28/2008 | 15,131.52 | 15,131.52 | 15,131.52 | 15,131.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/04/2008 | 16,774.21 | 16,774.21 | 16,774.21 | 16,774.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/06/2008 | 15,353.22 | 15,353.22 | 15,353.22 | 15,353.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/08/2008 | 15,283.37 | 15,283.37 | 15,283.37 | 15,283.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/07/2008 | 15,260.77 | 15,260.77 | 15,260.77 | 15,260.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/11/2008 | 15,143.31 | 15,143.31 | 15,143.31 | 15,143.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/12/2008 | 45,507.17 | 45,507.17 | 45,507.17 | 45,507.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/13/2008 | 14,854.67 | 14,854.67 | 14,854.67 | 14,854.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/14/2008 | 11,586.75 | 11,586.75 | 11,586.75 | 11,586.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/15/2008 | 14,024.50 | 14,024.50 | 14,024.50 | 14,024.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/18/2008 | 11,688.25 | 11,688.25 | 11,688.25 | 11,688.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/19/2008 | 35,373.14 | 35,373.14 | 35,373.14 | 35,373.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/20/2008 | 11,792.79 | 11,792.79 | 11,792.79 | 11,792.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/21/2008 | 11,587.86 | 11,587.86 | 11,587.86 | 11,587.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/22/2008 | 12,147.77 | 12,147.77 | 12,147.77 | 12,147.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/26/2008 | 38,298.33 | 38,298.33 | 38,298.33 | 38,298.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/27/2008 | 13,249.75 | 13,249.75 | 13,249.75 | 13,249.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/28/2008 | 12,993.15 | 12,993.15 | 12,993.15 | 12,993.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/29/2008 | 13,165.71 | 13,165.71 | 13,165.71 | 13,165.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/25/2008 | 12,618.71 | 12,618.71 | 12,618.71 | 12,618.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/02/2008 | 13,242.60 | 13,242.60 | 13,242.60 | 13,242.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/04/2008 | 14,026.66 | 14,026.66 | 14,026.66 | 14,026.66 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 09/05/2008 | 13,929.05 | 13,929.05 | 13,929.05 | 13,929.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/10/2008 | 13,938.44 | 13,938.44 | 13,938.44 | 13,938.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/09/2008 | 42,237.47 | 42,237.47 | 42,237.47 | 42,237.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/11/2008 | 14,198.46 | 14,198.46 | 14,198.46 | 14,198.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/12/2008 | 6,674.98 | 6,674.98 | 6,674.98 | 6,674.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/08/2008 | 14,063.75 | 14,063.75 | 14,063.75 | 14,063.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/15/2008 | 6,259.98 | 6,259.98 | 6,259.98 | 6,259.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/16/2008 | 19,119.07 | 19,119.07 | 19,119.07 | 19,119.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/17/2008 | 5,958.82 | 5,958.82 | 5,958.82 | 5,958.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/18/2008 | 6,100.64 | 6,100.64 | 6,100.64 | 6,100.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/19/2008 | 5,770.17 | 5,770.17 | 5,770.17 | 5,770.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/26/2008 | 6,793.73 | 6,793.73 | 6,793.73 | 6,793.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/24/2008 | 6,923.67 | 6,923.67 | 6,923.67 | 6,923.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/23/2008 | 20,805.97 | 20,805.97 | 20,805.97 | 20,805.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/25/2008 | 6,632.50 | 6,632.50 | 6,632.50 | 6,632.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/22/2008 | 7,052.07 | 7,052.07 | 7,052.07 | 7,052.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/30/2008 | 12,423.68 | 12,423.68 | 12,423.68 | 12,423.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/01/2008 | 5,310.30 | 5,310.30 | 5,310.30 | 5,310.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/02/2008 | 1,386.63 | 1,386.63 | 1,386.63 | 1,386.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/03/2008 | 2,177.57 | 2,177.57 | 2,177.57 | 2,177.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/09/2008 | 5,521.43 | 5,521.43 | 5,521.43 | 5,521.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/06/2008 | 2,238.13 | 2,238.13 | 2,238.13 | 2,238.13 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 10/08/2008 | 5,891.59 | 5,891.59 | 5,891.59 | 5,891.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/10/2008 | 4,787.46 | 4,787.46 | 4,787.46 | 4,787.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/07/2008 | 11,995.85 | 11,995.85 | 11,995.85 | 11,995.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/13/2008 | 4,698.14 | 4,698.14 | 4,698.14 | 4,698.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/14/2008 | 15,089.31 | 15,089.31 | 15,089.31 | 15,089.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/15/2008 | 3,379.37 | 3,379.37 | 3,379.37 | 3,379.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/16/2008 | 5,305.62 | 5,305.62 | 5,305.62 | 5,305.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/17/2008 | 5,314.44 | 5,314.44 | 5,314.44 | 5,314.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/22/2008 | 6,386.40 | 6,386.40 | 6,386.40 | 6,386.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/20/2008 | 5,176.84 | 5,176.84 | 5,176.84 | 5,176.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/23/2008 | 6,758.65 | 6,758.65 | 6,758.65 | 6,758.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/21/2008 | 16,838.63 | 16,838.63 | 16,838.63 | 16,838.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/24/2008 | 6,803.43 | 6,803.43 | 6,803.43 | 6,803.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/27/2008 | 6,759.05 | 6,759.05 | 6,759.05 | 6,759.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/28/2008 | 20,635.58 | 20,635.58 | 20,635.58 | 20,635.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/29/2008 | 7,270.85 | 7,270.85 | 7,270.85 | 7,270.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/30/2008 | 6,346.40 | 6,346.40 | 6,346.40 | 6,346.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/31/2008 | 6,716.07 | 6,716.07 | 6,716.07 | 6,716.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/06/2008 | 4,462.66 | 4,462.66 | 4,462.66 | 4,462.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/03/2008 | 3,860.58 | 3,860.58 | 3,860.58 | 3,860.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/05/2008 | 4,424.02 | 4,424.02 | 4,424.02 | 4,424.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/07/2008 | 4,236.94 | 4,236.94 | 4,236.94 | 4,236.94 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 11/04/2008 | 12,130.18 | 12,130.18 | 12,130.18 | 12,130.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/10/2008 | 2,703.59 | 2,703.59 | 2,703.59 | 2,703.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/11/2008 | 8,080.78 | 8,080.78 | 8,080.78 | 8,080.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/11/2008 | 487.30 | 487.30 | 487.30 | 487.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/12/2008 | 2,668.33 | 2,668.33 | 2,668.33 | 2,668.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/13/2008 | 2,429.72 | 2,429.72 | 2,429.72 | 2,429.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/14/2008 | 4,048.59 | 4,048.59 | 4,048.59 | 4,048.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/21/2008 | 2,422.34 | 2,422.34 | 2,422.34 | 2,422.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/19/2008 | 1,899.15 | 1,899.15 | 1,899.15 | 1,899.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/18/2008 | 2,785.77 | 2,785.77 | 2,785.77 | 2,785.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/20/2008 | 2,346.42 | 2,346.42 | 2,346.42 | 2,346.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/17/2008 | 824.91 | 824.91 | 824.91 | 824.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/24/2008 | 1,161.01 | 1,161.01 | 1,161.01 | 1,161.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/25/2008 | 3,505.65 | 3,505.65 | 3,505.65 | 3,505.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/26/2008 | 1,478.76 | 1,478.76 | 1,478.76 | 1,478.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/28/2008 | 1,629.58 | 1,629.58 | 1,629.58 | 1,629.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/03/2008 | 231,333.56 | 231,333.56 | 231,333.56 | 231,333.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/01/2008 | 3,401.55 | 3,401.55 | 3,401.55 | 3,401.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/03/2008 | 2,702.89 | 2,702.89 | 2,702.89 | 2,702.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/04/2008 | 2,979.87 | 2,979.87 | 2,979.87 | 2,979.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/05/2008 | 3,255.05 | 3,255.05 | 3,255.05 | 3,255.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/02/2008 | 6,249.95 | 6,249.95 | 6,249.95 | 6,249.95 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 12/08/2008 | 1,881.23 | 1,881.23 | 1,881.23 | 1,881.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/09/2008 | 5,539.84 | 5,539.84 | 5,539.84 | 5,539.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/10/2008 | 1,855.03 | 1,855.03 | 1,855.03 | 1,855.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/11/2008 | 1,872.34 | 1,872.34 | 1,872.34 | 1,872.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/12/2008 | 2,102.94 | 2,102.94 | 2,102.94 | 2,102.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/18/2008 | 3,017.31 | 3,017.31 | 3,017.31 | 3,017.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/19/2008 | 3,073.02 | 3,073.02 | 3,073.02 | 3,073.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/15/2008 | 3,461.64 | 3,461.64 | 3,461.64 | 3,461.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/17/2008 | 3,185.84 | 3,185.84 | 3,185.84 | 3,185.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/16/2008 | 10,422.40 | 10,422.40 | 10,422.40 | 10,422.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/22/2008 | 2,932.13 | 2,932.13 | 2,932.13 | 2,932.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/23/2008 | 8,950.65 | 8,950.65 | 8,950.65 | 8,950.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/24/2008 | 2,986.13 | 2,986.13 | 2,986.13 | 2,986.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/26/2008 | 3,409.46 | 3,409.46 | 3,409.46 | 3,409.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/31/2008 | 133,671.19 | 133,671.19 | 133,671.19 | 133,671.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/29/2008 | 5,787.58 | 5,787.58 | 5,787.58 | 5,787.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/31/2008 | 3,314.45 | 3,314.45 | 3,314.45 | 3,314.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/31/2008 | 3,475.63 | 3,475.63 | 3,475.63 | 3,475.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/30/2008 | 9,690.77 | 9,690.77 | 9,690.77 | 9,690.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/05/2009 | 6,976.84 | 6,976.84 | 6,976.84 | 6,976.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/05/2009 | 60,073.07 | 60,073.07 | 60,073.07 | 60,073.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/06/2009 | 10,294.27 | 10,294.27 | 10,294.27 | 10,294.27 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 01/07/2009 | 3,604.93 | 3,604.93 | 3,604.93 | 3,604.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/08/2009 | 3,762.32 | 3,762.32 | 3,762.32 | 3,762.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/09/2009 | 3,270.44 | 3,270.44 | 3,270.44 | 3,270.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/15/2009 | 3,817.03 | 3,817.03 | 3,817.03 | 3,817.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/15/2009 | 127,561.41 | 127,561.41 | 127,561.41 | 127,561.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/16/2009 | 3,826.16 | 3,826.16 | 3,826.16 | 3,826.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/12/2009 | 3,927.64 | 3,927.64 | 3,927.64 | 3,927.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/14/2009 | 3,783.98 | 3,783.98 | 3,783.98 | 3,783.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/13/2009 | 11,593.61 | 11,593.61 | 11,593.61 | 11,593.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/20/2009 | 3,963.92 | 3,963.92 | 3,963.92 | 3,963.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/21/2009 | 15,918.81 | 15,918.81 | 15,918.81 | 15,918.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/22/2009 | 3,987.25 | 3,987.25 | 3,987.25 | 3,987.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/22/2009 | 258,061.92 | 258,061.92 | 258,061.92 | 258,061.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/23/2009 | 4,098.01 | 4,098.01 | 4,098.01 | 4,098.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/27/2009 | 11,767.95 | 11,767.95 | 11,767.95 | 11,767.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/26/2009 | 3,953.35 | 3,953.35 | 3,953.35 | 3,953.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/28/2009 | 3,953.24 | 3,953.24 | 3,953.24 | 3,953.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/29/2009 | 3,844.96 | 3,844.96 | 3,844.96 | 3,844.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/30/2009 | 4,022.57 | 4,022.57 | 4,022.57 | 4,022.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/30/2009 | 210,863.19 | 210,863.19 | 210,863.19 | 210,863.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/02/2009 | 3,935.38 | 3,935.38 | 3,935.38 | 3,935.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/03/2009 | 12,289.56 | 12,289.56 | 12,289.56 | 12,289.56 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 02/04/2009 | 4,004.66 | 4,004.66 | 4,004.66 | 4,004.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/05/2009 | 4,172.22 | 4,172.22 | 4,172.22 | 4,172.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/06/2009 | 3,959.38 | 3,959.38 | 3,959.38 | 3,959.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/09/2009 | 3,821.37 | 3,821.37 | 3,821.37 | 3,821.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/10/2009 | 11,131.21 | 11,131.21 | 11,131.21 | 11,131.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/11/2009 | 3,456.12 | 3,456.12 | 3,456.12 | 3,456.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/12/2009 | 3,452.76 | 3,452.76 | 3,452.76 | 3,452.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/13/2009 | 2,483.22 | 2,483.22 | 2,483.22 | 2,483.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/17/2009 | 2,576.23 | 2,576.23 | 2,576.23 | 2,576.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/18/2009 | 10,388.96 | 10,388.96 | 10,388.96 | 10,388.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/20/2009 | 2,667.04 | 2,667.04 | 2,667.04 | 2,667.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/19/2009 | 2,622.24 | 2,622.24 | 2,622.24 | 2,622.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/23/2009 | 2,690.66 | 2,690.66 | 2,690.66 | 2,690.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/24/2009 | 8,167.21 | 8,167.21 | 8,167.21 | 8,167.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/25/2009 | 2,720.30 | 2,720.30 | 2,720.30 | 2,720.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/26/2009 | 2,836.61 | 2,836.61 | 2,836.61 | 2,836.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/27/2009 | 2,949.30 | 2,949.30 | 2,949.30 | 2,949.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/06/2009 | 2,578.64 | 2,578.64 | 2,578.64 | 2,578.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/05/2009 | 2,657.12 | 2,657.12 | 2,657.12 | 2,657.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/02/2009 | 2,755.78 | 2,755.78 | 2,755.78 | 2,755.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/03/2009 | 8,214.63 | 8,214.63 | 8,214.63 | 8,214.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/04/2009 | 2,610.10 | 2,610.10 | 2,610.10 | 2,610.10 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 03/04/2009 | 276,927.30 | 276,927.30 | 276,927.30 | 276,927.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/10/2009 | 7,510.35 | 7,510.35 | 7,510.35 | 7,510.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/10/2009 | 12,358.29 | 12,358.29 | 12,358.29 | 12,358.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/11/2009 | 2,348.65 | 2,348.65 | 2,348.65 | 2,348.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/11/2009 | 37,600.23 | 37,600.23 | 37,600.23 | 37,600.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/12/2009 | 2,263.33 | 2,263.33 | 2,263.33 | 2,263.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/13/2009 | 2,090.70 | 2,090.70 | 2,090.70 | 2,090.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/09/2009 | 2,554.27 | 2,554.27 | 2,554.27 | 2,554.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/18/2009 | 2,372.45 | 2,372.45 | 2,372.45 | 2,372.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/17/2009 | 7,530.40 | 7,530.40 | 7,530.40 | 7,530.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/19/2009 | 2,387.32 | 2,387.32 | 2,387.32 | 2,387.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/20/2009 | 2,274.80 | 2,274.80 | 2,274.80 | 2,274.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/16/2009 | 2,630.23 | 2,630.23 | 2,630.23 | 2,630.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/23/2009 | 2,225.08 | 2,225.08 | 2,225.08 | 2,225.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/23/2009 | 55,420.03 | 55,420.03 | 55,420.03 | 55,420.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/24/2009 | 6,673.45 | 6,673.45 | 6,673.45 | 6,673.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/25/2009 | 2,202.30 | 2,202.30 | 2,202.30 | 2,202.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/26/2009 | 2,262.59 | 2,262.59 | 2,262.59 | 2,262.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/27/2009 | 2,377.48 | 2,377.48 | 2,377.48 | 2,377.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/01/2009 | 2,456.46 | 2,456.46 | 2,456.46 | 2,456.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/30/2009 | 2,387.74 | 2,387.74 | 2,387.74 | 2,387.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/02/2009 | 2,578.48 | 2,578.48 | 2,578.48 | 2,578.48 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 04/03/2009 | 2,727.02 | 2,727.02 | 2,727.02 | 2,727.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/31/2009 | 7,262.91 | 7,262.91 | 7,262.91 | 7,262.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/06/2009 | 2,316.00 | 2,316.00 | 2,316.00 | 2,316.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/07/2009 | 7,031.28 | 7,031.28 | 7,031.28 | 7,031.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/08/2009 | 2,347.64 | 2,347.64 | 2,347.64 | 2,347.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/09/2009 | 2,566.04 | 2,566.04 | 2,566.04 | 2,566.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/14/2009 | 10,049.39 | 10,049.39 | 10,049.39 | 10,049.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/13/2009 | 138,770.69 | 138,770.69 | 138,770.69 | 138,770.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/15/2009 | 2,385.09 | 2,385.09 | 2,385.09 | 2,385.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/16/2009 | 2,393.16 | 2,393.16 | 2,393.16 | 2,393.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/17/2009 | 2,311.59 | 2,311.59 | 2,311.59 | 2,311.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/13/2009 | 2,505.18 | 2,505.18 | 2,505.18 | 2,505.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/24/2009 | 1,726.31 | 1,726.31 | 1,726.31 | 1,726.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/20/2009 | 2,313.21 | 2,313.21 | 2,313.21 | 2,313.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/21/2009 | 7,000.90 | 7,000.90 | 7,000.90 | 7,000.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/22/2009 | 2,350.51 | 2,350.51 | 2,350.51 | 2,350.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/22/2009 | 193,915.52 | 193,915.52 | 193,915.52 | 193,915.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/23/2009 | 2,240.57 | 2,240.57 | 2,240.57 | 2,240.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/29/2009 | 2,014.92 | 2,014.92 | 2,014.92 | 2,014.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/30/2009 | 1,845.90 | 1,845.90 | 1,845.90 | 1,845.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/01/2009 | 1,417.25 | 1,417.25 | 1,417.25 | 1,417.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/27/2009 | 1,739.18 | 1,739.18 | 1,739.18 | 1,739.18 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 04/28/2009 | 5,366.34 | 5,366.34 | 5,366.34 | 5,366.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/08/2009 | 1,997.00 | 1,997.00 | 1,997.00 | 1,997.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/04/2009 | 1,690.86 | 1,690.86 | 1,690.86 | 1,690.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/05/2009 | 5,014.67 | 5,014.67 | 5,014.67 | 5,014.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/05/2009 | 146.54 | 146.54 | 146.54 | 146.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/07/2009 | 1,744.83 | 1,744.83 | 1,744.83 | 1,744.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/06/2009 | 1,532.08 | 1,532.08 | 1,532.08 | 1,532.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/11/2009 | 1,939.87 | 1,939.87 | 1,939.87 | 1,939.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/12/2009 | 6,382.75 | 6,382.75 | 6,382.75 | 6,382.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/13/2009 | 3,188.23 | 3,188.23 | 3,188.23 | 3,188.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/14/2009 | 2,356.37 | 2,356.37 | 2,356.37 | 2,356.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/15/2009 | 2,338.55 | 2,338.55 | 2,338.55 | 2,338.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/20/2009 | 2,323.66 | 2,323.66 | 2,323.66 | 2,323.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/18/2009 | 2,377.84 | 2,377.84 | 2,377.84 | 2,377.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/19/2009 | 7,063.10 | 7,063.10 | 7,063.10 | 7,063.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/21/2009 | 2,382.50 | 2,382.50 | 2,382.50 | 2,382.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/19/2009 | 253,092.91 | 253,092.91 | 253,092.91 | 253,092.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/21/2009 | 226,344.82 | 226,344.82 | 226,344.82 | 226,344.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/22/2009 | 2,399.02 | 2,399.02 | 2,399.02 | 2,399.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/26/2009 | 2,576.44 | 2,576.44 | 2,576.44 | 2,576.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/27/2009 | 10,216.80 | 10,216.80 | 10,216.80 | 10,216.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/28/2009 | 2,773.44 | 2,773.44 | 2,773.44 | 2,773.44 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 05/29/2009 | 2,760.39 | 2,760.39 | 2,760.39 | 2,760.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/04/2009 | 2,803.62 | 2,803.62 | 2,803.62 | 2,803.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/01/2009 | 2,592.33 | 2,592.33 | 2,592.33 | 2,592.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/03/2009 | 2,632.45 | 2,632.45 | 2,632.45 | 2,632.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/05/2009 | 2,896.40 | 2,896.40 | 2,896.40 | 2,896.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/02/2009 | 7,813.20 | 7,813.20 | 7,813.20 | 7,813.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/08/2009 | 2,761.56 | 2,761.56 | 2,761.56 | 2,761.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/09/2009 | 8,233.02 | 8,233.02 | 8,233.02 | 8,233.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/10/2009 | 2,532.57 | 2,532.57 | 2,532.57 | 2,532.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/11/2009 | 2,672.20 | 2,672.20 | 2,672.20 | 2,672.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/12/2009 | 2,605.02 | 2,605.02 | 2,605.02 | 2,605.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/19/2009 | 2,418.73 | 2,418.73 | 2,418.73 | 2,418.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/17/2009 | 2,486.34 | 2,486.34 | 2,486.34 | 2,486.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/16/2009 | 212,123.05 | 212,123.05 | 212,123.05 | 212,123.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/18/2009 | 2,755.95 | 2,755.95 | 2,755.95 | 2,755.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/15/2009 | 2,486.63 | 2,486.63 | 2,486.63 | 2,486.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/16/2009 | 7,417.48 | 7,417.48 | 7,417.48 | 7,417.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/22/2009 | 2,437.12 | 2,437.12 | 2,437.12 | 2,437.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/23/2009 | 7,044.95 | 7,044.95 | 7,044.95 | 7,044.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/24/2009 | 2,030.64 | 2,030.64 | 2,030.64 | 2,030.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/25/2009 | 2,026.43 | 2,026.43 | 2,026.43 | 2,026.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/26/2009 | 2,238.48 | 2,238.48 | 2,238.48 | 2,238.48 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 07/01/2009 | 2,339.08 | 2,339.08 | 2,339.08 | 2,339.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/30/2009 | 7,384.15 | 7,384.15 | 7,384.15 | 7,384.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/02/2009 | 5,413.41 | 5,413.41 | 5,413.41 | 5,413.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/29/2009 | 2,421.31 | 2,421.31 | 2,421.31 | 2,421.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/06/2009 | 5,193.68 | 5,193.68 | 5,193.68 | 5,193.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/07/2009 | 21,054.72 | 21,054.72 | 21,054.72 | 21,054.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/08/2009 | 5,347.30 | 5,347.30 | 5,347.30 | 5,347.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/09/2009 | 5,065.39 | 5,065.39 | 5,065.39 | 5,065.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/10/2009 | 5,011.67 | 5,011.67 | 5,011.67 | 5,011.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/16/2009 | 4,634.59 | 4,634.59 | 4,634.59 | 4,634.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/15/2009 | 4,567.14 | 4,567.14 | 4,567.14 | 4,567.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/17/2009 | 4,682.29 | 4,682.29 | 4,682.29 | 4,682.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/13/2009 | 4,991.94 | 4,991.94 | 4,991.94 | 4,991.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/14/2009 | 14,846.93 | 14,846.93 | 14,846.93 | 14,846.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/20/2009 | 4,755.91 | 4,755.91 | 4,755.91 | 4,755.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/21/2009 | 14,362.38 | 14,362.38 | 14,362.38 | 14,362.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/22/2009 | 4,824.50 | 4,824.50 | 4,824.50 | 4,824.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/23/2009 | 5,061.08 | 5,061.08 | 5,061.08 | 5,061.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/24/2009 | 4,802.58 | 4,802.58 | 4,802.58 | 4,802.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/30/2009 | 4,582.82 | 4,582.82 | 4,582.82 | 4,582.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/27/2009 | 4,497.57 | 4,497.57 | 4,497.57 | 4,497.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/29/2009 | 4,631.05 | 4,631.05 | 4,631.05 | 4,631.05 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 07/31/2009 | 4,671.74 | 4,671.74 | 4,671.74 | 4,671.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/28/2009 | 13,652.76 | 13,652.76 | 13,652.76 | 13,652.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/03/2009 | 4,639.05 | 4,639.05 | 4,639.05 | 4,639.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/04/2009 | 12,134.23 | 12,134.23 | 12,134.23 | 12,134.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/05/2009 | 2,786.12 | 2,786.12 | 2,786.12 | 2,786.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/06/2009 | 2,860.38 | 2,860.38 | 2,860.38 | 2,860.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/07/2009 | 2,813.25 | 2,813.25 | 2,813.25 | 2,813.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/13/2009 | 2,266.87 | 2,266.87 | 2,266.87 | 2,266.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/12/2009 | 2,394.85 | 2,394.85 | 2,394.85 | 2,394.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/14/2009 | 1,696.43 | 1,696.43 | 1,696.43 | 1,696.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/10/2009 | 2,743.48 | 2,743.48 | 2,743.48 | 2,743.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/11/2009 | 8,255.92 | 8,255.92 | 8,255.92 | 8,255.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/17/2009 | 1,661.93 | 1,661.93 | 1,661.93 | 1,661.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/17/2009 | 150,778.67 | 150,778.67 | 150,778.67 | 150,778.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/18/2009 | 5,066.82 | 5,066.82 | 5,066.82 | 5,066.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/19/2009 | 1,772.58 | 1,772.58 | 1,772.58 | 1,772.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/20/2009 | 1,773.82 | 1,773.82 | 1,773.82 | 1,773.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/21/2009 | 1,619.52 | 1,619.52 | 1,619.52 | 1,619.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/26/2009 | 1,669.24 | 1,669.24 | 1,669.24 | 1,669.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/25/2009 | 4,723.22 | 4,723.22 | 4,723.22 | 4,723.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/27/2009 | 1,746.75 | 1,746.75 | 1,746.75 | 1,746.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/28/2009 | 1,736.76 | 1,736.76 | 1,736.76 | 1,736.76 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 08/24/2009 | 1,588.38 | 1,588.38 | 1,588.38 | 1,588.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/31/2009 | 1,769.19 | 1,769.19 | 1,769.19 | 1,769.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/01/2009 | 5,305.10 | 5,305.10 | 5,305.10 | 5,305.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/02/2009 | 996.84 | 996.84 | 996.84 | 996.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/03/2009 | 989.00 | 989.00 | 989.00 | 989.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/04/2009 | 686.48 | 686.48 | 686.48 | 686.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/09/2009 | 2,564.93 | 2,564.93 | 2,564.93 | 2,564.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/10/2009 | 632.02 | 632.02 | 632.02 | 632.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/08/2009 | 644.17 | 644.17 | 644.17 | 644.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/10/2009 | 53,254.28 | 53,254.28 | 53,254.28 | 53,254.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/11/2009 | 630.33 | 630.33 | 630.33 | 630.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/14/2009 | 671.54 | 671.54 | 671.54 | 671.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/15/2009 | 2,146.36 | 2,146.36 | 2,146.36 | 2,146.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/16/2009 | 967.54 | 967.54 | 967.54 | 967.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/17/2009 | 979.29 | 979.29 | 979.29 | 979.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/18/2009 | 1,075.60 | 1,075.60 | 1,075.60 | 1,075.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/23/2009 | 880.04 | 880.04 | 880.04 | 880.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/22/2009 | 2,470.37 | 2,470.37 | 2,470.37 | 2,470.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/24/2009 | 1,902.00 | 1,902.00 | 1,902.00 | 1,902.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/25/2009 | 1,093.37 | 1,093.37 | 1,093.37 | 1,093.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/21/2009 | 812.86 | 812.86 | 812.86 | 812.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/28/2009 | 1,092.42 | 1,092.42 | 1,092.42 | 1,092.42 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 09/29/2009 | 3,487.90 | 3,487.90 | 3,487.90 | 3,487.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/30/2009 | 1,320.18 | 1,320.18 | 1,320.18 | 1,320.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/01/2009 | 1,153.75 | 1,153.75 | 1,153.75 | 1,153.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/02/2009 | 1,237.52 | 1,237.52 | 1,237.52 | 1,237.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/08/2009 | 1,144.10 | 1,144.10 | 1,144.10 | 1,144.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/09/2009 | 1,108.30 | 1,108.30 | 1,108.30 | 1,108.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/06/2009 | 3,502.23 | 3,502.23 | 3,502.23 | 3,502.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/05/2009 | 142,844.47 | 142,844.47 | 142,844.47 | 142,844.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/07/2009 | 3,048.61 | 3,048.61 | 3,048.61 | 3,048.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/05/2009 | 1,116.96 | 1,116.96 | 1,116.96 | 1,116.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/12/2009 | 1,107.15 | 1,107.15 | 1,107.15 | 1,107.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/13/2009 | 3,321.64 | 3,321.64 | 3,321.64 | 3,321.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/14/2009 | 1,112.53 | 1,112.53 | 1,112.53 | 1,112.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/15/2009 | 1,224.87 | 1,224.87 | 1,224.87 | 1,224.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/16/2009 | 1,291.61 | 1,291.61 | 1,291.61 | 1,291.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/20/2009 | 3,736.73 | 3,736.73 | 3,736.73 | 3,736.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/19/2009 | 1,277.30 | 1,277.30 | 1,277.30 | 1,277.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/21/2009 | 1,216.53 | 1,216.53 | 1,216.53 | 1,216.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/22/2009 | 1,192.11 | 1,192.11 | 1,192.11 | 1,192.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/23/2009 | 1,118.65 | 1,118.65 | 1,118.65 | 1,118.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/30/2009 | 1,286.95 | 1,286.95 | 1,286.95 | 1,286.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/26/2009 | 1,079.57 | 1,079.57 | 1,079.57 | 1,079.57 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 10/26/2009 | 98,062.86 | 98,062.86 | 98,062.86 | 98,062.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/27/2009 | 3,313.40 | 3,313.40 | 3,313.40 | 3,313.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/28/2009 | 1,179.03 | 1,179.03 | 1,179.03 | 1,179.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/29/2009 | 1,206.38 | 1,206.38 | 1,206.38 | 1,206.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/02/2009 | 1,327.49 | 1,327.49 | 1,327.49 | 1,327.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/04/2009 | 1,256.63 | 1,256.63 | 1,256.63 | 1,256.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/05/2009 | 1,234.78 | 1,234.78 | 1,234.78 | 1,234.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/06/2009 | 1,050.53 | 1,050.53 | 1,050.53 | 1,050.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/03/2009 | 3,941.40 | 3,941.40 | 3,941.40 | 3,941.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/13/2009 | 930.32 | 930.32 | 930.32 | 930.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/09/2009 | 812.39 | 812.39 | 812.39 | 812.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/10/2009 | 2,475.02 | 2,475.02 | 2,475.02 | 2,475.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/10/2009 | 152,580.50 | 152,580.50 | 152,580.50 | 152,580.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/12/2009 | 892.01 | 892.01 | 892.01 | 892.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/11/2009 | 915.89 | 915.89 | 915.89 | 915.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/16/2009 | 972.09 | 972.09 | 972.09 | 972.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/17/2009 | 3,104.30 | 3,104.30 | 3,104.30 | 3,104.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/18/2009 | 980.72 | 980.72 | 980.72 | 980.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/19/2009 | 786.28 | 786.28 | 786.28 | 786.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/20/2009 | 807.01 | 807.01 | 807.01 | 807.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/27/2009 | 394.58 | 394.58 | 394.58 | 394.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/25/2009 | 129,178.12 | 129,178.12 | 129,178.12 | 129,178.12 | 0.00 | 0.00 |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 11/23/2009 | 374.23 | 374.23 | 374.23 | 374.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/24/2009 | 1,156.17 | 1,156.17 | 1,156.17 | 1,156.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/25/2009 | 393.12 | 393.12 | 393.12 | 393.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/01/2009 | 1,431.80 | 1,431.80 | 1,431.80 | 1,431.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/02/2009 | 316.68 | 316.68 | 316.68 | 316.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/03/2009 | 347.72 | 347.72 | 347.72 | 347.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/04/2009 | 345.76 | 345.76 | 345.76 | 345.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/30/2009 | 848.49 | 848.49 | 848.49 | 848.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/10/2009 | 247.72 | 247.72 | 247.72 | 247.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/07/2009 | 302.72 | 302.72 | 302.72 | 302.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/08/2009 | 855.59 | 855.59 | 855.59 | 855.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/09/2009 | 218,218.18 | 218,218.18 | 218,218.18 | 218,218.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/11/2009 | 271.90 | 271.90 | 271.90 | 271.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/09/2009 | 248.29 | 248.29 | 248.29 | 248.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/14/2009 | 310.60 | 310.60 | 310.60 | 310.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/15/2009 | 1,034.80 | 1,034.80 | 1,034.80 | 1,034.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/16/2009 | 463.62 | 463.62 | 463.62 | 463.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/17/2009 | 481.42 | 481.42 | 481.42 | 481.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/18/2009 | 347.90 | 347.90 | 347.90 | 347.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/23/2009 | 405.43 | 405.43 | 405.43 | 405.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/21/2009 | 372.92 | 372.92 | 372.92 | 372.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/24/2009 | 350.80 | 350.80 | 350.80 | 350.80 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 12/22/2009 | 1,071.89 | 1,071.89 | 1,071.89 | 1,071.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/28/2009 | 371.45 | 371.45 | 371.45 | 371.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/29/2009 | 1,471.25 | 1,471.25 | 1,471.25 | 1,471.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/30/2009 | 448.17 | 448.17 | 448.17 | 448.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/31/2009 | 476.18 | 476.18 | 476.18 | 476.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/31/2009 | 338.66 | 338.66 | 338.66 | 338.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/05/2010 | 1,407.25 | 1,407.25 | 1,407.25 | 1,407.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/06/2010 | 384.42 | 384.42 | 384.42 | 384.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/08/2010 | 880.71 | 880.71 | 880.71 | 880.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/07/2010 | 523.25 | 523.25 | 523.25 | 523.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/11/2010 | 919.66 | 919.66 | 919.66 | 919.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/12/2010 | 2,593.39 | 2,593.39 | 2,593.39 | 2,593.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/13/2010 | 532.65 | 532.65 | 532.65 | 532.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/14/2010 | 620.88 | 620.88 | 620.88 | 620.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/15/2010 | 787.66 | 787.66 | 787.66 | 787.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/19/2010 | 738.65 | 738.65 | 738.65 | 738.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/20/2010 | 2,931.48 | 2,931.48 | 2,931.48 | 2,931.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/21/2010 | 722.37 | 722.37 | 722.37 | 722.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/22/2010 | 819.35 | 819.35 | 819.35 | 819.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/28/2010 | 921.05 | 921.05 | 921.05 | 921.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/29/2010 | 934.98 | 934.98 | 934.98 | 934.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/26/2010 | 2,378.63 | 2,378.63 | 2,378.63 | 2,378.63 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 01/25/2010 | 772.10 | 772.10 | 772.10 | 772.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/27/2010 | 880.77 | 880.77 | 880.77 | 880.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/01/2010 | 855.92 | 855.92 | 855.92 | 855.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/02/2010 | 2,338.53 | 2,338.53 | 2,338.53 | 2,338.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/03/2010 | 510.59 | 510.59 | 510.59 | 510.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/04/2010 | 499.18 | 499.18 | 499.18 | 499.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/05/2010 | 505.21 | 505.21 | 505.21 | 505.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/04/2010 | 119,956.33 | 119,956.33 | 119,956.33 | 119,956.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/08/2010 | 601.87 | 601.87 | 601.87 | 601.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/09/2010 | 1,816.53 | 1,816.53 | 1,816.53 | 1,816.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/10/2010 | 608.85 | 608.85 | 608.85 | 608.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/11/2010 | 616.76 | 616.76 | 616.76 | 616.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/12/2010 | 422.23 | 422.23 | 422.23 | 422.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/19/2010 | 535.41 | 535.41 | 535.41 | 535.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/16/2010 | 549.74 | 549.74 | 549.74 | 549.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/17/2010 | 2,143.26 | 2,143.26 | 2,143.26 | 2,143.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/18/2010 | 482.72 | 482.72 | 482.72 | 482.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/24/2010 | 601.33 | 601.33 | 601.33 | 601.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/25/2010 | 966.12 | 966.12 | 966.12 | 966.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/26/2010 | 1,056.04 | 1,056.04 | 1,056.04 | 1,056.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/23/2010 | 2,159.40 | 2,159.40 | 2,159.40 | 2,159.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/22/2010 | 722.39 | 722.39 | 722.39 | 722.39 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 03/01/2010 | 1,048.03 | 1,048.03 | 1,048.03 | 1,048.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/02/2010 | 3,265.84 | 3,265.84 | 3,265.84 | 3,265.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/03/2010 | 1,088.65 | 1,088.65 | 1,088.65 | 1,088.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/04/2010 | 1,098.44 | 1,098.44 | 1,098.44 | 1,098.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/05/2010 | 1,069.94 | 1,069.94 | 1,069.94 | 1,069.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/09/2010 | 3,267.15 | 3,267.15 | 3,267.15 | 3,267.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/08/2010 | 1,090.99 | 1,090.99 | 1,090.99 | 1,090.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/10/2010 | 909.59 | 909.59 | 909.59 | 909.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/11/2010 | 927.54 | 927.54 | 927.54 | 927.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/12/2010 | 886.83 | 886.83 | 886.83 | 886.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/19/2010 | 772.85 | 772.85 | 772.85 | 772.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/15/2010 | 891.52 | 891.52 | 891.52 | 891.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/16/2010 | 2,764.86 | 2,764.86 | 2,764.86 | 2,764.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/17/2010 | 1,027.71 | 1,027.71 | 1,027.71 | 1,027.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/18/2010 | 810.32 | 810.32 | 810.32 | 810.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/24/2010 | 706.31 | 706.31 | 706.31 | 706.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/25/2010 | 497.34 | 497.34 | 497.34 | 497.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/26/2010 | 537.17 | 537.17 | 537.17 | 537.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/23/2010 | 2,295.39 | 2,295.39 | 2,295.39 | 2,295.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/22/2010 | 761.10 | 761.10 | 761.10 | 761.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/29/2010 | 591.96 | 591.96 | 591.96 | 591.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/30/2010 | 1,886.46 | 1,886.46 | 1,886.46 | 1,886.46 | 0.00 | 0.00 |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 03/31/2010 | 686.41 | 686.41 | 686.41 | 686.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/31/2010 | 58,634.45 | 58,634.45 | 58,634.45 | 58,634.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/01/2010 | 637.82 | 637.82 | 637.82 | 637.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/06/2010 | 2,481.55 | 2,481.55 | 2,481.55 | 2,481.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/05/2010 | 605.20 | 605.20 | 605.20 | 605.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/07/2010 | 712.21 | 712.21 | 712.21 | 712.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/08/2010 | 819.08 | 819.08 | 819.08 | 819.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/09/2010 | 802.36 | 802.36 | 802.36 | 802.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/12/2010 | 854.03 | 854.03 | 854.03 | 854.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/13/2010 | 2,671.50 | 2,671.50 | 2,671.50 | 2,671.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/14/2010 | 812.83 | 812.83 | 812.83 | 812.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/15/2010 | 821.76 | 821.76 | 821.76 | 821.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/16/2010 | 854.51 | 854.51 | 854.51 | 854.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/20/2010 | 2,956.89 | 2,956.89 | 2,956.89 | 2,956.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/21/2010 | 1,100.87 | 1,100.87 | 1,100.87 | 1,100.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/22/2010 | 1,332.46 | 1,332.46 | 1,332.46 | 1,332.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/23/2010 | 1,276.05 | 1,276.05 | 1,276.05 | 1,276.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/19/2010 | 945.04 | 945.04 | 945.04 | 945.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/26/2010 | 1,282.77 | 1,282.77 | 1,282.77 | 1,282.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/27/2010 | 3,884.39 | 3,884.39 | 3,884.39 | 3,884.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/28/2010 | 1,435.53 | 1,435.53 | 1,435.53 | 1,435.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/30/2010 | 1,328.54 | 1,328.54 | 1,328.54 | 1,328.54 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 04/29/2010 | 1,385.46 | 1,385.46 | 1,385.46 | 1,385.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/03/2010 | 1,295.24 | 1,295.24 | 1,295.24 | 1,295.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/04/2010 | 4,086.79 | 4,086.79 | 4,086.79 | 4,086.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/05/2010 | 1,516.30 | 1,516.30 | 1,516.30 | 1,516.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/06/2010 | 1,481.58 | 1,481.58 | 1,481.58 | 1,481.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/07/2010 | 1,346.09 | 1,346.09 | 1,346.09 | 1,346.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/14/2010 | 1,428.05 | 1,428.05 | 1,428.05 | 1,428.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/10/2010 | 1,447.31 | 1,447.31 | 1,447.31 | 1,447.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/11/2010 | 4,257.34 | 4,257.34 | 4,257.34 | 4,257.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/12/2010 | 1,502.89 | 1,502.89 | 1,502.89 | 1,502.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/13/2010 | 1,527.11 | 1,527.11 | 1,527.11 | 1,527.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/19/2010 | 1,684.29 | 1,684.29 | 1,684.29 | 1,684.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/20/2010 | 1,736.14 | 1,736.14 | 1,736.14 | 1,736.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/21/2010 | 1,778.90 | 1,778.90 | 1,778.90 | 1,778.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/17/2010 | 1,492.11 | 1,492.11 | 1,492.11 | 1,492.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/18/2010 | 4,550.81 | 4,550.81 | 4,550.81 | 4,550.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/24/2010 | 1,743.67 | 1,743.67 | 1,743.67 | 1,743.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/25/2010 | 5,277.77 | 5,277.77 | 5,277.77 | 5,277.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/26/2010 | 1,835.28 | 1,835.28 | 1,835.28 | 1,835.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/28/2010 | 2,126.44 | 2,126.44 | 2,126.44 | 2,126.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/27/2010 | 1,936.37 | 1,936.37 | 1,936.37 | 1,936.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/01/2010 | 2,227.71 | 2,227.71 | 2,227.71 | 2,227.71 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 06/02/2010 | 7,628.56 | 7,628.56 | 7,628.56 | 7,628.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/03/2010 | 998.27 | 998.27 | 998.27 | 998.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/04/2010 | 1,187.06 | 1,187.06 | 1,187.06 | 1,187.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/07/2010 | 1,182.53 | 1,182.53 | 1,182.53 | 1,182.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/08/2010 | 3,513.40 | 3,513.40 | 3,513.40 | 3,513.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/09/2010 | 1,119.66 | 1,119.66 | 1,119.66 | 1,119.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/09/2010 | 107,844.41 | 107,844.41 | 107,844.41 | 107,844.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/10/2010 | 1,075.53 | 1,075.53 | 1,075.53 | 1,075.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/11/2010 | 1,093.56 | 1,093.56 | 1,093.56 | 1,093.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/15/2010 | 3,327.61 | 3,327.61 | 3,327.61 | 3,327.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/16/2010 | 1,145.71 | 1,145.71 | 1,145.71 | 1,145.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/17/2010 | 1,227.56 | 1,227.56 | 1,227.56 | 1,227.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/18/2010 | 1,211.50 | 1,211.50 | 1,211.50 | 1,211.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/14/2010 | 1,130.78 | 1,130.78 | 1,130.78 | 1,130.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/21/2010 | 1,263.99 | 1,263.99 | 1,263.99 | 1,263.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/22/2010 | 3,800.08 | 3,800.08 | 3,800.08 | 3,800.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/23/2010 | 1,251.23 | 1,251.23 | 1,251.23 | 1,251.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/25/2010 | 1,558.12 | 1,558.12 | 1,558.12 | 1,558.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/24/2010 | 1,240.81 | 1,240.81 | 1,240.81 | 1,240.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/28/2010 | 1,720.74 | 1,720.74 | 1,720.74 | 1,720.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/29/2010 | 5,397.05 | 5,397.05 | 5,397.05 | 5,397.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/30/2010 | 2,257.44 | 2,257.44 | 2,257.44 | 2,257.44 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 07/01/2010 | 1,569.69 | 1,569.69 | 1,569.69 | 1,569.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/02/2010 | 1,216.48 | 1,216.48 | 1,216.48 | 1,216.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/06/2010 | 1,183.48 | 1,183.48 | 1,183.48 | 1,183.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/07/2010 | 4,756.04 | 4,756.04 | 4,756.04 | 4,756.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/08/2010 | 1,202.96 | 1,202.96 | 1,202.96 | 1,202.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/09/2010 | 1,214.82 | 1,214.82 | 1,214.82 | 1,214.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/14/2010 | 105,601.36 | 105,601.36 | 105,601.36 | 105,601.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/15/2010 | 1,315.99 | 1,315.99 | 1,315.99 | 1,315.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/16/2010 | 1,349.48 | 1,349.48 | 1,349.48 | 1,349.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/13/2010 | 3,658.71 | 3,658.71 | 3,658.71 | 3,658.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/12/2010 | 1,215.51 | 1,215.51 | 1,215.51 | 1,215.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/14/2010 | 1,232.68 | 1,232.68 | 1,232.68 | 1,232.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/19/2010 | 1,367.59 | 1,367.59 | 1,367.59 | 1,367.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/20/2010 | 4,080.29 | 4,080.29 | 4,080.29 | 4,080.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/21/2010 | 1,493.10 | 1,493.10 | 1,493.10 | 1,493.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/23/2010 | 1,463.22 | 1,463.22 | 1,463.22 | 1,463.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/22/2010 | 1,492.39 | 1,492.39 | 1,492.39 | 1,492.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/26/2010 | 1,545.71 | 1,545.71 | 1,545.71 | 1,545.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/27/2010 | 4,580.29 | 4,580.29 | 4,580.29 | 4,580.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/28/2010 | 1,631.78 | 1,631.78 | 1,631.78 | 1,631.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/29/2010 | 1,632.15 | 1,632.15 | 1,632.15 | 1,632.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/30/2010 | 1,832.68 | 1,832.68 | 1,832.68 | 1,832.68 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 08/06/2010 | 885.01 | 885.01 | 885.01 | 885.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/02/2010 | 1,802.57 | 1,802.57 | 1,802.57 | 1,802.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/03/2010 | 4,484.99 | 4,484.99 | 4,484.99 | 4,484.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/04/2010 | 863.16 | 863.16 | 863.16 | 863.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/05/2010 | 881.24 | 881.24 | 881.24 | 881.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/09/2010 | 937.45 | 937.45 | 937.45 | 937.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/10/2010 | 2,799.95 | 2,799.95 | 2,799.95 | 2,799.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/11/2010 | 1,033.24 | 1,033.24 | 1,033.24 | 1,033.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/12/2010 | 1,000.44 | 1,000.44 | 1,000.44 | 1,000.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/13/2010 | 908.32 | 908.32 | 908.32 | 908.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/16/2010 | 956.84 | 956.84 | 956.84 | 956.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/17/2010 | 2,853.84 | 2,853.84 | 2,853.84 | 2,853.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/18/2010 | 1,053.35 | 1,053.35 | 1,053.35 | 1,053.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/20/2010 | 1,100.30 | 1,100.30 | 1,100.30 | 1,100.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/19/2010 | 1,089.38 | 1,089.38 | 1,089.38 | 1,089.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/23/2010 | 1,083.45 | 1,083.45 | 1,083.45 | 1,083.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/24/2010 | 3,164.01 | 3,164.01 | 3,164.01 | 3,164.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/25/2010 | 979.17 | 979.17 | 979.17 | 979.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/26/2010 | 964.50 | 964.50 | 964.50 | 964.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/27/2010 | 1,007.20 | 1,007.20 | 1,007.20 | 1,007.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/03/2010 | 776.88 | 776.88 | 776.88 | 776.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/30/2010 | 1,072.78 | 1,072.78 | 1,072.78 | 1,072.78 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 08/31/2010 | 3,407.08 | 3,407.08 | 3,407.08 | 3,407.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/01/2010 | 1,033.90 | 1,033.90 | 1,033.90 | 1,033.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/02/2010 | 681.51 | 681.51 | 681.51 | 681.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/09/2010 | 689.82 | 689.82 | 689.82 | 689.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/10/2010 | 685.88 | 685.88 | 685.88 | 685.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/10/2010 | 157,372.65 | 157,372.65 | 157,372.65 | 157,372.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/07/2010 | 716.53 | 716.53 | 716.53 | 716.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/08/2010 | 2,837.84 | 2,837.84 | 2,837.84 | 2,837.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/13/2010 | 556.49 | 556.49 | 556.49 | 556.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/14/2010 | 1,713.63 | 1,713.63 | 1,713.63 | 1,713.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/15/2010 | 809.44 | 809.44 | 809.44 | 809.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/17/2010 | 979.06 | 979.06 | 979.06 | 979.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/16/2010 | 871.86 | 871.86 | 871.86 | 871.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/20/2010 | 964.43 | 964.43 | 964.43 | 964.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/21/2010 | 2,896.31 | 2,896.31 | 2,896.31 | 2,896.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/22/2010 | 1,032.33 | 1,032.33 | 1,032.33 | 1,032.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/23/2010 | 1,146.85 | 1,146.85 | 1,146.85 | 1,146.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/24/2010 | 1,197.18 | 1,197.18 | 1,197.18 | 1,197.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/01/2010 | 1,444.35 | 1,444.35 | 1,444.35 | 1,444.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/30/2010 | 71,155.63 | 71,155.63 | 71,155.63 | 71,155.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/27/2010 | 1,421.10 | 1,421.10 | 1,421.10 | 1,421.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/28/2010 | 3,810.99 | 3,810.99 | 3,810.99 | 3,810.99 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 09/29/2010 | 1,380.77 | 1,380.77 | 1,380.77 | 1,380.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/30/2010 | 1,381.87 | 1,381.87 | 1,381.87 | 1,381.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/05/2010 | 2,688.00 | 2,688.00 | 2,688.00 | 2,688.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/06/2010 | 952.00 | 952.00 | 952.00 | 952.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/07/2010 | 926.50 | 926.50 | 926.50 | 926.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/08/2010 | 1,031.68 | 1,031.68 | 1,031.68 | 1,031.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/04/2010 | 1,058.01 | 1,058.01 | 1,058.01 | 1,058.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/15/2010 | 843.24 | 843.24 | 843.24 | 843.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/11/2010 | 1,022.13 | 1,022.13 | 1,022.13 | 1,022.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/12/2010 | 2,919.18 | 2,919.18 | 2,919.18 | 2,919.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/14/2010 | 901.24 | 901.24 | 901.24 | 901.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/13/2010 | 987.45 | 987.45 | 987.45 | 987.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/18/2010 | 879.50 | 879.50 | 879.50 | 879.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/19/2010 | 2,663.02 | 2,663.02 | 2,663.02 | 2,663.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/20/2010 | 942.00 | 942.00 | 942.00 | 942.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/21/2010 | 1,014.38 | 1,014.38 | 1,014.38 | 1,014.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/22/2010 | 1,130.18 | 1,130.18 | 1,130.18 | 1,130.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/28/2010 | 194,148.39 | 194,148.39 | 194,148.39 | 194,148.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/28/2010 | 1,171.56 | 1,171.56 | 1,171.56 | 1,171.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/29/2010 | 1,013.10 | 1,013.10 | 1,013.10 | 1,013.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/25/2010 | 1,166.86 | 1,166.86 | 1,166.86 | 1,166.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/26/2010 | 3,516.98 | 3,516.98 | 3,516.98 | 3,516.98 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 10/27/2010 | 1,073.03 | 1,073.03 | 1,073.03 | 1,073.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/01/2010 | 1,205.37 | 1,205.37 | 1,205.37 | 1,205.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/02/2010 | 3,415.31 | 3,415.31 | 3,415.31 | 3,415.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/03/2010 | 1,029.02 | 1,029.02 | 1,029.02 | 1,029.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/04/2010 | 1,042.20 | 1,042.20 | 1,042.20 | 1,042.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/05/2010 | 1,060.39 | 1,060.39 | 1,060.39 | 1,060.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/11/2010 | 1,097.92 | 1,097.92 | 1,097.92 | 1,097.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/08/2010 | 1,081.04 | 1,081.04 | 1,081.04 | 1,081.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/10/2010 | 1,057.45 | 1,057.45 | 1,057.45 | 1,057.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/12/2010 | 1,066.82 | 1,066.82 | 1,066.82 | 1,066.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/09/2010 | 3,427.31 | 3,427.31 | 3,427.31 | 3,427.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/15/2010 | 1,113.95 | 1,113.95 | 1,113.95 | 1,113.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/16/2010 | 3,328.32 | 3,328.32 | 3,328.32 | 3,328.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/17/2010 | 1,186.33 | 1,186.33 | 1,186.33 | 1,186.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/18/2010 | 1,160.60 | 1,160.60 | 1,160.60 | 1,160.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/19/2010 | 1,161.86 | 1,161.86 | 1,161.86 | 1,161.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/19/2010 | 280,824.93 | 280,824.93 | 280,824.93 | 280,824.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/23/2010 | 3,587.72 | 3,587.72 | 3,587.72 | 3,587.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/24/2010 | 1,217.15 | 1,217.15 | 1,217.15 | 1,217.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/22/2010 | 1,159.29 | 1,159.29 | 1,159.29 | 1,159.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/26/2010 | 1,211.96 | 1,211.96 | 1,211.96 | 1,211.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/29/2010 | 2,511.22 | 2,511.22 | 2,511.22 | 2,511.22 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 11/30/2010 | 3,959.13 | 3,959.13 | 3,959.13 | 3,959.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/01/2010 | 1,366.70 | 1,366.70 | 1,366.70 | 1,366.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/02/2010 | 1,388.93 | 1,388.93 | 1,388.93 | 1,388.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/03/2010 | 1,209.29 | 1,209.29 | 1,209.29 | 1,209.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/09/2010 | 1,637.21 | 1,637.21 | 1,637.21 | 1,637.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/06/2010 | 1,143.30 | 1,143.30 | 1,143.30 | 1,143.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/08/2010 | 1,149.50 | 1,149.50 | 1,149.50 | 1,149.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/10/2010 | 1,436.40 | 1,436.40 | 1,436.40 | 1,436.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/07/2010 | 3,438.64 | 3,438.64 | 3,438.64 | 3,438.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/13/2010 | 1,444.69 | 1,444.69 | 1,444.69 | 1,444.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/14/2010 | 4,130.52 | 4,130.52 | 4,130.52 | 4,130.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/15/2010 | 1,574.50 | 1,574.50 | 1,574.50 | 1,574.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/16/2010 | 1,222.38 | 1,222.38 | 1,222.38 | 1,222.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/17/2010 | 1,172.74 | 1,172.74 | 1,172.74 | 1,172.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/23/2010 | 1,063.97 | 1,063.97 | 1,063.97 | 1,063.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/22/2010 | 1,139.49 | 1,139.49 | 1,139.49 | 1,139.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/20/2010 | 1,175.67 | 1,175.67 | 1,175.67 | 1,175.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/21/2010 | 3,474.38 | 3,474.38 | 3,474.38 | 3,474.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/28/2010 | 3,876.30 | 3,876.30 | 3,876.30 | 3,876.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/29/2010 | 915.98 | 915.98 | 915.98 | 915.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/30/2010 | 1,194.07 | 1,194.07 | 1,194.07 | 1,194.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/31/2010 | 1,187.57 | 1,187.57 | 1,187.57 | 1,187.57 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 12/31/2010 | 940.86 | 940.86 | 940.86 | 940.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/27/2010 | 958.90 | 958.90 | 958.90 | 958.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/06/2011 | 244,308.10 | 244,308.10 | 244,308.10 | 244,308.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/04/2011 | 2,843.97 | 2,843.97 | 2,843.97 | 2,843.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/06/2011 | 1,063.22 | 1,063.22 | 1,063.22 | 1,063.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/07/2011 | 1,333.15 | 1,333.15 | 1,333.15 | 1,333.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/05/2011 | 979.80 | 979.80 | 979.80 | 979.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/10/2011 | 1,307.24 | 1,307.24 | 1,307.24 | 1,307.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/11/2011 | 3,933.21 | 3,933.21 | 3,933.21 | 3,933.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/12/2011 | 1,295.91 | 1,295.91 | 1,295.91 | 1,295.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/13/2011 | 1,282.71 | 1,282.71 | 1,282.71 | 1,282.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/14/2011 | 1,302.16 | 1,302.16 | 1,302.16 | 1,302.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/18/2011 | 1,131.57 | 1,131.57 | 1,131.57 | 1,131.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/19/2011 | 4,595.73 | 4,595.73 | 4,595.73 | 4,595.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/20/2011 | 1,370.35 | 1,370.35 | 1,370.35 | 1,370.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/21/2011 | 1,499.18 | 1,499.18 | 1,499.18 | 1,499.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/24/2011 | 1,467.38 | 1,467.38 | 1,467.38 | 1,467.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/25/2011 | 4,380.73 | 4,380.73 | 4,380.73 | 4,380.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/26/2011 | 1,452.86 | 1,452.86 | 1,452.86 | 1,452.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/27/2011 | 1,519.36 | 1,519.36 | 1,519.36 | 1,519.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/28/2011 | 1,367.26 | 1,367.26 | 1,367.26 | 1,367.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/04/2011 | 1,614.73 | 1,614.73 | 1,614.73 | 1,614.73 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 01/31/2011 | 1,320.98 | 1,320.98 | 1,320.98 | 1,320.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/01/2011 | 4,181.77 | 4,181.77 | 4,181.77 | 4,181.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/03/2011 | 1,540.78 | 1,540.78 | 1,540.78 | 1,540.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/02/2011 | 1,539.66 | 1,539.66 | 1,539.66 | 1,539.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/07/2011 | 1,500.75 | 1,500.75 | 1,500.75 | 1,500.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/08/2011 | 4,529.76 | 4,529.76 | 4,529.76 | 4,529.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/09/2011 | 1,586.00 | 1,586.00 | 1,586.00 | 1,586.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/09/2011 | 249,099.41 | 249,099.41 | 249,099.41 | 249,099.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/10/2011 | 1,494.67 | 1,494.67 | 1,494.67 | 1,494.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/11/2011 | 1,662.43 | 1,662.43 | 1,662.43 | 1,662.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/17/2011 | 1,662.86 | 1,662.86 | 1,662.86 | 1,662.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/16/2011 | 1,977.68 | 1,977.68 | 1,977.68 | 1,977.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/18/2011 | 1,485.22 | 1,485.22 | 1,485.22 | 1,485.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/14/2011 | 1,756.60 | 1,756.60 | 1,756.60 | 1,756.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/15/2011 | 5,298.85 | 5,298.85 | 5,298.85 | 5,298.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/22/2011 | 1,614.95 | 1,614.95 | 1,614.95 | 1,614.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/23/2011 | 6,381.58 | 6,381.58 | 6,381.58 | 6,381.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/24/2011 | 1,529.68 | 1,529.68 | 1,529.68 | 1,529.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/25/2011 | 1,448.41 | 1,448.41 | 1,448.41 | 1,448.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/03/2011 | 278,173.61 | 278,173.61 | 278,173.61 | 278,173.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/28/2011 | 1,599.34 | 1,599.34 | 1,599.34 | 1,599.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/01/2011 | 5,202.47 | 5,202.47 | 5,202.47 | 5,202.47 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 03/03/2011 | 1,732.32 | 1,732.32 | 1,732.32 | 1,732.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/04/2011 | 1,716.37 | 1,716.37 | 1,716.37 | 1,716.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/04/2011 | 228,119.76 | 228,119.76 | 228,119.76 | 228,119.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/02/2011 | 1,716.00 | 1,716.00 | 1,716.00 | 1,716.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/07/2011 | 1,784.38 | 1,784.38 | 1,784.38 | 1,784.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/08/2011 | 5,086.34 | 5,086.34 | 5,086.34 | 5,086.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/09/2011 | 1,671.21 | 1,671.21 | 1,671.21 | 1,671.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/10/2011 | 1,576.38 | 1,576.38 | 1,576.38 | 1,576.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/11/2011 | 1,483.32 | 1,483.32 | 1,483.32 | 1,483.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/15/2011 | 4,423.27 | 4,423.27 | 4,423.27 | 4,423.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/16/2011 | 1,579.61 | 1,579.61 | 1,579.61 | 1,579.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/14/2011 | 1,477.68 | 1,477.68 | 1,477.68 | 1,477.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/17/2011 | 1,642.82 | 1,642.82 | 1,642.82 | 1,642.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/18/2011 | 1,630.77 | 1,630.77 | 1,630.77 | 1,630.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/21/2011 | 1,690.01 | 1,690.01 | 1,690.01 | 1,690.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/22/2011 | 5,302.98 | 5,302.98 | 5,302.98 | 5,302.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/23/2011 | 1,999.36 | 1,999.36 | 1,999.36 | 1,999.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/24/2011 | 1,944.83 | 1,944.83 | 1,944.83 | 1,944.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/25/2011 | 2,025.25 | 2,025.25 | 2,025.25 | 2,025.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/30/2011 | 2,059.15 | 2,059.15 | 2,059.15 | 2,059.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/29/2011 | 6,149.50 | 6,149.50 | 6,149.50 | 6,149.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/31/2011 | 1,977.25 | 1,977.25 | 1,977.25 | 1,977.25 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 04/01/2011 | 1,799.64 | 1,799.64 | 1,799.64 | 1,799.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/28/2011 | 2,041.58 | 2,041.58 | 2,041.58 | 2,041.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/04/2011 | 2,142.15 | 2,142.15 | 2,142.15 | 2,142.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/05/2011 | 6,277.86 | 6,277.86 | 6,277.86 | 6,277.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/06/2011 | 2,101.62 | 2,101.62 | 2,101.62 | 2,101.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/07/2011 | 2,249.95 | 2,249.95 | 2,249.95 | 2,249.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/08/2011 | 1,934.79 | 1,934.79 | 1,934.79 | 1,934.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/15/2011 | 1,722.29 | 1,722.29 | 1,722.29 | 1,722.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/13/2011 | 2,095.39 | 2,095.39 | 2,095.39 | 2,095.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/12/2011 | 5,937.86 | 5,937.86 | 5,937.86 | 5,937.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/14/2011 | 2,125.47 | 2,125.47 | 2,125.47 | 2,125.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/11/2011 | 2,000.79 | 2,000.79 | 2,000.79 | 2,000.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/18/2011 | 1,870.97 | 1,870.97 | 1,870.97 | 1,870.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/19/2011 | 5,515.06 | 5,515.06 | 5,515.06 | 5,515.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/20/2011 | 1,639.06 | 1,639.06 | 1,639.06 | 1,639.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/21/2011 | 1,629.50 | 1,629.50 | 1,629.50 | 1,629.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/28/2011 | 1,727.07 | 1,727.07 | 1,727.07 | 1,727.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/25/2011 | 1,674.58 | 1,674.58 | 1,674.58 | 1,674.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/27/2011 | 1,733.02 | 1,733.02 | 1,733.02 | 1,733.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/29/2011 | 1,747.32 | 1,747.32 | 1,747.32 | 1,747.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/26/2011 | 6,728.24 | 6,728.24 | 6,728.24 | 6,728.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/02/2011 | 2,194.12 | 2,194.12 | 2,194.12 | 2,194.12 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 05/03/2011 | 6,262.48 | 6,262.48 | 6,262.48 | 6,262.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/04/2011 | 1,868.49 | 1,868.49 | 1,868.49 | 1,868.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/04/2011 | 160,987.16 | 160,987.16 | 160,987.16 | 160,987.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/05/2011 | 1,870.08 | 1,870.08 | 1,870.08 | 1,870.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/06/2011 | 1,828.69 | 1,828.69 | 1,828.69 | 1,828.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/12/2011 | 1,703.43 | 1,703.43 | 1,703.43 | 1,703.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/13/2011 | 1,644.76 | 1,644.76 | 1,644.76 | 1,644.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/09/2011 | 1,797.05 | 1,797.05 | 1,797.05 | 1,797.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/11/2011 | 1,732.54 | 1,732.54 | 1,732.54 | 1,732.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/10/2011 | 5,319.74 | 5,319.74 | 5,319.74 | 5,319.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/16/2011 | 1,684.37 | 1,684.37 | 1,684.37 | 1,684.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/17/2011 | 5,001.14 | 5,001.14 | 5,001.14 | 5,001.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/18/2011 | 1,655.60 | 1,655.60 | 1,655.60 | 1,655.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/19/2011 | 1,541.63 | 1,541.63 | 1,541.63 | 1,541.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/20/2011 | 1,463.83 | 1,463.83 | 1,463.83 | 1,463.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/25/2011 | 1,437.06 | 1,437.06 | 1,437.06 | 1,437.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/24/2011 | 4,375.09 | 4,375.09 | 4,375.09 | 4,375.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/26/2011 | 1,512.18 | 1,512.18 | 1,512.18 | 1,512.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/27/2011 | 1,547.74 | 1,547.74 | 1,547.74 | 1,547.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/23/2011 | 1,455.69 | 1,455.69 | 1,455.69 | 1,455.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/31/2011 | 1,492.15 | 1,492.15 | 1,492.15 | 1,492.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/01/2011 | 5,915.96 | 5,915.96 | 5,915.96 | 5,915.96 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 06/02/2011 | 1,510.91 | 1,510.91 | 1,510.91 | 1,510.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/03/2011 | 1,651.71 | 1,651.71 | 1,651.71 | 1,651.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/09/2011 | 1,556.36 | 1,556.36 | 1,556.36 | 1,556.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/10/2011 | 1,571.53 | 1,571.53 | 1,571.53 | 1,571.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/07/2011 | 4,412.71 | 4,412.71 | 4,412.71 | 4,412.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/08/2011 | 165,343.44 | 165,343.44 | 165,343.44 | 165,343.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/08/2011 | 1,464.29 | 1,464.29 | 1,464.29 | 1,464.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/06/2011 | 1,465.49 | 1,465.49 | 1,465.49 | 1,465.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/13/2011 | 1,572.74 | 1,572.74 | 1,572.74 | 1,572.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/14/2011 | 4,619.11 | 4,619.11 | 4,619.11 | 4,619.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/15/2011 | 1,513.97 | 1,513.97 | 1,513.97 | 1,513.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/16/2011 | 1,558.53 | 1,558.53 | 1,558.53 | 1,558.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/17/2011 | 1,661.95 | 1,661.95 | 1,661.95 | 1,661.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/22/2011 | 1,478.95 | 1,478.95 | 1,478.95 | 1,478.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/21/2011 | 4,750.22 | 4,750.22 | 4,750.22 | 4,750.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/23/2011 | 1,482.07 | 1,482.07 | 1,482.07 | 1,482.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/24/2011 | 1,452.66 | 1,452.66 | 1,452.66 | 1,452.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/20/2011 | 1,638.95 | 1,638.95 | 1,638.95 | 1,638.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/27/2011 | 1,392.50 | 1,392.50 | 1,392.50 | 1,392.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/28/2011 | 4,221.17 | 4,221.17 | 4,221.17 | 4,221.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/29/2011 | 1,462.01 | 1,462.01 | 1,462.01 | 1,462.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/30/2011 | 1,431.75 | 1,431.75 | 1,431.75 | 1,431.75 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 07/01/2011 | 1,353.83 | 1,353.83 | 1,353.83 | 1,353.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/07/2011 | 1,367.83 | 1,367.83 | 1,367.83 | 1,367.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/05/2011 | 1,501.68 | 1,501.68 | 1,501.68 | 1,501.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/08/2011 | 1,263.20 | 1,263.20 | 1,263.20 | 1,263.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/06/2011 | 5,957.54 | 5,957.54 | 5,957.54 | 5,957.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/11/2011 | 1,254.21 | 1,254.21 | 1,254.21 | 1,254.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/11/2011 | 116,333.14 | 116,333.14 | 116,333.14 | 116,333.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/12/2011 | 3,755.63 | 3,755.63 | 3,755.63 | 3,755.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/13/2011 | 1,479.57 | 1,479.57 | 1,479.57 | 1,479.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/14/2011 | 1,402.20 | 1,402.20 | 1,402.20 | 1,402.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/15/2011 | 1,137.98 | 1,137.98 | 1,137.98 | 1,137.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/19/2011 | 3,595.59 | 3,595.59 | 3,595.59 | 3,595.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/18/2011 | 1,189.40 | 1,189.40 | 1,189.40 | 1,189.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/20/2011 | 1,019.67 | 1,019.67 | 1,019.67 | 1,019.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/21/2011 | 969.00 | 969.00 | 969.00 | 969.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/22/2011 | 1,012.97 | 1,012.97 | 1,012.97 | 1,012.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/29/2011 | 1,167.68 | 1,167.68 | 1,167.68 | 1,167.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/25/2011 | 1,747.36 | 1,747.36 | 1,747.36 | 1,747.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/25/2011 | 216,915.82 | 216,915.82 | 216,915.82 | 216,915.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/26/2011 | 2,952.64 | 2,952.64 | 2,952.64 | 2,952.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/27/2011 | 1,039.41 | 1,039.41 | 1,039.41 | 1,039.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/28/2011 | 993.42 | 993.42 | 993.42 | 993.42 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 08/03/2011 | 1,257.55 | 1,257.55 | 1,257.55 | 1,257.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/04/2011 | 1,582.15 | 1,582.15 | 1,582.15 | 1,582.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/05/2011 | 1,113.17 | 1,113.17 | 1,113.17 | 1,113.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/01/2011 | 1,549.92 | 1,549.92 | 1,549.92 | 1,549.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/02/2011 | 4,256.66 | 4,256.66 | 4,256.66 | 4,256.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/08/2011 | 1,027.90 | 1,027.90 | 1,027.90 | 1,027.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/09/2011 | 3,094.51 | 3,094.51 | 3,094.51 | 3,094.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/10/2011 | 942.18 | 942.18 | 942.18 | 942.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/12/2011 | 934.29 | 934.29 | 934.29 | 934.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/11/2011 | 1,012.87 | 1,012.87 | 1,012.87 | 1,012.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/15/2011 | 960.44 | 960.44 | 960.44 | 960.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/16/2011 | 2,858.30 | 2,858.30 | 2,858.30 | 2,858.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/17/2011 | 1,141.84 | 1,141.84 | 1,141.84 | 1,141.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/18/2011 | 962.48 | 962.48 | 962.48 | 962.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/19/2011 | 1,064.01 | 1,064.01 | 1,064.01 | 1,064.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/22/2011 | 1,002.73 | 1,002.73 | 1,002.73 | 1,002.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/23/2011 | 3,073.10 | 3,073.10 | 3,073.10 | 3,073.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/24/2011 | 1,110.12 | 1,110.12 | 1,110.12 | 1,110.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/25/2011 | 1,152.85 | 1,152.85 | 1,152.85 | 1,152.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/26/2011 | 1,759.62 | 1,759.62 | 1,759.62 | 1,759.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/30/2011 | 5,303.46 | 5,303.46 | 5,303.46 | 5,303.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/31/2011 | 1,692.80 | 1,692.80 | 1,692.80 | 1,692.80 | 0.00 | 0.00 |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 09/01/2011 | 915.80 | 915.80 | 915.80 | 915.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/02/2011 | 1,047.68 | 1,047.68 | 1,047.68 | 1,047.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/29/2011 | 1,787.89 | 1,787.89 | 1,787.89 | 1,787.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/06/2011 | 1,009.60 | 1,009.60 | 1,009.60 | 1,009.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/07/2011 | 4,084.01 | 4,084.01 | 4,084.01 | 4,084.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/08/2011 | 1,057.93 | 1,057.93 | 1,057.93 | 1,057.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/09/2011 | 1,086.37 | 1,086.37 | 1,086.37 | 1,086.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/13/2011 | 3,106.28 | 3,106.28 | 3,106.28 | 3,106.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/12/2011 | 1,059.00 | 1,059.00 | 1,059.00 | 1,059.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/14/2011 | 981.96 | 981.96 | 981.96 | 981.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/15/2011 | 923.93 | 923.93 | 923.93 | 923.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/16/2011 | 1,043.08 | 1,043.08 | 1,043.08 | 1,043.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/19/2011 | 1,075.04 | 1,075.04 | 1,075.04 | 1,075.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/20/2011 | 3,223.30 | 3,223.30 | 3,223.30 | 3,223.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/21/2011 | 1,175.59 | 1,175.59 | 1,175.59 | 1,175.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/22/2011 | 960.03 | 960.03 | 960.03 | 960.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/23/2011 | 747.60 | 747.60 | 747.60 | 747.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/28/2011 | 760.65 | 760.65 | 760.65 | 760.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/29/2011 | 783.29 | 783.29 | 783.29 | 783.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/29/2011 | 114,392.77 | 114,392.77 | 114,392.77 | 114,392.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/30/2011 | 1,082.10 | 1,082.10 | 1,082.10 | 1,082.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/27/2011 | 2,057.40 | 2,057.40 | 2,057.40 | 2,057.40 | 0.00 | 0.00 |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 09/26/2011 | 687.96 | 687.96 | 687.96 | 687.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/27/2011 | 98,141.77 | 98,141.77 | 98,141.77 | 98,141.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/07/2011 | 896.89 | 896.89 | 896.89 | 896.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/03/2011 | 738.65 | 738.65 | 738.65 | 738.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/04/2011 | 2,287.65 | 2,287.65 | 2,287.65 | 2,287.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/06/2011 | 876.39 | 876.39 | 876.39 | 876.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/05/2011 | 810.77 | 810.77 | 810.77 | 810.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/09/2011 | 869.17 | 869.17 | 869.17 | 869.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/11/2011 | 2,607.55 | 2,607.55 | 2,607.55 | 2,607.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/12/2011 | 858.58 | 858.58 | 858.58 | 858.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/13/2011 | 857.66 | 857.66 | 857.66 | 857.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/14/2011 | 769.60 | 769.60 | 769.60 | 769.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/20/2011 | 747.41 | 747.41 | 747.41 | 747.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/17/2011 | 731.27 | 731.27 | 731.27 | 731.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/18/2011 | 2,363.43 | 2,363.43 | 2,363.43 | 2,363.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/21/2011 | 851.02 | 851.02 | 851.02 | 851.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/19/2011 | 831.83 | 831.83 | 831.83 | 831.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/24/2011 | 851.62 | 851.62 | 851.62 | 851.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/25/2011 | 2,549.82 | 2,549.82 | 2,549.82 | 2,549.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/26/2011 | 868.21 | 868.21 | 868.21 | 868.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/27/2011 | 793.50 | 793.50 | 793.50 | 793.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/28/2011 | 1,139.36 | 1,139.36 | 1,139.36 | 1,139.36 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 11/04/2011 | 886.48 | 886.48 | 886.48 | 886.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/31/2011 | 1,261.18 | 1,261.18 | 1,261.18 | 1,261.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/01/2011 | 3,267.35 | 3,267.35 | 3,267.35 | 3,267.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/03/2011 | 923.17 | 923.17 | 923.17 | 923.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/02/2011 | 913.49 | 913.49 | 913.49 | 913.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/07/2011 | 862.83 | 862.83 | 862.83 | 862.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/08/2011 | 2,540.08 | 2,540.08 | 2,540.08 | 2,540.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/09/2011 | 1,166.83 | 1,166.83 | 1,166.83 | 1,166.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/10/2011 | 717.76 | 717.76 | 717.76 | 717.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/11/2011 | 750.33 | 750.33 | 750.33 | 750.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/18/2011 | 909.92 | 909.92 | 909.92 | 909.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/17/2011 | 916.51 | 916.51 | 916.51 | 916.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/14/2011 | 750.33 | 750.33 | 750.33 | 750.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/15/2011 | 2,308.97 | 2,308.97 | 2,308.97 | 2,308.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/16/2011 | 919.26 | 919.26 | 919.26 | 919.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/22/2011 | 2,800.70 | 2,800.70 | 2,800.70 | 2,800.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/23/2011 | 872.18 | 872.18 | 872.18 | 872.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/25/2011 | 864.32 | 864.32 | 864.32 | 864.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/21/2011 | 948.14 | 948.14 | 948.14 | 948.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/28/2011 | 1,757.87 | 1,757.87 | 1,757.87 | 1,757.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/29/2011 | 2,701.96 | 2,701.96 | 2,701.96 | 2,701.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/30/2011 | 1,247.04 | 1,247.04 | 1,247.04 | 1,247.04 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 12/02/2011 | 1,053.37 | 1,053.37 | 1,053.37 | 1,053.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/01/2011 | 969.21 | 969.21 | 969.21 | 969.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/05/2011 | 1,003.24 | 1,003.24 | 1,003.24 | 1,003.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/06/2011 | 2,983.89 | 2,983.89 | 2,983.89 | 2,983.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/07/2011 | 1,073.50 | 1,073.50 | 1,073.50 | 1,073.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/08/2011 | 1,058.40 | 1,058.40 | 1,058.40 | 1,058.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/08/2011 | 193,661.43 | 193,661.43 | 193,661.43 | 193,661.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/09/2011 | 1,086.49 | 1,086.49 | 1,086.49 | 1,086.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/15/2011 | 223,593.78 | 223,593.78 | 223,593.78 | 223,593.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/15/2011 | 642.26 | 642.26 | 642.26 | 642.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/16/2011 | 655.80 | 655.80 | 655.80 | 655.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/12/2011 | 690.99 | 690.99 | 690.99 | 690.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/13/2011 | 2,055.05 | 2,055.05 | 2,055.05 | 2,055.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/14/2011 | 720.75 | 720.75 | 720.75 | 720.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/19/2011 | 676.87 | 676.87 | 676.87 | 676.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/20/2011 | 2,011.72 | 2,011.72 | 2,011.72 | 2,011.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/21/2011 | 1,094.23 | 1,094.23 | 1,094.23 | 1,094.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/22/2011 | 1,109.70 | 1,109.70 | 1,109.70 | 1,109.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/23/2011 | 284.73 | 284.73 | 284.73 | 284.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/30/2011 | 318.08 | 318.08 | 318.08 | 318.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/27/2011 | 281.04 | 281.04 | 281.04 | 281.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/29/2011 | 329.04 | 329.04 | 329.04 | 329.04 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 12/30/2011 | 217.69 | 217.69 | 217.69 | 217.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/28/2011 | 1,178.79 | 1,178.79 | 1,178.79 | 1,178.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/04/2012 | 932.28 | 932.28 | 932.28 | 932.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/05/2012 | 294.33 | 294.33 | 294.33 | 294.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/06/2012 | 287.47 | 287.47 | 287.47 | 287.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/13/2012 | 228.12 | 228.12 | 228.12 | 228.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/09/2012 | 376.57 | 376.57 | 376.57 | 376.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/10/2012 | 990.10 | 990.10 | 990.10 | 990.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/11/2012 | 255.75 | 255.75 | 255.75 | 255.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/12/2012 | 287.36 | 287.36 | 287.36 | 287.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/19/2012 | 368.16 | 368.16 | 368.16 | 368.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/20/2012 | 420.07 | 420.07 | 420.07 | 420.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/17/2012 | 308.66 | 308.66 | 308.66 | 308.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/18/2012 | 1,151.54 | 1,151.54 | 1,151.54 | 1,151.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/23/2012 | 370.07 | 370.07 | 370.07 | 370.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/24/2012 | 1,212.27 | 1,212.27 | 1,212.27 | 1,212.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/25/2012 | 563.03 | 563.03 | 563.03 | 563.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/26/2012 | 436.68 | 436.68 | 436.68 | 436.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/27/2012 | 499.31 | 499.31 | 499.31 | 499.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/31/2012 | 1,595.27 | 1,595.27 | 1,595.27 | 1,595.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/30/2012 | 501.33 | 501.33 | 501.33 | 501.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/01/2012 | 366.27 | 366.27 | 366.27 | 366.27 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 02/02/2012 | 295.42 | 295.42 | 295.42 | 295.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/03/2012 | 365.52 | 365.52 | 365.52 | 365.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/06/2012 | 374.60 | 374.60 | 374.60 | 374.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/07/2012 | 1,001.01 | 1,001.01 | 1,001.01 | 1,001.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/08/2012 | 294.32 | 294.32 | 294.32 | 294.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/09/2012 | 377.95 | 377.95 | 377.95 | 377.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/10/2012 | 481.90 | 481.90 | 481.90 | 481.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/13/2012 | 640.56 | 640.56 | 640.56 | 640.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/14/2012 | 1,622.43 | 1,622.43 | 1,622.43 | 1,622.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/15/2012 | 647.70 | 647.70 | 647.70 | 647.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/15/2012 | 252,205.65 | 252,205.65 | 252,205.65 | 252,205.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/16/2012 | 459.54 | 459.54 | 459.54 | 459.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/17/2012 | 248.66 | 248.66 | 248.66 | 248.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/21/2012 | 469.72 | 469.72 | 469.72 | 469.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/22/2012 | 1,366.50 | 1,366.50 | 1,366.50 | 1,366.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/23/2012 | 270.29 | 270.29 | 270.29 | 270.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/24/2012 | 265.03 | 265.03 | 265.03 | 265.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/28/2012 | 1,345.09 | 1,345.09 | 1,345.09 | 1,345.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/27/2012 | 348.13 | 348.13 | 348.13 | 348.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/29/2012 | 801.15 | 801.15 | 801.15 | 801.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/01/2012 | 470.81 | 470.81 | 470.81 | 470.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/02/2012 | 471.57 | 471.57 | 471.57 | 471.57 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 03/05/2012 | 417.36 | 417.36 | 417.36 | 417.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/06/2012 | 1,340.76 | 1,340.76 | 1,340.76 | 1,340.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/07/2012 | 755.35 | 755.35 | 755.35 | 755.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/08/2012 | 429.21 | 429.21 | 429.21 | 429.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/09/2012 | 450.91 | 450.91 | 450.91 | 450.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/15/2012 | 547.39 | 547.39 | 547.39 | 547.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/16/2012 | 620.03 | 620.03 | 620.03 | 620.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/13/2012 | 1,343.20 | 1,343.20 | 1,343.20 | 1,343.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/12/2012 | 433.56 | 433.56 | 433.56 | 433.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/14/2012 | 472.15 | 472.15 | 472.15 | 472.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/19/2012 | 701.24 | 701.24 | 701.24 | 701.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/20/2012 | 2,089.49 | 2,089.49 | 2,089.49 | 2,089.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/21/2012 | 471.00 | 471.00 | 471.00 | 471.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/22/2012 | 494.70 | 494.70 | 494.70 | 494.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/23/2012 | 509.40 | 509.40 | 509.40 | 509.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/27/2012 | 1,564.43 | 1,564.43 | 1,564.43 | 1,564.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/26/2012 | 588.36 | 588.36 | 588.36 | 588.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/28/2012 | 540.90 | 540.90 | 540.90 | 540.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/29/2012 | 573.19 | 573.19 | 573.19 | 573.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/30/2012 | 657.82 | 657.82 | 657.82 | 657.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/05/2012 | 190,523.47 | 190,523.47 | 190,523.47 | 190,523.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/02/2012 | 1,725.74 | 1,725.74 | 1,725.74 | 1,725.74 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 04/03/2012 | 4,251.70 | 4,251.70 | 4,251.70 | 4,251.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/04/2012 | 937.46 | 937.46 | 937.46 | 937.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/05/2012 | 937.53 | 937.53 | 937.53 | 937.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/11/2012 | 870.15 | 870.15 | 870.15 | 870.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/12/2012 | 910.11 | 910.11 | 910.11 | 910.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/13/2012 | 1,212.31 | 1,212.31 | 1,212.31 | 1,212.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/10/2012 | 3,595.37 | 3,595.37 | 3,595.37 | 3,595.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/09/2012 | 870.37 | 870.37 | 870.37 | 870.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/16/2012 | 1,198.68 | 1,198.68 | 1,198.68 | 1,198.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/17/2012 | 3,510.72 | 3,510.72 | 3,510.72 | 3,510.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/18/2012 | 1,113.93 | 1,113.93 | 1,113.93 | 1,113.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/19/2012 | 1,116.85 | 1,116.85 | 1,116.85 | 1,116.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/20/2012 | 48,371.98 | 48,371.98 | 48,371.98 | 48,371.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/20/2012 | 1,107.22 | 1,107.22 | 1,107.22 | 1,107.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/23/2012 | 1,079.61 | 1,079.61 | 1,079.61 | 1,079.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/24/2012 | 3,201.08 | 3,201.08 | 3,201.08 | 3,201.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/25/2012 | 1,061.24 | 1,061.24 | 1,061.24 | 1,061.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/26/2012 | 1,136.18 | 1,136.18 | 1,136.18 | 1,136.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/27/2012 | 813.16 | 813.16 | 813.16 | 813.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/04/2012 | 977.25 | 977.25 | 977.25 | 977.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/30/2012 | 1,019.60 | 1,019.60 | 1,019.60 | 1,019.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/01/2012 | 2,811.15 | 2,811.15 | 2,811.15 | 2,811.15 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 05/02/2012 | 905.12 | 905.12 | 905.12 | 905.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/03/2012 | 1,044.22 | 1,044.22 | 1,044.22 | 1,044.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/09/2012 | 1,059.61 | 1,059.61 | 1,059.61 | 1,059.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/10/2012 | 838.90 | 838.90 | 838.90 | 838.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/11/2012 | 793.67 | 793.67 | 793.67 | 793.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/07/2012 | 904.51 | 904.51 | 904.51 | 904.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/08/2012 | 2,870.91 | 2,870.91 | 2,870.91 | 2,870.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/14/2012 | 845.18 | 845.18 | 845.18 | 845.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/15/2012 | 2,622.68 | 2,622.68 | 2,622.68 | 2,622.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/16/2012 | 890.75 | 890.75 | 890.75 | 890.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/18/2012 | 908.30 | 908.30 | 908.30 | 908.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/17/2012 | 937.38 | 937.38 | 937.38 | 937.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/21/2012 | 893.47 | 893.47 | 893.47 | 893.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/22/2012 | 2,575.74 | 2,575.74 | 2,575.74 | 2,575.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/23/2012 | 749.76 | 749.76 | 749.76 | 749.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/24/2012 | 779.35 | 779.35 | 779.35 | 779.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/24/2012 | 261,253.56 | 261,253.56 | 261,253.56 | 261,253.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/25/2012 | 844.10 | 844.10 | 844.10 | 844.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/25/2012 | 154,846.15 | 154,846.15 | 154,846.15 | 154,846.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/31/2012 | 867.37 | 867.37 | 867.37 | 867.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/29/2012 | 954.90 | 954.90 | 954.90 | 954.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/01/2012 | 964.51 | 964.51 | 964.51 | 964.51 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 05/30/2012 | 3,777.84 | 3,777.84 | 3,777.84 | 3,777.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/04/2012 | 959.08 | 959.08 | 959.08 | 959.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/05/2012 | 2,642.69 | 2,642.69 | 2,642.69 | 2,642.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/06/2012 | 965.96 | 965.96 | 965.96 | 965.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/07/2012 | 951.67 | 951.67 | 951.67 | 951.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/08/2012 | 975.24 | 975.24 | 975.24 | 975.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/15/2012 | 857.14 | 857.14 | 857.14 | 857.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/11/2012 | 767.00 | 767.00 | 767.00 | 767.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/12/2012 | 2,322.38 | 2,322.38 | 2,322.38 | 2,322.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/14/2012 | 797.45 | 797.45 | 797.45 | 797.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/13/2012 | 799.25 | 799.25 | 799.25 | 799.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/18/2012 | 841.12 | 841.12 | 841.12 | 841.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/19/2012 | 2,513.41 | 2,513.41 | 2,513.41 | 2,513.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/20/2012 | 836.07 | 836.07 | 836.07 | 836.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/21/2012 | 571.80 | 571.80 | 571.80 | 571.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/22/2012 | 943.02 | 943.02 | 943.02 | 943.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/29/2012 | 1,312.57 | 1,312.57 | 1,312.57 | 1,312.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/28/2012 | 1,475.69 | 1,475.69 | 1,475.69 | 1,475.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/25/2012 | 1,137.11 | 1,137.11 | 1,137.11 | 1,137.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/26/2012 | 3,298.35 | 3,298.35 | 3,298.35 | 3,298.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/27/2012 | 1,012.27 | 1,012.27 | 1,012.27 | 1,012.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/03/2012 | 3,811.10 | 3,811.10 | 3,811.10 | 3,811.10 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 07/05/2012 | 889.31 | 889.31 | 889.31 | 889.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/06/2012 | 1,796.47 | 1,796.47 | 1,796.47 | 1,796.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/02/2012 | 1,544.67 | 1,544.67 | 1,544.67 | 1,544.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/09/2012 | 888.22 | 888.22 | 888.22 | 888.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/10/2012 | 2,962.09 | 2,962.09 | 2,962.09 | 2,962.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/11/2012 | 735.81 | 735.81 | 735.81 | 735.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/13/2012 | 782.70 | 782.70 | 782.70 | 782.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/12/2012 | 749.41 | 749.41 | 749.41 | 749.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/16/2012 | 883.81 | 883.81 | 883.81 | 883.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/17/2012 | 2,705.36 | 2,705.36 | 2,705.36 | 2,705.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/18/2012 | 890.39 | 890.39 | 890.39 | 890.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/19/2012 | 883.50 | 883.50 | 883.50 | 883.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/20/2012 | 743.86 | 743.86 | 743.86 | 743.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/26/2012 | 977.13 | 977.13 | 977.13 | 977.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/23/2012 | 696.18 | 696.18 | 696.18 | 696.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/24/2012 | 2,122.13 | 2,122.13 | 2,122.13 | 2,122.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/25/2012 | 808.37 | 808.37 | 808.37 | 808.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/27/2012 | 970.72 | 970.72 | 970.72 | 970.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/31/2012 | 3,554.54 | 3,554.54 | 3,554.54 | 3,554.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/01/2012 | 1,989.98 | 1,989.98 | 1,989.98 | 1,989.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/02/2012 | 351.14 | 351.14 | 351.14 | 351.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/03/2012 | 416.11 | 416.11 | 416.11 | 416.11 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 07/30/2012 | 1,189.01 | 1,189.01 | 1,189.01 | 1,189.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/09/2012 | 446.35 | 446.35 | 446.35 | 446.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/06/2012 | 438.33 | 438.33 | 438.33 | 438.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/07/2012 | 1,313.00 | 1,313.00 | 1,313.00 | 1,313.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/07/2012 | 3,681.70 | 3,681.70 | 3,681.70 | 3,681.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/08/2012 | 223,277.07 | 223,277.07 | 223,277.07 | 223,277.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/10/2012 | 475.15 | 475.15 | 475.15 | 475.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/08/2012 | 432.65 | 432.65 | 432.65 | 432.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/13/2012 | 492.52 | 492.52 | 492.52 | 492.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/14/2012 | 1,518.77 | 1,518.77 | 1,518.77 | 1,518.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/15/2012 | 551.79 | 551.79 | 551.79 | 551.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/16/2012 | 531.36 | 531.36 | 531.36 | 531.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/17/2012 | 412.02 | 412.02 | 412.02 | 412.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/24/2012 | 493.70 | 493.70 | 493.70 | 493.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/24/2012 | 250,985.90 | 250,985.90 | 250,985.90 | 250,985.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/21/2012 | 1,581.16 | 1,581.16 | 1,581.16 | 1,581.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/23/2012 | 489.35 | 489.35 | 489.35 | 489.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/22/2012 | 497.85 | 497.85 | 497.85 | 497.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/20/2012 | 521.25 | 521.25 | 521.25 | 521.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/27/2012 | 495.48 | 495.48 | 495.48 | 495.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/27/2012 | 79,906.48 | 79,906.48 | 79,906.48 | 79,906.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/28/2012 | 1,547.95 | 1,547.95 | 1,547.95 | 1,547.95 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 08/29/2012 | 552.34 | 552.34 | 552.34 | 552.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/30/2012 | 551.02 | 551.02 | 551.02 | 551.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/31/2012 | 577.29 | 577.29 | 577.29 | 577.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/30/2012 | 57,536.37 | 57,536.37 | 57,536.37 | 57,536.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/04/2012 | 644.20 | 644.20 | 644.20 | 644.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/05/2012 | 2,282.38 | 2,282.38 | 2,282.38 | 2,282.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/06/2012 | 358.08 | 358.08 | 358.08 | 358.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/07/2012 | 383.71 | 383.71 | 383.71 | 383.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/07/2012 | 132,429.48 | 132,429.48 | 132,429.48 | 132,429.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/10/2012 | 396.19 | 396.19 | 396.19 | 396.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/11/2012 | 1,189.47 | 1,189.47 | 1,189.47 | 1,189.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/11/2012 | 198,145.70 | 198,145.70 | 198,145.70 | 198,145.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/14/2012 | 481.59 | 481.59 | 481.59 | 481.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/12/2012 | 414.02 | 414.02 | 414.02 | 414.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/13/2012 | 396.78 | 396.78 | 396.78 | 396.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/17/2012 | 578.10 | 578.10 | 578.10 | 578.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/18/2012 | 1,734.81 | 1,734.81 | 1,734.81 | 1,734.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/19/2012 | 612.04 | 612.04 | 612.04 | 612.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/20/2012 | 568.19 | 568.19 | 568.19 | 568.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/21/2012 | 574.94 | 574.94 | 574.94 | 574.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/27/2012 | 633.87 | 633.87 | 633.87 | 633.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/24/2012 | 550.07 | 550.07 | 550.07 | 550.07 | 0.00 | 0.00 |



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## 2559 8217 EBIA 9FM
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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 09/26/2012 | 640.25 | 640.25 | 640.25 | 640.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/28/2012 | 620.47 | 620.47 | 620.47 | 620.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/25/2012 | 1,648.13 | 1,648.13 | 1,648.13 | 1,648.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/01/2012 | 603.82 | 603.82 | 603.82 | 603.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/02/2012 | 1,845.75 | 1,845.75 | 1,845.75 | 1,845.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/03/2012 | 594.96 | 594.96 | 594.96 | 594.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/04/2012 | 601.19 | 601.19 | 601.19 | 601.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/04/2012 | 993.39 | 993.39 | 993.39 | 993.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/05/2012 | 564.82 | 564.82 | 564.82 | 564.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/12/2012 | 1,007.70 | 1,007.70 | 1,007.70 | 1,007.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/10/2012 | 932.10 | 932.10 | 932.10 | 932.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/09/2012 | 1,972.54 | 1,972.54 | 1,972.54 | 1,972.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/11/2012 | 978.58 | 978.58 | 978.58 | 978.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/08/2012 | 678.08 | 678.08 | 678.08 | 678.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/15/2012 | 979.97 | 979.97 | 979.97 | 979.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/16/2012 | 2,919.35 | 2,919.35 | 2,919.35 | 2,919.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/17/2012 | 984.83 | 984.83 | 984.83 | 984.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/18/2012 | 1,035.23 | 1,035.23 | 1,035.23 | 1,035.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/19/2012 | 908.85 | 908.85 | 908.85 | 908.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/24/2012 | 812.40 | 812.40 | 812.40 | 812.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/23/2012 | 2,680.82 | 2,680.82 | 2,680.82 | 2,680.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/25/2012 | 732.92 | 732.92 | 732.92 | 732.92 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 10/26/2012 | 907.37 | 907.37 | 907.37 | 907.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/22/2012 | 890.31 | 890.31 | 890.31 | 890.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/29/2012 | 1,174.54 | 1,174.54 | 1,174.54 | 1,174.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/30/2012 | 3,431.26 | 3,431.26 | 3,431.26 | 3,431.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/31/2012 | 1,020.36 | 1,020.36 | 1,020.36 | 1,020.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/01/2012 | 1,148.78 | 1,148.78 | 1,148.78 | 1,148.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/02/2012 | 1,150.40 | 1,150.40 | 1,150.40 | 1,150.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/06/2012 | 3,286.08 | 3,286.08 | 3,286.08 | 3,286.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/07/2012 | 1,041.33 | 1,041.33 | 1,041.33 | 1,041.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/05/2012 | 1,111.18 | 1,111.18 | 1,111.18 | 1,111.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/08/2012 | 1,020.01 | 1,020.01 | 1,020.01 | 1,020.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/09/2012 | 1,002.40 | 1,002.40 | 1,002.40 | 1,002.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/12/2012 | 1,019.31 | 1,019.31 | 1,019.31 | 1,019.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/13/2012 | 3,052.32 | 3,052.32 | 3,052.32 | 3,052.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/14/2012 | 1,031.55 | 1,031.55 | 1,031.55 | 1,031.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/15/2012 | 1,020.44 | 1,020.44 | 1,020.44 | 1,020.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/16/2012 | 1,345.27 | 1,345.27 | 1,345.27 | 1,345.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/21/2012 | 1,089.12 | 1,089.12 | 1,089.12 | 1,089.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/20/2012 | 3,226.65 | 3,226.65 | 3,226.65 | 3,226.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/23/2012 | 1,077.09 | 1,077.09 | 1,077.09 | 1,077.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/19/2012 | 1,077.20 | 1,077.20 | 1,077.20 | 1,077.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/26/2012 | 2,166.11 | 2,166.11 | 2,166.11 | 2,166.11 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 11/27/2012 | 3,349.37 | 3,349.37 | 3,349.37 | 3,349.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/27/2012 | 92,882.89 | 92,882.89 | 92,882.89 | 92,882.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/28/2012 | 1,175.89 | 1,175.89 | 1,175.89 | 1,175.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/29/2012 | 1,147.09 | 1,147.09 | 1,147.09 | 1,147.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/29/2012 | 38,267.16 | 38,267.16 | 38,267.16 | 38,267.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/30/2012 | 1,139.64 | 1,139.64 | 1,139.64 | 1,139.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/06/2012 | 924.56 | 924.56 | 924.56 | 924.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/07/2012 | 870.09 | 870.09 | 870.09 | 870.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/04/2012 | 2,594.79 | 2,594.79 | 2,594.79 | 2,594.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/03/2012 | 917.93 | 917.93 | 917.93 | 917.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/05/2012 | 890.64 | 890.64 | 890.64 | 890.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/10/2012 | 874.41 | 874.41 | 874.41 | 874.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/11/2012 | 2,580.80 | 2,580.80 | 2,580.80 | 2,580.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/12/2012 | 919.58 | 919.58 | 919.58 | 919.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/12/2012 | 56,288.20 | 56,288.20 | 56,288.20 | 56,288.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/14/2012 | 878.96 | 878.96 | 878.96 | 878.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/13/2012 | 838.68 | 838.68 | 838.68 | 838.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/17/2012 | 933.25 | 933.25 | 933.25 | 933.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/18/2012 | 2,744.57 | 2,744.57 | 2,744.57 | 2,744.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/19/2012 | 950.19 | 950.19 | 950.19 | 950.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/20/2012 | 1,054.14 | 1,054.14 | 1,054.14 | 1,054.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/21/2012 | 1,140.29 | 1,140.29 | 1,140.29 | 1,140.29 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 12/28/2012 | 1,276.20 | 1,276.20 | 1,276.20 | 1,276.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/24/2012 | 1,226.94 | 1,226.94 | 1,226.94 | 1,226.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/26/2012 | 3,684.64 | 3,684.64 | 3,684.64 | 3,684.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/27/2012 | 2,445.38 | 2,445.38 | 2,445.38 | 2,445.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/27/2012 | 10,697.76 | 10,697.76 | 10,697.76 | 10,697.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/31/2012 | 1,282.80 | 1,282.80 | 1,282.80 | 1,282.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/31/2012 | 3,574.99 | 3,574.99 | 3,574.99 | 3,574.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/03/2013 | 2,006.25 | 2,006.25 | 2,006.25 | 2,006.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/04/2013 | 1,115.54 | 1,115.54 | 1,115.54 | 1,115.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/11/2013 | 29,264.80 | 29,264.80 | 29,264.80 | 29,264.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/07/2013 | 836.30 | 836.30 | 836.30 | 836.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/08/2013 | 2,502.67 | 2,502.67 | 2,502.67 | 2,502.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/08/2013 | 160,072.58 | 160,072.58 | 160,072.58 | 160,072.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/09/2013 | 753.21 | 753.21 | 753.21 | 753.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/11/2013 | 756.04 | 756.04 | 756.04 | 756.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/10/2013 | 694.88 | 694.88 | 694.88 | 694.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/14/2013 | 765.65 | 765.65 | 765.65 | 765.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/15/2013 | 2,385.19 | 2,385.19 | 2,385.19 | 2,385.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/16/2013 | 917.71 | 917.71 | 917.71 | 917.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/16/2013 | 198,877.20 | 198,877.20 | 198,877.20 | 198,877.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/17/2013 | 776.64 | 776.64 | 776.64 | 776.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/18/2013 | 745.52 | 745.52 | 745.52 | 745.52 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 01/25/2013 | 624.54 | 624.54 | 624.54 | 624.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/24/2013 | 593.02 | 593.02 | 593.02 | 593.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/22/2013 | 613.48 | 613.48 | 613.48 | 613.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/23/2013 | 2,517.15 | 2,517.15 | 2,517.15 | 2,517.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/29/2013 | 1,952.54 | 1,952.54 | 1,952.54 | 1,952.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/30/2013 | 638.23 | 638.23 | 638.23 | 638.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/31/2013 | 758.52 | 758.52 | 758.52 | 758.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/01/2013 | 841.48 | 841.48 | 841.48 | 841.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/28/2013 | 666.73 | 666.73 | 666.73 | 666.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/08/2013 | 835.08 | 835.08 | 835.08 | 835.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/04/2013 | 792.19 | 792.19 | 792.19 | 792.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/05/2013 | 2,371.70 | 2,371.70 | 2,371.70 | 2,371.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/07/2013 | 816.71 | 816.71 | 816.71 | 816.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/06/2013 | 775.18 | 775.18 | 775.18 | 775.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/11/2013 | 814.53 | 814.53 | 814.53 | 814.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/12/2013 | 2,451.82 | 2,451.82 | 2,451.82 | 2,451.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/13/2013 | 827.75 | 827.75 | 827.75 | 827.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/14/2013 | 855.72 | 855.72 | 855.72 | 855.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/15/2013 | 908.61 | 908.61 | 908.61 | 908.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/21/2013 | 911.84 | 911.84 | 911.84 | 911.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/19/2013 | 959.68 | 959.68 | 959.68 | 959.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/20/2013 | 3,789.58 | 3,789.58 | 3,789.58 | 3,789.58 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 02/22/2013 | 863.40 | 863.40 | 863.40 | 863.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/26/2013 | 2,518.53 | 2,518.53 | 2,518.53 | 2,518.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/27/2013 | 828.64 | 828.64 | 828.64 | 828.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/28/2013 | 856.13 | 856.13 | 856.13 | 856.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/01/2013 | 756.53 | 756.53 | 756.53 | 756.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/25/2013 | 829.29 | 829.29 | 829.29 | 829.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/08/2013 | 1,245.86 | 1,245.86 | 1,245.86 | 1,245.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/04/2013 | 1,284.53 | 1,284.53 | 1,284.53 | 1,284.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/05/2013 | 3,584.29 | 3,584.29 | 3,584.29 | 3,584.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/06/2013 | 1,179.14 | 1,179.14 | 1,179.14 | 1,179.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/07/2013 | 1,216.66 | 1,216.66 | 1,216.66 | 1,216.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/06/2013 | 14,068.25 | 14,068.25 | 14,068.25 | 14,068.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/11/2013 | 1,191.71 | 1,191.71 | 1,191.71 | 1,191.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/12/2013 | 3,550.51 | 3,550.51 | 3,550.51 | 3,550.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/13/2013 | 1,167.36 | 1,167.36 | 1,167.36 | 1,167.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/14/2013 | 1,192.70 | 1,192.70 | 1,192.70 | 1,192.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/15/2013 | 1,139.67 | 1,139.67 | 1,139.67 | 1,139.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/22/2013 | 1,217.96 | 1,217.96 | 1,217.96 | 1,217.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/20/2013 | 1,348.16 | 1,348.16 | 1,348.16 | 1,348.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/21/2013 | 1,187.28 | 1,187.28 | 1,187.28 | 1,187.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/20/2013 | 256,575.54 | 256,575.54 | 256,575.54 | 256,575.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/18/2013 | 1,230.24 | 1,230.24 | 1,230.24 | 1,230.24 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 03/19/2013 | 3,558.33 | 3,558.33 | 3,558.33 | 3,558.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/25/2013 | 1,351.22 | 1,351.22 | 1,351.22 | 1,351.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/26/2013 | 6,541.43 | 6,541.43 | 6,541.43 | 6,541.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/27/2013 | 1,102.89 | 1,102.89 | 1,102.89 | 1,102.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/28/2013 | 880.53 | 880.53 | 880.53 | 880.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/05/2013 | 1,079.56 | 1,079.56 | 1,079.56 | 1,079.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/01/2013 | 1,268.36 | 1,268.36 | 1,268.36 | 1,268.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/02/2013 | 4,199.27 | 4,199.27 | 4,199.27 | 4,199.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/04/2013 | 1,077.14 | 1,077.14 | 1,077.14 | 1,077.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/03/2013 | 1,100.59 | 1,100.59 | 1,100.59 | 1,100.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/08/2013 | 1,037.17 | 1,037.17 | 1,037.17 | 1,037.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/09/2013 | 3,132.85 | 3,132.85 | 3,132.85 | 3,132.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/09/2013 | 70,644.90 | 70,644.90 | 70,644.90 | 70,644.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/10/2013 | 1,104.61 | 1,104.61 | 1,104.61 | 1,104.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/11/2013 | 1,111.59 | 1,111.59 | 1,111.59 | 1,111.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/12/2013 | 1,056.34 | 1,056.34 | 1,056.34 | 1,056.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/15/2013 | 1,099.03 | 1,099.03 | 1,099.03 | 1,099.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/18/2013 | 1,256.49 | 1,256.49 | 1,256.49 | 1,256.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/16/2013 | 3,325.05 | 3,325.05 | 3,325.05 | 3,325.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/19/2013 | 1,098.05 | 1,098.05 | 1,098.05 | 1,098.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/17/2013 | 1,213.88 | 1,213.88 | 1,213.88 | 1,213.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/22/2013 | 1,059.93 | 1,059.93 | 1,059.93 | 1,059.93 | 0.00 | 0.00 |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 04/23/2013 | 3,356.37 | 3,356.37 | 3,356.37 | 3,356.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/24/2013 | 1,216.21 | 1,216.21 | 1,216.21 | 1,216.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/25/2013 | 1,094.70 | 1,094.70 | 1,094.70 | 1,094.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/26/2013 | 975.51 | 975.51 | 975.51 | 975.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/01/2013 | 1,061.27 | 1,061.27 | 1,061.27 | 1,061.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/30/2013 | 3,384.47 | 3,384.47 | 3,384.47 | 3,384.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/02/2013 | 1,046.64 | 1,046.64 | 1,046.64 | 1,046.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/03/2013 | 1,212.01 | 1,212.01 | 1,212.01 | 1,212.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/29/2013 | 1,092.31 | 1,092.31 | 1,092.31 | 1,092.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/06/2013 | 965.70 | 965.70 | 965.70 | 965.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/07/2013 | 3,158.32 | 3,158.32 | 3,158.32 | 3,158.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/08/2013 | 1,277.20 | 1,277.20 | 1,277.20 | 1,277.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/09/2013 | 1,129.38 | 1,129.38 | 1,129.38 | 1,129.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/10/2013 | 971.93 | 971.93 | 971.93 | 971.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/17/2013 | 1,116.05 | 1,116.05 | 1,116.05 | 1,116.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/15/2013 | 1,172.39 | 1,172.39 | 1,172.39 | 1,172.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/14/2013 | 3,358.77 | 3,358.77 | 3,358.77 | 3,358.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/16/2013 | 1,122.58 | 1,122.58 | 1,122.58 | 1,122.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/13/2013 | 1,125.63 | 1,125.63 | 1,125.63 | 1,125.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/20/2013 | 1,177.96 | 1,177.96 | 1,177.96 | 1,177.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/21/2013 | 3,490.64 | 3,490.64 | 3,490.64 | 3,490.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/22/2013 | 1,157.92 | 1,157.92 | 1,157.92 | 1,157.92 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 05/23/2013 | 963.45 | 963.45 | 963.45 | 963.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/24/2013 | 820.07 | 820.07 | 820.07 | 820.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/30/2013 | 972.76 | 972.76 | 972.76 | 972.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/29/2013 | 3,886.01 | 3,886.01 | 3,886.01 | 3,886.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/31/2013 | 930.26 | 930.26 | 930.26 | 930.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/28/2013 | 967.33 | 967.33 | 967.33 | 967.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/03/2013 | 1,086.96 | 1,086.96 | 1,086.96 | 1,086.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/04/2013 | 3,324.30 | 3,324.30 | 3,324.30 | 3,324.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/05/2013 | 1,066.55 | 1,066.55 | 1,066.55 | 1,066.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/06/2013 | 1,047.06 | 1,047.06 | 1,047.06 | 1,047.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/07/2013 | 1,142.52 | 1,142.52 | 1,142.52 | 1,142.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/10/2013 | 1,556.20 | 1,556.20 | 1,556.20 | 1,556.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/11/2013 | 4,689.00 | 4,689.00 | 4,689.00 | 4,689.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/14/2013 | 1,671.66 | 1,671.66 | 1,671.66 | 1,671.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/12/2013 | 1,717.01 | 1,717.01 | 1,717.01 | 1,717.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/13/2013 | 1,643.62 | 1,643.62 | 1,643.62 | 1,643.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/17/2013 | 1,614.09 | 1,614.09 | 1,614.09 | 1,614.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/18/2013 | 4,662.98 | 4,662.98 | 4,662.98 | 4,662.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/19/2013 | 2,213.57 | 2,213.57 | 2,213.57 | 2,213.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/20/2013 | 1,462.48 | 1,462.48 | 1,462.48 | 1,462.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/21/2013 | 1,411.57 | 1,411.57 | 1,411.57 | 1,411.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/27/2013 | 1,514.04 | 1,514.04 | 1,514.04 | 1,514.04 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 06/24/2013 | 1,437.84 | 1,437.84 | 1,437.84 | 1,437.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/26/2013 | 1,552.41 | 1,552.41 | 1,552.41 | 1,552.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/28/2013 | 1,500.64 | 1,500.64 | 1,500.64 | 1,500.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/25/2013 | 4,327.12 | 4,327.12 | 4,327.12 | 4,327.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/01/2013 | 1,549.38 | 1,549.38 | 1,549.38 | 1,549.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/02/2013 | 4,375.18 | 4,375.18 | 4,375.18 | 4,375.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/03/2013 | 1,178.95 | 1,178.95 | 1,178.95 | 1,178.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/05/2013 | 1,263.03 | 1,263.03 | 1,263.03 | 1,263.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/12/2013 | 1,201.84 | 1,201.84 | 1,201.84 | 1,201.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/11/2013 | 1,196.14 | 1,196.14 | 1,196.14 | 1,196.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/08/2013 | 2,414.67 | 2,414.67 | 2,414.67 | 2,414.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/09/2013 | 3,592.28 | 3,592.28 | 3,592.28 | 3,592.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/10/2013 | 1,337.44 | 1,337.44 | 1,337.44 | 1,337.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/16/2013 | 3,510.78 | 3,510.78 | 3,510.78 | 3,510.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/17/2013 | 1,169.18 | 1,169.18 | 1,169.18 | 1,169.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/18/2013 | 1,267.58 | 1,267.58 | 1,267.58 | 1,267.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/19/2013 | 1,252.30 | 1,252.30 | 1,252.30 | 1,252.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/15/2013 | 1,248.13 | 1,248.13 | 1,248.13 | 1,248.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/26/2013 | 1,166.50 | 1,166.50 | 1,166.50 | 1,166.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/22/2013 | 1,166.61 | 1,166.61 | 1,166.61 | 1,166.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/23/2013 | 3,501.01 | 3,501.01 | 3,501.01 | 3,501.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/25/2013 | 1,123.22 | 1,123.22 | 1,123.22 | 1,123.22 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 07/24/2013 | 1,107.13 | 1,107.13 | 1,107.13 | 1,107.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/29/2013 | 1,219.41 | 1,219.41 | 1,219.41 | 1,219.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/30/2013 | 3,476.89 | 3,476.89 | 3,476.89 | 3,476.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/31/2013 | 1,250.68 | 1,250.68 | 1,250.68 | 1,250.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/01/2013 | 1,135.45 | 1,135.45 | 1,135.45 | 1,135.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/02/2013 | 1,578.32 | 1,578.32 | 1,578.32 | 1,578.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/08/2013 | 1,136.79 | 1,136.79 | 1,136.79 | 1,136.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/05/2013 | 1,254.85 | 1,254.85 | 1,254.85 | 1,254.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/06/2013 | 3,349.18 | 3,349.18 | 3,349.18 | 3,349.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/09/2013 | 1,219.39 | 1,219.39 | 1,219.39 | 1,219.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/07/2013 | 1,111.95 | 1,111.95 | 1,111.95 | 1,111.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/12/2013 | 1,226.42 | 1,226.42 | 1,226.42 | 1,226.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/13/2013 | 3,683.31 | 3,683.31 | 3,683.31 | 3,683.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/14/2013 | 1,280.08 | 1,280.08 | 1,280.08 | 1,280.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/15/2013 | 1,271.74 | 1,271.74 | 1,271.74 | 1,271.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/15/2013 | 180,031.80 | 180,031.80 | 180,031.80 | 180,031.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/16/2013 | 1,129.70 | 1,129.70 | 1,129.70 | 1,129.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/21/2013 | 1,134.83 | 1,134.83 | 1,134.83 | 1,134.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/19/2013 | 1,135.30 | 1,135.30 | 1,135.30 | 1,135.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/20/2013 | 3,528.45 | 3,528.45 | 3,528.45 | 3,528.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/22/2013 | 1,118.49 | 1,118.49 | 1,118.49 | 1,118.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/23/2013 | 1,104.20 | 1,104.20 | 1,104.20 | 1,104.20 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 08/19/2013 | 142,443.88 | 142,443.88 | 142,443.88 | 142,443.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/30/2013 | 23,395.69 | 23,395.69 | 23,395.69 | 23,395.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/26/2013 | 1,044.40 | 1,044.40 | 1,044.40 | 1,044.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/27/2013 | 3,139.21 | 3,139.21 | 3,139.21 | 3,139.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/27/2013 | 158,349.55 | 158,349.55 | 158,349.55 | 158,349.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/28/2013 | 1,077.93 | 1,077.93 | 1,077.93 | 1,077.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/29/2013 | 1,078.78 | 1,078.78 | 1,078.78 | 1,078.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/30/2013 | 1,111.78 | 1,111.78 | 1,111.78 | 1,111.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/05/2013 | 937.44 | 937.44 | 937.44 | 937.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/06/2013 | 1,051.38 | 1,051.38 | 1,051.38 | 1,051.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/03/2013 | 1,140.99 | 1,140.99 | 1,140.99 | 1,140.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/04/2013 | 4,433.18 | 4,433.18 | 4,433.18 | 4,433.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/13/2013 | 1,179.65 | 1,179.65 | 1,179.65 | 1,179.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/09/2013 | 1,088.21 | 1,088.21 | 1,088.21 | 1,088.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/09/2013 | 271,007.06 | 271,007.06 | 271,007.06 | 271,007.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/10/2013 | 3,193.57 | 3,193.57 | 3,193.57 | 3,193.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/11/2013 | 1,331.02 | 1,331.02 | 1,331.02 | 1,331.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/12/2013 | 69,646.49 | 69,646.49 | 69,646.49 | 69,646.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/12/2013 | 1,343.31 | 1,343.31 | 1,343.31 | 1,343.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/16/2013 | 1,168.06 | 1,168.06 | 1,168.06 | 1,168.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/17/2013 | 3,128.23 | 3,128.23 | 3,128.23 | 3,128.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/18/2013 | 751.39 | 751.39 | 751.39 | 751.39 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 09/19/2013 | 833.44 | 833.44 | 833.44 | 833.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/20/2013 | 817.21 | 817.21 | 817.21 | 817.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/20/2013 | 199,861.10 | 199,861.10 | 199,861.10 | 199,861.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/27/2013 | 924.10 | 924.10 | 924.10 | 924.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/24/2013 | 2,498.02 | 2,498.02 | 2,498.02 | 2,498.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/26/2013 | 909.51 | 909.51 | 909.51 | 909.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/23/2013 | 831.23 | 831.23 | 831.23 | 831.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/25/2013 | 808.85 | 808.85 | 808.85 | 808.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/30/2013 | 806.62 | 806.62 | 806.62 | 806.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/01/2013 | 2,295.96 | 2,295.96 | 2,295.96 | 2,295.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/02/2013 | 748.88 | 748.88 | 748.88 | 748.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/03/2013 | 819.59 | 819.59 | 819.59 | 819.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/04/2013 | 911.14 | 911.14 | 911.14 | 911.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/10/2013 | 890.57 | 890.57 | 890.57 | 890.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/07/2013 | 902.34 | 902.34 | 902.34 | 902.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/09/2013 | 771.65 | 771.65 | 771.65 | 771.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/11/2013 | 624.09 | 624.09 | 624.09 | 624.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/08/2013 | 2,398.58 | 2,398.58 | 2,398.58 | 2,398.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/14/2013 | 762.85 | 762.85 | 762.85 | 762.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/15/2013 | 2,355.22 | 2,355.22 | 2,355.22 | 2,355.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/16/2013 | 786.20 | 786.20 | 786.20 | 786.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/17/2013 | 822.18 | 822.18 | 822.18 | 822.18 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 10/18/2013 | 1,144.35 | 1,144.35 | 1,144.35 | 1,144.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/25/2013 | 785.28 | 785.28 | 785.28 | 785.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/22/2013 | 2,549.00 | 2,549.00 | 2,549.00 | 2,549.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/24/2013 | 800.80 | 800.80 | 800.80 | 800.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/23/2013 | 835.42 | 835.42 | 835.42 | 835.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/21/2013 | 855.24 | 855.24 | 855.24 | 855.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/28/2013 | 848.34 | 848.34 | 848.34 | 848.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/29/2013 | 2,574.77 | 2,574.77 | 2,574.77 | 2,574.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/30/2013 | 886.67 | 886.67 | 886.67 | 886.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/31/2013 | 922.76 | 922.76 | 922.76 | 922.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/01/2013 | 861.21 | 861.21 | 861.21 | 861.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/07/2013 | 766.66 | 766.66 | 766.66 | 766.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/04/2013 | 872.82 | 872.82 | 872.82 | 872.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/06/2013 | 787.34 | 787.34 | 787.34 | 787.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/08/2013 | 810.20 | 810.20 | 810.20 | 810.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/05/2013 | 2,511.47 | 2,511.47 | 2,511.47 | 2,511.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/11/2013 | 817.37 | 817.37 | 817.37 | 817.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/12/2013 | 2,420.42 | 2,420.42 | 2,420.42 | 2,420.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/13/2013 | 863.75 | 863.75 | 863.75 | 863.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/14/2013 | 906.53 | 906.53 | 906.53 | 906.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/15/2013 | 835.75 | 835.75 | 835.75 | 835.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/18/2013 | 779.58 | 779.58 | 779.58 | 779.58 | 0.00 | 0.00 |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 11/21/2013 | 839.04 | 839.04 | 839.04 | 839.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/19/2013 | 2,340.77 | 2,340.77 | 2,340.77 | 2,340.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/22/2013 | 877.83 | 877.83 | 877.83 | 877.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/20/2013 | 845.91 | 845.91 | 845.91 | 845.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/25/2013 | 887.21 | 887.21 | 887.21 | 887.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/26/2013 | 2,548.30 | 2,548.30 | 2,548.30 | 2,548.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/27/2013 | 814.95 | 814.95 | 814.95 | 814.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/29/2013 | 825.74 | 825.74 | 825.74 | 825.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/05/2013 | 1,103.96 | 1,103.96 | 1,103.96 | 1,103.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/02/2013 | 2,277.06 | 2,277.06 | 2,277.06 | 2,277.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/04/2013 | 1,094.58 | 1,094.58 | 1,094.58 | 1,094.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/06/2013 | 1,078.46 | 1,078.46 | 1,078.46 | 1,078.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/03/2013 | 3,809.09 | 3,809.09 | 3,809.09 | 3,809.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/09/2013 | 1,248.50 | 1,248.50 | 1,248.50 | 1,248.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/10/2013 | 3,209.52 | 3,209.52 | 3,209.52 | 3,209.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/11/2013 | 1,109.80 | 1,109.80 | 1,109.80 | 1,109.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/12/2013 | 1,108.64 | 1,108.64 | 1,108.64 | 1,108.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/13/2013 | 1,092.47 | 1,092.47 | 1,092.47 | 1,092.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/19/2013 | 1,027.33 | 1,027.33 | 1,027.33 | 1,027.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/18/2013 | 1,058.44 | 1,058.44 | 1,058.44 | 1,058.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/20/2013 | 985.42 | 985.42 | 985.42 | 985.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/16/2013 | 1,146.35 | 1,146.35 | 1,146.35 | 1,146.35 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 12/17/2013 | 3,466.61 | 3,466.61 | 3,466.61 | 3,466.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/23/2013 | 1,185.07 | 1,185.07 | 1,185.07 | 1,185.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/24/2013 | 3,576.33 | 3,576.33 | 3,576.33 | 3,576.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/26/2013 | 1,580.97 | 1,580.97 | 1,580.97 | 1,580.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/27/2013 | 3,168.29 | 3,168.29 | 3,168.29 | 3,168.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/03/2014 | 243,598.19 | 243,598.19 | 243,598.19 | 243,598.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/30/2013 | 1,569.60 | 1,569.60 | 1,569.60 | 1,569.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/31/2013 | 4,599.27 | 4,599.27 | 4,599.27 | 4,599.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/03/2014 | 2,613.63 | 2,613.63 | 2,613.63 | 2,613.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/02/2014 | 2,008.27 | 2,008.27 | 2,008.27 | 2,008.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/06/2014 | 1,317.63 | 1,317.63 | 1,317.63 | 1,317.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/07/2014 | 3,871.64 | 3,871.64 | 3,871.64 | 3,871.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/08/2014 | 1,080.36 | 1,080.36 | 1,080.36 | 1,080.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/09/2014 | 1,029.96 | 1,029.96 | 1,029.96 | 1,029.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/10/2014 | 995.11 | 995.11 | 995.11 | 995.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/13/2014 | 1,146.68 | 1,146.68 | 1,146.68 | 1,146.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/14/2014 | 3,163.45 | 3,163.45 | 3,163.45 | 3,163.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/15/2014 | 877.72 | 877.72 | 877.72 | 877.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/16/2014 | 848.71 | 848.71 | 848.71 | 848.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/17/2014 | 883.40 | 883.40 | 883.40 | 883.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/21/2014 | 673.44 | 673.44 | 673.44 | 673.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/22/2014 | 2,519.14 | 2,519.14 | 2,519.14 | 2,519.14 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 01/23/2014 | 518.47 | 518.47 | 518.47 | 518.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/24/2014 | 467.54 | 467.54 | 467.54 | 467.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/27/2014 | 484.22 | 484.22 | 484.22 | 484.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/28/2014 | 1,457.04 | 1,457.04 | 1,457.04 | 1,457.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/29/2014 | 484.25 | 484.25 | 484.25 | 484.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/31/2014 | 407.07 | 407.07 | 407.07 | 407.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/30/2014 | 459.40 | 459.40 | 459.40 | 459.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/03/2014 | 397.06 | 397.06 | 397.06 | 397.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/04/2014 | 1,277.57 | 1,277.57 | 1,277.57 | 1,277.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/05/2014 | 434.81 | 434.81 | 434.81 | 434.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/06/2014 | 441.34 | 441.34 | 441.34 | 441.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/07/2014 | 484.34 | 484.34 | 484.34 | 484.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/14/2014 | 352.12 | 352.12 | 352.12 | 352.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/10/2014 | 484.98 | 484.98 | 484.98 | 484.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/11/2014 | 1,409.18 | 1,409.18 | 1,409.18 | 1,409.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/12/2014 | 432.55 | 432.55 | 432.55 | 432.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/13/2014 | 500.60 | 500.60 | 500.60 | 500.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/20/2014 | 596.66 | 596.66 | 596.66 | 596.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/21/2014 | 570.42 | 570.42 | 570.42 | 570.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/18/2014 | 526.83 | 526.83 | 526.83 | 526.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/19/2014 | 2,091.22 | 2,091.22 | 2,091.22 | 2,091.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/24/2014 | 620.63 | 620.63 | 620.63 | 620.63 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 02/25/2014 | 1,812.00 | 1,812.00 | 1,812.00 | 1,812.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/26/2014 | 577.18 | 577.18 | 577.18 | 577.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/27/2014 | 582.87 | 582.87 | 582.87 | 582.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/28/2014 | 486.62 | 486.62 | 486.62 | 486.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/05/2014 | 557.49 | 557.49 | 557.49 | 557.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/04/2014 | 1,572.67 | 1,572.67 | 1,572.67 | 1,572.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/06/2014 | 562.29 | 562.29 | 562.29 | 562.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/06/2014 | 229,380.02 | 229,380.02 | 229,380.02 | 229,380.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/03/2014 | 718.73 | 718.73 | 718.73 | 718.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/07/2014 | 488.21 | 488.21 | 488.21 | 488.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/14/2014 | 343.42 | 343.42 | 343.42 | 343.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/10/2014 | 547.22 | 547.22 | 547.22 | 547.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/11/2014 | 1,234.99 | 1,234.99 | 1,234.99 | 1,234.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/12/2014 | 140.14 | 140.14 | 140.14 | 140.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/13/2014 | 353.01 | 353.01 | 353.01 | 353.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/17/2014 | 345.05 | 345.05 | 345.05 | 345.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/17/2014 | 176,659.71 | 176,659.71 | 176,659.71 | 176,659.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/18/2014 | 1,057.39 | 1,057.39 | 1,057.39 | 1,057.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/19/2014 | 396.13 | 396.13 | 396.13 | 396.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/20/2014 | 453.99 | 453.99 | 453.99 | 453.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/21/2014 | 432.38 | 432.38 | 432.38 | 432.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/21/2014 | 52,384.54 | 52,384.54 | 52,384.54 | 52,384.54 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 03/27/2014 | 763.56 | 763.56 | 763.56 | 763.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/24/2014 | 447.03 | 447.03 | 447.03 | 447.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/26/2014 | 607.70 | 607.70 | 607.70 | 607.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/28/2014 | 584.40 | 584.40 | 584.40 | 584.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/28/2014 | 264,615.05 | 264,615.05 | 264,615.05 | 264,615.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/25/2014 | 1,506.39 | 1,506.39 | 1,506.39 | 1,506.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/31/2014 | 577.35 | 577.35 | 577.35 | 577.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/31/2014 | 26,484.17 | 26,484.17 | 26,484.17 | 26,484.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/01/2014 | 1,777.58 | 1,777.58 | 1,777.58 | 1,777.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/02/2014 | 830.79 | 830.79 | 830.79 | 830.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/03/2014 | 798.62 | 798.62 | 798.62 | 798.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/04/2014 | 1,217.03 | 1,217.03 | 1,217.03 | 1,217.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/09/2014 | 933.91 | 933.91 | 933.91 | 933.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/10/2014 | 925.55 | 925.55 | 925.55 | 925.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/11/2014 | 933.62 | 933.62 | 933.62 | 933.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/08/2014 | 2,920.52 | 2,920.52 | 2,920.52 | 2,920.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/07/2014 | 974.89 | 974.89 | 974.89 | 974.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/08/2014 | 517,677.47 | 517,677.47 | 517,677.47 | 517,677.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/17/2014 | 280,904.47 | 280,904.47 | 280,904.47 | 280,904.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/14/2014 | 949.70 | 949.70 | 949.70 | 949.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/14/2014 | 388,000.53 | 388,000.53 | 388,000.53 | 388,000.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/15/2014 | 2,873.17 | 2,873.17 | 2,873.17 | 2,873.17 | 0.00 | 0.00 |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 04/17/2014 | 921.33 | 921.33 | 921.33 | 921.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/16/2014 | 919.38 | 919.38 | 919.38 | 919.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/21/2014 | 925.19 | 925.19 | 925.19 | 925.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/22/2014 | 3,686.08 | 3,686.08 | 3,686.08 | 3,686.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/23/2014 | 846.51 | 846.51 | 846.51 | 846.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/24/2014 | 898.67 | 898.67 | 898.67 | 898.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/25/2014 | 894.47 | 894.47 | 894.47 | 894.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/01/2014 | 780.46 | 780.46 | 780.46 | 780.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/30/2014 | 1,021.58 | 1,021.58 | 1,021.58 | 1,021.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/02/2014 | 1,160.47 | 1,160.47 | 1,160.47 | 1,160.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/28/2014 | 934.54 | 934.54 | 934.54 | 934.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/28/2014 | 752,939.28 | 752,939.28 | 752,939.28 | 752,939.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/29/2014 | 2,814.36 | 2,814.36 | 2,814.36 | 2,814.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/05/2014 | 935.11 | 935.11 | 935.11 | 935.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/06/2014 | 2,810.55 | 2,810.55 | 2,810.55 | 2,810.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/06/2014 | 312,917.76 | 312,917.76 | 312,917.76 | 312,917.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/07/2014 | 944.93 | 944.93 | 944.93 | 944.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/07/2014 | 588,244.42 | 588,244.42 | 588,244.42 | 588,244.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/08/2014 | 935.52 | 935.52 | 935.52 | 935.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/09/2014 | 963.55 | 963.55 | 963.55 | 963.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/13/2014 | 3,463.32 | 3,463.32 | 3,463.32 | 3,463.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/12/2014 | 1,126.26 | 1,126.26 | 1,126.26 | 1,126.26 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 05/14/2014 | 1,001.58 | 1,001.58 | 1,001.58 | 1,001.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/14/2014 | 591,799.69 | 591,799.69 | 591,799.69 | 591,799.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/15/2014 | 1,122.13 | 1,122.13 | 1,122.13 | 1,122.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/16/2014 | 1,144.47 | 1,144.47 | 1,144.47 | 1,144.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/16/2014 | 153,949.87 | 153,949.87 | 153,949.87 | 153,949.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/23/2014 | 1,023.14 | 1,023.14 | 1,023.14 | 1,023.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/22/2014 | 1,128.20 | 1,128.20 | 1,128.20 | 1,128.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/19/2014 | 1,213.39 | 1,213.39 | 1,213.39 | 1,213.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/20/2014 | 3,390.93 | 3,390.93 | 3,390.93 | 3,390.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/21/2014 | 1,120.99 | 1,120.99 | 1,120.99 | 1,120.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/28/2014 | 4,185.48 | 4,185.48 | 4,185.48 | 4,185.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/29/2014 | 1,151.28 | 1,151.28 | 1,151.28 | 1,151.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/30/2014 | 1,109.95 | 1,109.95 | 1,109.95 | 1,109.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/30/2014 | 39,898.56 | 39,898.56 | 39,898.56 | 39,898.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/27/2014 | 1,035.50 | 1,035.50 | 1,035.50 | 1,035.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/06/2014 | 1,253.29 | 1,253.29 | 1,253.29 | 1,253.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/02/2014 | 1,124.73 | 1,124.73 | 1,124.73 | 1,124.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/03/2014 | 3,674.26 | 3,674.26 | 3,674.26 | 3,674.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/05/2014 | 1,394.88 | 1,394.88 | 1,394.88 | 1,394.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/04/2014 | 1,285.77 | 1,285.77 | 1,285.77 | 1,285.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/09/2014 | 1,222.04 | 1,222.04 | 1,222.04 | 1,222.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/09/2014 | 179,072.44 | 179,072.44 | 179,072.44 | 179,072.44 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 06/10/2014 | 3,665.03 | 3,665.03 | 3,665.03 | 3,665.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/10/2014 | 518,699.15 | 518,699.15 | 518,699.15 | 518,699.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/11/2014 | 1,212.01 | 1,212.01 | 1,212.01 | 1,212.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/11/2014 | 33,126.25 | 33,126.25 | 33,126.25 | 33,126.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/12/2014 | 1,201.60 | 1,201.60 | 1,201.60 | 1,201.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/13/2014 | 1,103.75 | 1,103.75 | 1,103.75 | 1,103.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/16/2014 | 1,109.95 | 1,109.95 | 1,109.95 | 1,109.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/17/2014 | 3,356.91 | 3,356.91 | 3,356.91 | 3,356.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/17/2014 | 482,105.85 | 482,105.85 | 482,105.85 | 482,105.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/18/2014 | 1,091.42 | 1,091.42 | 1,091.42 | 1,091.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/19/2014 | 1,008.37 | 1,008.37 | 1,008.37 | 1,008.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/20/2014 | 1,065.71 | 1,065.71 | 1,065.71 | 1,065.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/27/2014 | 956.92 | 956.92 | 956.92 | 956.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/23/2014 | 1,080.69 | 1,080.69 | 1,080.69 | 1,080.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/24/2014 | 3,218.71 | 3,218.71 | 3,218.71 | 3,218.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/24/2014 | 197,036.90 | 197,036.90 | 197,036.90 | 197,036.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/26/2014 | 1,036.25 | 1,036.25 | 1,036.25 | 1,036.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/25/2014 | 1,162.41 | 1,162.41 | 1,162.41 | 1,162.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/30/2014 | 848.34 | 848.34 | 848.34 | 848.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/01/2014 | 2,460.20 | 2,460.20 | 2,460.20 | 2,460.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/02/2014 | 857.07 | 857.07 | 857.07 | 857.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/03/2014 | 843.85 | 843.85 | 843.85 | 843.85 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 07/11/2014 | 836.65 | 836.65 | 836.65 | 836.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/10/2014 | 900.25 | 900.25 | 900.25 | 900.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/09/2014 | 901.06 | 901.06 | 901.06 | 901.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/10/2014 | 170,008.55 | 170,008.55 | 170,008.55 | 170,008.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/07/2014 | 1,022.88 | 1,022.88 | 1,022.88 | 1,022.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/07/2014 | 846,339.74 | 846,339.74 | 846,339.74 | 846,339.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/08/2014 | 3,615.54 | 3,615.54 | 3,615.54 | 3,615.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/08/2014 | 366,214.74 | 366,214.74 | 366,214.74 | 366,214.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/14/2014 | 855.02 | 855.02 | 855.02 | 855.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/15/2014 | 2,538.94 | 2,538.94 | 2,538.94 | 2,538.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/16/2014 | 824.65 | 824.65 | 824.65 | 824.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/17/2014 | 859.46 | 859.46 | 859.46 | 859.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/18/2014 | 927.88 | 927.88 | 927.88 | 927.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/22/2014 | 2,685.15 | 2,685.15 | 2,685.15 | 2,685.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/21/2014 | 773,772.45 | 773,772.45 | 773,772.45 | 773,772.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/23/2014 | 971.50 | 971.50 | 971.50 | 971.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/24/2014 | 923.98 | 923.98 | 923.98 | 923.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/25/2014 | 888.60 | 888.60 | 888.60 | 888.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/21/2014 | 899.73 | 899.73 | 899.73 | 899.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/01/2014 | 959.76 | 959.76 | 959.76 | 959.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/28/2014 | 1,032.72 | 1,032.72 | 1,032.72 | 1,032.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/29/2014 | 3,081.11 | 3,081.11 | 3,081.11 | 3,081.11 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 07/30/2014 | 1,024.76 | 1,024.76 | 1,024.76 | 1,024.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/31/2014 | 959.35 | 959.35 | 959.35 | 959.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/31/2014 | 505,379.35 | 505,379.35 | 505,379.35 | 505,379.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/04/2014 | 1,048.01 | 1,048.01 | 1,048.01 | 1,048.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/05/2014 | 552,545.53 | 552,545.53 | 552,545.53 | 552,545.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/06/2014 | 962.05 | 962.05 | 962.05 | 962.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/07/2014 | 949.87 | 949.87 | 949.87 | 949.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/08/2014 | 949.02 | 949.02 | 949.02 | 949.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/05/2014 | 2,933.10 | 2,933.10 | 2,933.10 | 2,933.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/14/2014 | 230,197.53 | 230,197.53 | 230,197.53 | 230,197.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/11/2014 | 966.23 | 966.23 | 966.23 | 966.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/12/2014 | 2,886.92 | 2,886.92 | 2,886.92 | 2,886.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/14/2014 | 980.04 | 980.04 | 980.04 | 980.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/15/2014 | 962.08 | 962.08 | 962.08 | 962.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/13/2014 | 975.70 | 975.70 | 975.70 | 975.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/18/2014 | 984.38 | 984.38 | 984.38 | 984.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/19/2014 | 2,937.50 | 2,937.50 | 2,937.50 | 2,937.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/20/2014 | 970.52 | 970.52 | 970.52 | 970.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/21/2014 | 968.70 | 968.70 | 968.70 | 968.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/21/2014 | 625,495.98 | 625,495.98 | 625,495.98 | 625,495.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/22/2014 | 877.16 | 877.16 | 877.16 | 877.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/28/2014 | 867.67 | 867.67 | 867.67 | 867.67 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 08/29/2014 | 760.74 | 760.74 | 760.74 | 760.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/29/2014 | 449,783.25 | 449,783.25 | 449,783.25 | 449,783.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/26/2014 | 2,598.42 | 2,598.42 | 2,598.42 | 2,598.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/25/2014 | 492,498.24 | 492,498.24 | 492,498.24 | 492,498.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/27/2014 | 878.22 | 878.22 | 878.22 | 878.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/25/2014 | 876.01 | 876.01 | 876.01 | 876.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/02/2014 | 768.07 | 768.07 | 768.07 | 768.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/03/2014 | 3,164.92 | 3,164.92 | 3,164.92 | 3,164.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/04/2014 | 1,220.62 | 1,220.62 | 1,220.62 | 1,220.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/05/2014 | 913.70 | 913.70 | 913.70 | 913.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/09/2014 | 2,718.90 | 2,718.90 | 2,718.90 | 2,718.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/08/2014 | 929.65 | 929.65 | 929.65 | 929.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/10/2014 | 907.51 | 907.51 | 907.51 | 907.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/11/2014 | 892.55 | 892.55 | 892.55 | 892.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/12/2014 | 929.75 | 929.75 | 929.75 | 929.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/19/2014 | 835.38 | 835.38 | 835.38 | 835.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/15/2014 | 868.67 | 868.67 | 868.67 | 868.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/16/2014 | 2,486.20 | 2,486.20 | 2,486.20 | 2,486.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/17/2014 | 872.05 | 872.05 | 872.05 | 872.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/18/2014 | 881.28 | 881.28 | 881.28 | 881.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/18/2014 | 366,652.54 | 366,652.54 | 366,652.54 | 366,652.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/22/2014 | 802.49 | 802.49 | 802.49 | 802.49 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 09/23/2014 | 2,482.36 | 2,482.36 | 2,482.36 | 2,482.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/24/2014 | 859.58 | 859.58 | 859.58 | 859.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/25/2014 | 873.23 | 873.23 | 873.23 | 873.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/25/2014 | 342,891.93 | 342,891.93 | 342,891.93 | 342,891.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/26/2014 | 879.85 | 879.85 | 879.85 | 879.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/03/2014 | 943.34 | 943.34 | 943.34 | 943.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/29/2014 | 876.18 | 876.18 | 876.18 | 876.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/30/2014 | 2,576.65 | 2,576.65 | 2,576.65 | 2,576.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/02/2014 | 985.63 | 985.63 | 985.63 | 985.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/01/2014 | 776.61 | 776.61 | 776.61 | 776.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/06/2014 | 978.90 | 978.90 | 978.90 | 978.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/06/2014 | 291,556.38 | 291,556.38 | 291,556.38 | 291,556.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/07/2014 | 3,160.89 | 3,160.89 | 3,160.89 | 3,160.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/08/2014 | 966.79 | 966.79 | 966.79 | 966.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/09/2014 | 945.68 | 945.68 | 945.68 | 945.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/10/2014 | 1,057.95 | 1,057.95 | 1,057.95 | 1,057.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/16/2014 | 945.42 | 945.42 | 945.42 | 945.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/15/2014 | 975.54 | 975.54 | 975.54 | 975.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/17/2014 | 924.00 | 924.00 | 924.00 | 924.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/13/2014 | 983.69 | 983.69 | 983.69 | 983.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/14/2014 | 2,950.89 | 2,950.89 | 2,950.89 | 2,950.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/20/2014 | 931.07 | 931.07 | 931.07 | 931.07 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 10/21/2014 | 2,774.52 | 2,774.52 | 2,774.52 | 2,774.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/22/2014 | 949.52 | 949.52 | 949.52 | 949.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/23/2014 | 967.22 | 967.22 | 967.22 | 967.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/23/2014 | 364,393.93 | 364,393.93 | 364,393.93 | 364,393.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/24/2014 | 957.83 | 957.83 | 957.83 | 957.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/24/2014 | 165,404.32 | 165,404.32 | 165,404.32 | 165,404.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/28/2014 | 2,844.74 | 2,844.74 | 2,844.74 | 2,844.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/27/2014 | 932.92 | 932.92 | 932.92 | 932.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/29/2014 | 1,108.05 | 1,108.05 | 1,108.05 | 1,108.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/30/2014 | 1,056.31 | 1,056.31 | 1,056.31 | 1,056.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/31/2014 | 1,040.50 | 1,040.50 | 1,040.50 | 1,040.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/31/2014 | 662,979.46 | 662,979.46 | 662,979.46 | 662,979.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/31/2014 | 469,568.65 | 469,568.65 | 469,568.65 | 469,568.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/07/2014 | 1,124.58 | 1,124.58 | 1,124.58 | 1,124.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/05/2014 | 1,169.55 | 1,169.55 | 1,169.55 | 1,169.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/06/2014 | 1,014.08 | 1,014.08 | 1,014.08 | 1,014.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/03/2014 | 1,149.32 | 1,149.32 | 1,149.32 | 1,149.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/04/2014 | 3,281.63 | 3,281.63 | 3,281.63 | 3,281.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/05/2014 | 285,271.77 | 285,271.77 | 285,271.77 | 285,271.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/10/2014 | 1,016.92 | 1,016.92 | 1,016.92 | 1,016.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/11/2014 | 3,056.46 | 3,056.46 | 3,056.46 | 3,056.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/12/2014 | 1,012.91 | 1,012.91 | 1,012.91 | 1,012.91 | 0.00 | 0.00 |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 11/13/2014 | 1,029.33 | 1,029.33 | 1,029.33 | 1,029.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/13/2014 | 809,873.63 | 809,873.63 | 809,873.63 | 809,873.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/14/2014 | 968.99 | 968.99 | 968.99 | 968.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/18/2014 | 2,873.46 | 2,873.46 | 2,873.46 | 2,873.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/17/2014 | 806,061.25 | 806,061.25 | 806,061.25 | 806,061.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/19/2014 | 949.26 | 949.26 | 949.26 | 949.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/20/2014 | 960.97 | 960.97 | 960.97 | 960.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/20/2014 | 187,927.64 | 187,927.64 | 187,927.64 | 187,927.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/21/2014 | 971.23 | 971.23 | 971.23 | 971.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/17/2014 | 1,201.95 | 1,201.95 | 1,201.95 | 1,201.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/27/2014 | 926.90 | 926.90 | 926.90 | 926.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/24/2014 | 956.63 | 956.63 | 956.63 | 956.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/25/2014 | 2,857.78 | 2,857.78 | 2,857.78 | 2,857.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/26/2014 | 959.91 | 959.91 | 959.91 | 959.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/03/2014 | 977.82 | 977.82 | 977.82 | 977.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/04/2014 | 989.47 | 989.47 | 989.47 | 989.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/05/2014 | 992.54 | 992.54 | 992.54 | 992.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/02/2014 | 2,749.60 | 2,749.60 | 2,749.60 | 2,749.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/01/2014 | 1,791.17 | 1,791.17 | 1,791.17 | 1,791.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/08/2014 | 988.89 | 988.89 | 988.89 | 988.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/08/2014 | 238,407.10 | 238,407.10 | 238,407.10 | 238,407.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/09/2014 | 2,958.81 | 2,958.81 | 2,958.81 | 2,958.81 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 12/10/2014 | 935.95 | 935.95 | 935.95 | 935.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/12/2014 | 878.17 | 878.17 | 878.17 | 878.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/11/2014 | 879.43 | 879.43 | 879.43 | 879.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/15/2014 | 851.47 | 851.47 | 851.47 | 851.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/16/2014 | 2,629.51 | 2,629.51 | 2,629.51 | 2,629.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/17/2014 | 956.33 | 956.33 | 956.33 | 956.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/17/2014 | 120,357.78 | 120,357.78 | 120,357.78 | 120,357.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/18/2014 | 985.14 | 985.14 | 985.14 | 985.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/19/2014 | 654.52 | 654.52 | 654.52 | 654.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/22/2014 | 906.61 | 906.61 | 906.61 | 906.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/23/2014 | 2,694.35 | 2,694.35 | 2,694.35 | 2,694.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/24/2014 | 797.88 | 797.88 | 797.88 | 797.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/26/2014 | 778.55 | 778.55 | 778.55 | 778.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/29/2014 | 1,565.94 | 1,565.94 | 1,565.94 | 1,565.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/29/2014 | 315,981.64 | 315,981.64 | 315,981.64 | 315,981.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/30/2014 | 2,402.78 | 2,402.78 | 2,402.78 | 2,402.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/31/2014 | 744.19 | 744.19 | 744.19 | 744.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/31/2014 | 239,627.37 | 239,627.37 | 239,627.37 | 239,627.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/02/2015 | 822.88 | 822.88 | 822.88 | 822.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/08/2015 | 699.63 | 699.63 | 699.63 | 699.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/05/2015 | 1,570.17 | 1,570.17 | 1,570.17 | 1,570.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/07/2015 | 677.88 | 677.88 | 677.88 | 677.88 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 01/09/2015 | 735.18 | 735.18 | 735.18 | 735.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/06/2015 | 2,196.10 | 2,196.10 | 2,196.10 | 2,196.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/12/2015 | 825.09 | 825.09 | 825.09 | 825.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/12/2015 | 239,800.00 | 239,800.00 | 239,800.00 | 239,800.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/13/2015 | 2,341.06 | 2,341.06 | 2,341.06 | 2,341.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/14/2015 | 769.47 | 769.47 | 769.47 | 769.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/15/2015 | 899.88 | 899.88 | 899.88 | 899.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/16/2015 | 755.29 | 755.29 | 755.29 | 755.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/22/2015 | 595.71 | 595.71 | 595.71 | 595.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/21/2015 | 2,988.49 | 2,988.49 | 2,988.49 | 2,988.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/23/2015 | 688.92 | 688.92 | 688.92 | 688.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/20/2015 | 770.85 | 770.85 | 770.85 | 770.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/26/2015 | 872.80 | 872.80 | 872.80 | 872.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/27/2015 | 2,733.99 | 2,733.99 | 2,733.99 | 2,733.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/27/2015 | 223,630.87 | 223,630.87 | 223,630.87 | 223,630.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/28/2015 | 975.65 | 975.65 | 975.65 | 975.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/29/2015 | 975.64 | 975.64 | 975.64 | 975.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/29/2015 | 278,197.80 | 278,197.80 | 278,197.80 | 278,197.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/30/2015 | 55,128.39 | 55,128.39 | 55,128.39 | 55,128.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/30/2015 | 882.12 | 882.12 | 882.12 | 882.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/02/2015 | 906.57 | 906.57 | 906.57 | 906.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/03/2015 | 2,750.29 | 2,750.29 | 2,750.29 | 2,750.29 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 02/03/2015 | 298,168.79 | 298,168.79 | 298,168.79 | 298,168.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/04/2015 | 989.52 | 989.52 | 989.52 | 989.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/05/2015 | 1,471.19 | 1,471.19 | 1,471.19 | 1,471.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/05/2015 | 833,846.88 | 833,846.88 | 833,846.88 | 833,846.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/06/2015 | 1,156.64 | 1,156.64 | 1,156.64 | 1,156.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/06/2015 | 242,578.30 | 242,578.30 | 242,578.30 | 242,578.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/09/2015 | 1,127.46 | 1,127.46 | 1,127.46 | 1,127.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/11/2015 | 1,026.29 | 1,026.29 | 1,026.29 | 1,026.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/09/2015 | 89,227.17 | 89,227.17 | 89,227.17 | 89,227.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/11/2015 | 558,239.98 | 558,239.98 | 558,239.98 | 558,239.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/12/2015 | 1,091.67 | 1,091.67 | 1,091.67 | 1,091.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/13/2015 | 1,044.46 | 1,044.46 | 1,044.46 | 1,044.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/10/2015 | 3,282.58 | 3,282.58 | 3,282.58 | 3,282.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/16/2015 | 1,063.16 | 1,063.16 | 1,063.16 | 1,063.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/18/2015 | 4,218.98 | 4,218.98 | 4,218.98 | 4,218.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/19/2015 | 1,056.36 | 1,056.36 | 1,056.36 | 1,056.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/20/2015 | 992.45 | 992.45 | 992.45 | 992.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/24/2015 | 2,749.95 | 2,749.95 | 2,749.95 | 2,749.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/23/2015 | 967.13 | 967.13 | 967.13 | 967.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/25/2015 | 1,356.41 | 1,356.41 | 1,356.41 | 1,356.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/26/2015 | 835.44 | 835.44 | 835.44 | 835.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/27/2015 | 836.87 | 836.87 | 836.87 | 836.87 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 03/06/2015 | 691.70 | 691.70 | 691.70 | 691.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/05/2015 | 700.49 | 700.49 | 700.49 | 700.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/06/2015 | 261,922.68 | 261,922.68 | 261,922.68 | 261,922.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/02/2015 | 760.20 | 760.20 | 760.20 | 760.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/03/2015 | 2,353.16 | 2,353.16 | 2,353.16 | 2,353.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/03/2015 | 503,509.30 | 503,509.30 | 503,509.30 | 503,509.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/04/2015 | 775.11 | 775.11 | 775.11 | 775.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/04/2015 | 434,025.83 | 434,025.83 | 434,025.83 | 434,025.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/09/2015 | 696.73 | 696.73 | 696.73 | 696.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/10/2015 | 2,115.99 | 2,115.99 | 2,115.99 | 2,115.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/11/2015 | 707.86 | 707.86 | 707.86 | 707.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/12/2015 | 688.23 | 688.23 | 688.23 | 688.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/13/2015 | 726.31 | 726.31 | 726.31 | 726.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/18/2015 | 716,917.34 | 716,917.34 | 716,917.34 | 716,917.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/16/2015 | 737.02 | 737.02 | 737.02 | 737.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/18/2015 | 744.56 | 744.56 | 744.56 | 744.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/19/2015 | 750.75 | 750.75 | 750.75 | 750.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/20/2015 | 705.25 | 705.25 | 705.25 | 705.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/17/2015 | 2,137.52 | 2,137.52 | 2,137.52 | 2,137.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/23/2015 | 716.82 | 716.82 | 716.82 | 716.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/23/2015 | 814,653.26 | 814,653.26 | 814,653.26 | 814,653.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/24/2015 | 2,173.38 | 2,173.38 | 2,173.38 | 2,173.38 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 03/25/2015 | 799.99 | 799.99 | 799.99 | 799.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/26/2015 | 807.57 | 807.57 | 807.57 | 807.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/27/2015 | 852.28 | 852.28 | 852.28 | 852.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/30/2015 | 898.39 | 898.39 | 898.39 | 898.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/31/2015 | 2,653.13 | 2,653.13 | 2,653.13 | 2,653.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/31/2015 | 544,608.55 | 544,608.55 | 544,608.55 | 544,608.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/01/2015 | 881.41 | 881.41 | 881.41 | 881.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/02/2015 | 1,442.26 | 1,442.26 | 1,442.26 | 1,442.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/03/2015 | 845.13 | 845.13 | 845.13 | 845.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/07/2015 | 3,432.19 | 3,432.19 | 3,432.19 | 3,432.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/08/2015 | 967.48 | 967.48 | 967.48 | 967.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/09/2015 | 912.14 | 912.14 | 912.14 | 912.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/10/2015 | 419,962.26 | 419,962.26 | 419,962.26 | 419,962.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/10/2015 | 983.84 | 983.84 | 983.84 | 983.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/13/2015 | 911.04 | 911.04 | 911.04 | 911.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/14/2015 | 2,724.47 | 2,724.47 | 2,724.47 | 2,724.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/14/2015 | 597,083.64 | 597,083.64 | 597,083.64 | 597,083.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/15/2015 | 947.37 | 947.37 | 947.37 | 947.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/16/2015 | 911.31 | 911.31 | 911.31 | 911.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/17/2015 | 891.01 | 891.01 | 891.01 | 891.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/23/2015 | 983.15 | 983.15 | 983.15 | 983.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/22/2015 | 848.55 | 848.55 | 848.55 | 848.55 | 0.00 | 0.00 |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 04/24/2015 | 926.40 | 926.40 | 926.40 | 926.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/20/2015 | 873.53 | 873.53 | 873.53 | 873.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/20/2015 | 326,413.83 | 326,413.83 | 326,413.83 | 326,413.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/21/2015 | 2,620.89 | 2,620.89 | 2,620.89 | 2,620.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/27/2015 | 1,005.61 | 1,005.61 | 1,005.61 | 1,005.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/27/2015 | 326,312.72 | 326,312.72 | 326,312.72 | 326,312.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/28/2015 | 2,989.32 | 2,989.32 | 2,989.32 | 2,989.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/29/2015 | 1,004.70 | 1,004.70 | 1,004.70 | 1,004.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/30/2015 | 1,116.71 | 1,116.71 | 1,116.71 | 1,116.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/01/2015 | 971.09 | 971.09 | 971.09 | 971.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/05/2015 | 2,952.81 | 2,952.81 | 2,952.81 | 2,952.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/04/2015 | 366,238.68 | 366,238.68 | 366,238.68 | 366,238.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/06/2015 | 940.42 | 940.42 | 940.42 | 940.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/07/2015 | 794.30 | 794.30 | 794.30 | 794.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/08/2015 | 854.99 | 854.99 | 854.99 | 854.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/08/2015 | 101,445.50 | 101,445.50 | 101,445.50 | 101,445.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/04/2015 | 998.93 | 998.93 | 998.93 | 998.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/15/2015 | 778.43 | 778.43 | 778.43 | 778.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/11/2015 | 812.02 | 812.02 | 812.02 | 812.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/12/2015 | 2,383.40 | 2,383.40 | 2,383.40 | 2,383.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/13/2015 | 788.59 | 788.59 | 788.59 | 788.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/14/2015 | 844.01 | 844.01 | 844.01 | 844.01 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 05/18/2015 | 798.98 | 798.98 | 798.98 | 798.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/20/2015 | 842.69 | 842.69 | 842.69 | 842.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/21/2015 | 877.68 | 877.68 | 877.68 | 877.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/22/2015 | 932.57 | 932.57 | 932.57 | 932.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/19/2015 | 2,449.73 | 2,449.73 | 2,449.73 | 2,449.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/26/2015 | 809.99 | 809.99 | 809.99 | 809.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/26/2015 | 487,903.00 | 487,903.00 | 487,903.00 | 487,903.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/27/2015 | 3,245.18 | 3,245.18 | 3,245.18 | 3,245.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/29/2015 | 862.29 | 862.29 | 862.29 | 862.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/28/2015 | 879.81 | 879.81 | 879.81 | 879.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/01/2015 | 841.01 | 841.01 | 841.01 | 841.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/02/2015 | 2,730.60 | 2,730.60 | 2,730.60 | 2,730.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/02/2015 | 716,397.14 | 716,397.14 | 716,397.14 | 716,397.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/03/2015 | 881.13 | 881.13 | 881.13 | 881.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/04/2015 | 901.92 | 901.92 | 901.92 | 901.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/04/2015 | 309,953.30 | 309,953.30 | 309,953.30 | 309,953.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/05/2015 | 907.27 | 907.27 | 907.27 | 907.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/05/2015 | 175,422.50 | 175,422.50 | 175,422.50 | 175,422.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/12/2015 | 1,141.91 | 1,141.91 | 1,141.91 | 1,141.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/10/2015 | 1,235.60 | 1,235.60 | 1,235.60 | 1,235.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/09/2015 | 3,443.38 | 3,443.38 | 3,443.38 | 3,443.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/11/2015 | 1,303.00 | 1,303.00 | 1,303.00 | 1,303.00 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 06/08/2015 | 1,074.96 | 1,074.96 | 1,074.96 | 1,074.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/15/2015 | 1,250.16 | 1,250.16 | 1,250.16 | 1,250.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/16/2015 | 3,648.79 | 3,648.79 | 3,648.79 | 3,648.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/17/2015 | 1,227.49 | 1,227.49 | 1,227.49 | 1,227.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/18/2015 | 1,294.11 | 1,294.11 | 1,294.11 | 1,294.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/19/2015 | 1,299.28 | 1,299.28 | 1,299.28 | 1,299.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/24/2015 | 1,188.93 | 1,188.93 | 1,188.93 | 1,188.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/23/2015 | 3,612.35 | 3,612.35 | 3,612.35 | 3,612.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/25/2015 | 1,223.18 | 1,223.18 | 1,223.18 | 1,223.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/26/2015 | 1,209.33 | 1,209.33 | 1,209.33 | 1,209.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/22/2015 | 1,222.81 | 1,222.81 | 1,222.81 | 1,222.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/29/2015 | 1,258.51 | 1,258.51 | 1,258.51 | 1,258.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/30/2015 | 3,711.84 | 3,711.84 | 3,711.84 | 3,711.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/01/2015 | 1,156.68 | 1,156.68 | 1,156.68 | 1,156.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/02/2015 | 1,210.70 | 1,210.70 | 1,210.70 | 1,210.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/03/2015 | 1,213.02 | 1,213.02 | 1,213.02 | 1,213.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/08/2015 | 1,240.86 | 1,240.86 | 1,240.86 | 1,240.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/08/2015 | 316,141.47 | 316,141.47 | 316,141.47 | 316,141.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/07/2015 | 4,806.90 | 4,806.90 | 4,806.90 | 4,806.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/09/2015 | 1,161.27 | 1,161.27 | 1,161.27 | 1,161.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/10/2015 | 1,172.07 | 1,172.07 | 1,172.07 | 1,172.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/11/2015 | 1,202.46 | 1,202.46 | 1,202.46 | 1,202.46 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 07/14/2015 | 3,522.56 | 3,522.56 | 3,522.56 | 3,522.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/15/2015 | 1,177.90 | 1,177.90 | 1,177.90 | 1,177.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/16/2015 | 1,204.21 | 1,204.21 | 1,204.21 | 1,204.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/17/2015 | 1,185.87 | 1,185.87 | 1,185.87 | 1,185.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/22/2015 | 1,235.56 | 1,235.56 | 1,235.56 | 1,235.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/21/2015 | 3,504.75 | 3,504.75 | 3,504.75 | 3,504.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/23/2015 | 1,234.77 | 1,234.77 | 1,234.77 | 1,234.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/24/2015 | 1,154.54 | 1,154.54 | 1,154.54 | 1,154.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/20/2015 | 1,283.40 | 1,283.40 | 1,283.40 | 1,283.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/27/2015 | 976.38 | 976.38 | 976.38 | 976.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/28/2015 | 2,893.36 | 2,893.36 | 2,893.36 | 2,893.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/29/2015 | 941.60 | 941.60 | 941.60 | 941.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/30/2015 | 937.88 | 937.88 | 937.88 | 937.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/31/2015 | 1,060.08 | 1,060.08 | 1,060.08 | 1,060.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/06/2015 | 1,026.19 | 1,026.19 | 1,026.19 | 1,026.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/07/2015 | 1,030.92 | 1,030.92 | 1,030.92 | 1,030.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/04/2015 | 418,731.63 | 418,731.63 | 418,731.63 | 418,731.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/04/2015 | 2,726.03 | 2,726.03 | 2,726.03 | 2,726.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/05/2015 | 1,030.01 | 1,030.01 | 1,030.01 | 1,030.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/03/2015 | 849.36 | 849.36 | 849.36 | 849.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/10/2015 | 994.36 | 994.36 | 994.36 | 994.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/11/2015 | 3,035.14 | 3,035.14 | 3,035.14 | 3,035.14 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 08/12/2015 | 1,128.04 | 1,128.04 | 1,128.04 | 1,128.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/13/2015 | 974.01 | 974.01 | 974.01 | 974.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/14/2015 | 1,074.99 | 1,074.99 | 1,074.99 | 1,074.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/18/2015 | 2,987.09 | 2,987.09 | 2,987.09 | 2,987.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/17/2015 | 979.64 | 979.64 | 979.64 | 979.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/19/2015 | 1,024.65 | 1,024.65 | 1,024.65 | 1,024.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/20/2015 | 1,056.77 | 1,056.77 | 1,056.77 | 1,056.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/21/2015 | 986.48 | 986.48 | 986.48 | 986.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/24/2015 | 839.30 | 839.30 | 839.30 | 839.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/25/2015 | 2,549.68 | 2,549.68 | 2,549.68 | 2,549.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/26/2015 | 819.08 | 819.08 | 819.08 | 819.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/27/2015 | 819.57 | 819.57 | 819.57 | 819.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/28/2015 | 739.69 | 739.69 | 739.69 | 739.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/01/2015 | 2,229.18 | 2,229.18 | 2,229.18 | 2,229.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/02/2015 | 872.63 | 872.63 | 872.63 | 872.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/03/2015 | 729.41 | 729.41 | 729.41 | 729.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/04/2015 | 479.70 | 479.70 | 479.70 | 479.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/31/2015 | 688.03 | 688.03 | 688.03 | 688.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/08/2015 | 1,195.67 | 1,195.67 | 1,195.67 | 1,195.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/09/2015 | 3,681.72 | 3,681.72 | 3,681.72 | 3,681.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/10/2015 | 920.23 | 920.23 | 920.23 | 920.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/11/2015 | 1,073.31 | 1,073.31 | 1,073.31 | 1,073.31 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 09/15/2015 | 2,866.01 | 2,866.01 | 2,866.01 | 2,866.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/14/2015 | 842,269.99 | 842,269.99 | 842,269.99 | 842,269.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/16/2015 | 696.21 | 696.21 | 696.21 | 696.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/17/2015 | 776.43 | 776.43 | 776.43 | 776.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/18/2015 | 796.58 | 796.58 | 796.58 | 796.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/14/2015 | 1,074.61 | 1,074.61 | 1,074.61 | 1,074.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/25/2015 | 61,517.04 | 61,517.04 | 61,517.04 | 61,517.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/21/2015 | 899.53 | 899.53 | 899.53 | 899.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/22/2015 | 2,409.28 | 2,409.28 | 2,409.28 | 2,409.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/23/2015 | 831.11 | 831.11 | 831.11 | 831.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/24/2015 | 740.22 | 740.22 | 740.22 | 740.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/25/2015 | 721.65 | 721.65 | 721.65 | 721.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/30/2015 | 1,285.64 | 1,285.64 | 1,285.64 | 1,285.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/01/2015 | 687.34 | 687.34 | 687.34 | 687.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/02/2015 | 755.64 | 755.64 | 755.64 | 755.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/28/2015 | 976.78 | 976.78 | 976.78 | 976.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/29/2015 | 2,947.77 | 2,947.77 | 2,947.77 | 2,947.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/05/2015 | 865.55 | 865.55 | 865.55 | 865.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/06/2015 | 2,595.32 | 2,595.32 | 2,595.32 | 2,595.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/07/2015 | 884.61 | 884.61 | 884.61 | 884.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/09/2015 | 935.15 | 935.15 | 935.15 | 935.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/08/2015 | 838.96 | 838.96 | 838.96 | 838.96 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 10/12/2015 | 1,165.31 | 1,165.31 | 1,165.31 | 1,165.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/13/2015 | 2,950.32 | 2,950.32 | 2,950.32 | 2,950.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/14/2015 | 1,219.28 | 1,219.28 | 1,219.28 | 1,219.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/15/2015 | 1,239.96 | 1,239.96 | 1,239.96 | 1,239.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/16/2015 | 1,058.48 | 1,058.48 | 1,058.48 | 1,058.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/19/2015 | 1,276.13 | 1,276.13 | 1,276.13 | 1,276.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/20/2015 | 3,520.03 | 3,520.03 | 3,520.03 | 3,520.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/21/2015 | 1,063.90 | 1,063.90 | 1,063.90 | 1,063.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/22/2015 | 1,058.28 | 1,058.28 | 1,058.28 | 1,058.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/23/2015 | 1,054.71 | 1,054.71 | 1,054.71 | 1,054.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/27/2015 | 3,199.41 | 3,199.41 | 3,199.41 | 3,199.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/28/2015 | 1,122.62 | 1,122.62 | 1,122.62 | 1,122.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/29/2015 | 1,140.76 | 1,140.76 | 1,140.76 | 1,140.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/30/2015 | 1,086.85 | 1,086.85 | 1,086.85 | 1,086.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/26/2015 | 1,056.97 | 1,056.97 | 1,056.97 | 1,056.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/02/2015 | 1,039.53 | 1,039.53 | 1,039.53 | 1,039.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/03/2015 | 2,811.47 | 2,811.47 | 2,811.47 | 2,811.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/04/2015 | 689.36 | 689.36 | 689.36 | 689.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/05/2015 | 767.08 | 767.08 | 767.08 | 767.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/06/2015 | 780.58 | 780.58 | 780.58 | 780.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/10/2015 | 2,261.46 | 2,261.46 | 2,261.46 | 2,261.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/09/2015 | 762.91 | 762.91 | 762.91 | 762.91 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 11/11/2015 | 749.69 | 749.69 | 749.69 | 749.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/12/2015 | 745.25 | 745.25 | 745.25 | 745.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/13/2015 | 818.11 | 818.11 | 818.11 | 818.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/19/2015 | 742,713.43 | 742,713.43 | 742,713.43 | 742,713.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/20/2015 | 723.23 | 723.23 | 723.23 | 723.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/16/2015 | 814.34 | 814.34 | 814.34 | 814.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/17/2015 | 2,379.64 | 2,379.64 | 2,379.64 | 2,379.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/18/2015 | 783.03 | 783.03 | 783.03 | 783.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/19/2015 | 800.88 | 800.88 | 800.88 | 800.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/24/2015 | 2,225.68 | 2,225.68 | 2,225.68 | 2,225.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/25/2015 | 740.62 | 740.62 | 740.62 | 740.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/26/2015 | 798.89 | 798.89 | 798.89 | 798.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/23/2015 | 744.09 | 744.09 | 744.09 | 744.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/04/2015 | 739.26 | 739.26 | 739.26 | 739.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/30/2015 | 1,553.32 | 1,553.32 | 1,553.32 | 1,553.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/30/2015 | 105,520.71 | 105,520.71 | 105,520.71 | 105,520.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/01/2015 | 2,338.14 | 2,338.14 | 2,338.14 | 2,338.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/02/2015 | 799.43 | 799.43 | 799.43 | 799.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/03/2015 | 767.22 | 767.22 | 767.22 | 767.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/02/2015 | 464,114.67 | 464,114.67 | 464,114.67 | 464,114.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/07/2015 | 813.30 | 813.30 | 813.30 | 813.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/08/2015 | 2,330.80 | 2,330.80 | 2,330.80 | 2,330.80 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 12/09/2015 | 779.29 | 779.29 | 779.29 | 779.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/10/2015 | 852.56 | 852.56 | 852.56 | 852.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/11/2015 | 829.54 | 829.54 | 829.54 | 829.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/18/2015 | 969.06 | 969.06 | 969.06 | 969.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/17/2015 | 964.65 | 964.65 | 964.65 | 964.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/14/2015 | 929.85 | 929.85 | 929.85 | 929.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/15/2015 | 2,808.69 | 2,808.69 | 2,808.69 | 2,808.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/16/2015 | 749.47 | 749.47 | 749.47 | 749.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/22/2015 | 2,690.09 | 2,690.09 | 2,690.09 | 2,690.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/23/2015 | 809.32 | 809.32 | 809.32 | 809.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/24/2015 | 962.89 | 962.89 | 962.89 | 962.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/24/2015 | 528,343.69 | 528,343.69 | 528,343.69 | 528,343.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/21/2015 | 919.60 | 919.60 | 919.60 | 919.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/28/2015 | 941.08 | 941.08 | 941.08 | 941.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/29/2015 | 3,617.55 | 3,617.55 | 3,617.55 | 3,617.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/31/2015 | 891.36 | 891.36 | 891.36 | 891.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/30/2015 | 869.27 | 869.27 | 869.27 | 869.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/05/2016 | 3,515.68 | 3,515.68 | 3,515.68 | 3,515.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/04/2016 | 859.44 | 859.44 | 859.44 | 859.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/06/2016 | 1,025.94 | 1,025.94 | 1,025.94 | 1,025.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/06/2016 | 471,635.89 | 471,635.89 | 471,635.89 | 471,635.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/07/2016 | 1,038.71 | 1,038.71 | 1,038.71 | 1,038.71 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 01/07/2016 | 341,328.47 | 341,328.47 | 341,328.47 | 341,328.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/08/2016 | 1,022.52 | 1,022.52 | 1,022.52 | 1,022.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/08/2016 | 4,652.62 | 4,652.62 | 4,652.62 | 4,652.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/15/2016 | 900.74 | 900.74 | 900.74 | 900.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/13/2016 | 945.77 | 945.77 | 945.77 | 945.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/12/2016 | 2,979.82 | 2,979.82 | 2,979.82 | 2,979.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/14/2016 | 890.31 | 890.31 | 890.31 | 890.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/11/2016 | 989.95 | 989.95 | 989.95 | 989.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/19/2016 | 913.53 | 913.53 | 913.53 | 913.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/19/2016 | 131,933.11 | 131,933.11 | 131,933.11 | 131,933.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/20/2016 | 4,044.88 | 4,044.88 | 4,044.88 | 4,044.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/20/2016 | 477,804.39 | 477,804.39 | 477,804.39 | 477,804.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/21/2016 | 1,227.64 | 1,227.64 | 1,227.64 | 1,227.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/22/2016 | 1,337.38 | 1,337.38 | 1,337.38 | 1,337.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/26/2016 | 4,041.08 | 4,041.08 | 4,041.08 | 4,041.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/25/2016 | 1,347.02 | 1,347.02 | 1,347.02 | 1,347.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/27/2016 | 1,393.52 | 1,393.52 | 1,393.52 | 1,393.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/27/2016 | 679,575.17 | 679,575.17 | 679,575.17 | 679,575.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/28/2016 | 1,343.70 | 1,343.70 | 1,343.70 | 1,343.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/29/2016 | 1,381.14 | 1,381.14 | 1,381.14 | 1,381.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/01/2016 | 1,275.78 | 1,275.78 | 1,275.78 | 1,275.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/02/2016 | 4,056.43 | 4,056.43 | 4,056.43 | 4,056.43 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 02/03/2016 | 1,382.24 | 1,382.24 | 1,382.24 | 1,382.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/03/2016 | 510,510.87 | 510,510.87 | 510,510.87 | 510,510.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/04/2016 | 1,457.16 | 1,457.16 | 1,457.16 | 1,457.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/05/2016 | 1,387.36 | 1,387.36 | 1,387.36 | 1,387.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/08/2016 | 1,377.29 | 1,377.29 | 1,377.29 | 1,377.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/09/2016 | 4,160.98 | 4,160.98 | 4,160.98 | 4,160.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/09/2016 | 94,085.20 | 94,085.20 | 94,085.20 | 94,085.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/10/2016 | 1,239.49 | 1,239.49 | 1,239.49 | 1,239.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/11/2016 | 1,324.76 | 1,324.76 | 1,324.76 | 1,324.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/12/2016 | 1,119.21 | 1,119.21 | 1,119.21 | 1,119.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/18/2016 | 588,093.36 | 588,093.36 | 588,093.36 | 588,093.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/16/2016 | 1,009.44 | 1,009.44 | 1,009.44 | 1,009.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/17/2016 | 3,767.94 | 3,767.94 | 3,767.94 | 3,767.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/18/2016 | 1,002.85 | 1,002.85 | 1,002.85 | 1,002.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/19/2016 | 980.37 | 980.37 | 980.37 | 980.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/17/2016 | 627,938.50 | 627,938.50 | 627,938.50 | 627,938.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/22/2016 | 1,018.77 | 1,018.77 | 1,018.77 | 1,018.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/23/2016 | 3,109.79 | 3,109.79 | 3,109.79 | 3,109.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/24/2016 | 1,121.22 | 1,121.22 | 1,121.22 | 1,121.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/25/2016 | 1,125.89 | 1,125.89 | 1,125.89 | 1,125.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/26/2016 | 1,167.83 | 1,167.83 | 1,167.83 | 1,167.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/04/2016 | 779,239.07 | 779,239.07 | 779,239.07 | 779,239.07 | 0.00 | 0.00 |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 03/01/2016 | 3,618.43 | 3,618.43 | 3,618.43 | 3,618.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/03/2016 | 1,067.53 | 1,067.53 | 1,067.53 | 1,067.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/29/2016 | 1,078.50 | 1,078.50 | 1,078.50 | 1,078.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/04/2016 | 1,079.76 | 1,079.76 | 1,079.76 | 1,079.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/02/2016 | 798.98 | 798.98 | 798.98 | 798.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/07/2016 | 1,156.10 | 1,156.10 | 1,156.10 | 1,156.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/08/2016 | 3,618.50 | 3,618.50 | 3,618.50 | 3,618.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/09/2016 | 1,255.34 | 1,255.34 | 1,255.34 | 1,255.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/09/2016 | 583,287.12 | 583,287.12 | 583,287.12 | 583,287.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/10/2016 | 1,335.82 | 1,335.82 | 1,335.82 | 1,335.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/11/2016 | 1,288.25 | 1,288.25 | 1,288.25 | 1,288.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/15/2016 | 4,600.34 | 4,600.34 | 4,600.34 | 4,600.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/14/2016 | 1,553.33 | 1,553.33 | 1,553.33 | 1,553.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/16/2016 | 1,259.47 | 1,259.47 | 1,259.47 | 1,259.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/17/2016 | 1,551.47 | 1,551.47 | 1,551.47 | 1,551.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/18/2016 | 1,471.42 | 1,471.42 | 1,471.42 | 1,471.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/21/2016 | 1,361.78 | 1,361.78 | 1,361.78 | 1,361.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/22/2016 | 4,024.50 | 4,024.50 | 4,024.50 | 4,024.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/23/2016 | 1,314.95 | 1,314.95 | 1,314.95 | 1,314.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/24/2016 | 1,267.45 | 1,267.45 | 1,267.45 | 1,267.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/28/2016 | 284,814.64 | 284,814.64 | 284,814.64 | 284,814.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/28/2016 | 1,320.57 | 1,320.57 | 1,320.57 | 1,320.57 | 0.00 | 0.00 |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 03/29/2016 | 5,301.37 | 5,301.37 | 5,301.37 | 5,301.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/30/2016 | 1,451.00 | 1,451.00 | 1,451.00 | 1,451.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/31/2016 | 1,431.73 | 1,431.73 | 1,431.73 | 1,431.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/01/2016 | 1,000.06 | 1,000.06 | 1,000.06 | 1,000.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/04/2016 | 2,231.83 | 2,231.83 | 2,231.83 | 2,231.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/05/2016 | 6,434.48 | 6,434.48 | 6,434.48 | 6,434.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/06/2016 | 2,058.00 | 2,058.00 | 2,058.00 | 2,058.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/07/2016 | 2,033.26 | 2,033.26 | 2,033.26 | 2,033.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/08/2016 | 543,845.24 | 543,845.24 | 543,845.24 | 543,845.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/08/2016 | 2,011.88 | 2,011.88 | 2,011.88 | 2,011.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/11/2016 | 1,932.11 | 1,932.11 | 1,932.11 | 1,932.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/12/2016 | 5,858.43 | 5,858.43 | 5,858.43 | 5,858.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/13/2016 | 2,107.83 | 2,107.83 | 2,107.83 | 2,107.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/14/2016 | 2,271.51 | 2,271.51 | 2,271.51 | 2,271.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/15/2016 | 2,294.59 | 2,294.59 | 2,294.59 | 2,294.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/15/2016 | 973,420.51 | 973,420.51 | 973,420.51 | 973,420.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/22/2016 | 2,409.38 | 2,409.38 | 2,409.38 | 2,409.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/20/2016 | 2,343.64 | 2,343.64 | 2,343.64 | 2,343.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/21/2016 | 3,383.43 | 3,383.43 | 3,383.43 | 3,383.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/20/2016 | 407,235.88 | 407,235.88 | 407,235.88 | 407,235.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/18/2016 | 2,334.97 | 2,334.97 | 2,334.97 | 2,334.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/19/2016 | 5,979.12 | 5,979.12 | 5,979.12 | 5,979.12 | 0.00 | 0.00 |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 04/19/2016 | 1,336,686.44 | 1,336,686.44 | 1,336,686.44 | 1,336,686.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/29/2016 | 53,257.54 | 53,257.54 | 53,257.54 | 53,257.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/25/2016 | 2,440.83 | 2,440.83 | 2,440.83 | 2,440.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/25/2016 | 1,290,849.94 | 1,290,849.94 | 1,290,849.94 | 1,290,849.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/26/2016 | 7,685.05 | 7,685.05 | 7,685.05 | 7,685.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/27/2016 | 2,732.27 | 2,732.27 | 2,732.27 | 2,732.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/28/2016 | 2,643.92 | 2,643.92 | 2,643.92 | 2,643.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/29/2016 | 2,617.70 | 2,617.70 | 2,617.70 | 2,617.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/28/2016 | 411,427.76 | 411,427.76 | 411,427.76 | 411,427.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/02/2016 | 2,491.79 | 2,491.79 | 2,491.79 | 2,491.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/03/2016 | 7,478.01 | 7,478.01 | 7,478.01 | 7,478.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/04/2016 | 2,416.99 | 2,416.99 | 2,416.99 | 2,416.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/05/2016 | 2,401.05 | 2,401.05 | 2,401.05 | 2,401.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/05/2016 | 76,850.13 | 76,850.13 | 76,850.13 | 76,850.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/06/2016 | 2,289.27 | 2,289.27 | 2,289.27 | 2,289.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/11/2016 | 2,599.10 | 2,599.10 | 2,599.10 | 2,599.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/09/2016 | 2,238.60 | 2,238.60 | 2,238.60 | 2,238.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/10/2016 | 7,530.64 | 7,530.64 | 7,530.64 | 7,530.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/12/2016 | 2,644.37 | 2,644.37 | 2,644.37 | 2,644.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/13/2016 | 2,602.65 | 2,602.65 | 2,602.65 | 2,602.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/16/2016 | 2,550.27 | 2,550.27 | 2,550.27 | 2,550.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/17/2016 | 7,950.29 | 7,950.29 | 7,950.29 | 7,950.29 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 05/18/2016 | 3,053.14 | 3,053.14 | 3,053.14 | 3,053.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/19/2016 | 2,775.96 | 2,775.96 | 2,775.96 | 2,775.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/20/2016 | 2,879.40 | 2,879.40 | 2,879.40 | 2,879.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/23/2016 | 1,476,260.76 | 1,476,260.76 | 1,476,260.76 | 1,476,260.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/23/2016 | 2,988.33 | 2,988.33 | 2,988.33 | 2,988.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/24/2016 | 8,783.09 | 8,783.09 | 8,783.09 | 8,783.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/25/2016 | 2,733.05 | 2,733.05 | 2,733.05 | 2,733.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/27/2016 | 1,398,588.41 | 1,398,588.41 | 1,398,588.41 | 1,398,588.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/27/2016 | 2,900.07 | 2,900.07 | 2,900.07 | 2,900.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/26/2016 | 2,905.79 | 2,905.79 | 2,905.79 | 2,905.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/02/2016 | 2,565.92 | 2,565.92 | 2,565.92 | 2,565.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/03/2016 | 1,478,403.25 | 1,478,403.25 | 1,478,403.25 | 1,478,403.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/03/2016 | 2,896.67 | 2,896.67 | 2,896.67 | 2,896.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/01/2016 | 11,435.16 | 11,435.16 | 11,435.16 | 11,435.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/31/2016 | 2,907.11 | 2,907.11 | 2,907.11 | 2,907.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/09/2016 | 2,516.77 | 2,516.77 | 2,516.77 | 2,516.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/10/2016 | 2,438.36 | 2,438.36 | 2,438.36 | 2,438.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/10/2016 | 1,193,464.63 | 1,193,464.63 | 1,193,464.63 | 1,193,464.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/08/2016 | 2,879.85 | 2,879.85 | 2,879.85 | 2,879.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/07/2016 | 7,959.35 | 7,959.35 | 7,959.35 | 7,959.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/06/2016 | 2,666.36 | 2,666.36 | 2,666.36 | 2,666.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/13/2016 | 2,520.09 | 2,520.09 | 2,520.09 | 2,520.09 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 06/13/2016 | 962,793.40 | 962,793.40 | 962,793.40 | 962,793.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/14/2016 | 7,483.77 | 7,483.77 | 7,483.77 | 7,483.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/15/2016 | 2,426.45 | 2,426.45 | 2,426.45 | 2,426.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/17/2016 | 2,749.84 | 2,749.84 | 2,749.84 | 2,749.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/16/2016 | 2,553.64 | 2,553.64 | 2,553.64 | 2,553.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/20/2016 | 2,332.24 | 2,332.24 | 2,332.24 | 2,332.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/21/2016 | 6,970.94 | 6,970.94 | 6,970.94 | 6,970.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/21/2016 | 714,434.13 | 714,434.13 | 714,434.13 | 714,434.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/22/2016 | 2,905.48 | 2,905.48 | 2,905.48 | 2,905.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/23/2016 | 2,864.92 | 2,864.92 | 2,864.92 | 2,864.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/24/2016 | 2,878.54 | 2,878.54 | 2,878.54 | 2,878.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/01/2016 | 3,001.86 | 3,001.86 | 3,001.86 | 3,001.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/30/2016 | 2,849.65 | 2,849.65 | 2,849.65 | 2,849.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/27/2016 | 3,041.31 | 3,041.31 | 3,041.31 | 3,041.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/29/2016 | 3,033.18 | 3,033.18 | 3,033.18 | 3,033.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/28/2016 | 9,148.78 | 9,148.78 | 9,148.78 | 9,148.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/05/2016 | 3,568.85 | 3,568.85 | 3,568.85 | 3,568.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/06/2016 | 14,257.56 | 14,257.56 | 14,257.56 | 14,257.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/07/2016 | 3,462.93 | 3,462.93 | 3,462.93 | 3,462.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/07/2016 | 371,421.74 | 371,421.74 | 371,421.74 | 371,421.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/08/2016 | 3,475.50 | 3,475.50 | 3,475.50 | 3,475.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/15/2016 | 3,324.43 | 3,324.43 | 3,324.43 | 3,324.43 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 07/11/2016 | 3,830.30 | 3,830.30 | 3,830.30 | 3,830.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/12/2016 | 10,548.83 | 10,548.83 | 10,548.83 | 10,548.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/14/2016 | 3,508.72 | 3,508.72 | 3,508.72 | 3,508.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/13/2016 | 3,499.07 | 3,499.07 | 3,499.07 | 3,499.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/18/2016 | 3,522.88 | 3,522.88 | 3,522.88 | 3,522.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/19/2016 | 10,735.54 | 10,735.54 | 10,735.54 | 10,735.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/20/2016 | 3,566.45 | 3,566.45 | 3,566.45 | 3,566.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/20/2016 | 1,206,732.65 | 1,206,732.65 | 1,206,732.65 | 1,206,732.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/21/2016 | 3,694.43 | 3,694.43 | 3,694.43 | 3,694.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/22/2016 | 3,542.04 | 3,542.04 | 3,542.04 | 3,542.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/22/2016 | 579,384.46 | 579,384.46 | 579,384.46 | 579,384.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/28/2016 | 3,545.13 | 3,545.13 | 3,545.13 | 3,545.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/29/2016 | 3,659.89 | 3,659.89 | 3,659.89 | 3,659.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/27/2016 | 3,413.36 | 3,413.36 | 3,413.36 | 3,413.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/25/2016 | 3,912.77 | 3,912.77 | 3,912.77 | 3,912.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/26/2016 | 10,522.55 | 10,522.55 | 10,522.55 | 10,522.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/27/2016 | 1,398,133.66 | 1,398,133.66 | 1,398,133.66 | 1,398,133.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/05/2016 | 3,514.46 | 3,514.46 | 3,514.46 | 3,514.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/01/2016 | 3,645.97 | 3,645.97 | 3,645.97 | 3,645.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/02/2016 | 10,792.45 | 10,792.45 | 10,792.45 | 10,792.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/03/2016 | 3,571.03 | 3,571.03 | 3,571.03 | 3,571.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/03/2016 | 1,342,366.87 | 1,342,366.87 | 1,342,366.87 | 1,342,366.87 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 08/04/2016 | 404,407.68 | 404,407.68 | 404,407.68 | 404,407.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/04/2016 | 3,585.84 | 3,585.84 | 3,585.84 | 3,585.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/08/2016 | 3,501.59 | 3,501.59 | 3,501.59 | 3,501.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/09/2016 | 10,510.08 | 10,510.08 | 10,510.08 | 10,510.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/10/2016 | 3,475.23 | 3,475.23 | 3,475.23 | 3,475.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/10/2016 | 1,138,692.77 | 1,138,692.77 | 1,138,692.77 | 1,138,692.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/11/2016 | 3,628.33 | 3,628.33 | 3,628.33 | 3,628.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/11/2016 | 810,020.51 | 810,020.51 | 810,020.51 | 810,020.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/12/2016 | 3,398.77 | 3,398.77 | 3,398.77 | 3,398.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/15/2016 | 3,347.56 | 3,347.56 | 3,347.56 | 3,347.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/18/2016 | 3,302.50 | 3,302.50 | 3,302.50 | 3,302.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/16/2016 | 9,760.17 | 9,760.17 | 9,760.17 | 9,760.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/19/2016 | 3,336.20 | 3,336.20 | 3,336.20 | 3,336.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/17/2016 | 2,986.85 | 2,986.85 | 2,986.85 | 2,986.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/22/2016 | 3,355.12 | 3,355.12 | 3,355.12 | 3,355.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/23/2016 | 10,155.24 | 10,155.24 | 10,155.24 | 10,155.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/23/2016 | 1,294,954.86 | 1,294,954.86 | 1,294,954.86 | 1,294,954.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/24/2016 | 3,381.51 | 3,381.51 | 3,381.51 | 3,381.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/24/2016 | 445,640.55 | 445,640.55 | 445,640.55 | 445,640.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/25/2016 | 3,352.94 | 3,352.94 | 3,352.94 | 3,352.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/26/2016 | 3,239.23 | 3,239.23 | 3,239.23 | 3,239.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/25/2016 | 346,618.80 | 346,618.80 | 346,618.80 | 346,618.80 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 08/29/2016 | 3,270.13 | 3,270.13 | 3,270.13 | 3,270.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/29/2016 | 1,387,306.83 | 1,387,306.83 | 1,387,306.83 | 1,387,306.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/30/2016 | 9,856.67 | 9,856.67 | 9,856.67 | 9,856.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/30/2016 | 623,968.16 | 623,968.16 | 623,968.16 | 623,968.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/31/2016 | 3,383.79 | 3,383.79 | 3,383.79 | 3,383.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/01/2016 | 3,142.77 | 3,142.77 | 3,142.77 | 3,142.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/02/2016 | 3,376.97 | 3,376.97 | 3,376.97 | 3,376.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/09/2016 | 3,315.85 | 3,315.85 | 3,315.85 | 3,315.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/06/2016 | 858,298.26 | 858,298.26 | 858,298.26 | 858,298.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/08/2016 | 3,705.11 | 3,705.11 | 3,705.11 | 3,705.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/07/2016 | 13,635.27 | 13,635.27 | 13,635.27 | 13,635.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/06/2016 | 3,419.41 | 3,419.41 | 3,419.41 | 3,419.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/12/2016 | 3,399.98 | 3,399.98 | 3,399.98 | 3,399.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/12/2016 | 1,438,253.57 | 1,438,253.57 | 1,438,253.57 | 1,438,253.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/13/2016 | 10,145.91 | 10,145.91 | 10,145.91 | 10,145.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/14/2016 | 3,472.18 | 3,472.18 | 3,472.18 | 3,472.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/15/2016 | 2,991.89 | 2,991.89 | 2,991.89 | 2,991.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/16/2016 | 3,303.55 | 3,303.55 | 3,303.55 | 3,303.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/21/2016 | 2,973.52 | 2,973.52 | 2,973.52 | 2,973.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/20/2016 | 8,743.33 | 8,743.33 | 8,743.33 | 8,743.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/22/2016 | 2,822.37 | 2,822.37 | 2,822.37 | 2,822.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/23/2016 | 2,681.96 | 2,681.96 | 2,681.96 | 2,681.96 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 09/19/2016 | 2,903.15 | 2,903.15 | 2,903.15 | 2,903.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/30/2016 | 315,056.07 | 315,056.07 | 315,056.07 | 315,056.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/26/2016 | 2,756.90 | 2,756.90 | 2,756.90 | 2,756.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/26/2016 | 973,420.86 | 973,420.86 | 973,420.86 | 973,420.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/27/2016 | 8,357.20 | 8,357.20 | 8,357.20 | 8,357.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/28/2016 | 2,866.31 | 2,866.31 | 2,866.31 | 2,866.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/29/2016 | 2,808.61 | 2,808.61 | 2,808.61 | 2,808.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/30/2016 | 2,738.07 | 2,738.07 | 2,738.07 | 2,738.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/04/2016 | 9,167.09 | 9,167.09 | 9,167.09 | 9,167.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/05/2016 | 3,409.49 | 3,409.49 | 3,409.49 | 3,409.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/06/2016 | 3,230.90 | 3,230.90 | 3,230.90 | 3,230.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/07/2016 | 842,206.61 | 842,206.61 | 842,206.61 | 842,206.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/07/2016 | 3,269.93 | 3,269.93 | 3,269.93 | 3,269.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/03/2016 | 3,195.46 | 3,195.46 | 3,195.46 | 3,195.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/10/2016 | 3,503.11 | 3,503.11 | 3,503.11 | 3,503.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/11/2016 | 10,509.46 | 10,509.46 | 10,509.46 | 10,509.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/13/2016 | 3,508.73 | 3,508.73 | 3,508.73 | 3,508.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/12/2016 | 3,512.32 | 3,512.32 | 3,512.32 | 3,512.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/12/2016 | 726,642.61 | 726,642.61 | 726,642.61 | 726,642.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/14/2016 | 3,113.14 | 3,113.14 | 3,113.14 | 3,113.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/17/2016 | 3,303.36 | 3,303.36 | 3,303.36 | 3,303.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/18/2016 | 9,422.69 | 9,422.69 | 9,422.69 | 9,422.69 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 10/19/2016 | 3,347.08 | 3,347.08 | 3,347.08 | 3,347.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/20/2016 | 2,890.14 | 2,890.14 | 2,890.14 | 2,890.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/21/2016 | 2,922.00 | 2,922.00 | 2,922.00 | 2,922.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/28/2016 | 3,149.49 | 3,149.49 | 3,149.49 | 3,149.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/27/2016 | 3,215.07 | 3,215.07 | 3,215.07 | 3,215.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/26/2016 | 3,195.75 | 3,195.75 | 3,195.75 | 3,195.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/25/2016 | 401,869.32 | 401,869.32 | 401,869.32 | 401,869.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/24/2016 | 3,041.84 | 3,041.84 | 3,041.84 | 3,041.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/24/2016 | 672,260.39 | 672,260.39 | 672,260.39 | 672,260.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/25/2016 | 9,244.92 | 9,244.92 | 9,244.92 | 9,244.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/02/2016 | 2,965.81 | 2,965.81 | 2,965.81 | 2,965.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/01/2016 | 9,146.94 | 9,146.94 | 9,146.94 | 9,146.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/31/2016 | 3,037.69 | 3,037.69 | 3,037.69 | 3,037.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/03/2016 | 3,047.94 | 3,047.94 | 3,047.94 | 3,047.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/03/2016 | 12,110.80 | 12,110.80 | 12,110.80 | 12,110.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/04/2016 | 2,992.89 | 2,992.89 | 2,992.89 | 2,992.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/11/2016 | 2,952.46 | 2,952.46 | 2,952.46 | 2,952.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/07/2016 | 2,782.38 | 2,782.38 | 2,782.38 | 2,782.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/08/2016 | 8,251.41 | 8,251.41 | 8,251.41 | 8,251.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/09/2016 | 2,861.95 | 2,861.95 | 2,861.95 | 2,861.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/10/2016 | 2,799.47 | 2,799.47 | 2,799.47 | 2,799.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/09/2016 | 443,799.75 | 443,799.75 | 443,799.75 | 443,799.75 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 11/14/2016 | 2,952.34 | 2,952.34 | 2,952.34 | 2,952.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/16/2016 | 2,829.16 | 2,829.16 | 2,829.16 | 2,829.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/15/2016 | 8,677.08 | 8,677.08 | 8,677.08 | 8,677.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/16/2016 | 1,425,019.82 | 1,425,019.82 | 1,425,019.82 | 1,425,019.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/18/2016 | 2,529.73 | 2,529.73 | 2,529.73 | 2,529.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/17/2016 | 2,834.48 | 2,834.48 | 2,834.48 | 2,834.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/21/2016 | 3,097.71 | 3,097.71 | 3,097.71 | 3,097.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/22/2016 | 7,384.26 | 7,384.26 | 7,384.26 | 7,384.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/23/2016 | 2,405.22 | 2,405.22 | 2,405.22 | 2,405.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/25/2016 | 2,630.49 | 2,630.49 | 2,630.49 | 2,630.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/01/2016 | 2,387.07 | 2,387.07 | 2,387.07 | 2,387.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/28/2016 | 5,396.47 | 5,396.47 | 5,396.47 | 5,396.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/29/2016 | 8,282.50 | 8,282.50 | 8,282.50 | 8,282.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/30/2016 | 2,828.13 | 2,828.13 | 2,828.13 | 2,828.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/02/2016 | 2,442.66 | 2,442.66 | 2,442.66 | 2,442.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/29/2016 | 1,052,067.56 | 1,052,067.56 | 1,052,067.56 | 1,052,067.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/05/2016 | 2,554.42 | 2,554.42 | 2,554.42 | 2,554.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/05/2016 | 376,406.98 | 376,406.98 | 376,406.98 | 376,406.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/06/2016 | 7,821.05 | 7,821.05 | 7,821.05 | 7,821.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/07/2016 | 2,779.93 | 2,779.93 | 2,779.93 | 2,779.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/08/2016 | 2,665.52 | 2,665.52 | 2,665.52 | 2,665.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/08/2016 | 479,801.69 | 479,801.69 | 479,801.69 | 479,801.69 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 12/09/2016 | 2,588.72 | 2,588.72 | 2,588.72 | 2,588.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/15/2016 | 2,105.14 | 2,105.14 | 2,105.14 | 2,105.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/16/2016 | 2,284.67 | 2,284.67 | 2,284.67 | 2,284.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/13/2016 | 7,533.61 | 7,533.61 | 7,533.61 | 7,533.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/12/2016 | 2,573.94 | 2,573.94 | 2,573.94 | 2,573.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/14/2016 | 2,175.95 | 2,175.95 | 2,175.95 | 2,175.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/20/2016 | 7,003.07 | 7,003.07 | 7,003.07 | 7,003.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/19/2016 | 2,404.01 | 2,404.01 | 2,404.01 | 2,404.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/21/2016 | 2,326.87 | 2,326.87 | 2,326.87 | 2,326.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/22/2016 | 2,075.61 | 2,075.61 | 2,075.61 | 2,075.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/23/2016 | 2,057.60 | 2,057.60 | 2,057.60 | 2,057.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/27/2016 | 14,010.82 | 14,010.82 | 14,010.82 | 14,010.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/27/2016 | 2,048.64 | 2,048.64 | 2,048.64 | 2,048.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/28/2016 | 8,209.74 | 8,209.74 | 8,209.74 | 8,209.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/28/2016 | 22,546.26 | 22,546.26 | 22,546.26 | 22,546.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/29/2016 | 2,177.32 | 2,177.32 | 2,177.32 | 2,177.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/29/2016 | 5,275,661.36 | 5,275,661.36 | 5,275,661.36 | 5,275,661.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/30/2016 | 2,110.25 | 2,110.25 | 2,110.25 | 2,110.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/30/2016 | 2,570,479.61 | 2,570,479.61 | 2,570,479.61 | 2,570,479.61 | 0.00 | 0.00 |
| **Totals for Cusip** | | | | | **108,791,488.79** | **108,791,488.79** | **108,791,488.79** | **108,791,488.79** | **0.00** | **0.00** |
| **Totals for MMIP Investment** | | | | | **108,791,488.79** | **108,791,488.79** | **108,791,488.79** | **108,791,488.79** | **0.00** | **0.00** |

**Mortgage-Backed**



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31283H4W2 | FHLMC | 5.00% | 12/01/2034 | 02/29/2012 | 11,667.81 | 12,601.22 | 12,885.25 | 12,818.49 | 0.00 | (66.76) |
| **Totals for Cusip** | | | | | **11,667.81** | **12,601.22** | **12,885.25** | **12,818.49** | **0.00** | **(66.76)** |
| 31283H6G5 | FHLMC | 5.50% | 02/01/2035 | 04/28/2010 | 337,650.73 | 358,015.29 | 375,447.29 | 379,515.18 | 4,067.89 | 0.00 |
| **Totals for Cusip** | | | | | **337,650.73** | **358,015.29** | **375,447.29** | **379,515.18** | **4,067.89** | **0.00** |
| 31283HLH6 | FHLMC | 7.00% | 04/01/2031 | 06/10/2004 | 20,367.21 | 21,334.63 | 23,577.95 | 23,680.28 | 102.33 | 0.00 |
| **Totals for Cusip** | | | | | **20,367.21** | **21,334.63** | **23,577.95** | **23,680.28** | **102.33** | **0.00** |
| 31283HPA7 | FHLMC | 7.00% | 10/01/2031 | 06/10/2004 | 59,346.23 | 62,165.18 | 70,774.54 | 66,489.66 | 0.00 | (4,284.88) |
| **Totals for Cusip** | | | | | **59,346.23** | **62,165.18** | **70,774.54** | **66,489.66** | **0.00** | **(4,284.88)** |
| 31283HZ65 | FHLMC | 5.50% | 03/01/2034 | 04/28/2010 | 370,397.28 | 393,199.88 | 412,264.14 | 417,281.03 | 5,016.89 | 0.00 |
| **Totals for Cusip** | | | | | **370,397.28** | **393,199.88** | **412,264.14** | **417,281.03** | **5,016.89** | **0.00** |
| 31283KNC8 | FHLMC | 6.00% | 08/01/2017 | 07/01/2009 | 17,062.50 | 18,159.83 | 17,439.65 | 17,159.92 | 0.00 | (279.73) |
| **Totals for Cusip** | | | | | **17,062.50** | **18,159.83** | **17,439.65** | **17,159.92** | **0.00** | **(279.73)** |
| 31283KR67 | FHLMC | 6.00% | 05/01/2017 | 07/01/2009 | 11,000.73 | 11,715.09 | 11,213.92 | 11,031.42 | 0.00 | (182.50) |
| **Totals for Cusip** | | | | | **11,000.73** | **11,715.09** | **11,213.92** | **11,031.42** | **0.00** | **(182.50)** |
| 31283KST6 | FHLMC | 6.50% | 12/01/2017 | 07/01/2009 | 61,245.60 | 64,942.03 | 62,848.74 | 61,632.64 | 0.00 | (1,216.10) |
| **Totals for Cusip** | | | | | **61,245.60** | **64,942.03** | **62,848.74** | **61,632.64** | **0.00** | **(1,216.10)** |
| 31283KSU3 | FHLMC | 6.00% | 02/01/2018 | 07/01/2009 | 23,881.15 | 25,431.94 | 24,412.40 | 24,021.59 | 0.00 | (390.81) |
| **Totals for Cusip** | | | | | **23,881.15** | **25,431.94** | **24,412.40** | **24,021.59** | **0.00** | **(390.81)** |
| 31283KTF5 | FHLMC | 6.00% | 06/01/2018 | 07/01/2009 | 35,138.24 | 37,420.03 | 35,867.00 | 35,340.90 | 0.00 | (526.10) |
| **Totals for Cusip** | | | | | **35,138.24** | **37,420.03** | **35,867.00** | **35,340.90** | **0.00** | **(526.10)** |
| 31283KVA3 | FHLMC | 6.00% | 03/01/2018 | 07/01/2009 | 15,762.20 | 16,785.76 | 16,139.24 | 15,854.51 | 0.00 | (284.73) |
| **Totals for Cusip** | | | | | **15,762.20** | **16,785.76** | **16,139.24** | **15,854.51** | **0.00** | **(284.73)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31283KWZ7 | FHLMC | 6.50% | 08/01/2017 | 07/01/2009 | 218,473.69 | 231,454.67 | 224,477.83 | 219,969.04 | 0.00 | (4,508.79) |
| **Totals for Cusip** | | | | | **218,473.69** | **231,454.67** | **224,477.83** | **219,969.04** | **0.00** | **(4,508.79)** |
| 31287XYD2 | FHLMC | 6.50% | 09/01/2032 | 09/24/2002 | 124,882.45 | 129,867.98 | 142,223.28 | 141,051.68 | 0.00 | (1,171.60) |
| **Totals for Cusip** | | | | | **124,882.45** | **129,867.98** | **142,223.28** | **141,051.68** | **0.00** | **(1,171.60)** |
| 31287YAD6 | FHLMC | 6.50% | 09/01/2032 | 10/02/2002 | 75,513.87 | 78,596.36 | 85,999.52 | 85,291.07 | 0.00 | (708.45) |
| **Totals for Cusip** | | | | | **75,513.87** | **78,596.36** | **85,999.52** | **85,291.07** | **0.00** | **(708.45)** |
| 31287YG24 | FHLMC | 6.50% | 09/01/2032 | 10/02/2002 | 174,251.39 | 181,364.39 | 198,762.57 | 196,812.69 | 0.00 | (1,949.88) |
| **Totals for Cusip** | | | | | **174,251.39** | **181,364.39** | **198,762.57** | **196,812.69** | **0.00** | **(1,949.88)** |
| 31288AD51 | FHLMC | 7.00% | 10/01/2032 | 11/05/2002 | 158,000.66 | 165,974.76 | 178,047.96 | 176,196.09 | 0.00 | (1,851.87) |
| **Totals for Cusip** | | | | | **158,000.66** | **165,974.76** | **178,047.96** | **176,196.09** | **0.00** | **(1,851.87)** |
| 31288ANZ4 | FHLMC | 7.00% | 10/01/2032 | 11/05/2002 | 40,531.69 | 42,577.25 | 45,246.16 | 44,730.84 | 0.00 | (515.32) |
| **Totals for Cusip** | | | | | **40,531.69** | **42,577.25** | **45,246.16** | **44,730.84** | **0.00** | **(515.32)** |
| 3128JLEY1 | FHLMC | 2.85% | 09/01/2033 | 07/01/2009 | 60,771.95 | 62,060.20 | 64,641.79 | 64,822.13 | 180.34 | 0.00 |
| **Totals for Cusip** | | | | | **60,771.95** | **62,060.20** | **64,641.79** | **64,822.13** | **180.34** | **0.00** |
| 3128K7UW6 | FHLMC | 4.50% | 09/01/2035 | 07/01/2009 | 148,981.13 | 148,770.17 | 160,894.53 | 159,791.00 | 0.00 | (1,103.53) |
| **Totals for Cusip** | | | | | **148,981.13** | **148,770.17** | **160,894.53** | **159,791.00** | **0.00** | **(1,103.53)** |
| 3128K8KB1 | FHLMC | 5.50% | 10/01/2035 | 03/28/2012 | 11,863.61 | 12,886.84 | 13,149.10 | 13,292.01 | 142.91 | 0.00 |
| **Totals for Cusip** | | | | | **11,863.61** | **12,886.84** | **13,149.10** | **13,292.01** | **142.91** | **0.00** |
| 3128KLCY1 | FHLMC | 5.50% | 02/01/2037 | 03/28/2012 | 8,100.51 | 8,799.16 | 8,944.45 | 8,972.47 | 28.02 | 0.00 |
| **Totals for Cusip** | | | | | **8,100.51** | **8,799.16** | **8,944.45** | **8,972.47** | **28.02** | **0.00** |
| 3128LXAU4 | FHLMC | 5.00% | 06/01/2035 | 02/25/2009 | 174,354.55 | 177,834.83 | 192,102.46 | 191,173.33 | 0.00 | (929.13) |
| **Totals for Cusip** | | | | | **174,354.55** | **177,834.83** | **192,102.46** | **191,173.33** | **0.00** | **(929.13)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3128LXE30 | FHLMC | 5.00% | 11/01/2035 | 04/07/2009 | 211,821.45 | 218,606.36 | 232,990.13 | 231,858.65 | 0.00 | (1,131.48) |
| **Totals for Cusip** | | | | | **211,821.45** | **218,606.36** | **232,990.13** | **231,858.65** | **0.00** | **(1,131.48)** |
| 3128LXFB1 | FHLMC | 5.00% | 12/01/2035 | 05/13/2009 | 337,852.85 | 348,278.77 | 371,607.77 | 369,102.59 | 0.00 | (2,505.18) |
| 3128LXFB1 | FHLMC | 5.00% | 12/01/2035 | 07/21/2009 | 473,516.68 | 481,803.24 | 520,825.80 | 517,314.66 | 0.00 | (3,511.14) |
| **Totals for Cusip** | | | | | **811,369.53** | **830,082.01** | **892,433.57** | **886,417.25** | **0.00** | **(6,016.32)** |
| 3128LXFC9 | FHLMC | 4.50% | 11/01/2035 | 06/01/2009 | 52,898.28 | 53,071.85 | 57,093.35 | 57,030.02 | 0.00 | (63.33) |
| **Totals for Cusip** | | | | | **52,898.28** | **53,071.85** | **57,093.35** | **57,030.02** | **0.00** | **(63.33)** |
| 3128LXFP0 | FHLMC | 5.00% | 12/01/2035 | 02/25/2009 | 98,407.25 | 100,371.55 | 108,219.93 | 107,484.90 | 0.00 | (735.03) |
| **Totals for Cusip** | | | | | **98,407.25** | **100,371.55** | **108,219.93** | **107,484.90** | **0.00** | **(735.03)** |
| 3128LXMK3 | FHLMC | 5.50% | 05/01/2036 | 03/28/2012 | 139,890.16 | 151,955.68 | 155,313.90 | 156,711.72 | 1,397.82 | 0.00 |
| **Totals for Cusip** | | | | | **139,890.16** | **151,955.68** | **155,313.90** | **156,711.72** | **1,397.82** | **0.00** |
| 3128M1JP5 | FHLMC | 5.00% | 07/01/2019 | 05/24/2006 | 119,146.02 | 115,459.96 | 125,381.44 | 122,457.75 | 0.00 | (2,923.69) |
| **Totals for Cusip** | | | | | **119,146.02** | **115,459.96** | **125,381.44** | **122,457.75** | **0.00** | **(2,923.69)** |
| 3128M1JT7 | FHLMC | 5.00% | 07/01/2019 | 05/24/2006 | 92,264.23 | 89,380.96 | 96,947.99 | 94,935.81 | 0.00 | (2,012.18) |
| **Totals for Cusip** | | | | | **92,264.23** | **89,380.96** | **96,947.99** | **94,935.81** | **0.00** | **(2,012.18)** |
| 3128M1JU4 | FHLMC | 5.00% | 07/01/2018 | 05/24/2006 | 199,867.08 | 193,652.45 | 207,514.81 | 204,764.64 | 0.00 | (2,750.17) |
| **Totals for Cusip** | | | | | **199,867.08** | **193,652.45** | **207,514.81** | **204,764.64** | **0.00** | **(2,750.17)** |
| 3128M46G3 | FHLMC | 5.50% | 09/01/2037 | 09/21/2010 | 258,943.24 | 275,410.40 | 288,180.86 | 288,947.37 | 766.51 | 0.00 |
| **Totals for Cusip** | | | | | **258,943.24** | **275,410.40** | **288,180.86** | **288,947.37** | **766.51** | **0.00** |
| 3128M4AH6 | FHLMC | 5.50% | 12/01/2036 | 01/03/2011 | 170,031.18 | 181,587.96 | 188,968.39 | 189,788.56 | 820.17 | 0.00 |
| **Totals for Cusip** | | | | | **170,031.18** | **181,587.96** | **188,968.39** | **189,788.56** | **820.17** | **0.00** |
| 3128M4B51 | FHLMC | 5.50% | 12/01/2036 | 03/28/2012 | 6,785.33 | 7,370.56 | 7,531.91 | 7,591.41 | 59.50 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **6,785.33** | **7,370.56** | **7,531.91** | **7,591.41** | **59.50** | **0.00** |
| 3128M4HE6 | FHLMC | 5.50% | 01/01/2037 | 03/28/2012 | 6,328.38 | 6,874.21 | 7,020.00 | 7,070.38 | 50.38 | 0.00 |
| **Totals for Cusip** | | | | | **6,328.38** | **6,874.21** | **7,020.00** | **7,070.38** | **50.38** | **0.00** |
| 3128M4JW4 | FHLMC | 5.50% | 02/01/2037 | 03/09/2007 | 529,098.21 | 524,985.32 | 588,839.71 | 591,235.55 | 2,395.84 | 0.00 |
| **Totals for Cusip** | | | | | **529,098.21** | **524,985.32** | **588,839.71** | **591,235.55** | **2,395.84** | **0.00** |
| 3128M4NG4 | FHLMC | 5.50% | 04/01/2037 | 08/13/2008 | 578,449.07 | 561,457.15 | 643,409.82 | 644,831.73 | 1,421.91 | 0.00 |
| **Totals for Cusip** | | | | | **578,449.07** | **561,457.15** | **643,409.82** | **644,831.73** | **1,421.91** | **0.00** |
| 3128M4ZP1 | FHLMC | 5.50% | 08/01/2037 | 09/04/2008 | 141,087.18 | 140,293.56 | 156,935.18 | 157,155.11 | 219.93 | 0.00 |
| **Totals for Cusip** | | | | | **141,087.18** | **140,293.56** | **156,935.18** | **157,155.11** | **219.93** | **0.00** |
| 3128M6AP3 | FHLMC | 5.50% | 05/01/2038 | 12/01/2010 | 190,594.19 | 203,876.23 | 212,059.52 | 212,600.06 | 540.54 | 0.00 |
| **Totals for Cusip** | | | | | **190,594.19** | **203,876.23** | **212,059.52** | **212,600.06** | **540.54** | **0.00** |
| 3128M6RH3 | FHLMC | 5.50% | 09/01/2038 | 12/09/2010 | 76,837.25 | 81,831.66 | 85,428.84 | 85,567.07 | 138.23 | 0.00 |
| **Totals for Cusip** | | | | | **76,837.25** | **81,831.66** | **85,428.84** | **85,567.07** | **138.23** | **0.00** |
| 3128M6SG4 | FHLMC | 5.50% | 01/01/2038 | 03/28/2012 | 11,150.54 | 12,112.26 | 12,407.32 | 12,444.25 | 36.93 | 0.00 |
| **Totals for Cusip** | | | | | **11,150.54** | **12,112.26** | **12,407.32** | **12,444.25** | **36.93** | **0.00** |
| 3128M7C95 | FHLMC | 5.50% | 10/01/2038 | 03/28/2012 | 117,228.06 | 127,338.98 | 130,383.14 | 130,530.83 | 147.69 | 0.00 |
| **Totals for Cusip** | | | | | **117,228.06** | **127,338.98** | **130,383.14** | **130,530.83** | **147.69** | **0.00** |
| 3128M7T97 | FHLMC | 4.00% | 11/01/2039 | 06/23/2011 | 1,819,653.84 | 1,844,674.06 | 1,928,168.53 | 1,921,147.25 | 0.00 | (7,021.28) |
| **Totals for Cusip** | | | | | **1,819,653.84** | **1,844,674.06** | **1,928,168.53** | **1,921,147.25** | **0.00** | **(7,021.28)** |
| 3128M7WA0 | FHLMC | 4.50% | 12/01/2039 | 11/15/2011 | 880,136.66 | 925,449.93 | 949,374.97 | 947,034.65 | 0.00 | (2,340.32) |
| **Totals for Cusip** | | | | | **880,136.66** | **925,449.93** | **949,374.97** | **947,034.65** | **0.00** | **(2,340.32)** |
| 3128M8MG6 | FGLMC | 4.00% | 02/01/2041 | 08/11/2014 | 1,127,783.50 | 1,189,635.38 | 1,196,648.85 | 1,191,836.99 | 0.00 | (4,811.86) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,127,783.50** | **1,189,635.38** | **1,196,648.85** | **1,191,836.99** | **0.00** | **(4,811.86)** |
| 3128M8N26 | FGLMC | 6.00% | 11/01/2039 | 02/29/2012 | 1,288,245.33 | 1,421,907.54 | 1,452,520.78 | 1,462,167.65 | 9,646.87 | 0.00 |
| **Totals for Cusip** | | | | | **1,288,245.33** | **1,421,907.54** | **1,452,520.78** | **1,462,167.65** | **9,646.87** | **0.00** |
| 3128M8R30 | FGLMC | 4.00% | 12/01/2040 | 05/19/2011 | 1,519,211.22 | 1,515,116.50 | 1,609,826.13 | 1,603,875.83 | 0.00 | (5,950.30) |
| **Totals for Cusip** | | | | | **1,519,211.22** | **1,515,116.50** | **1,609,826.13** | **1,603,875.83** | **0.00** | **(5,950.30)** |
| 3128M8U28 | FGLMC | 4.50% | 12/01/2040 | 06/15/2011 | 3,389,140.36 | 3,506,701.18 | 3,700,907.51 | 3,678,879.43 | 0.00 | (22,028.08) |
| 3128M8U28 | FGLMC | 4.50% | 12/01/2040 | 11/10/2011 | 754,535.91 | 798,864.90 | 823,945.70 | 819,041.51 | 0.00 | (4,904.19) |
| **Totals for Cusip** | | | | | **4,143,676.27** | **4,305,566.08** | **4,524,853.21** | **4,497,920.94** | **0.00** | **(26,932.27)** |
| 3128M8YY4 | FGLMC | 5.50% | 01/01/2037 | 03/28/2012 | 7,641.66 | 8,300.77 | 8,502.60 | 8,606.19 | 103.59 | 0.00 |
| **Totals for Cusip** | | | | | **7,641.66** | **8,300.77** | **8,502.60** | **8,606.19** | **103.59** | **0.00** |
| 3128M9HE5 | FHLMC | 3.50% | 09/01/2042 | 09/27/2012 | 620,449.05 | 667,176.62 | 640,050.10 | 639,042.48 | 0.00 | (1,007.62) |
| **Totals for Cusip** | | | | | **620,449.05** | **667,176.62** | **640,050.10** | **639,042.48** | **0.00** | **(1,007.62)** |
| 3128MBGT8 | FHLMC | 5.50% | 07/01/2022 | 08/09/2007 | 19,222.14 | 19,031.42 | 20,766.66 | 20,589.93 | 0.00 | (176.73) |
| **Totals for Cusip** | | | | | **19,222.14** | **19,031.42** | **20,766.66** | **20,589.93** | **0.00** | **(176.73)** |
| 3128MC4Y8 | FHLMC | 4.00% | 09/01/2026 | 10/05/2011 | 1,433,805.75 | 1,510,200.71 | 1,514,548.93 | 1,508,838.74 | 0.00 | (5,710.19) |
| **Totals for Cusip** | | | | | **1,433,805.75** | **1,510,200.71** | **1,514,548.93** | **1,508,838.74** | **0.00** | **(5,710.19)** |
| 3128MCC52 | FHLMC | 5.00% | 02/01/2024 | 12/10/2010 | 86,333.73 | 91,243.96 | 92,742.39 | 92,596.25 | 0.00 | (146.14) |
| **Totals for Cusip** | | | | | **86,333.73** | **91,243.96** | **92,742.39** | **92,596.25** | **0.00** | **(146.14)** |
| 3128MJCW8 | FHLMC | 4.50% | 10/01/2035 | 06/01/2009 | 75,361.84 | 75,609.11 | 81,350.30 | 81,221.31 | 0.00 | (128.99) |
| **Totals for Cusip** | | | | | **75,361.84** | **75,609.11** | **81,350.30** | **81,221.31** | **0.00** | **(128.99)** |
| 3128MJDP2 | FHLMC | 4.50% | 11/01/2035 | 06/01/2009 | 64,352.17 | 64,563.31 | 69,575.31 | 69,168.17 | 0.00 | (407.14) |
| **Totals for Cusip** | | | | | **64,352.17** | **64,563.31** | **69,575.31** | **69,168.17** | **0.00** | **(407.14)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3128MJJT8 | FHLMC | 5.50% | 06/01/2038 | 02/04/2011 | 108,117.88 | 114,300.88 | 120,069.04 | 120,465.66 | 396.62 | 0.00 |
| **Totals for Cusip** | | | | | **108,117.88** | **114,300.88** | **120,069.04** | **120,465.66** | **396.62** | **0.00** |
| 3128MJLD0 | FHLMC | 5.00% | 02/01/2039 | 01/09/2009 | 63,627.77 | 65,506.79 | 69,468.22 | 69,250.25 | 0.00 | (217.97) |
| **Totals for Cusip** | | | | | **63,627.77** | **65,506.79** | **69,468.22** | **69,250.25** | **0.00** | **(217.97)** |
| 3128MJM64 | FHLMC | 4.50% | 12/01/2039 | 12/07/2011 | 371,652.62 | 392,383.89 | 400,853.29 | 400,124.82 | 0.00 | (728.47) |
| **Totals for Cusip** | | | | | **371,652.62** | **392,383.89** | **400,853.29** | **400,124.82** | **0.00** | **(728.47)** |
| 3128MJMS6 | FHLMC | 4.50% | 10/01/2039 | 06/14/2011 | 3,234,317.94 | 3,351,688.31 | 3,488,755.30 | 3,481,645.72 | 0.00 | (7,109.58) |
| **Totals for Cusip** | | | | | **3,234,317.94** | **3,351,688.31** | **3,488,755.30** | **3,481,645.72** | **0.00** | **(7,109.58)** |
| 3128MJMW7 | FHLMC | 4.50% | 11/01/2039 | 12/07/2011 | 201,620.90 | 213,088.09 | 217,467.22 | 216,922.52 | 0.00 | (544.70) |
| **Totals for Cusip** | | | | | **201,620.90** | **213,088.09** | **217,467.22** | **216,922.52** | **0.00** | **(544.70)** |
| 3128MJSK7 | FHLMC | 3.00% | 01/01/2043 | 01/08/2014 | 1,813,239.35 | 1,719,744.17 | 1,814,465.08 | 1,812,500.65 | 0.00 | (1,964.43) |
| **Totals for Cusip** | | | | | **1,813,239.35** | **1,719,744.17** | **1,814,465.08** | **1,812,500.65** | **0.00** | **(1,964.43)** |
| 3128MJTZ3 | FHLMC | 4.00% | 01/01/2044 | 12/05/2013 | 511,966.57 | 526,285.62 | 541,415.25 | 537,808.45 | 0.00 | (3,606.80) |
| 3128MJTZ3 | FHLMC | 4.00% | 01/01/2044 | 12/05/2013 | 511,966.59 | 526,285.65 | 541,415.27 | 537,808.47 | 0.00 | (3,606.80) |
| 3128MJTZ3 | FHLMC | 4.00% | 01/01/2044 | 12/05/2013 | 511,966.58 | 526,285.64 | 541,415.26 | 537,808.46 | 0.00 | (3,606.80) |
| 3128MJTZ3 | FHLMC | 4.00% | 01/01/2044 | 12/05/2013 | 511,966.57 | 526,285.62 | 541,415.26 | 537,808.45 | 0.00 | (3,606.81) |
| 3128MJTZ3 | FHLMC | 4.00% | 01/01/2044 | 12/05/2013 | 511,966.58 | 526,285.64 | 541,415.26 | 537,808.46 | 0.00 | (3,606.80) |
| 3128MJTZ3 | FHLMC | 4.00% | 01/01/2044 | 12/05/2013 | 511,966.57 | 526,285.62 | 541,415.25 | 537,808.45 | 0.00 | (3,606.80) |
| 3128MJTZ3 | FHLMC | 4.00% | 01/01/2044 | 12/05/2013 | 511,966.58 | 526,285.64 | 541,415.26 | 537,808.46 | 0.00 | (3,606.80) |
| 3128MJTZ3 | FHLMC | 4.00% | 01/01/2044 | 12/05/2013 | 511,966.59 | 526,285.64 | 541,415.27 | 537,808.47 | 0.00 | (3,606.80) |
| 3128MJTZ3 | FHLMC | 4.00% | 01/01/2044 | 12/05/2013 | 511,966.58 | 526,285.64 | 541,415.26 | 537,808.46 | 0.00 | (3,606.80) |
| 3128MJTZ3 | FHLMC | 4.00% | 01/01/2044 | 12/05/2013 | 511,966.87 | 526,285.93 | 541,415.57 | 537,808.77 | 0.00 | (3,606.80) |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **5,119,666.08** | **5,262,856.64** | **5,414,152.91** | **5,378,084.90** | **0.00** | **(36,068.01)** |
| 3128MJVS6 | FHLMC | 4.00% | 01/01/2045 | 07/29/2016 | 856,399.20 | 916,614.76 | 916,614.76 | 899,822.27 | 0.00 | (16,792.49) |
| **Totals for Cusip** | | | | | **856,399.20** | **916,614.76** | **916,614.76** | **899,822.27** | **0.00** | **(16,792.49)** |
| 3128MJXA3 | FHLMC | 4.00% | 10/01/2045 | 08/24/2016 | 402,543.72 | 430,784.68 | 430,784.68 | 422,992.87 | 0.00 | (7,791.81) |
| **Totals for Cusip** | | | | | **402,543.72** | **430,784.68** | **430,784.68** | **422,992.87** | **0.00** | **(7,791.81)** |
| 3128MJXF2 | FHLMC | 4.00% | 11/01/2045 | 08/24/2016 | 2,110,824.04 | 2,259,241.36 | 2,259,241.36 | 2,218,079.84 | 0.00 | (41,161.52) |
| **Totals for Cusip** | | | | | **2,110,824.04** | **2,259,241.36** | **2,259,241.36** | **2,218,079.84** | **0.00** | **(41,161.52)** |
| 3128MJXK1 | FHLMC | 3.50% | 12/01/2045 | 11/05/2015 | 852,854.67 | 879,772.89 | 878,633.21 | 873,958.36 | 0.00 | (4,674.85) |
| 3128MJXK1 | FHLMC | 3.50% | 12/01/2045 | 11/05/2015 | 852,854.67 | 879,772.89 | 878,633.21 | 873,958.36 | 0.00 | (4,674.85) |
| 3128MJXK1 | FHLMC | 3.50% | 12/01/2045 | 11/05/2015 | 852,854.67 | 879,772.89 | 878,633.21 | 873,958.36 | 0.00 | (4,674.85) |
| 3128MJXK1 | FHLMC | 3.50% | 12/01/2045 | 11/05/2015 | 852,854.67 | 879,772.89 | 878,633.21 | 873,958.36 | 0.00 | (4,674.85) |
| 3128MJXK1 | FHLMC | 3.50% | 12/01/2045 | 11/05/2015 | 852,854.67 | 879,772.89 | 878,633.21 | 873,958.36 | 0.00 | (4,674.85) |
| 3128MJXK1 | FHLMC | 3.50% | 12/01/2045 | 11/05/2015 | 852,854.67 | 879,772.89 | 878,633.21 | 873,958.36 | 0.00 | (4,674.85) |
| 3128MJXK1 | FHLMC | 3.50% | 12/01/2045 | 11/05/2015 | 852,854.67 | 879,772.89 | 878,633.21 | 873,958.36 | 0.00 | (4,674.85) |
| 3128MJXK1 | FHLMC | 3.50% | 12/01/2045 | 11/05/2015 | 852,854.67 | 879,772.89 | 878,633.21 | 873,958.36 | 0.00 | (4,674.85) |
| 3128MJXK1 | FHLMC | 3.50% | 12/01/2045 | 12/08/2015 | 426,427.34 | 440,835.92 | 439,316.61 | 436,979.19 | 0.00 | (2,337.42) |
| **Totals for Cusip** | | | | | **7,249,264.70** | **7,479,019.04** | **7,468,382.29** | **7,428,646.07** | **0.00** | **(39,736.22)** |
| 3128PTD28 | FHLMC GOLD | 3.50% | 12/01/2025 | 01/09/2015 | 1,714,150.54 | 1,821,017.10 | 1,799,966.53 | 1,799,058.47 | 0.00 | (908.06) |
| **Totals for Cusip** | | | | | **1,714,150.54** | **1,821,017.10** | **1,799,966.53** | **1,799,058.47** | **0.00** | **(908.06)** |
| 3128PV3R9 | FHLMC GOLD | 3.50% | 08/01/2026 | 02/29/2012 | 25,317.28 | 26,485.39 | 26,476.95 | 26,431.10 | 0.00 | (45.85) |
| **Totals for Cusip** | | | | | **25,317.28** | **26,485.39** | **26,476.95** | **26,431.10** | **0.00** | **(45.85)** |
| 3128PVK66 | FHLMC GOLD | 4.00% | 06/01/2026 | 06/22/2011 | 923,274.48 | 964,821.84 | 975,353.32 | 971,609.55 | 0.00 | (3,743.77) |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **923,274.48** | **964,821.84** | **975,353.32** | **971,609.55** | **0.00** | **(3,743.77)** |
| 3128PWED6 | FHLMC GOLD | 3.50% | 08/01/2026 | 01/09/2015 | 1,871,218.21 | 1,987,876.96 | 1,964,960.47 | 1,962,537.42 | 0.00 | (2,423.05) |
| **Totals for Cusip** | | | | | **1,871,218.21** | **1,987,876.96** | **1,964,960.47** | **1,962,537.42** | **0.00** | **(2,423.05)** |
| 312927AL0 | FHLMC | 6.00% | 08/01/2038 | 08/07/2008 | 113,085.59 | 113,032.57 | 126,978.58 | 129,290.52 | 2,311.94 | 0.00 |
| **Totals for Cusip** | | | | | **113,085.59** | **113,032.57** | **126,978.58** | **129,290.52** | **2,311.94** | **0.00** |
| 312927BD7 | FHLMC | 6.00% | 08/01/2038 | 08/07/2008 | 8,892.53 | 8,888.37 | 9,985.65 | 10,046.14 | 60.49 | 0.00 |
| **Totals for Cusip** | | | | | **8,892.53** | **8,888.37** | **9,985.65** | **10,046.14** | **60.49** | **0.00** |
| 312927QV1 | FHLMC | 6.00% | 09/01/2038 | 08/14/2008 | 415,125.00 | 414,411.49 | 474,048.08 | 475,040.36 | 992.28 | 0.00 |
| **Totals for Cusip** | | | | | **415,125.00** | **414,411.49** | **474,048.08** | **475,040.36** | **992.28** | **0.00** |
| 312929JK9 | FHLMC GOLD | 5.50% | 11/01/2038 | 03/28/2012 | 161,522.19 | 175,453.48 | 179,051.25 | 179,649.34 | 598.09 | 0.00 |
| **Totals for Cusip** | | | | | **161,522.19** | **175,453.48** | **179,051.25** | **179,649.34** | **598.09** | **0.00** |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 62,440.33 | 65,406.24 | 72,206.96 | 71,339.22 | 0.00 | (867.74) |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 62,440.33 | 65,406.23 | 72,206.96 | 71,339.22 | 0.00 | (867.74) |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 62,440.18 | 65,406.09 | 72,206.78 | 71,339.05 | 0.00 | (867.73) |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 62,440.33 | 65,406.23 | 72,206.95 | 71,339.22 | 0.00 | (867.73) |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 62,440.72 | 65,406.65 | 72,207.39 | 71,339.66 | 0.00 | (867.73) |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 62,440.32 | 65,406.22 | 72,206.94 | 71,339.21 | 0.00 | (867.73) |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 62,440.32 | 65,406.22 | 72,206.94 | 71,339.21 | 0.00 | (867.73) |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 62,440.36 | 65,406.26 | 72,206.99 | 71,339.25 | 0.00 | (867.74) |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 37,742.33 | 39,535.09 | 43,645.80 | 43,121.30 | 0.00 | (524.50) |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 62,440.27 | 65,406.17 | 72,206.88 | 71,339.15 | 0.00 | (867.73) |
| **Totals for Cusip** | | | | | **599,705.49** | **628,191.40** | **693,508.59** | **685,174.49** | **0.00** | **(8,334.10)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31292JBG4 | FHLMC | 5.00% | 05/01/2034 | 07/23/2009 | 841,819.28 | 860,497.14 | 926,494.24 | 923,691.43 | 0.00 | (2,802.81) |
| **Totals for Cusip** | | | | | **841,819.28** | **860,497.14** | **926,494.24** | **923,691.43** | **0.00** | **(2,802.81)** |
| 31292K4A2 | FHLMC | 4.50% | 09/01/2040 | 09/28/2010 | 1,319,364.62 | 1,375,746.84 | 1,423,176.06 | 1,423,659.06 | 483.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,319,364.62** | **1,375,746.84** | **1,423,176.06** | **1,423,659.06** | **483.00** | **0.00** |
| 31292LAN5 | FHLMC GOLD | 4.00% | 11/01/2040 | 06/04/2014 | 4,286,279.39 | 4,516,666.89 | 4,542,452.86 | 4,503,780.77 | 0.00 | (38,672.09) |
| **Totals for Cusip** | | | | | **4,286,279.39** | **4,516,666.89** | **4,542,452.86** | **4,503,780.77** | **0.00** | **(38,672.09)** |
| 31292SAX8 | FHLMC GOLD | 3.00% | 01/01/2043 | 09/12/2013 | 1,466,689.85 | 1,383,042.68 | 1,467,681.13 | 1,466,092.13 | 0.00 | (1,589.00) |
| **Totals for Cusip** | | | | | **1,466,689.85** | **1,383,042.68** | **1,467,681.13** | **1,466,092.13** | **0.00** | **(1,589.00)** |
| 3129416B8 | FHLMC | 4.50% | 09/01/2040 | 09/24/2010 | 301,603.83 | 313,997.86 | 325,334.27 | 325,420.22 | 85.95 | 0.00 |
| **Totals for Cusip** | | | | | **301,603.83** | **313,997.86** | **325,334.27** | **325,420.22** | **85.95** | **0.00** |
| 312943NP4 | FHLMC GOLD | 4.50% | 11/01/2040 | 12/07/2010 | 428,862.27 | 445,480.69 | 462,605.71 | 460,555.29 | 0.00 | (2,050.42) |
| **Totals for Cusip** | | | | | **428,862.27** | **445,480.69** | **462,605.71** | **460,555.29** | **0.00** | **(2,050.42)** |
| 312944DY4 | FHLMC | 4.50% | 12/01/2040 | 11/29/2010 | 215,831.22 | 225,273.85 | 232,482.78 | 232,406.71 | 0.00 | (76.07) |
| **Totals for Cusip** | | | | | **215,831.22** | **225,273.85** | **232,482.78** | **232,406.71** | **0.00** | **(76.07)** |
| 312944FA4 | FHLMC | 4.00% | 12/01/2040 | 05/14/2014 | 1,987,265.46 | 2,092,994.21 | 2,105,921.19 | 2,088,207.22 | 0.00 | (17,713.97) |
| **Totals for Cusip** | | | | | **1,987,265.46** | **2,092,994.21** | **2,105,921.19** | **2,088,207.22** | **0.00** | **(17,713.97)** |
| 312944FQ9 | FHLMC | 4.00% | 12/01/2040 | 08/11/2014 | 907,726.48 | 957,509.60 | 963,093.88 | 959,244.34 | 0.00 | (3,849.54) |
| **Totals for Cusip** | | | | | **907,726.48** | **957,509.60** | **963,093.88** | **959,244.34** | **0.00** | **(3,849.54)** |
| 312944H95 | FHLMC | 4.00% | 12/01/2040 | 08/11/2014 | 1,015,584.13 | 1,071,282.60 | 1,077,546.35 | 1,073,293.76 | 0.00 | (4,252.59) |
| **Totals for Cusip** | | | | | **1,015,584.13** | **1,071,282.60** | **1,077,546.35** | **1,073,293.76** | **0.00** | **(4,252.59)** |
| 312944PJ4 | FHLMC | 4.00% | 12/01/2040 | 05/14/2014 | 2,089,274.26 | 2,200,430.18 | 2,214,067.04 | 2,200,198.51 | 0.00 | (13,868.53) |
| **Totals for Cusip** | | | | | **2,089,274.26** | **2,200,430.18** | **2,214,067.04** | **2,200,198.51** | **0.00** | **(13,868.53)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 312944QH7 | FHLMC | 4.00% | 12/01/2040 | 08/11/2014 | 807,239.44 | 851,511.48 | 856,491.84 | 853,040.12 | 0.00 | (3,451.72) |
| **Totals for Cusip** | | | | | **807,239.44** | **851,511.48** | **856,491.84** | **853,040.12** | **0.00** | **(3,451.72)** |
| 31296L4D0 | FHLMC | 6.00% | 08/01/2033 | 01/28/2005 | 303,918.88 | 314,128.69 | 345,468.13 | 348,289.33 | 2,821.20 | 0.00 |
| **Totals for Cusip** | | | | | **303,918.88** | **314,128.69** | **345,468.13** | **348,289.33** | **2,821.20** | **0.00** |
| 31296L6M8 | FHLMC | 7.00% | 03/01/2033 | 06/10/2004 | 4,015.78 | 4,206.53 | 4,114.42 | 4,143.84 | 29.42 | 0.00 |
| 31296L6M8 | FHLMC | 7.00% | 03/01/2033 | 06/10/2004 | 18,849.96 | 19,745.34 | 19,312.95 | 19,451.08 | 138.13 | 0.00 |
| **Totals for Cusip** | | | | | **22,865.74** | **23,951.87** | **23,427.37** | **23,594.92** | **167.55** | **0.00** |
| 31296QQS2 | FHLMC | 5.50% | 11/01/2033 | 04/12/2004 | 21,519.43 | 21,781.67 | 24,152.74 | 24,265.02 | 112.28 | 0.00 |
| **Totals for Cusip** | | | | | **21,519.43** | **21,781.67** | **24,152.74** | **24,265.02** | **112.28** | **0.00** |
| 31296RNS3 | FHLMC | 5.50% | 12/01/2033 | 04/12/2004 | 18,985.36 | 19,216.76 | 20,973.30 | 21,032.12 | 58.82 | 0.00 |
| 31296RNS3 | FHLMC | 5.50% | 12/01/2033 | 04/12/2004 | 29,619.37 | 29,980.38 | 32,720.80 | 32,812.56 | 91.76 | 0.00 |
| **Totals for Cusip** | | | | | **48,604.73** | **49,197.14** | **53,694.10** | **53,844.68** | **150.58** | **0.00** |
| 31296RSE9 | FHLMC | 6.00% | 12/01/2033 | 01/28/2005 | 114,801.14 | 118,657.73 | 129,436.44 | 131,379.18 | 1,942.74 | 0.00 |
| **Totals for Cusip** | | | | | **114,801.14** | **118,657.73** | **129,436.44** | **131,379.18** | **1,942.74** | **0.00** |
| 31296RVU9 | FHLMC | 6.00% | 11/01/2033 | 01/28/2005 | 267,685.96 | 276,678.55 | 303,081.76 | 308,378.97 | 5,297.21 | 0.00 |
| **Totals for Cusip** | | | | | **267,685.96** | **276,678.55** | **303,081.76** | **308,378.97** | **5,297.21** | **0.00** |
| 31296RYX0 | FHLMC | 5.50% | 12/01/2033 | 05/18/2004 | 156,325.34 | 154,127.01 | 173,403.43 | 173,161.12 | 0.00 | (242.31) |
| **Totals for Cusip** | | | | | **156,325.34** | **154,127.01** | **173,403.43** | **173,161.12** | **0.00** | **(242.31)** |
| 31296S2G0 | FHLMC | 5.50% | 01/01/2034 | 04/06/2004 | 42,927.95 | 43,477.97 | 47,425.46 | 48,012.88 | 587.42 | 0.00 |
| **Totals for Cusip** | | | | | **42,927.95** | **43,477.97** | **47,425.46** | **48,012.88** | **587.42** | **0.00** |
| 31296SAN6 | FHLMC | 7.00% | 08/01/2031 | 06/10/2004 | 15,233.74 | 15,957.33 | 17,241.16 | 17,059.13 | 0.00 | (182.03) |
| 31296SAN6 | FHLMC | 7.00% | 08/01/2031 | 06/10/2004 | 34,987.94 | 36,649.85 | 39,598.46 | 39,180.40 | 0.00 | (418.06) |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31296SAN6 | FHLMC | 7.00% | 08/01/2031 | 06/10/2004 | 1,302.82 | 1,364.67 | 1,474.52 | 1,458.93 | 0.00 | (15.59) |
| 31296SAN6 | FHLMC | 7.00% | 08/01/2031 | 06/10/2004 | 41,029.20 | 42,978.08 | 46,435.80 | 45,945.56 | 0.00 | (490.24) |
| **Totals for Cusip** | | | | | **92,553.70** | **96,949.93** | **104,749.94** | **103,644.02** | **0.00** | **(1,105.92)** |
| 31296SK39 | FHLMC | 5.50% | 01/01/2034 | 04/06/2004 | 134,121.60 | 135,840.04 | 148,208.80 | 148,634.70 | 425.90 | 0.00 |
| **Totals for Cusip** | | | | | **134,121.60** | **135,840.04** | **148,208.80** | **148,634.70** | **425.90** | **0.00** |
| 31296TYG3 | FHLMC | 5.50% | 02/01/2034 | 04/12/2004 | 28,146.85 | 28,489.88 | 31,562.17 | 31,647.14 | 84.97 | 0.00 |
| **Totals for Cusip** | | | | | **28,146.85** | **28,489.88** | **31,562.17** | **31,647.14** | **84.97** | **0.00** |
| 31296UY54 | FHLMC | 7.00% | 03/01/2034 | 06/10/2004 | 22,966.24 | 24,057.13 | 25,265.15 | 25,580.32 | 315.17 | 0.00 |
| 31296UY54 | FHLMC | 7.00% | 03/01/2034 | 06/10/2004 | 77,805.13 | 81,500.89 | 85,593.46 | 86,661.14 | 1,067.68 | 0.00 |
| 31296UY54 | FHLMC | 7.00% | 03/01/2034 | 06/10/2004 | 75,334.52 | 78,912.92 | 82,875.54 | 83,909.32 | 1,033.78 | 0.00 |
| **Totals for Cusip** | | | | | **176,105.89** | **184,470.94** | **193,734.15** | **196,150.78** | **2,416.63** | **0.00** |
| 31296XCJ2 | FHLMC | 7.00% | 04/01/2034 | 06/10/2004 | 5,243.53 | 5,492.60 | 5,530.36 | 5,514.08 | 0.00 | (16.28) |
| 31296XCJ2 | FHLMC | 7.00% | 04/01/2034 | 06/10/2004 | 57,696.57 | 60,437.17 | 60,852.72 | 60,673.54 | 0.00 | (179.18) |
| 31296XCJ2 | FHLMC | 7.00% | 04/01/2034 | 06/10/2004 | 37,671.82 | 39,461.25 | 39,732.56 | 39,615.57 | 0.00 | (116.99) |
| **Totals for Cusip** | | | | | **100,611.92** | **105,391.02** | **106,115.64** | **105,803.19** | **0.00** | **(312.45)** |
| 31296XGA7 | FHLMC | 7.00% | 04/01/2034 | 06/10/2004 | 23,317.91 | 24,425.50 | 26,005.73 | 25,817.87 | 0.00 | (187.86) |
| **Totals for Cusip** | | | | | **23,317.91** | **24,425.50** | **26,005.73** | **25,817.87** | **0.00** | **(187.86)** |
| 31296XZH1 | FHLMC | 5.00% | 05/01/2034 | 05/11/2004 | 42,898.61 | 40,693.34 | 47,446.85 | 47,372.44 | 0.00 | (74.41) |
| **Totals for Cusip** | | | | | **42,898.61** | **40,693.34** | **47,446.85** | **47,372.44** | **0.00** | **(74.41)** |
| 31296YBG7 | FHLMC | 5.00% | 05/01/2034 | 07/21/2005 | 801,179.28 | 789,787.53 | 880,244.88 | 878,247.79 | 0.00 | (1,997.09) |
| **Totals for Cusip** | | | | | **801,179.28** | **789,787.53** | **880,244.88** | **878,247.79** | **0.00** | **(1,997.09)** |
| 31297B4V1 | FHLMC | 5.50% | 07/01/2034 | 07/16/2004 | 770,562.28 | 775,619.09 | 856,688.49 | 864,815.75 | 8,127.26 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **770,562.28** | **775,619.09** | **856,688.49** | **864,815.75** | **8,127.26** | **0.00** |
| 31297HAS8 | FHLMC | 5.00% | 12/01/2034 | 03/31/2006 | 568,504.34 | 541,367.14 | 621,118.46 | 622,785.66 | 1,667.20 | 0.00 |
| **Totals for Cusip** | | | | | **568,504.34** | **541,367.14** | **621,118.46** | **622,785.66** | **1,667.20** | **0.00** |
| 31297HU49 | FHLMC | 6.00% | 01/01/2035 | 01/28/2005 | 230,417.65 | 239,400.30 | 259,025.21 | 260,374.39 | 1,349.18 | 0.00 |
| **Totals for Cusip** | | | | | **230,417.65** | **239,400.30** | **259,025.21** | **260,374.39** | **1,349.18** | **0.00** |
| 31297HWH8 | FHLMC | 6.00% | 01/01/2035 | 01/28/2005 | 179,769.76 | 186,777.96 | 201,975.58 | 203,090.90 | 1,115.32 | 0.00 |
| **Totals for Cusip** | | | | | **179,769.76** | **186,777.96** | **201,975.58** | **203,090.90** | **1,115.32** | **0.00** |
| 31297RLY1 | FHLMC | 5.00% | 07/01/2035 | 05/13/2009 | 456,088.80 | 470,163.42 | 500,799.59 | 499,337.72 | 0.00 | (1,461.87) |
| **Totals for Cusip** | | | | | **456,088.80** | **470,163.42** | **500,799.59** | **499,337.72** | **0.00** | **(1,461.87)** |
| 31307DNC6 | FHLMC GOLD | 3.00% | 07/01/2028 | 06/05/2014 | 4,395,117.02 | 4,558,560.41 | 4,545,847.20 | 4,521,307.55 | 0.00 | (24,539.65) |
| **Totals for Cusip** | | | | | **4,395,117.02** | **4,558,560.41** | **4,545,847.20** | **4,521,307.55** | **0.00** | **(24,539.65)** |
| 31307EX58 | FHLMC GOLD | 3.00% | 10/01/2028 | 06/13/2014 | 1,875,083.61 | 1,938,074.71 | 1,936,767.02 | 1,927,711.36 | 0.00 | (9,055.66) |
| **Totals for Cusip** | | | | | **1,875,083.61** | **1,938,074.71** | **1,936,767.02** | **1,927,711.36** | **0.00** | **(9,055.66)** |
| 31307HBL0 | FHLMC GOLD | 3.00% | 05/01/2029 | 06/13/2014 | 1,059,737.47 | 1,094,841.29 | 1,093,183.14 | 1,088,878.43 | 0.00 | (4,304.71) |
| **Totals for Cusip** | | | | | **1,059,737.47** | **1,094,841.29** | **1,093,183.14** | **1,088,878.43** | **0.00** | **(4,304.71)** |
| 31307HPQ4 | FHLMC GOLD | 3.00% | 06/01/2029 | 06/13/2014 | 975,141.51 | 1,007,595.44 | 1,006,734.72 | 1,002,263.36 | 0.00 | (4,471.36) |
| **Totals for Cusip** | | | | | **975,141.51** | **1,007,595.44** | **1,006,734.72** | **1,002,263.36** | **0.00** | **(4,471.36)** |
| 3132GD6Z0 | FHLMC GOLD | 4.50% | 05/01/2041 | 09/30/2011 | 796,564.00 | 847,096.03 | 858,132.64 | 855,327.92 | 0.00 | (2,804.72) |
| **Totals for Cusip** | | | | | **796,564.00** | **847,096.03** | **858,132.64** | **855,327.92** | **0.00** | **(2,804.72)** |
| 3132GFHE0 | FHLMC GOLD | 4.50% | 07/01/2041 | 09/30/2011 | 418,565.05 | 445,117.78 | 454,103.69 | 452,189.50 | 0.00 | (1,914.19) |
| **Totals for Cusip** | | | | | **418,565.05** | **445,117.78** | **454,103.69** | **452,189.50** | **0.00** | **(1,914.19)** |
| 3132GGGP4 | FHLMC GOLD | 4.50% | 08/01/2041 | 09/30/2011 | 2,263,858.73 | 2,407,472.29 | 2,444,363.36 | 2,432,816.94 | 0.00 | (11,546.42) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,263,858.73** | **2,407,472.29** | **2,444,363.36** | **2,432,816.94** | **0.00** | **(11,546.42)** |
| 3132GJDF3 | FHLMC GOLD | 4.50% | 09/01/2041 | 09/30/2011 | 516,141.79 | 548,884.53 | 556,042.31 | 554,382.58 | 0.00 | (1,659.73) |
| **Totals for Cusip** | | | | | **516,141.79** | **548,884.53** | **556,042.31** | **554,382.58** | **0.00** | **(1,659.73)** |
| 3132GJQ28 | FHLMC GOLD | 4.50% | 09/01/2041 | 09/30/2011 | 202,177.64 | 215,003.28 | 217,803.21 | 217,150.63 | 0.00 | (652.58) |
| **Totals for Cusip** | | | | | **202,177.64** | **215,003.28** | **217,803.21** | **217,150.63** | **0.00** | **(652.58)** |
| 3132GJQD4 | FHLMC GOLD | 4.50% | 09/01/2041 | 09/15/2011 | 1,305,821.40 | 1,387,027.18 | 1,408,262.67 | 1,403,580.82 | 0.00 | (4,681.85) |
| **Totals for Cusip** | | | | | **1,305,821.40** | **1,387,027.18** | **1,408,262.67** | **1,403,580.82** | **0.00** | **(4,681.85)** |
| 3132GJZQ5 | FHLMC GOLD | 4.50% | 10/01/2041 | 09/30/2011 | 102,336.94 | 108,828.94 | 110,245.19 | 109,902.14 | 0.00 | (343.05) |
| **Totals for Cusip** | | | | | **102,336.94** | **108,828.94** | **110,245.19** | **109,902.14** | **0.00** | **(343.05)** |
| 3132HMBL4 | FHLMC GOLD | 3.50% | 09/01/2042 | 12/09/2013 | 604,746.81 | 602,762.49 | 624,414.61 | 623,242.95 | 0.00 | (1,171.66) |
| **Totals for Cusip** | | | | | **604,746.81** | **602,762.49** | **624,414.61** | **623,242.95** | **0.00** | **(1,171.66)** |
| 3132HNH51 | FHLMC GOLD | 3.50% | 10/01/2042 | 07/09/2014 | 7,458,213.39 | 7,616,700.45 | 7,686,910.94 | 7,660,753.03 | 0.00 | (26,157.91) |
| **Totals for Cusip** | | | | | **7,458,213.39** | **7,616,700.45** | **7,686,910.94** | **7,660,753.03** | **0.00** | **(26,157.91)** |
| 3132HQC26 | FHLMC GOLD | 3.00% | 12/01/2042 | 08/14/2013 | 1,308,834.40 | 1,253,822.48 | 1,309,719.01 | 1,308,301.10 | 0.00 | (1,417.91) |
| **Totals for Cusip** | | | | | **1,308,834.40** | **1,253,822.48** | **1,309,719.01** | **1,308,301.10** | **0.00** | **(1,417.91)** |
| 3132HQDH2 | FHLMC GOLD | 3.50% | 12/01/2042 | 03/14/2013 | 1,123,781.54 | 1,182,955.66 | 1,158,935.79 | 1,157,713.43 | 0.00 | (1,222.36) |
| **Totals for Cusip** | | | | | **1,123,781.54** | **1,182,955.66** | **1,158,935.79** | **1,157,713.43** | **0.00** | **(1,222.36)** |
| 3132JA6N0 | FHLMC | 3.50% | 06/01/2043 | 08/29/2014 | 1,755,044.46 | 1,803,856.61 | 1,808,509.48 | 1,806,947.18 | 0.00 | (1,562.30) |
| **Totals for Cusip** | | | | | **1,755,044.46** | **1,803,856.61** | **1,808,509.48** | **1,806,947.18** | **0.00** | **(1,562.30)** |
| 3132KE6E0 | FHLMC GOLD | 2.50% | 07/01/2030 | 02/18/2016 | 4,496,451.53 | 4,619,401.38 | 4,619,401.38 | 4,511,073.86 | 0.00 | (108,327.52) |
| **Totals for Cusip** | | | | | **4,496,451.53** | **4,619,401.38** | **4,619,401.38** | **4,511,073.86** | **0.00** | **(108,327.52)** |
| 3132KEJ48 | FHLMC GOLD | 3.00% | 09/01/2028 | 07/23/2014 | 4,616,414.80 | 4,769,694.20 | 4,765,940.66 | 4,744,075.84 | 0.00 | (21,864.82) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **4,616,414.80** | **4,769,694.20** | **4,765,940.66** | **4,744,075.84** | **0.00** | **(21,864.82)** |
| 3132KETV7 | FHLMC GOLD | 3.00% | 06/01/2029 | 07/11/2014 | 2,074,219.32 | 2,149,409.76 | 2,143,451.59 | 2,133,327.64 | 0.00 | (10,123.95) |
| **Totals for Cusip** | | | | | **2,074,219.32** | **2,149,409.76** | **2,143,451.59** | **2,133,327.64** | **0.00** | **(10,123.95)** |
| 3132KEZJ7 | FHLMC GOLD | 2.50% | 03/01/2030 | 04/14/2015 | 2,010,711.23 | 2,074,252.84 | 2,031,428.93 | 2,017,276.30 | 0.00 | (14,152.63) |
| **Totals for Cusip** | | | | | **2,010,711.23** | **2,074,252.84** | **2,031,428.93** | **2,017,276.30** | **0.00** | **(14,152.63)** |
| 31335PBR5 | FHLMC | 8.09% | 01/17/2021 | 07/01/2009 | 31,976.93 | 34,213.70 | 34,177.24 | 32,487.74 | 0.00 | (1,689.50) |
| **Totals for Cusip** | | | | | **31,976.93** | **34,213.70** | **34,177.24** | **32,487.74** | **0.00** | **(1,689.50)** |
| 313401R52 | FHLMC | 9.00% | 08/01/2019 | 12/31/1997 | 868.96 | 803.01 | 900.66 | 877.12 | 0.00 | (23.54) |
| **Totals for Cusip** | | | | | **868.96** | **803.01** | **900.66** | **877.12** | **0.00** | **(23.54)** |
| 313404ZY4 | FHA | 7.43% | 01/01/2024 | 12/31/1997 | 223,701.81 | 153,725.43 | 219,787.04 | 216,990.76 | 0.00 | (2,796.28) |
| **Totals for Cusip** | | | | | **223,701.81** | **153,725.43** | **219,787.04** | **216,990.76** | **0.00** | **(2,796.28)** |
| 31347WD86 | FHLMC | 9.00% | 09/01/2019 | 12/31/1997 | 580.73 | 542.67 | 586.89 | 586.38 | 0.00 | (0.51) |
| **Totals for Cusip** | | | | | **580.73** | **542.67** | **586.89** | **586.38** | **0.00** | **(0.51)** |
| 3136144L0 | FNMA | 9.50% | 08/01/2020 | 12/31/1997 | 3,127.27 | 2,932.43 | 3,419.15 | 3,385.99 | 0.00 | (33.16) |
| **Totals for Cusip** | | | | | **3,127.27** | **2,932.43** | **3,419.15** | **3,385.99** | **0.00** | **(33.16)** |
| 313615AB2 | FNMA | 9.00% | 02/01/2021 | 12/31/1997 | 107.61 | 135.48 | 117.55 | 115.94 | 0.00 | (1.61) |
| 313615AB2 | FNMA | 9.00% | 02/01/2021 | 12/31/1997 | 97.63 | 122.92 | 106.64 | 105.19 | 0.00 | (1.45) |
| **Totals for Cusip** | | | | | **205.24** | **258.40** | **224.19** | **221.13** | **0.00** | **(3.06)** |
| 31361XB38 | FNMA | 9.00% | 01/01/2020 | 12/31/1997 | 96.46 | 97.20 | 103.46 | 99.53 | 0.00 | (3.93) |
| **Totals for Cusip** | | | | | **96.46** | **97.20** | **103.46** | **99.53** | **0.00** | **(3.93)** |
| 31362TUK7 | FNMA | 9.00% | 03/01/2021 | 12/31/1997 | 37.65 | 46.70 | 40.84 | 39.44 | 0.00 | (1.40) |
| **Totals for Cusip** | | | | | **37.65** | **46.70** | **40.84** | **39.44** | **0.00** | **(1.40)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31365EF73 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 907.99 | 966.02 | 1,032.67 | 1,020.62 | 0.00 | (12.05) |
| 31365EF73 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 1,481.37 | 1,575.99 | 1,684.79 | 1,665.12 | 0.00 | (19.67) |
| 31365EF73 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 601.75 | 640.19 | 684.39 | 676.39 | 0.00 | (8.00) |
| 31365EF73 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 3,637.01 | 3,869.36 | 4,136.47 | 4,088.15 | 0.00 | (48.32) |
| 31365EF73 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 864.93 | 920.19 | 983.70 | 972.22 | 0.00 | (11.48) |
| 31365EF73 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 7,946.99 | 8,454.68 | 9,038.31 | 8,932.75 | 0.00 | (105.56) |
| 31365EF73 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 2,728.80 | 2,903.11 | 3,103.55 | 3,067.29 | 0.00 | (36.26) |
| **Totals for Cusip** | | | | | **18,168.84** | **19,329.54** | **20,663.88** | **20,422.54** | **0.00** | **(241.34)** |
| 31365EGF4 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 1,423.82 | 1,510.53 | 1,478.86 | 1,475.12 | 0.00 | (3.74) |
| **Totals for Cusip** | | | | | **1,423.82** | **1,510.53** | **1,478.86** | **1,475.12** | **0.00** | **(3.74)** |
| 31367RWQ1 | FNMA | 9.00% | 09/01/2022 | 12/31/1997 | 640.51 | 704.29 | 643.10 | 643.08 | 0.00 | (0.02) |
| 31367RWQ1 | FNMA | 9.00% | 09/01/2022 | 12/31/1997 | 9,483.06 | 10,427.64 | 9,521.69 | 9,521.17 | 0.00 | (0.52) |
| **Totals for Cusip** | | | | | **10,123.57** | **11,131.93** | **10,164.79** | **10,164.25** | **0.00** | **(0.54)** |
| 31368HB44 | FNMA | 9.50% | 08/01/2022 | 12/31/1997 | 64.43 | 68.16 | 68.98 | 66.46 | 0.00 | (2.52) |
| **Totals for Cusip** | | | | | **64.43** | **68.16** | **68.98** | **66.46** | **0.00** | **(2.52)** |
| 31368HL76 | FNMA | 5.50% | 03/01/2034 | 02/29/2012 | 133,632.64 | 146,020.52 | 150,236.44 | 149,913.25 | 0.00 | (323.19) |
| **Totals for Cusip** | | | | | **133,632.64** | **146,020.52** | **150,236.44** | **149,913.25** | **0.00** | **(323.19)** |
| 31371E3T0 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 2,269.01 | 2,416.84 | 2,541.43 | 2,548.98 | 7.55 | 0.00 |
| 31371E3T0 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 2,035.26 | 2,165.58 | 2,279.63 | 2,286.39 | 6.76 | 0.00 |
| 31371E3T0 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 1,553.32 | 1,656.44 | 1,739.82 | 1,744.98 | 5.16 | 0.00 |
| 31371E3T0 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 800.13 | 853.26 | 896.20 | 898.86 | 2.66 | 0.00 |
| 31371E3T0 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 464.12 | 494.95 | 519.84 | 521.39 | 1.55 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31371E3T0 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 1,497.49 | 1,596.76 | 1,677.27 | 1,682.27 | 5.00 | 0.00 |
| **Totals for Cusip** | | | | | **8,619.33** | **9,183.83** | **9,654.19** | **9,682.87** | **28.68** | **0.00** |
| 31371FBM3 | FNMA | 9.50% | 07/01/2025 | 12/31/1997 | 7,455.64 | 7,940.05 | 7,719.67 | 7,665.43 | 0.00 | (54.24) |
| 31371FBM3 | FNMA | 9.50% | 07/01/2025 | 12/31/1997 | 1,106.93 | 1,177.93 | 1,146.13 | 1,138.08 | 0.00 | (8.05) |
| 31371FBM3 | FNMA | 9.50% | 07/01/2025 | 12/31/1997 | 3,240.09 | 3,450.56 | 3,354.85 | 3,331.26 | 0.00 | (23.59) |
| 31371FBM3 | FNMA | 9.50% | 07/01/2025 | 12/31/1997 | 2,941.90 | 3,130.60 | 3,046.07 | 3,024.68 | 0.00 | (21.39) |
| **Totals for Cusip** | | | | | **14,744.56** | **15,699.14** | **15,266.72** | **15,159.45** | **0.00** | **(107.27)** |
| 31371K6B2 | FNMA | 5.00% | 06/01/2033 | 07/01/2009 | 1,891,485.46 | 1,935,781.74 | 2,092,357.68 | 2,071,876.37 | 0.00 | (20,481.31) |
| **Totals for Cusip** | | | | | **1,891,485.46** | **1,935,781.74** | **2,092,357.68** | **2,071,876.37** | **0.00** | **(20,481.31)** |
| 31371KNX5 | FNMA | 5.50% | 05/01/2017 | 04/17/2002 | 337.66 | 332.70 | 344.26 | 338.72 | 0.00 | (5.54) |
| **Totals for Cusip** | | | | | **337.66** | **332.70** | **344.26** | **338.72** | **0.00** | **(5.54)** |
| 31371M7M3 | FNMA | 5.50% | 02/01/2027 | 02/29/2012 | 179,043.80 | 195,361.56 | 199,348.07 | 198,883.29 | 0.00 | (464.78) |
| **Totals for Cusip** | | | | | **179,043.80** | **195,361.56** | **199,348.07** | **198,883.29** | **0.00** | **(464.78)** |
| 31371MHJ9 | FNMA | 5.50% | 11/01/2035 | 05/19/2009 | 78,338.01 | 81,324.67 | 87,859.33 | 87,703.66 | 0.00 | (155.67) |
| **Totals for Cusip** | | | | | **78,338.01** | **81,324.67** | **87,859.33** | **87,703.66** | **0.00** | **(155.67)** |
| 31371MU96 | FNMA | 6.00% | 07/01/2036 | 07/15/2009 | 675,322.86 | 706,345.49 | 764,501.63 | 766,293.54 | 1,791.91 | 0.00 |
| 31371MU96 | FNMA | 6.00% | 07/01/2036 | 07/16/2009 | 80,995.32 | 84,905.85 | 91,691.05 | 91,905.95 | 214.90 | 0.00 |
| **Totals for Cusip** | | | | | **756,318.18** | **791,251.34** | **856,192.68** | **858,199.49** | **2,006.81** | **0.00** |
| 31371NKN4 | FNMA | 6.50% | 09/01/2037 | 07/01/2009 | 113,708.35 | 120,891.25 | 124,122.08 | 125,372.86 | 1,250.78 | 0.00 |
| **Totals for Cusip** | | | | | **113,708.35** | **120,891.25** | **124,122.08** | **125,372.86** | **1,250.78** | **0.00** |
| 31372PV97 | FNMA | 9.50% | 12/01/2024 | 12/31/1997 | 546.31 | 577.40 | 558.28 | 556.82 | 0.00 | (1.46) |
| **Totals for Cusip** | | | | | **546.31** | **577.40** | **558.28** | **556.82** | **0.00** | **(1.46)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31372PVH9 | FNMA | 9.50% | 11/01/2024 | 12/31/1997 | 362.38 | 382.87 | 363.97 | 363.96 | 0.00 | (0.01) |
| **Totals for Cusip** | | | | | **362.38** | **382.87** | **363.97** | **363.96** | **0.00** | **(0.01)** |
| 31372PWE5 | FNMA | 9.50% | 12/01/2024 | 12/31/1997 | 1,928.45 | 2,103.87 | 2,045.94 | 2,035.55 | 0.00 | (10.39) |
| 31372PWE5 | FNMA | 9.50% | 12/01/2024 | 12/31/1997 | 5,528.09 | 6,008.17 | 5,864.85 | 5,835.09 | 0.00 | (29.76) |
| 31372PWE5 | FNMA | 9.50% | 12/01/2024 | 12/31/1997 | 5,310.54 | 5,660.04 | 5,634.05 | 5,605.46 | 0.00 | (28.59) |
| **Totals for Cusip** | | | | | **12,767.08** | **13,772.08** | **13,544.84** | **13,476.10** | **0.00** | **(68.74)** |
| 31373L6A0 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 3,644.23 | 3,880.25 | 3,713.24 | 3,703.28 | 0.00 | (9.96) |
| **Totals for Cusip** | | | | | **3,644.23** | **3,880.25** | **3,713.24** | **3,703.28** | **0.00** | **(9.96)** |
| 31373L6P7 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 10,342.90 | 11,117.15 | 10,767.24 | 10,688.55 | 0.00 | (78.69) |
| **Totals for Cusip** | | | | | **10,342.90** | **11,117.15** | **10,767.24** | **10,688.55** | **0.00** | **(78.69)** |
| 31373MAD7 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 1,527.49 | 1,617.93 | 1,526.85 | 1,534.23 | 7.38 | 0.00 |
| 31373MAD7 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 1,493.32 | 1,587.05 | 1,492.68 | 1,499.91 | 7.23 | 0.00 |
| **Totals for Cusip** | | | | | **3,020.81** | **3,204.98** | **3,019.53** | **3,034.14** | **14.61** | **0.00** |
| 31373MW68 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 1,089.13 | 1,162.16 | 1,094.02 | 1,093.95 | 0.00 | (0.07) |
| 31373MW68 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 6,435.48 | 6,829.99 | 6,464.16 | 6,463.94 | 0.00 | (0.22) |
| **Totals for Cusip** | | | | | **7,524.61** | **7,992.15** | **7,558.18** | **7,557.89** | **0.00** | **(0.29)** |
| 31373NU92 | FNMA | 9.50% | 11/01/2024 | 12/31/1997 | 12,133.92 | 12,798.82 | 12,187.97 | 12,187.54 | 0.00 | (0.43) |
| **Totals for Cusip** | | | | | **12,133.92** | **12,798.82** | **12,187.97** | **12,187.54** | **0.00** | **(0.43)** |
| 31373Q7G5 | FNMA | 9.50% | 12/01/2024 | 12/31/1997 | 4,665.34 | 4,965.68 | 4,686.11 | 4,685.95 | 0.00 | (0.16) |
| **Totals for Cusip** | | | | | **4,665.34** | **4,965.68** | **4,686.11** | **4,685.95** | **0.00** | **(0.16)** |
| 31373TFF2 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 11,833.03 | 12,558.50 | 12,097.31 | 12,043.08 | 0.00 | (54.23) |
| **Totals for Cusip** | | | | | **11,833.03** | **12,558.50** | **12,097.31** | **12,043.08** | **0.00** | **(54.23)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31373TFL9 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 3,430.74 | 3,650.32 | 3,445.97 | 3,445.82 | 0.00 | (0.15) |
| **Totals for Cusip** | | | | | **3,430.74** | **3,650.32** | **3,445.97** | **3,445.82** | **0.00** | **(0.15)** |
| 31373TW55 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 144.15 | 153.44 | 167.14 | 164.58 | 0.00 | (2.56) |
| 31373TW55 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 3,632.64 | 3,866.91 | 4,211.69 | 4,147.41 | 0.00 | (64.28) |
| **Totals for Cusip** | | | | | **3,776.79** | **4,020.35** | **4,378.83** | **4,311.99** | **0.00** | **(66.84)** |
| 31373U5X1 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 1,857.08 | 2,007.98 | 1,865.35 | 1,865.29 | 0.00 | (0.06) |
| 31373U5X1 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 2,294.25 | 2,435.69 | 2,304.46 | 2,304.40 | 0.00 | (0.06) |
| 31373U5X1 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 547.20 | 580.94 | 549.60 | 549.62 | 0.02 | 0.00 |
| **Totals for Cusip** | | | | | **4,698.53** | **5,024.61** | **4,719.41** | **4,719.31** | **0.02** | **(0.12)** |
| 31373UJK4 | FNMA | 9.50% | 07/01/2025 | 12/31/1997 | 341.59 | 363.63 | 393.95 | 388.87 | 0.00 | (5.08) |
| **Totals for Cusip** | | | | | **341.59** | **363.63** | **393.95** | **388.87** | **0.00** | **(5.08)** |
| 31373UVM6 | FNMA | 9.50% | 04/01/2025 | 12/31/1997 | 25,580.87 | 27,153.15 | 26,854.29 | 26,692.65 | 0.00 | (161.64) |
| **Totals for Cusip** | | | | | **25,580.87** | **27,153.15** | **26,854.29** | **26,692.65** | **0.00** | **(161.64)** |
| 31373V3Q6 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 3,156.67 | 3,365.28 | 3,170.74 | 3,170.64 | 0.00 | (0.10) |
| 31373V3Q6 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 2,308.39 | 2,464.00 | 2,318.67 | 2,318.60 | 0.00 | (0.07) |
| **Totals for Cusip** | | | | | **5,465.06** | **5,829.28** | **5,489.41** | **5,489.24** | **0.00** | **(0.17)** |
| 31373V3W3 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 2,398.71 | 2,579.81 | 2,409.39 | 2,409.33 | 0.00 | (0.06) |
| 31373V3W3 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 3,160.87 | 3,399.49 | 3,174.96 | 3,174.86 | 0.00 | (0.10) |
| 31373V3W3 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 2,809.12 | 3,021.21 | 2,821.64 | 2,821.55 | 0.00 | (0.09) |
| **Totals for Cusip** | | | | | **8,368.70** | **9,000.51** | **8,405.99** | **8,405.74** | **0.00** | **(0.25)** |
| 31373VF91 | FNMA | 9.50% | 04/01/2025 | 12/31/1997 | 20,921.23 | 22,287.36 | 21,905.47 | 21,737.95 | 0.00 | (167.52) |
| 31373VF91 | FNMA | 9.50% | 04/01/2025 | 12/31/1997 | 23,188.95 | 24,718.34 | 24,279.87 | 24,094.19 | 0.00 | (185.68) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **44,110.18** | **47,005.70** | **46,185.34** | **45,832.14** | **0.00** | **(353.20)** |
| 31373VKV6 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 381.12 | 405.74 | 382.78 | 382.79 | 0.01 | 0.00 |
| **Totals for Cusip** | | | | | **381.12** | **405.74** | **382.78** | **382.79** | **0.01** | **0.00** |
| 31373W4K6 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 3,421.76 | 3,671.00 | 3,502.25 | 3,488.38 | 0.00 | (13.87) |
| **Totals for Cusip** | | | | | **3,421.76** | **3,671.00** | **3,502.25** | **3,488.38** | **0.00** | **(13.87)** |
| 31373W4P5 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 5,365.86 | 5,751.25 | 5,389.65 | 5,389.41 | 0.00 | (0.24) |
| 31373W4P5 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 2,889.12 | 3,096.65 | 2,901.92 | 2,901.80 | 0.00 | (0.12) |
| **Totals for Cusip** | | | | | **8,254.98** | **8,847.90** | **8,291.57** | **8,291.21** | **0.00** | **(0.36)** |
| 31373W5Q2 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 1,165.91 | 1,239.73 | 1,171.06 | 1,170.99 | 0.00 | (0.07) |
| **Totals for Cusip** | | | | | **1,165.91** | **1,239.73** | **1,171.06** | **1,170.99** | **0.00** | **(0.07)** |
| 31373WLZ4 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 4,928.13 | 5,276.97 | 4,950.10 | 4,949.93 | 0.00 | (0.17) |
| 31373WLZ4 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 188.87 | 200.47 | 189.66 | 189.71 | 0.05 | 0.00 |
| **Totals for Cusip** | | | | | **5,117.00** | **5,477.44** | **5,139.76** | **5,139.64** | **0.05** | **(0.17)** |
| 31373WPG2 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 5,051.43 | 5,556.03 | 5,073.47 | 5,073.08 | 0.00 | (0.39) |
| **Totals for Cusip** | | | | | **5,051.43** | **5,556.03** | **5,073.47** | **5,073.08** | **0.00** | **(0.39)** |
| 31373XJ36 | FNMA | 9.50% | 04/01/2025 | 12/31/1997 | 2,848.69 | 3,083.11 | 2,894.99 | 2,886.04 | 0.00 | (8.95) |
| 31373XJ36 | FNMA | 9.50% | 04/01/2025 | 12/31/1997 | 2,812.64 | 3,044.12 | 2,858.36 | 2,849.52 | 0.00 | (8.84) |
| **Totals for Cusip** | | | | | **5,661.33** | **6,127.23** | **5,753.35** | **5,735.56** | **0.00** | **(17.79)** |
| 31373XJF9 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 301.75 | 321.53 | 314.02 | 302.44 | 0.00 | (11.58) |
| 31373XJF9 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 350.80 | 374.02 | 365.06 | 351.61 | 0.00 | (13.45) |
| **Totals for Cusip** | | | | | **652.55** | **695.55** | **679.08** | **654.05** | **0.00** | **(25.03)** |
| 31373XK83 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 13,798.24 | 14,898.16 | 14,170.08 | 14,101.80 | 0.00 | (68.28) |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31373XK83 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 10,517.25 | 11,159.04 | 10,800.67 | 10,748.63 | 0.00 | (52.04) |
| **Totals for Cusip** | | | | | **24,315.49** | **26,057.20** | **24,970.75** | **24,850.43** | **0.00** | **(120.32)** |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 3,527.48 | 3,746.10 | 3,543.21 | 3,543.10 | 0.00 | (0.11) |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 3,036.07 | 3,224.27 | 3,049.61 | 3,049.51 | 0.00 | (0.10) |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 4,374.49 | 4,645.63 | 4,394.00 | 4,393.86 | 0.00 | (0.14) |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 1,798.80 | 1,910.29 | 1,806.83 | 1,806.76 | 0.00 | (0.07) |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 3,172.90 | 3,369.52 | 3,187.05 | 3,186.95 | 0.00 | (0.10) |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 461.64 | 490.25 | 463.73 | 463.68 | 0.00 | (0.05) |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 1,628.24 | 1,728.32 | 1,635.49 | 1,635.45 | 0.00 | (0.04) |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 1,252.65 | 1,330.31 | 1,258.23 | 1,258.20 | 0.00 | (0.03) |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 840.25 | 892.34 | 844.04 | 843.97 | 0.00 | (0.07) |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 563.10 | 598.00 | 565.56 | 565.59 | 0.03 | 0.00 |
| **Totals for Cusip** | | | | | **20,655.62** | **21,935.03** | **20,747.75** | **20,747.07** | **0.03** | **(0.71)** |
| 31373XRQ6 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 8,991.78 | 9,594.97 | 9,453.81 | 9,399.18 | 0.00 | (54.63) |
| **Totals for Cusip** | | | | | **8,991.78** | **9,594.97** | **9,453.81** | **9,399.18** | **0.00** | **(54.63)** |
| 31373Y4G1 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 1,728.59 | 1,835.95 | 1,736.30 | 1,736.24 | 0.00 | (0.06) |
| **Totals for Cusip** | | | | | **1,728.59** | **1,835.95** | **1,736.30** | **1,736.24** | **0.00** | **(0.06)** |
| 31373Y6K0 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 719.40 | 769.31 | 722.53 | 722.49 | 0.00 | (0.04) |
| **Totals for Cusip** | | | | | **719.40** | **769.31** | **722.53** | **722.49** | **0.00** | **(0.04)** |
| 31373YFR5 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 4,063.69 | 4,274.00 | 4,081.76 | 4,081.62 | 0.00 | (0.14) |
| 31373YFR5 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 2,666.44 | 2,804.44 | 2,678.30 | 2,678.20 | 0.00 | (0.10) |
| 31373YFR5 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 2,281.13 | 2,399.19 | 2,291.28 | 2,291.19 | 0.00 | (0.09) |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31373YFR5 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 1,282.24 | 1,348.60 | 1,287.94 | 1,287.90 | 0.00 | (0.04) |
| 31373YFR5 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 2,900.76 | 3,050.91 | 2,913.66 | 2,913.56 | 0.00 | (0.10) |
| **Totals for Cusip** | | | | | **13,194.26** | **13,877.14** | **13,252.94** | **13,252.47** | **0.00** | **(0.47)** |
| 31374ACH1 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 4,250.50 | 4,554.31 | 4,269.23 | 4,268.98 | 0.00 | (0.25) |
| **Totals for Cusip** | | | | | **4,250.50** | **4,554.31** | **4,269.23** | **4,268.98** | **0.00** | **(0.25)** |
| 31374GDY0 | FNMA | 8.50% | 12/01/2026 | 12/31/1997 | 129,311.91 | 134,773.82 | 151,044.65 | 149,147.87 | 0.00 | (1,896.78) |
| **Totals for Cusip** | | | | | **129,311.91** | **134,773.82** | **151,044.65** | **149,147.87** | **0.00** | **(1,896.78)** |
| 31376KG26 | FNMA | 5.50% | 09/01/2034 | 03/31/2006 | 1,612,309.75 | 1,576,158.72 | 1,817,290.86 | 1,806,839.86 | 0.00 | (10,451.00) |
| **Totals for Cusip** | | | | | **1,612,309.75** | **1,576,158.72** | **1,817,290.86** | **1,806,839.86** | **0.00** | **(10,451.00)** |
| 31385JCR7 | FNMA | 6.00% | 03/01/2017 | 07/01/2009 | 705.84 | 752.56 | 711.43 | 706.27 | 0.00 | (5.16) |
| **Totals for Cusip** | | | | | **705.84** | **752.56** | **711.43** | **706.27** | **0.00** | **(5.16)** |
| 31385JLF3 | FNMA | 6.00% | 08/01/2017 | 07/01/2009 | 33,331.20 | 35,516.47 | 34,119.74 | 33,521.01 | 0.00 | (598.73) |
| **Totals for Cusip** | | | | | **33,331.20** | **35,516.47** | **34,119.74** | **33,521.01** | **0.00** | **(598.73)** |
| 31385WZP7 | FNMA | 6.00% | 02/01/2018 | 07/01/2009 | 48,925.88 | 52,164.16 | 50,064.04 | 49,359.68 | 0.00 | (704.36) |
| **Totals for Cusip** | | | | | **48,925.88** | **52,164.16** | **50,064.04** | **49,359.68** | **0.00** | **(704.36)** |
| 31389GSV3 | FNMA | 7.00% | 02/01/2032 | 07/12/2004 | 41,415.44 | 43,945.66 | 47,526.99 | 46,667.25 | 0.00 | (859.74) |
| **Totals for Cusip** | | | | | **41,415.44** | **43,945.66** | **47,526.99** | **46,667.25** | **0.00** | **(859.74)** |
| 31389RTP1 | FNMA | 5.50% | 05/01/2017 | 04/12/2002 | 73.04 | 71.70 | 73.17 | 73.09 | 0.00 | (0.08) |
| **Totals for Cusip** | | | | | **73.04** | **71.70** | **73.17** | **73.09** | **0.00** | **(0.08)** |
| 3138A1K34 | FNMA | 4.00% | 12/01/2040 | 02/29/2012 | 278,180.31 | 293,076.60 | 295,092.14 | 293,590.19 | 0.00 | (1,501.95) |
| **Totals for Cusip** | | | | | **278,180.31** | **293,076.60** | **295,092.14** | **293,590.19** | **0.00** | **(1,501.95)** |
| 3138A2MK2 | FNMA | 4.00% | 01/01/2041 | 02/29/2012 | 26,415.14 | 27,829.64 | 28,016.08 | 27,875.87 | 0.00 | (140.21) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **26,415.14** | **27,829.64** | **28,016.08** | **27,875.87** | **0.00** | **(140.21)** |
| 3138A3S65 | FNMA | 4.00% | 01/01/2041 | 02/29/2012 | 46,937.10 | 49,450.55 | 49,790.69 | 49,444.34 | 0.00 | (346.35) |
| **Totals for Cusip** | | | | | **46,937.10** | **49,450.55** | **49,790.69** | **49,444.34** | **0.00** | **(346.35)** |
| 3138A5LP5 | FNMA | 4.00% | 01/01/2041 | 04/29/2014 | 514,424.79 | 537,734.66 | 545,665.67 | 540,990.58 | 0.00 | (4,675.09) |
| **Totals for Cusip** | | | | | **514,424.79** | **537,734.66** | **545,665.67** | **540,990.58** | **0.00** | **(4,675.09)** |
| 3138A5TQ5 | FNMA | 4.00% | 01/01/2041 | 02/29/2012 | 619,211.62 | 652,369.83 | 656,807.25 | 653,879.62 | 0.00 | (2,927.63) |
| 3138A5TQ5 | FNMA | 4.00% | 01/01/2041 | 04/21/2016 | 218,656.73 | 233,621.05 | 233,621.05 | 230,898.73 | 0.00 | (2,722.32) |
| **Totals for Cusip** | | | | | **837,868.35** | **885,990.88** | **890,428.30** | **884,778.35** | **0.00** | **(5,649.95)** |
| 3138A72U1 | FNMA | 4.00% | 02/01/2041 | 02/29/2012 | 251,034.14 | 264,555.25 | 266,342.14 | 264,120.53 | 0.00 | (2,221.61) |
| **Totals for Cusip** | | | | | **251,034.14** | **264,555.25** | **266,342.14** | **264,120.53** | **0.00** | **(2,221.61)** |
| 3138A7G28 | FNMA | 3.50% | 02/01/2026 | 01/04/2011 | 118,143.30 | 118,660.18 | 123,957.85 | 123,240.24 | 0.00 | (717.61) |
| **Totals for Cusip** | | | | | **118,143.30** | **118,660.18** | **123,957.85** | **123,240.24** | **0.00** | **(717.61)** |
| 3138A94P6 | FNMA | 4.50% | 04/01/2041 | 08/11/2014 | 541,985.93 | 584,413.26 | 586,092.16 | 583,982.19 | 0.00 | (2,109.97) |
| **Totals for Cusip** | | | | | **541,985.93** | **584,413.26** | **586,092.16** | **583,982.19** | **0.00** | **(2,109.97)** |
| 3138AAY70 | FNMA | 4.00% | 03/01/2041 | 02/29/2012 | 36,497.86 | 38,463.71 | 38,714.19 | 38,380.80 | 0.00 | (333.39) |
| **Totals for Cusip** | | | | | **36,497.86** | **38,463.71** | **38,714.19** | **38,380.80** | **0.00** | **(333.39)** |
| 3138ABBW8 | FNMA | 4.00% | 04/01/2041 | 02/29/2012 | 101,399.14 | 106,860.64 | 107,582.84 | 107,114.08 | 0.00 | (468.76) |
| **Totals for Cusip** | | | | | **101,399.14** | **106,860.64** | **107,582.84** | **107,114.08** | **0.00** | **(468.76)** |
| 3138AMUC7 | FNMA | 4.00% | 07/01/2041 | 02/29/2012 | 165,965.75 | 174,904.94 | 176,061.48 | 175,228.46 | 0.00 | (833.02) |
| **Totals for Cusip** | | | | | **165,965.75** | **174,904.94** | **176,061.48** | **175,228.46** | **0.00** | **(833.02)** |
| 3138AQBP0 | FNMA | 4.00% | 10/01/2041 | 02/29/2012 | 119,842.24 | 126,297.14 | 127,107.11 | 126,277.16 | 0.00 | (829.95) |
| **Totals for Cusip** | | | | | **119,842.24** | **126,297.14** | **127,107.11** | **126,277.16** | **0.00** | **(829.95)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3138AR2T0 | FNMA | 4.00% | 09/01/2041 | 02/29/2012 | 60,448.04 | 63,703.86 | 64,123.50 | 63,546.91 | 0.00 | (576.59) |
| **Totals for Cusip** | | | | | **60,448.04** | **63,703.86** | **64,123.50** | **63,546.91** | **0.00** | **(576.59)** |
| 3138AUN37 | FNMA | 4.00% | 01/01/2042 | 02/29/2012 | 30,318.36 | 31,951.35 | 32,169.10 | 32,025.01 | 0.00 | (144.09) |
| **Totals for Cusip** | | | | | **30,318.36** | **31,951.35** | **32,169.10** | **32,025.01** | **0.00** | **(144.09)** |
| 3138AVQF5 | FNMA | 4.00% | 10/01/2041 | 02/29/2012 | 25,235.15 | 26,594.34 | 26,772.59 | 26,588.40 | 0.00 | (184.19) |
| **Totals for Cusip** | | | | | **25,235.15** | **26,594.34** | **26,772.59** | **26,588.40** | **0.00** | **(184.19)** |
| 3138AW3N1 | FNMA | 4.00% | 11/01/2041 | 02/29/2012 | 1,417,033.50 | 1,493,357.19 | 1,503,276.17 | 1,492,954.95 | 0.00 | (10,321.22) |
| **Totals for Cusip** | | | | | **1,417,033.50** | **1,493,357.19** | **1,503,276.17** | **1,492,954.95** | **0.00** | **(10,321.22)** |
| 3138AX3X7 | FNMA | 4.00% | 01/01/2042 | 02/29/2012 | 63,248.22 | 66,654.85 | 67,098.32 | 66,531.69 | 0.00 | (566.63) |
| **Totals for Cusip** | | | | | **63,248.22** | **66,654.85** | **67,098.32** | **66,531.69** | **0.00** | **(566.63)** |
| 3138AX4F5 | FNMA | 4.00% | 01/01/2042 | 02/29/2012 | 163,916.33 | 172,745.15 | 173,881.59 | 172,383.59 | 0.00 | (1,498.00) |
| **Totals for Cusip** | | | | | **163,916.33** | **172,745.15** | **173,881.59** | **172,383.59** | **0.00** | **(1,498.00)** |
| 3138AYQQ5 | FNMA | 4.00% | 11/01/2041 | 02/29/2012 | 210,686.81 | 222,034.72 | 223,514.96 | 222,486.66 | 0.00 | (1,028.30) |
| **Totals for Cusip** | | | | | **210,686.81** | **222,034.72** | **223,514.96** | **222,486.66** | **0.00** | **(1,028.30)** |
| 3138E0RJ0 | FNMA | 4.00% | 12/01/2041 | 11/25/2015 | 1,399,162.37 | 1,485,516.94 | 1,485,543.38 | 1,471,447.60 | 0.00 | (14,095.78) |
| **Totals for Cusip** | | | | | **1,399,162.37** | **1,485,516.94** | **1,485,543.38** | **1,471,447.60** | **0.00** | **(14,095.78)** |
| 3138E2K79 | FNMA | 4.00% | 01/01/2042 | 11/25/2015 | 3,835,355.64 | 4,074,166.45 | 4,072,663.02 | 4,041,256.21 | 0.00 | (31,406.81) |
| **Totals for Cusip** | | | | | **3,835,355.64** | **4,074,166.45** | **4,072,663.02** | **4,041,256.21** | **0.00** | **(31,406.81)** |
| 3138E2MD4 | FNMA | 3.00% | 01/01/2027 | 02/29/2012 | 230,588.17 | 239,685.58 | 238,767.37 | 237,154.07 | 0.00 | (1,613.30) |
| **Totals for Cusip** | | | | | **230,588.17** | **239,685.58** | **238,767.37** | **237,154.07** | **0.00** | **(1,613.30)** |
| 3138E2TH8 | FNMA | 3.00% | 01/01/2027 | 02/29/2012 | 155,405.90 | 161,537.14 | 160,918.99 | 159,825.57 | 0.00 | (1,093.42) |
| **Totals for Cusip** | | | | | **155,405.90** | **161,537.14** | **160,918.99** | **159,825.57** | **0.00** | **(1,093.42)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3138E4AC5 | FNMA | 4.00% | 01/01/2042 | 02/29/2012 | 30,037.26 | 31,655.15 | 31,824.68 | 31,652.00 | 0.00 | (172.68) |
| **Totals for Cusip** | | | | | **30,037.26** | **31,655.15** | **31,824.68** | **31,652.00** | **0.00** | **(172.68)** |
| 3138E4V99 | FNMA | 3.00% | 01/01/2027 | 02/29/2012 | 299,660.98 | 311,483.50 | 310,364.24 | 308,196.29 | 0.00 | (2,167.95) |
| **Totals for Cusip** | | | | | **299,660.98** | **311,483.50** | **310,364.24** | **308,196.29** | **0.00** | **(2,167.95)** |
| 3138EBRL1 | FNMA | 3.50% | 03/01/2027 | 12/17/2014 | 3,962,511.36 | 4,192,832.32 | 4,151,917.22 | 4,137,275.70 | 0.00 | (14,641.52) |
| **Totals for Cusip** | | | | | **3,962,511.36** | **4,192,832.32** | **4,151,917.22** | **4,137,275.70** | **0.00** | **(14,641.52)** |
| 3138EG6Y5 | FNMA | 6.50% | 10/01/2038 | 02/29/2012 | 969,989.50 | 1,106,718.99 | 1,124,676.66 | 1,099,149.08 | 0.00 | (25,527.58) |
| **Totals for Cusip** | | | | | **969,989.50** | **1,106,718.99** | **1,124,676.66** | **1,099,149.08** | **0.00** | **(25,527.58)** |
| 3138EGFB5 | FNMA | 4.00% | 04/01/2041 | 02/29/2012 | 68,506.25 | 72,174.69 | 72,715.48 | 72,293.81 | 0.00 | (421.67) |
| **Totals for Cusip** | | | | | **68,506.25** | **72,174.69** | **72,715.48** | **72,293.81** | **0.00** | **(421.67)** |
| 3138EGGZ1 | FNMA | 4.50% | 04/01/2041 | 02/29/2012 | 4,125,736.48 | 4,438,691.64 | 4,464,792.09 | 4,455,415.25 | 0.00 | (9,376.84) |
| **Totals for Cusip** | | | | | **4,125,736.48** | **4,438,691.64** | **4,464,792.09** | **4,455,415.25** | **0.00** | **(9,376.84)** |
| 3138EH5Y4 | FNMA | 3.00% | 05/01/2027 | 05/18/2012 | 719,222.30 | 754,958.64 | 744,741.87 | 739,749.23 | 0.00 | (4,992.64) |
| **Totals for Cusip** | | | | | **719,222.30** | **754,958.64** | **744,741.87** | **739,749.23** | **0.00** | **(4,992.64)** |
| 3138EPTH7 | FNMA | 2.50% | 10/01/2043 | 05/13/2015 | 875,438.65 | 850,816.93 | 846,033.54 | 837,352.08 | 0.00 | (8,681.46) |
| 3138EPTH7 | FNMA | 2.50% | 10/01/2043 | 05/13/2015 | 875,437.81 | 850,816.12 | 846,032.73 | 837,351.28 | 0.00 | (8,681.45) |
| 3138EPTH7 | FNMA | 2.50% | 10/01/2043 | 05/13/2015 | 875,436.93 | 850,815.25 | 846,031.88 | 837,350.43 | 0.00 | (8,681.45) |
| **Totals for Cusip** | | | | | **2,626,313.39** | **2,552,448.30** | **2,538,098.15** | **2,512,053.79** | **0.00** | **(26,044.36)** |
| 3138LUSZ9 | FNMA | 3.50% | 06/01/2042 | 11/05/2014 | 2,658,584.04 | 2,747,272.74 | 2,748,821.71 | 2,741,908.18 | 0.00 | (6,913.53) |
| **Totals for Cusip** | | | | | **2,658,584.04** | **2,747,272.74** | **2,748,821.71** | **2,741,908.18** | **0.00** | **(6,913.53)** |
| 3138M1MS4 | FNMA | 3.50% | 07/01/2042 | 08/13/2013 | 13,520,631.03 | 13,534,362.95 | 13,978,228.94 | 13,941,165.11 | 0.00 | (37,063.83) |
| **Totals for Cusip** | | | | | **13,520,631.03** | **13,534,362.95** | **13,978,228.94** | **13,941,165.11** | **0.00** | **(37,063.83)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3138M8G80 | FNMA | 2.50% | 08/01/2027 | 11/26/2013 | 98,714.24 | 98,621.71 | 100,274.47 | 98,956.54 | 0.00 | (1,317.93) |
| 3138M8G80 | FNMA | 2.50% | 08/01/2027 | 11/26/2013 | 420,275.21 | 419,881.18 | 426,917.86 | 421,306.78 | 0.00 | (5,611.08) |
| **Totals for Cusip** | | | | | **518,989.45** | **518,502.89** | **527,192.33** | **520,263.32** | **0.00** | **(6,929.01)** |
| 3138MGB38 | FNMA | 2.50% | 12/01/2027 | 08/22/2013 | 1,281,794.05 | 1,257,760.42 | 1,298,791.37 | 1,285,730.90 | 0.00 | (13,060.47) |
| **Totals for Cusip** | | | | | **1,281,794.05** | **1,257,760.42** | **1,298,791.37** | **1,285,730.90** | **0.00** | **(13,060.47)** |
| 3138MLXD1 | FNMA | 3.00% | 12/01/2042 | 08/15/2013 | 8,775,469.68 | 8,377,831.20 | 8,799,009.08 | 8,772,955.24 | 0.00 | (26,053.84) |
| **Totals for Cusip** | | | | | **8,775,469.68** | **8,377,831.20** | **8,799,009.08** | **8,772,955.24** | **0.00** | **(26,053.84)** |
| 3138W2K20 | FNMA | 2.50% | 07/01/2028 | 11/26/2013 | 105,081.05 | 104,982.54 | 106,469.71 | 105,402.96 | 0.00 | (1,066.75) |
| **Totals for Cusip** | | | | | **105,081.05** | **104,982.54** | **106,469.71** | **105,402.96** | **0.00** | **(1,066.75)** |
| 3138W5GH5 | FNMA | 3.00% | 06/01/2043 | 12/30/2013 | 755,890.17 | 720,339.72 | 757,500.88 | 755,674.42 | 0.00 | (1,826.46) |
| **Totals for Cusip** | | | | | **755,890.17** | **720,339.72** | **757,500.88** | **755,674.42** | **0.00** | **(1,826.46)** |
| 3138W7GM0 | FNMA | 3.50% | 03/01/2043 | 04/23/2013 | 2,063,850.82 | 2,210,255.27 | 2,136,745.66 | 2,127,763.49 | 0.00 | (8,982.17) |
| **Totals for Cusip** | | | | | **2,063,850.82** | **2,210,255.27** | **2,136,745.66** | **2,127,763.49** | **0.00** | **(8,982.17)** |
| 3138W95Z9 | FNMA | 3.00% | 10/01/2043 | 12/19/2013 | 720,868.30 | 683,248.00 | 722,259.98 | 720,662.54 | 0.00 | (1,597.44) |
| 3138W95Z9 | FNMA | 3.00% | 10/01/2043 | 12/19/2013 | 720,868.29 | 683,247.99 | 722,259.97 | 720,662.53 | 0.00 | (1,597.44) |
| 3138W95Z9 | FNMA | 3.00% | 10/01/2043 | 12/19/2013 | 720,868.29 | 683,247.99 | 722,259.97 | 720,662.53 | 0.00 | (1,597.44) |
| 3138W95Z9 | FNMA | 3.00% | 10/01/2043 | 12/19/2013 | 720,868.28 | 683,247.98 | 722,259.96 | 720,662.52 | 0.00 | (1,597.44) |
| 3138W95Z9 | FNMA | 3.00% | 10/01/2043 | 12/19/2013 | 387,662.99 | 367,431.83 | 388,411.41 | 387,552.34 | 0.00 | (859.07) |
| 3138W95Z9 | FNMA | 3.00% | 10/01/2043 | 12/19/2013 | 720,868.29 | 683,247.99 | 722,259.97 | 720,662.53 | 0.00 | (1,597.44) |
| 3138W95Z9 | FNMA | 3.00% | 10/01/2043 | 12/19/2013 | 720,868.27 | 683,247.97 | 722,259.95 | 720,662.51 | 0.00 | (1,597.44) |
| 3138W95Z9 | FNMA | 3.00% | 10/01/2043 | 12/19/2013 | 720,868.28 | 683,247.98 | 722,259.96 | 720,662.52 | 0.00 | (1,597.44) |
| 3138W95Z9 | FNMA | 3.00% | 10/01/2043 | 12/19/2013 | 720,868.25 | 683,247.95 | 722,259.93 | 720,662.49 | 0.00 | (1,597.44) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3138W95Z9 | FNMA | 3.00% | 10/01/2043 | 12/19/2013 | 720,868.28 | 683,247.98 | 722,259.96 | 720,662.52 | 0.00 | (1,597.44) |
| 3138W95Z9 | FNMA | 3.00% | 10/01/2043 | 12/19/2013 | 720,868.22 | 683,247.92 | 722,259.90 | 720,662.46 | 0.00 | (1,597.44) |
| 3138W95Z9 | FNMA | 3.00% | 10/01/2043 | 12/19/2013 | 720,868.32 | 683,248.02 | 722,260.00 | 720,662.56 | 0.00 | (1,597.44) |
| 3138W95Z9 | FNMA | 3.00% | 10/01/2043 | 12/19/2013 | 720,868.47 | 683,248.15 | 722,260.15 | 720,662.71 | 0.00 | (1,597.44) |
| 3138W95Z9 | FNMA | 3.00% | 10/01/2043 | 12/19/2013 | 720,868.29 | 683,247.99 | 722,259.97 | 720,662.53 | 0.00 | (1,597.44) |
| 3138W95Z9 | FNMA | 3.00% | 10/01/2043 | 12/19/2013 | 711,473.16 | 674,343.15 | 712,846.71 | 711,270.08 | 0.00 | (1,576.63) |
| 3138W95Z9 | FNMA | 3.00% | 10/01/2043 | 12/19/2013 | 720,868.29 | 683,247.99 | 722,259.97 | 720,662.53 | 0.00 | (1,597.44) |
| 3138W95Z9 | FNMA | 3.00% | 10/01/2043 | 12/19/2013 | 720,868.29 | 683,247.99 | 722,259.97 | 720,662.53 | 0.00 | (1,597.44) |
| **Totals for Cusip** | | | | | **11,912,160.56** | **11,290,494.87** | **11,935,157.73** | **11,908,760.43** | **0.00** | **(26,397.30)** |
| 3138W9AE0 | FNMA | 2.50% | 07/01/2028 | 11/26/2013 | 29,523.64 | 29,495.96 | 29,914.23 | 29,614.18 | 0.00 | (300.05) |
| **Totals for Cusip** | | | | | **29,523.64** | **29,495.96** | **29,914.23** | **29,614.18** | **0.00** | **(300.05)** |
| 3138W9AF7 | FNMA | 2.50% | 07/01/2028 | 11/26/2013 | 524,289.08 | 523,797.55 | 531,229.74 | 525,897.97 | 0.00 | (5,331.77) |
| 3138W9AF7 | FNMA | 2.50% | 07/01/2028 | 11/26/2013 | 59,401.49 | 59,345.81 | 60,187.86 | 59,583.78 | 0.00 | (604.08) |
| **Totals for Cusip** | | | | | **583,690.57** | **583,143.36** | **591,417.60** | **585,481.75** | **0.00** | **(5,935.85)** |
| 3138W9AS9 | FNMA | 3.00% | 07/01/2043 | 01/02/2014 | 399,947.81 | 380,450.35 | 400,768.28 | 399,833.64 | 0.00 | (934.64) |
| **Totals for Cusip** | | | | | **399,947.81** | **380,450.35** | **400,768.28** | **399,833.64** | **0.00** | **(934.64)** |
| 3138W9AU4 | FNMA | 3.00% | 07/01/2043 | 11/06/2014 | 1,431,264.52 | 1,428,021.82 | 1,434,201.32 | 1,430,856.70 | 0.00 | (3,344.62) |
| **Totals for Cusip** | | | | | **1,431,264.52** | **1,428,021.82** | **1,434,201.32** | **1,430,856.70** | **0.00** | **(3,344.62)** |
| 3138W9BR0 | FNMA | 2.50% | 07/01/2028 | 11/26/2013 | 81,245.14 | 81,168.96 | 82,320.27 | 81,494.32 | 0.00 | (825.95) |
| **Totals for Cusip** | | | | | **81,245.14** | **81,168.96** | **82,320.27** | **81,494.32** | **0.00** | **(825.95)** |
| 3138W9KR0 | FNMA | 3.00% | 08/01/2043 | 11/06/2014 | 5,203,890.99 | 5,192,100.90 | 5,214,360.54 | 5,202,409.81 | 0.00 | (11,950.73) |
| **Totals for Cusip** | | | | | **5,203,890.99** | **5,192,100.90** | **5,214,360.54** | **5,202,409.81** | **0.00** | **(11,950.73)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3138W9SE1 | FNMA | 3.00% | 09/01/2043 | 03/06/2015 | 1,255,756.96 | 1,266,941.03 | 1,258,231.68 | 1,255,399.61 | 0.00 | (2,832.07) |
| **Totals for Cusip** | | | | | **1,255,756.96** | **1,266,941.03** | **1,258,231.68** | **1,255,399.61** | **0.00** | **(2,832.07)** |
| 3138W9ZU7 | FNMA | 2.50% | 10/01/2028 | 11/26/2013 | 24,871.81 | 24,848.45 | 25,200.89 | 24,932.76 | 0.00 | (268.13) |
| **Totals for Cusip** | | | | | **24,871.81** | **24,848.45** | **25,200.89** | **24,932.76** | **0.00** | **(268.13)** |
| 3138WARU3 | FNMA | 3.00% | 08/01/2043 | 01/02/2014 | 263,242.34 | 250,409.26 | 263,470.77 | 261,798.20 | 0.00 | (1,672.57) |
| 3138WARU3 | FNMA | 3.00% | 08/01/2043 | 01/02/2014 | 263,242.33 | 250,409.26 | 263,470.76 | 261,798.19 | 0.00 | (1,672.57) |
| **Totals for Cusip** | | | | | **526,484.67** | **500,818.52** | **526,941.53** | **523,596.39** | **0.00** | **(3,345.14)** |
| 3138WCUT8 | FNMA | 4.00% | 09/01/2044 | 04/02/2015 | 920,487.67 | 985,029.67 | 974,370.66 | 967,913.08 | 0.00 | (6,457.58) |
| **Totals for Cusip** | | | | | **920,487.67** | **985,029.67** | **974,370.66** | **967,913.08** | **0.00** | **(6,457.58)** |
| 3138WEGZ6 | FNMA | 3.00% | 04/01/2045 | 03/18/2015 | 2,678,195.49 | 2,721,506.92 | 2,681,097.06 | 2,664,137.80 | 0.00 | (16,959.26) |
| **Totals for Cusip** | | | | | **2,678,195.49** | **2,721,506.92** | **2,681,097.06** | **2,664,137.80** | **0.00** | **(16,959.26)** |
| 3138WF6Y7 | FNMA | 4.00% | 12/01/2045 | 12/05/2016 | 3,408,584.94 | 3,586,736.76 | 3,586,736.76 | 3,585,330.26 | 0.00 | (1,406.50) |
| **Totals for Cusip** | | | | | **3,408,584.94** | **3,586,736.76** | **3,586,736.76** | **3,585,330.26** | **0.00** | **(1,406.50)** |
| 3138WG4K7 | FNMA | 2.50% | 05/01/2046 | 10/07/2016 | 1,477,114.23 | 1,481,153.22 | 1,481,153.22 | 1,406,868.91 | 0.00 | (74,284.31) |
| **Totals for Cusip** | | | | | **1,477,114.23** | **1,481,153.22** | **1,481,153.22** | **1,406,868.91** | **0.00** | **(74,284.31)** |
| 3138WGAE4 | FNMA | 4.00% | 12/01/2045 | 11/08/2016 | 11,256,307.88 | 12,058,759.52 | 12,058,759.52 | 11,840,105.93 | 0.00 | (218,653.59) |
| **Totals for Cusip** | | | | | **11,256,307.88** | **12,058,759.52** | **12,058,759.52** | **11,840,105.93** | **0.00** | **(218,653.59)** |
| 3138WGGZ1 | FNMA | 4.00% | 01/01/2046 | 11/02/2016 | 3,447,896.75 | 3,693,290.03 | 3,693,290.03 | 3,627,330.99 | 0.00 | (65,959.04) |
| **Totals for Cusip** | | | | | **3,447,896.75** | **3,693,290.03** | **3,693,290.03** | **3,627,330.99** | **0.00** | **(65,959.04)** |
| 3138WGVQ | FNMA | 3.50% | 04/01/2046 | 12/05/2016 | 21,133,837.54 | 21,636,591.72 | 21,636,591.72 | 21,677,149.19 | 40,557.47 | 0.00 |
| **Totals for Cusip** | | | | | **21,133,837.54** | **21,636,591.72** | **21,636,591.72** | **21,677,149.19** | **40,557.47** | **0.00** |
| 3138WHLL4 | FNMA | 2.50% | 07/01/2046 | 10/05/2016 | 2,931,810.48 | 2,943,950.00 | 2,943,950.00 | 2,792,386.88 | 0.00 | (151,563.12) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,931,810.48** | **2,943,950.00** | **2,943,950.00** | **2,792,386.88** | **0.00** | **(151,563.12)** |
| 3138WHRP9 | FNMA | 2.00% | 08/01/2031 | 08/09/2016 | 3,146,124.09 | 3,193,070.16 | 3,193,070.16 | 3,066,235.91 | 0.00 | (126,834.25) |
| **Totals for Cusip** | | | | | **3,146,124.09** | **3,193,070.16** | **3,193,070.16** | **3,066,235.91** | **0.00** | **(126,834.25)** |
| 3138WMA84 | FNMA | 2.50% | 04/01/2028 | 11/26/2013 | 423,875.09 | 423,477.71 | 429,395.12 | 424,914.77 | 0.00 | (4,480.35) |
| 3138WMA84 | FNMA | 2.50% | 04/01/2028 | 11/26/2013 | 53,513.21 | 53,463.04 | 54,210.11 | 53,644.47 | 0.00 | (565.64) |
| **Totals for Cusip** | | | | | **477,388.30** | **476,940.75** | **483,605.23** | **478,559.24** | **0.00** | **(5,045.99)** |
| 3138WRC24 | FNMA | 2.50% | 06/01/2028 | 11/26/2013 | 64,195.91 | 64,135.73 | 65,042.11 | 64,392.22 | 0.00 | (649.89) |
| 3138WRC24 | FNMA | 2.50% | 06/01/2028 | 11/26/2013 | 191,082.69 | 190,903.56 | 193,601.45 | 191,667.03 | 0.00 | (1,934.42) |
| **Totals for Cusip** | | | | | **255,278.60** | **255,039.29** | **258,643.56** | **256,059.25** | **0.00** | **(2,584.31)** |
| 3138WTRV0 | FNMA | 3.00% | 06/01/2043 | 12/30/2013 | 753,650.78 | 717,852.37 | 755,254.88 | 753,436.02 | 0.00 | (1,818.86) |
| 3138WTRV0 | FNMA | 3.00% | 06/01/2043 | 12/30/2013 | 753,651.52 | 717,853.07 | 755,255.62 | 753,436.76 | 0.00 | (1,818.86) |
| **Totals for Cusip** | | | | | **1,507,302.30** | **1,435,705.44** | **1,510,510.50** | **1,506,872.78** | **0.00** | **(3,637.72)** |
| 3138WUWB | FNMA | 2.50% | 07/01/2028 | 11/26/2013 | 103,611.48 | 103,514.32 | 104,984.68 | 103,929.88 | 0.00 | (1,054.80) |
| **Totals for Cusip** | | | | | **103,611.48** | **103,514.32** | **104,984.68** | **103,929.88** | **0.00** | **(1,054.80)** |
| 3138WVPH8 | FNMA | 3.00% | 06/01/2043 | 01/02/2014 | 451,023.28 | 429,035.89 | 452,000.24 | 450,894.92 | 0.00 | (1,105.32) |
| **Totals for Cusip** | | | | | **451,023.28** | **429,035.89** | **452,000.24** | **450,894.92** | **0.00** | **(1,105.32)** |
| 3138X0K80 | FNMA | 2.50% | 07/01/2028 | 11/26/2013 | 40,395.03 | 40,357.16 | 40,920.19 | 40,518.86 | 0.00 | (401.33) |
| **Totals for Cusip** | | | | | **40,395.03** | **40,357.16** | **40,920.19** | **40,518.86** | **0.00** | **(401.33)** |
| 3138X0M54 | FNMA | 2.50% | 07/01/2028 | 11/26/2013 | 570,514.64 | 569,979.79 | 578,055.11 | 572,261.19 | 0.00 | (5,793.92) |
| 3138X0M54 | FNMA | 2.50% | 07/01/2028 | 11/26/2013 | 47,922.16 | 47,877.21 | 48,555.53 | 48,068.87 | 0.00 | (486.66) |
| **Totals for Cusip** | | | | | **618,436.80** | **617,857.00** | **626,610.64** | **620,330.06** | **0.00** | **(6,280.58)** |
| 3138X0Y36 | FNMA | 3.00% | 07/01/2043 | 01/02/2014 | 720,648.79 | 685,517.16 | 722,154.00 | 720,443.27 | 0.00 | (1,710.73) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **720,648.79** | **685,517.16** | **722,154.00** | **720,443.27** | **0.00** | **(1,710.73)** |
| 3138X6CB9 | FNMA | 2.50% | 08/01/2028 | 11/26/2013 | 18,908.49 | 18,890.73 | 19,158.67 | 18,966.48 | 0.00 | (192.19) |
| 3138X6CB9 | FNMA | 2.50% | 08/01/2028 | 11/26/2013 | 505,246.83 | 504,773.17 | 511,931.86 | 506,796.39 | 0.00 | (5,135.47) |
| **Totals for Cusip** | | | | | **524,155.32** | **523,663.90** | **531,090.53** | **525,762.87** | **0.00** | **(5,327.66)** |
| 3138X9MT3 | FNMA | 2.50% | 11/01/2028 | 11/26/2013 | 28,538.40 | 28,511.67 | 28,916.10 | 28,608.45 | 0.00 | (307.65) |
| **Totals for Cusip** | | | | | **28,538.40** | **28,511.67** | **28,916.10** | **28,608.45** | **0.00** | **(307.65)** |
| 3138XABP0 | FNMA | 3.00% | 07/01/2043 | 01/02/2014 | 481,646.41 | 458,166.17 | 482,671.47 | 481,509.34 | 0.00 | (1,162.13) |
| **Totals for Cusip** | | | | | **481,646.41** | **458,166.17** | **482,671.47** | **481,509.34** | **0.00** | **(1,162.13)** |
| 3138XC3H3 | FNMA | 2.50% | 11/01/2028 | 11/26/2013 | 78,746.80 | 78,672.98 | 79,635.69 | 78,939.80 | 0.00 | (695.89) |
| 3138XC3H3 | FNMA | 2.50% | 11/01/2028 | 11/26/2013 | 43,356.39 | 43,315.77 | 43,845.82 | 43,462.65 | 0.00 | (383.17) |
| **Totals for Cusip** | | | | | **122,103.19** | **121,988.75** | **123,481.51** | **122,402.45** | **0.00** | **(1,079.06)** |
| 3138XKS21 | FNMA | 2.50% | 01/01/2029 | 11/26/2013 | 34,599.65 | 34,567.20 | 34,913.16 | 34,684.29 | 0.00 | (228.87) |
| 3138XKS21 | FNMA | 2.50% | 01/01/2029 | 11/26/2013 | 179,257.82 | 179,089.76 | 180,882.17 | 179,696.32 | 0.00 | (1,185.85) |
| **Totals for Cusip** | | | | | **213,857.47** | **213,656.96** | **215,795.33** | **214,380.61** | **0.00** | **(1,414.72)** |
| 3138XKYE8 | FNMA | 2.50% | 01/01/2029 | 11/26/2013 | 22,316.62 | 22,295.70 | 22,568.01 | 22,371.22 | 0.00 | (196.79) |
| **Totals for Cusip** | | | | | **22,316.62** | **22,295.70** | **22,568.01** | **22,371.22** | **0.00** | **(196.79)** |
| 3138Y5DZ6 | FNMA | 3.50% | 07/01/2027 | 01/09/2015 | 3,737,763.34 | 3,968,307.40 | 3,925,546.21 | 3,903,401.61 | 0.00 | (22,144.60) |
| **Totals for Cusip** | | | | | **3,737,763.34** | **3,968,307.40** | **3,925,546.21** | **3,903,401.61** | **0.00** | **(22,144.60)** |
| 3138YB6B4 | FNMA | 3.00% | 04/01/2045 | 03/27/2015 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3138YB6B4 | FNMA | 3.00% | 04/01/2045 | 03/27/2015 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| **Totals for Cusip** | | | | | **0.01** | **0.01** | **0.00** | **0.00** | **0.00** | **0.00** |
| 3138YRAW8 | FNMA | 3.00% | 05/01/2045 | 03/27/2015 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3138YRAW8 | FNMA | 3.00% | 05/01/2045 | 03/27/2015 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| **Totals for Cusip** | | | | | **0.01** | **0.01** | **0.00** | **0.00** | **0.00** | **0.00** |
| 3138YVER6 | FNMA | 3.50% | 11/01/2045 | 11/05/2015 | 3,674,741.32 | 3,806,371.70 | 3,794,151.37 | 3,769,648.17 | 0.00 | (24,503.20) |
| **Totals for Cusip** | | | | | **3,674,741.32** | **3,806,371.70** | **3,794,151.37** | **3,769,648.17** | **0.00** | **(24,503.20)** |
| 3138YWJV0 | FNMA | 3.50% | 10/01/2045 | 09/12/2016 | 11,436,874.49 | 12,026,811.71 | 12,026,811.71 | 11,729,987.86 | 0.00 | (296,823.85) |
| 3138YWJV0 | FNMA | 3.50% | 10/01/2045 | 11/29/2016 | 366,369.09 | 377,188.43 | 377,188.43 | 375,758.69 | 0.00 | (1,429.74) |
| 3138YWJV0 | FNMA | 3.50% | 10/01/2045 | 11/29/2016 | 590,801.00 | 608,248.09 | 608,248.09 | 605,942.52 | 0.00 | (2,305.57) |
| 3138YWJV0 | FNMA | 3.50% | 10/01/2045 | 11/29/2016 | 1,000,000.79 | 1,029,532.06 | 1,029,532.06 | 1,025,629.61 | 0.00 | (3,902.45) |
| 3138YWJV0 | FNMA | 3.50% | 10/01/2045 | 11/29/2016 | 1,000,000.79 | 1,029,532.06 | 1,029,532.06 | 1,025,629.61 | 0.00 | (3,902.45) |
| 3138YWJV0 | FNMA | 3.50% | 10/01/2045 | 11/29/2016 | 1,000,000.79 | 1,029,532.06 | 1,029,532.06 | 1,025,629.61 | 0.00 | (3,902.45) |
| **Totals for Cusip** | | | | | **15,394,046.95** | **16,100,844.41** | **16,100,844.41** | **15,788,577.90** | **0.00** | **(312,266.51)** |
| 31390AEC0 | FNMA | 5.50% | 09/01/2017 | 06/10/2003 | 14,375.21 | 15,005.25 | 14,677.99 | 14,488.10 | 0.00 | (189.89) |
| **Totals for Cusip** | | | | | **14,375.21** | **15,005.25** | **14,677.99** | **14,488.10** | **0.00** | **(189.89)** |
| 31390CTC0 | FNMA | 7.00% | 05/01/2032 | 08/20/2002 | 112,512.93 | 117,365.02 | 127,059.57 | 122,032.94 | 0.00 | (5,026.63) |
| **Totals for Cusip** | | | | | **112,512.93** | **117,365.02** | **127,059.57** | **122,032.94** | **0.00** | **(5,026.63)** |
| 31390GBM8 | FNMA | 7.00% | 05/01/2032 | 07/26/2004 | 22,714.45 | 24,102.15 | 26,982.80 | 26,921.54 | 0.00 | (61.26) |
| **Totals for Cusip** | | | | | **22,714.45** | **24,102.15** | **26,982.80** | **26,921.54** | **0.00** | **(61.26)** |
| 31390GHF7 | FNMA | 7.00% | 06/01/2032 | 10/28/2002 | 10,177.19 | 10,628.80 | 11,672.01 | 11,501.61 | 0.00 | (170.40) |
| **Totals for Cusip** | | | | | **10,177.19** | **10,628.80** | **11,672.01** | **11,501.61** | **0.00** | **(170.40)** |
| 31390LP26 | FNMA | 6.50% | 09/01/2032 | 09/27/2002 | 152,776.75 | 158,672.98 | 174,600.38 | 172,846.52 | 0.00 | (1,753.86) |
| **Totals for Cusip** | | | | | **152,776.75** | **158,672.98** | **174,600.38** | **172,846.52** | **0.00** | **(1,753.86)** |
| 31390MFW9 | FNMA | 6.50% | 07/01/2017 | 09/10/2002 | 4,035.19 | 4,226.86 | 4,109.87 | 4,049.10 | 0.00 | (60.77) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **4,035.19** | **4,226.86** | **4,109.87** | **4,049.10** | **0.00** | **(60.77)** |
| 31390Q2A2 | FNMA | 6.50% | 09/01/2017 | 09/10/2002 | 30,111.15 | 31,550.84 | 30,813.45 | 30,355.43 | 0.00 | (458.02) |
| **Totals for Cusip** | | | | | **30,111.15** | **31,550.84** | **30,813.45** | **30,355.43** | **0.00** | **(458.02)** |
| 31390REE9 | FNMA | 7.00% | 07/01/2032 | 07/26/2004 | 74,750.67 | 79,317.47 | 85,247.36 | 84,620.11 | 0.00 | (627.25) |
| **Totals for Cusip** | | | | | **74,750.67** | **79,317.47** | **85,247.36** | **84,620.11** | **0.00** | **(627.25)** |
| 31390T3S6 | FNMA | 6.50% | 09/01/2032 | 09/16/2002 | 30,643.27 | 31,782.81 | 35,020.57 | 34,668.77 | 0.00 | (351.80) |
| **Totals for Cusip** | | | | | **30,643.27** | **31,782.81** | **35,020.57** | **34,668.77** | **0.00** | **(351.80)** |
| 31390VPW8 | FNMA | 6.50% | 09/01/2032 | 09/18/2002 | 143,958.68 | 149,672.05 | 164,522.68 | 162,870.05 | 0.00 | (1,652.63) |
| **Totals for Cusip** | | | | | **143,958.68** | **149,672.05** | **164,522.68** | **162,870.05** | **0.00** | **(1,652.63)** |
| 31391AVF3 | FNMA | 6.00% | 09/01/2017 | 09/10/2002 | 2,557.90 | 2,650.63 | 2,613.76 | 2,569.89 | 0.00 | (43.87) |
| **Totals for Cusip** | | | | | **2,557.90** | **2,650.63** | **2,613.76** | **2,569.89** | **0.00** | **(43.87)** |
| 31391AVP1 | FNMA | 6.50% | 09/01/2032 | 09/18/2002 | 26,540.65 | 27,560.80 | 30,331.89 | 30,027.21 | 0.00 | (304.68) |
| **Totals for Cusip** | | | | | **26,540.65** | **27,560.80** | **30,331.89** | **30,027.21** | **0.00** | **(304.68)** |
| 31391CNM3 | FNMA | 5.50% | 12/01/2017 | 06/04/2003 | 14,707.56 | 15,387.78 | 15,020.55 | 14,858.00 | 0.00 | (162.55) |
| **Totals for Cusip** | | | | | **14,707.56** | **15,387.78** | **15,020.55** | **14,858.00** | **0.00** | **(162.55)** |
| 31391CNP6 | FNMA | 6.50% | 12/01/2017 | 12/12/2002 | 3,914.93 | 4,143.10 | 3,999.25 | 3,933.59 | 0.00 | (65.66) |
| **Totals for Cusip** | | | | | **3,914.93** | **4,143.10** | **3,999.25** | **3,933.59** | **0.00** | **(65.66)** |
| 31391R2D3 | FNMA | 5.50% | 12/01/2032 | 02/29/2012 | 1,482.36 | 1,619.77 | 1,666.89 | 1,646.55 | 0.00 | (20.34) |
| **Totals for Cusip** | | | | | **1,482.36** | **1,619.77** | **1,666.89** | **1,646.55** | **0.00** | **(20.34)** |
| 31391STK6 | FNMA | 5.50% | 02/01/2033 | 06/16/2011 | 641,364.38 | 697,007.75 | 721,224.79 | 718,837.11 | 0.00 | (2,387.68) |
| **Totals for Cusip** | | | | | **641,364.38** | **697,007.75** | **721,224.79** | **718,837.11** | **0.00** | **(2,387.68)** |
| 31400B2F2 | FNMA | 5.00% | 02/01/2033 | 03/10/2005 | 27,038.01 | 26,547.93 | 29,808.45 | 29,521.21 | 0.00 | (287.24) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **27,038.01** | **26,547.93** | **29,808.45** | **29,521.21** | **0.00** | **(287.24)** |
| 31400CCG7 | FNMA | 5.50% | 02/01/2033 | 02/29/2012 | 25,699.99 | 28,082.39 | 28,911.19 | 28,762.26 | 0.00 | (148.93) |
| **Totals for Cusip** | | | | | **25,699.99** | **28,082.39** | **28,911.19** | **28,762.26** | **0.00** | **(148.93)** |
| 31400DWE8 | FNMA | 6.50% | 04/01/2033 | 05/05/2003 | 488,256.72 | 514,271.67 | 572,675.05 | 567,707.26 | 0.00 | (4,967.79) |
| 31400DWE8 | FNMA | 6.50% | 04/01/2033 | 12/04/2003 | 84,914.19 | 88,695.50 | 99,595.62 | 98,731.67 | 0.00 | (863.95) |
| **Totals for Cusip** | | | | | **573,170.91** | **602,967.17** | **672,270.67** | **666,438.93** | **0.00** | **(5,831.74)** |
| 31400RKS9 | FNMA | 5.00% | 03/01/2033 | 06/29/2004 | 33,634.65 | 32,299.79 | 37,193.88 | 36,844.33 | 0.00 | (349.55) |
| **Totals for Cusip** | | | | | **33,634.65** | **32,299.79** | **37,193.88** | **36,844.33** | **0.00** | **(349.55)** |
| 31400URC0 | FNMA | 5.50% | 03/01/2018 | 05/20/2003 | 11,835.31 | 12,371.59 | 11,922.47 | 11,851.51 | 0.00 | (70.96) |
| **Totals for Cusip** | | | | | **11,835.31** | **12,371.59** | **11,922.47** | **11,851.51** | **0.00** | **(70.96)** |
| 31401XAE7 | FNMA | 5.50% | 08/01/2033 | 05/12/2004 | 598,500.99 | 588,307.76 | 680,034.41 | 678,567.66 | 0.00 | (1,466.75) |
| **Totals for Cusip** | | | | | **598,500.99** | **588,307.76** | **680,034.41** | **678,567.66** | **0.00** | **(1,466.75)** |
| 31402CTP7 | FNMA | 6.50% | 07/01/2018 | 07/01/2009 | 36,318.47 | 38,555.84 | 37,127.97 | 36,730.96 | 0.00 | (397.01) |
| **Totals for Cusip** | | | | | **36,318.47** | **38,555.84** | **37,127.97** | **36,730.96** | **0.00** | **(397.01)** |
| 31402CVN9 | FNMA | 5.50% | 01/01/2034 | 05/18/2004 | 532,785.87 | 525,793.03 | 599,186.51 | 597,537.56 | 0.00 | (1,648.95) |
| **Totals for Cusip** | | | | | **532,785.87** | **525,793.03** | **599,186.51** | **597,537.56** | **0.00** | **(1,648.95)** |
| 31402CVZ2 | FNMA | 5.00% | 03/01/2034 | 07/05/2005 | 1,243,585.50 | 1,236,978.92 | 1,375,696.89 | 1,365,801.17 | 0.00 | (9,895.72) |
| **Totals for Cusip** | | | | | **1,243,585.50** | **1,236,978.92** | **1,375,696.89** | **1,365,801.17** | **0.00** | **(9,895.72)** |
| 31402CYK2 | FNMA | 5.00% | 04/01/2034 | 11/15/2010 | 442,423.41 | 469,798.38 | 489,374.01 | 485,559.47 | 0.00 | (3,814.54) |
| 31402CYK2 | FNMA | 5.00% | 04/01/2034 | 03/15/2011 | 478,699.12 | 506,673.13 | 529,499.35 | 525,372.04 | 0.00 | (4,127.31) |
| **Totals for Cusip** | | | | | **921,122.53** | **976,471.51** | **1,018,873.36** | **1,010,931.51** | **0.00** | **(7,941.85)** |
| 31402DFW5 | FNMA | 6.50% | 02/01/2019 | 07/01/2009 | 24,462.46 | 25,969.45 | 24,946.76 | 24,603.84 | 0.00 | (342.92) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **24,462.46** | **25,969.45** | **24,946.76** | **24,603.84** | **0.00** | **(342.92)** |
| 31402DRR3 | FNMA | 6.00% | 09/01/2019 | 07/01/2009 | 68,430.70 | 72,959.96 | 69,992.15 | 69,109.04 | 0.00 | (883.11) |
| **Totals for Cusip** | | | | | **68,430.70** | **72,959.96** | **69,992.15** | **69,109.04** | **0.00** | **(883.11)** |
| 31402EZJ0 | FNMA | 5.50% | 09/01/2033 | 08/23/2005 | 467,963.55 | 470,961.45 | 529,555.66 | 529,290.62 | 0.00 | (265.04) |
| **Totals for Cusip** | | | | | **467,963.55** | **470,961.45** | **529,555.66** | **529,290.62** | **0.00** | **(265.04)** |
| 31402QLK5 | FNMA | 4.50% | 08/01/2033 | 02/14/2005 | 53,735.86 | 52,493.23 | 58,258.97 | 58,041.48 | 0.00 | (217.49) |
| **Totals for Cusip** | | | | | **53,735.86** | **52,493.23** | **58,258.97** | **58,041.48** | **0.00** | **(217.49)** |
| 31402QP70 | FNMA | 5.50% | 09/01/2033 | 04/27/2004 | 837,734.49 | 840,286.95 | 938,176.52 | 935,311.21 | 0.00 | (2,865.31) |
| **Totals for Cusip** | | | | | **837,734.49** | **840,286.95** | **938,176.52** | **935,311.21** | **0.00** | **(2,865.31)** |
| 31402QT35 | FNMA | 6.50% | 10/01/2024 | 07/01/2009 | 962,790.00 | 1,035,635.11 | 1,100,321.19 | 1,089,268.50 | 0.00 | (11,052.69) |
| **Totals for Cusip** | | | | | **962,790.00** | **1,035,635.11** | **1,100,321.19** | **1,089,268.50** | **0.00** | **(11,052.69)** |
| 31402RBG3 | FNMA | 6.00% | 09/01/2019 | 07/01/2009 | 85,891.86 | 91,576.82 | 88,759.57 | 88,217.72 | 0.00 | (541.85) |
| **Totals for Cusip** | | | | | **85,891.86** | **91,576.82** | **88,759.57** | **88,217.72** | **0.00** | **(541.85)** |
| 31402RDF3 | FNMA | 6.00% | 04/01/2035 | 05/22/2008 | 363,330.78 | 371,051.58 | 412,940.56 | 414,284.22 | 1,343.66 | 0.00 |
| 31402RDF3 | FNMA | 6.00% | 04/01/2035 | 06/19/2008 | 491,237.64 | 494,614.90 | 558,312.05 | 560,128.71 | 1,816.66 | 0.00 |
| **Totals for Cusip** | | | | | **854,568.42** | **865,666.48** | **971,252.61** | **974,412.93** | **3,160.32** | **0.00** |
| 31402RST7 | FNMA | 5.50% | 12/01/2018 | 07/01/2009 | 16,706.44 | 17,629.47 | 17,113.52 | 16,920.52 | 0.00 | (193.00) |
| **Totals for Cusip** | | | | | **16,706.44** | **17,629.47** | **17,113.52** | **16,920.52** | **0.00** | **(193.00)** |
| 31402RT41 | FNMA | 5.50% | 11/01/2034 | 02/29/2012 | 27,892.74 | 30,478.42 | 31,339.10 | 31,288.38 | 0.00 | (50.72) |
| **Totals for Cusip** | | | | | **27,892.74** | **30,478.42** | **31,339.10** | **31,288.38** | **0.00** | **(50.72)** |
| 31402UR87 | FNMA | 4.50% | 10/01/2033 | 08/19/2004 | 489,390.40 | 468,591.28 | 530,751.72 | 528,197.56 | 0.00 | (2,554.16) |
| **Totals for Cusip** | | | | | **489,390.40** | **468,591.28** | **530,751.72** | **528,197.56** | **0.00** | **(2,554.16)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31402V4E7 | FNMA | 5.00% | 09/01/2033 | 12/12/2010 | 1,669.04 | 1,765.14 | 1,846.28 | 1,828.18 | 0.00 | (18.10) |
| **Totals for Cusip** | | | | | **1,669.04** | **1,765.14** | **1,846.28** | **1,828.18** | **0.00** | **(18.10)** |
| 31402VTU4 | FNMA | 4.50% | 09/01/2033 | 08/16/2004 | 303,066.57 | 289,475.92 | 328,538.59 | 325,962.80 | 0.00 | (2,575.79) |
| **Totals for Cusip** | | | | | **303,066.57** | **289,475.92** | **328,538.59** | **325,962.80** | **0.00** | **(2,575.79)** |
| 31402WTH1 | FNMA | 5.00% | 10/01/2018 | 06/04/2004 | 31,630.98 | 31,581.57 | 33,020.73 | 32,371.24 | 0.00 | (649.49) |
| **Totals for Cusip** | | | | | **31,630.98** | **31,581.57** | **33,020.73** | **32,371.24** | **0.00** | **(649.49)** |
| 31402YAN4 | FNMA | 6.00% | 11/01/2033 | 03/16/2004 | 48,396.88 | 50,567.19 | 54,614.35 | 54,758.32 | 143.97 | 0.00 |
| **Totals for Cusip** | | | | | **48,396.88** | **50,567.19** | **54,614.35** | **54,758.32** | **143.97** | **0.00** |
| 31403C4X6 | FNMA | 6.00% | 12/01/2020 | 07/01/2009 | 83,926.94 | 89,481.85 | 87,695.67 | 87,144.63 | 0.00 | (551.04) |
| **Totals for Cusip** | | | | | **83,926.94** | **89,481.85** | **87,695.67** | **87,144.63** | **0.00** | **(551.04)** |
| 31403CUZ2 | FNMA | 6.00% | 10/01/2035 | 02/29/2012 | 26,927.54 | 29,809.87 | 30,467.44 | 30,664.12 | 196.68 | 0.00 |
| **Totals for Cusip** | | | | | **26,927.54** | **29,809.87** | **30,467.44** | **30,664.12** | **196.68** | **0.00** |
| 31403CYQ8 | FNMA | 5.50% | 12/01/2019 | 07/01/2009 | 591,918.70 | 623,882.31 | 623,106.98 | 614,986.14 | 0.00 | (8,120.84) |
| **Totals for Cusip** | | | | | **591,918.70** | **623,882.31** | **623,106.98** | **614,986.14** | **0.00** | **(8,120.84)** |
| 31403CZM6 | FNMA | 5.00% | 01/01/2036 | 03/10/2009 | 1,193,422.60 | 1,222,046.12 | 1,316,909.02 | 1,304,075.59 | 0.00 | (12,833.43) |
| **Totals for Cusip** | | | | | **1,193,422.60** | **1,222,046.12** | **1,316,909.02** | **1,304,075.59** | **0.00** | **(12,833.43)** |
| 31403DBY4 | FNMA | 5.00% | 03/01/2036 | 11/15/2010 | 157,206.86 | 166,786.67 | 173,407.28 | 171,653.73 | 0.00 | (1,753.55) |
| **Totals for Cusip** | | | | | **157,206.86** | **166,786.67** | **173,407.28** | **171,653.73** | **0.00** | **(1,753.55)** |
| 31403DDX4 | FNMA | 5.50% | 04/01/2036 | 07/01/2009 | 1,592,014.47 | 1,649,460.68 | 1,785,296.74 | 1,780,763.94 | 0.00 | (4,532.80) |
| **Totals for Cusip** | | | | | **1,592,014.47** | **1,649,460.68** | **1,785,296.74** | **1,780,763.94** | **0.00** | **(4,532.80)** |
| 31403DED7 | FNMA | 5.50% | 04/01/2036 | 03/21/2007 | 140,235.19 | 139,544.96 | 157,409.71 | 156,932.82 | 0.00 | (476.89) |
| **Totals for Cusip** | | | | | **140,235.19** | **139,544.96** | **157,409.71** | **156,932.82** | **0.00** | **(476.89)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31403DJZ3 | FNMA | 5.00% | 06/01/2036 | 11/15/2010 | 113,857.34 | 120,795.54 | 125,588.14 | 124,378.03 | 0.00 | (1,210.11) |
| **Totals for Cusip** | | | | | **113,857.34** | **120,795.54** | **125,588.14** | **124,378.03** | **0.00** | **(1,210.11)** |
| 31403DWD7 | FNMA | 5.00% | 12/01/2033 | 12/12/2010 | 2,596.93 | 2,746.46 | 2,872.97 | 2,851.86 | 0.00 | (21.11) |
| **Totals for Cusip** | | | | | **2,596.93** | **2,746.46** | **2,872.97** | **2,851.86** | **0.00** | **(21.11)** |
| 31403DWK1 | FNMA | 6.00% | 11/01/2036 | 07/22/2009 | 995,221.93 | 1,046,538.08 | 1,125,700.36 | 1,127,116.82 | 1,416.46 | 0.00 |
| **Totals for Cusip** | | | | | **995,221.93** | **1,046,538.08** | **1,125,700.36** | **1,127,116.82** | **1,416.46** | **0.00** |
| 31403H6V7 | FNMA | 7.00% | 11/01/2033 | 11/12/2003 | 59,158.28 | 62,707.81 | 66,513.22 | 65,857.73 | 0.00 | (655.49) |
| **Totals for Cusip** | | | | | **59,158.28** | **62,707.81** | **66,513.22** | **65,857.73** | **0.00** | **(655.49)** |
| 31403JT71 | FNMA | 6.00% | 11/01/2033 | 03/16/2004 | 72,828.32 | 76,094.22 | 82,191.58 | 82,428.68 | 237.10 | 0.00 |
| **Totals for Cusip** | | | | | **72,828.32** | **76,094.22** | **82,191.58** | **82,428.68** | **237.10** | **0.00** |
| 31403MC98 | FNMA | 6.00% | 11/01/2033 | 03/16/2004 | 85,238.88 | 89,061.30 | 96,911.88 | 97,549.90 | 638.02 | 0.00 |
| **Totals for Cusip** | | | | | **85,238.88** | **89,061.30** | **96,911.88** | **97,549.90** | **638.02** | **0.00** |
| 31403MNE5 | FNMA | 6.00% | 11/01/2033 | 03/16/2004 | 42,364.52 | 44,264.30 | 47,973.89 | 47,941.34 | 0.00 | (32.55) |
| **Totals for Cusip** | | | | | **42,364.52** | **44,264.30** | **47,973.89** | **47,941.34** | **0.00** | **(32.55)** |
| 31403MU49 | FNMA | 5.50% | 12/01/2033 | 05/10/2004 | 337,162.97 | 331,091.41 | 376,104.94 | 375,119.28 | 0.00 | (985.66) |
| **Totals for Cusip** | | | | | **337,162.97** | **331,091.41** | **376,104.94** | **375,119.28** | **0.00** | **(985.66)** |
| 31403RLM8 | FNMA | 5.50% | 12/01/2033 | 09/19/2005 | 252,709.37 | 253,814.98 | 284,538.37 | 284,065.87 | 0.00 | (472.50) |
| **Totals for Cusip** | | | | | **252,709.37** | **253,814.98** | **284,538.37** | **284,065.87** | **0.00** | **(472.50)** |
| 31403SZA7 | FNMA | 4.50% | 01/01/2019 | 05/13/2004 | 118,593.48 | 114,905.97 | 122,581.95 | 121,883.81 | 0.00 | (698.14) |
| **Totals for Cusip** | | | | | **118,593.48** | **114,905.97** | **122,581.95** | **121,883.81** | **0.00** | **(698.14)** |
| 31403YRV7 | FNMA | 6.00% | 03/01/2034 | 03/12/2004 | 164,622.17 | 172,377.43 | 187,448.89 | 188,204.60 | 755.71 | 0.00 |
| **Totals for Cusip** | | | | | **164,622.17** | **172,377.43** | **187,448.89** | **188,204.60** | **755.71** | **0.00** |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31404JFV2 | FNMA | 6.00% | 02/01/2034 | 03/16/2004 | 107,318.61 | 112,215.01 | 121,130.42 | 121,473.53 | 343.11 | 0.00 |
| **Totals for Cusip** | | | | | **107,318.61** | **112,215.01** | **121,130.42** | **121,473.53** | **343.11** | **0.00** |
| 31404MCF3 | FNMA | 5.00% | 05/01/2034 | 12/12/2010 | 4,521.85 | 4,782.21 | 4,994.89 | 4,940.64 | 0.00 | (54.25) |
| **Totals for Cusip** | | | | | **4,521.85** | **4,782.21** | **4,994.89** | **4,940.64** | **0.00** | **(54.25)** |
| 31405DKJ5 | FNMA | 6.50% | 07/01/2034 | 01/20/2005 | 227,297.10 | 238,661.96 | 263,479.95 | 257,156.36 | 0.00 | (6,323.59) |
| **Totals for Cusip** | | | | | **227,297.10** | **238,661.96** | **263,479.95** | **257,156.36** | **0.00** | **(6,323.59)** |
| 31405EGT6 | FNMA | 6.50% | 08/01/2034 | 09/17/2004 | 98,033.68 | 102,996.65 | 112,037.44 | 110,912.04 | 0.00 | (1,125.40) |
| **Totals for Cusip** | | | | | **98,033.68** | **102,996.65** | **112,037.44** | **110,912.04** | **0.00** | **(1,125.40)** |
| 31405HHD3 | FNMA | 6.50% | 09/01/2034 | 10/29/2004 | 193,181.12 | 204,349.40 | 220,776.37 | 218,558.68 | 0.00 | (2,217.69) |
| **Totals for Cusip** | | | | | **193,181.12** | **204,349.40** | **220,776.37** | **218,558.68** | **0.00** | **(2,217.69)** |
| 31405NND3 | FNMA | 6.50% | 09/01/2034 | 01/26/2005 | 38,503.58 | 40,410.70 | 44,003.68 | 43,561.67 | 0.00 | (442.01) |
| **Totals for Cusip** | | | | | **38,503.58** | **40,410.70** | **44,003.68** | **43,561.67** | **0.00** | **(442.01)** |
| 31405QQA9 | FNMA | 4.50% | 10/01/2034 | 05/12/2006 | 33,648.76 | 30,538.87 | 36,420.06 | 36,254.70 | 0.00 | (165.36) |
| **Totals for Cusip** | | | | | **33,648.76** | **30,538.87** | **36,420.06** | **36,254.70** | **0.00** | **(165.36)** |
| 31405SMW1 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 4,649.50 | 4,791.90 | 5,246.81 | 5,306.64 | 59.83 | 0.00 |
| **Totals for Cusip** | | | | | **4,649.50** | **4,791.90** | **5,246.81** | **5,306.64** | **59.83** | **0.00** |
| 31405TAE2 | FNMA | 6.00% | 10/01/2034 | 01/28/2005 | 95,122.24 | 98,704.17 | 107,392.36 | 107,692.08 | 299.72 | 0.00 |
| **Totals for Cusip** | | | | | **95,122.24** | **98,704.17** | **107,392.36** | **107,692.08** | **299.72** | **0.00** |
| 31406CUD8 | FNMA | 4.50% | 12/01/2034 | 05/12/2006 | 101,880.27 | 92,464.31 | 110,059.79 | 109,700.91 | 0.00 | (358.88) |
| **Totals for Cusip** | | | | | **101,880.27** | **92,464.31** | **110,059.79** | **109,700.91** | **0.00** | **(358.88)** |
| 31406DA22 | FNMA | 6.00% | 01/01/2035 | 02/02/2005 | 28,044.61 | 28,903.46 | 31,647.44 | 31,727.69 | 80.25 | 0.00 |
| 31406DA22 | FNMA | 6.00% | 01/01/2035 | 02/02/2005 | 28,044.63 | 28,903.48 | 31,647.46 | 31,727.71 | 80.25 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31406DA22 | FNMA | 6.00% | 01/01/2035 | 02/02/2005 | 28,044.57 | 28,903.42 | 31,647.40 | 31,727.65 | 80.25 | 0.00 |
| 31406DA22 | FNMA | 6.00% | 01/01/2035 | 02/02/2005 | 24,148.86 | 24,888.42 | 27,251.20 | 27,320.31 | 69.11 | 0.00 |
| 31406DA22 | FNMA | 6.00% | 01/01/2035 | 02/02/2005 | 28,044.75 | 28,903.61 | 31,647.61 | 31,727.85 | 80.24 | 0.00 |
| **Totals for Cusip** | | | | | **136,327.42** | **140,502.39** | **153,841.11** | **154,231.21** | **390.10** | **0.00** |
| 31406EED2 | FNMA | 6.00% | 02/01/2035 | 02/09/2005 | 467,168.16 | 484,832.97 | 537,275.81 | 543,271.42 | 5,995.61 | 0.00 |
| **Totals for Cusip** | | | | | **467,168.16** | **484,832.97** | **537,275.81** | **543,271.42** | **5,995.61** | **0.00** |
| 31406EVU5 | FNMA | 6.00% | 02/01/2035 | 01/27/2005 | 450,476.28 | 467,580.32 | 518,193.05 | 519,620.44 | 1,427.39 | 0.00 |
| 31406EVU5 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 79,839.26 | 82,933.03 | 91,840.91 | 92,093.89 | 252.98 | 0.00 |
| **Totals for Cusip** | | | | | **530,315.54** | **550,513.35** | **610,033.96** | **611,714.33** | **1,680.37** | **0.00** |
| 31406H5P8 | FNMA | 4.50% | 04/01/2020 | 01/23/2007 | 48,511.41 | 46,631.60 | 50,621.55 | 49,922.22 | 0.00 | (699.33) |
| **Totals for Cusip** | | | | | **48,511.41** | **46,631.60** | **50,621.55** | **49,922.22** | **0.00** | **(699.33)** |
| 31406J4G5 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 24,660.29 | 25,415.51 | 27,829.45 | 27,906.08 | 76.63 | 0.00 |
| 31406J4G5 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 6,185.08 | 6,374.48 | 6,979.93 | 6,999.16 | 19.23 | 0.00 |
| **Totals for Cusip** | | | | | **30,845.37** | **31,789.99** | **34,809.38** | **34,905.24** | **95.86** | **0.00** |
| 31406KGP9 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 15,898.71 | 16,385.63 | 18,074.10 | 18,133.06 | 58.96 | 0.00 |
| **Totals for Cusip** | | | | | **15,898.71** | **16,385.63** | **18,074.10** | **18,133.06** | **58.96** | **0.00** |
| 31406KY20 | FNMA | 5.50% | 02/01/2035 | 02/15/2005 | 196,669.04 | 200,056.98 | 219,021.87 | 218,508.21 | 0.00 | (513.66) |
| **Totals for Cusip** | | | | | **196,669.04** | **200,056.98** | **219,021.87** | **218,508.21** | **0.00** | **(513.66)** |
| 31406LGA0 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 65,453.80 | 67,458.32 | 73,878.97 | 74,642.60 | 763.63 | 0.00 |
| 31406LGA0 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 49,951.44 | 51,481.21 | 56,381.17 | 56,963.92 | 582.75 | 0.00 |
| 31406LGA0 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 32,104.56 | 33,087.78 | 36,237.02 | 36,611.59 | 374.57 | 0.00 |
| 31406LGA0 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 45,934.14 | 47,340.86 | 51,846.76 | 52,382.65 | 535.89 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **193,443.94** | **199,368.17** | **218,343.92** | **220,600.76** | **2,256.84** | **0.00** |
| 31406MLH7 | FNMA | 6.00% | 01/01/2035 | 02/02/2005 | 2,498.81 | 2,575.33 | 2,819.83 | 2,827.38 | 7.55 | 0.00 |
| **Totals for Cusip** | | | | | **2,498.81** | **2,575.33** | **2,819.83** | **2,827.38** | **7.55** | **0.00** |
| 31406N4K7 | FNMA | 4.50% | 02/01/2035 | 05/08/2008 | 110,340.11 | 105,547.19 | 119,755.11 | 119,000.11 | 0.00 | (755.00) |
| **Totals for Cusip** | | | | | **110,340.11** | **105,547.19** | **119,755.11** | **119,000.11** | **0.00** | **(755.00)** |
| 31406PGF0 | FNMA | 5.00% | 03/01/2035 | 12/12/2010 | 6,223.56 | 6,581.88 | 6,845.03 | 6,796.14 | 0.00 | (48.89) |
| **Totals for Cusip** | | | | | **6,223.56** | **6,581.88** | **6,845.03** | **6,796.14** | **0.00** | **(48.89)** |
| 31406PTL3 | FNMA | 4.50% | 03/01/2020 | 01/23/2007 | 1,348.13 | 1,295.90 | 1,394.04 | 1,385.53 | 0.00 | (8.51) |
| **Totals for Cusip** | | | | | **1,348.13** | **1,295.90** | **1,394.04** | **1,385.53** | **0.00** | **(8.51)** |
| 31406QCB1 | FNMA | 6.00% | 03/01/2035 | 05/04/2005 | 376,907.18 | 387,743.27 | 428,676.38 | 427,717.71 | 0.00 | (958.67) |
| **Totals for Cusip** | | | | | **376,907.18** | **387,743.27** | **428,676.38** | **427,717.71** | **0.00** | **(958.67)** |
| 31406UUM8 | FNMA | 5.00% | 04/01/2035 | 01/04/2007 | 9,844.12 | 9,579.95 | 10,843.28 | 10,753.57 | 0.00 | (89.71) |
| **Totals for Cusip** | | | | | **9,844.12** | **9,579.95** | **10,843.28** | **10,753.57** | **0.00** | **(89.71)** |
| 31406YQ52 | FNMA | 4.50% | 05/01/2020 | 01/23/2007 | 1,095.40 | 1,052.96 | 1,132.56 | 1,125.79 | 0.00 | (6.77) |
| **Totals for Cusip** | | | | | **1,095.40** | **1,052.96** | **1,132.56** | **1,125.79** | **0.00** | **(6.77)** |
| 31407H6M3 | FNMA | 6.50% | 08/01/2036 | 02/05/2007 | 44,426.96 | 45,287.76 | 50,773.20 | 52,261.24 | 1,488.04 | 0.00 |
| **Totals for Cusip** | | | | | **44,426.96** | **45,287.76** | **50,773.20** | **52,261.24** | **1,488.04** | **0.00** |
| 31407QQX7 | FNMA | 4.50% | 08/01/2020 | 09/25/2006 | 2,755.85 | 2,671.44 | 2,859.39 | 2,832.31 | 0.00 | (27.08) |
| **Totals for Cusip** | | | | | **2,755.85** | **2,671.44** | **2,859.39** | **2,832.31** | **0.00** | **(27.08)** |
| 31407YMP1 | FNMA | 6.50% | 12/01/2035 | 02/29/2012 | 92,797.18 | 105,529.86 | 110,305.14 | 104,987.63 | 0.00 | (5,317.51) |
| **Totals for Cusip** | | | | | **92,797.18** | **105,529.86** | **110,305.14** | **104,987.63** | **0.00** | **(5,317.51)** |
| 31407YRU5 | FNMA | 4.50% | 10/01/2035 | 06/11/2009 | 115,829.78 | 112,753.06 | 125,660.13 | 124,815.45 | 0.00 | (844.68) |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **115,829.78** | **112,753.06** | **125,660.13** | **124,815.45** | **0.00** | **(844.68)** |
| 31408BYQ5 | FNMA | 6.00% | 02/01/2036 | 10/02/2007 | 86,666.62 | 87,008.54 | 97,800.52 | 99,425.19 | 1,624.67 | 0.00 |
| **Totals for Cusip** | | | | | **86,666.62** | **87,008.54** | **97,800.52** | **99,425.19** | **1,624.67** | **0.00** |
| 31408GY84 | FNMA | 6.00% | 02/01/2036 | 10/02/2007 | 132,400.29 | 132,922.64 | 150,121.77 | 151,662.90 | 1,541.13 | 0.00 |
| **Totals for Cusip** | | | | | **132,400.29** | **132,922.64** | **150,121.77** | **151,662.90** | **1,541.13** | **0.00** |
| 31408JHG9 | FNMA | 6.00% | 02/01/2036 | 03/29/2007 | 502,620.66 | 506,684.82 | 568,723.57 | 569,466.35 | 742.78 | 0.00 |
| **Totals for Cusip** | | | | | **502,620.66** | **506,684.82** | **568,723.57** | **569,466.35** | **742.78** | **0.00** |
| 31408JLB5 | FNMA | 6.50% | 01/01/2036 | 02/29/2012 | 151,868.87 | 172,706.76 | 180,855.38 | 171,819.37 | 0.00 | (9,036.01) |
| **Totals for Cusip** | | | | | **151,868.87** | **172,706.76** | **180,855.38** | **171,819.37** | **0.00** | **(9,036.01)** |
| 31409AM48 | FNMA | 7.00% | 02/01/2036 | 04/10/2006 | 17,397.62 | 17,900.52 | 18,610.02 | 18,702.17 | 92.15 | 0.00 |
| **Totals for Cusip** | | | | | **17,397.62** | **17,900.52** | **18,610.02** | **18,702.17** | **92.15** | **0.00** |
| 31409AMY2 | FNMA | 5.50% | 02/01/2021 | 03/14/2007 | 33,682.28 | 33,850.70 | 35,936.23 | 35,375.66 | 0.00 | (560.57) |
| **Totals for Cusip** | | | | | **33,682.28** | **33,850.70** | **35,936.23** | **35,375.66** | **0.00** | **(560.57)** |
| 31409BAE7 | FNMA | 6.00% | 03/01/2036 | 10/02/2007 | 139,252.66 | 139,802.07 | 158,714.14 | 159,597.47 | 883.33 | 0.00 |
| **Totals for Cusip** | | | | | **139,252.66** | **139,802.07** | **158,714.14** | **159,597.47** | **883.33** | **0.00** |
| 31409BE60 | FNMA | 6.00% | 03/01/2036 | 10/02/2007 | 307,380.98 | 308,593.70 | 350,666.38 | 352,488.04 | 1,821.66 | 0.00 |
| **Totals for Cusip** | | | | | **307,380.98** | **308,593.70** | **350,666.38** | **352,488.04** | **1,821.66** | **0.00** |
| 31409DY80 | FNMA | 6.00% | 04/01/2036 | 09/26/2007 | 568,222.62 | 568,000.65 | 648,245.04 | 652,164.19 | 3,919.15 | 0.00 |
| **Totals for Cusip** | | | | | **568,222.62** | **568,000.65** | **648,245.04** | **652,164.19** | **3,919.15** | **0.00** |
| 31409VXT5 | FNMA | 6.50% | 04/01/2036 | 02/29/2012 | 70,751.93 | 80,106.06 | 80,858.60 | 80,046.37 | 0.00 | (812.23) |
| **Totals for Cusip** | | | | | **70,751.93** | **80,106.06** | **80,858.60** | **80,046.37** | **0.00** | **(812.23)** |
| 31409XAZ2 | FNMA | 4.50% | 05/01/2021 | 09/25/2006 | 5,771.37 | 5,594.63 | 5,970.16 | 5,931.49 | 0.00 | (38.67) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **5,771.37** | **5,594.63** | **5,970.16** | **5,931.49** | **0.00** | **(38.67)** |
| 3140EWWY | FNMA | 3.00% | 02/01/2031 | 06/07/2016 | 10,226,285.79 | 10,688,066.52 | 10,688,066.52 | 10,503,184.57 | 0.00 | (184,881.95) |
| **Totals for Cusip** | | | | | **10,226,285.79** | **10,688,066.52** | **10,688,066.52** | **10,503,184.57** | **0.00** | **(184,881.95)** |
| 31410BAL8 | FNMA | 6.00% | 05/01/2036 | 02/29/2012 | 60,540.92 | 66,719.36 | 68,535.80 | 68,572.24 | 36.44 | 0.00 |
| **Totals for Cusip** | | | | | **60,540.92** | **66,719.36** | **68,535.80** | **68,572.24** | **36.44** | **0.00** |
| 31410BS70 | FNMA | 4.50% | 04/01/2021 | 09/25/2006 | 3,364.71 | 3,261.68 | 3,481.71 | 3,458.06 | 0.00 | (23.65) |
| **Totals for Cusip** | | | | | **3,364.71** | **3,261.68** | **3,481.71** | **3,458.06** | **0.00** | **(23.65)** |
| 31410FYT6 | FNMA | 6.00% | 02/01/2037 | 07/15/2009 | 747,742.03 | 783,142.96 | 846,054.06 | 847,190.25 | 1,136.19 | 0.00 |
| **Totals for Cusip** | | | | | **747,742.03** | **783,142.96** | **846,054.06** | **847,190.25** | **1,136.19** | **0.00** |
| 31410GAE3 | FNMA | 5.00% | 12/01/2036 | 12/12/2010 | 106,969.22 | 113,128.31 | 117,925.06 | 116,864.10 | 0.00 | (1,060.96) |
| **Totals for Cusip** | | | | | **106,969.22** | **113,128.31** | **117,925.06** | **116,864.10** | **0.00** | **(1,060.96)** |
| 31410GCT8 | FNMA | 4.50% | 05/01/2035 | 07/08/2009 | 267,941.12 | 270,829.87 | 291,764.39 | 289,557.29 | 0.00 | (2,207.10) |
| **Totals for Cusip** | | | | | **267,941.12** | **270,829.87** | **291,764.39** | **289,557.29** | **0.00** | **(2,207.10)** |
| 31410KJY1 | FNMA | 6.00% | 05/01/2038 | 02/24/2009 | 267,500.81 | 276,006.49 | 302,254.49 | 303,041.89 | 787.40 | 0.00 |
| **Totals for Cusip** | | | | | **267,500.81** | **276,006.49** | **302,254.49** | **303,041.89** | **787.40** | **0.00** |
| 31410PXU2 | FNMA | 6.50% | 09/01/2036 | 02/29/2012 | 55,123.99 | 62,411.93 | 62,998.27 | 62,365.44 | 0.00 | (632.83) |
| **Totals for Cusip** | | | | | **55,123.99** | **62,411.93** | **62,998.27** | **62,365.44** | **0.00** | **(632.83)** |
| 31410TVW2 | FNMA | 6.50% | 09/01/2036 | 11/30/2006 | 490,267.62 | 500,915.60 | 572,537.27 | 554,672.43 | 0.00 | (17,864.84) |
| **Totals for Cusip** | | | | | **490,267.62** | **500,915.60** | **572,537.27** | **554,672.43** | **0.00** | **(17,864.84)** |
| 31410TWE1 | FNMA | 6.50% | 09/01/2036 | 11/28/2006 | 33,199.26 | 33,904.75 | 37,941.66 | 37,560.54 | 0.00 | (381.12) |
| **Totals for Cusip** | | | | | **33,199.26** | **33,904.75** | **37,941.66** | **37,560.54** | **0.00** | **(381.12)** |
| 31410YWS9 | FNMA | 6.00% | 10/01/2036 | 01/24/2007 | 659,196.32 | 663,213.29 | 756,387.80 | 754,894.18 | 0.00 | (1,493.62) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **659,196.32** | **663,213.29** | **756,387.80** | **754,894.18** | **0.00** | **(1,493.62)** |
| 31411DAE9 | FNMA | 6.00% | 11/01/2036 | 12/10/2007 | 114,551.71 | 115,777.75 | 130,082.43 | 131,006.24 | 923.81 | 0.00 |
| **Totals for Cusip** | | | | | **114,551.71** | **115,777.75** | **130,082.43** | **131,006.24** | **923.81** | **0.00** |
| 31411JHN9 | FNMA | 5.00% | 02/01/2037 | 12/12/2010 | 4,026.33 | 4,258.17 | 4,428.39 | 4,383.77 | 0.00 | (44.62) |
| **Totals for Cusip** | | | | | **4,026.33** | **4,258.17** | **4,428.39** | **4,383.77** | **0.00** | **(44.62)** |
| 31411LBW0 | FNMA | 5.00% | 02/01/2037 | 12/12/2010 | 42,445.61 | 45,038.78 | 46,706.17 | 46,263.21 | 0.00 | (442.96) |
| **Totals for Cusip** | | | | | **42,445.61** | **45,038.78** | **46,706.17** | **46,263.21** | **0.00** | **(442.96)** |
| 31411VP45 | FNMA | 6.00% | 03/01/2022 | 09/07/2007 | 43,668.47 | 44,405.38 | 47,437.19 | 46,096.82 | 0.00 | (1,340.37) |
| 31411VP45 | FNMA | 6.00% | 03/01/2022 | 09/07/2007 | 43,668.41 | 44,405.33 | 47,437.12 | 46,096.76 | 0.00 | (1,340.36) |
| 31411VP45 | FNMA | 6.00% | 03/01/2022 | 09/07/2007 | 43,668.41 | 44,405.33 | 47,437.12 | 46,096.76 | 0.00 | (1,340.36) |
| 31411VP45 | FNMA | 6.00% | 03/01/2022 | 09/07/2007 | 43,668.42 | 44,405.34 | 47,437.13 | 46,096.77 | 0.00 | (1,340.36) |
| 31411VP45 | FNMA | 6.00% | 03/01/2022 | 09/07/2007 | 43,668.44 | 44,405.36 | 47,437.16 | 46,096.79 | 0.00 | (1,340.37) |
| **Totals for Cusip** | | | | | **218,342.15** | **222,026.74** | **237,185.72** | **230,483.90** | **0.00** | **(6,701.82)** |
| 31411WAE7 | FNMA | 5.50% | 04/01/2037 | 02/29/2012 | 890.97 | 971.06 | 995.74 | 989.50 | 0.00 | (6.24) |
| **Totals for Cusip** | | | | | **890.97** | **971.06** | **995.74** | **989.50** | **0.00** | **(6.24)** |
| 31411X2G9 | FNMA | 6.50% | 05/01/2037 | 02/29/2012 | 34,495.99 | 39,002.81 | 40,400.36 | 39,027.61 | 0.00 | (1,372.75) |
| **Totals for Cusip** | | | | | **34,495.99** | **39,002.81** | **40,400.36** | **39,027.61** | **0.00** | **(1,372.75)** |
| 31411XVA0 | FNMA | 5.00% | 05/01/2037 | 12/12/2010 | 33,771.83 | 35,716.35 | 37,144.21 | 36,769.41 | 0.00 | (374.80) |
| **Totals for Cusip** | | | | | **33,771.83** | **35,716.35** | **37,144.21** | **36,769.41** | **0.00** | **(374.80)** |
| 31412B4L3 | FNMA | 5.00% | 01/01/2037 | 12/12/2010 | 637.67 | 674.37 | 701.35 | 694.27 | 0.00 | (7.08) |
| **Totals for Cusip** | | | | | **637.67** | **674.37** | **701.35** | **694.27** | **0.00** | **(7.08)** |
| 31412B5B4 | FNMA | 6.00% | 12/01/2036 | 08/14/2008 | 195,994.90 | 195,504.92 | 223,011.63 | 223,214.56 | 202.93 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **195,994.90** | **195,504.92** | **223,011.63** | **223,214.56** | **202.93** | **0.00** |
| 31412GTA9 | FNMA | 6.50% | 08/01/2037 | 02/29/2012 | 151,714.71 | 171,630.67 | 173,386.62 | 171,644.96 | 0.00 | (1,741.66) |
| **Totals for Cusip** | | | | | **151,714.71** | **171,630.67** | **173,386.62** | **171,644.96** | **0.00** | **(1,741.66)** |
| 31412LKA7 | FNMA | 5.50% | 05/01/2037 | 06/24/2008 | 1,126,056.06 | 1,099,840.08 | 1,278,314.09 | 1,291,090.16 | 12,776.07 | 0.00 |
| **Totals for Cusip** | | | | | **1,126,056.06** | **1,099,840.08** | **1,278,314.09** | **1,291,090.16** | **12,776.07** | **0.00** |
| 31412LYZ7 | FNMA | 6.00% | 09/01/2037 | 02/29/2012 | 36,085.10 | 39,936.87 | 41,070.68 | 41,113.37 | 42.69 | 0.00 |
| **Totals for Cusip** | | | | | **36,085.10** | **39,936.87** | **41,070.68** | **41,113.37** | **42.69** | **0.00** |
| 31412N4U7 | FNMA | 5.00% | 03/01/2039 | 12/12/2010 | 33,301.22 | 35,218.65 | 36,632.38 | 36,336.94 | 0.00 | (295.44) |
| **Totals for Cusip** | | | | | **33,301.22** | **35,218.65** | **36,632.38** | **36,336.94** | **0.00** | **(295.44)** |
| 31412Q2Y4 | FNMA | 4.50% | 01/01/2040 | 01/18/2011 | 5,246.36 | 5,367.27 | 5,677.78 | 5,652.84 | 0.00 | (24.94) |
| 31412Q2Y4 | FNMA | 4.50% | 01/01/2040 | 04/15/2011 | 83,794.15 | 85,391.49 | 90,684.86 | 90,286.34 | 0.00 | (398.52) |
| **Totals for Cusip** | | | | | **89,040.51** | **90,758.76** | **96,362.64** | **95,939.18** | **0.00** | **(423.46)** |
| 31412QNC9 | FNMA | 4.50% | 09/01/2039 | 02/03/2010 | 3,173,063.66 | 3,203,802.72 | 3,472,797.88 | 3,442,803.96 | 0.00 | (29,993.92) |
| **Totals for Cusip** | | | | | **3,173,063.66** | **3,203,802.72** | **3,472,797.88** | **3,442,803.96** | **0.00** | **(29,993.92)** |
| 31412RKU0 | FNMA | 4.00% | 09/01/2040 | 05/21/2014 | 803,623.33 | 848,324.88 | 852,422.14 | 844,723.95 | 0.00 | (7,698.19) |
| **Totals for Cusip** | | | | | **803,623.33** | **848,324.88** | **852,422.14** | **844,723.95** | **0.00** | **(7,698.19)** |
| 31412URW2 | FNMA | 4.50% | 07/01/2039 | 03/30/2010 | 1,389,957.37 | 1,396,798.57 | 1,517,914.72 | 1,501,823.79 | 0.00 | (16,090.93) |
| **Totals for Cusip** | | | | | **1,389,957.37** | **1,396,798.57** | **1,517,914.72** | **1,501,823.79** | **0.00** | **(16,090.93)** |
| 31413C2Y4 | FNMA | 6.50% | 10/01/2037 | 02/29/2012 | 26,223.82 | 29,633.48 | 29,969.79 | 29,668.76 | 0.00 | (301.03) |
| **Totals for Cusip** | | | | | **26,223.82** | **29,633.48** | **29,969.79** | **29,668.76** | **0.00** | **(301.03)** |
| 31413DZL4 | FNMA | 6.00% | 08/01/2022 | 09/05/2007 | 28,121.79 | 28,417.29 | 30,180.83 | 29,867.03 | 0.00 | (313.80) |
| 31413DZL4 | FNMA | 6.00% | 08/01/2022 | 09/05/2007 | 28,121.76 | 28,417.26 | 30,180.80 | 29,867.00 | 0.00 | (313.80) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31413DZL4 | FNMA | 6.00% | 08/01/2022 | 09/05/2007 | 27,330.08 | 27,617.26 | 29,331.15 | 29,026.19 | 0.00 | (304.96) |
| 31413DZL4 | FNMA | 6.00% | 08/01/2022 | 09/05/2007 | 5,416.36 | 5,473.26 | 5,812.94 | 5,752.50 | 0.00 | (60.44) |
| **Totals for Cusip** | | | | | **88,989.99** | **89,925.07** | **95,505.72** | **94,512.72** | **0.00** | **(993.00)** |
| 31413J5Y6 | FNMA | 6.00% | 10/01/2037 | 11/28/2007 | 43,512.63 | 44,056.54 | 49,450.34 | 49,227.12 | 0.00 | (223.22) |
| **Totals for Cusip** | | | | | **43,512.63** | **44,056.54** | **49,450.34** | **49,227.12** | **0.00** | **(223.22)** |
| 31413TT36 | FNMA | 5.50% | 11/01/2037 | 02/29/2012 | 1,958.62 | 2,134.67 | 2,192.47 | 2,181.35 | 0.00 | (11.12) |
| **Totals for Cusip** | | | | | **1,958.62** | **2,134.67** | **2,192.47** | **2,181.35** | **0.00** | **(11.12)** |
| 31413UJ42 | FNMA | 6.50% | 10/01/2037 | 02/29/2012 | 31,787.39 | 35,930.38 | 36,328.11 | 35,963.19 | 0.00 | (364.92) |
| **Totals for Cusip** | | | | | **31,787.39** | **35,930.38** | **36,328.11** | **35,963.19** | **0.00** | **(364.92)** |
| 31414BZF0 | FNMA | 5.00% | 02/01/2023 | 07/25/2008 | 1,785.27 | 1,741.77 | 1,914.68 | 1,853.93 | 0.00 | (60.75) |
| **Totals for Cusip** | | | | | **1,785.27** | **1,741.77** | **1,914.68** | **1,853.93** | **0.00** | **(60.75)** |
| 31414GAN9 | FNMA | 5.00% | 10/01/2023 | 07/25/2008 | 14,733.87 | 14,383.95 | 15,827.71 | 15,405.93 | 0.00 | (421.78) |
| **Totals for Cusip** | | | | | **14,733.87** | **14,383.95** | **15,827.71** | **15,405.93** | **0.00** | **(421.78)** |
| 31414PTH2 | FNMA | 4.50% | 03/01/2038 | 02/29/2012 | 66,404.39 | 70,796.24 | 71,718.55 | 71,421.14 | 0.00 | (297.41) |
| **Totals for Cusip** | | | | | **66,404.39** | **70,796.24** | **71,718.55** | **71,421.14** | **0.00** | **(297.41)** |
| 31414PZJ1 | FNMA | 5.00% | 03/01/2038 | 12/12/2010 | 34,915.19 | 37,048.29 | 38,401.73 | 38,014.26 | 0.00 | (387.47) |
| **Totals for Cusip** | | | | | **34,915.19** | **37,048.29** | **38,401.73** | **38,014.26** | **0.00** | **(387.47)** |
| 31414R6U4 | FNMA | 5.00% | 04/01/2038 | 12/12/2010 | 23,125.08 | 24,537.90 | 25,434.30 | 25,177.66 | 0.00 | (256.64) |
| **Totals for Cusip** | | | | | **23,125.08** | **24,537.90** | **25,434.30** | **25,177.66** | **0.00** | **(256.64)** |
| 31414SG80 | FNMA | 5.00% | 04/01/2023 | 07/25/2008 | 1,670.68 | 1,629.96 | 1,729.88 | 1,709.78 | 0.00 | (20.10) |
| **Totals for Cusip** | | | | | **1,670.68** | **1,629.96** | **1,729.88** | **1,709.78** | **0.00** | **(20.10)** |
| 31414STW3 | FNMA | 5.00% | 04/01/2038 | 02/23/2011 | 10,888.36 | 11,320.50 | 11,975.64 | 11,854.81 | 0.00 | (120.83) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **10,888.36** | **11,320.50** | **11,975.64** | **11,854.81** | **0.00** | **(120.83)** |
| 31415LCN5 | FNMA | 5.00% | 05/01/2038 | 12/06/2010 | 99,127.65 | 104,835.24 | 109,026.30 | 107,926.20 | 0.00 | (1,100.10) |
| 31415LCN5 | FNMA | 5.00% | 05/01/2038 | 12/06/2010 | 99,127.57 | 104,835.15 | 109,026.20 | 107,926.12 | 0.00 | (1,100.08) |
| 31415LCN5 | FNMA | 5.00% | 05/01/2038 | 12/06/2010 | 99,127.59 | 104,835.17 | 109,026.22 | 107,926.14 | 0.00 | (1,100.08) |
| 31415LCN5 | FNMA | 5.00% | 05/01/2038 | 12/12/2010 | 21,654.40 | 22,901.20 | 23,816.76 | 23,576.44 | 0.00 | (240.32) |
| 31415LCN5 | FNMA | 5.00% | 05/01/2038 | 12/12/2010 | 87,841.99 | 92,899.76 | 96,613.67 | 95,638.83 | 0.00 | (974.84) |
| **Totals for Cusip** | | | | | **406,879.20** | **430,306.52** | **447,509.15** | **442,993.73** | **0.00** | **(4,515.42)** |
| 31415VXF7 | FNMA | 5.00% | 09/01/2023 | 07/25/2008 | 11,703.76 | 11,418.48 | 12,132.99 | 11,998.19 | 0.00 | (134.80) |
| **Totals for Cusip** | | | | | **11,703.76** | **11,418.48** | **12,132.99** | **11,998.19** | **0.00** | **(134.80)** |
| 31415WA52 | FNMA | 4.00% | 01/01/2039 | 02/29/2012 | 68,614.73 | 72,288.99 | 72,631.26 | 72,151.68 | 0.00 | (479.58) |
| **Totals for Cusip** | | | | | **68,614.73** | **72,288.99** | **72,631.26** | **72,151.68** | **0.00** | **(479.58)** |
| 31416BL55 | FNMA | 5.50% | 05/01/2038 | 02/29/2012 | 1,648.55 | 1,797.77 | 1,841.49 | 1,841.42 | 0.00 | (0.07) |
| **Totals for Cusip** | | | | | **1,648.55** | **1,797.77** | **1,841.49** | **1,841.42** | **0.00** | **(0.07)** |
| 31416BLU0 | FNMA | 5.00% | 04/01/2038 | 02/29/2012 | 6,834.04 | 7,386.26 | 7,516.47 | 7,440.63 | 0.00 | (75.84) |
| **Totals for Cusip** | | | | | **6,834.04** | **7,386.26** | **7,516.47** | **7,440.63** | **0.00** | **(75.84)** |
| 31416BMU9 | FNMA | 5.50% | 08/01/2037 | 02/29/2012 | 155,736.83 | 170,173.78 | 175,054.37 | 174,670.08 | 0.00 | (384.29) |
| **Totals for Cusip** | | | | | **155,736.83** | **170,173.78** | **175,054.37** | **174,670.08** | **0.00** | **(384.29)** |
| 31416BQE1 | FNMA | 5.50% | 09/01/2036 | 02/29/2012 | 182,143.62 | 199,028.49 | 204,878.19 | 203,812.95 | 0.00 | (1,065.24) |
| **Totals for Cusip** | | | | | **182,143.62** | **199,028.49** | **204,878.19** | **203,812.95** | **0.00** | **(1,065.24)** |
| 31416BQL5 | FNMA | 5.50% | 09/01/2036 | 02/29/2012 | 146,491.26 | 160,071.12 | 164,662.86 | 164,358.49 | 0.00 | (304.37) |
| **Totals for Cusip** | | | | | **146,491.26** | **160,071.12** | **164,662.86** | **164,358.49** | **0.00** | **(304.37)** |
| 31416CH82 | FNMA | 5.00% | 05/01/2039 | 12/12/2010 | 1,696.36 | 1,794.03 | 1,865.77 | 1,846.93 | 0.00 | (18.84) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,696.36** | **1,794.03** | **1,865.77** | **1,846.93** | **0.00** | **(18.84)** |
| 31416CJF4 | FNMA | 5.00% | 07/01/2039 | 12/12/2010 | 22,342.35 | 23,628.76 | 24,573.40 | 24,325.45 | 0.00 | (247.95) |
| **Totals for Cusip** | | | | | **22,342.35** | **23,628.76** | **24,573.40** | **24,325.45** | **0.00** | **(247.95)** |
| 31416CJQ0 | FNMA | 5.00% | 07/01/2039 | 12/12/2010 | 527,570.49 | 560,213.92 | 580,252.36 | 574,397.55 | 0.00 | (5,854.81) |
| **Totals for Cusip** | | | | | **527,570.49** | **560,213.92** | **580,252.36** | **574,397.55** | **0.00** | **(5,854.81)** |
| 31416CLK0 | FNMA | 5.00% | 04/01/2039 | 12/12/2010 | 6,064.10 | 6,413.27 | 6,669.65 | 6,602.35 | 0.00 | (67.30) |
| 31416CLK0 | FNMA | 5.00% | 04/01/2039 | 12/12/2010 | 76,557.43 | 81,234.62 | 84,202.26 | 83,352.65 | 0.00 | (849.61) |
| 31416CLK0 | FNMA | 5.00% | 04/01/2039 | 12/12/2010 | 74,073.11 | 78,598.52 | 81,469.85 | 80,647.83 | 0.00 | (822.02) |
| 31416CLK0 | FNMA | 5.00% | 04/01/2039 | 12/12/2010 | 74,583.11 | 79,139.67 | 82,030.79 | 81,203.09 | 0.00 | (827.70) |
| 31416CLK0 | FNMA | 5.00% | 04/01/2039 | 12/12/2010 | 34,650.26 | 36,645.36 | 38,110.34 | 37,725.81 | 0.00 | (384.53) |
| 31416CLK0 | FNMA | 5.00% | 04/01/2039 | 03/18/2011 | 1,974.35 | 2,066.91 | 2,171.50 | 2,149.59 | 0.00 | (21.91) |
| 31416CLK0 | FNMA | 5.00% | 04/01/2039 | 04/26/2011 | 2,484.26 | 2,603.43 | 2,732.33 | 2,704.76 | 0.00 | (27.57) |
| **Totals for Cusip** | | | | | **270,386.62** | **286,701.78** | **297,386.72** | **294,386.08** | **0.00** | **(3,000.64)** |
| 31416Y4B1 | FNMA | 4.50% | 09/01/2041 | 02/29/2012 | 572,440.51 | 615,995.07 | 619,457.99 | 618,387.00 | 0.00 | (1,070.99) |
| **Totals for Cusip** | | | | | **572,440.51** | **615,995.07** | **619,457.99** | **618,387.00** | **0.00** | **(1,070.99)** |
| 31416YLF3 | FNMA | 4.00% | 01/01/2041 | 02/29/2012 | 40,058.70 | 42,203.81 | 42,490.82 | 42,266.31 | 0.00 | (224.51) |
| **Totals for Cusip** | | | | | **40,058.70** | **42,203.81** | **42,490.82** | **42,266.31** | **0.00** | **(224.51)** |
| 31417A4E6 | FNMA | 3.00% | 02/01/2027 | 04/28/2015 | 1,073,122.52 | 1,127,281.68 | 1,111,473.23 | 1,103,719.93 | 0.00 | (7,753.30) |
| **Totals for Cusip** | | | | | **1,073,122.52** | **1,127,281.68** | **1,111,473.23** | **1,103,719.93** | **0.00** | **(7,753.30)** |
| 31417AET2 | FNMA | 4.00% | 10/01/2041 | 02/29/2012 | 807,374.36 | 850,860.86 | 856,526.01 | 850,528.47 | 0.00 | (5,997.54) |
| **Totals for Cusip** | | | | | **807,374.36** | **850,860.86** | **856,526.01** | **850,528.47** | **0.00** | **(5,997.54)** |
| 31417AQL6 | FNMA | 4.00% | 12/01/2041 | 11/25/2015 | 1,593,052.42 | 1,692,867.10 | 1,689,780.83 | 1,682,616.34 | 0.00 | (7,164.49) |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,593,052.42** | **1,692,867.10** | **1,689,780.83** | **1,682,616.34** | **0.00** | **(7,164.49)** |
| 31417AX46 | FNMA | 3.50% | 01/01/2042 | 08/12/2016 | 575,914.25 | 609,929.19 | 609,929.19 | 593,898.16 | 0.00 | (16,031.03) |
| **Totals for Cusip** | | | | | **575,914.25** | **609,929.19** | **609,929.19** | **593,898.16** | **0.00** | **(16,031.03)** |
| 31417BDC8 | FNMA | 3.50% | 03/01/2042 | 11/05/2014 | 1,120,661.23 | 1,157,870.68 | 1,157,355.21 | 1,149,598.50 | 0.00 | (7,756.71) |
| **Totals for Cusip** | | | | | **1,120,661.23** | **1,157,870.68** | **1,157,355.21** | **1,149,598.50** | **0.00** | **(7,756.71)** |
| 31417BXH5 | FNMA | 3.50% | 05/01/2042 | 08/16/2013 | 3,011,425.45 | 2,977,546.92 | 3,113,688.98 | 3,105,882.93 | 0.00 | (7,806.05) |
| 31417BXH5 | FNMA | 3.50% | 05/01/2042 | 08/22/2013 | 8,401,778.90 | 8,294,131.09 | 8,687,090.79 | 8,665,312.21 | 0.00 | (21,778.58) |
| **Totals for Cusip** | | | | | **11,413,204.35** | **11,271,678.01** | **11,800,779.77** | **11,771,195.14** | **0.00** | **(29,584.63)** |
| 31417DVR1 | FNMA | 3.50% | 11/01/2042 | 08/15/2013 | 7,083,007.90 | 7,046,486.13 | 7,319,864.75 | 7,302,634.55 | 0.00 | (17,230.20) |
| **Totals for Cusip** | | | | | **7,083,007.90** | **7,046,486.13** | **7,319,864.75** | **7,302,634.55** | **0.00** | **(17,230.20)** |
| 31417ECJ8 | FNMA | 3.00% | 12/01/2042 | 08/14/2013 | 2,049,658.98 | 1,970,234.69 | 2,058,839.00 | 2,049,073.06 | 0.00 | (9,765.94) |
| **Totals for Cusip** | | | | | **2,049,658.98** | **1,970,234.69** | **2,058,839.00** | **2,049,073.06** | **0.00** | **(9,765.94)** |
| 31417ESE2 | FNMA | 2.50% | 01/01/2028 | 08/15/2013 | 4,306,267.44 | 4,265,896.17 | 4,363,360.80 | 4,319,469.85 | 0.00 | (43,890.95) |
| **Totals for Cusip** | | | | | **4,306,267.44** | **4,265,896.17** | **4,363,360.80** | **4,319,469.85** | **0.00** | **(43,890.95)** |
| 31417F4U9 | FNMA | 3.00% | 04/01/2043 | 05/23/2016 | 2,443,289.80 | 2,503,226.76 | 2,503,226.76 | 2,442,591.14 | 0.00 | (60,635.62) |
| **Totals for Cusip** | | | | | **2,443,289.80** | **2,503,226.76** | **2,503,226.76** | **2,442,591.14** | **0.00** | **(60,635.62)** |
| 31417GTY2 | FNMA | 3.00% | 06/01/2043 | 03/24/2015 | 2,675,233.61 | 2,738,770.41 | 2,681,234.36 | 2,674,472.24 | 0.00 | (6,762.12) |
| **Totals for Cusip** | | | | | **2,675,233.61** | **2,738,770.41** | **2,681,234.36** | **2,674,472.24** | **0.00** | **(6,762.12)** |
| 31417GY34 | FNMA | 2.50% | 06/01/2028 | 11/26/2013 | 433,321.09 | 432,914.85 | 439,053.09 | 434,649.50 | 0.00 | (4,403.59) |
| **Totals for Cusip** | | | | | **433,321.09** | **432,914.85** | **439,053.09** | **434,649.50** | **0.00** | **(4,403.59)** |
| 31417GZ74 | FNMA | 3.00% | 06/01/2043 | 01/02/2014 | 313,704.15 | 298,411.07 | 314,360.42 | 313,614.87 | 0.00 | (745.55) |
| 31417GZ74 | FNMA | 3.00% | 06/01/2043 | 01/02/2014 | 392,897.43 | 373,743.68 | 393,719.37 | 392,785.62 | 0.00 | (933.75) |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31417GZ74 | FNMA | 3.00% | 06/01/2043 | 01/02/2014 | 376,521.09 | 358,165.69 | 377,308.78 | 376,413.94 | 0.00 | (894.84) |
| 31417GZ74 | FNMA | 3.00% | 06/01/2043 | 01/02/2014 | 43,100.35 | 40,999.22 | 43,190.52 | 43,088.08 | 0.00 | (102.44) |
| 31417GZ74 | FNMA | 3.00% | 06/01/2043 | 01/02/2014 | 260,567.86 | 247,865.19 | 261,112.96 | 260,493.70 | 0.00 | (619.26) |
| 31417GZ74 | FNMA | 3.00% | 06/01/2043 | 01/02/2014 | 784,143.07 | 745,916.08 | 785,783.50 | 783,919.91 | 0.00 | (1,863.59) |
| 31417GZ74 | FNMA | 3.00% | 06/01/2043 | 01/02/2014 | 259,404.30 | 246,758.33 | 259,946.97 | 259,330.48 | 0.00 | (616.49) |
| 31417GZ74 | FNMA | 3.00% | 06/01/2043 | 01/02/2014 | 392,897.42 | 373,743.67 | 393,719.36 | 392,785.61 | 0.00 | (933.75) |
| 31417GZ74 | FNMA | 3.00% | 06/01/2043 | 01/02/2014 | 784,143.22 | 745,916.23 | 785,783.65 | 783,920.06 | 0.00 | (1,863.59) |
| 31417GZ74 | FNMA | 3.00% | 06/01/2043 | 01/02/2014 | 65,368.71 | 62,181.98 | 65,505.46 | 65,350.11 | 0.00 | (155.35) |
| 31417GZ74 | FNMA | 3.00% | 06/01/2043 | 01/02/2014 | 784,143.09 | 745,916.10 | 785,783.52 | 783,919.93 | 0.00 | (1,863.59) |
| **Totals for Cusip** | | | | | **4,456,890.69** | **4,239,617.24** | **4,466,214.51** | **4,455,622.31** | **0.00** | **(10,592.20)** |
| 31417WUE9 | FNMA | 4.50% | 02/01/2040 | 11/17/2010 | 93,950.86 | 97,840.98 | 101,692.17 | 101,222.41 | 0.00 | (469.76) |
| 31417WUE9 | FNMA | 4.50% | 02/01/2040 | 11/17/2010 | 4,484.22 | 4,669.90 | 4,853.71 | 4,831.29 | 0.00 | (22.42) |
| 31417WUE9 | FNMA | 4.50% | 02/01/2040 | 12/12/2010 | 175,827.79 | 181,816.91 | 190,315.58 | 189,436.41 | 0.00 | (879.17) |
| 31417WUE9 | FNMA | 4.50% | 02/01/2040 | 12/12/2010 | 196,869.96 | 205,021.60 | 213,091.56 | 212,107.19 | 0.00 | (984.37) |
| 31417WUE9 | FNMA | 4.50% | 02/01/2040 | 12/12/2010 | 21,042.24 | 21,913.52 | 22,776.07 | 22,670.85 | 0.00 | (105.22) |
| 31417WUE9 | FNMA | 4.50% | 02/01/2040 | 12/12/2010 | 19,686.82 | 20,501.99 | 21,308.97 | 21,210.53 | 0.00 | (98.44) |
| 31417WUE9 | FNMA | 4.50% | 02/01/2040 | 12/12/2010 | 151,409.67 | 157,678.98 | 163,885.45 | 163,128.39 | 0.00 | (757.06) |
| **Totals for Cusip** | | | | | **663,271.56** | **689,443.88** | **717,923.51** | **714,607.07** | **0.00** | **(3,316.44)** |
| 31418ACH9 | FNMA | 4.00% | 02/01/2042 | 02/29/2012 | 81,751.20 | 86,154.45 | 86,734.41 | 86,341.53 | 0.00 | (392.88) |
| **Totals for Cusip** | | | | | **81,751.20** | **86,154.45** | **86,734.41** | **86,341.53** | **0.00** | **(392.88)** |
| 31418ACQ9 | FNMA | 3.00% | 02/01/2027 | 02/29/2012 | 250,167.40 | 260,037.25 | 259,101.79 | 257,303.28 | 0.00 | (1,798.51) |
| **Totals for Cusip** | | | | | **250,167.40** | **260,037.25** | **259,101.79** | **257,303.28** | **0.00** | **(1,798.51)** |



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# Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31418AKW7 | FNMA | 3.00% | 10/01/2042 | 05/21/2015 | 4,014,230.81 | 4,062,527.02 | 4,027,906.96 | 4,013,084.10 | 0.00 | (14,822.86) |
| **Totals for Cusip** | | | | | **4,014,230.81** | **4,062,527.02** | **4,027,906.96** | **4,013,084.10** | **0.00** | **(14,822.86)** |
| 31418AUN6 | FNMA | 2.50% | 07/01/2028 | 11/26/2013 | 39,001.12 | 38,964.56 | 39,516.35 | 39,120.48 | 0.00 | (395.87) |
| 31418AUN6 | FNMA | 2.50% | 07/01/2028 | 11/26/2013 | 536,065.04 | 535,562.48 | 543,146.61 | 537,705.57 | 0.00 | (5,441.04) |
| **Totals for Cusip** | | | | | **575,066.16** | **574,527.04** | **582,662.96** | **576,826.05** | **0.00** | **(5,836.91)** |
| 31418PCU7 | FNMA | 4.00% | 01/01/2041 | 02/29/2012 | 31,563.13 | 33,253.27 | 33,477.86 | 33,323.71 | 0.00 | (154.15) |
| **Totals for Cusip** | | | | | **31,563.13** | **33,253.27** | **33,477.86** | **33,323.71** | **0.00** | **(154.15)** |
| 31418PU52 | FNMA | 4.00% | 03/01/2040 | 02/29/2012 | 31,337.60 | 33,015.70 | 33,215.19 | 32,998.25 | 0.00 | (216.94) |
| **Totals for Cusip** | | | | | **31,337.60** | **33,015.70** | **33,215.19** | **32,998.25** | **0.00** | **(216.94)** |
| 31418U7M0 | FNMA | 5.00% | 07/01/2034 | 12/12/2010 | 38,146.82 | 40,477.36 | 42,063.54 | 41,532.72 | 0.00 | (530.82) |
| **Totals for Cusip** | | | | | **38,146.82** | **40,477.36** | **42,063.54** | **41,532.72** | **0.00** | **(530.82)** |
| 31418UCL6 | FNMA | 5.00% | 05/01/2040 | 01/11/2011 | 36,419.96 | 38,218.20 | 40,170.59 | 39,738.95 | 0.00 | (431.64) |
| 31418UCL6 | FNMA | 5.00% | 05/01/2040 | 03/18/2011 | 10,136.13 | 10,611.26 | 11,179.96 | 11,059.85 | 0.00 | (120.11) |
| **Totals for Cusip** | | | | | **46,556.09** | **48,829.46** | **51,350.55** | **50,798.80** | **0.00** | **(551.75)** |
| 31418XYK8 | FNMA | 5.00% | 08/01/2040 | 09/09/2010 | 836,722.10 | 890,193.86 | 925,707.49 | 911,910.93 | 0.00 | (13,796.56) |
| **Totals for Cusip** | | | | | **836,722.10** | **890,193.86** | **925,707.49** | **911,910.93** | **0.00** | **(13,796.56)** |
| 31419ADT1 | FNMA | 4.00% | 07/01/2040 | 05/05/2011 | 3,419,008.85 | 3,435,035.46 | 3,621,112.10 | 3,597,259.97 | 0.00 | (23,852.13) |
| **Totals for Cusip** | | | | | **3,419,008.85** | **3,435,035.46** | **3,621,112.10** | **3,597,259.97** | **0.00** | **(23,852.13)** |
| 31419ASU2 | FNMA | 5.00% | 09/01/2040 | 12/06/2010 | 6,935.65 | 7,335.00 | 7,637.82 | 7,557.30 | 0.00 | (80.52) |
| **Totals for Cusip** | | | | | **6,935.65** | **7,335.00** | **7,637.82** | **7,557.30** | **0.00** | **(80.52)** |
| 31419BCD5 | FNMA | 3.50% | 06/01/2039 | 02/09/2011 | 2,175,924.19 | 2,015,789.79 | 2,246,609.21 | 2,234,295.40 | 0.00 | (12,313.81) |
| **Totals for Cusip** | | | | | **2,175,924.19** | **2,015,789.79** | **2,246,609.21** | **2,234,295.40** | **0.00** | **(12,313.81)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31419E2E8 | FNMA | 4.00% | 10/01/2040 | 02/29/2012 | 483,385.57 | 509,270.42 | 512,765.64 | 508,286.83 | 0.00 | (4,478.81) |
| **Totals for Cusip** | | | | | **483,385.57** | **509,270.42** | **512,765.64** | **508,286.83** | **0.00** | **(4,478.81)** |
| 31419EEJ4 | FNMA | 4.50% | 01/01/2041 | 01/06/2011 | 1,277,621.74 | 1,309,761.92 | 1,395,933.33 | 1,379,797.46 | 0.00 | (16,135.87) |
| **Totals for Cusip** | | | | | **1,277,621.74** | **1,309,761.92** | **1,395,933.33** | **1,379,797.46** | **0.00** | **(16,135.87)** |
| 31419FWK8 | FNMA | 4.00% | 10/01/2040 | 02/29/2012 | 466,884.52 | 491,885.76 | 495,283.24 | 490,883.01 | 0.00 | (4,400.23) |
| **Totals for Cusip** | | | | | **466,884.52** | **491,885.76** | **495,283.24** | **490,883.01** | **0.00** | **(4,400.23)** |
| 31419FWS1 | FNMA | 4.00% | 11/01/2040 | 12/07/2010 | 105,750.18 | 105,584.97 | 112,180.03 | 111,210.09 | 0.00 | (969.94) |
| 31419FWS1 | FNMA | 4.00% | 11/01/2040 | 12/07/2010 | 103,362.78 | 103,201.27 | 109,647.47 | 108,699.43 | 0.00 | (948.04) |
| **Totals for Cusip** | | | | | **209,112.96** | **208,786.24** | **221,827.50** | **219,909.52** | **0.00** | **(1,917.98)** |
| 31419GXU3 | FNMA | 4.00% | 10/01/2040 | 06/15/2011 | 6,223,721.80 | 6,275,262.02 | 6,625,436.77 | 6,588,446.15 | 0.00 | (36,990.62) |
| **Totals for Cusip** | | | | | **6,223,721.80** | **6,275,262.02** | **6,625,436.77** | **6,588,446.15** | **0.00** | **(36,990.62)** |
| 31419JA24 | FNMA | 4.00% | 12/01/2040 | 02/29/2012 | 23,871.48 | 25,149.76 | 25,325.26 | 25,210.49 | 0.00 | (114.77) |
| **Totals for Cusip** | | | | | **23,871.48** | **25,149.76** | **25,325.26** | **25,210.49** | **0.00** | **(114.77)** |
| 31419JSM1 | FNMA | 4.00% | 11/01/2040 | 02/29/2012 | 89,156.34 | 93,930.59 | 94,565.57 | 93,889.09 | 0.00 | (676.48) |
| 31419JSM1 | FNMA | 4.00% | 11/01/2040 | 04/15/2016 | 74,505.76 | 79,814.30 | 79,814.30 | 78,460.80 | 0.00 | (1,353.50) |
| **Totals for Cusip** | | | | | **163,662.10** | **173,744.89** | **174,379.87** | **172,349.89** | **0.00** | **(2,029.98)** |
| 31419LAT0 | FNMA | 5.00% | 01/01/2033 | 12/12/2010 | 57,304.80 | 60,850.53 | 63,027.11 | 62,391.16 | 0.00 | (635.95) |
| **Totals for Cusip** | | | | | **57,304.80** | **60,850.53** | **63,027.11** | **62,391.16** | **0.00** | **(635.95)** |
| 36176JDL1 | GNMA | 4.00% | 07/15/2041 | 02/29/2012 | 227,268.98 | 245,104.61 | 241,278.68 | 242,124.52 | 845.84 | 0.00 |
| **Totals for Cusip** | | | | | **227,268.98** | **245,104.61** | **241,278.68** | **242,124.52** | **845.84** | **0.00** |
| 36176MYU1 | GNMA | 4.00% | 08/15/2041 | 02/29/2012 | 83,594.64 | 90,155.01 | 89,182.76 | 88,803.08 | 0.00 | (379.68) |
| **Totals for Cusip** | | | | | **83,594.64** | **90,155.01** | **89,182.76** | **88,803.08** | **0.00** | **(379.68)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36176RSU7 | GNMA | 4.00% | 11/15/2041 | 02/29/2012 | 162,226.52 | 174,957.75 | 172,208.77 | 172,530.70 | 321.93 | 0.00 |
| **Totals for Cusip** | | | | | **162,226.52** | **174,957.75** | **172,208.77** | **172,530.70** | **321.93** | **0.00** |
| 36176XFP9 | GNMA | 3.50% | 03/15/2042 | 12/17/2013 | 75,284.95 | 76,214.25 | 78,413.36 | 78,364.73 | 0.00 | (48.63) |
| **Totals for Cusip** | | | | | **75,284.95** | **76,214.25** | **78,413.36** | **78,364.73** | **0.00** | **(48.63)** |
| 36177PAW5 | GNMA | 3.50% | 07/15/2042 | 12/17/2013 | 129,589.60 | 131,189.23 | 134,957.96 | 134,856.71 | 0.00 | (101.25) |
| **Totals for Cusip** | | | | | **129,589.60** | **131,189.23** | **134,957.96** | **134,856.71** | **0.00** | **(101.25)** |
| 36177UYC2 | GNMA | 3.50% | 09/15/2042 | 12/17/2013 | 149,430.78 | 151,275.33 | 155,606.83 | 155,518.63 | 0.00 | (88.20) |
| **Totals for Cusip** | | | | | **149,430.78** | **151,275.33** | **155,606.83** | **155,518.63** | **0.00** | **(88.20)** |
| 36178D7F2 | GNMA | 3.00% | 04/15/2043 | 11/14/2013 | 659,530.78 | 646,958.47 | 670,956.85 | 669,346.08 | 0.00 | (1,610.77) |
| 36178D7F2 | GNMA | 3.00% | 04/15/2043 | 11/14/2013 | 659,530.76 | 646,958.46 | 670,956.83 | 669,346.06 | 0.00 | (1,610.77) |
| 36178D7F2 | GNMA | 3.00% | 04/15/2043 | 11/14/2013 | 329,765.08 | 323,478.94 | 335,478.11 | 334,672.73 | 0.00 | (805.38) |
| **Totals for Cusip** | | | | | **1,648,826.62** | **1,617,395.87** | **1,677,391.79** | **1,673,364.87** | **0.00** | **(4,026.92)** |
| 36178WLC1 | GNMA | 3.50% | 09/15/2042 | 12/17/2013 | 361,770.75 | 366,236.36 | 376,822.53 | 376,996.53 | 174.00 | 0.00 |
| **Totals for Cusip** | | | | | **361,770.75** | **366,236.36** | **376,822.53** | **376,996.53** | **174.00** | **0.00** |
| 36179BM68 | GNMA | 3.00% | 02/15/2043 | 11/14/2013 | 277,966.14 | 272,797.72 | 282,800.55 | 281,270.61 | 0.00 | (1,529.94) |
| **Totals for Cusip** | | | | | **277,966.14** | **272,797.72** | **282,800.55** | **281,270.61** | **0.00** | **(1,529.94)** |
| 36179HUN9 | GNMA | 3.00% | 12/15/2042 | 11/14/2013 | 290,709.68 | 285,304.33 | 296,118.00 | 295,049.65 | 0.00 | (1,068.35) |
| **Totals for Cusip** | | | | | **290,709.68** | **285,304.33** | **296,118.00** | **295,049.65** | **0.00** | **(1,068.35)** |
| 36179JQB6 | GNMA | 3.00% | 03/15/2043 | 11/14/2013 | 69,181.65 | 67,895.31 | 70,384.99 | 70,004.08 | 0.00 | (380.91) |
| **Totals for Cusip** | | | | | **69,181.65** | **67,895.31** | **70,384.99** | **70,004.08** | **0.00** | **(380.91)** |
| 36179JWS2 | GNMA | 3.50% | 05/15/2043 | 12/17/2013 | 211,647.90 | 214,260.42 | 220,395.42 | 220,244.16 | 0.00 | (151.26) |
| **Totals for Cusip** | | | | | **211,647.90** | **214,260.42** | **220,395.42** | **220,244.16** | **0.00** | **(151.26)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36179MAX8 | GNMA | 3.50% | 04/20/2042 | 05/11/2012 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 36179MAX8 | GNMA | 3.50% | 04/20/2042 | 05/11/2012 | 0.00 | 0.00 | (0.01) | (0.01) | 0.00 | 0.00 |
| **Totals for Cusip** | | | | | **0.01** | **0.01** | **0.00** | **0.00** | **0.00** | **0.00** |
| 36179MG61 | GNMA | 4.00% | 07/20/2042 | 07/25/2014 | 558,694.73 | 591,779.93 | 596,805.72 | 596,299.29 | 0.00 | (506.43) |
| 36179MG61 | GNMA | 4.00% | 07/20/2042 | 07/25/2014 | 558,694.56 | 591,779.77 | 596,805.54 | 596,299.11 | 0.00 | (506.43) |
| 36179MG61 | GNMA | 4.00% | 07/20/2042 | 07/25/2014 | 558,694.52 | 591,779.73 | 596,805.49 | 596,299.07 | 0.00 | (506.42) |
| 36179MG61 | GNMA | 4.00% | 07/20/2042 | 07/25/2014 | 558,694.54 | 591,779.75 | 596,805.52 | 596,299.09 | 0.00 | (506.43) |
| 36179MG61 | GNMA | 4.00% | 07/20/2042 | 07/25/2014 | 558,694.54 | 591,779.75 | 596,805.51 | 596,299.09 | 0.00 | (506.42) |
| 36179MG61 | GNMA | 4.00% | 07/20/2042 | 07/25/2014 | 558,694.54 | 591,779.75 | 596,805.52 | 596,299.09 | 0.00 | (506.43) |
| 36179MG61 | GNMA | 4.00% | 07/20/2042 | 07/25/2014 | 558,694.55 | 591,779.76 | 596,805.53 | 596,299.10 | 0.00 | (506.43) |
| 36179MG61 | GNMA | 4.00% | 07/20/2042 | 07/25/2014 | 558,694.55 | 591,779.75 | 596,805.53 | 596,299.10 | 0.00 | (506.43) |
| **Totals for Cusip** | | | | | **4,469,556.53** | **4,734,238.19** | **4,774,444.36** | **4,770,392.94** | **0.00** | **(4,051.42)** |
| 36179MK74 | GNMA | 3.50% | 08/20/2042 | 09/14/2012 | 489,903.99 | 531,239.63 | 512,254.65 | 511,616.54 | 0.00 | (638.11) |
| 36179MK74 | GNMA | 3.50% | 08/20/2042 | 09/14/2012 | 489,904.54 | 531,316.78 | 512,255.23 | 511,617.11 | 0.00 | (638.12) |
| 36179MK74 | GNMA | 3.50% | 08/20/2042 | 09/14/2012 | 489,904.48 | 531,316.72 | 512,255.17 | 511,617.05 | 0.00 | (638.12) |
| 36179MK74 | GNMA | 3.50% | 08/20/2042 | 09/14/2012 | 489,904.46 | 531,316.70 | 512,255.15 | 511,617.03 | 0.00 | (638.12) |
| 36179MK74 | GNMA | 3.50% | 08/20/2042 | 09/14/2012 | 244,951.98 | 265,658.10 | 256,127.30 | 255,808.25 | 0.00 | (319.05) |
| 36179MK74 | GNMA | 3.50% | 08/20/2042 | 09/14/2012 | 244,952.49 | 265,658.64 | 256,127.84 | 255,808.79 | 0.00 | (319.05) |
| 36179MK74 | GNMA | 3.50% | 08/20/2042 | 09/14/2012 | 244,951.47 | 265,657.54 | 256,126.77 | 255,807.72 | 0.00 | (319.05) |
| **Totals for Cusip** | | | | | **2,694,473.41** | **2,922,164.11** | **2,817,402.11** | **2,813,892.49** | **0.00** | **(3,509.62)** |
| 36179MNH9 | GNMA | 3.50% | 09/20/2042 | 10/12/2012 | 2,677,688.82 | 2,917,739.46 | 2,799,852.73 | 2,796,365.11 | 0.00 | (3,487.62) |
| 36179MNH9 | GNMA | 3.50% | 09/20/2042 | 10/26/2012 | 358,983.01 | 387,813.81 | 375,360.85 | 374,893.29 | 0.00 | (467.56) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **3,036,671.83** | **3,305,553.27** | **3,175,213.58** | **3,171,258.40** | **0.00** | **(3,955.18)** |
| 36179MQQ6 | GNMA | 4.00% | 10/20/2042 | 02/12/2013 | 4,703,845.21 | 5,079,785.34 | 5,022,190.83 | 5,019,744.59 | 0.00 | (2,446.24) |
| **Totals for Cusip** | | | | | **4,703,845.21** | **5,079,785.34** | **5,022,190.83** | **5,019,744.59** | **0.00** | **(2,446.24)** |
| 36179MX39 | GNMA | 3.00% | 01/20/2043 | 11/12/2013 | 4,988,933.82 | 4,861,871.90 | 5,076,168.33 | 5,072,715.88 | 0.00 | (3,452.45) |
| **Totals for Cusip** | | | | | **4,988,933.82** | **4,861,871.90** | **5,076,168.33** | **5,072,715.88** | **0.00** | **(3,452.45)** |
| 36179NDR6 | GNMA II | 3.50% | 05/20/2043 | 05/15/2013 | 279,810.39 | 299,047.36 | 292,490.66 | 292,197.45 | 0.00 | (293.21) |
| 36179NDR6 | GNMA II | 3.50% | 05/20/2043 | 12/10/2014 | 1,626,956.36 | 1,705,634.94 | 1,700,685.71 | 1,698,980.89 | 0.00 | (1,704.82) |
| **Totals for Cusip** | | | | | **1,906,766.75** | **2,004,682.30** | **1,993,176.37** | **1,991,178.34** | **0.00** | **(1,998.03)** |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 587,497.88 | 596,034.96 | 614,121.70 | 613,523.03 | 0.00 | (598.67) |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 587,497.66 | 596,034.74 | 614,121.47 | 613,522.80 | 0.00 | (598.67) |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 587,497.66 | 596,034.74 | 614,121.47 | 613,522.80 | 0.00 | (598.67) |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 587,497.66 | 596,034.74 | 614,121.46 | 613,522.80 | 0.00 | (598.66) |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 587,497.66 | 596,034.74 | 614,121.47 | 613,522.80 | 0.00 | (598.67) |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 587,497.68 | 596,034.76 | 614,121.49 | 613,522.82 | 0.00 | (598.67) |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 293,749.09 | 298,017.63 | 307,061.02 | 306,761.67 | 0.00 | (299.35) |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 587,497.65 | 596,034.73 | 614,121.46 | 613,522.79 | 0.00 | (598.67) |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 587,497.67 | 596,034.75 | 614,121.47 | 613,522.81 | 0.00 | (598.66) |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 587,497.66 | 596,034.74 | 614,121.46 | 613,522.80 | 0.00 | (598.66) |
| **Totals for Cusip** | | | | | **5,581,228.27** | **5,662,330.53** | **5,834,154.47** | **5,828,467.12** | **0.00** | **(5,687.35)** |
| 36179Q6P1 | GNMA II | 3.50% | 03/20/2045 | 08/25/2016 | 3,586,206.42 | 3,804,180.54 | 3,804,180.54 | 3,731,805.25 | 0.00 | (72,375.29) |
| **Totals for Cusip** | | | | | **3,586,206.42** | **3,804,180.54** | **3,804,180.54** | **3,731,805.25** | **0.00** | **(72,375.29)** |
| 36179QJR3 | GNMA II | 3.00% | 07/20/2044 | 09/09/2016 | 664,893.40 | 695,125.28 | 695,125.28 | 675,290.34 | 0.00 | (19,834.94) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **664,893.40** | **695,125.28** | **695,125.28** | **675,290.34** | **0.00** | **(19,834.94)** |
| 36179RBX6 | GNMA II | 3.50% | 04/20/2045 | 09/07/2016 | 7,688,861.45 | 8,167,312.88 | 8,167,312.88 | 8,000,836.00 | 0.00 | (166,476.88) |
| 36179RBX6 | GNMA II | 3.50% | 04/20/2045 | 12/14/2016 | 2,527,643.03 | 2,636,055.22 | 2,636,055.22 | 2,630,201.82 | 0.00 | (5,853.40) |
| **Totals for Cusip** | | | | | **10,216,504.48** | **10,803,368.10** | **10,803,368.10** | **10,631,037.82** | **0.00** | **(172,330.28)** |
| 36180BG54 | GNMA | 3.00% | 04/15/2043 | 11/14/2013 | 269,304.83 | 264,297.43 | 273,984.97 | 273,325.44 | 0.00 | (659.53) |
| 36180BG54 | GNMA | 3.00% | 04/15/2043 | 11/14/2013 | 60,358.90 | 59,236.60 | 61,407.84 | 61,260.03 | 0.00 | (147.81) |
| **Totals for Cusip** | | | | | **329,663.73** | **323,534.03** | **335,392.81** | **334,585.47** | **0.00** | **(807.34)** |
| 36180EPX7 | GNMA | 3.00% | 04/15/2043 | 11/14/2013 | 257,569.88 | 252,780.69 | 262,038.58 | 261,403.22 | 0.00 | (635.36) |
| **Totals for Cusip** | | | | | **257,569.88** | **252,780.69** | **262,038.58** | **261,403.22** | **0.00** | **(635.36)** |
| 36180EWP6 | GNMA | 3.00% | 03/15/2043 | 11/14/2013 | 121,508.94 | 119,249.64 | 123,623.39 | 122,953.44 | 0.00 | (669.95) |
| **Totals for Cusip** | | | | | **121,508.94** | **119,249.64** | **123,623.39** | **122,953.44** | **0.00** | **(669.95)** |
| 36180MHH3 | GNMA | 3.00% | 06/15/2043 | 11/14/2013 | 251,339.84 | 246,666.48 | 255,678.21 | 255,044.17 | 0.00 | (634.04) |
| **Totals for Cusip** | | | | | **251,339.84** | **246,666.48** | **255,678.21** | **255,044.17** | **0.00** | **(634.04)** |
| 36180MTS6 | GNMA | 3.00% | 03/15/2043 | 11/14/2013 | 218,821.74 | 214,753.04 | 221,833.10 | 222,088.69 | 255.59 | 0.00 |
| **Totals for Cusip** | | | | | **218,821.74** | **214,753.04** | **221,833.10** | **222,088.69** | **255.59** | **0.00** |
| 36181D6S0 | GNMA | 3.00% | 05/15/2043 | 12/15/2014 | 1,330,265.46 | 1,366,432.06 | 1,353,312.35 | 1,350,063.40 | 0.00 | (3,248.95) |
| **Totals for Cusip** | | | | | **1,330,265.46** | **1,366,432.06** | **1,353,312.35** | **1,350,063.40** | **0.00** | **(3,248.95)** |
| 36181LT73 | GNMA | 3.00% | 08/15/2043 | 11/14/2013 | 318,292.19 | 312,498.26 | 323,782.56 | 323,004.09 | 0.00 | (778.47) |
| **Totals for Cusip** | | | | | **318,292.19** | **312,498.26** | **323,782.56** | **323,004.09** | **0.00** | **(778.47)** |
| 36182AJA0 | GNMA | 3.50% | 09/15/2043 | 12/17/2013 | 401,359.36 | 406,313.64 | 417,982.98 | 418,379.08 | 396.10 | 0.00 |
| **Totals for Cusip** | | | | | **401,359.36** | **406,313.64** | **417,982.98** | **418,379.08** | **396.10** | **0.00** |
| 36200H6U3 | GNMA | 5.50% | 02/15/2033 | 09/25/2006 | 183,511.40 | 183,239.02 | 207,822.49 | 207,323.50 | 0.00 | (498.99) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **183,511.40** | **183,239.02** | **207,822.49** | **207,323.50** | **0.00** | **(498.99)** |
| 36200H7E8 | GNMA | 5.50% | 03/15/2033 | 05/15/2006 | 45,139.67 | 43,968.86 | 50,991.64 | 50,409.77 | 0.00 | (581.87) |
| **Totals for Cusip** | | | | | **45,139.67** | **43,968.86** | **50,991.64** | **50,409.77** | **0.00** | **(581.87)** |
| 36200JBD1 | GNMA | 6.00% | 04/15/2033 | 06/03/2004 | 27,071.37 | 27,504.90 | 30,367.85 | 30,697.73 | 329.88 | 0.00 |
| 36200JBD1 | GNMA | 6.00% | 04/15/2033 | 06/03/2004 | 21,953.11 | 22,304.69 | 24,626.35 | 24,893.85 | 267.50 | 0.00 |
| **Totals for Cusip** | | | | | **49,024.48** | **49,809.59** | **54,994.20** | **55,591.58** | **597.38** | **0.00** |
| 36200JQV5 | GNMA | 6.00% | 01/15/2034 | 06/03/2004 | 12,033.94 | 12,226.66 | 13,499.33 | 13,642.07 | 142.74 | 0.00 |
| **Totals for Cusip** | | | | | **12,033.94** | **12,226.66** | **13,499.33** | **13,642.07** | **142.74** | **0.00** |
| 36200K7J0 | GNMA | 6.00% | 02/15/2033 | 06/03/2004 | 4,934.70 | 5,013.75 | 5,699.02 | 5,723.02 | 24.00 | 0.00 |
| 36200K7J0 | GNMA | 6.00% | 02/15/2033 | 06/03/2004 | 17,807.69 | 18,092.92 | 20,565.86 | 20,652.48 | 86.62 | 0.00 |
| **Totals for Cusip** | | | | | **22,742.39** | **23,106.67** | **26,264.88** | **26,375.50** | **110.62** | **0.00** |
| 36200KMR5 | GNMA | 5.50% | 02/15/2033 | 09/25/2006 | 135,489.70 | 135,288.58 | 154,117.75 | 153,138.93 | 0.00 | (978.82) |
| **Totals for Cusip** | | | | | **135,489.70** | **135,288.58** | **154,117.75** | **153,138.93** | **0.00** | **(978.82)** |
| 36200KMZ7 | GNMA | 5.50% | 02/15/2033 | 09/25/2006 | 125,053.68 | 124,868.08 | 141,145.58 | 140,687.65 | 0.00 | (457.93) |
| **Totals for Cusip** | | | | | **125,053.68** | **124,868.08** | **141,145.58** | **140,687.65** | **0.00** | **(457.93)** |
| 36200MFX6 | GNMA | 5.50% | 04/15/2033 | 05/15/2006 | 36,050.39 | 35,115.34 | 41,014.62 | 40,656.10 | 0.00 | (358.52) |
| **Totals for Cusip** | | | | | **36,050.39** | **35,115.34** | **41,014.62** | **40,656.10** | **0.00** | **(358.52)** |
| 36200MJ79 | GNMA | 5.50% | 05/15/2033 | 09/25/2006 | 241,454.66 | 241,096.27 | 268,640.32 | 270,456.29 | 1,815.97 | 0.00 |
| **Totals for Cusip** | | | | | **241,454.66** | **241,096.27** | **268,640.32** | **270,456.29** | **1,815.97** | **0.00** |
| 36200N4P3 | GNMA | 6.00% | 10/15/2034 | 08/15/2007 | 1,249,683.64 | 1,251,245.76 | 1,442,915.86 | 1,441,687.75 | 0.00 | (1,228.11) |
| **Totals for Cusip** | | | | | **1,249,683.64** | **1,251,245.76** | **1,442,915.86** | **1,441,687.75** | **0.00** | **(1,228.11)** |
| 36200QEE0 | GNMA | 6.00% | 03/15/2033 | 06/03/2004 | 75,681.26 | 76,893.37 | 84,897.02 | 85,794.79 | 897.77 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **75,681.26** | **76,893.37** | **84,897.02** | **85,794.79** | **897.77** | **0.00** |
| 36200TQS0 | GNMA | 5.50% | 09/15/2033 | 09/25/2006 | 254,617.57 | 254,239.62 | 288,507.83 | 284,505.72 | 0.00 | (4,002.11) |
| **Totals for Cusip** | | | | | **254,617.57** | **254,239.62** | **288,507.83** | **284,505.72** | **0.00** | **(4,002.11)** |
| 36201FDA2 | GNMA | 5.50% | 10/15/2032 | 09/25/2006 | 213,819.33 | 213,501.94 | 241,337.34 | 241,623.95 | 286.61 | 0.00 |
| **Totals for Cusip** | | | | | **213,819.33** | **213,501.94** | **241,337.34** | **241,623.95** | **286.61** | **0.00** |
| 36201P3N3 | GNMA | 5.50% | 10/15/2032 | 05/15/2006 | 22,018.93 | 21,447.82 | 24,986.43 | 24,561.99 | 0.00 | (424.44) |
| 36201P3N3 | GNMA | 5.50% | 10/15/2032 | 05/15/2006 | 5,415.99 | 5,275.51 | 6,145.89 | 6,041.51 | 0.00 | (104.38) |
| **Totals for Cusip** | | | | | **27,434.92** | **26,723.33** | **31,132.32** | **30,603.50** | **0.00** | **(528.82)** |
| 36201VXY3 | GNMA | 6.50% | 08/15/2032 | 08/14/2002 | 17,164.43 | 17,918.04 | 19,638.36 | 19,606.39 | 0.00 | (31.97) |
| **Totals for Cusip** | | | | | **17,164.43** | **17,918.04** | **19,638.36** | **19,606.39** | **0.00** | **(31.97)** |
| 36201VY48 | GNMA | 6.50% | 08/15/2032 | 08/14/2002 | 22,122.10 | 23,093.39 | 25,310.58 | 25,269.39 | 0.00 | (41.19) |
| **Totals for Cusip** | | | | | **22,122.10** | **23,093.39** | **25,310.58** | **25,269.39** | **0.00** | **(41.19)** |
| 36201VYK2 | GNMA | 6.50% | 08/15/2032 | 08/14/2002 | 87,586.03 | 91,431.58 | 100,209.92 | 100,046.79 | 0.00 | (163.13) |
| **Totals for Cusip** | | | | | **87,586.03** | **91,431.58** | **100,209.92** | **100,046.79** | **0.00** | **(163.13)** |
| 36201VYT3 | GNMA | 6.50% | 07/15/2032 | 08/14/2002 | 106,367.60 | 111,037.83 | 121,698.51 | 121,500.40 | 0.00 | (198.11) |
| **Totals for Cusip** | | | | | **106,367.60** | **111,037.83** | **121,698.51** | **121,500.40** | **0.00** | **(198.11)** |
| 36201VZK1 | GNMA | 6.50% | 08/15/2032 | 08/14/2002 | 574,265.43 | 599,479.27 | 682,430.96 | 661,502.32 | 0.00 | (20,928.64) |
| **Totals for Cusip** | | | | | **574,265.43** | **599,479.27** | **682,430.96** | **661,502.32** | **0.00** | **(20,928.64)** |
| 36201XN61 | GNMA | 5.50% | 08/15/2033 | 05/15/2006 | 57,690.11 | 56,193.77 | 65,166.21 | 64,713.21 | 0.00 | (453.00) |
| **Totals for Cusip** | | | | | **57,690.11** | **56,193.77** | **65,166.21** | **64,713.21** | **0.00** | **(453.00)** |
| 36201YWZ5 | GNMA | 5.50% | 07/15/2033 | 07/16/2003 | 155,956.73 | 160,854.75 | 173,516.07 | 173,968.82 | 452.75 | 0.00 |
| **Totals for Cusip** | | | | | **155,956.73** | **160,854.75** | **173,516.07** | **173,968.82** | **452.75** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36202C6G3 | GNMA | 6.00% | 11/20/2028 | 02/29/2012 | 667.11 | 752.00 | 750.84 | 758.32 | 7.48 | 0.00 |
| **Totals for Cusip** | | | | | **667.11** | **752.00** | **750.84** | **758.32** | **7.48** | **0.00** |
| 36202D3J8 | GNMA | 6.00% | 01/20/2034 | 02/29/2012 | 3,831.45 | 4,315.11 | 4,371.16 | 4,458.04 | 86.88 | 0.00 |
| **Totals for Cusip** | | | | | **3,831.45** | **4,315.11** | **4,371.16** | **4,458.04** | **86.88** | **0.00** |
| 36202D6F3 | GNMA | 6.00% | 06/20/2034 | 07/12/2004 | 172,679.90 | 177,698.41 | 199,361.34 | 200,904.86 | 1,543.52 | 0.00 |
| **Totals for Cusip** | | | | | **172,679.90** | **177,698.41** | **199,361.34** | **200,904.86** | **1,543.52** | **0.00** |
| 36202D6T3 | GNMA | 5.00% | 07/20/2034 | 02/29/2012 | 29,073.95 | 32,256.79 | 32,114.71 | 32,404.21 | 289.50 | 0.00 |
| **Totals for Cusip** | | | | | **29,073.95** | **32,256.79** | **32,114.71** | **32,404.21** | **289.50** | **0.00** |
| 36202DAN1 | GNMA | 6.00% | 02/20/2029 | 02/29/2012 | 761.67 | 859.16 | 875.01 | 884.44 | 9.43 | 0.00 |
| **Totals for Cusip** | | | | | **761.67** | **859.16** | **875.01** | **884.44** | **9.43** | **0.00** |
| 36202DLT6 | GNMA | 6.00% | 02/20/2031 | 02/29/2012 | 555.78 | 625.95 | 632.60 | 652.62 | 20.02 | 0.00 |
| **Totals for Cusip** | | | | | **555.78** | **625.95** | **632.60** | **652.62** | **20.02** | **0.00** |
| 36202DNX5 | GNMA | 6.00% | 07/20/2031 | 02/29/2012 | 1,684.18 | 1,896.80 | 1,920.60 | 1,963.58 | 42.98 | 0.00 |
| **Totals for Cusip** | | | | | **1,684.18** | **1,896.80** | **1,920.60** | **1,963.58** | **42.98** | **0.00** |
| 36202DUT6 | GNMA | 5.00% | 10/20/2032 | 02/29/2012 | 2,863.96 | 3,181.51 | 3,173.77 | 3,194.33 | 20.56 | 0.00 |
| **Totals for Cusip** | | | | | **2,863.96** | **3,181.51** | **3,173.77** | **3,194.33** | **20.56** | **0.00** |
| 36202DWE7 | GNMA | 5.00% | 02/20/2033 | 02/29/2012 | 36,808.41 | 40,889.72 | 40,766.67 | 41,041.84 | 275.17 | 0.00 |
| **Totals for Cusip** | | | | | **36,808.41** | **40,889.72** | **40,766.67** | **41,041.84** | **275.17** | **0.00** |
| 36202E6F1 | GNMA | 5.50% | 06/20/2039 | 02/29/2012 | 157,030.71 | 174,192.32 | 175,189.04 | 174,219.56 | 0.00 | (969.48) |
| **Totals for Cusip** | | | | | **157,030.71** | **174,192.32** | **175,189.04** | **174,219.56** | **0.00** | **(969.48)** |
| 36202ELU1 | GNMA | 5.00% | 01/20/2037 | 02/29/2012 | 112,596.76 | 124,430.50 | 122,111.62 | 124,012.37 | 1,900.75 | 0.00 |
| **Totals for Cusip** | | | | | **112,596.76** | **124,430.50** | **122,111.62** | **124,012.37** | **1,900.75** | **0.00** |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36202EN88 | GNMA | 5.00% | 08/20/2037 | 02/29/2012 | 18,881.23 | 20,865.62 | 20,470.41 | 21,048.86 | 578.45 | 0.00 |
| **Totals for Cusip** | | | | | **18,881.23** | **20,865.62** | **20,470.41** | **21,048.86** | **578.45** | **0.00** |
| 36202ENV7 | GNMA | 5.00% | 07/20/2037 | 02/29/2012 | 3,317.48 | 3,666.14 | 3,602.73 | 3,695.53 | 92.80 | 0.00 |
| **Totals for Cusip** | | | | | **3,317.48** | **3,666.14** | **3,602.73** | **3,695.53** | **92.80** | **0.00** |
| 36202EPZ6 | GNMA | 6.50% | 10/20/2037 | 02/29/2012 | 275,740.50 | 315,957.44 | 317,795.94 | 317,215.64 | 0.00 | (580.30) |
| **Totals for Cusip** | | | | | **275,740.50** | **315,957.44** | **317,795.94** | **317,215.64** | **0.00** | **(580.30)** |
| 36202ERC5 | GNMA | 5.00% | 02/20/2038 | 02/29/2012 | 23,534.86 | 25,978.92 | 25,505.84 | 25,953.77 | 447.93 | 0.00 |
| **Totals for Cusip** | | | | | **23,534.86** | **25,978.92** | **25,505.84** | **25,953.77** | **447.93** | **0.00** |
| 36202ES83 | GNMA | 5.00% | 05/20/2038 | 02/29/2012 | 23,679.38 | 26,138.45 | 25,731.54 | 26,104.63 | 373.09 | 0.00 |
| **Totals for Cusip** | | | | | **23,679.38** | **26,138.45** | **25,731.54** | **26,104.63** | **373.09** | **0.00** |
| 36202ESA8 | GNMA | 5.00% | 04/20/2038 | 02/29/2012 | 521,095.14 | 575,210.04 | 565,629.48 | 580,671.42 | 15,041.94 | 0.00 |
| **Totals for Cusip** | | | | | **521,095.14** | **575,210.04** | **565,629.48** | **580,671.42** | **15,041.94** | **0.00** |
| 36202FHX7 | GNMA II | 4.50% | 07/20/2040 | 05/15/2012 | 1,910,978.69 | 2,099,687.83 | 2,081,637.98 | 2,067,508.88 | 0.00 | (14,129.10) |
| **Totals for Cusip** | | | | | **1,910,978.69** | **2,099,687.83** | **2,081,637.98** | **2,067,508.88** | **0.00** | **(14,129.10)** |
| 36202FHY5 | GNMA II | 5.00% | 07/20/2040 | 02/29/2012 | 42,256.74 | 46,631.84 | 46,689.40 | 46,523.73 | 0.00 | (165.67) |
| **Totals for Cusip** | | | | | **42,256.74** | **46,631.84** | **46,689.40** | **46,523.73** | **0.00** | **(165.67)** |
| 36202FHZ2 | GNMA II | 5.50% | 07/20/2040 | 02/29/2012 | 28,458.74 | 31,568.96 | 31,666.84 | 31,521.03 | 0.00 | (145.81) |
| **Totals for Cusip** | | | | | **28,458.74** | **31,568.96** | **31,666.84** | **31,521.03** | **0.00** | **(145.81)** |
| 36202FJR8 | GNMA II | 5.00% | 08/20/2040 | 02/29/2012 | 954,326.00 | 1,053,133.04 | 1,054,434.26 | 1,050,608.92 | 0.00 | (3,825.34) |
| **Totals for Cusip** | | | | | **954,326.00** | **1,053,133.04** | **1,054,434.26** | **1,050,608.92** | **0.00** | **(3,825.34)** |
| 36202FKP0 | GNMA II | 5.00% | 09/20/2040 | 02/29/2012 | 220,169.48 | 242,964.94 | 243,265.23 | 242,382.69 | 0.00 | (882.54) |
| **Totals for Cusip** | | | | | **220,169.48** | **242,964.94** | **243,265.23** | **242,382.69** | **0.00** | **(882.54)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36202FLN4 | GNMA II | 4.00% | 10/20/2040 | 04/30/2012 | 357,574.72 | 385,719.76 | 382,985.04 | 383,513.80 | 528.76 | 0.00 |
| 36202FLN4 | GNMA II | 4.00% | 10/20/2040 | 04/30/2012 | 357,574.76 | 385,719.81 | 382,985.09 | 383,513.84 | 528.75 | 0.00 |
| 36202FLN4 | GNMA II | 4.00% | 10/20/2040 | 04/30/2012 | 357,574.71 | 385,719.76 | 382,985.03 | 383,513.79 | 528.76 | 0.00 |
| 36202FLN4 | GNMA II | 4.00% | 10/20/2040 | 04/30/2012 | 156,070.61 | 168,355.07 | 167,161.45 | 167,392.24 | 230.79 | 0.00 |
| 36202FLN4 | GNMA II | 4.00% | 10/20/2040 | 04/30/2012 | 357,574.72 | 385,719.76 | 382,985.04 | 383,513.80 | 528.76 | 0.00 |
| **Totals for Cusip** | | | | | **1,586,369.52** | **1,711,234.16** | **1,699,101.65** | **1,701,447.47** | **2,345.82** | **0.00** |
| 36202FMC7 | GNMA II | 5.00% | 11/20/2040 | 02/29/2012 | 452,270.03 | 499,096.23 | 499,711.08 | 498,367.43 | 0.00 | (1,343.65) |
| **Totals for Cusip** | | | | | **452,270.03** | **499,096.23** | **499,711.08** | **498,367.43** | **0.00** | **(1,343.65)** |
| 36202FP67 | GNMA II | 4.00% | 02/20/2041 | 05/15/2012 | 2,217,869.67 | 2,410,807.03 | 2,375,832.94 | 2,369,950.57 | 0.00 | (5,882.37) |
| **Totals for Cusip** | | | | | **2,217,869.67** | **2,410,807.03** | **2,375,832.94** | **2,369,950.57** | **0.00** | **(5,882.37)** |
| 36202FP75 | GNMA II | 4.50% | 02/20/2041 | 05/08/2012 | 1,470,797.33 | 1,617,647.24 | 1,602,152.45 | 1,584,367.77 | 0.00 | (17,784.68) |
| **Totals for Cusip** | | | | | **1,470,797.33** | **1,617,647.24** | **1,602,152.45** | **1,584,367.77** | **0.00** | **(17,784.68)** |
| 36202FP83 | GNMA II | 5.00% | 02/20/2041 | 02/29/2012 | 6,049.02 | 6,673.40 | 6,683.59 | 6,656.50 | 0.00 | (27.09) |
| **Totals for Cusip** | | | | | **6,049.02** | **6,673.40** | **6,683.59** | **6,656.50** | **0.00** | **(27.09)** |
| 36202FPF7 | GNMA II | 4.00% | 01/20/2041 | 05/26/2011 | 161,232.88 | 163,726.96 | 172,721.68 | 172,919.86 | 198.18 | 0.00 |
| 36202FPF7 | GNMA II | 4.00% | 01/20/2041 | 09/17/2012 | 1,168,300.92 | 1,284,035.74 | 1,251,549.32 | 1,252,985.34 | 1,436.02 | 0.00 |
| **Totals for Cusip** | | | | | **1,329,533.80** | **1,447,762.70** | **1,424,271.00** | **1,425,905.20** | **1,634.20** | **0.00** |
| 36202FPG5 | GNMA II | 4.50% | 01/20/2041 | 06/02/2011 | 1,435,492.32 | 1,519,042.45 | 1,563,691.72 | 1,548,446.53 | 0.00 | (15,245.19) |
| **Totals for Cusip** | | | | | **1,435,492.32** | **1,519,042.45** | **1,563,691.72** | **1,548,446.53** | **0.00** | **(15,245.19)** |
| 36202FQ82 | GNMA II | 5.00% | 03/20/2041 | 07/18/2011 | 204,784.20 | 222,382.86 | 226,267.30 | 226,553.87 | 286.57 | 0.00 |
| 36202FQ82 | GNMA II | 5.00% | 03/20/2041 | 07/18/2011 | 204,784.19 | 222,382.84 | 226,267.29 | 226,553.86 | 286.57 | 0.00 |
| 36202FQ82 | GNMA II | 5.00% | 03/20/2041 | 07/18/2011 | 204,784.20 | 222,382.85 | 226,267.30 | 226,553.87 | 286.57 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36202FQ82 | GNMA II | 5.00% | 03/20/2041 | 07/18/2011 | 204,784.19 | 222,382.84 | 226,267.29 | 226,553.86 | 286.57 | 0.00 |
| 36202FQ82 | GNMA II | 5.00% | 03/20/2041 | 07/18/2011 | 204,784.19 | 222,382.84 | 226,267.29 | 226,553.86 | 286.57 | 0.00 |
| 36202FQ82 | GNMA II | 5.00% | 03/20/2041 | 07/18/2011 | 204,784.20 | 222,382.85 | 226,267.30 | 226,553.87 | 286.57 | 0.00 |
| 36202FQ82 | GNMA II | 5.00% | 03/20/2041 | 02/29/2012 | 931,188.92 | 1,027,309.41 | 1,028,876.30 | 1,030,179.37 | 1,303.07 | 0.00 |
| **Totals for Cusip** | | | | | **2,159,894.09** | **2,361,606.49** | **2,386,480.07** | **2,389,502.56** | **3,022.49** | **0.00** |
| 36202FSD9 | GNMA II | 4.00% | 04/20/2041 | 05/26/2011 | 307,150.58 | 311,901.80 | 328,923.33 | 328,154.54 | 0.00 | (768.79) |
| 36202FSD9 | GNMA II | 4.00% | 04/20/2041 | 05/26/2011 | 307,150.52 | 311,901.73 | 328,923.27 | 328,154.48 | 0.00 | (768.79) |
| 36202FSD9 | GNMA II | 4.00% | 04/20/2041 | 05/26/2011 | 307,150.49 | 311,901.71 | 328,923.24 | 328,154.45 | 0.00 | (768.79) |
| 36202FSD9 | GNMA II | 4.00% | 04/20/2041 | 05/26/2011 | 307,150.52 | 311,901.74 | 328,923.27 | 328,154.48 | 0.00 | (768.79) |
| 36202FSD9 | GNMA II | 4.00% | 04/20/2041 | 05/26/2011 | 307,150.56 | 311,901.77 | 328,923.31 | 328,154.52 | 0.00 | (768.79) |
| **Totals for Cusip** | | | | | **1,535,752.67** | **1,559,508.75** | **1,644,616.42** | **1,640,772.47** | **0.00** | **(3,843.95)** |
| 36202FSE7 | GNMA II | 4.50% | 04/20/2041 | 09/09/2011 | 232,790.09 | 253,741.20 | 253,580.81 | 250,765.72 | 0.00 | (2,815.09) |
| 36202FSE7 | GNMA II | 4.50% | 04/20/2041 | 09/09/2011 | 232,790.08 | 253,741.19 | 253,580.80 | 250,765.71 | 0.00 | (2,815.09) |
| 36202FSE7 | GNMA II | 4.50% | 04/20/2041 | 09/09/2011 | 232,790.07 | 253,741.18 | 253,580.79 | 250,765.70 | 0.00 | (2,815.09) |
| 36202FSE7 | GNMA II | 4.50% | 04/20/2041 | 09/09/2011 | 23,625.05 | 25,751.30 | 25,735.04 | 25,449.33 | 0.00 | (285.71) |
| 36202FSE7 | GNMA II | 4.50% | 04/20/2041 | 09/09/2011 | 232,790.08 | 253,741.19 | 253,580.80 | 250,765.71 | 0.00 | (2,815.09) |
| 36202FSE7 | GNMA II | 4.50% | 04/20/2041 | 10/03/2011 | 1,107,925.10 | 1,204,176.10 | 1,206,875.05 | 1,193,477.08 | 0.00 | (13,397.97) |
| 36202FSE7 | GNMA II | 4.50% | 04/20/2041 | 10/24/2011 | 192,496.76 | 206,994.18 | 209,688.85 | 207,361.01 | 0.00 | (2,327.84) |
| 36202FSE7 | GNMA II | 4.50% | 04/20/2041 | 04/10/2014 | 16,668.35 | 18,004.43 | 18,157.01 | 17,955.45 | 0.00 | (201.56) |
| **Totals for Cusip** | | | | | **2,271,875.58** | **2,469,890.77** | **2,474,779.15** | **2,447,305.71** | **0.00** | **(27,473.44)** |
| 36202FSF4 | GNMA II | 5.00% | 04/20/2041 | 07/18/2011 | 195,184.13 | 212,018.74 | 215,660.34 | 214,663.08 | 0.00 | (997.26) |
| 36202FSF4 | GNMA II | 5.00% | 04/20/2041 | 07/18/2011 | 195,184.27 | 212,018.90 | 215,660.49 | 214,663.23 | 0.00 | (997.26) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36202FSF4 | GNMA II | 5.00% | 04/20/2041 | 07/18/2011 | 195,184.15 | 212,018.76 | 215,660.35 | 214,663.10 | 0.00 | (997.25) |
| 36202FSF4 | GNMA II | 5.00% | 04/20/2041 | 07/18/2011 | 195,184.15 | 212,018.76 | 215,660.36 | 214,663.10 | 0.00 | (997.26) |
| 36202FSF4 | GNMA II | 5.00% | 04/20/2041 | 07/18/2011 | 195,184.15 | 212,018.76 | 215,660.36 | 214,663.10 | 0.00 | (997.26) |
| 36202FSF4 | GNMA II | 5.00% | 04/20/2041 | 02/29/2012 | 73,412.33 | 80,990.20 | 81,113.82 | 80,738.72 | 0.00 | (375.10) |
| **Totals for Cusip** | | | | | **1,049,333.18** | **1,141,084.12** | **1,159,415.72** | **1,154,054.33** | **0.00** | **(5,361.39)** |
| 36202FTL0 | GNMA II | 4.50% | 05/20/2041 | 04/13/2011 | 242,094.20 | 248,487.02 | 263,716.14 | 260,925.76 | 0.00 | (2,790.38) |
| 36202FTL0 | GNMA II | 4.50% | 05/20/2041 | 04/13/2011 | 99,809.85 | 102,445.46 | 108,724.09 | 107,573.67 | 0.00 | (1,150.42) |
| 36202FTL0 | GNMA II | 4.50% | 05/20/2041 | 04/13/2011 | 245,161.79 | 251,635.62 | 267,057.70 | 264,231.97 | 0.00 | (2,825.73) |
| 36202FTL0 | GNMA II | 4.50% | 05/20/2041 | 04/13/2011 | 237,369.54 | 243,637.59 | 258,569.52 | 255,833.59 | 0.00 | (2,735.93) |
| 36202FTL0 | GNMA II | 4.50% | 05/20/2041 | 04/12/2011 | 245,309.07 | 251,748.44 | 267,218.14 | 264,390.71 | 0.00 | (2,827.43) |
| 36202FTL0 | GNMA II | 4.50% | 05/20/2041 | 04/12/2011 | 245,308.99 | 251,748.34 | 267,218.04 | 264,390.62 | 0.00 | (2,827.42) |
| 36202FTL0 | GNMA II | 4.50% | 05/20/2041 | 04/12/2011 | 245,308.99 | 251,748.34 | 267,218.04 | 264,390.62 | 0.00 | (2,827.42) |
| 36202FTL0 | GNMA II | 4.50% | 05/20/2041 | 04/12/2011 | 245,308.99 | 251,748.34 | 267,218.04 | 264,390.62 | 0.00 | (2,827.42) |
| 36202FTL0 | GNMA II | 4.50% | 05/20/2041 | 04/13/2011 | 245,284.43 | 251,617.74 | 267,191.32 | 264,364.15 | 0.00 | (2,827.17) |
| 36202FTL0 | GNMA II | 4.50% | 05/20/2041 | 04/13/2011 | 245,284.43 | 251,617.74 | 267,191.31 | 264,364.15 | 0.00 | (2,827.16) |
| 36202FTL0 | GNMA II | 4.50% | 05/20/2041 | 04/13/2011 | 245,284.43 | 251,617.74 | 267,191.31 | 264,364.15 | 0.00 | (2,827.16) |
| 36202FTL0 | GNMA II | 4.50% | 05/20/2041 | 04/13/2011 | 245,284.55 | 251,761.58 | 267,191.44 | 264,364.28 | 0.00 | (2,827.16) |
| 36202FTL0 | GNMA II | 4.50% | 05/20/2041 | 04/13/2011 | 245,284.43 | 251,617.74 | 267,191.32 | 264,364.15 | 0.00 | (2,827.17) |
| **Totals for Cusip** | | | | | **3,032,093.69** | **3,111,431.69** | **3,302,896.41** | **3,267,948.44** | **0.00** | **(34,947.97)** |
| 36202FV94 | GNMA II | 4.50% | 08/20/2041 | 07/18/2011 | 261,742.76 | 276,056.84 | 285,120.07 | 282,103.21 | 0.00 | (3,016.86) |
| 36202FV94 | GNMA II | 4.50% | 08/20/2041 | 07/18/2011 | 261,742.77 | 276,056.85 | 285,120.09 | 282,103.22 | 0.00 | (3,016.87) |
| 36202FV94 | GNMA II | 4.50% | 08/20/2041 | 07/22/2011 | 592,661.66 | 625,813.68 | 645,594.68 | 638,763.63 | 0.00 | (6,831.05) |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36202FV94 | GNMA II | 4.50% | 08/20/2041 | 07/18/2011 | 261,742.76 | 276,056.84 | 285,120.07 | 282,103.21 | 0.00 | (3,016.86) |
| 36202FV94 | GNMA II | 4.50% | 08/20/2041 | 07/18/2011 | 261,742.75 | 276,056.83 | 285,120.06 | 282,103.20 | 0.00 | (3,016.86) |
| 36202FV94 | GNMA II | 4.50% | 08/20/2041 | 07/18/2011 | 130,871.39 | 138,028.40 | 142,560.03 | 141,051.61 | 0.00 | (1,508.42) |
| 36202FV94 | GNMA II | 4.50% | 08/20/2041 | 07/18/2011 | 3,141,227.44 | 3,313,994.96 | 3,421,783.16 | 3,385,577.24 | 0.00 | (36,205.92) |
| **Totals for Cusip** | | | | | **4,911,731.53** | **5,182,064.40** | **5,350,418.16** | **5,293,805.32** | **0.00** | **(56,612.84)** |
| 36202FXC5 | GNMA II | 4.50% | 09/20/2041 | 04/08/2014 | 974,206.42 | 1,055,796.20 | 1,061,216.54 | 1,049,987.83 | 0.00 | (11,228.71) |
| 36202FXC5 | GNMA II | 4.50% | 09/20/2041 | 04/10/2014 | 33,210.16 | 35,872.16 | 36,176.28 | 35,793.51 | 0.00 | (382.77) |
| **Totals for Cusip** | | | | | **1,007,416.58** | **1,091,668.36** | **1,097,392.82** | **1,085,781.34** | **0.00** | **(11,611.48)** |
| 36202FXE1 | GNMA II | 5.50% | 09/20/2041 | 02/29/2012 | 232,615.98 | 258,038.17 | 259,794.78 | 258,320.17 | 0.00 | (1,474.61) |
| **Totals for Cusip** | | | | | **232,615.98** | **258,038.17** | **259,794.78** | **258,320.17** | **0.00** | **(1,474.61)** |
| 36202UAG8 | GNMA | 6.00% | 05/15/2033 | 06/03/2004 | 42,312.39 | 42,990.03 | 49,777.23 | 49,064.58 | 0.00 | (712.65) |
| 36202UAG8 | GNMA | 6.00% | 05/15/2033 | 06/03/2004 | 17,710.32 | 17,993.95 | 20,834.81 | 20,536.52 | 0.00 | (298.29) |
| **Totals for Cusip** | | | | | **60,022.71** | **60,983.98** | **70,612.04** | **69,601.10** | **0.00** | **(1,010.94)** |
| 36202VD65 | GNMA | 5.50% | 09/15/2033 | 09/25/2006 | 109,846.04 | 109,683.00 | 122,213.73 | 122,532.61 | 318.88 | 0.00 |
| **Totals for Cusip** | | | | | **109,846.04** | **109,683.00** | **122,213.73** | **122,532.61** | **318.88** | **0.00** |
| 36202VDH1 | GNMA | 5.50% | 08/15/2033 | 09/25/2006 | 365,887.81 | 365,344.70 | 415,870.43 | 412,748.73 | 0.00 | (3,121.70) |
| **Totals for Cusip** | | | | | **365,887.81** | **365,344.70** | **415,870.43** | **412,748.73** | **0.00** | **(3,121.70)** |
| 36202XDA2 | GNMA | 5.50% | 06/15/2033 | 05/15/2006 | 75,744.46 | 73,779.85 | 86,293.03 | 88,504.53 | 2,211.50 | 0.00 |
| **Totals for Cusip** | | | | | **75,744.46** | **73,779.85** | **86,293.03** | **88,504.53** | **2,211.50** | **0.00** |
| 36203ASR8 | GNMA | 7.00% | 07/15/2023 | 09/25/2000 | 1,841.01 | 1,815.69 | 1,840.52 | 1,846.81 | 6.29 | 0.00 |
| **Totals for Cusip** | | | | | **1,841.01** | **1,815.69** | **1,840.52** | **1,846.81** | **6.29** | **0.00** |
| 36203CJR4 | GNMA | 7.00% | 12/15/2023 | 09/25/2000 | 1,153.13 | 1,137.28 | 1,243.03 | 1,228.50 | 0.00 | (14.53) |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,153.13** | **1,137.28** | **1,243.03** | **1,228.50** | **0.00** | **(14.53)** |
| 36203CST0 | GNMA | 7.00% | 06/15/2023 | 09/25/2000 | 7,490.99 | 7,388.01 | 8,063.07 | 7,998.75 | 0.00 | (64.32) |
| **Totals for Cusip** | | | | | **7,490.99** | **7,388.01** | **8,063.07** | **7,998.75** | **0.00** | **(64.32)** |
| 36203DJH4 | GNMA | 7.00% | 11/15/2023 | 09/25/2000 | 2,280.27 | 2,248.91 | 2,443.91 | 2,427.38 | 0.00 | (16.53) |
| **Totals for Cusip** | | | | | **2,280.27** | **2,248.91** | **2,443.91** | **2,427.38** | **0.00** | **(16.53)** |
| 36203EBL1 | GNMA | 7.00% | 07/15/2023 | 09/25/2000 | 12,610.41 | 12,437.02 | 13,672.50 | 13,487.83 | 0.00 | (184.67) |
| 36203EBL1 | GNMA | 7.00% | 07/15/2023 | 09/25/2000 | 10,759.78 | 10,611.82 | 11,666.00 | 11,508.43 | 0.00 | (157.57) |
| **Totals for Cusip** | | | | | **23,370.19** | **23,048.84** | **25,338.50** | **24,996.26** | **0.00** | **(342.24)** |
| 36203FWS0 | GNMA | 7.00% | 07/15/2023 | 09/25/2000 | 466.59 | 460.22 | 477.42 | 473.38 | 0.00 | (4.04) |
| **Totals for Cusip** | | | | | **466.59** | **460.22** | **477.42** | **473.38** | **0.00** | **(4.04)** |
| 36203GPG2 | GNMA | 7.00% | 06/15/2023 | 09/25/2000 | 14,650.77 | 14,449.31 | 15,985.34 | 15,776.19 | 0.00 | (209.15) |
| **Totals for Cusip** | | | | | **14,650.77** | **14,449.31** | **15,985.34** | **15,776.19** | **0.00** | **(209.15)** |
| 36203HDJ7 | GNMA | 7.00% | 07/15/2023 | 09/25/2000 | 324.41 | 319.94 | 346.65 | 345.02 | 0.00 | (1.63) |
| **Totals for Cusip** | | | | | **324.41** | **319.94** | **346.65** | **345.02** | **0.00** | **(1.63)** |
| 36203LEN8 | GNMA | 7.00% | 07/15/2023 | 09/25/2000 | 599.62 | 591.39 | 646.37 | 640.70 | 0.00 | (5.67) |
| **Totals for Cusip** | | | | | **599.62** | **591.39** | **646.37** | **640.70** | **0.00** | **(5.67)** |
| 36203LF80 | GNMA | 7.00% | 05/15/2023 | 09/25/2000 | 5,511.25 | 5,435.49 | 5,955.45 | 5,902.57 | 0.00 | (52.88) |
| **Totals for Cusip** | | | | | **5,511.25** | **5,435.49** | **5,955.45** | **5,902.57** | **0.00** | **(52.88)** |
| 36203N5M6 | GNMA | 7.00% | 09/15/2023 | 09/25/2000 | 12,098.60 | 11,932.23 | 13,249.74 | 13,094.71 | 0.00 | (155.03) |
| **Totals for Cusip** | | | | | **12,098.60** | **11,932.23** | **13,249.74** | **13,094.71** | **0.00** | **(155.03)** |
| 36203NRC4 | GNMA | 7.00% | 05/15/2023 | 10/04/2000 | 1,723.92 | 1,700.48 | 1,859.40 | 1,844.69 | 0.00 | (14.71) |
| **Totals for Cusip** | | | | | **1,723.92** | **1,700.48** | **1,859.40** | **1,844.69** | **0.00** | **(14.71)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36203NZ43 | GNMA | 7.50% | 04/15/2023 | 06/06/2000 | 18,379.46 | 18,287.55 | 19,905.33 | 19,704.70 | 0.00 | (200.63) |
| **Totals for Cusip** | | | | | **18,379.46** | **18,287.55** | **19,905.33** | **19,704.70** | **0.00** | **(200.63)** |
| 36203Q6C0 | GNMA | 7.00% | 08/15/2023 | 09/25/2000 | 1,428.90 | 1,409.23 | 1,452.44 | 1,443.15 | 0.00 | (9.29) |
| **Totals for Cusip** | | | | | **1,428.90** | **1,409.23** | **1,452.44** | **1,443.15** | **0.00** | **(9.29)** |
| 36203RGL7 | GNMA | 7.00% | 09/15/2023 | 09/25/2000 | 5,524.55 | 5,448.61 | 5,951.39 | 5,905.70 | 0.00 | (45.69) |
| **Totals for Cusip** | | | | | **5,524.55** | **5,448.61** | **5,951.39** | **5,905.70** | **0.00** | **(45.69)** |
| 36203RYW3 | GNMA | 7.00% | 10/15/2023 | 10/04/2000 | 15,060.29 | 14,855.55 | 16,225.33 | 16,084.26 | 0.00 | (141.07) |
| 36203RYW3 | GNMA | 7.00% | 10/15/2023 | 10/04/2000 | 5,092.80 | 5,023.58 | 5,486.79 | 5,439.07 | 0.00 | (47.72) |
| 36203RYW3 | GNMA | 7.00% | 10/15/2023 | 10/04/2000 | 15,175.83 | 14,969.52 | 16,349.80 | 16,207.65 | 0.00 | (142.15) |
| **Totals for Cusip** | | | | | **35,328.92** | **34,848.65** | **38,061.92** | **37,730.98** | **0.00** | **(330.94)** |
| 36203VK74 | GNMA | 7.00% | 10/15/2023 | 09/25/2000 | 1,578.59 | 1,556.90 | 1,593.74 | 1,595.84 | 2.10 | 0.00 |
| **Totals for Cusip** | | | | | **1,578.59** | **1,556.90** | **1,593.74** | **1,595.84** | **2.10** | **0.00** |
| 36203WE87 | GNMA | 7.00% | 11/15/2023 | 09/25/2000 | 4,034.56 | 3,979.08 | 4,077.40 | 4,063.24 | 0.00 | (14.16) |
| **Totals for Cusip** | | | | | **4,034.56** | **3,979.08** | **4,077.40** | **4,063.24** | **0.00** | **(14.16)** |
| 36204C4M0 | GNMA | 7.00% | 09/15/2023 | 09/25/2000 | 328.88 | 324.35 | 354.35 | 351.36 | 0.00 | (2.99) |
| **Totals for Cusip** | | | | | **328.88** | **324.35** | **354.35** | **351.36** | **0.00** | **(2.99)** |
| 36204FBQ6 | GNMA | 7.00% | 12/15/2023 | 09/25/2000 | 21,140.45 | 20,849.76 | 21,696.73 | 21,647.50 | 0.00 | (49.23) |
| 36204FBQ6 | GNMA | 7.00% | 12/15/2023 | 09/25/2000 | 22,946.86 | 22,631.35 | 23,550.70 | 23,497.24 | 0.00 | (53.46) |
| **Totals for Cusip** | | | | | **44,087.31** | **43,481.11** | **45,247.43** | **45,144.74** | **0.00** | **(102.69)** |
| 36206YC41 | GNMA | 6.00% | 10/15/2033 | 06/03/2004 | 16,191.07 | 16,450.39 | 18,166.44 | 18,363.26 | 196.82 | 0.00 |
| 36206YC41 | GNMA | 6.00% | 10/15/2033 | 06/03/2004 | 7,596.65 | 7,718.33 | 8,523.48 | 8,615.82 | 92.34 | 0.00 |
| **Totals for Cusip** | | | | | **23,787.72** | **24,168.72** | **26,689.92** | **26,979.08** | **289.16** | **0.00** |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36208LL39 | GNMA | 5.50% | 12/15/2033 | 03/11/2004 | 85,613.64 | 88,730.48 | 95,252.97 | 96,396.28 | 1,143.31 | 0.00 |
| **Totals for Cusip** | | | | | **85,613.64** | **88,730.48** | **95,252.97** | **96,396.28** | **1,143.31** | **0.00** |
| 3620A8JX2 | GNMA | 4.00% | 08/15/2039 | 02/29/2012 | 370,269.35 | 399,327.35 | 393,036.66 | 393,078.55 | 41.89 | 0.00 |
| **Totals for Cusip** | | | | | **370,269.35** | **399,327.35** | **393,036.66** | **393,078.55** | **41.89** | **0.00** |
| 3620A9S93 | GNMA | 4.00% | 09/15/2039 | 04/25/2012 | 653,445.32 | 706,129.33 | 693,643.49 | 693,622.16 | 0.00 | (21.33) |
| **Totals for Cusip** | | | | | **653,445.32** | **706,129.33** | **693,643.49** | **693,622.16** | **0.00** | **(21.33)** |
| 3620AL7M0 | GNMA | 5.00% | 04/15/2040 | 02/29/2012 | 33,304.34 | 37,022.15 | 36,865.46 | 36,634.65 | 0.00 | (230.81) |
| **Totals for Cusip** | | | | | **33,304.34** | **37,022.15** | **36,865.46** | **36,634.65** | **0.00** | **(230.81)** |
| 3620AMA44 | GNMA | 5.00% | 05/15/2040 | 02/29/2012 | 97,199.06 | 108,038.34 | 107,697.07 | 106,838.96 | 0.00 | (858.11) |
| **Totals for Cusip** | | | | | **97,199.06** | **108,038.34** | **107,697.07** | **106,838.96** | **0.00** | **(858.11)** |
| 3620AQG56 | GNMA | 4.50% | 04/15/2040 | 06/22/2015 | 2,063,743.21 | 2,242,385.97 | 2,228,014.28 | 2,239,136.56 | 11,122.28 | 0.00 |
| **Totals for Cusip** | | | | | **2,063,743.21** | **2,242,385.97** | **2,228,014.28** | **2,239,136.56** | **11,122.28** | **0.00** |
| 3620ASAH2 | GNMA | 4.50% | 03/15/2041 | 03/17/2011 | 1,971,967.47 | 2,052,155.67 | 2,156,530.66 | 2,158,561.15 | 2,030.49 | 0.00 |
| **Totals for Cusip** | | | | | **1,971,967.47** | **2,052,155.67** | **2,156,530.66** | **2,158,561.15** | **2,030.49** | **0.00** |
| 3620C0YW2 | GNMA | 4.00% | 06/15/2040 | 04/25/2012 | 154,695.34 | 167,167.65 | 164,230.05 | 164,731.03 | 500.98 | 0.00 |
| **Totals for Cusip** | | | | | **154,695.34** | **167,167.65** | **164,230.05** | **164,731.03** | **500.98** | **0.00** |
| 3620C54T1 | GNMA | 4.00% | 12/15/2040 | 02/29/2012 | 101,366.88 | 109,321.96 | 107,599.60 | 107,843.62 | 244.02 | 0.00 |
| **Totals for Cusip** | | | | | **101,366.88** | **109,321.96** | **107,599.60** | **107,843.62** | **244.02** | **0.00** |
| 36210GC93 | GNMA | 6.00% | 01/15/2034 | 03/09/2004 | 638,832.56 | 671,672.54 | 737,543.37 | 757,789.66 | 20,246.29 | 0.00 |
| **Totals for Cusip** | | | | | **638,832.56** | **671,672.54** | **737,543.37** | **757,789.66** | **20,246.29** | **0.00** |
| 36212DTV1 | GNMA | 7.00% | 11/15/2032 | 11/15/2002 | 112,593.80 | 119,067.96 | 120,268.81 | 119,838.52 | 0.00 | (430.29) |
| **Totals for Cusip** | | | | | **112,593.80** | **119,067.96** | **120,268.81** | **119,838.52** | **0.00** | **(430.29)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36212DTY5 | GNMA | 7.00% | 11/15/2032 | 11/15/2002 | 190,432.16 | 201,382.04 | 214,458.46 | 211,770.97 | 0.00 | (2,687.49) |
| **Totals for Cusip** | | | | | **190,432.16** | **201,382.04** | **214,458.46** | **211,770.97** | **0.00** | **(2,687.49)** |
| 36213CTS9 | GNMA | 5.50% | 07/15/2035 | 09/18/2006 | 401,629.95 | 397,048.87 | 450,262.82 | 453,422.32 | 3,159.50 | 0.00 |
| **Totals for Cusip** | | | | | **401,629.95** | **397,048.87** | **450,262.82** | **453,422.32** | **3,159.50** | **0.00** |
| 36213FB51 | GNMA | 6.50% | 09/15/2032 | 09/24/2002 | 68,725.63 | 71,925.66 | 78,631.14 | 78,503.15 | 0.00 | (127.99) |
| **Totals for Cusip** | | | | | **68,725.63** | **71,925.66** | **78,631.14** | **78,503.15** | **0.00** | **(127.99)** |
| 36213RWM5 | GNMA | 5.50% | 01/15/2034 | 05/15/2006 | 44,779.63 | 43,618.14 | 50,770.92 | 50,943.35 | 172.43 | 0.00 |
| **Totals for Cusip** | | | | | **44,779.63** | **43,618.14** | **50,770.92** | **50,943.35** | **172.43** | **0.00** |
| 36213TEP4 | GNMA | 6.50% | 09/15/2032 | 09/24/2002 | 123,761.28 | 129,523.92 | 141,599.16 | 141,368.65 | 0.00 | (230.51) |
| **Totals for Cusip** | | | | | **123,761.28** | **129,523.92** | **141,599.16** | **141,368.65** | **0.00** | **(230.51)** |
| 36217UW44 | GNMA | 8.50% | 03/15/2017 | 12/31/1997 | 10.79 | 11.81 | 10.83 | 10.78 | 0.00 | (0.05) |
| **Totals for Cusip** | | | | | **10.79** | **11.81** | **10.83** | **10.78** | **0.00** | **(0.05)** |
| 362181V22 | GNMA | 7.12% | 10/15/2017 | 07/01/2009 | 2,904.26 | 3,101.11 | 2,913.23 | 2,912.04 | 0.00 | (1.19) |
| **Totals for Cusip** | | | | | **2,904.26** | **3,101.11** | **2,913.23** | **2,912.04** | **0.00** | **(1.19)** |
| 362181YW3 | GNMA | 7.12% | 12/15/2017 | 07/01/2009 | 2,431.58 | 2,596.39 | 2,453.51 | 2,440.33 | 0.00 | (13.18) |
| **Totals for Cusip** | | | | | **2,431.58** | **2,596.39** | **2,453.51** | **2,440.33** | **0.00** | **(13.18)** |
| 362181YX1 | GNMA | 7.12% | 12/15/2017 | 07/01/2009 | 2,533.01 | 2,704.69 | 2,540.85 | 2,539.80 | 0.00 | (1.05) |
| **Totals for Cusip** | | | | | **2,533.01** | **2,704.69** | **2,540.85** | **2,539.80** | **0.00** | **(1.05)** |
| 362181ZD4 | GNMA | 7.12% | 08/15/2017 | 07/01/2009 | 3,530.42 | 3,769.69 | 3,562.87 | 3,546.12 | 0.00 | (16.75) |
| **Totals for Cusip** | | | | | **3,530.42** | **3,769.69** | **3,562.87** | **3,546.12** | **0.00** | **(16.75)** |
| 362181ZH5 | GNMA | 7.12% | 07/15/2017 | 07/01/2009 | 5,111.20 | 5,457.62 | 5,156.48 | 5,133.36 | 0.00 | (23.12) |
| **Totals for Cusip** | | | | | **5,111.20** | **5,457.62** | **5,156.48** | **5,133.36** | **0.00** | **(23.12)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 362181ZQ5 | GNMA | 7.12% | 10/15/2017 | 07/01/2009 | 4,248.62 | 4,536.59 | 4,284.29 | 4,263.98 | 0.00 | (20.31) |
| **Totals for Cusip** | | | | | **4,248.62** | **4,536.59** | **4,284.29** | **4,263.98** | **0.00** | **(20.31)** |
| 362181ZR3 | GNMA | 7.12% | 11/15/2017 | 07/01/2009 | 1,680.20 | 1,794.08 | 1,685.15 | 1,682.51 | 0.00 | (2.64) |
| **Totals for Cusip** | | | | | **1,680.20** | **1,794.08** | **1,685.15** | **1,682.51** | **0.00** | **(2.64)** |
| 36218HHD9 | GNMA | 7.12% | 06/15/2017 | 07/01/2009 | 2,011.06 | 2,147.37 | 2,017.09 | 2,015.20 | 0.00 | (1.89) |
| **Totals for Cusip** | | | | | **2,011.06** | **2,147.37** | **2,017.09** | **2,015.20** | **0.00** | **(1.89)** |
| 36218KUT2 | GNMA | 7.00% | 03/15/2023 | 10/04/2000 | 906.84 | 894.50 | 909.76 | 909.69 | 0.00 | (0.07) |
| **Totals for Cusip** | | | | | **906.84** | **894.50** | **909.76** | **909.69** | **0.00** | **(0.07)** |
| 36219SHC6 | GNMA | 5.50% | 02/15/2033 | 05/15/2006 | 13,249.46 | 12,905.80 | 14,741.22 | 14,779.69 | 38.47 | 0.00 |
| 36219SHC6 | GNMA | 5.50% | 02/15/2033 | 05/15/2006 | 27,240.28 | 26,533.75 | 30,307.28 | 30,386.37 | 79.09 | 0.00 |
| **Totals for Cusip** | | | | | **40,489.74** | **39,439.55** | **45,048.50** | **45,166.06** | **117.56** | **0.00** |
| 36220JJ23 | GNMA | 8.50% | 09/15/2019 | 12/31/1997 | 345.89 | 316.83 | 347.32 | 347.31 | 0.00 | (0.01) |
| **Totals for Cusip** | | | | | **345.89** | **316.83** | **347.32** | **347.31** | **0.00** | **(0.01)** |
| 36224BGQ6 | GNMA | 7.00% | 02/15/2023 | 09/25/2000 | 260.88 | 257.29 | 261.73 | 261.67 | 0.00 | (0.06) |
| **Totals for Cusip** | | | | | **260.88** | **257.29** | **261.73** | **261.67** | **0.00** | **(0.06)** |
| 36224ECK7 | GNMA | 7.00% | 07/15/2023 | 09/25/2000 | 2,631.15 | 2,594.96 | 2,639.63 | 2,639.43 | 0.00 | (0.20) |
| **Totals for Cusip** | | | | | **2,631.15** | **2,594.96** | **2,639.63** | **2,639.43** | **0.00** | **(0.20)** |
| 36224EQV8 | GNMA | 8.50% | 08/15/2022 | 12/31/1997 | 295.83 | 314.27 | 297.00 | 296.77 | 0.00 | (0.23) |
| **Totals for Cusip** | | | | | **295.83** | **314.27** | **297.00** | **296.77** | **0.00** | **(0.23)** |
| 36224NAC7 | GNMA | 7.00% | 08/15/2023 | 09/25/2000 | 654.29 | 645.29 | 656.40 | 656.35 | 0.00 | (0.05) |
| **Totals for Cusip** | | | | | **654.29** | **645.29** | **656.40** | **656.35** | **0.00** | **(0.05)** |
| 36224UTQ0 | GNMA | 7.00% | 10/15/2023 | 09/25/2000 | 1,317.85 | 1,299.73 | 1,331.42 | 1,326.30 | 0.00 | (5.12) |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,317.85** | **1,299.73** | **1,331.42** | **1,326.30** | **0.00** | **(5.12)** |
| 36224WV42 | GNMA | 7.00% | 05/15/2023 | 09/25/2000 | 428.69 | 422.80 | 441.21 | 429.99 | 0.00 | (11.22) |
| 36224WV42 | GNMA | 7.00% | 05/15/2023 | 10/04/2000 | 285.23 | 281.34 | 293.55 | 286.10 | 0.00 | (7.45) |
| **Totals for Cusip** | | | | | **713.92** | **704.14** | **734.76** | **716.09** | **0.00** | **(18.67)** |
| 36225AAW0 | GNMA | 7.50% | 12/15/2023 | 07/01/2009 | 419,287.05 | 458,130.79 | 470,203.13 | 471,764.43 | 1,561.30 | 0.00 |
| **Totals for Cusip** | | | | | **419,287.05** | **458,130.79** | **470,203.13** | **471,764.43** | **1,561.30** | **0.00** |
| 36225AN48 | GNMA | 6.50% | 10/15/2024 | 12/31/1997 | 204,142.21 | 197,506.61 | 233,565.50 | 233,185.29 | 0.00 | (380.21) |
| **Totals for Cusip** | | | | | **204,142.21** | **197,506.61** | **233,565.50** | **233,185.29** | **0.00** | **(380.21)** |
| 36225ANX4 | GNMA | 7.00% | 12/15/2023 | 10/04/2000 | 3,247.82 | 3,203.68 | 3,678.19 | 3,616.12 | 0.00 | (62.07) |
| **Totals for Cusip** | | | | | **3,247.82** | **3,203.68** | **3,678.19** | **3,616.12** | **0.00** | **(62.07)** |
| 36225ATR1 | GNMA | 6.50% | 05/15/2024 | 12/31/1997 | 421,914.80 | 408,725.79 | 482,725.93 | 481,940.13 | 0.00 | (785.80) |
| **Totals for Cusip** | | | | | **421,914.80** | **408,725.79** | **482,725.93** | **481,940.13** | **0.00** | **(785.80)** |
| 36225AZF0 | GNMA | 7.00% | 09/15/2024 | 10/04/2000 | 5,609.28 | 5,533.02 | 6,423.88 | 6,314.09 | 0.00 | (109.79) |
| **Totals for Cusip** | | | | | **5,609.28** | **5,533.02** | **6,423.88** | **6,314.09** | **0.00** | **(109.79)** |
| 36241LAR7 | GNMA | 5.00% | 07/15/2039 | 04/30/2012 | 1,378,493.61 | 1,526,035.50 | 1,525,861.23 | 1,516,794.63 | 0.00 | (9,066.60) |
| **Totals for Cusip** | | | | | **1,378,493.61** | **1,526,035.50** | **1,525,861.23** | **1,516,794.63** | **0.00** | **(9,066.60)** |
| 36290SFR7 | GNMA | 5.50% | 08/15/2033 | 05/15/2006 | 11,541.37 | 11,242.02 | 12,856.86 | 12,885.49 | 28.63 | 0.00 |
| **Totals for Cusip** | | | | | **11,541.37** | **11,242.02** | **12,856.86** | **12,885.49** | **28.63** | **0.00** |
| 36290STH4 | GNMA | 5.50% | 02/15/2034 | 05/15/2006 | 33,263.06 | 32,400.32 | 37,145.37 | 37,424.76 | 279.39 | 0.00 |
| 36290STH4 | GNMA | 5.50% | 02/15/2034 | 05/15/2006 | 58,644.17 | 57,123.09 | 65,488.87 | 65,981.42 | 492.55 | 0.00 |
| **Totals for Cusip** | | | | | **91,907.23** | **89,523.41** | **102,634.24** | **103,406.18** | **771.94** | **0.00** |
| 36290SU66 | GNMA | 5.50% | 03/15/2034 | 05/15/2006 | 113,001.69 | 110,070.71 | 128,672.74 | 127,282.87 | 0.00 | (1,389.87) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36290SU66 | GNMA | 5.50% | 03/15/2034 | 05/15/2006 | 113,001.98 | 110,070.98 | 128,673.06 | 127,283.20 | 0.00 | (1,389.86) |
| 36290SU66 | GNMA | 5.50% | 03/15/2034 | 05/15/2006 | 113,001.65 | 110,070.67 | 128,672.69 | 127,282.83 | 0.00 | (1,389.86) |
| 36290SU66 | GNMA | 5.50% | 03/15/2034 | 05/15/2006 | 113,001.66 | 110,070.67 | 128,672.69 | 127,282.84 | 0.00 | (1,389.85) |
| 36290SU66 | GNMA | 5.50% | 03/15/2034 | 05/15/2006 | 25,134.83 | 24,482.90 | 28,620.52 | 28,311.38 | 0.00 | (309.14) |
| 36290SU66 | GNMA | 5.50% | 03/15/2034 | 05/15/2006 | 60,812.94 | 59,235.62 | 69,246.46 | 68,498.50 | 0.00 | (747.96) |
| **Totals for Cusip** | | | | | **537,954.75** | **524,001.55** | **612,558.16** | **605,941.62** | **0.00** | **(6,616.54)** |
| 36290UXF8 | GNMA | 5.50% | 09/15/2034 | 09/20/2004 | 159,887.50 | 163,435.03 | 177,889.41 | 178,399.45 | 510.04 | 0.00 |
| **Totals for Cusip** | | | | | **159,887.50** | **163,435.03** | **177,889.41** | **178,399.45** | **510.04** | **0.00** |
| 36290UXH4 | GNMA | 5.50% | 09/15/2034 | 09/20/2004 | 203,735.86 | 208,256.22 | 226,674.72 | 230,352.30 | 3,677.58 | 0.00 |
| **Totals for Cusip** | | | | | **203,735.86** | **208,256.22** | **226,674.72** | **230,352.30** | **3,677.58** | **0.00** |
| 36290W3L4 | GNMA | 5.50% | 11/15/2034 | 05/15/2006 | 16,411.14 | 15,985.47 | 18,258.90 | 18,308.12 | 49.22 | 0.00 |
| **Totals for Cusip** | | | | | **16,411.14** | **15,985.47** | **18,258.90** | **18,308.12** | **49.22** | **0.00** |
| 36290Y2U1 | GNMA | 6.00% | 12/15/2033 | 06/03/2004 | 3,833.27 | 3,894.66 | 4,422.14 | 4,375.49 | 0.00 | (46.65) |
| **Totals for Cusip** | | | | | **3,833.27** | **3,894.66** | **4,422.14** | **4,375.49** | **0.00** | **(46.65)** |
| 36290YY44 | GNMA | 6.00% | 12/15/2033 | 06/03/2004 | 6,632.56 | 6,738.80 | 7,441.08 | 7,519.93 | 78.85 | 0.00 |
| **Totals for Cusip** | | | | | **6,632.56** | **6,738.80** | **7,441.08** | **7,519.93** | **78.85** | **0.00** |
| 36291CCW3 | GNMA | 5.50% | 07/15/2034 | 05/15/2006 | 40,346.33 | 39,299.85 | 44,888.96 | 45,006.09 | 117.13 | 0.00 |
| **Totals for Cusip** | | | | | **40,346.33** | **39,299.85** | **44,888.96** | **45,006.09** | **117.13** | **0.00** |
| 36291F4D7 | GNMA | 5.50% | 06/15/2034 | 08/15/2007 | 284,740.76 | 277,955.93 | 317,129.55 | 318,076.93 | 947.38 | 0.00 |
| **Totals for Cusip** | | | | | **284,740.76** | **277,955.93** | **317,129.55** | **318,076.93** | **947.38** | **0.00** |
| 36291XXE4 | GNMA | 5.50% | 06/15/2035 | 07/18/2006 | 79,725.65 | 77,159.48 | 88,702.06 | 89,701.65 | 999.59 | 0.00 |
| **Totals for Cusip** | | | | | **79,725.65** | **77,159.48** | **88,702.06** | **89,701.65** | **999.59** | **0.00** |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36292LBZ6 | GNMA | 5.50% | 03/15/2036 | 08/15/2007 | 97,046.41 | 94,711.23 | 109,476.20 | 109,689.73 | 213.53 | 0.00 |
| **Totals for Cusip** | | | | | **97,046.41** | **94,711.23** | **109,476.20** | **109,689.73** | **213.53** | **0.00** |
| 36295HBY5 | GNMA | 6.00% | 10/15/2039 | 02/29/2012 | 20,836.48 | 23,437.01 | 23,373.74 | 23,620.93 | 247.19 | 0.00 |
| **Totals for Cusip** | | | | | **20,836.48** | **23,437.01** | **23,373.74** | **23,620.93** | **247.19** | **0.00** |
| 36297F6C1 | GNMA | 5.00% | 01/15/2040 | 02/29/2012 | 234,018.80 | 260,132.88 | 259,164.92 | 257,263.86 | 0.00 | (1,901.06) |
| **Totals for Cusip** | | | | | **234,018.80** | **260,132.88** | **259,164.92** | **257,263.86** | **0.00** | **(1,901.06)** |
| 36297F6D9 | GNMA | 5.00% | 01/15/2040 | 02/29/2012 | 231,704.14 | 257,559.95 | 256,274.16 | 255,002.57 | 0.00 | (1,271.59) |
| **Totals for Cusip** | | | | | **231,704.14** | **257,559.95** | **256,274.16** | **255,002.57** | **0.00** | **(1,271.59)** |
| **Totals for Mortgage-Backed** | | | | | **464,249,283.30** | **477,419,759.82** | **488,950,383.30** | **485,801,417.61** | **232,930.58** | **(3,381,896.27)** |
| **Municipals** | | | | | | | | | | |
| 01026CAD3 | ALABAMA ECON | 4.26% | 09/15/2032 | 12/02/2016 | 460,000.00 | 460,000.00 | 460,000.00 | 470,713.40 | 10,713.40 | 0.00 |
| **Totals for Cusip** | | | | | **460,000.00** | **460,000.00** | **460,000.00** | **470,713.40** | **10,713.40** | **0.00** |
| 072024ND0 | BAY AREA TOLL AUTH CALIF | 6.26% | 04/01/2049 | 10/28/2009 | 3,355,000.00 | 3,355,000.00 | 4,521,533.50 | 4,566,792.45 | 45,258.95 | 0.00 |
| 072024ND0 | BAY AREA TOLL AUTH CALIF | 6.26% | 04/01/2049 | 02/29/2012 | 700,000.00 | 934,206.00 | 943,390.00 | 952,833.00 | 9,443.00 | 0.00 |
| **Totals for Cusip** | | | | | **4,055,000.00** | **4,289,206.00** | **5,464,923.50** | **5,519,625.45** | **54,701.95** | **0.00** |
| 13063A5E0 | CALIFORNIA STATE | 7.50% | 04/01/2034 | 05/13/2010 | 1,090,000.00 | 1,123,975.30 | 1,520,953.30 | 1,540,715.00 | 19,761.70 | 0.00 |
| **Totals for Cusip** | | | | | **1,090,000.00** | **1,123,975.30** | **1,520,953.30** | **1,540,715.00** | **19,761.70** | **0.00** |
| 13063A5G5 | CALIFORNIA STATE | 7.55% | 04/01/2039 | 04/22/2009 | 100,000.00 | 101,376.00 | 145,251.00 | 147,965.00 | 2,714.00 | 0.00 |
| **Totals for Cusip** | | | | | **100,000.00** | **101,376.00** | **145,251.00** | **147,965.00** | **2,714.00** | **0.00** |
| 13063A7D0 | CALIFORNIA STATE | 7.30% | 10/01/2039 | 10/08/2009 | 3,900,000.00 | 3,932,097.00 | 5,458,401.00 | 5,519,592.00 | 61,191.00 | 0.00 |
| 13063A7D0 | CALIFORNIA STATE | 7.30% | 10/01/2039 | 02/29/2012 | 900,000.00 | 1,149,219.00 | 1,259,631.00 | 1,273,752.00 | 14,121.00 | 0.00 |
| **Totals for Cusip** | | | | | **4,800,000.00** | **5,081,316.00** | **6,718,032.00** | **6,793,344.00** | **75,312.00** | **0.00** |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 167593AN2 | CHICAGO ILL O HARE INTL | 6.40% | 01/01/2040 | 04/15/2010 | 2,475,000.00 | 2,475,000.00 | 3,116,371.50 | 3,226,286.25 | 109,914.75 | 0.00 |
| 167593AN2 | CHICAGO ILL O HARE INTL | 6.40% | 01/01/2040 | 02/29/2012 | 880,000.00 | 1,121,410.40 | 1,108,043.20 | 1,147,124.00 | 39,080.80 | 0.00 |
| **Totals for Cusip** | | | | | **3,355,000.00** | **3,596,410.40** | **4,224,414.70** | **4,373,410.25** | **148,995.55** | **0.00** |
| 544495VY7 | LOS ANGELES CALIF DEPT | 6.57% | 07/01/2045 | 02/29/2012 | 1,100,000.00 | 1,496,231.00 | 1,500,752.00 | 1,514,469.00 | 13,717.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,100,000.00** | **1,496,231.00** | **1,500,752.00** | **1,514,469.00** | **13,717.00** | **0.00** |
| 574300HZ5 | MARYLAND ST TRANSN | 5.89% | 07/01/2043 | 02/29/2012 | 350,000.00 | 449,897.00 | 425,666.50 | 434,483.00 | 8,816.50 | 0.00 |
| **Totals for Cusip** | | | | | **350,000.00** | **449,897.00** | **425,666.50** | **434,483.00** | **8,816.50** | **0.00** |
| 592125AM0 | METROPOLITAN GOVT | 6.73% | 07/01/2043 | 04/14/2010 | 2,405,000.00 | 2,405,000.00 | 3,078,255.70 | 3,100,477.90 | 22,222.20 | 0.00 |
| **Totals for Cusip** | | | | | **2,405,000.00** | **2,405,000.00** | **3,078,255.70** | **3,100,477.90** | **22,222.20** | **0.00** |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 12/08/2010 | 940,000.00 | 940,000.00 | 1,291,992.40 | 1,315,201.00 | 23,208.60 | 0.00 |
| **Totals for Cusip** | | | | | **940,000.00** | **940,000.00** | **1,291,992.40** | **1,315,201.00** | **23,208.60** | **0.00** |
| 64971MZG0 | NEW YORK N Y CITY | 5.77% | 08/01/2036 | 10/16/2009 | 2,750,000.00 | 2,750,000.00 | 3,368,750.00 | 3,381,510.00 | 12,760.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,750,000.00** | **2,750,000.00** | **3,368,750.00** | **3,381,510.00** | **12,760.00** | **0.00** |
| 677632MV0 | OHIO ST UNIV GEN RCPTS | 4.91% | 06/01/2040 | 09/15/2010 | 365,000.00 | 365,000.00 | 409,767.25 | 416,286.15 | 6,518.90 | 0.00 |
| **Totals for Cusip** | | | | | **365,000.00** | **365,000.00** | **409,767.25** | **416,286.15** | **6,518.90** | **0.00** |
| 67766WQG0 | OHIO ST WTR DEV AUTH | 4.88% | 12/01/2034 | 08/12/2010 | 645,000.00 | 645,000.00 | 724,702.65 | 719,413.65 | 0.00 | (5,289.00) |
| 67766WQG0 | OHIO ST WTR DEV AUTH | 4.88% | 12/01/2034 | 02/29/2012 | 300,000.00 | 337,386.00 | 337,071.00 | 334,611.00 | 0.00 | (2,460.00) |
| **Totals for Cusip** | | | | | **945,000.00** | **982,386.00** | **1,061,773.65** | **1,054,024.65** | **0.00** | **(7,749.00)** |
| 68607DNL5 | OREGON ST DEPT TRANSN | 5.83% | 11/15/2034 | 04/01/2010 | 1,070,000.00 | 1,081,416.90 | 1,358,696.70 | 1,350,917.80 | 0.00 | (7,778.90) |
| **Totals for Cusip** | | | | | **1,070,000.00** | **1,081,416.90** | **1,358,696.70** | **1,350,917.80** | **0.00** | **(7,778.90)** |
| 709223A27 | PENNSYLVANIA ST TPK | 5.51% | 12/01/2045 | 08/31/2010 | 1,210,000.00 | 1,210,000.00 | 1,400,708.10 | 1,457,965.30 | 57,257.20 | 0.00 |
| **Totals for Cusip** | | | | | **1,210,000.00** | **1,210,000.00** | **1,400,708.10** | **1,457,965.30** | **57,257.20** | **0.00** |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 759136QP2 | REGIONAL TRANSN DIST | 5.84% | 11/01/2050 | 11/10/2010 | 1,490,000.00 | 1,490,000.00 | 1,929,758.60 | 1,954,582.00 | 24,823.40 | 0.00 |
| 759136QP2 | REGIONAL TRANSN DIST | 5.84% | 11/01/2050 | 02/29/2012 | 360,000.00 | 469,144.80 | 466,250.40 | 472,248.00 | 5,997.60 | 0.00 |
| **Totals for Cusip** | | | | | **1,850,000.00** | **1,959,144.80** | **2,396,009.00** | **2,426,830.00** | **30,821.00** | **0.00** |
| 79575DE63 | SALT RIVER PROJECT ARIZ | 4.84% | 01/01/2041 | 02/29/2012 | 295,000.00 | 342,049.55 | 337,096.50 | 337,598.00 | 501.50 | 0.00 |
| **Totals for Cusip** | | | | | **295,000.00** | **342,049.55** | **337,096.50** | **337,598.00** | **501.50** | **0.00** |
| **Totals for Municipals** | | | | | **27,140,000.00** | **28,633,408.95** | **35,163,042.30** | **35,635,535.90** | **488,021.50** | **(15,527.90)** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Preferred Stock** | | | | | | | | | | |
| 173080201 | CITIGROUP CAPITAL XIII | 0.00% | 01/31/3100 | 09/30/2010 | 44,000.00 | 1,100,000.00 | 1,143,560.00 | 1,136,080.00 | 0.00 | (7,480.00) |
| **Totals for Cusip** | | | | | **44,000.00** | **1,100,000.00** | **1,143,560.00** | **1,136,080.00** | **0.00** | **(7,480.00)** |
| **Totals for Preferred Stock** | | | | | **44,000.00** | **1,100,000.00** | **1,143,560.00** | **1,136,080.00** | **0.00** | **(7,480.00)** |
| **US Govt Bonds** | | | | | | | | | | |
| 912803EC3 | US TREASURY STRIP | 0.00% | 05/15/2043 | 01/30/2015 | 3,195,000.00 | 1,656,128.25 | 1,361,798.46 | 1,396,036.08 | 34,237.62 | 0.00 |


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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912803EC3 | US TREASURY STRIP | 0.00% | 05/15/2043 | 02/24/2016 | 1,475,000.00 | 716,555.00 | 716,555.00 | 644,492.40 | 0.00 | (72,062.60) |
| **Totals for Cusip** | | | | | **4,670,000.00** | **2,372,683.25** | **2,078,353.46** | **2,040,528.48** | **34,237.62** | **(72,062.60)** |
| 912803EH2 | US TREASURY STRIP | 0.00% | 05/15/2044 | 05/15/2014 | 2,240,000.00 | 776,303.36 | 922,228.16 | 950,467.84 | 28,239.68 | 0.00 |
| 912803EH2 | US TREASURY STRIP | 0.00% | 05/15/2044 | 05/13/2014 | 2,400,000.00 | 811,152.00 | 988,101.60 | 1,018,358.40 | 30,256.80 | 0.00 |
| **Totals for Cusip** | | | | | **4,640,000.00** | **1,587,455.36** | **1,910,329.76** | **1,968,826.24** | **58,496.48** | **0.00** |
| 912803EL3 | US TREASURY STRIP | 0.00% | 02/15/2045 | 06/16/2016 | 4,030,000.00 | 1,961,804.00 | 1,961,804.00 | 1,664,011.18 | 0.00 | (297,792.82) |
| **Totals for Cusip** | | | | | **4,030,000.00** | **1,961,804.00** | **1,961,804.00** | **1,664,011.18** | **0.00** | **(297,792.82)** |
| 912803EN9 | US TREASURY STRIP | 0.00% | 05/15/2045 | 01/25/2016 | 2,525,000.00 | 1,076,715.09 | 1,076,715.09 | 1,033,712.28 | 0.00 | (43,002.81) |
| 912803EN9 | US TREASURY STRIP | 0.00% | 05/15/2045 | 02/24/2016 | 1,470,000.00 | 667,541.70 | 667,541.70 | 601,804.77 | 0.00 | (65,736.93) |
| **Totals for Cusip** | | | | | **3,995,000.00** | **1,744,256.79** | **1,744,256.79** | **1,635,517.05** | **0.00** | **(108,739.74)** |
| 912810EK0 | US TREASURY BOND | 8.12% | 08/15/2021 | 12/08/2016 | 1,300,000.00 | 1,666,905.99 | 1,666,905.99 | 1,655,621.50 | 0.00 | (11,284.49) |
| **Totals for Cusip** | | | | | **1,300,000.00** | **1,666,905.99** | **1,666,905.99** | **1,655,621.50** | **0.00** | **(11,284.49)** |
| 912810QL5 | US TREASURY BOND | 4.25% | 11/15/2040 | 09/13/2016 | 6,610,000.00 | 9,013,691.40 | 9,013,691.40 | 8,024,949.82 | 0.00 | (988,741.58) |
| 912810QL5 | US TREASURY BOND | 4.25% | 11/15/2040 | 09/14/2016 | 3,835,000.00 | 5,206,039.11 | 5,206,039.11 | 4,655,927.77 | 0.00 | (550,111.34) |
| 912810QL5 | US TREASURY BOND | 4.25% | 11/15/2040 | 09/15/2016 | 4,515,000.00 | 6,074,138.00 | 6,074,138.00 | 5,481,489.93 | 0.00 | (592,648.07) |
| 912810QL5 | US TREASURY BOND | 4.25% | 11/15/2040 | 09/15/2016 | 2,710,000.00 | 3,640,405.30 | 3,640,405.30 | 3,290,108.02 | 0.00 | (350,297.28) |
| 912810QL5 | US TREASURY BOND | 4.25% | 11/15/2040 | 09/16/2016 | 2,460,000.00 | 3,331,765.16 | 3,331,765.16 | 2,986,592.52 | 0.00 | (345,172.64) |
| 912810QL5 | US TREASURY BOND | 4.25% | 11/15/2040 | 09/21/2016 | 215,000.00 | 291,887.80 | 291,887.80 | 261,023.33 | 0.00 | (30,864.47) |
| 912810QL5 | US TREASURY BOND | 4.25% | 11/15/2040 | 09/19/2016 | 215,000.00 | 291,422.18 | 291,422.18 | 261,023.33 | 0.00 | (30,398.85) |
| 912810QL5 | US TREASURY BOND | 4.25% | 11/15/2040 | 10/11/2016 | 3,930,000.00 | 5,280,330.04 | 5,280,330.04 | 4,771,263.66 | 0.00 | (509,066.38) |
| 912810QL5 | US TREASURY BOND | 4.25% | 11/15/2040 | 10/11/2016 | 535,000.00 | 716,107.61 | 716,107.61 | 649,523.17 | 0.00 | (66,584.44) |
| 912810QL5 | US TREASURY BOND | 4.25% | 11/15/2040 | 10/13/2016 | 2,595,000.00 | 3,491,275.89 | 3,491,275.89 | 3,150,490.89 | 0.00 | (340,785.00) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **27,620,000.00** | **37,337,062.49** | **37,337,062.49** | **33,532,392.44** | **0.00** | **(3,804,670.05)** |
| 912810QN1 | US TREASURY BOND | 4.75% | 02/15/2041 | 09/21/2016 | 4,115,000.00 | 5,967,972.20 | 5,967,972.20 | 5,364,931.25 | 0.00 | (603,040.95) |
| 912810QN1 | US TREASURY BOND | 4.75% | 02/15/2041 | 10/18/2016 | 8,560,000.00 | 12,271,335.75 | 12,271,335.75 | 11,160,100.00 | 0.00 | (1,111,235.75) |
| **Totals for Cusip** | | | | | **12,675,000.00** | **18,239,307.95** | **18,239,307.95** | **16,525,031.25** | **0.00** | **(1,714,276.70)** |
| 912810QY7 | US TREASURY BOND | 2.75% | 11/15/2042 | 06/23/2015 | 5,695,000.00 | 5,225,146.44 | 5,430,051.52 | 5,378,881.94 | 0.00 | (51,169.58) |
| **Totals for Cusip** | | | | | **5,695,000.00** | **5,225,146.44** | **5,430,051.52** | **5,378,881.94** | **0.00** | **(51,169.58)** |
| 912810RB6 | US TREASURY BOND | 2.88% | 05/15/2043 | 10/30/2014 | 2,825,000.00 | 2,725,726.48 | 2,754,375.00 | 2,728,661.85 | 0.00 | (25,713.15) |
| 912810RB6 | US TREASURY BOND | 2.88% | 05/15/2043 | 11/03/2014 | 1,760,000.00 | 1,683,595.81 | 1,716,000.00 | 1,699,980.48 | 0.00 | (16,019.52) |
| 912810RB6 | US TREASURY BOND | 2.88% | 05/15/2043 | 11/03/2014 | 65,000.00 | 62,178.25 | 63,375.00 | 62,783.37 | 0.00 | (591.63) |
| 912810RB6 | US TREASURY BOND | 2.88% | 05/15/2043 | 03/24/2015 | 510,000.00 | 552,001.05 | 497,250.00 | 492,607.98 | 0.00 | (4,642.02) |
| 912810RB6 | US TREASURY BOND | 2.88% | 05/15/2043 | 04/15/2015 | 320,000.00 | 342,950.00 | 312,000.00 | 309,087.36 | 0.00 | (2,912.64) |
| 912810RB6 | US TREASURY BOND | 2.88% | 05/15/2043 | 04/15/2015 | 640,000.00 | 685,820.67 | 624,000.00 | 618,174.72 | 0.00 | (5,825.28) |
| 912810RB6 | US TREASURY BOND | 2.88% | 05/15/2043 | 04/29/2015 | 4,940,000.00 | 5,041,724.88 | 4,816,500.00 | 4,771,536.12 | 0.00 | (44,963.88) |
| 912810RB6 | US TREASURY BOND | 2.88% | 05/15/2043 | 06/04/2015 | 7,005,000.00 | 6,762,014.06 | 6,829,875.00 | 6,766,115.49 | 0.00 | (63,759.51) |
| **Totals for Cusip** | | | | | **18,065,000.00** | **17,856,011.20** | **17,613,375.00** | **17,448,947.37** | **0.00** | **(164,427.63)** |
| 912810RJ9 | US TREASURY SEC | 3.00% | 11/15/2044 | 04/19/2016 | 100,000.00 | 108,486.44 | 108,486.44 | 98,785.20 | 0.00 | (9,701.24) |
| 912810RJ9 | US TREASURY SEC | 3.00% | 11/15/2044 | 04/20/2016 | 515,000.00 | 551,935.16 | 551,935.16 | 508,743.78 | 0.00 | (43,191.38) |
| **Totals for Cusip** | | | | | **615,000.00** | **660,421.60** | **660,421.60** | **607,528.98** | **0.00** | **(52,892.62)** |
| 912810RK6 | US TREASURY BOND | 2.50% | 02/15/2045 | 11/05/2015 | 1,715,000.00 | 1,540,809.37 | 1,538,744.31 | 1,527,622.53 | 0.00 | (11,121.78) |
| **Totals for Cusip** | | | | | **1,715,000.00** | **1,540,809.37** | **1,538,744.31** | **1,527,622.53** | **0.00** | **(11,121.78)** |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 07/09/2015 | 3,615,000.00 | 3,574,331.25 | 3,598,479.45 | 3,566,139.66 | 0.00 | (32,339.79) |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 09/03/2015 | 1,515,000.00 | 1,528,256.25 | 1,508,076.45 | 1,494,523.26 | 0.00 | (13,553.19) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 09/03/2015 | 170,000.00 | 171,806.25 | 169,223.10 | 167,702.28 | 0.00 | (1,520.82) |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 09/09/2015 | 3,265,000.00 | 3,288,977.34 | 3,250,078.95 | 3,220,870.26 | 0.00 | (29,208.69) |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 09/09/2015 | 490,000.00 | 493,139.06 | 487,760.70 | 483,377.16 | 0.00 | (4,383.54) |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 10/09/2015 | 1,230,000.00 | 1,245,567.19 | 1,224,378.90 | 1,213,375.32 | 0.00 | (11,003.58) |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 10/16/2015 | 1,395,000.00 | 1,431,182.81 | 1,388,624.85 | 1,376,145.18 | 0.00 | (12,479.67) |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 10/27/2015 | 2,205,000.00 | 2,273,217.19 | 2,194,923.15 | 2,175,197.22 | 0.00 | (19,725.93) |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 11/10/2015 | 520,000.00 | 511,042.19 | 517,623.60 | 512,971.68 | 0.00 | (4,651.92) |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 11/09/2015 | 220,000.00 | 215,187.50 | 218,994.60 | 217,026.48 | 0.00 | (1,968.12) |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 12/18/2015 | 13,130,000.00 | 13,356,697.66 | 13,069,995.90 | 12,952,534.92 | 0.00 | (117,460.98) |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 01/13/2016 | 4,085,000.00 | 4,158,942.18 | 4,158,942.18 | 4,029,787.14 | 0.00 | (129,155.04) |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 07/13/2016 | 2,075,000.00 | 2,438,240.33 | 2,438,240.33 | 2,046,954.30 | 0.00 | (391,286.03) |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 07/27/2016 | 4,270,000.00 | 4,939,251.62 | 4,939,251.62 | 4,212,286.68 | 0.00 | (726,964.94) |
| **Totals for Cusip** | | | | | **38,185,000.00** | **39,625,838.82** | **39,164,593.78** | **37,668,891.54** | **0.00** | **(1,495,702.24)** |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 11/14/2016 | 2,400,000.00 | 2,031,200.88 | 2,031,200.88 | 2,017,968.00 | 0.00 | (13,232.88) |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 11/14/2016 | 3,250,000.00 | 2,751,969.35 | 2,751,969.35 | 2,732,665.00 | 0.00 | (19,304.35) |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/02/2016 | 605,000.00 | 503,851.56 | 503,851.56 | 508,696.10 | 4,844.54 | 0.00 |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/14/2016 | 780,000.00 | 646,120.31 | 646,120.31 | 655,839.60 | 9,719.29 | 0.00 |
| **Totals for Cusip** | | | | | **7,035,000.00** | **5,933,142.10** | **5,933,142.10** | **5,915,168.70** | **14,563.83** | **(32,537.23)** |
| 912810RU4 | US TREASURY | 2.88% | 11/15/2046 | 11/22/2016 | 1,435,000.00 | 1,399,573.44 | 1,399,573.44 | 1,385,448.02 | 0.00 | (14,125.42) |
| 912810RU4 | US TREASURY | 2.88% | 11/15/2046 | 12/13/2016 | 2,895,000.00 | 2,748,440.63 | 2,748,440.63 | 2,795,032.76 | 46,592.13 | 0.00 |
| **Totals for Cusip** | | | | | **4,330,000.00** | **4,148,014.07** | **4,148,014.07** | **4,180,480.78** | **46,592.13** | **(14,125.42)** |
| 912828F21 | US TREASURY NOTE | 2.12% | 09/30/2021 | 10/13/2016 | 14,750,000.00 | 15,313,035.53 | 15,313,035.53 | 14,880,788.25 | 0.00 | (432,247.28) |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912828F21 | US TREASURY NOTE | 2.12% | 09/30/2021 | 10/18/2016 | 11,940,000.00 | 12,421,030.00 | 12,421,030.00 | 12,045,871.98 | 0.00 | (375,158.02) |
| 912828F21 | US TREASURY NOTE | 2.12% | 09/30/2021 | 10/21/2016 | 5,280,000.00 | 5,488,725.00 | 5,488,725.00 | 5,326,817.76 | 0.00 | (161,907.24) |
| **Totals for Cusip** | | | | | **31,970,000.00** | **33,222,790.53** | **33,222,790.53** | **32,253,477.99** | **0.00** | **(969,312.54)** |
| 912828K82 | US TREASURY NOTE | 1.00% | 08/15/2018 | 09/26/2016 | 1,280,000.00 | 1,285,650.00 | 1,285,650.00 | 1,278,300.16 | 0.00 | (7,349.84) |
| **Totals for Cusip** | | | | | **1,280,000.00** | **1,285,650.00** | **1,285,650.00** | **1,278,300.16** | **0.00** | **(7,349.84)** |
| 912828L40 | US TREASURY NOTE | 1.00% | 09/15/2018 | 10/20/2016 | 435,000.00 | 436,189.45 | 436,189.45 | 434,082.59 | 0.00 | (2,106.86) |
| **Totals for Cusip** | | | | | **435,000.00** | **436,189.45** | **436,189.45** | **434,082.59** | **0.00** | **(2,106.86)** |
| 912828M80 | US TREASURY NOTE | 2.00% | 11/30/2022 | 12/02/2015 | 820,000.00 | 820,000.00 | 815,515.42 | 814,458.44 | 0.00 | (1,056.98) |
| 912828M80 | US TREASURY NOTE | 2.00% | 11/30/2022 | 11/30/2015 | 4,900,000.00 | 4,900,000.00 | 4,873,201.90 | 4,866,885.80 | 0.00 | (6,316.10) |
| 912828M80 | US TREASURY NOTE | 2.00% | 11/30/2022 | 12/11/2015 | 15,500,000.00 | 15,541,171.88 | 15,415,230.50 | 15,395,251.00 | 0.00 | (19,979.50) |
| 912828M80 | US TREASURY NOTE | 2.00% | 11/30/2022 | 05/03/2016 | 1,095,000.00 | 1,127,807.23 | 1,127,807.23 | 1,087,599.99 | 0.00 | (40,207.24) |
| 912828M80 | US TREASURY NOTE | 2.00% | 11/30/2022 | 05/03/2016 | 170,000.00 | 175,036.43 | 175,036.43 | 168,851.14 | 0.00 | (6,185.29) |
| 912828M80 | US TREASURY NOTE | 2.00% | 11/30/2022 | 05/03/2016 | 475,000.00 | 488,656.25 | 488,656.25 | 471,789.95 | 0.00 | (16,866.30) |
| **Totals for Cusip** | | | | | **22,960,000.00** | **23,052,671.79** | **22,895,447.73** | **22,804,836.32** | **0.00** | **(90,611.41)** |
| 912828N30 | US TREASURY NOTE | 2.12% | 12/31/2022 | 06/27/2016 | 4,295,000.00 | 4,533,238.28 | 4,533,238.28 | 4,292,650.64 | 0.00 | (240,587.64) |
| **Totals for Cusip** | | | | | **4,295,000.00** | **4,533,238.28** | **4,533,238.28** | **4,292,650.64** | **0.00** | **(240,587.64)** |
| 912828Q78 | US TREASURY NOTE | 1.38% | 04/30/2021 | 07/21/2016 | 3,980,000.00 | 4,022,864.60 | 4,022,864.60 | 3,904,288.46 | 0.00 | (118,576.14) |
| 912828Q78 | US TREASURY NOTE | 1.38% | 04/30/2021 | 09/30/2016 | 7,335,000.00 | 7,420,428.33 | 7,420,428.33 | 7,195,466.30 | 0.00 | (224,962.03) |
| 912828Q78 | US TREASURY NOTE | 1.38% | 04/30/2021 | 10/03/2016 | 13,195,000.00 | 13,322,846.09 | 13,322,846.09 | 12,943,991.52 | 0.00 | (378,854.57) |
| 912828Q78 | US TREASURY NOTE | 1.38% | 04/30/2021 | 10/17/2016 | 9,400,000.00 | 9,453,609.38 | 9,453,609.38 | 9,221,183.80 | 0.00 | (232,425.58) |
| 912828Q78 | US TREASURY NOTE | 1.38% | 04/30/2021 | 11/16/2016 | 1,270,000.00 | 1,254,104.86 | 1,254,104.86 | 1,245,840.79 | 0.00 | (8,264.07) |
| **Totals for Cusip** | | | | | **35,180,000.00** | **35,473,853.26** | **35,473,853.26** | **34,510,770.87** | **0.00** | **(963,082.39)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912828R28 | US TREASURY NOTE | 1.62% | 04/30/2023 | 12/02/2016 | 8,285,000.00 | 8,030,964.67 | 8,030,964.67 | 8,013,152.58 | 0.00 | (17,812.09) |
| **Totals for Cusip** | | | | | **8,285,000.00** | **8,030,964.67** | **8,030,964.67** | **8,013,152.58** | **0.00** | **(17,812.09)** |
| 912828U24 | US TREASURY NOTE | 2.00% | 11/15/2026 | 12/09/2016 | 1,020,000.00 | 980,554.69 | 980,554.69 | 981,390.96 | 836.27 | 0.00 |
| 912828U24 | US TREASURY NOTE | 2.00% | 11/15/2026 | 12/12/2016 | 515,000.00 | 493,434.38 | 493,434.38 | 495,506.22 | 2,071.84 | 0.00 |
| 912828U24 | US TREASURY NOTE | 2.00% | 11/15/2026 | 12/28/2016 | 1,735,000.00 | 1,656,925.00 | 1,656,925.00 | 1,669,326.78 | 12,401.78 | 0.00 |
| **Totals for Cusip** | | | | | **3,270,000.00** | **3,130,914.07** | **3,130,914.07** | **3,146,223.96** | **15,309.89** | **0.00** |
| 912828U57 | US TREASURY NOTE | 2.12% | 11/30/2023 | 11/28/2016 | 485,000.00 | 484,848.44 | 484,848.44 | 481,779.12 | 0.00 | (3,069.32) |
| 912828U57 | US TREASURY NOTE | 2.12% | 11/30/2023 | 11/30/2016 | 4,190,000.00 | 4,178,215.63 | 4,178,215.63 | 4,162,174.21 | 0.00 | (16,041.42) |
| 912828U57 | US TREASURY NOTE | 2.12% | 11/30/2023 | 12/09/2016 | 5,870,000.00 | 5,825,057.81 | 5,825,057.81 | 5,831,017.33 | 5,959.52 | 0.00 |
| **Totals for Cusip** | | | | | **10,545,000.00** | **10,488,121.88** | **10,488,121.88** | **10,474,970.66** | **5,959.52** | **(19,110.74)** |
| 912828U65 | US TREASURY NOTE | 1.75% | 11/30/2021 | 11/28/2016 | 1,515,000.00 | 1,511,212.50 | 1,511,212.50 | 1,503,696.59 | 0.00 | (7,515.91) |
| 912828U65 | US TREASURY NOTE | 1.75% | 11/30/2021 | 11/28/2016 | 8,610,000.00 | 8,589,548.24 | 8,589,548.24 | 8,545,760.79 | 0.00 | (43,787.45) |
| 912828U65 | US TREASURY NOTE | 1.75% | 11/30/2021 | 12/16/2016 | 5,170,000.00 | 5,091,642.19 | 5,091,642.19 | 5,131,426.63 | 39,784.44 | 0.00 |
| **Totals for Cusip** | | | | | **15,295,000.00** | **15,192,402.93** | **15,192,402.93** | **15,180,884.01** | **39,784.44** | **(51,303.36)** |
| 912828U73 | US TREASURY NOTE | 1.38% | 12/15/2019 | 12/19/2016 | 3,050,000.00 | 3,027,125.00 | 3,027,125.00 | 3,042,731.85 | 15,606.85 | 0.00 |
| 912828U73 | US TREASURY NOTE | 1.38% | 12/15/2019 | 12/19/2016 | 6,860,000.00 | 6,808,550.00 | 6,808,550.00 | 6,843,652.62 | 35,102.62 | 0.00 |
| **Totals for Cusip** | | | | | **9,910,000.00** | **9,835,675.00** | **9,835,675.00** | **9,886,384.47** | **50,709.47** | **0.00** |
| 912828V23 | US TREASURY NOTE | 2.25% | 12/31/2023 | 12/30/2016 | 7,200,000.00 | 7,182,843.75 | 7,182,843.75 | 7,203,376.80 | 20,533.05 | 0.00 |
| **Totals for Cusip** | | | | | **7,200,000.00** | **7,182,843.75** | **7,182,843.75** | **7,203,376.80** | **20,533.05** | **0.00** |
| 9128337F1 | US TREASURY STRIP | 0.00% | 02/15/2037 | 12/24/2015 | 10,190,000.00 | 5,487,824.50 | 5,382,317.24 | 5,514,715.91 | 132,398.67 | 0.00 |
| **Totals for Cusip** | | | | | **10,190,000.00** | **5,487,824.50** | **5,382,317.24** | **5,514,715.91** | **132,398.67** | **0.00** |
| 912833RY8 | US TREASURY STRIP | 0.00% | 02/15/2028 | 02/03/2015 | 13,720,000.00 | 10,353,935.20 | 9,961,652.96 | 10,149,740.44 | 188,087.48 | 0.00 |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **13,720,000.00** | **10,353,935.20** | **9,961,652.96** | **10,149,740.44** | **188,087.48** | **0.00** |
| 912833WQ9 | US TREASURY STRIP | 0.00% | 05/15/2028 | 02/03/2015 | 6,865,000.00 | 5,115,508.38 | 4,933,140.95 | 5,028,516.39 | 95,375.44 | 0.00 |
| **Totals for Cusip** | | | | | **6,865,000.00** | **5,115,508.38** | **4,933,140.95** | **5,028,516.39** | **95,375.44** | **0.00** |
| 912833XN5 | US TREASURY STRIP | 0.00% | 02/15/2029 | 02/03/2015 | 6,865,000.00 | 5,003,649.21 | 4,807,271.17 | 4,904,603.14 | 97,331.97 | 0.00 |
| **Totals for Cusip** | | | | | **6,865,000.00** | **5,003,649.21** | **4,807,271.17** | **4,904,603.14** | **97,331.97** | **0.00** |
| 912833XS4 | US TREASURY STRIP | 0.00% | 05/15/2029 | 03/27/2015 | 14,170,000.00 | 10,158,189.60 | 9,844,210.74 | 10,053,572.49 | 209,361.75 | 0.00 |
| **Totals for Cusip** | | | | | **14,170,000.00** | **10,158,189.60** | **9,844,210.74** | **10,053,572.49** | **209,361.75** | **0.00** |
| **Totals for US Govt Bonds** | | | | | **337,005,000.00** | **327,883,281.93** | **326,063,047.43** | **316,879,709.40** | **1,008,741.74** | **(10,192,079.77)** |
| **Totals for 2559 8217 EBIA 9FM** | | | | | **2,370,523,719.00** | **2,386,460,201** | **2,415,996,048.90** | **2,407,432,504** | **27,694,114.86** | **(31,199,844.33)** |
| | | | | Less cash due to broker | | (308,851) | | (308,851) | | |
| | | | | Total | | 2,386,151,350 | | 2,407,423,653 | | |



Prudential

# Appendix V

**9032-MORISA**

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

| MORTGAGES | | | | 12/31/2015 | 12/31/2016 | Unrealized | Unrealized |
|---|---|---|---|---|---|---|---|
| Loan # | Name | Interest Rate | Maturity Date | Current Market | Current Market | Market Value Gain | Market Value Loss |
| 6102318 | 82 Blue, LLP | 7.28% | 11/15/2017 | 834,462 | 421,995 | - | 412,467 |
| 6102253 | Lowes Home Improvement | 7.30% | 12/15/2018 | 2,164,333 | 1,467,920 | - | 696,413 |
| 6104923 | The Walk | 7.65% | 12/15/2024 | 9,770,281 | 9,650,032 | - | 120,249 |
| 6106765 | The Walk (Supplemental) | 7.23% | 12/15/2024 | 3,148,596 | 3,116,863 | - | 31,733 |
| 6108202 | 11204 Norwalk Blvd. | 7.25% | 10/5/2019 | 14,079,693 | 13,556,759 | - | 522,934 |
| | Total Mortgages | | | $ 29,997,365 | $ 28,213,569 | $ - | $ 1,783,797 |
| | Cash and Cash Equivalents | | | 1,407,412 | 1,292,674 | | |
| | Other Net Assets | | | (771,011) | (967,820) | | |
| | **GRAND TOTAL** | | | **$ 30,633,767** | **$ 28,538,423** | **$ -** | **$ 1,783,797** |

Prudential

# Appendix VI

**WCT - WCOT**
**Schedule of Assets Held for Investment Purposes at End of Plan Year**

| | NAME | Prior Market/Cost (Acquisition Cost) | 12/31/2016 Current Market | Market Value Gain | Market Value Loss |
|---|---|---|---|---|---|
| 165301 | City Base Landing | 45,700,000 | 39,800,000 | - | (5,900,000) |
| 194001 | Dulles Corner II | 6,200,000 | 6,200,000 | - | - |
| 412601 | Harborview Point | 121,952,328 | 127,000,000 | 5,047,672 | - |
| 173401 | Florin Associates LLC | 36,900,000 | 33,300,000 | - | (3,600,000) |
| 420504 | Riverdale Road Holdings WO | - | - | - | - |
| 408202 | Harbor Bay Labs | - | - | - | - |
| 414903 | USAC Bermuda Dunes | - | - | - | - |
| 455701 | Penn 95 | 34,012,240 | 33,971,789 | - | (40,451) |
| 459001 | Bridgepoint Northlake | 49,038,439 | 52,500,000 | 3,461,561 | - |
| **Total Real Estate Owned** | | $ 293,803,007 | $ 292,771,789 | $ 8,509,233 | $ (9,540,451) |
| 106200-106217 | Extra Space Storage | 50,357,107 | 56,088,877 | 5,731,770 | - |
| 114901 | Acorn Park | 28,159,315 | 58,930,481 | 30,771,166 | - |
| 170201 | ESS WCOT LLC | 98,028,962 | 118,573,671 | 20,544,709 | - |
| 173301 | 5900 Wilshire | 40,852,082 | 67,715,995 | 26,863,913 | - |
| 191601 | PK3 Holdings LLC | 89,596,144 | 112,870,368 | 23,274,224 | - |
| 196701 | Extra Space West II | 52,404,112 | 58,063,475 | 5,659,363 | - |
| 403201 | Thompson & Benjamin | (0) | 240,490 | 240,490 | - |
| 400401 | 1100 Broadway | 9,181,250 | 9,173,900 | - | (7,350) |
| 416503 | The Hesby | - | - | - | - |
| 420601 | Horizon Center II | 2,157,093 | 804,478 | - | (1,352,616) |
| 420801 | WCOT Glenbrook Common | 0 | 14,480 | 14,480 | - |
| 154701 | Morris Corp Center V | 2,140,677 | 2,292,207 | 151,531 | - |
| 410702 | Dulles View Office | 59,513,506 | 62,383,772 | 2,870,266 | - |
| 165101 | Georgia -Pacific Site | 29,983,359 | 33,839,195 | 3,855,836 | - |
| 165102 | Georgia -Pacific Site 2 | 11,311,599 | 11,468,167 | 156,568 | - |
| 155502 | Riverview Valley Forge | 34,529,913 | 32,528,605 | - | (2,001,308) |
| 184202 | Alexan Vaught Ranch | (0) | 783,913 | 783,913 | - |
| 410802 | 3900 San Clemente JV | 37,699,949 | 41,716,550 | 4,016,601 | - |
| 422302 | Horizon Corporate center | 26,860,192 | 15,888,420 | - | (10,971,772) |
| 422602 | Broadstone Sonata | 0 | - | - | (0) |
| 424202 | WCOT Hill Country JV LLC | 23,663,713 | 24,987,919 | 1,324,206 | - |

**WCT - WCOT**
**Schedule of Assets Held for Investment Purposes at End of Plan Year**

| | NAME | Prior Market/Cost (Acquisition Cost) | 12/31/2016 Current Market | Market Value Gain | Market Value Loss |
|---|---|---|---|---|---|
| 420702 | Sanatoga Springs - JV | 17,171,301 | 17,971,301 | 800,000 | - |
| 425103 | Mcbee Condo | 280,477 | 159 | - | (280,318) |
| 405102 | 520 North Central | 14,740,423 | 18,376,222 | 3,635,799 | - |
| 451301 | The Vintage on Selby - Retail | 5,935,964 | 6,097,875 | 161,911 | - |
| 451302 | The Vintage on Selby - Residential | 23,475,210 | 28,425,498 | 4,950,288 | - |
| 457001 | Broadstone North Park | 6,626,124 | 13,774,745 | 7,148,621 | - |
| 457301 | Courts at Manassas | 11,360,944 | 12,492,134 | 1,131,190 | - |
| 459201 | Modera on the Hudson | 21,316,640 | 36,036,059 | 14,719,419 | - |
| 455501 | Falls Church | 17,394,614 | 18,450,000 | 1,055,386 | - |
| **Total Real Estate Partnerships** | | $ 714,740,669 | $ 859,988,954 | $ 159,861,649 | $ (14,613,364) |
| 172901 | 247 W. 46th Street | 957,930 | 867,206 | - | (90,724) |
| **Total Forward Contracts With Conditions Waived** | | $ 957,930 | $ 867,206 | $ - | $ (90,724) |
| Cash and Cash Equivalents | | $ 61,046,007 | $ 17,082,153 | | |
| Other Net Assets | | $ 3,124,484 | $ 805,040 (4) | | |
| | GRAND TOTAL | $ 1,073,672,097 | $ 1,171,515,138 | $ 168,370,882 | $ (24,244,539) |

Hldgs per FS

# Appendix VII

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Analytic

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | EB TEMP INV FD | CCT | 8,962,669.830 | 1.0000 | 8,962,669.83 | 8,962,669.83 |
| | AT&T INC | EQUITY | 594,978.000 | 42.5300 | 21,516,142.88 | 25,304,414.34 |
| | ABBOTT LABORATORIES | EQUITY | 58,147.000 | 38.4100 | 2,682,941.22 | 2,233,426.27 |
| | ALLSCRIPTS HEALTHCARE SOLUTION | EQUITY | 345,080.000 | 10.2100 | 4,766,828.59 | 3,523,266.80 |
| | ALTRIA GROUP INC | EQUITY | 363,317.000 | 67.6200 | 19,837,488.70 | 24,567,495.54 |
| | AMERICAN NATIONAL INSURANCE CO | EQUITY | 11,790.000 | 124.6100 | 1,208,970.81 | 1,469,151.90 |
| | AMERISOURCEBERGEN CORP | EQUITY | 21,884.000 | 78.1900 | 1,941,342.77 | 1,711,109.96 |
| | APPLE HOSPITALITY REIT INC | EQUITY | 227,686.000 | 19.9800 | 4,186,018.32 | 4,549,166.28 |
| | ARAMARK | EQUITY | 529,031.000 | 35.7200 | 16,979,828.63 | 18,896,987.32 |
| | BOK FINANCIAL CORP | EQUITY | 68,832.000 | 83.0400 | 4,429,250.58 | 5,715,809.28 |
| | BANK OF HAWAII CORP | EQUITY | 12,655.000 | 88.6900 | 828,719.14 | 1,122,371.95 |
| | BANKUNITED INC | EQUITY | 189,883.000 | 37.6900 | 5,850,980.58 | 7,156,690.27 |
| | CR BARD INC | EQUITY | 9,844.000 | 224.6600 | 1,864,308.61 | 2,211,553.04 |
| | BAXTER INTERNATIONAL INC | EQUITY | 362,018.000 | 44.3400 | 16,838,589.61 | 16,051,878.12 |
| | BEMIS CO INC | EQUITY | 17,788.000 | 47.8200 | 869,531.78 | 850,622.16 |
| | BOOZ ALLEN HAMILTON HOLDING CO | EQUITY | 263,034.000 | 36.0700 | 6,755,518.06 | 9,487,636.38 |
| | BRISTOL-MYERS SQUIBB CO | EQUITY | 213,275.000 | 58.4400 | 13,930,670.67 | 12,463,791.00 |
| | BROADRIDGE FINANCIAL SOLUTIONS | EQUITY | 76,187.000 | 66.3000 | 4,084,689.59 | 5,051,198.10 |
| | CBOE HOLDINGS INC | EQUITY | 147,609.000 | 73.8900 | 8,765,985.39 | 10,906,829.01 |
| | CDW CORP/DE | EQUITY | 158,171.000 | 52.0900 | 6,879,084.68 | 8,239,127.39 |
| | CSRA INC | EQUITY | 102,365.000 | 31.8400 | 2,692,092.79 | 3,259,301.60 |
| | CARDINAL HEALTH INC | EQUITY | 70,006.000 | 71.9700 | 5,888,134.86 | 5,038,331.82 |
| | CHIMERA INVESTMENT CORP | EQUITY | 82,056.000 | 17.0200 | 1,110,091.81 | 1,396,593.12 |
| | CISCO SYSTEMS INC | EQUITY | 481,189.000 | 30.2200 | 14,230,806.76 | 14,541,531.58 |
| | CLOROX CO/THE | EQUITY | 92,674.000 | 120.0200 | 8,198,327.48 | 11,122,733.48 |
| | COCA-COLA CO/THE | EQUITY | 562,480.000 | 41.4600 | 24,479,875.60 | 23,320,420.80 |
| | COLGATE-PALMOLIVE CO | EQUITY | 212,784.000 | 65.4400 | 15,205,254.82 | 13,924,584.96 |
| | COMPASS MINERALS INTERNATIONAL | EQUITY | 63,444.000 | 78.3500 | 5,236,100.08 | 4,970,837.40 |
| | CONSOLIDATED EDISON INC | EQUITY | 78,810.000 | 73.6800 | 4,813,742.13 | 5,806,720.80 |
| | COSTCO WHOLESALE CORP | EQUITY | 153,291.000 | 160.1100 | 23,101,297.57 | 24,543,422.01 |
| | CULLEN/FROST BANKERS INC | EQUITY | 36,608.000 | 88.2300 | 2,196,191.07 | 3,229,923.84 |
| | DST SYSTEMS INC | EQUITY | 5,264.000 | 107.1500 | 554,000.62 | 564,037.60 |
| | DS HEALTHCARE GROUP INC | EQUITY | 95.000 | 0.1240 | 62.70 | 11.78 |
| | DARDEN RESTAURANTS INC | EQUITY | 20,774.000 | 72.7200 | 1,226,941.73 | 1,510,685.28 |
| | WALT DISNEY CO/THE | EQUITY | 14,421.000 | 104.2200 | 1,500,721.37 | 1,502,956.62 |
| | DOLLAR GENERAL CORP | EQUITY | 113,996.000 | 74.0700 | 8,601,801.43 | 8,443,683.72 |
| | DR PEPPER SNAPPLE GROUP INC | EQUITY | 264,431.000 | 90.6700 | 18,067,045.11 | 23,975,958.77 |
| | EBAY INC | EQUITY | 105,221.000 | 29.6900 | 2,942,841.98 | 3,124,011.49 |
| | ERIE INDEMNITY CO | EQUITY | 4,820.000 | 112.4500 | 461,452.20 | 542,009.00 |
| | EXPEDITORS INTERNATIONAL OF WA | EQUITY | 17,207.000 | 52.9600 | 961,635.57 | 911,282.72 |
| | FLOWERS FOODS INC | EQUITY | 601,967.000 | 19.9700 | 13,245,486.49 | 12,021,280.99 |
| | GAMESTOP CORP | EQUITY | 60,344.000 | 25.2600 | 1,691,336.00 | 1,524,289.44 |
| | GENERAL MILLS INC | EQUITY | 238,727.000 | 61.7700 | 13,546,016.36 | 14,746,166.79 |
| | GENUINE PARTS CO | EQUITY | 35,536.000 | 95.5400 | 3,203,413.44 | 3,395,109.44 |
| | HAWAIIAN ELECTRIC INDUSTRIES I | EQUITY | 131,922.000 | 33.0700 | 3,753,385.55 | 4,362,660.54 |
| | JACK HENRY & ASSOCIATES INC | EQUITY | 3,318.000 | 88.7800 | 261,873.48 | 294,572.04 |
| | HERSHEY CO/THE | EQUITY | 125,201.000 | 103.4300 | 11,515,746.14 | 12,949,539.43 |
| | HORMEL FOODS CORP | EQUITY | 266,284.000 | 34.8100 | 6,302,609.82 | 9,269,346.04 |
| | HUNTINGTON INGALLS INDUSTRIES | EQUITY | 11,108.000 | 184.1900 | 1,434,457.60 | 2,045,982.52 |
| | INTERNATIONAL BUSINESS MACHINE | EQUITY | 44,376.000 | 165.9900 | 6,914,579.05 | 7,365,972.24 |
| | JOHNSON & JOHNSON | EQUITY | 219,386.000 | 115.2100 | 21,676,756.83 | 25,275,461.06 |
| | KELLOGG CO | EQUITY | 168,785.000 | 73.7100 | 11,913,932.59 | 12,441,142.35 |
| | KIMBERLY-CLARK CORP | EQUITY | 194,431.000 | 114.1200 | 23,096,070.34 | 22,188,465.72 |
| | KROGER CO/THE | EQUITY | 154,204.000 | 34.5100 | 3,985,800.35 | 5,321,580.04 |
| | LABORATORY CORP OF AMERICA HOL | EQUITY | 50,864.000 | 128.3800 | 6,961,036.16 | 6,529,920.32 |
| | LANDSTAR SYSTEM INC | EQUITY | 90,010.000 | 85.3000 | 5,783,468.18 | 7,677,853.00 |
| | LOCKHEED MARTIN CORP | EQUITY | 91,584.000 | 249.9400 | 20,272,657.00 | 22,890,504.96 |
| | MFA FINANCIAL INC | EQUITY | 616,632.000 | 7.6300 | 5,244,252.01 | 4,704,902.16 |
| | MSC INDUSTRIAL DIRECT CO INC | EQUITY | 27,882.000 | 92.3900 | 2,024,989.80 | 2,576,017.98 |
| | MACQUARIE INFRASTRUCTURE CORP | EQUITY | 37,668.000 | 81.7000 | 3,090,910.67 | 3,077,475.60 |
| | MATTEL INC | EQUITY | 209,670.000 | 27.5500 | 6,912,500.77 | 5,776,408.50 |
| | MCCORMICK & CO INC/MD | EQUITY | 245,004.000 | 93.3300 | 22,062,886.25 | 22,866,223.32 |
| | MCDONALD'S CORP | EQUITY | 201,026.000 | 121.7200 | 25,006,278.90 | 24,468,884.72 |
| | MCKESSON CORP | EQUITY | 66,839.000 | 140.4500 | 9,326,209.75 | 9,387,537.55 |
| | MERCK & CO INC | EQUITY | 79,852.000 | 58.8700 | 3,930,826.49 | 4,700,887.24 |
| | MORNINGSTAR INC | EQUITY | 8,579.000 | 73.5600 | 661,688.34 | 631,071.24 |
| | OLD REPUBLIC INTERNATIONAL COR | EQUITY | 97,333.000 | 19.0000 | 1,753,223.58 | 1,849,327.00 |
| | OUTFRONT MEDIA INC | EQUITY | 73,249.000 | 24.8700 | 1,720,491.68 | 1,821,702.63 |
| | PEPSICO INC | EQUITY | 241,423.000 | 104.6300 | 22,347,942.66 | 25,260,088.49 |
| | PFIZER INC | EQUITY | 658,465.000 | 32.4800 | 22,909,858.22 | 21,386,943.20 |
| | PHILIP MORRIS INTERNATIONAL IN | EQUITY | 244,023.000 | 91.4900 | 24,482,864.72 | 22,325,664.27 |
| | PINNACLE WEST CAPITAL CORP | EQUITY | 90,938.000 | 78.0300 | 5,829,502.13 | 7,095,892.14 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Analytic

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | PINNACLE FOODS INC | EQUITY | 160,682.000 | 53.4500 | 6,873,253.42 | 8,588,452.90 |
| | PROASSURANCE CORP | EQUITY | 102,474.000 | 56.2000 | 5,040,503.90 | 5,759,038.80 |
| | QUEST DIAGNOSTICS INC | EQUITY | 24,492.000 | 91.9000 | 2,009,540.73 | 2,250,814.80 |
| | QUINTILES IMS HOLDINGS INC | EQUITY | 41,731.000 | 76.0500 | 2,913,017.46 | 3,173,642.55 |
| | RAYTHEON CO | EQUITY | 19,024.000 | 142.0000 | 2,670,209.41 | 2,701,408.00 |
| | REGAL ENTERTAINMENT GROUP | EQUITY | 30,589.000 | 20.6000 | 556,635.17 | 630,133.40 |
| | REPUBLIC SERVICES INC | EQUITY | 14,043.000 | 57.0500 | 719,493.11 | 801,153.15 |
| | SALLY BEAUTY HOLDINGS INC | EQUITY | 19,878.000 | 26.4200 | 583,021.74 | 525,176.76 |
| | SANTANDER CONSUMER USA HOLDING | EQUITY | 138,657.000 | 13.5000 | 3,084,018.60 | 1,871,869.50 |
| | SOUTHERN CO/THE | EQUITY | 233,651.000 | 49.1900 | 10,646,655.68 | 11,493,292.69 |
| | SOUTHWEST AIRLINES CO | EQUITY | 68,647.000 | 49.8400 | 2,617,061.12 | 3,421,366.48 |
| | SQUARE INC | EQUITY | 342,320.000 | 13.6300 | 3,413,567.63 | 4,665,821.60 |
| | SYMANTEC CORP | EQUITY | 510,648.000 | 23.8900 | 12,729,776.05 | 12,199,380.72 |
| | SYNTROLEUM CORP | EQUITY | 1,599.000 | 3.3500 | 0.00 | 5,356.65 |
| | SYSCO CORP | EQUITY | 456,192.000 | 55.3700 | 19,935,631.33 | 25,259,351.04 |
| | TFS FINANCIAL CORP | EQUITY | 107,975.000 | 19.0400 | 1,807,083.08 | 2,055,844.00 |
| | TJX COS INC/THE | EQUITY | 18,845.000 | 75.1300 | 1,332,889.44 | 1,415,824.85 |
| | TARGET CORP | EQUITY | 250,999.000 | 72.2300 | 18,608,542.36 | 18,129,657.77 |
| | TELEFLEX INC | EQUITY | 83,659.000 | 161.1500 | 12,539,749.90 | 13,481,647.85 |
| | THOMSON REUTERS CORP | EQUITY | 83,936.000 | 43.7800 | 3,047,254.87 | 3,674,718.08 |
| | TWO HARBORS INVESTMENT CORP | EQUITY | 904,199.000 | 8.7200 | 8,990,758.69 | 7,884,615.28 |
| | US BANCORP | EQUITY | 75,934.000 | 51.3700 | 3,621,568.00 | 3,900,729.58 |
| | UNDER ARMOUR INC | EQUITY | 17,891.000 | 25.1700 | 461,497.42 | 450,316.47 |
| | UNITED DEVELOPMENT FUNDING IV | EQUITY | 6,017.000 | 3.0000 | 0.60 | 18,051.00 |
| | UNITED PARCEL SERVICE INC | EQUITY | 210,119.000 | 114.6400 | 22,291,307.16 | 24,088,042.16 |
| | VERIZON COMMUNICATIONS INC | EQUITY | 486,660.000 | 53.3800 | 23,742,883.26 | 25,977,910.80 |
| | WAL-MART STORES INC | EQUITY | 298,925.000 | 69.1200 | 20,883,371.31 | 20,661,696.00 |
| | WASTE MANAGEMENT INC | EQUITY | 349,897.000 | 70.9100 | 20,907,512.85 | 24,811,196.27 |
| | JOHN WILEY & SONS INC | EQUITY | 2,287.000 | 54.5000 | 115,088.36 | 124,641.50 |
| | XCEL ENERGY INC | EQUITY | 110,234.000 | 40.7000 | 4,183,705.37 | 4,486,523.80 |
| | YUM! BRANDS INC | EQUITY | 135,984.000 | 63.3300 | 8,182,148.14 | 8,611,866.72 |
| | AMDOCS LTD | EQUITY | 274,441.000 | 58.2500 | 12,203,852.18 | 15,986,188.25 |
| | ARCH CAPITAL GROUP LTD | EQUITY | 130,799.000 | 86.2900 | 7,668,947.59 | 11,286,645.71 |
| | ASPEN INSURANCE HOLDINGS LTD | EQUITY | 83,636.000 | 55.0000 | 4,006,105.29 | 4,599,980.00 |
| | ATLASSIAN CORP PLC | EQUITY | 40,799.000 | 24.0800 | 1,210,298.41 | 982,439.92 |
| | AXIS CAPITAL HOLDINGS LTD | EQUITY | 152,570.000 | 65.2700 | 8,031,526.67 | 9,958,243.90 |
| | ACCENTURE PLC | EQUITY | 101,383.000 | 117.1300 | 9,102,287.17 | 11,874,990.79 |
| | ENDURANCE SPECIALTY HOLDINGS L | EQUITY | 14,467.000 | 92.4000 | 822,657.40 | 1,336,750.80 |
| | EVEREST RE GROUP LTD | EQUITY | 84,989.000 | 216.4000 | 13,233,937.11 | 18,391,619.60 |
| | GENPACT LTD | EQUITY | 211,467.000 | 24.3400 | 5,057,474.21 | 5,147,106.78 |
| | MICHAEL KORS HOLDINGS LTD | EQUITY | 247,703.000 | 42.9800 | 11,566,177.62 | 10,646,274.94 |
| | RENAISSANCERE HOLDINGS LTD | EQUITY | 70,348.000 | 136.2200 | 7,774,704.09 | 9,582,804.56 |
| | VALIDUS HOLDINGS LTD | EQUITY | 115,180.000 | 55.0100 | 4,702,896.87 | 6,336,051.80 |
| | WHITE MOUNTAINS INSURANCE GROU | EQUITY | 2,394.000 | 836.0500 | 2,012,982.82 | 2,001,503.70 |
| | ALLIED WORLD ASSURANCE CO HOLD | EQUITY | 160,308.000 | 53.7100 | 5,990,272.67 | 8,610,142.68 |
| | FRANK'S INTERNATIONAL NV | EQUITY | 140,700.000 | 12.3100 | 2,372,224.59 | 1,732,017.00 |
| | COPA HOLDINGS SA | EQUITY | 24,740.000 | 90.8300 | 2,082,188.78 | 2,247,134.20 |
| | | | | Analytic Total | 929,857,309.10 | 1,014,272,542.09 |

# Appendix VIII

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

BlackRock Asset Management

| (a) Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description (c) | | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| 21ST CENTURY FOX AMERICA INC | FIXED INCOME SECURITIES | 3.700% 10/15/2025 DD 10/21/15 | 250,000.00 | 101.22 | 249,402.50 | 253,037.50 |
| ABBVIE INC | FIXED INCOME SECURITIES | 4.400% 11/06/2042 DD 05/06/13 | 352,000.00 | 94.08 | 345,787.35 | 331,144.00 |
| ABBVIE INC | FIXED INCOME SECURITIES | 4.700% 05/14/2045 DD 05/14/15 | 110,000.00 | 98.11 | 109,947.20 | 107,924.30 |
| ABBVIE INC | FIXED INCOME SECURITIES | 4.300% 05/14/2036 DD 05/12/16 | 30,000.00 | 95.29 | 30,084.90 | 28,587.30 |
| ACTAVIS FUNDING SCS | FIXED INCOME SECURITIES | 2.350% 03/12/2018 DD 03/12/15 | 1,340,000.00 | 100.58 | 1,339,343.40 | 1,347,745.20 |
| ACTAVIS FUNDING SCS | FIXED INCOME SECURITIES | 3.000% 03/12/2020 DD 03/12/15 | 2,050,000.00 | 101.39 | 2,075,811.95 | 2,078,413.00 |
| ACTAVIS FUNDING SCS | FIXED INCOME SECURITIES | 3.800% 03/15/2025 DD 03/12/15 | 225,000.00 | 100.12 | 229,187.25 | 225,265.50 |
| AERCAP IRELAND CAPITAL DAC / A | FIXED INCOME SECURITIES | 4.500% 05/15/2021 DD 05/15/15 | 301,000.00 | 103.64 | 316,674.91 | 311,941.35 |
| AETNA INC | FIXED INCOME SECURITIES | 2.750% 11/15/2022 DD 11/07/12 | 145,000.00 | 98.24 | 141,718.65 | 142,448.00 |
| AETNA INC | FIXED INCOME SECURITIES | 4.125% 11/15/2042 DD 11/07/12 | 15,000.00 | 95.40 | 14,768.55 | 14,310.30 |
| AETNA INC | FIXED INCOME SECURITIES | 3.500% 11/15/2024 DD 11/10/14 | 81,000.00 | 101.46 | 80,478.83 | 82,178.55 |
| AETNA INC | FIXED INCOME SECURITIES | 1.900% 06/07/2019 DD 06/09/16 | 125,000.00 | 99.77 | 124,906.25 | 124,713.75 |
| AETNA INC | FIXED INCOME SECURITIES | 2.800% 06/15/2023 DD 06/09/16 | 30,000.00 | 98.50 | 30,566.10 | 29,550.30 |
| AETNA INC | FIXED INCOME SECURITIES | 3.200% 06/15/2026 DD 06/09/16 | 610,000.00 | 98.93 | 616,433.30 | 603,454.70 |
| AGRIUM INC | FIXED INCOME SECURITIES | 4.125% 03/15/2035 DD 03/02/15 | 135,000.00 | 91.69 | 133,798.50 | 123,780.15 |
| AIR LEASE CORP | FIXED INCOME SECURITIES | 3.375% 06/01/2021 DD 04/11/16 | 145,000.00 | 101.39 | 143,635.55 | 147,009.70 |
| AIR LEASE CORP | FIXED INCOME SECURITIES | 3.000% 09/15/2023 DD 08/15/16 | 40,000.00 | 95.54 | 39,463.20 | 38,215.60 |
| ALLY FINANCIAL INC | FIXED INCOME SECURITIES | 3.250% 02/13/2018 DD 02/13/15 | 1,200,000.00 | 100.50 | 1,191,528.00 | 1,206,000.00 |
| ALTRIA GROUP INC | FIXED INCOME SECURITIES | 2.850% 08/09/2022 DD 08/09/12 | 310,000.00 | 100.12 | 311,063.30 | 310,381.30 |
| ALTRIA GROUP INC | FIXED INCOME SECURITIES | 5.375% 01/31/2044 DD 10/31/13 | 103,000.00 | 115.51 | 121,697.17 | 118,977.36 |
| ALTRIA GROUP INC | FIXED INCOME SECURITIES | 4.000% 01/31/2024 DD 10/31/13 | 57,000.00 | 105.66 | 61,922.81 | 60,227.34 |
| AMAZON.COM INC | FIXED INCOME SECURITIES | 3.800% 12/05/2024 DD 12/05/14 | 100,000.00 | 105.08 | 110,554.50 | 105,083.00 |
| AMAZON.COM INC | FIXED INCOME SECURITIES | 4.800% 12/05/2034 DD 12/05/14 | 273,000.00 | 110.07 | 319,606.83 | 300,480.18 |
| AMAZON.COM INC | FIXED INCOME SECURITIES | 4.950% 12/05/2044 DD 12/05/14 | 126,000.00 | 114.06 | 147,632.14 | 143,709.30 |
| AMERICAN AIRLINES 2015-1 CLASS | FIXED INCOME SECURITIES | 3.375% 11/01/2028 DD 03/16/15 | 775,904.34 | 98.50 | 775,904.34 | 764,265.77 |
| AMERICAN HONDA FINANCE CORP | FIXED INCOME SECURITIES | 2.250% 08/15/2019 DD 09/09/14 | 129,000.00 | 100.97 | 130,275.81 | 130,256.46 |
| AMERICAN INTERNATIONAL GROUP I | FIXED INCOME SECURITIES | 4.500% 07/16/2044 DD 07/16/14 | 225,000.00 | 98.61 | 230,067.00 | 221,868.00 |
| AMERICAN INTERNATIONAL GROUP I | FIXED INCOME SECURITIES | 4.375% 01/15/2055 DD 01/15/15 | 82,000.00 | 91.62 | 81,631.00 | 75,125.94 |
| AMERICAN TOWER CORP | FIXED INCOME SECURITIES | 4.000% 06/01/2025 DD 05/07/15 | 128,000.00 | 100.26 | 127,011.84 | 128,326.40 |
| AMERICAN TOWER CORP | FIXED INCOME SECURITIES | 3.300% 02/15/2021 DD 01/12/16 | 358,000.00 | 101.14 | 358,673.43 | 362,077.62 |
| AMERICAN TOWER CORP | FIXED INCOME SECURITIES | 4.400% 02/15/2026 DD 01/12/16 | 358,000.00 | 102.19 | 359,969.40 | 365,822.30 |
| AMERICREDIT AUTOMOBILE REC 3 B | FIXED INCOME SECURITIES | 1.800% 10/08/2021 DD 08/11/16 | 2,015,000.00 | 99.06 | 2,014,470.26 | 1,996,038.85 |
| AMGEN INC | FIXED INCOME SECURITIES | 2.125% 05/01/2020 DD 05/01/15 | 23,000.00 | 99.06 | 22,677.19 | 22,784.49 |
| AMGEN INC 144A | FIXED INCOME SECURITIES | 4.563% 06/15/2048 DD 06/14/16 | 214,000.00 | 96.73 | 220,098.99 | 206,993.64 |
| AMGEN INC 144A | FIXED INCOME SECURITIES | 4.663% 06/15/2051 DD 06/14/16 | 246,000.00 | 96.11 | 255,281.58 | 236,433.06 |
| ANALOG DEVICES INC | FIXED INCOME SECURITIES | 3.500% 12/05/2026 DD 12/05/16 | 160,000.00 | 99.08 | 158,985.60 | 158,520.00 |
| ANHEUSER-BUSCH INBEV FINANCE I | FIXED INCOME SECURITIES | 2.650% 02/01/2021 DD 01/25/16 | 260,000.00 | 100.58 | 259,186.20 | 261,495.00 |
| ANHEUSER-BUSCH INBEV FINANCE I | FIXED INCOME SECURITIES | 3.300% 02/01/2023 DD 01/25/16 | 386,000.00 | 101.77 | 384,537.06 | 392,843.78 |
| ANHEUSER-BUSCH INBEV FINANCE I | FIXED INCOME SECURITIES | 4.700% 02/01/2036 DD 01/25/16 | 230,000.00 | 105.19 | 228,081.80 | 241,930.10 |
| ANHEUSER-BUSCH INBEV FINANCE I | FIXED INCOME SECURITIES | 4.900% 02/01/2046 DD 01/25/16 | 584,000.00 | 108.09 | 588,660.00 | 631,228.08 |
| ANHEUSER-BUSCH INBEV FINANCE I | FIXED INCOME SECURITIES | 3.650% 02/01/2026 DD 01/25/16 | 615,000.00 | 101.52 | 621,934.95 | 624,341.85 |
| ANHEUSER-BUSCH INBEV WORLDWIDE | FIXED INCOME SECURITIES | 3.750% 07/15/2042 DD 07/16/12 | 220,000.00 | 89.94 | 208,788.70 | 197,865.80 |
| ANZ NEW ZEALAND DISC | CASH & CASH EQUIVALENTS | 8/7/2017 | 1,050,000.00 | 98.63 | 1,035,567.17 | 1,035,567.17 |
| AON PLC | FIXED INCOME SECURITIES | 4.750% 05/15/2045 DD 05/20/15 | 105,000.00 | 101.08 | 104,667.15 | 106,131.90 |
| AON PLC | FIXED INCOME SECURITIES | 3.875% 12/15/2025 DD 03/01/16 | 220,000.00 | 101.93 | 219,938.40 | 224,243.80 |
| APACHE CORP | FIXED INCOME SECURITIES | 6.000% 01/15/2037 DD 01/26/07 | 117,000.00 | 115.02 | 116,486.94 | 134,567.55 |
| APACHE CORP | FIXED INCOME SECURITIES | 5.100% 09/01/2040 DD 08/20/10 | 78,000.00 | 104.62 | 72,056.50 | 81,602.04 |
| APPLE INC | FIXED INCOME SECURITIES | 3.850% 05/04/2043 DD 05/03/13 | 253,000.00 | 95.62 | 231,740.41 | 241,928.72 |
| APPLE INC | FIXED INCOME SECURITIES | 3.450% 05/06/2024 DD 05/06/14 | 410,000.00 | 103.00 | 409,655.60 | 422,316.40 |
| APPLE INC | FIXED INCOME SECURITIES | 3.450% 02/09/2045 DD 02/09/15 | 125,000.00 | 88.27 | 123,891.25 | 110,331.25 |
| APPLE INC | FIXED INCOME SECURITIES | 4.650% 02/23/2046 DD 02/23/16 | 105,000.00 | 107.99 | 112,194.60 | 113,384.25 |
| APPLE INC | FIXED INCOME SECURITIES | 3.250% 02/23/2026 DD 02/23/16 | 101,000.00 | 100.05 | 104,012.83 | 101,053.53 |
| APPLE INC | FIXED INCOME SECURITIES | 3.850% 08/04/2046 DD 08/04/16 | 300,000.00 | 95.81 | 297,788.40 | 287,442.00 |
| ARCH CAPITAL FINANCE LLC | FIXED INCOME SECURITIES | 4.011% 12/15/2026 DD 12/08/16 | 95,000.00 | 101.44 | 95,290.70 | 96,367.05 |
| AT&T INC | FIXED INCOME SECURITIES | 5.550% 08/15/2041 DD 08/18/11 | 175,000.00 | 104.12 | 192,167.50 | 182,201.25 |
| AT&T INC | FIXED INCOME SECURITIES | 4.800% 06/15/2044 DD 06/10/14 | 72,000.00 | 94.49 | 73,469.52 | 68,033.52 |
| AT&T INC | FIXED INCOME SECURITIES | 2.450% 06/30/2020 DD 05/04/15 | 635,000.00 | 99.30 | 622,369.85 | 630,574.05 |
| AT&T INC | FIXED INCOME SECURITIES | 3.000% 06/30/2022 DD 05/04/15 | 615,000.00 | 98.16 | 614,815.50 | 603,690.15 |
| AT&T INC | FIXED INCOME SECURITIES | 4.500% 05/15/2035 DD 05/04/15 | 160,000.00 | 96.62 | 159,537.60 | 154,587.20 |
| AT&T INC | FIXED INCOME SECURITIES | 4.750% 05/15/2046 DD 05/04/15 | 290,000.00 | 94.74 | 288,967.60 | 274,751.80 |
| AT&T INC | FIXED INCOME SECURITIES | 4.450% 04/01/2024 DD 10/01/15 | 150,000.00 | 104.24 | 164,034.00 | 156,366.00 |
| AT&T INC | FIXED INCOME SECURITIES | 3.950% 01/15/2025 DD 01/15/16 | 115,000.00 | 100.17 | 120,865.00 | 115,198.95 |
| AT&T INC | FIXED INCOME SECURITIES | 5.350% 09/01/2040 DD 03/01/11 | 132,000.00 | 102.70 | 143,676.72 | 135,564.00 |
| AT&T INC 144A | FIXED INCOME SECURITIES | 0.000% 11/27/2022 DD 11/27/07 | 3,000,000.00 | 79.86 | 2,268,750.00 | 2,395,770.00 |
| AVIATION CAPITAL GROUP CO 144A | FIXED INCOME SECURITIES | 2.875% 09/17/2018 DD 09/17/15 | 510,000.00 | 101.25 | 507,720.30 | 516,375.00 |
| AVNET INC | FIXED INCOME SECURITIES | 4.625% 04/15/2026 DD 03/29/16 | 30,000.00 | 97.43 | 31,157.70 | 29,229.90 |
| BAE SYSTEMS HOLDINGS INC 144A | FIXED INCOME SECURITIES | 3.850% 12/15/2025 DD 12/10/15 | 80,000.00 | 101.99 | 79,056.00 | 81,590.40 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 2.000% 01/11/2018 DD 01/11/13 | 338,000.00 | 100.23 | 340,448.04 | 338,777.40 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 3.300% 01/11/2023 DD 01/11/13 | 320,000.00 | 100.33 | 333,104.00 | 321,068.80 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 4.000% 04/01/2024 DD 04/01/14 | 1,035,000.00 | 103.13 | 1,109,499.30 | 1,067,436.90 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 4.000% 01/22/2025 DD 01/22/15 | 715,000.00 | 100.13 | 710,688.55 | 715,900.90 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 3.950% 04/21/2025 DD 04/21/15 | 340,000.00 | 99.55 | 335,225.60 | 338,466.60 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 1.950% 05/12/2018 DD 05/12/15 | 260,000.00 | 100.14 | 260,364.00 | 260,364.00 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 4.450% 03/03/2026 DD 03/03/16 | 286,000.00 | 103.05 | 287,126.12 | 294,734.44 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 2.503% 10/21/2022 DD 10/21/16 | 1,220,000.00 | 96.71 | 1,220,000.00 | 1,179,898.60 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 4.183% 11/25/2027 DD 11/25/16 | 230,000.00 | 100.06 | 230,000.00 | 230,147.20 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 6.875% 04/25/2018 DD 04/25/08 | 119,000.00 | 106.29 | 129,776.64 | 126,486.29 |
| BANK OF AMERICA CORP | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 03/10/16 | 390,000.00 | 104.50 | 415,837.50 | 407,550.00 |
| BANK OF AMERICA CORP | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 03/17/15 | 911,000.00 | 100.55 | 911,000.00 | 916,010.50 |
| BANK OF NEW YORK MELLON CORP/T | FIXED INCOME SECURITIES | 2.800% 05/04/2026 DD 05/02/16 | 55,000.00 | 96.30 | 54,804.75 | 52,965.55 |
| BANK OF NEW YORK MELLON CORP/T | FIXED INCOME SECURITIES | 3.000% 10/30/2028 DD 10/31/16 | 105,000.00 | 95.08 | 104,884.50 | 99,837.15 |
| BANK OF NEW YORK MELLON CORP/T | FIXED INCOME SECURITIES | 3.000% 02/24/2025 DD 02/24/15 | 285,000.00 | 98.34 | 284,390.10 | 280,260.45 |
| BANK OF NEW YORK MELLON CORP/T | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 08/01/16 | 765,000.00 | 91.73 | 747,750.00 | 701,749.80 |
| BANK OF NEW YORK MELLON CORP/T | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 04/28/15 | 1,058,000.00 | 100.50 | 1,054,746.47 | 1,063,290.00 |
| BANK OF TOKYO C/D | CASH & CASH EQUIVALENTS | VAR RT 08/11/2017 DD 08/17/16 | 1,225,000.00 | 100.00 | 1,225,000.00 | 1,225,000.00 |
| BANK OF TOKYO C/D | CASH & CASH EQUIVALENTS | VAR RT 08/17/2017 DD 08/18/16 | 1,865,000.00 | 100.00 | 1,865,000.00 | 1,865,000.00 |
| BARCLAYS PLC | FIXED INCOME SECURITIES | 4.375% 09/11/2024 DD 09/11/14 | 350,000.00 | 99.19 | 343,743.40 | 347,158.00 |
| BARCLAYS PLC | FIXED INCOME SECURITIES | 4.375% 01/12/2026 DD 01/12/16 | 395,000.00 | 101.28 | 398,369.35 | 400,063.90 |
| BARCLAYS PLC | FIXED INCOME SECURITIES | 5.200% 05/12/2026 DD 05/12/16 | 280,000.00 | 101.66 | 279,977.60 | 284,634.00 |
| BARCLAYS PLC | FIXED INCOME SECURITIES | 3.200% 08/10/2021 DD 08/10/16 | 790,000.00 | 98.84 | 789,494.40 | 780,828.10 |
| BAXALTA INC | FIXED INCOME SECURITIES | 4.000% 06/23/2025 DD 12/23/15 | 209,000.00 | 100.29 | 206,777.96 | 209,610.28 |
| BAXALTA INC | FIXED INCOME SECURITIES | 2.875% 06/23/2020 DD 12/23/15 | 190,000.00 | 99.98 | 187,826.00 | 189,952.50 |
| BAXALTA INC | FIXED INCOME SECURITIES | 5.250% 06/23/2045 DD 12/23/15 | 85,000.00 | 106.74 | 84,082.48 | 90,730.70 |
| BBCMS TRUST 2015- SRCH A1 144A | FIXED INCOME SECURITIES | 3.312% 08/10/2035 DD 12/06/15 | 1,185,000.00 | 101.15 | 1,184,958.53 | 1,198,639.35 |
| BEAR STEARNS COMMERCI PW17 A1A | FIXED INCOME SECURITIES | VAR RT 06/11/2050 DD 09/01/07 | 2,065,704.20 | 101.84 | 2,315,525.33 | 2,103,651.19 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

BlackRock Asset Management

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value<br>Security description (c) | | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|---|
| | 21ST CENTURY FOX AMERICA INC | FIXED INCOME SECURITIES | 3.700% 10/15/2025 DD 10/21/15 | 250,000.00 | 101.22 | 249,402.50 | 253,037.50 |
| | BECTON DICKINSON AND CO | FIXED INCOME SECURITIES | 2.675% 12/15/2019 DD 12/15/14 | 70,000.00 | 101.46 | 70,000.00 | 71,022.70 |
| | BECTON DICKINSON AND CO | FIXED INCOME SECURITIES | 3.734% 12/15/2024 DD 12/15/14 | 51,000.00 | 102.26 | 51,000.00 | 52,153.62 |
| | BERKSHIRE HATHAWAY INC | FIXED INCOME SECURITIES | 2.750% 03/15/2023 DD 03/15/16 | 120,000.00 | 99.63 | 119,673.60 | 119,550.00 |
| | BERKSHIRE HATHAWAY INC | FIXED INCOME SECURITIES | 3.125% 03/15/2026 DD 03/15/16 | 85,000.00 | 99.35 | 84,920.10 | 84,448.35 |
| | BIOGEN INC | FIXED INCOME SECURITIES | 5.200% 09/15/2045 DD 09/15/15 | 50,000.00 | 107.02 | 60,029.00 | 53,507.50 |
| | BIOGEN INC | FIXED INCOME SECURITIES | 3.625% 09/15/2022 DD 09/15/15 | 160,000.00 | 102.65 | 171,708.32 | 164,235.20 |
| | BNP PARIBAS NY BRH C/D | CASH & CASH EQUIVALENTS | 1.470% 08/04/2017 DD 08/04/16 | 1,534,000.00 | 100.00 | 1,534,000.00 | 1,534,000.00 |
| | BNP PARIBAS NY BRH C/D | CASH & CASH EQUIVALENTS | 1.530% 08/17/2017 DD 08/18/16 | 1,660,000.00 | 100.00 | 1,660,000.00 | 1,660,000.00 |
| | BNP PARIBAS SA 144A | FIXED INCOME SECURITIES | 4.375% 05/12/2026 DD 05/12/16 | 380,000.00 | 98.56 | 386,910.48 | 374,528.00 |
| | BOEING CO/THE | FIXED INCOME SECURITIES | 3.500% 03/01/2045 DD 02/20/15 | 25,000.00 | 92.84 | 24,071.50 | 23,209.25 |
| | BOSTON PROPERTIES LP | FIXED INCOME SECURITIES | 2.750% 10/01/2026 DD 08/17/16 | 120,000.00 | 91.43 | 119,125.20 | 109,719.60 |
| | BOSTON SCIENTIFIC CORP | FIXED INCOME SECURITIES | 3.850% 05/15/2025 DD 05/12/15 | 175,000.00 | 100.20 | 174,755.00 | 175,344.75 |
| | BP CAPITAL MARKETS PLC | FIXED INCOME SECURITIES | VAR RT 05/10/2018 DD 05/10/13 | 119,000.00 | 100.17 | 119,000.00 | 119,202.30 |
| | BPCE DISC | CASH & CASH EQUIVALENTS | 08/14/2017 | 1,170,000.00 | 98.53 | 1,152,753.23 | 1,152,753.23 |
| | BPCE DISC | CASH & CASH EQUIVALENTS | 09/20/2017 | 1,845,000.00 | 98.43 | 1,815,978.15 | 1,815,978.15 |
| | BPCE SA 144A | FIXED INCOME SECURITIES | 4.500% 03/15/2025 DD 09/15/14 | 265,000.00 | 97.43 | 261,229.05 | 258,181.55 |
| | BRANCH BANKING & TRUST CO | FIXED INCOME SECURITIES | 3.625% 09/16/2025 DD 09/16/15 | 250,000.00 | 101.67 | 261,652.50 | 254,175.00 |
| | BURLINGTON NORTHERN SANTA FE L | FIXED INCOME SECURITIES | 4.550% 09/01/2044 DD 08/18/14 | 80,000.00 | 106.33 | 81,080.80 | 85,060.00 |
| | BURLINGTON NORTHERN SANTA FE L | FIXED INCOME SECURITIES | 4.150% 04/01/2045 DD 03/09/15 | 80,000.00 | 101.41 | 79,738.40 | 81,128.80 |
| | CABELA'S CREDIT CARD MAS 1A A1 | FIXED INCOME SECURITIES | 2.260% 03/15/2023 DD 03/16/15 | 1,305,000.00 | 100.14 | 1,308,415.43 | 1,306,813.95 |
| | CALIFORNIA INSTITUTE OF TECHNO | FIXED INCOME SECURITIES | 4.321% 08/01/2045 DD 05/21/15 | 175,000.00 | 105.12 | 175,000.00 | 183,963.50 |
| | CALIFORNIA ST | FIXED INCOME SECURITIES | 5.000% 09/01/2042 DD 10/04/12 | 700,000.00 | 110.30 | 738,381.00 | 772,079.00 |
| | CALIFORNIA ST HLTH FACS FING A | FIXED INCOME SECURITIES | 5.000% 08/15/2052 DD 04/24/13 | 360,000.00 | 107.69 | 375,267.60 | 387,691.20 |
| | CANADIAN NATURAL RESOURCES LTD | FIXED INCOME SECURITIES | 6.250% 03/15/2038 DD 03/19/07 | 220,000.00 | 113.77 | 238,358.20 | 250,285.20 |
| | CANADIAN NATURAL RESOURCES LTD | FIXED INCOME SECURITIES | 3.900% 02/01/2025 DD 11/17/14 | 86,000.00 | 100.30 | 84,269.68 | 86,254.56 |
| | CAPITAL AUTO RECEIVABLES 3 A2 | FIXED INCOME SECURITIES | 1.720% 01/22/2019 DD 08/19/15 | 2,060,000.00 | 100.24 | 2,059,632.08 | 2,064,985.20 |
| | CAPITAL ONE FINANCIAL CORP | FIXED INCOME SECURITIES | 3.500% 06/15/2023 DD 06/06/13 | 184,000.00 | 100.38 | 182,294.32 | 184,695.52 |
| | CAPITAL ONE FINANCIAL CORP | FIXED INCOME SECURITIES | 3.200% 02/05/2025 DD 02/05/15 | 393,000.00 | 96.92 | 391,282.59 | 380,911.32 |
| | CAPITAL ONE FINANCIAL CORP | FIXED INCOME SECURITIES | 4.200% 10/29/2025 DD 10/29/15 | 385,000.00 | 100.33 | 382,816.00 | 386,282.05 |
| | CAPITAL ONE FINANCIAL CORP | FIXED INCOME SECURITIES | 3.750% 07/28/2026 DD 07/28/16 | 375,000.00 | 96.94 | 373,668.75 | 363,525.00 |
| | CASH | CASH & CASH EQUIVALENTS | | - | 1.00 | (3,161.57) | (3,161.57) |
| | CASH - BROKER | CASH & CASH EQUIVALENTS | | - | 1.00 | 217,341.74 | 217,341.74 |
| | CC HOLDINGS GS V LLC / CROWN C | FIXED INCOME SECURITIES | 3.849% 04/15/2023 DD 04/15/13 | 150,000.00 | 101.62 | 150,750.00 | 152,434.50 |
| | CDP FINANCIAL INC 144A | FIXED INCOME SECURITIES | 4.400% 11/25/2019 DD 11/25/09 | 1,565,000.00 | 106.68 | 1,561,118.80 | 1,669,557.65 |
| | CF INDUSTRIES INC | FIXED INCOME SECURITIES | 3.450% 06/01/2023 DD 05/23/13 | 248,000.00 | 89.90 | 226,491.28 | 222,952.00 |
| | CF INDUSTRIES INC | FIXED INCOME SECURITIES | 5.375% 03/15/2044 DD 03/11/14 | 280,000.00 | 82.53 | 268,320.59 | 231,086.80 |
| | CGRBS COMMERCIAL M VN05 A 144A | FIXED INCOME SECURITIES | 3.369% 03/13/2035 DD 03/01/13 | 1,125,000.00 | 102.31 | 1,139,062.50 | 1,150,987.50 |
| | CHARLES SCHWAB CORP/THE | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 10/31/16 | 700,000.00 | 94.00 | 700,000.00 | 658,000.00 |
| | CHARTER COMMUNICATIONS OPERATI | FIXED INCOME SECURITIES | 3.579% 07/23/2020 DD 07/23/16 | 360,000.00 | 102.02 | 360,000.00 | 367,286.40 |
| | CHARTER COMMUNICATIONS OPERATI | FIXED INCOME SECURITIES | 4.908% 07/23/2025 DD 07/23/16 | 290,000.00 | 105.39 | 290,000.00 | 305,639.70 |
| | CHARTER COMMUNICATIONS OPERATI | FIXED INCOME SECURITIES | 6.384% 10/23/2035 DD 10/23/16 | 535,000.00 | 114.18 | 535,000.00 | 610,880.12 |
| | CHARTER COMMUNICATIONS OPERATI | FIXED INCOME SECURITIES | 6.484% 10/23/2045 DD 10/23/16 | 885,000.00 | 115.61 | 926,639.68 | 1,023,130.80 |
| | CHARTER COMMUNICATIONS OPERATI | FIXED INCOME SECURITIES | 4.464% 07/23/2022 DD 07/23/16 | 795,000.00 | 104.50 | 795,000.00 | 830,798.85 |
| | CHARTER COMMUNICATIONS OPERATI | FIXED INCOME SECURITIES | 6.834% 10/23/2055 DD 10/23/16 | 130,000.00 | 117.23 | 130,000.00 | 152,401.60 |
| | CIGNA CORP | FIXED INCOME SECURITIES | 3.250% 04/15/2025 DD 03/20/15 | 240,000.00 | 97.40 | 239,851.20 | 233,748.00 |
| | CISCO SYSTEMS INC | FIXED INCOME SECURITIES | 2.200% 02/28/2021 DD 02/29/16 | 525,000.00 | 99.79 | 523,992.00 | 523,871.25 |
| | CIT GROUP INC | FIXED INCOME SECURITIES | 4.250% 08/15/2017 DD 08/03/12 | 380,000.00 | 101.38 | 385,700.00 | 385,225.00 |
| | CITIBANK CREDIT CARD ISS A1 A1 | FIXED INCOME SECURITIES | 2.880% 01/23/2023 DD 01/24/14 | 2,245,000.00 | 102.58 | 2,269,905.47 | 2,302,921.00 |
| | CITIGROUP INC | FIXED INCOME SECURITIES | 1.800% 02/05/2018 DD 02/05/15 | 1,220,000.00 | 99.94 | 1,216,388.80 | 1,219,316.80 |
| | CITIGROUP INC | FIXED INCOME SECURITIES | 2.050% 12/07/2018 DD 12/07/15 | 423,000.00 | 99.99 | 424,903.50 | 422,953.47 |
| | CITIGROUP INC | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 04/24/15 | 333,000.00 | 98.77 | 333,000.00 | 328,904.10 |
| | CITIZENS BANK NA/PROVIDENCE RI | FIXED INCOME SECURITIES | 2.550% 05/13/2021 DD 05/13/16 | 250,000.00 | 99.39 | 249,767.50 | 248,465.00 |
| | CITIZENS FINANCIAL GROUP INC | FIXED INCOME SECURITIES | 2.375% 07/28/2021 DD 07/28/16 | 35,000.00 | 98.06 | 34,981.80 | 34,322.40 |
| | CMS ENERGY CORP | FIXED INCOME SECURITIES | 3.000% 05/15/2026 DD 05/05/16 | 75,000.00 | 96.24 | 74,716.50 | 72,183.00 |
| | COLOMBIA GOVERNMENT INTERNATIO | FIXED INCOME SECURITIES | 4.500% 01/28/2026 DD 09/28/15 | 385,000.00 | 103.00 | 401,670.52 | 396,550.00 |
| | COMCAST CORP | FIXED INCOME SECURITIES | 3.150% 03/01/2026 DD 02/23/16 | 349,000.00 | 98.67 | 362,277.95 | 344,347.83 |
| | COMCAST CORP | FIXED INCOME SECURITIES | 3.400% 07/15/2046 DD 07/19/16 | 1,240,000.00 | 87.33 | 1,119,604.90 | 1,082,904.40 |
| | COMCAST CORP | FIXED INCOME SECURITIES | 2.350% 01/15/2027 DD 07/19/16 | 325,000.00 | 92.18 | 302,259.40 | 299,594.75 |
| | COMM 2014-TWC MORTG TWC A 144A | FIXED INCOME SECURITIES | VAR RT 02/13/2032 DD 02/13/14 | 1,365,000.00 | 100.00 | 1,365,000.00 | 1,365,000.00 |
| | COMM 2015-3BP MORTG 3BP A 144A | FIXED INCOME SECURITIES | 3.178% 02/10/2035 DD 02/01/15 | 1,570,000.00 | 99.98 | 1,601,298.04 | 1,569,717.40 |
| | COMMIT TO PUR FHLMC GOLD SFM | FIXED INCOME SECURITIES | 3.000% 01/01/2047 DD 01/01/17 | 72,000.00 | 99.30 | 70,312.50 | 71,493.84 |
| | COMMIT TO PUR FHLMC GOLD SFM | FIXED INCOME SECURITIES | 3.500% 01/01/2047 DD 01/01/17 | 1,846,229.00 | 102.39 | 1,888,783.17 | 1,890,427.72 |
| | COMMIT TO PUR FHLMC GOLD SFM | FIXED INCOME SECURITIES | 4.500% 01/01/2047 DD 01/01/17 | 1,916,000.00 | 107.34 | 2,065,495.63 | 2,056,576.92 |
| | COMMIT TO PUR FHLMC GOLD SFM | FIXED INCOME SECURITIES | 5.500% 01/01/2047 DD 01/01/17 | 1,000,000.00 | 110.88 | 1,112,187.50 | 1,108,750.00 |
| | COMMIT TO PUR FNMA SF MTG | FIXED INCOME SECURITIES | 2.000% 01/01/2032 DD 01/01/17 | 2,200,000.00 | 97.38 | 2,142,421.88 | 2,142,294.00 |
| | COMMIT TO PUR FNMA SF MTG | FIXED INCOME SECURITIES | 2.500% 01/01/2032 DD 01/01/17 | 4,546,000.00 | 100.16 | 4,542,932.42 | 4,553,182.68 |
| | COMMIT TO PUR FNMA SF MTG | FIXED INCOME SECURITIES | 2.500% 01/01/2047 DD 01/01/17 | 1,100,000.00 | 95.14 | 1,049,640.63 | 1,046,485.00 |
| | COMMIT TO PUR FNMA SF MTG | FIXED INCOME SECURITIES | 3.000% 01/01/2032 DD 01/01/17 | 2,332,000.00 | 102.62 | 2,396,858.76 | 2,393,028.44 |
| | COMMIT TO PUR FNMA SF MTG | FIXED INCOME SECURITIES | 3.000% 01/01/2047 DD 01/01/17 | 1,296,000.00 | 99.34 | 1,269,132.04 | 1,287,459.36 |
| | COMMIT TO PUR FNMA SF MTG | FIXED INCOME SECURITIES | 4.000% 01/01/2047 DD 01/01/17 | 755,000.00 | 105.13 | 787,577.65 | 793,739.05 |
| | COMMIT TO PUR FNMA SF MTG | FIXED INCOME SECURITIES | 4.500% 01/01/2047 DD 01/01/17 | 2,034,000.00 | 107.56 | 2,175,792.93 | 2,187,750.06 |
| | COMMIT TO PUR GNMA II JUMBOS | FIXED INCOME SECURITIES | 3.000% 01/20/2047 DD 01/01/17 | 10,716,000.00 | 101.25 | 10,858,145.23 | 10,850,164.32 |
| | COMMIT TO PUR GNMA II JUMBOS | FIXED INCOME SECURITIES | 3.500% 01/20/2047 DD 01/01/17 | 14,229,000.00 | 103.95 | 14,778,554.57 | 14,791,187.79 |
| | COMMIT TO PUR GNMA II JUMBOS | FIXED INCOME SECURITIES | 4.500% 01/20/2047 DD 01/01/17 | 1,588,000.00 | 106.73 | 1,702,137.50 | 1,694,888.28 |
| | COMMIT TO PUR GNMA SF MTG | FIXED INCOME SECURITIES | 3.000% 01/15/2047 DD 01/01/17 | 500,000.00 | 101.06 | 504,218.75 | 505,295.00 |
| | COMMIT TO PUR GNMA SF MTG | FIXED INCOME SECURITIES | 3.500% 01/15/2047 DD 01/01/17 | 1,300,000.00 | 103.98 | 1,353,015.63 | 1,351,740.00 |
| | COMMIT TO PUR GNMA SF MTG | FIXED INCOME SECURITIES | 4.000% 01/15/2047 DD 01/01/17 | 1,081,000.00 | 106.17 | 1,148,821.25 | 1,147,719.32 |
| | COOPERATIEVE CENTRAL INSTL C/D | CASH & CASH EQUIVALENTS | VAR RT 08/16/2017 DD 08/19/16 | 1,790,000.00 | 100.00 | 1,790,000.00 | 1,790,000.00 |
| | COX COMMUNICATIONS INC 144A | FIXED INCOME SECURITIES | 3.350% 09/15/2026 DD 09/13/16 | 60,000.00 | 95.49 | 59,898.60 | 57,296.40 |
| | CREDIT ACCEPTANCE AU 2A A 144A | FIXED INCOME SECURITIES | 1.880% 03/15/2022 DD 09/25/14 | 1,404,028.84 | 100.14 | 1,403,773.86 | 1,405,980.44 |
| | CREDIT ACCEPTANCE AU 2A A 144A | FIXED INCOME SECURITIES | 2.420% 11/15/2023 DD 05/12/16 | 1,230,000.00 | 99.89 | 1,229,714.15 | 1,228,622.40 |
| | CREDIT ACCEPTANCE AU 2A B 144A | FIXED INCOME SECURITIES | 2.670% 09/15/2022 DD 09/25/14 | 1,820,000.00 | 100.40 | 1,819,674.58 | 1,827,334.60 |
| | CREDIT IND ET CM NY INSTL C/D | CASH & CASH EQUIVALENTS | VAR RT 08/16/2017 DD 08/19/16 | 1,770,000.00 | 100.00 | 1,770,000.00 | 1,770,000.00 |
| | CREDIT SUISSE AG/NEW YORK NY | CASH & CASH EQUIVALENTS | VAR RT 08/24/2017 DD 08/29/16 | 2,085,000.00 | 100.00 | 2,085,000.00 | 2,085,000.00 |
| | CREDIT SUISSE GROUP FUNDING GU | FIXED INCOME SECURITIES | 2.750% 03/26/2020 DD 09/26/15 | 605,000.00 | 99.13 | 604,691.45 | 599,748.60 |
| | CREDIT SUISSE GROUP FUNDING GU | FIXED INCOME SECURITIES | 3.800% 06/09/2023 DD 06/10/16 | 250,000.00 | 99.89 | 247,960.00 | 249,725.00 |
| | CREDIT SUISSE GROUP INSTL C/D | CASH & CASH EQUIVALENTS | VAR RT 08/16/2017 DD 08/17/16 | 1,795,000.00 | 100.00 | 1,795,000.00 | 1,795,000.00 |
| | CREDIT SUISSE NY INSTL C/D | CASH & CASH EQUIVALENTS | 1.600% 08/04/2017 DD 08/05/16 | 1,207,000.00 | 100.00 | 1,207,000.00 | 1,207,000.00 |
| | CROWN CASTLE INTERNATIONAL COR | FIXED INCOME SECURITIES | 3.400% 02/15/2021 DD 02/08/16 | 20,000.00 | 101.48 | 20,527.40 | 20,295.00 |
| | CROWN CASTLE INTERNATIONAL COR | FIXED INCOME SECURITIES | 3.700% 06/15/2026 DD 05/06/16 | 30,000.00 | 98.15 | 29,908.50 | 29,445.90 |
| | CROWN CASTLE INTERNATIONAL COR | FIXED INCOME SECURITIES | 2.250% 09/01/2021 DD 09/01/16 | 100,000.00 | 96.75 | 99,972.00 | 96,745.00 |
| | CROWN CASTLE TOWERS LLC 144A | FIXED INCOME SECURITIES | 6.113% 01/15/2040 DD 01/15/10 | 970,000.00 | 108.35 | 970,000.00 | 1,050,956.20 |
| | CSAIL 2016-C5 COMMERCIAL C5 C | FIXED INCOME SECURITIES | VAR RT 11/15/2048 DD 02/01/16 | 960,000.00 | 100.61 | 892,358.40 | 965,827.20 |
| | CSMC TRUST 2016-NXSR NXSR A4 | FIXED INCOME SECURITIES | VAR RT 12/15/2049 DD 12/01/16 | 475,000.00 | 102.83 | 489,246.20 | 488,447.25 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

BlackRock Asset Management

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description (c) | | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|---|
| | 21ST CENTURY FOX AMERICA INC | FIXED INCOME SECURITIES | 3.700% 10/15/2025 DD 10/21/15 | 250,000.00 | 101.22 | 249,402.50 | 253,037.50 |
| | CVS HEALTH CORP | FIXED INCOME SECURITIES | 5.300% 12/05/2043 DD 12/05/13 | 115,000.00 | 113.31 | 124,350.65 | 130,305.35 |
| | CVS HEALTH CORP | FIXED INCOME SECURITIES | 5.125% 07/20/2045 DD 07/20/15 | 360,000.00 | 111.45 | 398,435.85 | 401,202.00 |
| | DANONE SA 144A | FIXED INCOME SECURITIES | 2.947% 11/02/2026 DD 11/02/16 | 705,000.00 | 95.43 | 705,000.00 | 672,767.40 |
| | DELPHI AUTOMOTIVE PLC | FIXED INCOME SECURITIES | 4.400% 10/01/2046 DD 09/20/16 | 35,000.00 | 91.88 | 34,808.90 | 32,157.65 |
| | DELPHI CORP | FIXED INCOME SECURITIES | 4.150% 03/15/2024 DD 03/03/14 | 44,000.00 | 103.07 | 47,262.41 | 45,352.12 |
| | DEUTSCHE BANK AG/LONDON | FIXED INCOME SECURITIES | 1.400% 02/13/2017 DD 02/13/14 | 920,000.00 | 99.97 | 918,999.52 | 919,705.60 |
| | DEUTSCHE BANK AG/LONDON | FIXED INCOME SECURITIES | 1.350% 05/30/2017 DD 05/30/14 | 60,000.00 | 99.78 | 59,688.18 | 59,869.80 |
| | DIAMOND 1 FINANCE CORP / 144A | FIXED INCOME SECURITIES | 5.450% 06/15/2023 DD 06/01/16 | 140,000.00 | 106.07 | 139,939.80 | 148,503.60 |
| | DIAMOND 1 FINANCE CORP / 144A | FIXED INCOME SECURITIES | 6.020% 06/15/2026 DD 06/01/16 | 180,000.00 | 108.33 | 179,913.60 | 194,994.00 |
| | DIAMOND 1 FINANCE CORP / 144A | FIXED INCOME SECURITIES | 8.100% 07/15/2036 DD 06/01/16 | 60,000.00 | 118.96 | 59,956.20 | 71,374.80 |
| | DIAMOND 1 FINANCE CORP / 144A | FIXED INCOME SECURITIES | 8.350% 07/15/2046 DD 06/01/16 | 40,000.00 | 123.13 | 39,968.00 | 49,251.60 |
| | DISCOVER BANK/GREENWOOD DE | FIXED INCOME SECURITIES | 3.100% 06/04/2020 DD 06/04/15 | 295,000.00 | 101.20 | 294,932.15 | 298,537.05 |
| | DISCOVER BANK/GREENWOOD DE | FIXED INCOME SECURITIES | 2.600% 11/13/2018 DD 08/13/15 | 395,000.00 | 100.87 | 394,755.10 | 398,424.65 |
| | DISCOVER FINANCIAL SERVICES | FIXED INCOME SECURITIES | 3.750% 03/04/2025 DD 03/04/15 | 100,000.00 | 97.77 | 99,884.00 | 97,766.00 |
| | DISCOVERY COMMUNICATIONS LLC | FIXED INCOME SECURITIES | 5.050% 06/01/2020 DD 06/03/10 | 8,000.00 | 107.34 | 8,475.52 | 8,586.80 |
| | DISCOVERY COMMUNICATIONS LLC | FIXED INCOME SECURITIES | 4.875% 04/01/2043 DD 03/19/13 | 248,000.00 | 92.41 | 212,836.26 | 229,174.32 |
| | DISCOVERY COMMUNICATIONS LLC | FIXED INCOME SECURITIES | 3.450% 03/15/2025 DD 03/02/15 | 325,000.00 | 95.46 | 316,384.40 | 310,228.75 |
| | DISCOVERY COMMUNICATIONS LLC | FIXED INCOME SECURITIES | 4.900% 03/11/2026 DD 03/11/16 | 95,000.00 | 105.30 | 94,651.35 | 100,036.90 |
| | DOMINION GAS HOLDINGS LLC | FIXED INCOME SECURITIES | 4.600% 12/15/2044 DD 12/08/14 | 208,000.00 | 99.50 | 203,713.30 | 206,953.76 |
| | DOW CHEMICAL CO/THE | FIXED INCOME SECURITIES | 4.375% 11/15/2042 DD 11/14/12 | 43,000.00 | 97.07 | 45,095.39 | 41,740.96 |
| | DRIVE AUTO RECEIVABL BA C 144A | FIXED INCOME SECURITIES | 2.760% 07/15/2021 DD 05/28/15 | 1,450,000.00 | 100.64 | 1,449,799.03 | 1,459,236.50 |
| | DUKE ENERGY CAROLINAS LLC | FIXED INCOME SECURITIES | 2.950% 12/01/2026 DD 11/17/16 | 700,000.00 | 98.37 | 698,306.00 | 688,618.00 |
| | DUKE ENERGY FLORIDA LLC | FIXED INCOME SECURITIES | 6.400% 06/15/2038 DD 06/18/08 | 850,000.00 | 131.85 | 1,018,363.27 | 1,120,742.00 |
| | DUKE UNIVERSITY | FIXED INCOME SECURITIES | 4.077% 10/01/2048 DD 10/27/15 | 166,000.00 | 102.39 | 166,000.00 | 169,960.76 |
| | EASTMAN CHEMICAL CO | FIXED INCOME SECURITIES | 3.800% 03/15/2025 DD 11/20/14 | 110,000.00 | 100.85 | 109,456.60 | 110,933.90 |
| | EATON CORP | FIXED INCOME SECURITIES | 2.750% 11/02/2022 DD 11/02/13 | 307,000.00 | 99.04 | 308,152.97 | 304,062.01 |
| | EATON CORP | FIXED INCOME SECURITIES | 4.150% 11/02/2042 DD 11/02/13 | 510,000.00 | 97.75 | 484,828.63 | 498,509.70 |
| | EB TEMP INV FD | CCT | VAR RT 12/31/49 FEE CL 15 | 17,405,778.19 | 1.00 | 17,405,778.19 | 17,405,778.19 |
| | ECOPETROL SA | FIXED INCOME SECURITIES | 4.125% 01/16/2025 DD 09/16/14 | 340,000.00 | 93.65 | 314,972.50 | 318,410.00 |
| | EMERA US FINANCE LP 144A | FIXED INCOME SECURITIES | 2.150% 06/15/2019 DD 06/16/16 | 35,000.00 | 99.84 | 34,987.05 | 34,942.25 |
| | EMERA US FINANCE LP 144A | FIXED INCOME SECURITIES | 3.550% 06/15/2026 DD 06/16/16 | 15,000.00 | 98.30 | 14,958.75 | 14,745.45 |
| | EMERA US FINANCE LP 144A | FIXED INCOME SECURITIES | 4.750% 06/15/2046 DD 06/16/16 | 50,000.00 | 100.85 | 49,644.00 | 50,422.50 |
| | ENBRIDGE ENERGY PARTNERS LP | FIXED INCOME SECURITIES | 5.875% 10/15/2025 DD 10/06/15 | 58,000.00 | 111.49 | 58,224.46 | 64,665.36 |
| | ENBRIDGE ENERGY PARTNERS LP | FIXED INCOME SECURITIES | 7.375% 10/15/2045 DD 10/06/15 | 36,000.00 | 124.04 | 37,029.24 | 44,652.60 |
| | ENBRIDGE INC | FIXED INCOME SECURITIES | 3.500% 06/10/2024 DD 06/04/14 | 70,000.00 | 97.39 | 66,814.30 | 68,174.40 |
| | ENERGY TRANSFER PARTNERS LP | FIXED INCOME SECURITIES | 4.050% 03/15/2025 DD 03/12/15 | 59,000.00 | 98.99 | 57,605.15 | 58,404.69 |
| | ENERGY TRANSFER PARTNERS LP | FIXED INCOME SECURITIES | 4.900% 03/15/2035 DD 03/12/15 | 680,000.00 | 93.45 | 678,708.00 | 635,480.40 |
| | ENERGY TRANSFER PARTNERS LP | FIXED INCOME SECURITIES | 5.150% 03/15/2045 DD 03/12/15 | 110,000.00 | 95.91 | 102,845.60 | 105,498.80 |
| | ENERGY TRANSFER PARTNERS LP | FIXED INCOME SECURITIES | 4.750% 01/15/2026 DD 06/23/15 | 247,000.00 | 103.38 | 236,059.37 | 255,358.48 |
| | ENTERGY CORP | FIXED INCOME SECURITIES | 4.000% 07/15/2022 DD 07/01/15 | 345,000.00 | 104.57 | 344,513.55 | 360,759.60 |
| | ENTERGY CORP | FIXED INCOME SECURITIES | 2.950% 09/01/2026 DD 08/19/16 | 85,000.00 | 93.54 | 84,808.75 | 79,512.40 |
| | ENTERPRISE PRODUCTS OPERATING | FIXED INCOME SECURITIES | 5.100% 02/15/2045 DD 02/12/14 | 52,000.00 | 105.47 | 52,463.32 | 54,841.80 |
| | ENTERPRISE PRODUCTS OPERATING | FIXED INCOME SECURITIES | 4.900% 05/15/2046 DD 05/07/15 | 120,000.00 | 102.65 | 119,562.00 | 123,180.00 |
| | EOG RESOURCES INC | FIXED INCOME SECURITIES | 3.900% 04/01/2035 DD 03/17/15 | 90,000.00 | 94.70 | 89,613.90 | 85,232.70 |
| | EXELON CORP | FIXED INCOME SECURITIES | 5.625% 06/15/2035 DD 06/09/05 | 136,000.00 | 110.65 | 157,998.00 | 150,486.72 |
| | EXELON CORP | FIXED INCOME SECURITIES | 2.850% 06/15/2020 DD 06/11/15 | 120,000.00 | 101.07 | 119,977.20 | 121,281.60 |
| | EXELON CORP | FIXED INCOME SECURITIES | 4.950% 06/15/2035 DD 12/15/15 | 77,000.00 | 106.09 | 84,771.61 | 81,690.07 |
| | EXELON CORP | FIXED INCOME SECURITIES | 2.450% 04/15/2021 DD 04/07/16 | 10,000.00 | 98.80 | 9,997.60 | 9,879.80 |
| | EXELON CORP | FIXED INCOME SECURITIES | 3.400% 04/15/2026 DD 04/07/16 | 30,000.00 | 98.12 | 29,982.00 | 29,435.40 |
| | FEDERAL NATL MTG ASSN STRIP | FIXED INCOME SECURITIES | 0.000% 01/15/2030 DD 02/15/00 | 2,635,000.00 | 64.15 | 1,379,774.01 | 1,690,220.75 |
| | FEDERAL NATL MTG ASSN STRIP | FIXED INCOME SECURITIES | 0.000% 05/15/2030 DD 05/05/00 | 1,515,000.00 | 64.31 | 783,861.00 | 974,235.90 |
| | FEDEX CORP | FIXED INCOME SECURITIES | 4.100% 02/01/2045 DD 01/09/15 | 222,000.00 | 93.63 | 202,480.86 | 207,867.48 |
| | FEDEX CORP | FIXED INCOME SECURITIES | 4.550% 04/01/2046 DD 03/24/16 | 165,000.00 | 100.77 | 164,877.15 | 166,272.15 |
| | FHLMC POOL #1B-8062 | FIXED INCOME SECURITIES | VAR RT 03/01/2041 DD 02/01/11 | 155,389.61 | 104.99 | 163,571.83 | 163,148.21 |
| | FHLMC POOL #2B-0646 | FIXED INCOME SECURITIES | VAR RT 07/01/2042 DD 07/01/12 | 341,232.22 | 104.43 | 350,269.54 | 356,331.75 |
| | FHLMC POOL #A7-6655 | FIXED INCOME SECURITIES | 5.500% 05/01/2038 DD 05/01/08 | 231,994.40 | 110.80 | 227,789.52 | 257,042.84 |
| | FHLMC POOL #A7-6692 | FIXED INCOME SECURITIES | 5.500% 05/01/2038 DD 05/01/08 | 342,608.06 | 111.28 | 336,398.27 | 381,250.82 |
| | FHLMC POOL #A9-0196 | FIXED INCOME SECURITIES | 4.500% 12/01/2039 DD 12/01/09 | 53,886.09 | 107.90 | 58,500.08 | 58,141.47 |
| | FHLMC POOL #A9-3534 | FIXED INCOME SECURITIES | 4.000% 08/01/2040 DD 08/01/10 | 61,420.20 | 105.06 | 65,028.63 | 64,527.44 |
| | FHLMC POOL #A9-4779 | FIXED INCOME SECURITIES | 4.000% 11/01/2040 DD 10/01/10 | 63,945.18 | 105.91 | 67,407.22 | 67,725.62 |
| | FHLMC POOL #A9-4977 | FIXED INCOME SECURITIES | 4.000% 11/01/2040 DD 11/01/10 | 63,723.47 | 105.92 | 67,173.51 | 67,495.90 |
| | FHLMC POOL #A9-5144 | FIXED INCOME SECURITIES | 4.000% 11/01/2040 DD 11/01/10 | 60,646.34 | 105.39 | 63,929.77 | 63,915.78 |
| | FHLMC POOL #A9-5923 | FIXED INCOME SECURITIES | 4.000% 10/01/2040 DD 12/01/10 | 65,381.17 | 105.85 | 68,920.95 | 69,204.66 |
| | FHLMC POOL #C0-3608 | FIXED INCOME SECURITIES | 3.500% 12/01/2040 DD 12/01/10 | 263,733.11 | 103.01 | 272,592.89 | 271,658.29 |
| | FHLMC POOL #C0-3811 | FIXED INCOME SECURITIES | 3.500% 04/01/2042 DD 04/01/12 | 491,080.14 | 103.02 | 496,930.90 | 505,900.94 |
| | FHLMC POOL #C0-4320 | FIXED INCOME SECURITIES | 3.000% 12/01/2042 DD 11/01/12 | 510,277.08 | 99.96 | 530,050.32 | 510,067.87 |
| | FHLMC POOL #G0-1838 | FIXED INCOME SECURITIES | 5.000% 07/01/2035 DD 06/01/05 | 875,454.64 | 109.84 | 949,047.53 | 961,634.40 |
| | FHLMC POOL #G0-1840 | FIXED INCOME SECURITIES | 5.000% 07/01/2035 DD 06/01/05 | 677,839.05 | 109.93 | 734,819.87 | 745,168.80 |
| | FHLMC POOL #G0-3358 | FIXED INCOME SECURITIES | 5.500% 08/01/2037 DD 09/01/07 | 147,031.82 | 112.86 | 148,823.78 | 165,938.64 |
| | FHLMC POOL #G0-7613 | FIXED INCOME SECURITIES | 6.000% 04/01/2039 DD 01/01/14 | 372,889.94 | 116.39 | 423,929.23 | 433,995.41 |
| | FHLMC POOL #G0-7642 | FIXED INCOME SECURITIES | 5.000% 10/01/2041 DD 02/01/14 | 206,116.78 | 109.14 | 225,311.37 | 224,964.10 |
| | FHLMC POOL #G0-7962 | FIXED INCOME SECURITIES | 5.000% 11/01/2041 DD 03/01/15 | 1,170,369.77 | 109.11 | 1,297,281.74 | 1,276,978.75 |
| | FHLMC POOL #G0-8655 | FIXED INCOME SECURITIES | 4.000% 07/01/2045 DD 07/01/15 | 4,887,449.65 | 105.08 | 5,128,862.94 | 5,135,780.97 |
| | FHLMC POOL #G0-8672 | FIXED INCOME SECURITIES | 4.000% 10/01/2045 DD 10/01/15 | 556,735.36 | 105.08 | 592,149.69 | 585,017.52 |
| | FHLMC POOL #G0-8688 | FIXED INCOME SECURITIES | 4.000% 01/01/2046 DD 01/01/16 | 3,649,885.80 | 105.09 | 3,838,225.61 | 3,835,628.49 |
| | FHLMC POOL #G0-8694 | FIXED INCOME SECURITIES | 4.000% 02/01/2046 DD 02/01/16 | 992,218.22 | 105.09 | 1,043,418.23 | 1,042,692.36 |
| | FHLMC POOL #G0-8706 | FIXED INCOME SECURITIES | 3.500% 05/01/2046 DD 05/01/16 | 418,211.16 | 102.48 | 437,537.10 | 428,595.34 |
| | FHLMC POOL #G0-8711 | FIXED INCOME SECURITIES | 3.500% 06/01/2046 DD 06/01/16 | 426,596.75 | 102.49 | 446,476.83 | 437,214.74 |
| | FHLMC POOL #G0-8723 | FIXED INCOME SECURITIES | 4.000% 08/01/2046 DD 08/01/16 | 2,097,849.03 | 105.24 | 2,213,148.78 | 2,207,755.34 |
| | FHLMC POOL #G0-8728 | FIXED INCOME SECURITIES | 4.000% 09/01/2046 DD 09/01/16 | 1,276,344.22 | 105.21 | 1,346,892.15 | 1,342,816.23 |
| | FHLMC POOL #G0-8738 | FIXED INCOME SECURITIES | 3.500% 11/01/2046 DD 11/01/16 | 1,919,573.78 | 102.49 | 1,974,161.66 | 1,967,447.95 |
| | FHLMC POOL #G0-8742 | FIXED INCOME SECURITIES | 3.500% 12/01/2046 DD 12/01/16 | 3,341,009.00 | 102.49 | 3,417,461.95 | 3,424,333.76 |
| | FHLMC POOL #G1-5520 | FIXED INCOME SECURITIES | 3.000% 07/01/2030 DD 08/01/15 | 272,575.45 | 102.84 | 283,521.07 | 280,324.77 |
| | FHLMC POOL #G1-5870 | FIXED INCOME SECURITIES | 3.500% 09/01/2030 DD 07/01/16 | 214,589.42 | 104.93 | 229,476.56 | 225,177.26 |
| | FHLMC POOL #G6-0018 | FIXED INCOME SECURITIES | 4.500% 12/01/2043 DD 04/01/15 | 426,193.03 | 108.10 | 463,052.09 | 460,714.67 |
| | FHLMC POOL #G6-0198 | FIXED INCOME SECURITIES | 4.500% 09/01/2044 DD 08/01/15 | 622,450.26 | 107.48 | 674,337.33 | 668,990.86 |
| | FHLMC POOL #G6-0718 | FIXED INCOME SECURITIES | 3.000% 09/01/2046 DD 09/01/16 | 220,344.61 | 99.43 | 227,540.24 | 219,093.05 |
| | FHLMC POOL #J3-1418 | FIXED INCOME SECURITIES | 2.500% 05/01/2030 DD 04/01/15 | 156,962.34 | 100.33 | 158,666.85 | 157,472.47 |
| | FHLMC POOL #J3-1689 | FIXED INCOME SECURITIES | 3.000% 05/01/2030 DD 05/01/15 | 314,501.93 | 102.92 | 326,885.45 | 323,669.66 |
| | FHLMC POOL #J3-2181 | FIXED INCOME SECURITIES | 3.000% 07/01/2030 DD 07/01/15 | 31,523.48 | 102.92 | 32,863.23 | 32,445.22 |
| | FHLMC POOL #J3-2204 | FIXED INCOME SECURITIES | 2.500% 07/01/2030 DD 07/01/15 | 59,028.25 | 100.31 | 59,636.97 | 59,211.82 |
| | FHLMC POOL #J3-2209 | FIXED INCOME SECURITIES | 2.500% 07/01/2030 DD 07/01/15 | 55,705.47 | 100.33 | 56,297.34 | 55,886.51 |
| | FHLMC POOL #J3-2436 | FIXED INCOME SECURITIES | 3.000% 08/01/2030 DD 08/01/15 | 36,415.60 | 102.84 | 37,877.92 | 37,451.26 |
| | FHLMC POOL #J3-2491 | FIXED INCOME SECURITIES | 2.500% 07/01/2030 DD 08/01/15 | 12,529.18 | 100.30 | 12,726.88 | 12,566.26 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

BlackRock Asset Management

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description (c) | | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|---|
| | 21ST CENTURY FOX AMERICA INC | FIXED INCOME SECURITIES | 3.700% 10/15/2025 DD 10/21/15 | 250,000.00 | 101.22 | 249,402.50 | 253,037.50 |
| | FHLMC POOL #Q0-0093 | FIXED INCOME SECURITIES | 4.000% 04/01/2041 DD 04/01/11 | 4,031.29 | 105.56 | 4,307.18 | 4,255.51 |
| | FHLMC POOL #Q0-0804 | FIXED INCOME SECURITIES | 4.500% 05/01/2041 DD 05/01/11 | 168,797.61 | 107.62 | 183,303.64 | 181,659.98 |
| | FHLMC POOL #Q0-0959 | FIXED INCOME SECURITIES | 4.500% 05/01/2041 DD 05/01/11 | 177,272.44 | 107.34 | 192,451.40 | 190,284.23 |
| | FHLMC POOL #Q0-3841 | FIXED INCOME SECURITIES | 4.000% 10/01/2041 DD 10/01/11 | 65,497.79 | 105.88 | 69,043.87 | 69,348.41 |
| | FHLMC POOL #Q0-4022 | FIXED INCOME SECURITIES | 4.000% 10/01/2041 DD 10/01/11 | 123,226.77 | 105.88 | 129,898.33 | 130,466.34 |
| | FHLMC POOL #Q1-1750 | FIXED INCOME SECURITIES | 3.500% 10/01/2042 DD 10/01/12 | 83,969.05 | 102.98 | 86,186.35 | 86,474.68 |
| | FHLMC POOL #Q1-1909 | FIXED INCOME SECURITIES | 3.500% 10/01/2042 DD 10/01/12 | 31,812.96 | 102.65 | 33,174.95 | 32,656.32 |
| | FHLMC POOL #Q1-2162 | FIXED INCOME SECURITIES | 3.500% 08/01/2042 DD 10/01/12 | 56,435.02 | 103.02 | 58,877.60 | 58,139.36 |
| | FHLMC POOL #Q1-4866 | FIXED INCOME SECURITIES | 3.000% 01/01/2043 DD 01/01/13 | 454,055.27 | 99.96 | 441,710.62 | 453,869.10 |
| | FHLMC POOL #Q1-5442 | FIXED INCOME SECURITIES | 3.500% 02/01/2043 DD 02/01/13 | 78,816.58 | 103.21 | 81,279.61 | 81,342.65 |
| | FHLMC POOL #Q1-6403 | FIXED INCOME SECURITIES | 3.000% 03/01/2043 DD 03/01/13 | 308,096.65 | 99.96 | 299,551.77 | 307,970.33 |
| | FHLMC POOL #Q1-6673 | FIXED INCOME SECURITIES | 3.000% 03/01/2043 DD 03/01/13 | 938,059.38 | 99.96 | 967,447.02 | 937,674.78 |
| | FHLMC POOL #Q1-7095 | FIXED INCOME SECURITIES | 3.000% 04/01/2043 DD 03/01/13 | 301,531.38 | 99.96 | 309,658.61 | 301,407.75 |
| | FHLMC POOL #Q1-8718 | FIXED INCOME SECURITIES | 3.500% 06/01/2043 DD 05/01/13 | 61,463.69 | 102.96 | 63,230.77 | 63,281.78 |
| | FHLMC POOL #Q2-0021 | FIXED INCOME SECURITIES | 3.500% 07/01/2043 DD 07/01/13 | 311,898.27 | 103.21 | 315,675.18 | 321,894.60 |
| | FHLMC POOL #Q2-0206 | FIXED INCOME SECURITIES | 3.500% 07/01/2043 DD 07/01/13 | 301,113.15 | 102.98 | 304,453.63 | 310,095.36 |
| | FHLMC POOL #Q2-1579 | FIXED INCOME SECURITIES | 4.000% 09/01/2043 DD 09/01/13 | 70,529.53 | 105.93 | 75,180.08 | 74,710.52 |
| | FHLMC POOL #Q2-4368 | FIXED INCOME SECURITIES | 3.500% 01/01/2044 DD 01/01/14 | 35,809.02 | 102.98 | 36,693.05 | 36,877.20 |
| | FHLMC POOL #Q2-4894 | FIXED INCOME SECURITIES | 4.500% 02/01/2044 DD 02/01/14 | 292,564.23 | 107.43 | 317,752.16 | 314,313.45 |
| | FHLMC POOL #Q2-5643 | FIXED INCOME SECURITIES | 4.000% 04/01/2044 DD 04/01/14 | 144,465.89 | 105.54 | 155,571.71 | 152,475.08 |
| | FHLMC POOL #Q2-5812 | FIXED INCOME SECURITIES | 3.500% 04/01/2044 DD 04/01/14 | 28,081.64 | 102.91 | 28,757.35 | 28,899.66 |
| | FHLMC POOL #Q2-5988 | FIXED INCOME SECURITIES | 3.500% 05/01/2044 DD 04/01/14 | 21,836.34 | 102.98 | 22,361.80 | 22,487.94 |
| | FHLMC POOL #Q2-6218 | FIXED INCOME SECURITIES | 3.500% 05/01/2044 DD 05/01/14 | 41,502.34 | 103.20 | 42,643.66 | 42,829.99 |
| | FHLMC POOL #Q2-6452 | FIXED INCOME SECURITIES | 3.500% 05/01/2044 DD 05/01/14 | 29,504.11 | 102.98 | 30,214.06 | 30,382.45 |
| | FHLMC POOL #Q2-6707 | FIXED INCOME SECURITIES | 3.500% 06/01/2044 DD 06/01/14 | 36,843.24 | 102.97 | 37,752.81 | 37,937.85 |
| | FHLMC POOL #Q2-7319 | FIXED INCOME SECURITIES | 3.500% 07/01/2044 DD 07/01/14 | 35,444.00 | 103.19 | 36,418.70 | 36,573.24 |
| | FHLMC POOL #Q2-7843 | FIXED INCOME SECURITIES | 3.500% 08/01/2044 DD 08/01/14 | 75,653.01 | 102.98 | 77,828.04 | 77,904.44 |
| | FHLMC POOL #Q2-8604 | FIXED INCOME SECURITIES | 3.500% 09/01/2044 DD 09/01/14 | 32,873.18 | 103.06 | 33,936.41 | 33,878.11 |
| | FHLMC POOL #Q2-8605 | FIXED INCOME SECURITIES | 3.500% 09/01/2044 DD 09/01/14 | 78,803.75 | 102.98 | 81,217.10 | 81,155.25 |
| | FHLMC POOL #Q3-1128 | FIXED INCOME SECURITIES | 4.000% 02/01/2045 DD 01/01/15 | 26,940.89 | 105.74 | 28,927.78 | 28,487.83 |
| | FHLMC POOL #Q3-1338 | FIXED INCOME SECURITIES | 4.000% 02/01/2045 DD 02/01/15 | 62,228.84 | 105.75 | 66,818.21 | 65,804.51 |
| | FHLMC POOL #Q3-6302 | FIXED INCOME SECURITIES | 3.500% 09/01/2045 DD 09/01/15 | 37,022.54 | 103.11 | 38,772.44 | 38,172.09 |
| | FHLMC POOL #Q3-6965 | FIXED INCOME SECURITIES | 3.500% 10/01/2045 DD 10/01/15 | 0.01 | 102.79 | 0.01 | 0.01 |
| | FHLMC POOL #Q3-6972 | FIXED INCOME SECURITIES | 4.000% 10/01/2045 DD 10/01/15 | 353,822.36 | 105.64 | 380,276.09 | 373,792.09 |
| | FHLMC POOL #Q3-7738 | FIXED INCOME SECURITIES | 4.000% 12/01/2045 DD 12/01/15 | 13,166.46 | 105.10 | 14,005.82 | 13,838.21 |
| | FHLMC POOL #Q3-7955 | FIXED INCOME SECURITIES | 4.000% 12/01/2045 DD 12/01/15 | 52,310.10 | 105.76 | 55,877.81 | 55,323.68 |
| | FHLMC POOL #Q3-7957 | FIXED INCOME SECURITIES | 4.000% 12/01/2045 DD 12/01/15 | 66,458.48 | 105.56 | 70,825.03 | 70,151.58 |
| | FHLMC POOL #Q3-8076 | FIXED INCOME SECURITIES | 4.000% 01/01/2046 DD 01/01/16 | 67,297.32 | 105.10 | 71,619.07 | 70,728.14 |
| | FHLMC POOL #Q3-8422 | FIXED INCOME SECURITIES | 4.000% 01/01/2046 DD 01/01/16 | 9,714.61 | 105.09 | 10,338.48 | 10,208.99 |
| | FHLMC POOL #Q4-4853 | FIXED INCOME SECURITIES | 3.000% 12/01/2046 DD 12/01/16 | 211,755.00 | 99.46 | 211,506.85 | 210,617.88 |
| | FHLMC POOL #Q4-5064 | FIXED INCOME SECURITIES | 3.000% 12/01/2046 DD 12/01/16 | 205,371.00 | 99.43 | 205,066.15 | 204,204.49 |
| | FHLMC POOL #Q4-5079 | FIXED INCOME SECURITIES | 3.000% 12/01/2046 DD 12/01/16 | 89,231.00 | 99.65 | 89,237.97 | 88,917.80 |
| | FHLMC POOL #Q4-5080 | FIXED INCOME SECURITIES | 3.000% 12/01/2046 DD 12/01/16 | 103,355.00 | 99.59 | 103,266.18 | 102,928.14 |
| | FHLMC POOL #Q4-5083 | FIXED INCOME SECURITIES | 3.000% 12/01/2046 DD 12/01/16 | 54,048.00 | 99.77 | 54,094.45 | 53,925.31 |
| | FHLMC POOL #V6-0696 | FIXED INCOME SECURITIES | 3.000% 01/01/2030 DD 12/01/14 | 72,130.37 | 102.83 | 75,026.83 | 74,172.38 |
| | FHLMC POOL #V6-0724 | FIXED INCOME SECURITIES | 3.000% 01/01/2030 DD 01/01/15 | 101,255.37 | 102.83 | 105,321.40 | 104,123.93 |
| | FHLMC POOL #V6-0770 | FIXED INCOME SECURITIES | 2.500% 03/01/2030 DD 02/01/15 | 143,396.78 | 100.39 | 144,987.60 | 143,951.73 |
| | FHLMC POOL #V6-0796 | FIXED INCOME SECURITIES | 2.500% 05/01/2030 DD 04/01/15 | 220,158.19 | 100.30 | 225,352.53 | 220,809.86 |
| | FHLMC POOL #V6-0840 | FIXED INCOME SECURITIES | 3.000% 06/01/2030 DD 05/01/15 | 597,521.46 | 102.87 | 620,582.06 | 614,640.44 |
| | FHLMC POOL #V6-0886 | FIXED INCOME SECURITIES | 2.500% 08/01/2030 DD 07/01/15 | 241,643.81 | 100.33 | 245,419.51 | 242,429.16 |
| | FHLMC POOL #V6-0902 | FIXED INCOME SECURITIES | 2.500% 08/01/2030 DD 08/01/15 | 181,095.51 | 100.33 | 183,925.13 | 181,684.07 |
| | FHLMC POOL #V6-0903 | FIXED INCOME SECURITIES | 2.500% 09/01/2030 DD 08/01/15 | 176,879.49 | 100.31 | 179,726.13 | 177,429.59 |
| | FHLMC POOL #V6-0904 | FIXED INCOME SECURITIES | 2.500% 09/01/2030 DD 08/01/15 | 366,298.05 | 100.30 | 372,078.69 | 367,382.29 |
| | FHLMC POOL #V6-0905 | FIXED INCOME SECURITIES | 2.500% 07/01/2030 DD 08/01/15 | 16,971.66 | 100.30 | 17,239.49 | 17,021.89 |
| | FHLMC POOL #V6-0908 | FIXED INCOME SECURITIES | 3.000% 08/01/2030 DD 08/01/15 | 366,933.69 | 102.87 | 381,897.73 | 377,457.35 |
| | FHLMC POOL #V6-0909 | FIXED INCOME SECURITIES | 3.000% 08/01/2030 DD 08/01/15 | 56,842.75 | 102.87 | 59,160.86 | 58,474.14 |
| | FHLMC POOL #V8-0355 | FIXED INCOME SECURITIES | 3.500% 08/01/2043 DD 08/01/13 | 690,498.29 | 103.21 | 697,187.50 | 712,628.76 |
| | FHLMC POOL #V8-2848 | FIXED INCOME SECURITIES | 3.000% 12/01/2046 DD 12/01/16 | 859,009.00 | 99.59 | 858,539.23 | 855,461.29 |
| | FHLMC MULTICLASS MTG | FIXED INCOME SECURITIES | VAR RT 05/15/2041 DD 09/15/13 | 722,800.19 | 100.00 | 723,929.57 | 722,800.19 |
| | FHLMC MULTICLASS MTG 4606 FB | FIXED INCOME SECURITIES | VAR RT 08/15/2046 DD 08/15/16 | 857,766.02 | 99.31 | 856,291.75 | 851,864.59 |
| | FIDELITY NATIONAL INFORMATION | FIXED INCOME SECURITIES | 5.000% 10/15/2025 DD 10/20/15 | 149,000.00 | 108.91 | 159,151.37 | 162,280.37 |
| | FIFTH THIRD BANK/CINCINNATI OH | FIXED INCOME SECURITIES | 2.150% 08/20/2018 DD 08/20/15 | 206,000.00 | 100.63 | 209,015.84 | 207,301.92 |
| | FLORIDA POWER & LIGHT CO | FIXED INCOME SECURITIES | 4.950% 06/01/2035 DD 06/07/05 | 475,000.00 | 114.09 | 471,409.00 | 541,918.00 |
| | FNMA POOL #0254546 | FIXED INCOME SECURITIES | 5.500% 12/01/2017 DD 11/01/02 | 166,441.20 | 101.37 | 175,640.97 | 168,726.44 |
| | FNMA POOL #0254548 | FIXED INCOME SECURITIES | 5.500% 12/01/2032 DD 11/01/02 | 48,422.90 | 112.16 | 48,209.10 | 54,312.58 |
| | FNMA POOL #0256719 | FIXED INCOME SECURITIES | 5.500% 05/01/2017 DD 04/01/07 | 3,406.08 | 100.31 | 3,594.34 | 3,416.50 |
| | FNMA POOL #0357705 | FIXED INCOME SECURITIES | 5.500% 02/01/2035 DD 02/01/05 | 250,651.66 | 112.16 | 266,160.73 | 281,130.90 |
| | FNMA POOL #0555531 | FIXED INCOME SECURITIES | 5.500% 06/01/2033 DD 05/01/03 | 20,995.16 | 112.02 | 23,132.38 | 23,518.57 |
| | FNMA POOL #0694491 | FIXED INCOME SECURITIES | 5.500% 03/01/2033 DD 03/01/03 | 37,853.56 | 112.10 | 38,510.08 | 42,434.60 |
| | FNMA POOL #0699741 | FIXED INCOME SECURITIES | 5.500% 07/01/2033 DD 07/01/03 | 91,424.01 | 111.15 | 93,009.64 | 101,620.53 |
| | FNMA POOL #0701941 | FIXED INCOME SECURITIES | 5.500% 04/01/2033 DD 04/01/03 | 33,050.19 | 111.96 | 33,623.42 | 37,001.34 |
| | FNMA POOL #0712106 | FIXED INCOME SECURITIES | 5.500% 04/01/2033 DD 05/01/03 | 470,275.82 | 115.24 | 478,432.15 | 541,950.56 |
| | FNMA POOL #0725424 | FIXED INCOME SECURITIES | 5.500% 04/01/2034 DD 04/01/04 | 211,040.76 | 112.17 | 217,347.24 | 236,724.42 |
| | FNMA POOL #0725946 | FIXED INCOME SECURITIES | 5.500% 11/01/2034 DD 10/01/04 | 64,740.93 | 112.15 | 63,951.90 | 72,605.66 |
| | FNMA POOL #0735226 | FIXED INCOME SECURITIES | 5.000% 02/01/2035 DD 01/01/05 | 233,966.02 | 109.61 | 258,678.68 | 256,459.52 |
| | FNMA POOL #0735227 | FIXED INCOME SECURITIES | 5.500% 02/01/2035 DD 01/01/05 | 233,670.33 | 112.01 | 248,128.68 | 261,741.15 |
| | FNMA POOL #0740228 | FIXED INCOME SECURITIES | 5.500% 09/01/2033 DD 09/01/03 | 61,208.36 | 113.44 | 62,269.93 | 69,437.21 |
| | FNMA POOL #0743540 | FIXED INCOME SECURITIES | 5.500% 10/01/2033 DD 10/01/03 | 93,964.04 | 113.35 | 95,593.70 | 106,510.12 |
| | FNMA POOL #0745257 | FIXED INCOME SECURITIES | 6.000% 01/01/2036 DD 01/01/06 | 3,834.35 | 114.73 | 3,867.91 | 4,399.30 |
| | FNMA POOL #0745412 | FIXED INCOME SECURITIES | 5.500% 12/01/2035 DD 03/01/06 | 390,440.06 | 112.02 | 384,263.18 | 437,374.86 |
| | FNMA POOL #0840301 | FIXED INCOME SECURITIES | 6.000% 11/01/2035 DD 11/01/05 | 40,485.69 | 113.22 | 40,839.94 | 45,837.49 |
| | FNMA POOL #0843071 | FIXED INCOME SECURITIES | 6.000% 09/01/2035 DD 09/01/05 | 21,736.02 | 114.72 | 21,926.19 | 24,936.43 |
| | FNMA POOL #0851784 | FIXED INCOME SECURITIES | 6.000% 12/01/2035 DD 02/01/06 | 25,346.69 | 113.16 | 25,568.49 | 28,682.31 |
| | FNMA POOL #0888023 | FIXED INCOME SECURITIES | 5.500% 06/01/2036 DD 11/01/06 | 190,342.64 | 112.17 | 193,643.92 | 213,507.34 |
| | FNMA POOL #0888635 | FIXED INCOME SECURITIES | 5.500% 09/01/2036 DD 08/01/07 | 430,309.53 | 112.17 | 419,602.20 | 482,673.90 |
| | FNMA POOL #0889466 | FIXED INCOME SECURITIES | 6.000% 05/01/2038 DD 05/01/08 | 226,731.24 | 115.25 | 253,372.19 | 261,305.49 |
| | FNMA POOL #0889529 | FIXED INCOME SECURITIES | 6.000% 03/01/2038 DD 05/01/08 | 69,836.85 | 114.82 | 78,042.67 | 80,189.46 |
| | FNMA POOL #0889745 | FIXED INCOME SECURITIES | 5.500% 06/01/2036 DD 06/01/08 | 55,650.01 | 112.21 | 56,615.19 | 62,445.99 |
| | FNMA POOL #0889983 | FIXED INCOME SECURITIES | 6.000% 10/01/2038 DD 10/01/08 | 109,301.50 | 113.27 | 120,692.75 | 123,805.81 |
| | FNMA POOL #0915939 | FIXED INCOME SECURITIES | 5.500% 03/01/2022 DD 03/01/07 | 40,071.38 | 106.12 | 42,286.29 | 42,522.14 |
| | FNMA POOL #0930922 | FIXED INCOME SECURITIES | 4.500% 04/01/2039 DD 04/01/09 | 124,798.65 | 107.96 | 136,654.53 | 134,735.12 |
| | FNMA POOL #0962622 | FIXED INCOME SECURITIES | 5.500% 04/01/2038 DD 03/01/08 | 355,466.19 | 112.73 | 347,759.80 | 400,731.25 |
| | FNMA POOL #0973851 | FIXED INCOME SECURITIES | 5.500% 04/01/2038 DD 04/01/08 | 170,143.67 | 111.19 | 166,454.99 | 189,174.24 |
| | FNMA POOL #0987347 | FIXED INCOME SECURITIES | VAR RT 10/01/2038 DD 09/01/08 | 371,300.81 | 106.00 | 377,305.46 | 393,560.29 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

BlackRock Asset Management

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description (c) | | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|---|
| | 21ST CENTURY FOX AMERICA INC | FIXED INCOME SECURITIES | 3.700% 10/15/2025 DD 10/21/15 | 250,000.00 | 101.22 | 249,402.50 | 253,037.50 |
| | FNMA POOL #0995110 | FIXED INCOME SECURITIES | 5.500% 11/01/2018 DD 11/01/08 | 9,734.02 | 101.36 | 10,272.05 | 9,866.69 |
| | FNMA POOL #0995158 | FIXED INCOME SECURITIES | 4.500% 12/01/2020 DD 11/01/08 | 535,672.94 | 104.07 | 551,324.64 | 557,485.54 |
| | FNMA POOL #0AB0686 | FIXED INCOME SECURITIES | 4.000% 01/01/2036 DD 06/01/10 | 261,787.89 | 105.89 | 281,585.59 | 277,212.43 |
| | FNMA POOL #0AB1226 | FIXED INCOME SECURITIES | 4.500% 07/01/2040 DD 06/01/10 | 90,077.00 | 107.78 | 97,986.91 | 97,084.99 |
| | FNMA POOL #0AB1614 | FIXED INCOME SECURITIES | 4.000% 10/01/2040 DD 09/01/10 | 1,044,193.80 | 105.86 | 1,139,558.06 | 1,105,352.23 |
| | FNMA POOL #0AB3314 | FIXED INCOME SECURITIES | 4.500% 07/01/2041 DD 06/01/11 | 52,244.33 | 107.98 | 56,799.37 | 56,412.91 |
| | FNMA POOL #0AB4054 | FIXED INCOME SECURITIES | 4.000% 12/01/2041 DD 11/01/11 | 177,335.01 | 106.28 | 195,844.35 | 188,478.74 |
| | FNMA POOL #0AB4530 | FIXED INCOME SECURITIES | 4.000% 02/01/2042 DD 01/01/12 | 216,629.87 | 105.62 | 230,643.11 | 228,795.80 |
| | FNMA POOL #0AB5919 | FIXED INCOME SECURITIES | 3.000% 08/01/2042 DD 07/01/12 | 1,042,949.17 | 99.97 | 1,072,404.34 | 1,042,657.14 |
| | FNMA POOL #0AB6512 | FIXED INCOME SECURITIES | 3.500% 10/01/2042 DD 09/01/12 | 204,030.95 | 103.11 | 210,390.97 | 210,374.27 |
| | FNMA POOL #0AB7271 | FIXED INCOME SECURITIES | 3.000% 12/01/2042 DD 11/01/12 | 340,286.76 | 99.97 | 331,753.04 | 340,188.08 |
| | FNMA POOL #0AB7425 | FIXED INCOME SECURITIES | 3.000% 12/01/2042 DD 12/01/12 | 273,466.17 | 99.97 | 266,608.17 | 273,389.60 |
| | FNMA POOL #0AB7565 | FIXED INCOME SECURITIES | 3.000% 01/01/2043 DD 12/01/12 | 341,978.44 | 99.97 | 343,848.62 | 341,882.69 |
| | FNMA POOL #0AB7755 | FIXED INCOME SECURITIES | 3.000% 01/01/2043 DD 01/01/13 | 522,888.02 | 99.97 | 509,570.71 | 522,736.38 |
| | FNMA POOL #0AB7762 | FIXED INCOME SECURITIES | 3.000% 02/01/2043 DD 01/01/13 | 308,713.96 | 99.97 | 301,068.46 | 308,624.43 |
| | FNMA POOL #0AB8558 | FIXED INCOME SECURITIES | 3.000% 02/01/2043 DD 02/01/13 | 311,023.33 | 99.97 | 303,320.64 | 310,936.25 |
| | FNMA POOL #0AB8712 | FIXED INCOME SECURITIES | 3.000% 03/01/2043 DD 02/01/13 | 151,404.01 | 99.97 | 156,951.51 | 151,360.10 |
| | FNMA POOL #0AB8830 | FIXED INCOME SECURITIES | 3.000% 03/01/2043 DD 03/01/13 | 394,990.18 | 99.97 | 409,462.88 | 394,875.63 |
| | FNMA POOL #0AB8923 | FIXED INCOME SECURITIES | 3.000% 04/01/2043 DD 03/01/13 | 382,603.11 | 99.97 | 396,472.46 | 382,492.16 |
| | FNMA POOL #0AB8924 | FIXED INCOME SECURITIES | 3.000% 04/01/2043 DD 03/01/13 | 370,133.38 | 99.97 | 383,753.11 | 370,029.74 |
| | FNMA POOL #0AB9016 | FIXED INCOME SECURITIES | 3.000% 04/01/2043 DD 03/01/13 | 1,024,318.41 | 99.97 | 1,060,729.71 | 1,024,031.60 |
| | FNMA POOL #0AB9033 | FIXED INCOME SECURITIES | 3.000% 04/01/2043 DD 03/01/13 | 139,995.77 | 99.97 | 144,972.20 | 139,956.57 |
| | FNMA POOL #0AB9173 | FIXED INCOME SECURITIES | 3.000% 05/01/2043 DD 04/01/13 | 741,676.92 | 99.97 | 772,386.97 | 741,469.25 |
| | FNMA POOL #0AB9462 | FIXED INCOME SECURITIES | 3.000% 05/01/2043 DD 05/01/13 | 490,760.02 | 99.97 | 493,443.89 | 490,617.70 |
| | FNMA POOL #0AB9564 | FIXED INCOME SECURITIES | 3.000% 06/01/2043 DD 05/01/13 | 36,696.63 | 99.97 | 36,897.32 | 36,686.36 |
| | FNMA POOL #0AB9567 | FIXED INCOME SECURITIES | 3.500% 06/01/2043 DD 05/01/13 | 61,398.60 | 103.07 | 65,029.76 | 63,284.15 |
| | FNMA POOL #0AB9662 | FIXED INCOME SECURITIES | 3.000% 06/01/2043 DD 05/01/13 | 569,148.15 | 99.97 | 572,260.69 | 568,983.10 |
| | FNMA POOL #0AB9940 | FIXED INCOME SECURITIES | 3.000% 07/01/2043 DD 06/01/13 | 3,043,621.78 | 99.97 | 3,060,266.59 | 3,042,769.57 |
| | FNMA POOL #0AC9312 | FIXED INCOME SECURITIES | 4.000% 10/01/2041 DD 10/01/11 | 57,127.73 | 105.27 | 60,823.17 | 60,140.65 |
| | FNMA POOL #0AD4038 | FIXED INCOME SECURITIES | 4.500% 04/01/2040 DD 04/01/10 | 69,066.38 | 108.36 | 75,865.11 | 74,836.87 |
| | FNMA POOL #0AD7127 | FIXED INCOME SECURITIES | 4.500% 07/01/2040 DD 07/01/10 | 171,037.04 | 107.56 | 185,468.28 | 183,958.88 |
| | FNMA POOL #0AD9136 | FIXED INCOME SECURITIES | 4.000% 08/01/2040 DD 07/01/10 | 6,213.75 | 105.48 | 6,635.14 | 6,553.95 |
| | FNMA POOL #0AE0028 | FIXED INCOME SECURITIES | 6.000% 10/01/2039 DD 05/01/10 | 865,684.15 | 113.30 | 936,088.59 | 980,854.77 |
| | FNMA POOL #0AE0113 | FIXED INCOME SECURITIES | 4.000% 07/01/2040 DD 06/01/10 | 232,263.26 | 105.21 | 249,165.85 | 244,373.47 |
| | FNMA POOL #0AE0216 | FIXED INCOME SECURITIES | 4.000% 08/01/2040 DD 07/01/10 | 414,829.48 | 105.33 | 445,018.04 | 436,939.89 |
| | FNMA POOL #0AE0823 | FIXED INCOME SECURITIES | 6.000% 09/01/2040 DD 01/01/11 | 67,029.99 | 113.18 | 74,015.77 | 75,865.89 |
| | FNMA POOL #0AE7535 | FIXED INCOME SECURITIES | 4.000% 10/01/2040 DD 10/01/10 | 21,871.27 | 105.32 | 23,279.23 | 23,034.16 |
| | FNMA POOL #0AE8407 | FIXED INCOME SECURITIES | 4.000% 11/01/2040 DD 10/01/10 | 74,705.85 | 105.28 | 79,841.88 | 78,653.31 |
| | FNMA POOL #0AH0006 | FIXED INCOME SECURITIES | 4.000% 12/01/2040 DD 12/01/10 | 51,154.71 | 105.54 | 54,615.65 | 53,989.71 |
| | FNMA POOL #0AH0946 | FIXED INCOME SECURITIES | 4.000% 12/01/2040 DD 12/01/10 | 338,732.58 | 105.51 | 363,383.32 | 357,393.36 |
| | FNMA POOL #0AH6958 | FIXED INCOME SECURITIES | VAR RT 02/01/2041 DD 02/01/11 | 195,859.53 | 104.55 | 205,560.69 | 204,763.30 |
| | FNMA POOL #0AI1186 | FIXED INCOME SECURITIES | 4.000% 04/01/2041 DD 04/01/11 | 36,710.97 | 105.55 | 39,074.23 | 38,749.89 |
| | FNMA POOL #0AI5228 | FIXED INCOME SECURITIES | 4.000% 09/01/2041 DD 09/01/11 | 82,131.07 | 105.17 | 88,059.90 | 86,374.78 |
| | FNMA POOL #0AJ1541 | FIXED INCOME SECURITIES | 4.000% 09/01/2041 DD 09/01/11 | 933,896.75 | 105.17 | 994,308.18 | 982,216.57 |
| | FNMA POOL #0AJ3757 | FIXED INCOME SECURITIES | 3.000% 11/01/2026 DD 10/01/11 | 0.02 | 102.82 | 0.02 | 0.02 |
| | FNMA POOL #0AJ7684 | FIXED INCOME SECURITIES | 4.000% 12/01/2041 DD 12/01/11 | 60,219.61 | 106.29 | 66,505.02 | 64,008.62 |
| | FNMA POOL #0AK7510 | FIXED INCOME SECURITIES | 3.500% 04/01/2042 DD 03/01/12 | 31,095.65 | 103.15 | 31,970.21 | 32,073.92 |
| | FNMA POOL #0AK9225 | FIXED INCOME SECURITIES | 3.500% 06/01/2042 DD 06/01/12 | 17,010.68 | 103.14 | 17,489.11 | 17,544.82 |
| | FNMA POOL #0AL0533 | FIXED INCOME SECURITIES | VAR RT 07/01/2041 DD 07/01/11 | 554,314.52 | 105.86 | 576,573.72 | 586,813.98 |
| | FNMA POOL #0AL1472 | FIXED INCOME SECURITIES | 4.500% 05/01/2039 DD 03/01/12 | 129,924.33 | 108.12 | 142,449.86 | 140,479.38 |
| | FNMA POOL #0AL1704 | FIXED INCOME SECURITIES | 6.500% 05/01/2040 DD 04/01/12 | 443,181.58 | 113.61 | 498,371.53 | 503,498.59 |
| | FNMA POOL #0AL1938 | FIXED INCOME SECURITIES | 4.000% 12/01/2026 DD 06/01/12 | 672,121.67 | 104.88 | 714,444.33 | 704,941.37 |
| | FNMA POOL #0AL2003 | FIXED INCOME SECURITIES | 4.000% 06/01/2042 DD 06/01/12 | 128,255.92 | 105.55 | 137,173.71 | 135,379.25 |
| | FNMA POOL #0AL2168 | FIXED INCOME SECURITIES | 3.500% 06/01/2042 DD 07/01/12 | 18,703.75 | 103.14 | 19,209.33 | 19,290.30 |
| | FNMA POOL #0AL2242 | FIXED INCOME SECURITIES | 4.000% 08/01/2042 DD 08/01/12 | 69,604.46 | 105.23 | 74,085.23 | 73,244.77 |
| | FNMA POOL #0AL2482 | FIXED INCOME SECURITIES | 4.500% 09/01/2042 DD 09/01/12 | 343,117.95 | 107.67 | 373,462.46 | 369,428.24 |
| | FNMA POOL #0AL2607 | FIXED INCOME SECURITIES | 4.000% 07/01/2042 DD 10/01/12 | 101,731.00 | 105.21 | 108,772.69 | 107,027.11 |
| | FNMA POOL #0AL2683 | FIXED INCOME SECURITIES | 4.000% 09/01/2026 DD 11/01/12 | 986,858.69 | 105.62 | 1,059,446.79 | 1,042,290.54 |
| | FNMA POOL #0AL2901 | FIXED INCOME SECURITIES | 4.000% 09/01/2042 DD 12/01/12 | 127,684.86 | 105.55 | 136,473.16 | 134,776.47 |
| | FNMA POOL #0AL2935 | FIXED INCOME SECURITIES | 3.500% 02/01/2043 DD 01/01/13 | 210,499.87 | 103.13 | 216,041.95 | 217,084.30 |
| | FNMA POOL #0AL3759 | FIXED INCOME SECURITIES | 3.000% 05/01/2043 DD 06/01/13 | 356,323.33 | 99.97 | 358,745.24 | 356,223.56 |
| | FNMA POOL #0AL4141 | FIXED INCOME SECURITIES | 6.000% 04/01/2040 DD 09/01/13 | 707,079.53 | 113.25 | 780,770.48 | 800,767.56 |
| | FNMA POOL #0AL4142 | FIXED INCOME SECURITIES | 6.000% 06/01/2041 DD 09/01/13 | 148,763.77 | 113.41 | 164,267.74 | 168,717.45 |
| | FNMA POOL #0AL4244 | FIXED INCOME SECURITIES | 4.000% 07/01/2042 DD 09/01/13 | 478,761.92 | 106.29 | 515,143.50 | 508,885.61 |
| | FNMA POOL #0AL4682 | FIXED INCOME SECURITIES | 3.500% 12/01/2043 DD 01/01/14 | 764,980.66 | 103.29 | 777,381.73 | 790,125.57 |
| | FNMA POOL #0AL4903 | FIXED INCOME SECURITIES | 5.500% 09/01/2025 DD 02/01/14 | 224,977.15 | 103.06 | 237,412.41 | 231,852.45 |
| | FNMA POOL #0AL4922 | FIXED INCOME SECURITIES | 3.500% 02/01/2029 DD 02/01/14 | 608,725.43 | 104.89 | 643,774.69 | 638,473.84 |
| | FNMA POOL #0AL5231 | FIXED INCOME SECURITIES | 4.500% 09/01/2042 DD 04/01/14 | 522,694.44 | 107.68 | 569,324.70 | 562,858.28 |
| | FNMA POOL #0AL5601 | FIXED INCOME SECURITIES | 4.000% 08/01/2044 DD 08/01/14 | 2,105,942.49 | 106.29 | 2,270,633.77 | 2,238,490.51 |
| | FNMA POOL #0AL5884 | FIXED INCOME SECURITIES | 3.500% 08/01/2029 DD 10/01/14 | 1,258,807.86 | 104.90 | 1,343,777.40 | 1,320,489.44 |
| | FNMA POOL #0AL5956 | FIXED INCOME SECURITIES | 4.000% 05/01/2027 DD 11/01/14 | 319,648.77 | 105.56 | 341,724.51 | 337,414.84 |
| | FNMA POOL #0AL6055 | FIXED INCOME SECURITIES | 4.000% 12/01/2042 DD 11/01/14 | 281,730.54 | 106.29 | 311,136.16 | 299,451.39 |
| | FNMA POOL #0AL6144 | FIXED INCOME SECURITIES | 3.000% 01/01/2030 DD 12/01/14 | 1,072,157.17 | 102.83 | 1,115,462.26 | 1,102,531.38 |
| | FNMA POOL #0AL6161 | FIXED INCOME SECURITIES | 3.500% 12/01/2029 DD 12/01/14 | 1,829,445.64 | 105.17 | 1,946,644.50 | 1,924,082.86 |
| | FNMA POOL #0AL6302 | FIXED INCOME SECURITIES | 4.500% 10/01/2041 DD 01/01/15 | 817,425.33 | 107.85 | 889,077.78 | 881,617.74 |
| | FNMA POOL #0AL6583 | FIXED INCOME SECURITIES | 3.000% 03/01/2030 DD 03/01/15 | 215,259.66 | 102.87 | 223,399.17 | 221,444.07 |
| | FNMA POOL #0AL6584 | FIXED INCOME SECURITIES | 3.000% 04/01/2030 DD 03/01/15 | 185,762.27 | 102.83 | 192,612.26 | 191,024.92 |
| | FNMA POOL #0AL6626 | FIXED INCOME SECURITIES | 4.000% 12/01/2042 DD 03/01/15 | 137,407.13 | 105.58 | 147,283.25 | 145,067.57 |
| | FNMA POOL #0AL6761 | FIXED INCOME SECURITIES | 3.000% 05/01/2030 DD 04/01/15 | 107,859.07 | 102.87 | 112,274.57 | 110,955.70 |
| | FNMA POOL #0AL6887 | FIXED INCOME SECURITIES | 4.500% 04/01/2044 DD 05/01/15 | 4,001,302.86 | 107.86 | 4,325,158.30 | 4,315,725.23 |
| | FNMA POOL #0AL7139 | FIXED INCOME SECURITIES | 3.000% 07/01/2030 DD 07/01/15 | 145,240.33 | 102.85 | 151,197.45 | 149,384.04 |
| | FNMA POOL #0AL7167 | FIXED INCOME SECURITIES | 4.000% 01/01/2041 DD 07/01/15 | 103,486.27 | 106.15 | 110,212.88 | 109,847.58 |
| | FNMA POOL #0AL7225 | FIXED INCOME SECURITIES | 3.000% 08/01/2030 DD 08/01/15 | 267,934.70 | 102.86 | 279,112.60 | 275,584.23 |
| | FNMA POOL #0AL7226 | FIXED INCOME SECURITIES | 3.000% 08/01/2030 DD 08/01/15 | 88,622.40 | 102.79 | 93,025.83 | 91,090.54 |
| | FNMA POOL #0AL7227 | FIXED INCOME SECURITIES | 3.000% 08/01/2030 DD 08/01/15 | 242,122.19 | 102.83 | 252,071.92 | 248,974.25 |
| | FNMA POOL #0AL7369 | FIXED INCOME SECURITIES | 4.000% 01/01/2043 DD 09/01/15 | 201,884.16 | 105.36 | 215,858.33 | 212,695.06 |
| | FNMA POOL #0AL7442 | FIXED INCOME SECURITIES | 4.000% 10/01/2045 DD 09/01/15 | 121,877.51 | 106.22 | 132,408.51 | 129,463.17 |
| | FNMA POOL #0AL7443 | FIXED INCOME SECURITIES | 4.000% 10/01/2045 DD 09/01/15 | 167,998.89 | 105.96 | 181,963.80 | 178,009.95 |
| | FNMA POOL #0AL7521 | FIXED INCOME SECURITIES | 5.000% 06/01/2039 DD 10/01/15 | 2,640,535.24 | 109.70 | 2,931,097.27 | 2,896,614.35 |
| | FNMA POOL #0AL7524 | FIXED INCOME SECURITIES | 5.000% 07/01/2041 DD 10/01/15 | 300,004.63 | 109.64 | 331,692.62 | 328,925.08 |
| | FNMA POOL #0AL7531 | FIXED INCOME SECURITIES | 3.000% 09/01/2028 DD 10/01/15 | 0.00 | 102.83 | - | - |
| | FNMA POOL #0AL7567 | FIXED INCOME SECURITIES | 3.500% 07/01/2029 DD 10/01/15 | 193,135.37 | 104.61 | 205,168.61 | 202,040.84 |
| | FNMA POOL #0AL7577 | FIXED INCOME SECURITIES | 4.000% 10/01/2043 DD 10/01/15 | 152,347.82 | 105.58 | 162,893.15 | 160,845.78 |
| | FNMA POOL #0AL7660 | FIXED INCOME SECURITIES | 4.500% 11/01/2045 DD 11/01/15 | 356,215.37 | 109.11 | 395,621.69 | 388,680.84 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

BlackRock Asset Management

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description (c) | | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|---|
| | 21ST CENTURY FOX AMERICA INC | FIXED INCOME SECURITIES | 3.700% 10/15/2025 DD 10/21/15 | 250,000.00 | 101.22 | 249,402.50 | 253,037.50 |
| | FNMA POOL #0AL7661 | FIXED INCOME SECURITIES | 4.500% 10/01/2045 DD 11/01/15 | 218,562.77 | 108.59 | 241,955.83 | 237,332.94 |
| | FNMA POOL #0AL7703 | FIXED INCOME SECURITIES | 4.000% 11/01/2045 DD 11/01/15 | 780,502.46 | 105.73 | 848,430.57 | 825,256.47 |
| | FNMA POOL #0AL7747 | FIXED INCOME SECURITIES | 4.500% 11/01/2045 DD 11/01/15 | 64,124.11 | 108.56 | 70,140.75 | 69,615.70 |
| | FNMA POOL #0AL7777 | FIXED INCOME SECURITIES | 5.000% 12/01/2043 DD 11/01/15 | 441,538.46 | 109.32 | 488,175.96 | 482,681.01 |
| | FNMA POOL #0AL8597 | FIXED INCOME SECURITIES | 4.000% 11/01/2045 DD 05/01/16 | 483,756.41 | 105.74 | 525,858.33 | 511,504.67 |
| | FNMA POOL #0AL8637 | FIXED INCOME SECURITIES | 4.000% 06/01/2046 DD 05/01/16 | 8,750.70 | 106.10 | 9,461.67 | 9,284.67 |
| | FNMA POOL #0AL8776 | FIXED INCOME SECURITIES | 3.500% 07/01/2046 DD 06/01/16 | 1,683,844.71 | 102.59 | 1,778,297.87 | 1,727,422.61 |
| | FNMA POOL #0AL8803 | FIXED INCOME SECURITIES | 3.500% 06/01/2046 DD 07/01/16 | 2,810,445.35 | 102.58 | 2,966,776.38 | 2,883,011.05 |
| | FNMA POOL #0AL9031 | FIXED INCOME SECURITIES | 3.000% 08/01/2046 DD 08/01/16 | 21,252.94 | 99.82 | 22,292.34 | 21,214.04 |
| | FNMA POOL #0AL9045 | FIXED INCOME SECURITIES | 3.000% 09/01/2046 DD 08/01/16 | 220,404.74 | 99.62 | 228,738.79 | 219,576.02 |
| | FNMA POOL #0AL9214 | FIXED INCOME SECURITIES | 3.000% 09/01/2046 DD 10/01/16 | 297,451.63 | 99.48 | 296,289.71 | 295,892.98 |
| | FNMA POOL #0AL9215 | FIXED INCOME SECURITIES | 3.000% 10/01/2046 DD 10/01/16 | 621,007.66 | 99.51 | 643,325.13 | 617,946.09 |
| | FNMA POOL #0AL9227 | FIXED INCOME SECURITIES | 3.000% 10/01/2036 DD 10/01/16 | 22,459.76 | 101.30 | 22,758.05 | 22,752.41 |
| | FNMA POOL #0AL9266 | FIXED INCOME SECURITIES | 3.000% 10/01/2046 DD 10/01/16 | 489,941.60 | 99.48 | 506,630.23 | 487,374.31 |
| | FNMA POOL #0AL9325 | FIXED INCOME SECURITIES | 3.000% 11/01/2046 DD 11/01/16 | 637,745.97 | 99.85 | 660,963.91 | 636,770.22 |
| | FNMA POOL #0AL9357 | FIXED INCOME SECURITIES | 4.000% 10/01/2046 DD 10/01/16 | 11,099.80 | 106.02 | 12,057.17 | 11,768.35 |
| | FNMA POOL #0AL9405 | FIXED INCOME SECURITIES | 3.500% 06/01/2044 DD 11/01/16 | 2,045,272.11 | 103.15 | 2,113,341.32 | 2,109,595.92 |
| | FNMA POOL #0AL9481 | FIXED INCOME SECURITIES | 3.000% 11/01/2046 DD 11/01/16 | 108,746.38 | 99.82 | 108,576.47 | 108,547.38 |
| | FNMA POOL #0AO2114 | FIXED INCOME SECURITIES | 4.000% 05/01/2042 DD 04/01/12 | 111,604.33 | 105.39 | 119,416.64 | 117,622.04 |
| | FNMA POOL #0AO2881 | FIXED INCOME SECURITIES | 3.500% 05/01/2042 DD 05/01/12 | 9,988.66 | 102.75 | 10,269.59 | 10,263.25 |
| | FNMA POOL #0AO2961 | FIXED INCOME SECURITIES | 4.000% 05/01/2042 DD 05/01/12 | 348,517.19 | 105.62 | 373,240.12 | 368,089.92 |
| | FNMA POOL #0AO3048 | FIXED INCOME SECURITIES | 3.500% 06/01/2042 DD 05/01/12 | 10,687.73 | 103.14 | 10,988.33 | 11,023.65 |
| | FNMA POOL #0AO3107 | FIXED INCOME SECURITIES | 3.500% 06/01/2042 DD 05/01/12 | 63,393.72 | 103.14 | 63,760.20 | 65,384.92 |
| | FNMA POOL #0AO6482 | FIXED INCOME SECURITIES | VAR RT 07/01/2042 DD 07/01/12 | 76,475.14 | 104.59 | 79,014.35 | 79,983.05 |
| | FNMA POOL #0AO9707 | FIXED INCOME SECURITIES | 3.500% 07/01/2042 DD 07/01/12 | 22,492.32 | 103.14 | 23,124.92 | 23,197.68 |
| | FNMA POOL #0AP0006 | FIXED INCOME SECURITIES | VAR RT 07/01/2042 DD 07/01/12 | 452,490.11 | 105.37 | 464,297.29 | 476,770.73 |
| | FNMA POOL #0AP4100 | FIXED INCOME SECURITIES | 3.500% 09/01/2042 DD 08/01/12 | 254,358.29 | 103.10 | 262,287.11 | 262,253.57 |
| | FNMA POOL #0AP9726 | FIXED INCOME SECURITIES | 3.000% 10/01/2042 DD 10/01/12 | 52,900.90 | 99.97 | 54,394.93 | 52,886.09 |
| | FNMA POOL #0AQ0393 | FIXED INCOME SECURITIES | 3.500% 10/01/2042 DD 09/01/12 | 81,136.55 | 103.27 | 83,849.56 | 83,792.15 |
| | FNMA POOL #0AR7568 | FIXED INCOME SECURITIES | 3.000% 03/01/2043 DD 03/01/13 | 202,114.63 | 99.97 | 209,220.22 | 202,056.02 |
| | FNMA POOL #0AR7576 | FIXED INCOME SECURITIES | 3.000% 03/01/2043 DD 03/01/13 | 270,810.49 | 99.97 | 280,521.59 | 270,734.66 |
| | FNMA POOL #0AR8630 | FIXED INCOME SECURITIES | 3.000% 04/01/2043 DD 03/01/13 | 454,167.72 | 99.97 | 470,276.48 | 454,036.01 |
| | FNMA POOL #0AR9218 | FIXED INCOME SECURITIES | 3.000% 03/01/2043 DD 03/01/13 | 450,604.05 | 99.97 | 466,797.65 | 450,473.37 |
| | FNMA POOL #0AS0209 | FIXED INCOME SECURITIES | 3.500% 08/01/2043 DD 07/01/13 | 1,141,358.04 | 103.09 | 1,150,631.58 | 1,176,568.94 |
| | FNMA POOL #0AS1453 | FIXED INCOME SECURITIES | 3.500% 01/01/2044 DD 12/01/13 | 170,798.88 | 103.29 | 173,227.43 | 176,413.04 |
| | FNMA POOL #0AS1539 | FIXED INCOME SECURITIES | 3.500% 01/01/2044 DD 12/01/13 | 274,841.63 | 103.12 | 278,620.68 | 283,416.69 |
| | FNMA POOL #0AS1867 | FIXED INCOME SECURITIES | 3.500% 03/01/2029 DD 02/01/14 | 155,089.68 | 104.72 | 164,976.66 | 162,409.91 |
| | FNMA POOL #0AS2591 | FIXED INCOME SECURITIES | 3.500% 06/01/2044 DD 05/01/14 | 18,322.90 | 103.13 | 18,855.41 | 18,896.41 |
| | FNMA POOL #0AS2676 | FIXED INCOME SECURITIES | 3.000% 06/01/2029 DD 05/01/14 | 575,882.49 | 102.83 | 597,073.15 | 592,185.72 |
| | FNMA POOL #0AS2821 | FIXED INCOME SECURITIES | 4.000% 07/01/2039 DD 06/01/14 | 20,376.67 | 105.22 | 21,879.45 | 21,439.52 |
| | FNMA POOL #0AS3031 | FIXED INCOME SECURITIES | 3.500% 08/01/2044 DD 07/01/14 | 0.02 | 103.12 | 0.02 | 0.02 |
| | FNMA POOL #0AS3034 | FIXED INCOME SECURITIES | 3.500% 08/01/2044 DD 07/01/14 | 0.01 | 103.29 | 0.01 | 0.01 |
| | FNMA POOL #0AS3220 | FIXED INCOME SECURITIES | 3.000% 09/01/2029 DD 08/01/14 | 432,542.86 | 102.84 | 448,425.29 | 444,805.45 |
| | FNMA POOL #0AS3355 | FIXED INCOME SECURITIES | 3.000% 09/01/2029 DD 08/01/14 | 144,191.20 | 102.87 | 149,643.44 | 148,329.49 |
| | FNMA POOL #0AS3642 | FIXED INCOME SECURITIES | 4.000% 10/01/2044 DD 09/01/14 | 247,936.58 | 106.27 | 272,420.32 | 263,489.64 |
| | FNMA POOL #0AS3753 | FIXED INCOME SECURITIES | 3.500% 11/01/2029 DD 10/01/14 | 1,749,675.85 | 104.92 | 1,862,037.84 | 1,835,724.90 |
| | FNMA POOL #0AS4067 | FIXED INCOME SECURITIES | 4.000% 12/01/2044 DD 12/01/14 | 442,296.83 | 106.22 | 485,973.65 | 469,820.96 |
| | FNMA POOL #0AS4308 | FIXED INCOME SECURITIES | 4.000% 02/01/2045 DD 01/01/15 | 200,379.74 | 105.90 | 217,975.59 | 212,200.14 |
| | FNMA POOL #0AS4349 | FIXED INCOME SECURITIES | 4.000% 01/01/2045 DD 01/01/15 | 312,348.00 | 106.21 | 343,533.99 | 331,751.06 |
| | FNMA POOL #0AS5474 | FIXED INCOME SECURITIES | 4.000% 07/01/2045 DD 06/01/15 | 0.00 | 105.19 | - | - |
| | FNMA POOL #0AS5548 | FIXED INCOME SECURITIES | 2.500% 08/01/2030 DD 07/01/15 | 111,808.02 | 100.29 | 113,030.92 | 112,127.79 |
| | FNMA POOL #0AS5614 | FIXED INCOME SECURITIES | 2.500% 08/01/2030 DD 07/01/15 | 145,517.07 | 100.30 | 147,955.61 | 145,953.62 |
| | FNMA POOL #0AS5616 | FIXED INCOME SECURITIES | 2.500% 08/01/2030 DD 07/01/15 | 281,157.27 | 100.27 | 285,780.99 | 281,924.83 |
| | FNMA POOL #0AS5622 | FIXED INCOME SECURITIES | 3.000% 08/01/2030 DD 07/01/15 | 199,914.46 | 102.86 | 208,239.01 | 205,626.02 |
| | FNMA POOL #0AS5623 | FIXED INCOME SECURITIES | 3.000% 08/01/2030 DD 07/01/15 | 203,175.69 | 102.84 | 211,524.92 | 208,935.72 |
| | FNMA POOL #0AS5707 | FIXED INCOME SECURITIES | 3.500% 08/01/2030 DD 08/01/15 | 38,746.96 | 104.84 | 41,049.08 | 40,623.09 |
| | FNMA POOL #0AS5708 | FIXED INCOME SECURITIES | 3.500% 08/01/2030 DD 08/01/15 | 159,116.64 | 105.31 | 169,167.09 | 167,572.10 |
| | FNMA POOL #0AS5714 | FIXED INCOME SECURITIES | 3.000% 09/01/2030 DD 08/01/15 | 139,718.79 | 102.86 | 145,023.74 | 143,716.14 |
| | FNMA POOL #0AS5728 | FIXED INCOME SECURITIES | 3.000% 09/01/2030 DD 08/01/15 | 189,054.06 | 102.90 | 196,409.43 | 194,534.73 |
| | FNMA POOL #0AS5786 | FIXED INCOME SECURITIES | 2.500% 09/01/2030 DD 08/01/15 | 135,626.71 | 100.29 | 137,857.12 | 136,015.96 |
| | FNMA POOL #0AS5872 | FIXED INCOME SECURITIES | 2.500% 09/01/2030 DD 08/01/15 | 159,655.30 | 100.30 | 162,318.31 | 160,134.27 |
| | FNMA POOL #0AS5943 | FIXED INCOME SECURITIES | 4.000% 10/01/2045 DD 09/01/15 | 0.01 | 105.21 | 0.01 | 0.01 |
| | FNMA POOL #0AS5949 | FIXED INCOME SECURITIES | 4.000% 10/01/2045 DD 09/01/15 | 576,567.30 | 105.96 | 625,395.34 | 610,936.48 |
| | FNMA POOL #0AS5952 | FIXED INCOME SECURITIES | 4.500% 10/01/2045 DD 09/01/15 | 305,203.11 | 108.64 | 339,252.33 | 331,572.66 |
| | FNMA POOL #0AS6008 | FIXED INCOME SECURITIES | 4.000% 10/01/2045 DD 09/01/15 | 377,343.80 | 106.23 | 410,508.78 | 400,837.22 |
| | FNMA POOL #0AS6009 | FIXED INCOME SECURITIES | 4.000% 10/01/2045 DD 09/01/15 | 277,682.53 | 106.23 | 302,088.22 | 294,971.05 |
| | FNMA POOL #0AS6115 | FIXED INCOME SECURITIES | 2.500% 11/01/2030 DD 10/01/15 | 155,712.62 | 100.28 | 159,307.39 | 156,142.39 |
| | FNMA POOL #0AS6116 | FIXED INCOME SECURITIES | 2.500% 11/01/2030 DD 10/01/15 | 157,139.48 | 100.25 | 160,693.53 | 157,526.04 |
| | FNMA POOL #0AS6141 | FIXED INCOME SECURITIES | 2.500% 11/01/2030 DD 10/01/15 | 157,651.87 | 100.30 | 159,530.14 | 158,124.82 |
| | FNMA POOL #0AS6142 | FIXED INCOME SECURITIES | 2.500% 11/01/2030 DD 10/01/15 | 138,802.90 | 100.29 | 140,445.75 | 139,205.43 |
| | FNMA POOL #0AS6230 | FIXED INCOME SECURITIES | 4.500% 11/01/2045 DD 10/01/15 | 279,807.85 | 108.66 | 309,799.76 | 304,047.60 |
| | FNMA POOL #0AS6233 | FIXED INCOME SECURITIES | 4.500% 11/01/2045 DD 10/01/15 | 26,620.78 | 108.31 | 29,135.21 | 28,831.90 |
| | FNMA POOL #0AS6234 | FIXED INCOME SECURITIES | 4.500% 11/01/2045 DD 10/01/15 | 239,896.16 | 109.22 | 266,434.67 | 262,016.99 |
| | FNMA POOL #0AS6286 | FIXED INCOME SECURITIES | 4.000% 12/01/2045 DD 11/01/15 | 0.00 | 105.19 | - | - |
| | FNMA POOL #0AS6304 | FIXED INCOME SECURITIES | 4.000% 12/01/2045 DD 11/01/15 | 0.00 | 105.19 | - | - |
| | FNMA POOL #0AS6347 | FIXED INCOME SECURITIES | 4.000% 12/01/2045 DD 12/01/15 | 526,549.02 | 105.94 | 574,349.80 | 557,810.24 |
| | FNMA POOL #0AS6662 | FIXED INCOME SECURITIES | 4.000% 02/01/2046 DD 01/01/16 | 334,462.28 | 105.97 | 364,903.58 | 354,416.30 |
| | FNMA POOL #0AS6673 | FIXED INCOME SECURITIES | 4.000% 02/01/2046 DD 01/01/16 | 0.00 | 105.18 | - | - |
| | FNMA POOL #0AS7320 | FIXED INCOME SECURITIES | 2.500% 06/01/2031 DD 05/01/16 | 164,535.70 | 100.31 | 170,416.57 | 165,039.18 |
| | FNMA POOL #0AS7362 | FIXED INCOME SECURITIES | 3.000% 06/01/2046 DD 05/01/16 | 102,901.19 | 99.69 | 105,803.32 | 102,585.29 |
| | FNMA POOL #0AS7365 | FIXED INCOME SECURITIES | 3.000% 06/01/2046 DD 05/01/16 | 12,885.29 | 99.47 | 13,214.47 | 12,817.51 |
| | FNMA POOL #0AS7370 | FIXED INCOME SECURITIES | 3.000% 06/01/2046 DD 05/01/16 | 59,172.18 | 99.82 | 60,882.64 | 59,063.90 |
| | FNMA POOL #0AS7605 | FIXED INCOME SECURITIES | 2.500% 07/01/2031 DD 07/01/16 | 195,615.40 | 100.31 | 202,607.12 | 196,213.98 |
| | FNMA POOL #0AS7617 | FIXED INCOME SECURITIES | 2.500% 07/01/2031 DD 07/01/16 | 303,856.77 | 100.31 | 314,717.27 | 304,786.57 |
| | FNMA POOL #0AS7878 | FIXED INCOME SECURITIES | 3.000% 09/01/2046 DD 08/01/16 | 196,182.45 | 99.69 | 205,746.35 | 195,580.17 |
| | FNMA POOL #0AS7889 | FIXED INCOME SECURITIES | 3.000% 09/01/2046 DD 08/01/16 | 99,818.68 | 99.82 | 104,817.41 | 99,636.01 |
| | FNMA POOL #0AS7999 | FIXED INCOME SECURITIES | 3.000% 09/01/2046 DD 09/01/16 | 192,710.49 | 99.63 | 201,894.35 | 191,999.39 |
| | FNMA POOL #0AS8009 | FIXED INCOME SECURITIES | 2.500% 10/01/2031 DD 09/01/16 | 276,667.07 | 100.29 | 286,469.29 | 277,477.70 |
| | FNMA POOL #0AS8193 | FIXED INCOME SECURITIES | 2.500% 10/01/2031 DD 10/01/16 | 374,888.50 | 100.29 | 388,229.25 | 375,986.92 |
| | FNMA POOL #0AS8195 | FIXED INCOME SECURITIES | 2.500% 10/01/2031 DD 10/01/16 | 128,160.87 | 100.37 | 132,646.50 | 128,635.07 |
| | FNMA POOL #0AS8208 | FIXED INCOME SECURITIES | 2.500% 10/01/2031 DD 10/01/16 | 475,334.13 | 100.31 | 492,397.88 | 476,802.91 |
| | FNMA POOL #0AS8240 | FIXED INCOME SECURITIES | 2.500% 11/01/2031 DD 10/01/16 | 272,653.37 | 100.31 | 281,898.02 | 273,495.87 |
| | FNMA POOL #0AS8241 | FIXED INCOME SECURITIES | 2.500% 11/01/2031 DD 10/01/16 | 247,172.12 | 100.29 | 255,436.94 | 247,896.33 |
| | FNMA POOL #0AS8245 | FIXED INCOME SECURITIES | 2.500% 11/01/2031 DD 10/01/16 | 206,450.15 | 100.37 | 213,579.14 | 207,216.08 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

BlackRock Asset Management

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description (c) | | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|---|
| | 21ST CENTURY FOX AMERICA INC | FIXED INCOME SECURITIES | 3.700% 10/15/2025 DD 10/21/15 | 250,000.00 | 101.22 | 249,402.50 | 253,037.50 |
| | FNMA POOL #0AS8348 | FIXED INCOME SECURITIES | 3.000% 11/01/2036 DD 10/01/16 | 157,504.79 | 101.30 | 159,596.65 | 159,557.08 |
| | FNMA POOL #0AS8349 | FIXED INCOME SECURITIES | 3.000% 11/01/2036 DD 10/01/16 | 65,958.37 | 101.30 | 66,834.38 | 66,817.80 |
| | FNMA POOL #0AS8374 | FIXED INCOME SECURITIES | 4.000% 11/01/2046 DD 10/01/16 | 135,269.11 | 106.12 | 147,401.05 | 143,542.17 |
| | FNMA POOL #0AS8375 | FIXED INCOME SECURITIES | 4.000% 11/01/2046 DD 10/01/16 | 236,131.57 | 106.02 | 256,940.67 | 250,353.78 |
| | FNMA POOL #0AS8461 | FIXED INCOME SECURITIES | 3.500% 12/01/2046 DD 11/01/16 | 3,252,902.49 | 102.59 | 3,343,948.47 | 3,337,152.66 |
| | FNMA POOL #0AS8486 | FIXED INCOME SECURITIES | 3.000% 12/01/2046 DD 12/01/16 | 670,133.00 | 99.63 | 669,975.94 | 667,660.21 |
| | FNMA POOL #0AS8531 | FIXED INCOME SECURITIES | 3.500% 10/01/2046 DD 12/01/16 | 371,198.00 | 102.64 | 382,087.44 | 380,997.63 |
| | FNMA POOL #0AS8553 | FIXED INCOME SECURITIES | 3.000% 12/01/2036 DD 12/01/16 | 186,955.11 | 101.30 | 187,042.75 | 189,391.14 |
| | FNMA POOL #0AS8589 | FIXED INCOME SECURITIES | 3.000% 01/01/2047 DD 12/01/16 | 77,000.00 | 99.69 | 77,000.00 | 76,763.61 |
| | FNMA POOL #0AT2037 | FIXED INCOME SECURITIES | 3.000% 04/01/2043 DD 04/01/13 | 168,226.73 | 99.97 | 174,548.38 | 168,177.94 |
| | FNMA POOL #0AT2040 | FIXED INCOME SECURITIES | 3.000% 04/01/2043 DD 04/01/13 | 603,907.86 | 99.97 | 627,922.64 | 603,738.77 |
| | FNMA POOL #0AT2043 | FIXED INCOME SECURITIES | 3.000% 04/01/2043 DD 04/01/13 | 305,591.77 | 99.97 | 317,875.14 | 305,503.15 |
| | FNMA POOL #0AT4957 | FIXED INCOME SECURITIES | 3.500% 05/01/2043 DD 05/01/13 | 495,211.15 | 103.28 | 499,466.86 | 511,468.93 |
| | FNMA POOL #0AT6144 | FIXED INCOME SECURITIES | 4.000% 05/01/2042 DD 05/01/13 | 134,021.66 | 106.28 | 139,199.30 | 142,443.58 |
| | FNMA POOL #0AT6654 | FIXED INCOME SECURITIES | 3.000% 05/01/2043 DD 05/01/13 | 429,626.24 | 99.97 | 445,871.47 | 429,505.95 |
| | FNMA POOL #0AT7267 | FIXED INCOME SECURITIES | 3.500% 09/01/2043 DD 09/01/13 | 16,861.51 | 103.12 | 17,317.30 | 17,387.75 |
| | FNMA POOL #0AT7333 | FIXED INCOME SECURITIES | 3.500% 08/01/2043 DD 08/01/13 | 19,388.98 | 103.13 | 19,952.48 | 19,995.85 |
| | FNMA POOL #0AT7676 | FIXED INCOME SECURITIES | 3.000% 06/01/2043 DD 06/01/13 | 177,149.45 | 99.97 | 176,983.37 | 177,099.85 |
| | FNMA POOL #0AT7940 | FIXED INCOME SECURITIES | 3.500% 07/01/2043 DD 07/01/13 | 512,552.52 | 103.28 | 530,692.07 | 529,379.62 |
| | FNMA POOL #0AT8464 | FIXED INCOME SECURITIES | 3.500% 07/01/2043 DD 07/01/13 | 495,529.28 | 103.14 | 499,594.19 | 511,069.07 |
| | FNMA POOL #0AU0570 | FIXED INCOME SECURITIES | 3.500% 08/01/2043 DD 07/01/13 | 221,195.21 | 103.09 | 223,044.26 | 228,019.08 |
| | FNMA POOL #0AU0613 | FIXED INCOME SECURITIES | 3.500% 08/01/2043 DD 08/01/13 | 325,221.15 | 103.09 | 327,939.82 | 335,254.22 |
| | FNMA POOL #0AU1633 | FIXED INCOME SECURITIES | 3.500% 07/01/2043 DD 07/01/13 | 801,704.89 | 103.13 | 828,950.34 | 826,758.16 |
| | FNMA POOL #0AU3032 | FIXED INCOME SECURITIES | 3.500% 08/01/2043 DD 08/01/13 | 20,199.00 | 103.13 | 20,786.02 | 20,831.63 |
| | FNMA POOL #0AU3267 | FIXED INCOME SECURITIES | 3.500% 08/01/2043 DD 08/01/13 | 159,439.99 | 103.28 | 160,797.74 | 164,669.62 |
| | FNMA POOL #0AU3270 | FIXED INCOME SECURITIES | 3.500% 08/01/2043 DD 08/01/13 | 149,047.48 | 103.08 | 150,235.20 | 153,642.61 |
| | FNMA POOL #0AU4293 | FIXED INCOME SECURITIES | 4.000% 09/01/2043 DD 09/01/13 | 0.01 | 105.15 | 0.01 | 0.01 |
| | FNMA POOL #0AU7247 | FIXED INCOME SECURITIES | 3.500% 10/01/2043 DD 10/01/13 | 18,746.94 | 103.30 | 19,274.19 | 19,365.59 |
| | FNMA POOL #0AV2357 | FIXED INCOME SECURITIES | 4.000% 01/01/2044 DD 01/01/14 | 66,926.10 | 105.99 | 73,263.17 | 70,937.65 |
| | FNMA POOL #0AV6577 | FIXED INCOME SECURITIES | 4.000% 03/01/2044 DD 03/01/14 | 83,099.91 | 105.96 | 89,501.17 | 88,051.00 |
| | FNMA POOL #0AW0937 | FIXED INCOME SECURITIES | 3.000% 04/01/2029 DD 04/01/14 | 412,497.57 | 102.83 | 426,064.89 | 424,154.75 |
| | FNMA POOL #0AW3064 | FIXED INCOME SECURITIES | 3.000% 04/01/2029 DD 04/01/14 | 341,738.75 | 102.86 | 353,192.35 | 351,522.73 |
| | FNMA POOL #0AW3139 | FIXED INCOME SECURITIES | 4.000% 05/01/2039 DD 06/01/14 | 943.71 | 105.42 | 1,013.32 | 994.88 |
| | FNMA POOL #0AW7055 | FIXED INCOME SECURITIES | 4.000% 07/01/2044 DD 06/01/14 | 38,893.07 | 105.63 | 41,761.41 | 41,081.97 |
| | FNMA POOL #0AX1321 | FIXED INCOME SECURITIES | 3.500% 09/01/2029 DD 09/01/14 | 384,279.65 | 104.92 | 409,377.91 | 403,170.84 |
| | FNMA POOL #0AX2741 | FIXED INCOME SECURITIES | 3.500% 10/01/2029 DD 10/01/14 | 82,060.85 | 104.91 | 87,317.89 | 86,091.68 |
| | FNMA POOL #0AX3298 | FIXED INCOME SECURITIES | 3.000% 08/01/2030 DD 08/01/15 | 38,063.55 | 102.90 | 39,687.20 | 39,168.91 |
| | FNMA POOL #0AX3706 | FIXED INCOME SECURITIES | 4.000% 09/01/2042 DD 12/01/14 | 71,864.75 | 105.59 | 77,030.02 | 75,881.27 |
| | FNMA POOL #0AX6255 | FIXED INCOME SECURITIES | 4.000% 12/01/2044 DD 12/01/14 | 22,172.62 | 106.23 | 23,977.60 | 23,553.97 |
| | FNMA POOL #0AX8713 | FIXED INCOME SECURITIES | 4.000% 01/01/2045 DD 01/01/15 | 272,522.63 | 105.95 | 295,176.10 | 288,729.55 |
| | FNMA POOL #0AX9372 | FIXED INCOME SECURITIES | 4.000% 12/01/2044 DD 12/01/14 | 180,377.51 | 105.96 | 194,554.04 | 191,124.40 |
| | FNMA POOL #0AX9700 | FIXED INCOME SECURITIES | 3.000% 07/01/2030 DD 07/01/15 | 50,165.88 | 102.90 | 52,219.56 | 51,620.69 |
| | FNMA POOL #0AX9701 | FIXED INCOME SECURITIES | 3.000% 07/01/2030 DD 07/01/15 | 155,331.78 | 102.86 | 161,545.04 | 159,774.27 |
| | FNMA POOL #0AY0299 | FIXED INCOME SECURITIES | 4.000% 12/01/2044 DD 12/01/14 | 26,301.01 | 106.25 | 28,442.10 | 27,945.62 |
| | FNMA POOL #0AY0828 | FIXED INCOME SECURITIES | 2.500% 05/01/2030 DD 04/01/15 | 75,402.80 | 100.36 | 76,298.21 | 75,676.52 |
| | FNMA POOL #0AY1866 | FIXED INCOME SECURITIES | 4.000% 02/01/2045 DD 01/01/15 | 35,178.80 | 106.22 | 38,042.58 | 37,366.92 |
| | FNMA POOL #0AY2693 | FIXED INCOME SECURITIES | 4.000% 02/01/2045 DD 01/01/15 | 86,128.60 | 105.75 | 92,857.39 | 91,081.86 |
| | FNMA POOL #0AY2953 | FIXED INCOME SECURITIES | 3.500% 05/01/2045 DD 05/01/15 | 0.02 | 103.10 | 0.02 | 0.02 |
| | FNMA POOL #0AY3416 | FIXED INCOME SECURITIES | 2.500% 04/01/2030 DD 04/01/15 | 149,848.07 | 100.31 | 151,592.38 | 150,305.10 |
| | FNMA POOL #0AY8218 | FIXED INCOME SECURITIES | 4.000% 05/01/2045 DD 04/01/15 | 43,075.55 | 105.62 | 46,252.37 | 45,495.10 |
| | FNMA POOL #0AY9770 | FIXED INCOME SECURITIES | 4.000% 05/01/2045 DD 05/01/15 | 87,552.87 | 106.25 | 94,447.65 | 93,020.54 |
| | FNMA POOL #0AZ1097 | FIXED INCOME SECURITIES | 4.000% 10/01/2045 DD 10/01/15 | 41,618.28 | 105.23 | 44,469.80 | 43,794.08 |
| | FNMA POOL #0AZ2170 | FIXED INCOME SECURITIES | 2.500% 07/01/2030 DD 07/01/15 | 65,646.03 | 100.30 | 66,405.04 | 65,842.96 |
| | FNMA POOL #0AZ2297 | FIXED INCOME SECURITIES | 3.000% 07/01/2030 DD 06/01/15 | 30,221.89 | 102.78 | 31,345.76 | 31,061.45 |
| | FNMA POOL #0AZ2670 | FIXED INCOME SECURITIES | 4.000% 10/01/2045 DD 10/01/15 | 187,703.85 | 105.19 | 200,432.52 | 197,443.80 |
| | FNMA POOL #0AZ4777 | FIXED INCOME SECURITIES | 3.500% 10/01/2045 DD 10/01/15 | 0.01 | 102.88 | 0.01 | 0.01 |
| | FNMA POOL #0AZ5719 | FIXED INCOME SECURITIES | 3.000% 09/01/2030 DD 08/01/15 | 84,158.90 | 102.77 | 87,288.57 | 86,493.47 |
| | FNMA POOL #0AZ7833 | FIXED INCOME SECURITIES | 3.000% 08/01/2030 DD 08/01/15 | 42,893.71 | 102.90 | 44,723.40 | 44,138.92 |
| | FNMA POOL #0AZ8597 | FIXED INCOME SECURITIES | 3.000% 08/01/2030 DD 08/01/15 | 18,485.89 | 102.90 | 19,274.42 | 19,022.35 |
| | FNMA POOL #0AZ8885 | FIXED INCOME SECURITIES | 4.000% 10/01/2045 DD 10/01/15 | 601,248.63 | 105.20 | 642,443.55 | 632,489.51 |
| | FNMA POOL #0AZ9243 | FIXED INCOME SECURITIES | 4.000% 10/01/2045 DD 10/01/15 | 51,203.10 | 106.23 | 55,359.37 | 54,391.01 |
| | FNMA POOL #0AZ9244 | FIXED INCOME SECURITIES | 4.000% 10/01/2045 DD 10/01/15 | 58,359.37 | 105.96 | 62,932.37 | 61,838.17 |
| | FNMA POOL #0BA2877 | FIXED INCOME SECURITIES | 4.000% 10/01/2045 DD 10/01/15 | 66,317.42 | 105.77 | 71,501.05 | 70,144.60 |
| | FNMA POOL #0BA2878 | FIXED INCOME SECURITIES | 4.000% 10/01/2045 DD 10/01/15 | 66,218.17 | 105.89 | 71,207.80 | 70,120.41 |
| | FNMA POOL #0BA2879 | FIXED INCOME SECURITIES | 4.000% 10/01/2045 DD 10/01/15 | 67,221.16 | 105.92 | 72,065.82 | 71,203.34 |
| | FNMA POOL #0BA2904 | FIXED INCOME SECURITIES | 4.000% 11/01/2045 DD 11/01/15 | 186,925.54 | 105.59 | 200,791.61 | 197,367.20 |
| | FNMA POOL #0BA2905 | FIXED INCOME SECURITIES | 4.000% 11/01/2045 DD 11/01/15 | 301,418.86 | 105.91 | 322,977.39 | 319,241.76 |
| | FNMA POOL #0BA2924 | FIXED INCOME SECURITIES | 4.000% 12/01/2045 DD 11/01/15 | 81,901.83 | 105.47 | 87,299.04 | 86,380.22 |
| | FNMA POOL #0BA3107 | FIXED INCOME SECURITIES | 4.000% 01/01/2046 DD 01/01/16 | 315,529.79 | 105.19 | 336,088.52 | 331,899.47 |
| | FNMA POOL #0BA3523 | FIXED INCOME SECURITIES | 4.000% 11/01/2045 DD 11/01/15 | 75,674.50 | 105.19 | 80,945.11 | 79,598.98 |
| | FNMA POOL #0BA4736 | FIXED INCOME SECURITIES | 4.000% 12/01/2045 DD 12/01/15 | 156,841.72 | 106.24 | 167,220.23 | 166,634.92 |
| | FNMA POOL #0BA4737 | FIXED INCOME SECURITIES | 4.000% 12/01/2045 DD 12/01/15 | 181,705.28 | 106.00 | 193,253.51 | 192,607.60 |
| | FNMA POOL #0BA4781 | FIXED INCOME SECURITIES | 4.000% 01/01/2046 DD 01/01/16 | 208,730.89 | 106.28 | 223,178.99 | 221,847.54 |
| | FNMA POOL #0BC2492 | FIXED INCOME SECURITIES | 4.000% 03/01/2046 DD 02/01/16 | 485,492.82 | 105.22 | 520,084.17 | 510,816.12 |
| | FNMA POOL #0BC2628 | FIXED INCOME SECURITIES | 2.500% 11/01/2031 DD 10/01/16 | 25,097.69 | 100.37 | 25,914.34 | 25,190.80 |
| | FNMA POOL #0BC2629 | FIXED INCOME SECURITIES | 2.500% 11/01/2031 DD 10/01/16 | 27,174.61 | 100.31 | 28,042.93 | 27,258.58 |
| | FNMA POOL #0BC2631 | FIXED INCOME SECURITIES | 2.500% 11/01/2031 DD 10/01/16 | 51,518.78 | 100.28 | 53,132.76 | 51,662.00 |
| | FNMA POOL #0BC5646 | FIXED INCOME SECURITIES | 3.500% 07/01/2046 DD 07/01/16 | 177,059.91 | 102.59 | 186,825.87 | 181,645.76 |
| | FNMA POOL #0BC5660 | FIXED INCOME SECURITIES | 3.500% 07/01/2046 DD 07/01/16 | 147,467.24 | 102.59 | 155,600.99 | 151,286.64 |
| | FNMA POOL #0BC5981 | FIXED INCOME SECURITIES | 3.500% 04/01/2046 DD 04/01/16 | 156,036.45 | 102.69 | 161,278.30 | 160,238.51 |
| | FNMA POOL #0BD8962 | FIXED INCOME SECURITIES | 3.000% 11/01/2046 DD 11/01/16 | 40,163.10 | 99.54 | 41,400.94 | 39,979.96 |
| | FNMA POOL #0BD8963 | FIXED INCOME SECURITIES | 3.000% 11/01/2046 DD 11/01/16 | 29,943.37 | 99.52 | 30,856.87 | 29,799.34 |
| | FNMA POOL #0BE1895 | FIXED INCOME SECURITIES | 3.000% 12/01/2036 DD 11/01/16 | 802,970.56 | 101.30 | 817,148.01 | 813,433.27 |
| | FNMA POOL #0BE1896 | FIXED INCOME SECURITIES | 3.000% 12/01/2036 DD 11/01/16 | 167,294.20 | 101.30 | 169,537.48 | 169,474.04 |
| | FNMA POOL #0MA2578 | FIXED INCOME SECURITIES | 3.500% 04/01/2046 DD 03/01/16 | 1,513,420.47 | 102.57 | 1,586,017.35 | 1,552,375.91 |
| | FNMA POOL #0MA2864 | FIXED INCOME SECURITIES | 3.500% 12/01/2046 DD 12/01/16 | 3,186,961.00 | 102.59 | 3,270,057.77 | 3,269,646.03 |
| | FNMA GTD REMIC P/T 06-M1 D | FIXED INCOME SECURITIES | VAR RT 06/25/2019 DD 03/01/06 | 154,403.98 | 101.04 | 149,361.72 | 156,011.33 |
| | FNMA GTD REMIC P/T 16-48 UF | FIXED INCOME SECURITIES | VAR RT 08/25/2046 DD 07/25/16 | 1,676,857.16 | 99.80 | 1,676,464.15 | 1,673,419.60 |
| | FORD CREDIT FLOORPLAN MAS 4 A1 | FIXED INCOME SECURITIES | 1.770% 08/15/2020 DD 08/18/15 | 1,520,000.00 | 100.15 | 1,519,979.94 | 1,522,219.20 |
| | FORD MOTOR CREDIT CO LLC | FIXED INCOME SECURITIES | 2.943% 01/08/2019 DD 01/08/16 | 410,000.00 | 101.14 | 410,000.00 | 414,678.10 |
| | FORD MOTOR CREDIT CO LLC | FIXED INCOME SECURITIES | 1.724% 12/06/2017 DD 06/06/14 | 1,200,000.00 | 99.92 | 1,200,000.00 | 1,199,088.00 |
| | FORD MOTOR CREDIT CO LLC | FIXED INCOME SECURITIES | 6.625% 08/15/2017 DD 08/04/10 | 210,000.00 | 103.04 | 236,775.00 | 216,390.30 |
| | FOREST LABORATORIES LLC 144A | FIXED INCOME SECURITIES | 5.000% 12/15/2021 DD 12/10/13 | 1,035,000.00 | 108.12 | 1,135,912.50 | 1,119,021.30 |
| | GAHR COMMERCIAL M NRF DFX 144A | FIXED INCOME SECURITIES | VAR RT 12/15/2034 DD 02/01/15 | 1,790,000.00 | 99.44 | 1,745,380.67 | 1,780,029.70 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

BlackRock Asset Management

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value<br>Security description (c) | | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|---|
| | 21ST CENTURY FOX AMERICA INC | FIXED INCOME SECURITIES | 3.700% 10/15/2025 DD 10/21/15 | 250,000.00 | 101.22 | 249,402.50 | 253,037.50 |
| | GENERAL DYNAMICS CORP | FIXED INCOME SECURITIES | 2.125% 08/15/2026 DD 08/12/16 | 75,000.00 | 92.38 | 74,217.00 | 69,284.25 |
| | GENERAL ELECTRIC CO | FIXED INCOME SECURITIES | 4.500% 03/11/2044 DD 03/11/14 | 445,000.00 | 107.35 | 440,061.82 | 477,698.60 |
| | GENERAL ELECTRIC CO | FIXED INCOME SECURITIES | 2.700% 10/09/2022 DD 10/09/12 | 785,000.00 | 99.98 | 799,645.68 | 784,858.70 |
| | GENERAL MOTORS CO | FIXED INCOME SECURITIES | 3.500% 10/02/2018 DD 04/02/14 | 1,095,000.00 | 101.99 | 1,095,000.00 | 1,116,790.50 |
| | GENERAL MOTORS FINANCIAL CO IN | FIXED INCOME SECURITIES | 3.200% 07/06/2021 DD 07/05/16 | 520,000.00 | 99.17 | 519,048.40 | 515,663.20 |
| | GENERAL MOTORS FINANCIAL CO IN | FIXED INCOME SECURITIES | 3.450% 04/10/2022 DD 04/10/15 | 615,000.00 | 98.89 | 613,788.45 | 608,198.10 |
| | GILEAD SCIENCES INC | FIXED INCOME SECURITIES | 2.950% 03/01/2027 DD 09/20/16 | 110,000.00 | 95.71 | 104,676.00 | 105,276.60 |
| | GILEAD SCIENCES INC | FIXED INCOME SECURITIES | 2.500% 09/01/2023 DD 09/20/16 | 40,000.00 | 96.43 | 39,858.40 | 38,572.80 |
| | GILEAD SCIENCES INC | FIXED INCOME SECURITIES | 4.150% 03/01/2047 DD 09/20/16 | 200,000.00 | 94.98 | 198,566.00 | 189,960.00 |
| | GILEAD SCIENCES INC | FIXED INCOME SECURITIES | 4.750% 03/01/2046 DD 09/14/15 | 140,000.00 | 103.47 | 146,217.63 | 144,853.80 |
| | GILEAD SCIENCES INC | FIXED INCOME SECURITIES | 4.800% 04/01/2044 DD 03/07/14 | 205,000.00 | 103.84 | 218,833.40 | 212,865.85 |
| | GNMA POOL #0615516 | FIXED INCOME SECURITIES | 4.500% 09/15/2033 DD 09/01/03 | 97,230.37 | 109.07 | 107,804.17 | 106,044.31 |
| | GNMA POOL #0651862 | FIXED INCOME SECURITIES | 6.500% 06/15/2036 DD 06/01/06 | 660.59 | 114.23 | 750.41 | 754.57 |
| | GNMA POOL #0664543 | FIXED INCOME SECURITIES | 6.500% 01/15/2038 DD 01/01/08 | 4,426.53 | 118.98 | 5,028.27 | 5,266.78 |
| | GNMA POOL #0671127 | FIXED INCOME SECURITIES | 6.500% 09/15/2037 DD 09/01/07 | 7,404.86 | 118.87 | 8,411.45 | 8,802.38 |
| | GNMA POOL #0676896 | FIXED INCOME SECURITIES | 6.500% 01/15/2038 DD 01/01/08 | 169,323.36 | 114.23 | 192,340.75 | 193,412.99 |
| | GNMA POOL #0679118 | FIXED INCOME SECURITIES | 6.500% 11/15/2037 DD 11/01/07 | 72,543.54 | 114.23 | 82,404.92 | 82,864.30 |
| | GNMA POOL #0701768 | FIXED INCOME SECURITIES | 6.500% 02/15/2038 DD 03/01/09 | 2,045.85 | 114.23 | 2,323.95 | 2,336.92 |
| | GNMA POOL #0728627 | FIXED INCOME SECURITIES | 4.500% 01/15/2040 DD 01/01/10 | 129,294.09 | 108.33 | 142,728.55 | 140,060.41 |
| | GNMA POOL #0732087 | FIXED INCOME SECURITIES | 4.500% 05/15/2040 DD 05/01/10 | 19,695.62 | 108.30 | 21,742.11 | 21,329.37 |
| | GNMA POOL #0736106 | FIXED INCOME SECURITIES | 4.500% 07/15/2040 DD 07/01/10 | 197,053.13 | 108.19 | 217,866.88 | 213,197.69 |
| | GNMA POOL #0745793 | FIXED INCOME SECURITIES | 4.500% 07/15/2040 DD 07/01/10 | 382,480.98 | 108.40 | 422,820.80 | 414,613.21 |
| | GNMA POOL #0759138 | FIXED INCOME SECURITIES | 4.000% 01/15/2041 DD 01/01/11 | 289,299.74 | 106.54 | 308,963.09 | 308,225.72 |
| | GNMA POOL #0762838 | FIXED INCOME SECURITIES | 4.000% 03/15/2041 DD 03/01/11 | 205,130.00 | 106.12 | 218,944.22 | 217,681.90 |
| | GNMA POOL #0782415 | FIXED INCOME SECURITIES | 6.500% 10/15/2038 DD 10/01/08 | 32,460.94 | 114.23 | 36,575.63 | 37,079.16 |
| | GNMA POOL #0782557 | FIXED INCOME SECURITIES | 5.000% 01/15/2039 DD 02/01/09 | 752,900.99 | 110.46 | 833,484.93 | 831,631.85 |
| | GNMA POOL #0782573 | FIXED INCOME SECURITIES | 6.500% 12/15/2038 DD 02/01/09 | 197,325.24 | 114.23 | 222,337.77 | 225,398.70 |
| | GNMA POOL #0782619 | FIXED INCOME SECURITIES | 5.000% 04/15/2039 DD 04/01/09 | 507,923.96 | 110.32 | 552,843.51 | 560,362.03 |
| | GNMA POOL #0782696 | FIXED INCOME SECURITIES | 5.000% 06/15/2039 DD 07/01/09 | 77,769.20 | 110.28 | 86,591.14 | 85,762.32 |
| | GNMA POOL #0782958 | FIXED INCOME SECURITIES | 5.000% 05/15/2040 DD 05/01/10 | 256,207.57 | 110.35 | 284,150.20 | 282,712.24 |
| | GNMA POOL #0783289 | FIXED INCOME SECURITIES | 4.500% 04/15/2041 DD 04/01/11 | 43,934.78 | 108.40 | 48,499.87 | 47,625.74 |
| | GNMA POOL #0783571 | FIXED INCOME SECURITIES | 5.000% 12/15/2033 DD 05/01/12 | 216,321.40 | 110.52 | 240,319.57 | 239,082.74 |
| | GNMA POOL #0783609 | FIXED INCOME SECURITIES | 4.500% 10/15/2040 DD 07/01/12 | 905,681.06 | 108.40 | 998,654.89 | 981,712.98 |
| | GNMA POOL #0783610 | FIXED INCOME SECURITIES | 4.500% 11/15/2041 DD 07/01/12 | 591,969.07 | 108.40 | 651,628.45 | 641,700.39 |
| | GNMA II POOL #0004060 | FIXED INCOME SECURITIES | 6.000% 12/20/2037 DD 12/01/07 | 2,071.47 | 112.96 | 2,125.55 | 2,339.83 |
| | GNMA II POOL #0004223 | FIXED INCOME SECURITIES | 6.500% 08/20/2038 DD 08/01/08 | 351,056.58 | 113.70 | 395,377.45 | 399,165.37 |
| | GNMA II POOL #0004292 | FIXED INCOME SECURITIES | 6.500% 11/20/2038 DD 11/01/08 | 205,408.30 | 114.37 | 231,341.06 | 234,933.69 |
| | GNMA II POOL #0004559 | FIXED INCOME SECURITIES | 5.000% 10/20/2039 DD 10/01/09 | 1,992,723.94 | 110.84 | 2,201,959.95 | 2,208,675.43 |
| | GNMA II POOL #0004598 | FIXED INCOME SECURITIES | 4.500% 12/20/2039 DD 12/01/09 | 18,118.35 | 108.11 | 19,720.68 | 19,587.92 |
| | GNMA II POOL #0004617 | FIXED INCOME SECURITIES | 4.500% 01/20/2040 DD 01/01/10 | 22,230.81 | 108.17 | 24,196.85 | 24,046.84 |
| | GNMA II POOL #0004636 | FIXED INCOME SECURITIES | 4.500% 02/20/2040 DD 02/01/10 | 17,792.20 | 107.78 | 19,365.70 | 19,175.90 |
| | GNMA II POOL #0004696 | FIXED INCOME SECURITIES | 4.500% 05/20/2040 DD 05/01/10 | 1,195.01 | 107.72 | 1,300.70 | 1,287.28 |
| | GNMA II POOL #0004771 | FIXED INCOME SECURITIES | 4.500% 08/20/2040 DD 08/01/10 | 43,339.98 | 108.21 | 47,172.87 | 46,898.63 |
| | GNMA II POOL #0004800 | FIXED INCOME SECURITIES | 4.000% 09/20/2040 DD 09/01/10 | 18,465.13 | 107.25 | 19,714.42 | 19,804.59 |
| | GNMA II POOL #0004833 | FIXED INCOME SECURITIES | 4.000% 10/20/2040 DD 10/01/10 | 241,852.52 | 107.25 | 256,698.74 | 259,396.50 |
| | GNMA II POOL #0004853 | FIXED INCOME SECURITIES | 4.000% 11/20/2040 DD 11/01/10 | 198,730.23 | 107.25 | 214,877.06 | 213,146.12 |
| | GNMA II POOL #0004882 | FIXED INCOME SECURITIES | 4.000% 12/20/2040 DD 12/01/10 | 511,942.59 | 107.26 | 546,411.03 | 549,084.03 |
| | GNMA II POOL #0004922 | FIXED INCOME SECURITIES | 4.000% 01/20/2041 DD 01/01/11 | 384,889.67 | 107.25 | 410,502.60 | 412,790.32 |
| | GNMA II POOL #0004945 | FIXED INCOME SECURITIES | 4.000% 02/20/2041 DD 02/01/11 | 8,253.88 | 106.86 | 8,796.84 | 8,819.85 |
| | GNMA II POOL #0005018 | FIXED INCOME SECURITIES | 5.000% 04/20/2041 DD 04/01/11 | 128,851.95 | 109.98 | 141,435.15 | 141,711.37 |
| | GNMA II POOL #0005056 | FIXED INCOME SECURITIES | 5.000% 05/20/2041 DD 05/01/11 | 19,741.59 | 109.98 | 21,669.48 | 21,711.80 |
| | GNMA II POOL #0005083 | FIXED INCOME SECURITIES | 5.000% 06/20/2041 DD 06/01/11 | 336,282.30 | 109.98 | 369,122.37 | 369,843.27 |
| | GNMA II POOL #0005116 | FIXED INCOME SECURITIES | 5.000% 07/20/2041 DD 07/01/11 | 184,202.21 | 109.98 | 202,190.70 | 202,585.59 |
| | GNMA II POOL #0005258 | FIXED INCOME SECURITIES | 3.500% 12/20/2041 DD 12/01/11 | 800,732.85 | 104.34 | 841,801.67 | 835,476.64 |
| | GNMA II POOL #0783584 | FIXED INCOME SECURITIES | 4.500% 07/20/2041 DD 06/01/12 | 284,327.97 | 107.78 | 309,717.58 | 306,445.84 |
| | GNMA II POOL #0783590 | FIXED INCOME SECURITIES | 4.500% 06/20/2041 DD 06/01/12 | 478,586.31 | 107.72 | 521,434.74 | 515,542.74 |
| | GNMA II POOL #0783591 | FIXED INCOME SECURITIES | 4.500% 07/20/2041 DD 06/01/12 | 494,432.48 | 107.78 | 536,768.25 | 532,894.38 |
| | GNMA II POOL #0AI4166 | FIXED INCOME SECURITIES | 4.000% 08/20/2044 DD 08/01/14 | 19,350.42 | 107.59 | 20,723.09 | 20,819.12 |
| | GNMA II POOL #0AI4167 | FIXED INCOME SECURITIES | 4.000% 08/20/2044 DD 08/01/14 | 26,604.50 | 107.07 | 28,408.63 | 28,485.70 |
| | GNMA II POOL #0AJ2723 | FIXED INCOME SECURITIES | 4.000% 08/20/2044 DD 08/01/14 | 22,547.92 | 107.79 | 24,076.93 | 24,303.28 |
| | GNMA II POOL #0AJ4687 | FIXED INCOME SECURITIES | 4.000% 08/20/2044 DD 08/01/14 | 21,645.68 | 107.78 | 23,113.52 | 23,329.71 |
| | GNMA II POOL #0AQ0542 | FIXED INCOME SECURITIES | 4.000% 10/20/2046 DD 10/01/16 | 24,928.40 | 106.69 | 26,883.73 | 26,595.11 |
| | GNMA II POOL #0AX4341 | FIXED INCOME SECURITIES | 3.500% 10/20/2046 DD 10/01/16 | 61,794.40 | 104.61 | 66,781.40 | 64,643.13 |
| | GNMA II POOL #0AZ4342 | FIXED INCOME SECURITIES | 3.500% 10/20/2046 DD 10/01/16 | 58,404.16 | 104.47 | 62,843.78 | 61,017.16 |
| | GNMA II POOL #0AZ4343 | FIXED INCOME SECURITIES | 3.500% 10/20/2046 DD 10/01/16 | 51,319.31 | 104.32 | 55,011.89 | 53,537.33 |
| | GNMA II POOL #0AZ4344 | FIXED INCOME SECURITIES | 3.500% 10/20/2046 DD 10/01/16 | 148,793.14 | 104.25 | 159,197.04 | 155,121.31 |
| | GNMA II POOL #0AZ4345 | FIXED INCOME SECURITIES | 3.500% 10/20/2046 DD 10/01/16 | 126,777.91 | 104.17 | 135,008.57 | 132,062.01 |
| | GNMA II POOL #0MA0392 | FIXED INCOME SECURITIES | 3.500% 09/20/2042 DD 09/01/12 | 50,541.45 | 104.43 | 53,690.42 | 52,781.45 |
| | GNMA II POOL #0MA0462 | FIXED INCOME SECURITIES | 3.500% 10/20/2042 DD 10/01/12 | 61,415.17 | 104.43 | 63,699.05 | 64,137.09 |
| | GNMA II POOL #0MA0699 | FIXED INCOME SECURITIES | 3.500% 01/20/2043 DD 01/01/13 | 110,026.95 | 104.43 | 115,642.53 | 114,903.34 |
| | GNMA II POOL #0MA0934 | FIXED INCOME SECURITIES | 3.500% 04/20/2043 DD 04/01/13 | 58,845.18 | 104.40 | 61,272.55 | 61,431.43 |
| | GNMA II POOL #0MA1158 | FIXED INCOME SECURITIES | 4.000% 07/20/2043 DD 07/01/13 | 54,181.45 | 106.72 | 57,787.91 | 57,820.28 |
| | GNMA II POOL #0MA2304 | FIXED INCOME SECURITIES | 4.000% 10/20/2044 DD 10/01/14 | 1.93 | 106.29 | 2.06 | 2.05 |
| | GNMA II POOL #0MA2305 | FIXED INCOME SECURITIES | 4.500% 10/20/2044 DD 10/01/14 | 331,195.14 | 106.83 | 356,293.52 | 353,829.01 |
| | GNMA II POOL #0MA2373 | FIXED INCOME SECURITIES | 4.500% 11/20/2044 DD 11/01/14 | 502,559.64 | 106.83 | 541,177.61 | 536,904.57 |
| | GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 5.150% 05/22/2045 DD 05/22/15 | 320,000.00 | 105.17 | 317,320.53 | 336,531.20 |
| | GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 3.750% 05/22/2025 DD 05/22/15 | 725,000.00 | 100.26 | 720,282.28 | 726,885.00 |
| | GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 3.500% 01/23/2025 DD 01/23/15 | 95,000.00 | 98.67 | 94,960.10 | 93,736.50 |
| | GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 2.900% 07/19/2018 DD 07/19/13 | 615,000.00 | 101.38 | 614,775.89 | 623,493.15 |
| | GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 3.750% 02/25/2026 DD 02/25/16 | 185,000.00 | 100.29 | 184,572.65 | 185,543.90 |
| | GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 4.750% 10/21/2045 DD 10/21/15 | 130,000.00 | 105.56 | 128,809.20 | 137,233.20 |
| | GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 2.375% 01/22/2018 DD 01/22/13 | 1,000,000.00 | 100.60 | 1,009,940.00 | 1,005,950.00 |
| | GOLDMAN SACHS GROUP INC/THE | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 07/27/16 | 125,000.00 | 95.88 | 125,000.00 | 119,843.75 |
| | GOLDMAN SACHS GROUP INC/THE | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 04/23/15 | 825,000.00 | 101.00 | 825,000.00 | 833,250.00 |
| | GRACE 2014-GRCE MO GRCE A 144A | FIXED INCOME SECURITIES | 3.369% 06/10/2028 DD 06/01/14 | 1,620,000.00 | 103.74 | 1,691,697.66 | 1,680,620.40 |
| | GREAT WOLF TRUST 2 WOLF A 144A | FIXED INCOME SECURITIES | VAR RT 05/15/2034 DD 06/30/15 | 1,610,000.00 | 100.69 | 1,607,484.38 | 1,621,076.80 |
| | GS MORTGAGE SECURI SHOP A 144A | FIXED INCOME SECURITIES | 2.933% 06/05/2031 DD 08/01/12 | 1,640,000.00 | 101.40 | 1,707,215.58 | 1,663,009.20 |
| | GS MORTGAGE SECURITIE GG10 A1A | FIXED INCOME SECURITIES | VAR RT 08/10/2045 DD 07/01/07 | 280,917.71 | 101.02 | 310,501.83 | 283,785.88 |
| | GS MORTGAGE SECURITIES GC22 C | FIXED INCOME SECURITIES | VAR RT 06/10/2047 DD 06/01/14 | 850,000.00 | 100.94 | 868,874.08 | 857,947.50 |
| | GS MORTGAGE SECURITIES GS3 A4 | FIXED INCOME SECURITIES | 2.850% 10/10/2049 DD 09/01/16 | 480,000.00 | 97.16 | 494,369.62 | 466,387.20 |
| | GSAA TRUST 5 2A1 | FIXED INCOME SECURITIES | VAR RT 03/25/2036 DD 03/30/06 | 97,868.02 | 58.78 | 95,313.76 | 57,524.86 |
| | GTE CORP | FIXED INCOME SECURITIES | 6.940% 04/15/2028 DD 04/15/98 | 125,000.00 | 124.67 | 138,768.75 | 155,841.25 |
| | HALLIBURTON CO | FIXED INCOME SECURITIES | 5.000% 11/15/2045 DD 11/13/15 | 212,000.00 | 107.85 | 232,274.30 | 228,631.40 |
| | HALLIBURTON CO | FIXED INCOME SECURITIES | 3.800% 11/15/2025 DD 11/13/15 | 67,000.00 | 101.59 | 68,964.44 | 68,065.30 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

BlackRock Asset Management

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description (c) | | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|---|
| | 21ST CENTURY FOX AMERICA INC | FIXED INCOME SECURITIES | 3.700% 10/15/2025 DD 10/21/15 | 250,000.00 | 101.22 | 249,402.50 | 253,037.50 |
| | HARRIS CORP | FIXED INCOME SECURITIES | 5.054% 04/27/2045 DD 04/27/15 | 241,000.00 | 105.58 | 246,459.44 | 254,452.62 |
| | HARRIS CORP | FIXED INCOME SECURITIES | 4.854% 04/27/2035 DD 04/27/15 | 300,000.00 | 105.06 | 301,338.00 | 315,192.00 |
| | HARRIS CORP | FIXED INCOME SECURITIES | 2.700% 04/27/2020 DD 04/27/15 | 80,000.00 | 99.89 | 80,000.00 | 79,912.00 |
| | HEALTHSOUTH CORP | FIXED INCOME SECURITIES | 5.750% 11/01/2024 DD 09/11/12 | 100,000.00 | 101.25 | 99,250.00 | 101,250.00 |
| | HESS CORP | FIXED INCOME SECURITIES | 5.800% 04/01/2047 DD 09/28/16 | 130,000.00 | 103.78 | 133,913.66 | 134,916.60 |
| | HEWLETT PACKARD ENTERPRISE CO | FIXED INCOME SECURITIES | VAR RT 10/05/2018 DD 10/05/16 | 455,000.00 | 100.97 | 454,417.60 | 459,399.85 |
| | HEWLETT PACKARD ENTERPRISE CO | FIXED INCOME SECURITIES | VAR RT 10/15/2020 DD 10/15/16 | 515,000.00 | 101.73 | 514,855.80 | 523,914.65 |
| | HOME DEPOT INC/THE | FIXED INCOME SECURITIES | 4.400% 03/15/2045 DD 06/12/14 | 5,000.00 | 106.57 | 4,922.35 | 5,328.50 |
| | HONEYWELL INTERNATIONAL INC | FIXED INCOME SECURITIES | 2.500% 11/01/2026 DD 10/31/16 | 380,000.00 | 94.65 | 375,785.80 | 359,685.20 |
| | HOST HOTELS & RESORTS LP | FIXED INCOME SECURITIES | 4.000% 06/15/2025 DD 05/15/15 | 595,000.00 | 98.49 | 594,036.10 | 586,027.40 |
| | HSBC HOLDINGS PLC | FIXED INCOME SECURITIES | 4.375% 11/23/2026 DD 11/23/16 | 700,000.00 | 100.74 | 699,367.81 | 705,194.00 |
| | HSBC USA INC | FIXED INCOME SECURITIES | 2.750% 08/07/2020 DD 08/07/15 | 675,000.00 | 100.20 | 674,406.00 | 676,343.25 |
| | HSBC USA INC | FIXED INCOME SECURITIES | 2.350% 03/05/2020 DD 03/05/15 | 1,360,000.00 | 99.22 | 1,358,667.20 | 1,349,364.80 |
| | HSBC USA INC | FIXED INCOME SECURITIES | 1.700% 03/05/2018 DD 03/05/15 | 101,000.00 | 99.94 | 101,066.66 | 100,943.44 |
| | HYUNDAI CAPITAL AMERICA 144A | FIXED INCOME SECURITIES | 2.500% 03/18/2019 DD 03/18/16 | 75,000.00 | 100.27 | 74,948.25 | 75,200.25 |
| | HYUNDAI CAPITAL AMERICA 144A | FIXED INCOME SECURITIES | 3.000% 10/30/2020 DD 10/30/15 | 512,000.00 | 100.01 | 511,692.80 | 512,046.08 |
| | HYUNDAI CAPITAL AMERICA 144A | FIXED INCOME SECURITIES | 2.400% 10/30/2018 DD 10/30/15 | 200,000.00 | 100.42 | 199,976.00 | 200,834.00 |
| | IFS P UK RPI ALL ITEMS NSA 6M | FIXED INCOME SECURITIES | R 3.45% 2026 OCT 15 | 3,870,000.00 | (1.61) | - | (62,465.18) |
| | IFS R UK RPI ALL ITEMS NSA 6M | FIXED INCOME SECURITIES | P 3.38% 2021 OCT 15 | 3,870,000.00 | 1.22 | - | 47,251.94 |
| | INTERNATIONAL BUSINESS MACHINE | FIXED INCOME SECURITIES | 2.875% 11/09/2022 DD 11/09/15 | 370,000.00 | 100.65 | 368,464.50 | 372,386.50 |
| | INTESA SANPAOLO SPA 144A | FIXED INCOME SECURITIES | 5.710% 01/15/2026 DD 01/15/16 | 270,000.00 | 95.43 | 270,000.00 | 257,655.60 |
| | IRS P US0003M LIBOR R 2.38 | FIXED INCOME SECURITIES | CALL FEB 21 002.380 ED 021921 | 450,000.00 | 20.13 | 64,012.50 | 64,012.50 |
| | IRS R US0003M + 0 BPS | FIXED INCOME SECURITIES | PUT NOV 21 002.900 ED 11/29/21 | 12,400,000.00 | 3.06 | 379,618.90 | 379,618.90 |
| | JERSEY CENTRAL POWER & LIGHT C | FIXED INCOME SECURITIES | 5.650% 06/01/2017 DD 12/01/07 | 825,000.00 | 101.57 | 899,811.00 | 837,919.50 |
| | JOHN DEERE CAPITAL CORP | FIXED INCOME SECURITIES | 2.800% 03/06/2023 DD 03/04/16 | 440,000.00 | 100.00 | 437,087.20 | 440,013.20 |
| | JOHNSON & JOHNSON | FIXED INCOME SECURITIES | 3.700% 03/01/2046 DD 03/01/16 | 65,000.00 | 98.54 | 64,568.40 | 64,048.40 |
| | JP MORGAN CHASE CBX A4FL 144A | FIXED INCOME SECURITIES | VAR RT 06/15/2045 DD 06/29/12 | 1,690,000.00 | 103.71 | 1,721,951.56 | 1,752,682.10 |
| | JP MORGAN CHASE CO WLDN A 144A | FIXED INCOME SECURITIES | 3.905% 05/05/2030 DD 05/01/12 | 683,375.92 | 103.90 | 743,171.31 | 710,013.91 |
| | JP MORGAN CHASE COMME LDPX A1A | FIXED INCOME SECURITIES | 5.439% 01/15/2049 DD 03/01/07 | 262,810.81 | 100.29 | 293,126.45 | 263,578.22 |
| | JP MORGAN CHASE COMMER CB20 AM | FIXED INCOME SECURITIES | VAR RT 02/12/2051 DD 09/01/07 | 1,470,000.00 | 102.41 | 1,564,860.94 | 1,505,382.90 |
| | JP MORGAN CHASE COMMERC LN2 A2 | FIXED INCOME SECURITIES | 5.115% 07/15/2041 DD 08/01/04 | 50,024.41 | 99.80 | 52,836.33 | 49,923.36 |
| | JPMBB COMMERCIAL MORTGA C19 A2 | FIXED INCOME SECURITIES | 3.046% 04/15/2047 DD 05/01/14 | 2,385,000.00 | 102.37 | 2,456,545.23 | 2,441,619.90 |
| | JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | 2.200% 10/22/2019 DD 10/22/14 | 695,000.00 | 100.40 | 693,526.60 | 697,793.90 |
| | JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | VAR RT 10/24/2023 DD 10/24/16 | 215,000.00 | 102.00 | 215,000.00 | 219,293.55 |
| | JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | 2.950% 10/01/2026 DD 07/21/16 | 1,345,000.00 | 95.45 | 1,347,171.30 | 1,283,789.05 |
| | JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | 4.250% 10/01/2027 DD 09/25/15 | 622,000.00 | 102.74 | 619,854.10 | 639,061.46 |
| | JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | 3.900% 07/15/2025 DD 07/21/15 | 816,000.00 | 102.83 | 826,297.24 | 839,076.48 |
| | JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | 2.750% 06/23/2020 DD 06/23/15 | 20,000.00 | 100.90 | 19,965.60 | 20,180.80 |
| | JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | 2.250% 01/23/2020 DD 01/23/15 | 314,000.00 | 99.77 | 310,977.37 | 313,262.10 |
| | JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | VAR RT 01/25/2018 DD 01/25/13 | 555,000.00 | 100.65 | 555,000.00 | 558,629.70 |
| | JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | 1.700% 03/01/2018 DD 03/02/15 | 1,455,000.00 | 99.99 | 1,454,621.70 | 1,454,869.05 |
| | JPMORGAN CHASE & CO | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 04/21/15 | 540,000.00 | 102.06 | 554,175.00 | 551,102.40 |
| | JUNIPER NETWORKS INC | FIXED INCOME SECURITIES | 4.350% 06/15/2025 DD 03/04/15 | 45,000.00 | 100.84 | 46,906.65 | 45,376.65 |
| | KEYCORP | FIXED INCOME SECURITIES | 2.900% 09/15/2020 DD 09/15/15 | 200,000.00 | 101.19 | 199,964.00 | 202,370.00 |
| | KINDER MORGAN ENERGY PARTNERS | FIXED INCOME SECURITIES | 5.400% 09/01/2044 DD 09/11/14 | 305,000.00 | 99.67 | 295,081.41 | 304,005.70 |
| | KINDER MORGAN ENERGY PARTNERS | FIXED INCOME SECURITIES | 3.500% 03/01/2021 DD 02/24/14 | 260,000.00 | 101.52 | 263,890.23 | 263,962.40 |
| | KINDER MORGAN ENERGY PARTNERS | FIXED INCOME SECURITIES | 5.000% 08/15/2042 DD 08/13/12 | 40,000.00 | 95.57 | 39,095.00 | 38,228.80 |
| | KINDER MORGAN ENERGY PARTNERS | FIXED INCOME SECURITIES | 5.000% 10/01/2021 DD 09/20/11 | 173,000.00 | 106.48 | 186,718.90 | 184,201.75 |
| | KINDER MORGAN INC/DE | FIXED INCOME SECURITIES | 5.050% 02/15/2046 DD 02/26/15 | 330,000.00 | 98.99 | 310,226.40 | 326,670.30 |
| | KINDER MORGAN INC/DE | FIXED INCOME SECURITIES | 7.000% 06/15/2017 DD 06/18/07 | 1,140,000.00 | 102.32 | 1,293,216.00 | 1,166,448.00 |
| | KLA-TENCOR CORP | FIXED INCOME SECURITIES | 4.650% 11/01/2024 DD 11/06/14 | 15,000.00 | 105.86 | 16,238.70 | 15,879.15 |
| | KRAFT HEINZ FOODS CO | FIXED INCOME SECURITIES | 5.200% 07/15/2045 DD 07/15/16 | 165,000.00 | 104.68 | 164,349.90 | 172,723.65 |
| | KRAFT HEINZ FOODS CO | FIXED INCOME SECURITIES | 3.000% 06/01/2026 DD 05/24/16 | 190,000.00 | 93.88 | 178,936.30 | 178,379.60 |
| | KRAFT HEINZ FOODS CO | FIXED INCOME SECURITIES | 4.375% 06/01/2046 DD 05/24/16 | 40,000.00 | 94.10 | 42,818.40 | 37,639.20 |
| | KREDITANSTALT FUER WIEDERAUFBA | FIXED INCOME SECURITIES | 1.500% 02/06/2019 DD 01/12/16 | 931,000.00 | 99.95 | 928,663.19 | 930,543.81 |
| | LAM RESEARCH CORP | FIXED INCOME SECURITIES | 2.800% 06/15/2021 DD 06/07/16 | 41,000.00 | 99.46 | 41,200.75 | 40,779.01 |
| | LAM RESEARCH CORP | FIXED INCOME SECURITIES | 3.800% 03/15/2025 DD 03/12/15 | 68,000.00 | 100.11 | 68,133.28 | 68,074.12 |
| | LAS VEGAS VLY NV WTR DIST | FIXED INCOME SECURITIES | 5.000% 06/01/2039 DD 01/13/15 | 670,000.00 | 112.95 | 771,471.50 | 756,765.00 |
| | LEHMAN BRTH HLD (RICI) ESCROW | FIXED INCOME SECURITIES | 5.857% 11/30/2056 DD 05/17/07 | 340,000.00 | - | 340,000.00 | 0.03 |
| | LEHMAN BRTH HLD (RICI) ESCROW | FIXED INCOME SECURITIES | 0.000% 12/28/2017 DD 12/21/07 | 2,475,000.00 | - | 2,473,168.50 | 0.25 |
| | LLOYDS BANKING GROUP PLC | FIXED INCOME SECURITIES | 4.650% 03/24/2026 DD 03/24/16 | 423,000.00 | 101.29 | 422,027.10 | 428,452.47 |
| | LOCKHEED MARTIN CORP | FIXED INCOME SECURITIES | 4.700% 05/15/2046 DD 11/23/15 | 190,000.00 | 108.77 | 203,404.50 | 206,668.70 |
| | LOCKHEED MARTIN CORP | FIXED INCOME SECURITIES | 4.500% 05/15/2036 DD 11/23/15 | 238,000.00 | 106.32 | 255,501.96 | 253,036.84 |
| | LOCKHEED MARTIN CORP | FIXED INCOME SECURITIES | 3.550% 01/15/2026 DD 11/23/15 | 590,000.00 | 102.17 | 620,339.12 | 602,808.90 |
| | LOCKHEED MARTIN CORP | FIXED INCOME SECURITIES | 3.100% 01/15/2023 DD 11/23/15 | 20,000.00 | 101.09 | 19,872.20 | 20,218.60 |
| | LOWE'S COS INC | FIXED INCOME SECURITIES | 3.700% 04/15/2046 DD 04/20/16 | 116,000.00 | 93.35 | 115,355.04 | 108,280.20 |
| | LOWE'S COS INC | FIXED INCOME SECURITIES | 2.500% 04/15/2026 DD 04/20/16 | 120,000.00 | 94.97 | 119,452.80 | 113,959.20 |
| | LOWE'S COS INC | FIXED INCOME SECURITIES | 4.250% 09/15/2044 DD 09/10/14 | 34,000.00 | 101.42 | 33,908.20 | 34,483.48 |
| | LSTAR COMMERCIAL MOR 4 A3 144A | FIXED INCOME SECURITIES | 2.809% 03/10/2049 DD 06/01/16 | 440,000.00 | 94.12 | 439,972.46 | 414,136.80 |
| | LYB INTERNATIONAL FINANCE BV | FIXED INCOME SECURITIES | 4.875% 03/15/2044 DD 02/28/14 | 138,000.00 | 103.56 | 133,397.70 | 142,911.42 |
| | MARATHON PETROLEUM CORP | FIXED INCOME SECURITIES | 4.750% 09/15/2044 DD 09/05/14 | 420,000.00 | 88.65 | 415,748.90 | 372,334.20 |
| | MARSH & MCLENNAN COS INC | FIXED INCOME SECURITIES | 3.750% 03/14/2026 DD 09/14/15 | 56,000.00 | 101.88 | 56,749.25 | 57,050.00 |
| | MARSH & MCLENNAN COS INC | FIXED INCOME SECURITIES | 3.500% 03/10/2025 DD 09/10/14 | 15,000.00 | 100.68 | 15,581.10 | 15,102.15 |
| | MASSACHUSETTS INSTITUTE OF TEC | FIXED INCOME SECURITIES | 4.678% 07/01/2114 DD 04/08/14 | 305,000.00 | 100.66 | 305,000.00 | 307,025.20 |
| | MASSACHUSETTS ST SCH BLDG AUTH | FIXED INCOME SECURITIES | 5.000% 10/15/2041 DD 11/03/11 | 455,000.00 | 111.69 | 486,240.30 | 508,207.70 |
| | MCDONALD'S CORP | FIXED INCOME SECURITIES | 4.875% 12/09/2045 DD 12/09/15 | 50,000.00 | 107.11 | 50,000.00 | 53,553.50 |
| | MCDONALD'S CORP | FIXED INCOME SECURITIES | 4.700% 12/09/2035 DD 12/09/15 | 40,000.00 | 105.79 | 39,871.60 | 42,316.80 |
| | MCDONALD'S CORP | FIXED INCOME SECURITIES | 3.700% 01/30/2026 DD 12/09/15 | 45,000.00 | 101.81 | 44,854.20 | 45,814.50 |
| | MCDONALD'S CORP | FIXED INCOME SECURITIES | 2.750% 12/09/2020 DD 12/09/15 | 5,000.00 | 101.12 | 4,990.75 | 5,055.75 |
| | MCDONALD'S CORP | FIXED INCOME SECURITIES | 4.600% 05/26/2045 DD 05/26/15 | 110,000.00 | 103.26 | 109,964.80 | 113,581.60 |
| | MEDTRONIC INC | FIXED INCOME SECURITIES | 4.375% 03/15/2035 DD 03/15/15 | 300,000.00 | 105.79 | 332,577.00 | 317,379.00 |
| | MEDTRONIC INC | FIXED INCOME SECURITIES | 3.500% 03/15/2025 DD 03/15/15 | 271,000.00 | 102.97 | 288,650.48 | 279,051.41 |
| | MEDTRONIC INC | FIXED INCOME SECURITIES | 2.500% 03/15/2020 DD 03/15/15 | 330,000.00 | 101.12 | 343,114.20 | 333,692.70 |
| | MEDTRONIC INC | FIXED INCOME SECURITIES | 3.625% 03/15/2024 DD 02/27/14 | 158,000.00 | 104.07 | 164,994.48 | 164,422.70 |
| | MET SAINT LOUIS MO SWR DIST WS | FIXED INCOME SECURITIES | 5.000% 05/01/2042 DD 08/23/12 | 455,000.00 | 111.99 | 500,713.85 | 509,545.40 |
| | METLIFE INC | FIXED INCOME SECURITIES | 4.050% 03/01/2045 DD 03/05/15 | 85,000.00 | 95.90 | 81,001.94 | 81,510.75 |
| | MEXICO GOVERNMENT INTERNATIONA | FIXED INCOME SECURITIES | 4.125% 01/21/2026 DD 01/21/16 | 1,435,000.00 | 99.20 | 1,501,263.70 | 1,423,520.00 |
| | MEXICO GOVERNMENT INTERNATIONA | FIXED INCOME SECURITIES | 3.500% 01/21/2021 DD 01/21/14 | 417,000.00 | 101.60 | 427,786.59 | 423,672.00 |
| | MICROSOFT CORP | FIXED INCOME SECURITIES | 3.950% 08/08/2056 DD 08/08/16 | 210,000.00 | 94.45 | 204,760.50 | 198,340.80 |
| | MICROSOFT CORP | FIXED INCOME SECURITIES | 3.700% 08/08/2046 DD 08/08/16 | 475,000.00 | 94.15 | 463,628.55 | 447,198.25 |
| | MICROSOFT CORP | FIXED INCOME SECURITIES | 2.400% 08/08/2026 DD 08/08/16 | 380,000.00 | 94.47 | 367,861.40 | 358,986.00 |
| | MICROSOFT CORP | FIXED INCOME SECURITIES | 2.000% 08/08/2023 DD 08/08/16 | 270,000.00 | 95.58 | 269,192.70 | 258,066.00 |
| | MICROSOFT CORP | FIXED INCOME SECURITIES | 1.550% 08/08/2021 DD 08/08/16 | 210,000.00 | 96.99 | 209,779.50 | 203,681.10 |
| | MICROSOFT CORP | FIXED INCOME SECURITIES | 3.125% 11/03/2025 DD 11/03/15 | 230,000.00 | 101.12 | 229,940.20 | 232,569.10 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

BlackRock Asset Management

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description (c) | | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|---|
| | 21ST CENTURY FOX AMERICA INC | FIXED INCOME SECURITIES | 3.700% 10/15/2025 DD 10/21/15 | 250,000.00 | 101.22 | 249,402.50 | 253,037.50 |
| | MICROSOFT CORP | FIXED INCOME SECURITIES | 2.650% 11/03/2022 DD 11/03/15 | 490,000.00 | 100.58 | 489,843.20 | 492,851.80 |
| | MITSUBISHI UFJ TR DISC | CASH & CASH EQUIVALENTS | 06/06/2017 | 850,000.00 | 98.95 | 841,048.08 | 841,048.08 |
| | MIZUHO BANK LTD DISC | CASH & CASH EQUIVALENTS | 08/16/2017 | 1,120,000.00 | 98.64 | 1,104,796.00 | 1,104,796.00 |
| | MIZUHO BANK LTD INSTL C/D | CASH & CASH EQUIVALENTS | VAR RT 10/03/2017 DD 10/04/16 | 3,670,000.00 | 100.00 | 3,670,000.00 | 3,670,000.00 |
| | MIZUHO BANK LTD INSTL C/D | CASH & CASH EQUIVALENTS | VAR RT 08/25/2017 DD 08/29/16 | 1,335,000.00 | 100.00 | 1,335,000.00 | 1,335,000.00 |
| | MOLSON COORS BREWING CO | FIXED INCOME SECURITIES | 4.200% 07/15/2046 DD 07/07/16 | 70,000.00 | 93.23 | 69,549.90 | 65,263.10 |
| | MOLSON COORS BREWING CO | FIXED INCOME SECURITIES | 3.000% 07/15/2026 DD 07/07/16 | 100,000.00 | 94.53 | 99,845.00 | 94,531.00 |
| | MONSANTO CO | FIXED INCOME SECURITIES | 3.375% 07/15/2024 DD 07/01/14 | 175,000.00 | 99.57 | 176,183.00 | 174,240.50 |
| | MONSANTO CO | FIXED INCOME SECURITIES | 4.400% 07/15/2044 DD 07/01/14 | 70,000.00 | 96.65 | 65,096.71 | 67,655.00 |
| | MORGAN STANLEY | FIXED INCOME SECURITIES | 3.950% 04/23/2027 DD 04/23/15 | 255,000.00 | 98.99 | 254,082.00 | 252,427.05 |
| | MORGAN STANLEY | FIXED INCOME SECURITIES | 1.875% 01/05/2018 DD 12/05/14 | 330,000.00 | 100.15 | 332,148.30 | 330,491.70 |
| | MORGAN STANLEY | FIXED INCOME SECURITIES | 2.800% 06/16/2020 DD 06/16/15 | 1,295,000.00 | 100.82 | 1,293,446.00 | 1,305,593.10 |
| | MORGAN STANLEY | FIXED INCOME SECURITIES | 2.650% 01/27/2020 DD 01/27/15 | 260,000.00 | 100.47 | 259,771.20 | 261,224.60 |
| | MORGAN STANLEY | FIXED INCOME SECURITIES | 2.625% 11/17/2021 DD 11/17/16 | 1,285,000.00 | 98.80 | 1,278,433.65 | 1,269,528.60 |
| | MORGAN STANLEY | FIXED INCOME SECURITIES | 2.500% 04/21/2021 DD 04/21/16 | 115,000.00 | 98.91 | 114,613.60 | 113,749.95 |
| | MORGAN STANLEY | FIXED INCOME SECURITIES | 3.750% 02/25/2023 DD 02/25/13 | 115,000.00 | 102.71 | 116,792.85 | 118,121.10 |
| | MORGAN STANLEY | FIXED INCOME SECURITIES | 2.200% 12/07/2018 DD 06/08/15 | 220,000.00 | 100.37 | 219,830.60 | 220,809.60 |
| | MORGAN STANLEY | PREFERRED SECURITIES | VAR RT 07/29/2049 DD 04/29/14 | 600,000.00 | 99.00 | 590,250.00 | 594,000.00 |
| | MORGAN STANLEY CAPITA IQ14 A1A | FIXED INCOME SECURITIES | VAR RT 04/15/2049 DD 05/01/07 | 1,443,370.58 | 100.71 | 1,569,101.69 | 1,453,647.38 |
| | MORGAN STANLEY CAPITAL BNK2 A4 | FIXED INCOME SECURITIES | 3.049% 11/15/2049 DD 11/01/16 | 340,000.00 | 98.70 | 350,188.34 | 335,573.20 |
| | MORGAN STANLEY CAPITAL IQ13 AM | FIXED INCOME SECURITIES | 5.406% 03/15/2044 DD 03/01/07 | 1,160,000.00 | 99.91 | 1,300,015.62 | 1,158,990.80 |
| | MORGAN STANLEY XLF2 AFSB 144A | FIXED INCOME SECURITIES | VAR RT 08/15/2026 DD 11/24/15 | 630,000.00 | 100.00 | 630,000.00 | 630,000.00 |
| | MOTOROLA SOLUTIONS INC | FIXED INCOME SECURITIES | 4.000% 09/01/2024 DD 08/19/14 | 66,000.00 | 100.12 | 64,868.76 | 66,077.22 |
| | MYLAN INC | FIXED INCOME SECURITIES | 5.400% 11/29/2043 DD 11/29/13 | 160,000.00 | 93.65 | 174,681.60 | 149,832.00 |
| | MYLAN NV 144A | FIXED INCOME SECURITIES | 5.250% 06/15/2046 DD 06/09/16 | 125,000.00 | 92.23 | 124,980.00 | 115,286.25 |
| | MYLAN NV 144A | FIXED INCOME SECURITIES | 2.500% 06/07/2019 DD 06/09/16 | 175,000.00 | 99.46 | 174,804.00 | 174,053.25 |
| | MYLAN NV 144A | FIXED INCOME SECURITIES | 3.950% 06/15/2026 DD 06/09/16 | 670,000.00 | 93.59 | 677,276.88 | 627,019.50 |
| | MYLAN NV 144A | FIXED INCOME SECURITIES | 3.150% 06/15/2021 DD 06/09/16 | 375,000.00 | 98.14 | 378,756.75 | 368,021.25 |
| | NABORS INDUSTRIES INC | FIXED INCOME SECURITIES | 4.625% 09/15/2021 DD 08/23/11 | 80,000.00 | 101.65 | 73,504.00 | 81,321.60 |
| | NATIXIS NY BRH INSTL C/D | CASH & CASH EQUIVALENTS | 1.530% 09/01/2017 DD 08/24/16 | 2,890,000.00 | 100.15 | 2,890,000.00 | 2,894,277.20 |
| | NATIXIS NY BRH INSTL C/D | CASH & CASH EQUIVALENTS | 1.560% 09/18/2017 DD 09/19/16 | 1,815,000.00 | 100.00 | 1,815,000.00 | 1,815,000.00 |
| | NAVIENT PRIVATE ED AA A2A 144A | FIXED INCOME SECURITIES | 3.910% 12/15/2045 DD 02/04/16 | 1,290,000.00 | 103.80 | 1,289,399.12 | 1,339,071.60 |
| | NBCUNIVERSAL ENTERPRISE I 144A | FIXED INCOME SECURITIES | 5.250% 03/29/2049 DD 03/19/13 | 350,000.00 | 105.00 | 366,187.50 | 367,500.00 |
| | NBCUNIVERSAL MEDIA LLC | FIXED INCOME SECURITIES | 4.450% 01/15/2043 DD 10/05/12 | 195,000.00 | 102.19 | 196,353.30 | 199,264.65 |
| | NBCUNIVERSAL MEDIA LLC | FIXED INCOME SECURITIES | 5.150% 04/30/2020 DD 04/30/11 | 100,000.00 | 109.35 | 109,871.00 | 109,352.00 |
| | NEW JERSEY ST HLTH CARE FACS F | FIXED INCOME SECURITIES | 5.000% 07/01/2044 DD 12/03/14 | 255,000.00 | 108.45 | 282,139.65 | 276,544.95 |
| | NEW JERSEY ST TRANSPRTN TRUST | FIXED INCOME SECURITIES | 5.000% 06/15/2036 DD 08/29/13 | 1,095,000.00 | 100.16 | 1,166,849.21 | 1,096,773.90 |
| | NEW YORK CITY NY MUNI WTR FINA | FIXED INCOME SECURITIES | 5.000% 06/15/2047 DD 06/27/13 | 675,000.00 | 111.17 | 713,171.25 | 750,370.50 |
| | NEWELL BRANDS INC | FIXED INCOME SECURITIES | 4.200% 04/01/2026 DD 03/30/16 | 100,000.00 | 104.38 | 109,293.96 | 104,378.00 |
| | NEWELL BRANDS INC | FIXED INCOME SECURITIES | 3.850% 04/01/2023 DD 03/30/16 | 279,000.00 | 103.73 | 297,966.93 | 289,409.49 |
| | NOMURA HOLDINGS INC | FIXED INCOME SECURITIES | 2.750% 03/19/2019 DD 03/19/14 | 80,000.00 | 100.95 | 80,926.16 | 80,756.80 |
| | NON-BASE CURRENCY | CASH & CASH EQUIVALENTS | | - | 1.00 | 122,949.14 | 115,313.24 |
| | NON-BASE CURRENCY | CASH & CASH EQUIVALENTS | | - | 1.00 | 4.82 | 3.30 |
| | NON-BASE CURRENCY | CASH & CASH EQUIVALENTS | | - | 1.00 | 12,148,519.75 | 11,534,795.25 |
| | NON-BASE CURRENCY | CASH & CASH EQUIVALENTS | | - | 1.00 | 11,676.07 | 11,419.45 |
| | NON-BASE CURRENCY | CASH & CASH EQUIVALENTS | | - | 1.00 | 499.81 | 371.08 |
| | NON-BASE CURRENCY - BROKER | CASH & CASH EQUIVALENTS | | - | 1.00 | (0.03) | (0.02) |
| | NON-BASE CURRENCY - BROKER | CASH & CASH EQUIVALENTS | | - | 1.00 | 49,909.45 | 49,515.50 |
| | NON-BASE CURRENCY - BROKER | CASH & CASH EQUIVALENTS | | - | 1.00 | 0.26 | 0.18 |
| | NORDEA BANK AB 144A | FIXED INCOME SECURITIES | 1.875% 09/17/2018 DD 09/17/15 | 215,000.00 | 99.95 | 214,402.30 | 214,894.65 |
| | NORFOLK SOUTHERN CORP | FIXED INCOME SECURITIES | 2.900% 06/15/2026 DD 06/03/16 | 132,000.00 | 96.23 | 127,109.61 | 127,023.60 |
| | NORINCHUKIN BK C/D | CASH & CASH EQUIVALENTS | 1.470% 08/03/2017 DD 08/08/16 | 1,980,000.00 | 100.00 | 1,980,000.00 | 1,980,000.00 |
| | NORTHERN TRUST CORP | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 08/08/16 | 430,000.00 | 95.13 | 430,000.00 | 409,037.50 |
| | NORTHROP GRUMMAN CORP | FIXED INCOME SECURITIES | 3.250% 08/01/2023 DD 05/31/13 | 490,000.00 | 101.95 | 503,444.60 | 499,530.50 |
| | NORTHWEST FLORIDA TIMBER 144A | FIXED INCOME SECURITIES | 4.750% 03/04/2029 DD 04/10/14 | 475,000.00 | 87.50 | 467,794.25 | 415,625.00 |
| | NVIDIA CORP | FIXED INCOME SECURITIES | 3.200% 09/16/2026 DD 09/16/16 | 515,000.00 | 96.15 | 514,112.70 | 495,151.90 |
| | NVIDIA CORP | FIXED INCOME SECURITIES | 2.200% 09/16/2021 DD 09/16/16 | 220,000.00 | 97.61 | 219,564.40 | 214,742.00 |
| | ONEMAIN FINANCIAL IS 1A A 144A | FIXED INCOME SECURITIES | 3.190% 03/18/2026 DD 02/05/15 | 2,900,000.00 | 100.71 | 2,910,046.86 | 2,920,590.00 |
| | ORACLE CORP | FIXED INCOME SECURITIES | 4.000% 07/15/2046 DD 07/07/16 | 440,000.00 | 95.65 | 440,141.07 | 420,860.00 |
| | ORACLE CORP | FIXED INCOME SECURITIES | 4.375% 05/15/2055 DD 05/05/15 | 605,000.00 | 99.46 | 602,271.45 | 601,745.10 |
| | PACIFICORP | FIXED INCOME SECURITIES | 4.100% 02/01/2042 DD 01/06/12 | 1,270,000.00 | 100.42 | 1,306,410.90 | 1,275,384.80 |
| | PANAMA GOVERNMENT INTERNATIONA | FIXED INCOME SECURITIES | 4.000% 09/22/2024 DD 09/22/14 | 375,000.00 | 101.75 | 372,281.25 | 381,562.50 |
| | PENSKE TRUCK LEASING CO L 144A | FIXED INCOME SECURITIES | 3.400% 11/15/2026 DD 11/02/16 | 285,000.00 | 95.68 | 284,130.75 | 272,679.45 |
| | PEPSICO INC | FIXED INCOME SECURITIES | 3.450% 10/06/2046 DD 10/06/16 | 150,000.00 | 91.10 | 148,779.00 | 136,648.50 |
| | PEPSICO INC | FIXED INCOME SECURITIES | 2.375% 10/06/2026 DD 10/06/16 | 150,000.00 | 94.67 | 149,973.00 | 142,000.50 |
| | PERUVIAN GOVERNMENT INTERNATIO | FIXED INCOME SECURITIES | 4.125% 08/25/2027 DD 08/25/15 | 126,000.00 | 103.88 | 125,705.16 | 130,882.50 |
| | PERUVIAN GOVERNMENT INTERNATIO | FIXED INCOME SECURITIES | 5.625% 11/18/2050 DD 11/18/10 | 165,000.00 | 113.25 | 190,373.70 | 186,862.50 |
| | PETRO-CANADA | FIXED INCOME SECURITIES | 6.800% 05/15/2038 DD 05/15/08 | 170,000.00 | 129.68 | 184,206.55 | 220,450.90 |
| | PETROLEOS MEXICANOS | FIXED INCOME SECURITIES | 5.625% 01/23/2046 DD 01/23/16 | 29,000.00 | 83.00 | 28,789.46 | 24,070.00 |
| | PETROLEOS MEXICANOS | FIXED INCOME SECURITIES | 6.500% 06/02/2041 DD 06/02/11 | 800,000.00 | 93.66 | 876,647.00 | 749,240.00 |
| | PETROLEOS MEXICANOS 144A | FIXED INCOME SECURITIES | 6.500% 03/13/2027 DD 12/13/16 | 185,000.00 | 103.15 | 183,323.90 | 190,827.50 |
| | PFIZER INC | FIXED INCOME SECURITIES | 4.125% 12/15/2046 DD 11/21/16 | 365,000.00 | 101.73 | 364,364.90 | 371,299.90 |
| | PFIZER INC | FIXED INCOME SECURITIES | 3.400% 05/15/2024 DD 05/15/14 | 70,000.00 | 103.36 | 71,078.00 | 72,354.10 |
| | PFIZER INC | FIXED INCOME SECURITIES | 4.400% 05/15/2044 DD 05/15/14 | 330,000.00 | 105.63 | 337,844.10 | 348,565.80 |
| | PFS FINANCING CORP A A 144A | FIXED INCOME SECURITIES | VAR RT 02/18/2020 DD 02/16/16 | 2,065,000.00 | 100.63 | 2,065,000.00 | 2,078,050.80 |
| | PFS FINANCING CORP BA A 144A | FIXED INCOME SECURITIES | 1.870% 10/15/2021 DD 10/26/16 | 300,000.00 | 99.00 | 299,994.06 | 297,000.00 |
| | PIONEER NATURAL RESOURCES CO | FIXED INCOME SECURITIES | 4.450% 01/15/2026 DD 12/07/15 | 63,000.00 | 105.96 | 57,908.34 | 66,752.28 |
| | PLAINS ALL AMERICAN PIPELINE L | FIXED INCOME SECURITIES | 4.650% 10/15/2025 DD 08/24/15 | 265,000.00 | 103.31 | 264,591.90 | 273,779.45 |
| | PLAINS ALL AMERICAN PIPELINE L | FIXED INCOME SECURITIES | 3.600% 11/01/2024 DD 09/09/14 | 160,000.00 | 95.75 | 155,027.20 | 153,201.60 |
| | PNC BANK NA | FIXED INCOME SECURITIES | 2.150% 04/29/2021 DD 04/29/16 | 252,000.00 | 98.68 | 251,846.28 | 248,671.08 |
| | PNC FINANCIAL SERVICES GROUP I | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 11/01/16 | 790,000.00 | 96.50 | 765,447.50 | 762,350.00 |
| | PRESIDENT & FELLOWS OF HARVARD | FIXED INCOME SECURITIES | 3.300% 07/15/2056 DD 10/13/16 | 145,000.00 | 87.94 | 143,924.10 | 127,518.80 |
| | PRESIDENT & FELLOWS OF HARVARD | FIXED INCOME SECURITIES | 3.150% 07/15/2046 DD 10/13/16 | 74,000.00 | 89.47 | 73,874.20 | 66,207.80 |
| | PRINCIPAL FINANCIAL GROUP INC | FIXED INCOME SECURITIES | 3.100% 11/15/2026 DD 11/10/16 | 55,000.00 | 96.66 | 54,919.70 | 53,160.25 |
| | PRINCIPAL FINANCIAL GROUP INC | FIXED INCOME SECURITIES | 3.125% 05/15/2023 DD 11/16/12 | 75,000.00 | 99.45 | 75,625.50 | 74,590.50 |
| | PRINCIPAL FINANCIAL GROUP INC | FIXED INCOME SECURITIES | 4.625% 09/15/2042 DD 09/10/12 | 25,000.00 | 103.57 | 27,240.75 | 25,892.75 |
| | PUGET ENERGY INC | FIXED INCOME SECURITIES | 5.625% 07/15/2022 DD 06/15/12 | 730,000.00 | 110.73 | 783,529.10 | 808,350.90 |
| | PUGET ENERGY INC | FIXED INCOME SECURITIES | 6.000% 09/01/2021 DD 06/03/11 | 175,000.00 | 111.99 | 189,064.75 | 195,989.50 |
| | QUALCOMM INC | FIXED INCOME SECURITIES | 4.800% 05/20/2045 DD 05/20/15 | 201,000.00 | 106.86 | 196,576.93 | 214,794.63 |
| | QUALCOMM INC | FIXED INCOME SECURITIES | 3.450% 05/20/2025 DD 05/20/15 | 206,000.00 | 101.75 | 205,258.40 | 209,609.12 |
| | RBSCF TRUST 2009- RR2 WBB 144A | FIXED INCOME SECURITIES | VAR RT 02/16/2051 DD 12/01/09 | 680,000.00 | 99.99 | 601,906.25 | 679,945.60 |
| | REPUBLIC OF SOUTH AFRICA GOVER | FIXED INCOME SECURITIES | 5.375% 07/24/2044 DD 07/24/14 | 260,000.00 | 98.40 | 255,587.80 | 255,840.00 |
| | REPUBLIC SERVICES INC | FIXED INCOME SECURITIES | 2.900% 07/01/2026 DD 07/05/16 | 105,000.00 | 95.87 | 104,774.25 | 100,658.25 |
| | REYNOLDS AMERICAN INC | FIXED INCOME SECURITIES | 4.450% 06/12/2025 DD 06/12/15 | 606,000.00 | 105.58 | 630,473.37 | 639,820.86 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

BlackRock Asset Management

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description (c) | | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|---|
| | 21ST CENTURY FOX AMERICA INC | FIXED INCOME SECURITIES | 3.700% 10/15/2025 DD 10/21/15 | 250,000.00 | 101.22 | 249,402.50 | 253,037.50 |
| | REYNOLDS AMERICAN INC | FIXED INCOME SECURITIES | 3.250% 06/12/2020 DD 06/12/15 | 81,000.00 | 102.47 | 80,985.42 | 82,997.46 |
| | REYNOLDS AMERICAN INC | FIXED INCOME SECURITIES | 5.850% 08/15/2045 DD 06/12/15 | 200,000.00 | 118.41 | 234,683.83 | 236,826.00 |
| | ROGERS COMMUNICATIONS INC | FIXED INCOME SECURITIES | 3.625% 12/15/2025 DD 12/08/15 | 80,000.00 | 101.12 | 79,401.60 | 80,896.00 |
| | ROGERS COMMUNICATIONS INC | FIXED INCOME SECURITIES | 5.000% 03/15/2044 DD 03/10/14 | 110,000.00 | 106.97 | 111,870.00 | 117,667.00 |
| | ROYAL BANK OF CANADA | FIXED INCOME SECURITIES | 2.500% 01/19/2021 DD 01/19/16 | 450,000.00 | 100.25 | 449,496.00 | 451,102.50 |
| | ROYAL BANK OF SCOTLAND GROUP P | FIXED INCOME SECURITIES | 4.800% 04/05/2026 DD 04/05/16 | 200,000.00 | 100.11 | 199,638.00 | 200,226.00 |
| | SANTANDER DRIVE AUTO REC 5 A2A | FIXED INCOME SECURITIES | 1.120% 12/17/2018 DD 10/21/15 | 286,871.39 | 100.00 | 286,861.06 | 286,880.00 |
| | SANTANDER DRIVE AUTO RECE 2 A3 | FIXED INCOME SECURITIES | 1.560% 05/15/2020 DD 05/11/16 | 360,000.00 | 99.92 | 359,937.04 | 359,701.20 |
| | SANTANDER DRIVE AUTO RECEI 1 B | FIXED INCOME SECURITIES | 2.470% 12/15/2020 DD 02/17/16 | 1,755,000.00 | 100.69 | 1,754,906.99 | 1,767,144.60 |
| | SANTANDER DRIVE AUTO RECEI 2 B | FIXED INCOME SECURITIES | 2.080% 02/16/2021 DD 05/11/16 | 1,255,000.00 | 100.07 | 1,254,881.90 | 1,255,903.60 |
| | SANTANDER DRIVE AUTO RECEI 5 C | FIXED INCOME SECURITIES | 2.250% 06/17/2019 DD 11/20/13 | 1,637,153.95 | 100.33 | 1,637,131.69 | 1,642,523.81 |
| | SANTANDER HOLDINGS USA INC | FIXED INCOME SECURITIES | 2.700% 05/24/2019 DD 05/26/16 | 380,000.00 | 99.92 | 379,924.00 | 379,711.20 |
| | SANTANDER HOLDINGS USA INC | FIXED INCOME SECURITIES | 4.500% 07/17/2025 DD 07/17/15 | 290,000.00 | 99.38 | 289,884.00 | 288,187.50 |
| | SANTANDER HOLDINGS USA INC | FIXED INCOME SECURITIES | 2.650% 04/17/2020 DD 04/17/15 | 155,000.00 | 99.11 | 154,381.55 | 153,625.15 |
| | SANTANDER UK GROUP HOLDIN 144A | FIXED INCOME SECURITIES | 4.750% 09/15/2025 DD 09/15/15 | 200,000.00 | 97.90 | 199,448.00 | 195,800.00 |
| | SANTANDER UK GROUP HOLDINGS PL | FIXED INCOME SECURITIES | 2.875% 08/05/2021 DD 08/05/16 | 278,000.00 | 97.79 | 277,641.38 | 271,845.08 |
| | SANTANDER UK GROUP HOLDINGS PL | FIXED INCOME SECURITIES | 2.875% 10/16/2020 DD 10/16/15 | 165,000.00 | 99.10 | 164,740.95 | 163,513.35 |
| | SANTANDER UK PLC 144A | FIXED INCOME SECURITIES | 5.000% 11/07/2023 DD 11/07/13 | 200,000.00 | 101.73 | 209,072.00 | 203,464.00 |
| | SCHOLAR FUNDING TRUST A A 144A | FIXED INCOME SECURITIES | VAR RT 10/28/2043 DD 03/29/11 | 1,230,754.11 | 96.53 | 1,206,463.95 | 1,188,022.33 |
| | SFAVE COMMERCIAL 5AVE A2B 144A | FIXED INCOME SECURITIES | VAR RT 01/05/2043 DD 02/01/15 | 940,000.00 | 99.32 | 977,495.66 | 933,645.60 |
| | SFR GROUP SA 144A | FIXED INCOME SECURITIES | 7.375% 05/01/2026 DD 04/11/16 | 285,000.00 | 102.50 | 285,000.00 | 292,125.00 |
| | SHELL INTERNATIONAL FINANCE BV | FIXED INCOME SECURITIES | 2.125% 05/11/2020 DD 05/11/15 | 195,000.00 | 99.88 | 194,586.60 | 194,767.95 |
| | SHELL INTERNATIONAL FINANCE BV | FIXED INCOME SECURITIES | 4.125% 05/11/2035 DD 05/11/15 | 269,000.00 | 102.11 | 263,909.78 | 274,665.14 |
| | SHIRE ACQUISITIONS INVESTMENTS | FIXED INCOME SECURITIES | 3.200% 09/23/2026 DD 09/23/16 | 220,000.00 | 93.43 | 219,738.20 | 205,554.80 |
| | SHIRE ACQUISITIONS INVESTMENTS | FIXED INCOME SECURITIES | 2.400% 09/23/2021 DD 09/23/16 | 410,000.00 | 96.60 | 409,557.20 | 396,055.90 |
| | SHIRE ACQUISITIONS INVESTMENTS | FIXED INCOME SECURITIES | 1.900% 09/23/2019 DD 09/23/16 | 375,000.00 | 98.73 | 374,696.25 | 370,245.00 |
| | SKANDINAVISKA ENSK INSTL C/D | CASH & CASH EQUIVALENTS | VAR RT 08/17/2017 DD 08/22/16 | 3,085,000.00 | 100.00 | 3,085,000.00 | 3,085,000.00 |
| | SLM PRIVATE EDUCATIO C A2 144A | FIXED INCOME SECURITIES | 3.310% 10/15/2046 DD 05/31/12 | 1,109,569.49 | 101.35 | 1,109,427.58 | 1,124,548.68 |
| | SMB PRIVATE EDUCATI A A2A 144A | FIXED INCOME SECURITIES | 2.700% 05/15/2031 DD 05/26/16 | 210,000.00 | 99.28 | 209,910.69 | 208,490.10 |
| | SMB PRIVATE EDUCATI A A2B 144A | FIXED INCOME SECURITIES | VAR RT 05/15/2026 DD 08/07/14 | 1,085,000.00 | 100.70 | 1,087,712.50 | 1,092,595.00 |
| | SMB PRIVATE EDUCATI C A2A 144A | FIXED INCOME SECURITIES | 2.340% 09/15/2034 DD 10/12/16 | 1,090,000.00 | 98.34 | 1,089,460.89 | 1,071,862.40 |
| | SMB PRIVATE EDUCATIO A A1 144A | FIXED INCOME SECURITIES | VAR RT 05/15/2023 DD 05/26/16 | 460,131.43 | 100.06 | 460,131.43 | 460,407.51 |
| | SMB PRIVATE EDUCATION C B 144A | FIXED INCOME SECURITIES | 3.500% 09/15/2043 DD 10/27/15 | 1,145,000.00 | 96.34 | 1,052,159.74 | 1,103,104.45 |
| | SOCIETE GENERALE DISC | CASH & CASH EQUIVALENTS | 08/10/2017 | 1,225,000.00 | 98.51 | 1,206,747.50 | 1,206,747.50 |
| | SOCIETE GENERALE NY C/D | CASH & CASH EQUIVALENTS | 1.600% 08/31/2017 DD 08/26/16 | 2,900,000.00 | 100.20 | 2,900,000.00 | 2,905,742.00 |
| | SOFI PROFESSIONAL L D A2B 144A | FIXED INCOME SECURITIES | 2.340% 04/25/2033 DD 09/19/16 | 100,000.00 | 97.96 | 99,987.56 | 97,956.00 |
| | SOFI PROFESSIONAL L E A2B 144A | FIXED INCOME SECURITIES | 2.490% 01/25/2036 DD 11/22/16 | 960,000.00 | 99.21 | 958,084.42 | 952,444.80 |
| | SOFI PROFESSIONAL LO D A2 144A | FIXED INCOME SECURITIES | 2.720% 10/27/2036 DD 11/18/15 | 1,288,195.59 | 100.16 | 1,281,664.44 | 1,290,218.06 |
| | SOUTHWESTERN PUBLIC SERVICE CO | FIXED INCOME SECURITIES | 3.300% 06/15/2024 DD 06/09/14 | 500,000.00 | 101.25 | 501,490.00 | 506,235.00 |
| | SPRINT SPECTRUM CO LLC / 144A | FIXED INCOME SECURITIES | 3.360% 03/20/2023 DD 10/27/16 | 1,770,000.00 | 100.19 | 1,772,212.42 | 1,773,309.90 |
| | ST JUDE MEDICAL LLC | FIXED INCOME SECURITIES | 3.875% 09/15/2025 DD 09/23/15 | 30,000.00 | 100.75 | 29,884.80 | 30,223.80 |
| | ST JUDE MEDICAL LLC | FIXED INCOME SECURITIES | 4.750% 04/15/2043 DD 04/02/13 | 35,000.00 | 97.88 | 37,571.79 | 34,258.00 |
| | STANDARD CHART DISC | CASH & CASH EQUIVALENTS | 08/03/2017 | 1,400,000.00 | 98.50 | 1,379,000.00 | 1,379,000.00 |
| | STATE STREET CORP | FIXED INCOME SECURITIES | 2.550% 08/18/2020 DD 08/18/15 | 305,000.00 | 101.01 | 304,304.60 | 308,077.45 |
| | STATE STREET CORP | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 05/21/15 | 1,031,000.00 | 102.25 | 1,067,586.50 | 1,054,197.50 |
| | STRYKER CORP | FIXED INCOME SECURITIES | 3.500% 03/15/2026 DD 03/10/16 | 45,000.00 | 100.94 | 44,706.60 | 45,424.80 |
| | STRYKER CORP | FIXED INCOME SECURITIES | 4.625% 03/15/2046 DD 03/10/16 | 75,000.00 | 101.97 | 74,170.50 | 76,476.00 |
| | SUMITOMO MITSUI BANKING CORP/N | CASH & CASH EQUIVALENTS | VAR RT 08/18/2017 DD 08/19/16 | 2,385,000.00 | 100.00 | 2,385,000.00 | 2,385,000.00 |
| | SUMITOMO MITSUI BKG INSTL C/D | CASH & CASH EQUIVALENTS | 1.600% 09/12/2017 DD 09/13/16 | 1,950,000.00 | 100.00 | 1,950,000.00 | 1,950,000.00 |
| | SUMITOMO MITSUI TRST C/D | CASH & CASH EQUIVALENTS | VAR RT 09/20/2017 DD 09/21/16 | 2,540,000.00 | 100.00 | 2,540,000.00 | 2,540,000.00 |
| | SUMITOMO MITSUI TRUST BANK LIM | CASH & CASH EQUIVALENTS | VAR RT 09/27/2017 DD 09/30/16 | 1,540,000.00 | 100.00 | 1,540,000.00 | 1,540,000.00 |
| | SUMITOMO TR & BKG DISC | CASH & CASH EQUIVALENTS | 07/21/2017 | 2,130,000.00 | 99.32 | 2,092,828.54 | 2,115,466.88 |
| | SUNOCO LOGISTICS PARTNERS OPER | FIXED INCOME SECURITIES | 5.350% 05/15/2045 DD 11/17/14 | 105,000.00 | 96.57 | 92,683.13 | 101,394.30 |
| | SWEDBANK (SPARBANK) C/D | CASH & CASH EQUIVALENTS | 1.380% 08/18/2017 DD 08/22/16 | 1,895,000.00 | 100.00 | 1,895,000.00 | 1,895,000.00 |
| | SYNCHRONY CREDIT CARD MAST 1 A | FIXED INCOME SECURITIES | 2.370% 03/15/2023 DD 03/17/15 | 2,210,000.00 | 100.90 | 2,254,458.98 | 2,229,934.20 |
| | SYNCHRONY FINANCIAL | FIXED INCOME SECURITIES | 4.500% 07/23/2025 DD 07/23/15 | 115,000.00 | 102.72 | 114,579.10 | 118,124.55 |
| | TEACHERS INSURANCE & ANNU 144A | FIXED INCOME SECURITIES | 4.900% 09/15/2044 DD 09/18/14 | 35,000.00 | 108.18 | 38,641.40 | 37,861.60 |
| | TEACHERS INSURANCE & ANNU 144A | FIXED INCOME SECURITIES | 6.850% 12/16/2039 DD 12/16/09 | 86,000.00 | 129.77 | 115,693.22 | 111,603.92 |
| | TEVA PHARMACEUTICAL FINANCE CO | FIXED INCOME SECURITIES | 2.950% 12/18/2022 DD 12/18/12 | 350,000.00 | 96.36 | 352,311.80 | 337,260.00 |
| | TEVA PHARMACEUTICAL FINANCE NE | FIXED INCOME SECURITIES | 4.100% 10/01/2046 DD 07/21/16 | 325,000.00 | 85.69 | 305,240.41 | 278,479.50 |
| | TEVA PHARMACEUTICAL FINANCE NE | FIXED INCOME SECURITIES | 3.150% 10/01/2026 DD 07/21/16 | 580,000.00 | 92.19 | 565,237.20 | 534,719.40 |
| | TEVA PHARMACEUTICAL FINANCE NE | FIXED INCOME SECURITIES | 2.800% 07/21/2023 DD 07/21/16 | 295,000.00 | 94.66 | 292,584.30 | 279,244.05 |
| | TEVA PHARMACEUTICAL FINANCE NE | FIXED INCOME SECURITIES | 2.200% 07/21/2021 DD 07/21/16 | 300,000.00 | 95.67 | 297,132.00 | 287,007.00 |
| | TEVA PHARMACEUTICAL FINANCE NE | FIXED INCOME SECURITIES | 1.400% 07/20/2018 DD 07/21/16 | 305,000.00 | 99.19 | 304,737.70 | 302,514.25 |
| | THERMO FISHER SCIENTIFIC INC | FIXED INCOME SECURITIES | 2.950% 09/19/2026 DD 09/19/16 | 65,000.00 | 94.43 | 64,211.55 | 61,376.25 |
| | THERMO FISHER SCIENTIFIC INC | FIXED INCOME SECURITIES | 3.000% 04/15/2023 DD 04/13/16 | 75,000.00 | 98.29 | 74,634.00 | 73,715.25 |
| | TIME WARNER INC | FIXED INCOME SECURITIES | 3.875% 01/15/2026 DD 11/20/15 | 630,000.00 | 100.11 | 673,501.50 | 630,680.40 |
| | TIME WARNER INC | FIXED INCOME SECURITIES | 3.600% 07/15/2025 DD 06/04/15 | 323,000.00 | 99.44 | 337,980.74 | 321,191.20 |
| | TORONTO DOM HLDGS DISC | CASH & CASH EQUIVALENTS | 08/09/2017 | 1,106,000.00 | 98.69 | 1,091,542.12 | 1,091,542.12 |
| | TORONTO DOMINION BANK C/D | CASH & CASH EQUIVALENTS | VAR RT 08/15/2017 DD 08/18/16 | 1,160,000.00 | 100.00 | 1,160,000.00 | 1,160,000.00 |
| | TOYOTA MOTOR CREDIT CORP | FIXED INCOME SECURITIES | 1.400% 05/20/2019 DD 05/20/16 | 43,000.00 | 98.87 | 42,508.51 | 42,511.95 |
| | TOYOTA MOTOR CREDIT CORP | FIXED INCOME SECURITIES | 2.125% 07/18/2019 DD 07/18/14 | 85,000.00 | 100.43 | 85,512.55 | 85,368.90 |
| | U S TREASURY BOND | FIXED INCOME SECURITIES | 2.875% 11/15/2046 DD 11/15/16 | 3,242,500.00 | 96.55 | 3,107,601.36 | 3,130,536.48 |
| | U S TREASURY BOND | FIXED INCOME SECURITIES | 2.250% 08/15/2046 DD 08/15/16 | 6,232,000.00 | 84.08 | 5,400,685.44 | 5,239,990.24 |
| | U S TREASURY BOND | FIXED INCOME SECURITIES | 2.500% 05/15/2046 DD 05/15/16 | 1,580,000.00 | 88.87 | 1,384,475.00 | 1,404,098.60 |
| | U S TREASURY BOND | FIXED INCOME SECURITIES | 2.500% 02/15/2046 DD 02/15/16 | 2,336,200.00 | 88.86 | 2,265,743.10 | 2,075,923.96 |
| | U S TREASURY BOND | FIXED INCOME SECURITIES | 2.875% 08/15/2045 DD 08/15/15 | 1,470,000.00 | 96.23 | 1,551,883.59 | 1,414,595.70 |
| | U S TREASURY BOND | FIXED INCOME SECURITIES | 3.000% 05/15/2045 DD 05/15/15 | 760,000.00 | 98.65 | 822,581.25 | 749,724.80 |
| | U S TREASURY BOND | FIXED INCOME SECURITIES | 2.500% 02/15/2045 DD 02/15/15 | 10,000.00 | 89.07 | 8,860.94 | 8,907.40 |
| | U S TREASURY BOND | FIXED INCOME SECURITIES | 3.125% 08/15/2044 DD 08/15/14 | 1,075,000.00 | 101.21 | 1,297,777.34 | 1,088,018.25 |
| | U S TREASURY BOND | FIXED INCOME SECURITIES | 3.750% 11/15/2043 DD 11/15/13 | 3,467,500.00 | 113.38 | 4,314,515.76 | 3,931,416.83 |
| | U S TREASURY BOND | FIXED INCOME SECURITIES | 3.125% 11/15/2041 DD 11/15/11 | 8,115,000.00 | 101.49 | 8,980,124.33 | 8,235,751.20 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.750% 11/15/2023 DD 11/15/13 | 3,207,000.00 | 103.30 | 3,353,914.31 | 3,312,734.79 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.000% 09/30/2020 DD 09/30/13 | 2,255,000.00 | 101.13 | 2,313,489.06 | 2,280,549.15 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.250% 12/31/2018 DD 12/31/16 | 13,400,000.00 | 100.10 | 13,391,282.43 | 13,413,668.00 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.750% 11/30/2021 DD 11/30/16 | 16,820,000.00 | 99.25 | 16,689,914.07 | 16,694,522.80 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.125% 11/30/2023 DD 11/30/16 | 2,275,000.00 | 99.34 | 2,244,880.79 | 2,259,894.00 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.000% 11/15/2019 DD 11/15/16 | 20,090,000.00 | 98.80 | 19,864,800.92 | 19,848,317.30 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.000% 11/15/2026 DD 11/15/16 | 3,469,000.00 | 96.22 | 3,313,609.80 | 3,337,698.35 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.250% 10/31/2021 DD 10/31/16 | 5,235,000.00 | 96.97 | 5,057,297.20 | 5,076,327.15 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.125% 09/30/2021 DD 09/30/16 | 3,586,000.00 | 96.46 | 3,490,276.86 | 3,458,948.02 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.375% 09/30/2023 DD 09/30/16 | 830,000.00 | 94.70 | 819,098.84 | 786,001.70 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.250% 07/31/2023 DD 07/31/16 | 9,895,000.00 | 94.14 | 9,793,259.59 | 9,315,251.95 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.125% 07/31/2021 DD 07/31/16 | 17,365,000.00 | 96.66 | 17,350,488.24 | 16,785,703.60 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

BlackRock Asset Management

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value Security description (c) | | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|---|
| | 21ST CENTURY FOX AMERICA INC | FIXED INCOME SECURITIES | 3.700% 10/15/2025 DD 10/21/15 | 250,000.00 | 101.22 | 249,402.50 | 253,037.50 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.125% 06/30/2021 DD 06/30/16 | 22,190,000.00 | 96.79 | 21,925,908.40 | 21,476,591.50 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.625% 05/15/2026 DD 05/15/16 | 885,000.00 | 93.25 | 880,012.41 | 825,262.50 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.625% 04/30/2023 DD 04/30/16 | 6,810,000.00 | 96.72 | 6,863,026.57 | 6,586,563.90 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.500% 03/31/2023 DD 03/31/16 | 9,325,000.00 | 96.09 | 9,248,183.08 | 8,960,019.50 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.125% 12/31/2021 DD 12/31/14 | 4,325,000.00 | 100.86 | 4,446,207.71 | 4,362,022.00 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.250% 11/30/2018 DD 11/30/13 | 5,442,000.00 | 100.15 | 5,477,683.10 | 5,449,890.90 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 0.875% 09/15/2019 DD 09/15/16 | 25,910,000.00 | 98.69 | 25,680,247.89 | 25,570,838.10 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.375% 08/31/2023 DD 08/31/16 | 3,975,000.00 | 94.75 | 3,961,880.70 | 3,766,153.50 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.500% 08/15/2026 DD 08/15/16 | 9,165,000.00 | 91.97 | 8,555,734.95 | 8,429,325.45 |
| | UBS AG STAMFORD BRH INSTL C/D | CASH & CASH EQUIVALENTS | 1.570% 09/08/2017 DD 09/12/16 | 3,335,000.00 | 100.00 | 3,335,000.00 | 3,335,000.00 |
| | UBS AG STAMFORD BRH INSTL C/D | CASH & CASH EQUIVALENTS | VAR RT 08/18/2017 DD 08/19/16 | 2,390,000.00 | 100.00 | 2,390,000.00 | 2,390,000.00 |
| | UBS GROUP FUNDING JERSEY 144A | FIXED INCOME SECURITIES | 2.650% 02/01/2022 DD 08/10/16 | 230,000.00 | 97.19 | 229,862.00 | 223,537.00 |
| | UBS GROUP FUNDING JERSEY 144A | FIXED INCOME SECURITIES | 2.950% 09/24/2020 DD 09/24/15 | 425,000.00 | 100.04 | 424,273.25 | 425,187.00 |
| | UNION PACIFIC CORP | FIXED INCOME SECURITIES | 3.875% 02/01/2055 DD 01/29/15 | 200,000.00 | 91.85 | 185,487.31 | 183,708.00 |
| | UNION PACIFIC RAILROAD CO 2014 | FIXED INCOME SECURITIES | 3.227% 05/14/2026 DD 05/20/14 | 470,257.14 | 98.64 | 470,257.14 | 463,871.05 |
| | UNITED TECHNOLOGIES CORP | FIXED INCOME SECURITIES | STEP 05/04/2018 DD 05/01/2015 | 1,051,000.00 | 100.02 | 1,053,499.02 | 1,051,231.22 |
| | UNITEDHEALTH GROUP INC | FIXED INCOME SECURITIES | 4.750% 07/15/2045 DD 07/23/15 | 45,000.00 | 110.16 | 44,815.05 | 49,572.90 |
| | UNITEDHEALTH GROUP INC | FIXED INCOME SECURITIES | 4.625% 07/15/2035 DD 07/23/15 | 177,000.00 | 109.00 | 177,945.18 | 192,937.08 |
| | UNITEDHEALTH GROUP INC | FIXED INCOME SECURITIES | 3.350% 07/15/2022 DD 07/23/15 | 95,000.00 | 103.03 | 94,883.15 | 97,879.45 |
| | UNITEDHEALTH GROUP INC | FIXED INCOME SECURITIES | 2.700% 07/15/2020 DD 07/23/15 | 140,000.00 | 101.51 | 139,916.00 | 142,107.00 |
| | UNITEDHEALTH GROUP INC | FIXED INCOME SECURITIES | 2.875% 12/15/2021 DD 12/08/14 | 266,000.00 | 101.37 | 265,712.72 | 269,630.90 |
| | UNITEDHEALTH GROUP INC | FIXED INCOME SECURITIES | 4.250% 03/15/2043 DD 02/28/13 | 88,000.00 | 102.05 | 88,879.12 | 89,805.76 |
| | UNIV OF CALIFORNIA CA REVENUES | FIXED INCOME SECURITIES | 4.858% 05/15/2039 DD 03/01/12 | 135,000.00 | 95.74 | 124,421.07 | 129,246.30 |
| | UNIV OF CALIFORNIA CA REVENUES | FIXED INCOME SECURITIES | 4.767% 05/15/2115 DD 04/08/15 | 187,000.00 | 95.36 | 185,043.18 | 178,313.85 |
| | URUGUAY GOVERNMENT INTERNATION | FIXED INCOME SECURITIES | 4.375% 10/27/2027 DD 10/27/15 | 560,000.00 | 100.26 | 579,649.00 | 561,428.00 |
| | US BANCORP | FIXED INCOME SECURITIES | 2.375% 07/22/2026 DD 07/22/16 | 200,000.00 | 92.58 | 198,536.00 | 185,154.00 |
| | US BANCORP | FIXED INCOME SECURITIES | 3.100% 04/27/2026 DD 04/26/16 | 75,000.00 | 97.36 | 74,942.25 | 73,017.00 |
| | VERIZON COMMUNICATIONS INC | FIXED INCOME SECURITIES | 4.672% 03/15/2055 DD 03/13/15 | 190,000.00 | 93.91 | 162,562.10 | 178,430.90 |
| | VERIZON COMMUNICATIONS INC | FIXED INCOME SECURITIES | 4.400% 11/01/2034 DD 10/29/14 | 902,000.00 | 98.70 | 899,989.09 | 890,264.98 |
| | VERIZON COMMUNICATIONS INC | FIXED INCOME SECURITIES | 3.000% 11/01/2021 DD 10/29/14 | 360,000.00 | 100.73 | 371,326.32 | 362,624.40 |
| | VERIZON COMMUNICATIONS INC | FIXED INCOME SECURITIES | 5.012% 08/21/2054 DD 02/21/15 | 784,000.00 | 99.48 | 762,507.85 | 779,891.84 |
| | VERIZON COMMUNICATIONS INC | FIXED INCOME SECURITIES | 4.862% 08/21/2046 DD 02/21/15 | 653,000.00 | 101.33 | 668,314.21 | 661,678.37 |
| | VERIZON COMMUNICATIONS INC | FIXED INCOME SECURITIES | 4.500% 09/15/2020 DD 09/18/13 | 360,000.00 | 107.01 | 392,367.60 | 385,239.60 |
| | VERIZON COMMUNICATIONS INC | FIXED INCOME SECURITIES | 3.850% 11/01/2042 DD 11/07/12 | 210,000.00 | 86.65 | 172,985.40 | 181,973.40 |
| | VIACOM INC | FIXED INCOME SECURITIES | 3.450% 10/04/2026 DD 10/04/16 | 50,000.00 | 92.42 | 49,740.50 | 46,210.00 |
| | VIACOM INC | FIXED INCOME SECURITIES | 4.850% 12/15/2034 DD 12/10/14 | 270,000.00 | 89.15 | 261,802.80 | 240,696.90 |
| | VIACOM INC | FIXED INCOME SECURITIES | 4.375% 03/15/2043 DD 03/15/13 | 210,000.00 | 79.66 | 164,224.20 | 167,277.60 |
| | VIRGIN AUSTRALIA 2013-1A 144A | FIXED INCOME SECURITIES | 5.000% 04/23/2025 DD 10/22/13 | 447,166.26 | 104.50 | 447,166.26 | 467,288.74 |
| | VIRGINIA ELECTRIC & POWER CO | FIXED INCOME SECURITIES | 6.350% 11/30/2037 DD 12/04/07 | 175,000.00 | 128.80 | 237,956.75 | 225,396.50 |
| | VIRGINIA ELECTRIC & POWER CO | FIXED INCOME SECURITIES | 6.000% 05/15/2037 DD 05/17/07 | 625,000.00 | 123.73 | 814,359.75 | 773,337.50 |
| | VISA INC | FIXED INCOME SECURITIES | 4.300% 12/14/2045 DD 12/14/15 | 158,000.00 | 105.55 | 164,717.70 | 166,770.58 |
| | VISA INC | FIXED INCOME SECURITIES | 4.150% 12/14/2035 DD 12/14/15 | 543,000.00 | 104.70 | 562,863.96 | 568,510.14 |
| | WACHOVIA CORP | FIXED INCOME SECURITIES | 5.500% 08/01/2035 DD 08/01/05 | 54,000.00 | 110.73 | 61,214.40 | 59,791.50 |
| | WALDORF ASTORIA BO BOCA A 144A | FIXED INCOME SECURITIES | VAR RT 06/15/2029 DD 07/18/16 | 130,000.00 | 100.36 | 130,000.00 | 130,466.70 |
| | WALGREENS BOOTS ALLIANCE INC | FIXED INCOME SECURITIES | 4.650% 06/01/2046 DD 06/01/16 | 120,000.00 | 101.48 | 130,297.90 | 121,772.40 |
| | WALGREENS BOOTS ALLIANCE INC | FIXED INCOME SECURITIES | 3.450% 06/01/2026 DD 06/01/16 | 500,000.00 | 98.16 | 524,452.04 | 490,800.00 |
| | WALGREENS BOOTS ALLIANCE INC | FIXED INCOME SECURITIES | 4.800% 11/18/2044 DD 11/18/14 | 190,000.00 | 102.78 | 173,192.60 | 195,283.90 |
| | WAL-MART STORES INC | FIXED INCOME SECURITIES | 4.000% 04/11/2043 DD 04/11/13 | 180,000.00 | 100.46 | 190,209.60 | 180,822.60 |
| | WALT DISNEY CO/THE | FIXED INCOME SECURITIES | 1.850% 07/30/2026 DD 07/12/16 | 390,000.00 | 90.03 | 366,034.50 | 351,113.10 |
| | WALT DISNEY CO/THE | FIXED INCOME SECURITIES | 3.150% 09/17/2025 DD 09/17/15 | 200,000.00 | 101.43 | 209,766.00 | 202,850.00 |
| | WELLS FARGO & CO | FIXED INCOME SECURITIES | 4.750% 12/07/2046 DD 12/08/16 | 210,000.00 | 101.49 | 209,601.00 | 213,120.60 |
| | WELLS FARGO & CO | FIXED INCOME SECURITIES | 4.400% 06/14/2046 DD 06/14/16 | 240,000.00 | 95.71 | 239,721.60 | 229,692.00 |
| | WELLS FARGO & CO | FIXED INCOME SECURITIES | 4.900% 11/17/2045 DD 11/17/15 | 155,000.00 | 102.71 | 153,818.90 | 159,203.60 |
| | WELLS FARGO & CO | FIXED INCOME SECURITIES | 2.600% 07/22/2020 DD 07/22/15 | 317,000.00 | 100.58 | 316,822.48 | 318,832.26 |
| | WELLS FARGO & CO | FIXED INCOME SECURITIES | 4.300% 07/22/2027 DD 07/22/15 | 470,000.00 | 102.86 | 472,615.84 | 483,427.90 |
| | WELLS FARGO & CO | FIXED INCOME SECURITIES | 3.900% 05/01/2045 DD 04/30/15 | 13,000.00 | 94.85 | 12,956.58 | 12,330.63 |
| | WELLS FARGO & CO | FIXED INCOME SECURITIES | VAR RT 04/23/2018 DD 04/23/13 | 2,320,000.00 | 100.38 | 2,320,000.00 | 2,328,816.00 |
| | WELLS FARGO & CO | FIXED INCOME SECURITIES | 3.000% 10/23/2026 DD 10/25/16 | 20,000.00 | 95.24 | 19,953.80 | 19,048.00 |
| | WELLS FARGO & CO | FIXED INCOME SECURITIES | 2.100% 07/26/2021 DD 07/25/16 | 260,000.00 | 97.31 | 259,755.60 | 252,995.60 |
| | WELLS FARGO & CO | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 01/23/15 | 470,000.00 | 104.99 | 523,462.50 | 493,453.00 |
| | WELLS FARGO COMMERCIAL C27 A5 | FIXED INCOME SECURITIES | 3.451% 02/15/2048 DD 03/01/15 | 970,000.00 | 101.88 | 999,040.83 | 988,197.20 |
| | WELLS FARGO COMMERCIAL C28 A4 | FIXED INCOME SECURITIES | 3.540% 05/15/2048 DD 05/01/15 | 410,000.00 | 102.70 | 436,265.63 | 421,082.30 |
| | WESTROCK MWV LLC | FIXED INCOME SECURITIES | 8.200% 01/15/2030 DD 01/18/00 | 300,000.00 | 130.55 | 411,014.42 | 391,644.00 |
| | WESTROCK RKT CO | FIXED INCOME SECURITIES | 4.900% 03/01/2022 DD 03/01/13 | 92,000.00 | 108.55 | 101,258.88 | 99,869.68 |
| | WORLD FINANCIAL NETWORK CR A A | FIXED INCOME SECURITIES | 2.030% 04/15/2025 DD 07/27/16 | 1,670,000.00 | 97.94 | 1,669,505.85 | 1,635,631.40 |
| | WORLD FINANCIAL NETWORK CR C B | FIXED INCOME SECURITIES | 3.570% 08/15/2022 DD 07/19/12 | 1,386,000.00 | 102.43 | 1,385,974.64 | 1,419,707.52 |
| | ZOETIS INC | FIXED INCOME SECURITIES | 1.875% 02/01/2018 DD 08/01/13 | 745,000.00 | 100.00 | 744,955.30 | 745,000.00 |
| | | | | Total Blackrock | | 747,617,086.63 | 738,303,699.81 |

# Appendix IX

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Camden Asset Management

| (a) | Identity of issue, borrower, lessor or similar party (b) | CUSIP | Description of investment including maturity date, rate of interest, collateral, par or maturity value (c) Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | **Long Call Option** | | | | | |
| | ANTM JAN CAL 135 012017 | ANTM 1 C135 | 444 | 9.70 | 95,980.15 | 430,680.00 |
| | EXC APR CAL 35 042117 | EXC 4 C35 | 1,071 | 1.85 | 88,067.26 | 198,135.00 |
| | EXC JAN CAL 35 012017 | EXC 1 C35 | 1,590 | 1.00 | 81,090.00 | 159,000.00 |
| | HBAN APR CAL 12 042117 | HBAN 4 C12 | 6,229 | 1.58 | 118,894.06 | 984,182.00 |
| | HBAN APR CAL 13 042117 | HBAN 4 C13 | 637 | 0.93 | 4,553.79 | 59,241.00 |
| | KEY MAR CAL 14 031717 | KEY 3 C14 | 2,050 | 4.20 | 63,550.00 | 861,000.00 |
| | KEY MAR CAL 16 031717 | KEY 3 C16 | 2,562 | 2.42 | 54,725.34 | 620,004.00 |
| | **Long Call Option Total** | | | | **506,860.60** | **3,312,242.00** |
| | **Long Common Stock** | | | | | |
| | AMR CORP COM | 001ESC102 | 255,050 | 1.13 | 173,558.26 | 289,048.18 |
| | JAGUAR MINING INC COM | 47009M400 | 1,502,479 | 0.43 | 1,562,687.67 | 648,343.01 |
| | KINDER MORGAN INC/DELAWARE COM | 49456B101 | 724,400 | 20.71 | 15,512,626.26 | 15,002,324.00 |
| | UNAPIX ENTERTAINMENT INC RST | XX9L29289 | 104,880 | 0.00 | 17,546.12 | 0.00 |
| | **Long Common Stock Total** | | | | **17,266,418.31** | **15,939,715.19** |
| | **Long Convertible Bond** | | | | | |
| | ACORDA THERAPEUTICS CV 1.75% 061521 REG | 00484MAA4 | 5,800,000 | 76.00 | 5,920,008.54 | 4,408,000.00 |
| | ADVANCED MICRO DEV CV 2.125% 090126 REG | 007903BD8 | 27,885,000 | 157.69 | 28,204,243.00 | 43,971,159.40 |
| | AEROJET ROCKETDYNE CV 2.25% 121523 144A | 007800AA3 | 5,225,000 | 97.38 | 5,212,903.13 | 5,087,843.75 |
| | BLACKHAWK NETWORK H CV 1.5% 011522 144A | 09238EAA2 | 9,175,000 | 102.50 | 9,131,500.00 | 9,404,375.00 |
| | BOTTOMLINE TECHNOLOG CV 1.5% 120117 REG | 101388AA4 | 22,075,000 | 102.81 | 22,571,992.06 | 22,695,859.42 |
| | BROADSOFT INC CV 1% 090122 REG | 11133BAD4 | 17,550,000 | 120.81 | 18,095,735.29 | 21,202,593.78 |
| | CARDTRONICS INC CV 1% 120120 REG | 14161HAG3 | 6,335,000 | 117.50 | 6,231,939.25 | 7,443,625.00 |
| | CHENIERE ENERGY INC CV 4.25% 031545 REG | 16411RAG4 | 20,925,000 | 60.56 | 13,423,983.71 | 12,672,703.16 |
| | CIENA CORP CV 4% 121520 REG | 171779AK7 | 47,545,000 | 139.62 | 64,258,031.87 | 66,384,706.24 |
| | CITRIX SYSTEMS INC CV 0.5% 041519 REG | 177376AD2 | 5,550,000 | 115.75 | 6,208,427.10 | 6,424,125.00 |
| | CLOVIS ONCOLOGY INC CV 2.5% 091521 REG | 189464AB6 | 3,900,000 | 102.75 | 3,816,969.00 | 4,007,250.00 |
| | CONVERGYS CORP CV DEB 5.75% 091529 REG | 212485AE6 | 7,063,000 | 226.13 | 10,161,284.31 | 15,971,208.75 |
| | CORNERSTONE ONDEMAND CV 1.5% 070118 REG | 21925YAB9 | 5,125,000 | 104.00 | 5,326,245.70 | 5,330,000.00 |
| | COWEN GROUP INC CV 3% 031519 REG | 223622AB7 | 5,678,000 | 99.75 | 5,783,034.96 | 5,663,805.00 |
| | CSG SYSTEMS INTERN CV 4.25% 031536 144A | 126349AE9 | 11,750,000 | 111.56 | 11,750,000.00 | 13,108,593.75 |
| | DISH NETWORK CORP CV 3.375% 081526 144A | 25470MAA7 | 36,550,000 | 113.81 | 38,445,087.02 | 41,598,468.80 |
| | ENVESTNET INC CV 1.75% 121519 REG | 29404KAA4 | 7,804,000 | 95.25 | 7,842,312.23 | 7,433,310.00 |
| | EURONET WORLDWIDE IN CV 1.5% 100144 REG | 298736AH2 | 6,975,000 | 115.75 | 8,506,616.15 | 8,073,562.50 |
| | EZCORP INC CV 2.125% 061519 REG | 302301AB2 | 18,100,000 | 96.38 | 16,705,299.35 | 17,443,875.00 |
| | FINISAR CORP CV 0.5% 121533 REG | 31787AAM3 | 7,429,000 | 118.31 | 7,036,375.91 | 8,789,435.63 |
| | FINISAR CORP CV 0.5% 121536 144A | 31787AAN1 | 10,850,000 | 100.81 | 10,850,000.00 | 10,938,156.25 |
| | FIREEYE INC CV 1.625% 060135 REG | 31816QAD3 | 1,625,000 | 90.06 | 1,318,320.27 | 1,463,515.62 |
| | GAIN CAPITAL HOLDI CV 4.125% 120118 REG | 36268WAB6 | 2,160,000 | 97.25 | 2,054,248.74 | 2,100,600.00 |
| | GENERAL CABLE CO CV 4.5 111529 REG | 369300AL2 | 27,759,000 | 78.19 | 20,846,516.49 | 21,704,068.19 |
| | IMPAX LABORATORIES INC CV 2% 061522 REG | 45256BAE1 | 22,415,000 | 78.94 | 20,512,741.31 | 17,693,840.67 |
| | INPHI CORP CV 1.125% 120120 REG | 45772FAB3 | 7,125,000 | 129.19 | 8,875,794.66 | 9,204,609.39 |
| | INSULET CORPORATIO CV 1.25% 091521 144A | 45784PAE1 | 5,675,000 | 92.63 | 5,730,010.93 | 5,256,468.75 |
| | INTEGRATED DEVICE CV 0.875% 111522 REG | 458118AC0 | 8,477,000 | 102.94 | 8,578,364.90 | 8,726,011.89 |
| | INTEL CORP CV JR SUB 2.95% 121535 REG | 458140AD2 | 3,400,000 | 135.06 | 4,522,622.20 | 4,592,125.00 |
| | INVACARE CORP CV 5% 021521 144A | 461203AE1 | 5,325,000 | 104.50 | 5,325,420.00 | 5,564,625.00 |
| | J2 GLOBAL COMMUNICA CV 3.25% 061529 REG | 48123VAC6 | 4,525,000 | 132.12 | 4,669,674.87 | 5,978,656.24 |
| | JAZZ INVESTMENTS I CV 1.875% 081521 REG | 472145AB7 | 9,195,000 | 95.81 | 9,887,919.80 | 8,809,959.38 |
| | KAMAN CORP CV 3.25% 111517 144A | 483548AD5 | 21,578,000 | 147.44 | 26,904,025.29 | 31,814,063.81 |
| | KNOWLES CORP CV 3.25% 110121 144A | 49926DAA7 | 15,460,000 | 116.00 | 15,577,112.23 | 17,933,600.00 |
| | LIBERTY MEDIA CORP CV DEB 3.75% 021530 R | 530715AL5 | 48,974,000 | 57.75 | 24,755,832.93 | 28,282,485.00 |
| | LIBERTY MEDIA CORP CV DEB 4% 111529 REG | 530715AG6 | 27,956,000 | 59.50 | 13,654,422.14 | 16,633,820.00 |
| | LIGAND PHARMACEUTIC CV 0.75% 081519 REG | 53220KAD0 | 10,725,000 | 144.37 | 13,287,054.42 | 15,484,218.74 |
| | MEDICINES COMPANY CV 2.75% 071523 144A | 584688AF2 | 11,100,000 | 96.19 | 10,826,466.68 | 10,676,812.51 |
| | MICROCHIP TECHNOLO CV 1.625% 021525 REG | 595017AD6 | 30,442,000 | 129.50 | 33,246,356.13 | 39,422,390.00 |
| | MODUSLINK GLOBAL SO CV 5.25% 030119 REG | 60786LAB3 | 8,335,000 | 87.00 | 5,571,136.70 | 7,251,450.00 |
| | MOLINA HEALTHCARE CV 1.125% 011520 REG | 60855RAC4 | 23,075,000 | 143.31 | 31,283,749.78 | 33,069,359.38 |
| | NATIONAL HEALTH INV CV 3.25% 040121 REG | 63633DAE4 | 2,877,000 | 112.13 | 3,182,761.40 | 3,225,836.25 |
| | NEVRO CORP CV 1.75% 060121 REG | 64157FAA1 | 4,325,000 | 106.25 | 4,457,757.50 | 4,595,312.50 |
| | NEWMONT MI CV COGUARNT 1.625% 071517 REG | 651639AJ5 | 3,095,000 | 101.94 | 3,152,769.50 | 3,154,965.63 |
| | NUANCE COMMUNICATION CV 1.5% 110135 REG | 67020YAG5 | 11,180,000 | 96.94 | 10,932,146.51 | 10,837,612.52 |
| | NUANCE COMMUNICATIONS CV 1% 121535 REG | 67020YAK6 | 14,028,000 | 90.31 | 12,324,554.58 | 12,669,037.53 |
| | NXP SEMICONDUCTOR NV CV 1% 120119 REG | 62952QAB6 | 27,620,000 | 113.75 | 31,397,998.95 | 31,417,750.00 |
| | PANDORA MEDIA INC CV 1.75% 120120 REG | 698354AB3 | 13,450,000 | 102.50 | 13,507,310.45 | 13,786,250.00 |
| | PHOTRONICS INC CV 3.25% 040119 REG | 719405AK8 | 13,188,000 | 126.25 | 14,887,394.55 | 16,649,850.00 |
| | PRA GROUP INC CV 3% 080120 REG | 73640QAB1 | 12,393,000 | 94.19 | 9,620,060.43 | 11,672,656.91 |
| | RAMBUS INC CV 1.125% 081518 REG | 750917AE6 | 9,122,000 | 124.19 | 10,804,894.06 | 11,328,383.77 |
| | RESTORATION HARDWARE CV 0% 061519 144A | 761283AA8 | 9,589,000 | 85.31 | 8,473,381.75 | 8,180,615.65 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Camden Asset Management

| (a) | Identity of issue, borrower, lessor or similar party (b) | CUSIP | Description of investment including maturity date, rate of interest, collateral, par or maturity value (c) Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | RTI INTERNATIONAL CV 1.625% 101519 REG | 74973WAB3 | 0 | 0.00 | 0.00 | 0.00 |
| | SEACOR HOLDINGS INC CV 2.5% 121527 REG | 811904AM3 | 8,437,000 | 103.25 | 8,447,046.91 | 8,711,202.50 |
| | SERVICESOURCE INTL I CV 1.5% 080118 REG | 81763UAB6 | 6,750,000 | 95.75 | 6,003,102.25 | 6,463,125.00 |
| | SHUTTERFLY INC CV 0.25% 051518 REG | 82568PAB2 | 21,416,000 | 101.19 | 20,734,679.36 | 21,670,315.03 |
| | SPIRIT REALTY CAPI CV 2.875% 051519 REG | 84860WAA0 | 8,825,000 | 104.06 | 9,819,176.53 | 9,183,515.65 |
| | STILLWATER MINING C CV 1.75% 101532 REG | 86074QAL6 | 30,835,000 | 127.88 | 38,008,462.19 | 39,430,256.25 |
| | TESLA MOTORS INC CV 1.25% 030121 REG | 88160RAC5 | 25,094,000 | 86.56 | 22,193,231.50 | 21,721,993.79 |
| | TUTOR PERINI CORP CV 2.875% 061521 144A | 901109AC2 | 725,000 | 113.94 | 728,147.22 | 826,046.87 |
| | TWITTER INC CV 0.25% 091519 REG | 90184LAB8 | 35,783,000 | 93.50 | 32,465,266.82 | 33,457,104.99 |
| | TWITTER INC CV 1% 091521 REG | 90184LAD4 | 1,392,000 | 92.00 | 1,390,055.38 | 1,280,640.00 |
| | VERISIGN INC CV SUB 3.25% 081537 REG | 92343EAD4 | 25,515,000 | 222.56 | 31,650,430.70 | 56,786,821.89 |
| | VITAMIN SHOPPE INC CV 2.25% 120120 REG | 92849EAB7 | 26,325,000 | 92.19 | 26,357,534.97 | 24,268,359.42 |
| | WEBMD HEALTH CORP CV 2.625% 061523 144A | 94770VAL6 | 16,800,000 | 93.75 | 17,261,248.60 | 15,750,000.00 |
| | WORKDAY INC CV 0.75% 071518 REG | 98138HAC5 | 28,494,000 | 104.88 | 34,467,283.92 | 29,883,082.50 |
| | WORKDAY INC CV 1.5% 071520 REG | 98138HAD3 | 15,975,000 | 110.25 | 18,742,997.91 | 17,612,437.50 |
| | YAHOO INC CV 0% 120118 REG | 984332AF3 | 766,000 | 98.81 | 769,315.00 | 756,903.75 |
| | **Long Convertible Bond Total** | | | | **964,688,787.99** | **1,045,035,411.90** |
| | **Long Convertible Preferreds** | | | | | |
| | AMERICAN TOWER CORP 5.25% CV PFD A | 03027X308 | 432,647 | 104.75 | 46,696,126.85 | 45,319,773.25 |
| | AMERICAN TOWER CORP 5.5% CV PFD | 03027X407 | 166,848 | 103.63 | 17,218,389.31 | 17,289,624.02 |
| | ANTHEM INC 5.25% CV PFD | 036752202 | 2,622,631 | 47.03 | 115,673,247.90 | 123,342,335.93 |
| | ARCONIC INC 5.375% CV PFD | 03965L308 | 694,625 | 30.22 | 23,394,964.46 | 20,991,567.50 |
| | BANK OF AMERICA CORP 7.25% CV PFD L | 060505682 | 39,644 | 1,155.00 | 45,525,349.80 | 45,788,820.00 |
| | BUNGE LTD 4.875% CV PFD | G16962204 | 235,115 | 101.44 | 23,707,825.72 | 23,849,477.85 |
| | CENTERPOINT ENERGY CV PFD FLT 091529 REG | 15189T206 | 1,081,790 | 67.19 | 61,944,086.76 | 72,682,765.67 |
| | COWEN GROUP INC 5.625% CV PFD A | 223622507 | 6,200 | 769.37 | 5,433,007.90 | 4,770,094.00 |
| | DOMINION RESOURCES CV 6.75% REG | 25746U836 | 1,546,484 | 50.60 | 77,182,661.07 | 78,252,090.39 |
| | DOMINION RESOURCES INC 6.375% CV PFD | 25746U869 | 1,086,834 | 50.46 | 54,608,343.03 | 54,841,643.64 |
| | DTE ENERGY CO 6.5% CV PFD | 233331883 | 703,186 | 52.60 | 36,258,085.54 | 36,987,583.60 |
| | ENTERTAINMENT PROPERTIES 5.75% CV PFD C | 26884U208 | 654,330 | 28.42 | 14,788,443.00 | 18,597,301.90 |
| | ENTERTAINMENT PROPERTIES 9% CV PFD E | 26884U307 | 144,895 | 35.75 | 5,544,752.73 | 5,179,996.25 |
| | EXELON CORP 6.5% CV PFD | 30161N127 | 963,311 | 48.57 | 45,183,283.86 | 46,788,015.27 |
| | FRONTIER COMMUNICATIONS 11.125% CV PFD A | 35906A207 | 154,189 | 70.81 | 12,864,439.57 | 10,918,508.59 |
| | GENERAL DATACOMM IND 9% CV PFD 144A | 369487202 | 188,000 | 0.00 | 1,188,000.00 | 0.00 |
| | GENERAL MOTORS CORP 6.25% CV PFD C *ESCR | 370ESC717 | 223,097 | 0.00 | 0.00 | 0.00 |
| | GREAT PLAINS ENERGY INC 7% CV PFD 091519 | 391164878 | 1,135,950 | 50.56 | 57,745,999.30 | 57,436,471.89 |
| | HESS CORP 8% CV PFD | 42809H404 | 426,950 | 73.74 | 26,522,483.69 | 31,483,293.00 |
| | HUNTINGTON BANCSHARES 8.5% CV PFD A | 446150401 | 40,641 | 1,380.00 | 51,723,074.74 | 56,084,580.00 |
| | ICG FUNDING LLC 6.75% CV PFD | 44924Q400 | 55,000 | 0.00 | 586,162.50 | 0.00 |
| | KEYCORP 7.75% CV PFD A | 493267405 | 73,536 | 134.38 | 9,602,239.62 | 9,881,400.03 |
| | L&H CAPITAL TRUST I 4.75% CV PFD 144A | 501608202 | 105,000 | 0.00 | 4,755,905.00 | 0.00 |
| | LEHMAN BROTHERS HOLDINGS 7.25% CV PFD P | 52523J453 | 18,300 | 0.00 | 9,117,879.00 | 0.00 |
| | LEHMAN BROTHERS HOLDINGS 8.75% CV PFD Q | 52520W218 | 23,400 | 0.00 | 10,074,900.00 | 0.00 |
| | LTV CORP 8.25% CV PFD 144A | 501921209 | 80,000 | 0.00 | 4,018,750.00 | 0.00 |
| | RAYONIER ADV MAT 8% CV PFD A | 75508B203 | 53,700 | 116.05 | 5,644,144.88 | 6,231,885.00 |
| | STERICYCLE INC 5.25% CV PFD | 858912207 | 55,840 | 63.31 | 3,529,838.71 | 3,535,230.40 |
| | T-MOBILE USA INC 5.5% CV PFD | 872590203 | 334,166 | 94.03 | 30,018,161.21 | 31,421,628.98 |
| | TRIBUNE CO CV UNITS 2% 051529 REG ESCROW | 896ESC308 | 345,740 | 4.50 | 20,789,263.59 | 1,555,829.99 |
| | WELLS FARGO CO 7.5% CV PFD L | 949746804 | 58,258 | 1,190.00 | 68,791,498.80 | 69,327,020.00 |
| | WINTRUST FINANCIAL CORP 5% CV PFD C | 97650W306 | 18,897 | 1,802.50 | 23,527,301.92 | 34,061,842.50 |
| | **Long Convertible Preferreds Total** | | | | **913,658,610.46** | **906,618,779.65** |
| | **Long Preferred Stocks** | | | | | |
| | MOTORS LIQUIDATION CO 7.5% PFD *ESCROW* | 370ESC121 | 126,100 | 0.00 | 0.00 | 0.00 |
| | **Long Preferred Stocks Total** | | | | **0.00** | **0.00** |
| | **Long Put Option** | | | | | |
| | EXC APR PUT 35 042117 | EXC 4 P35 | 3,540 | 1.65 | 813,473.53 | 584,100.00 |
| | **Long Put Option Total** | | | | **813,473.53** | **584,100.00** |
| | **Long US T-Bills / T-Notes** | | | | | |
| | TREASURY BILL 0% 041317 | 912796KS7 | 17,725,000 | 99.85 | 17,687,536.57 | 17,699,027.94 |
| | **Long US T-Bills / T-Notes Total** | | | | **17,687,536.57** | **17,699,027.94** |
| | **Cash** | | | | | |
| | Cash | | | | 1,489,900,865.00 | 1,489,900,865.00 |
| | **Cash Total** | | | | **1,489,900,865.00** | **1,489,900,865.00** |
| | | | Camden Asset Management Total | | 3,404,522,552.46 | 3,479,090,141.68 |

# Appendix X

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Golden Capital

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | EB TEMP INV FD | CCT | 2,975,490.030 | 1.0000 | 2,975,490.03 | 2,975,490.03 |
| | AFLAC INC | EQUITY | 50,102.000 | 69.6000 | 3,474,438.59 | 3,487,099.20 |
| | AT&T INC | EQUITY | 239,142.000 | 42.5300 | 9,351,489.84 | 10,170,709.26 |
| | ABBVIE INC | EQUITY | 60,831.000 | 62.6200 | 3,550,720.58 | 3,809,237.22 |
| | ALPHABET INC-CL C | EQUITY | 11,718.000 | 771.8200 | 7,727,187.82 | 9,044,186.76 |
| | ALPHABET INC-CL A | EQUITY | 12,895.000 | 792.4500 | 8,888,418.94 | 10,218,642.75 |
| | ALTRIA GROUP INC | EQUITY | 100,728.000 | 67.6200 | 5,682,792.97 | 6,811,227.36 |
| | AMAZON.COM INC | EQUITY | 11,328.000 | 749.8700 | 8,133,295.94 | 8,494,527.36 |
| | AMERICAN ELECTRIC POWER CO INC | EQUITY | 30,889.000 | 62.9600 | 2,076,313.92 | 1,944,771.44 |
| | AMERICAN TOWER CORP | EQUITY | 36,326.000 | 105.6800 | 4,201,608.25 | 3,838,931.68 |
| | AMGEN INC | EQUITY | 39,020.000 | 146.2100 | 6,152,588.82 | 5,705,114.20 |
| | APPLE INC | EQUITY | 165,139.000 | 115.8200 | 12,356,364.59 | 19,126,398.98 |
| | APPLIED MATERIALS INC | EQUITY | 64,782.000 | 32.2700 | 1,890,026.70 | 2,090,515.14 |
| | AVERY DENNISON CORP | EQUITY | 46,787.000 | 70.2200 | 3,682,435.70 | 3,285,383.14 |
| | BAKER HUGHES INC | EQUITY | 40,062.000 | 64.9700 | 2,084,413.48 | 2,602,828.14 |
| | BANK OF AMERICA CORP | EQUITY | 441,972.000 | 22.1000 | 7,192,039.73 | 9,767,581.20 |
| | BANK OF NEW YORK MELLON CORP/T | EQUITY | 76,060.000 | 47.3800 | 3,083,685.24 | 3,603,722.80 |
| | BAXTER INTERNATIONAL INC | EQUITY | 69,706.000 | 44.3400 | 3,309,288.98 | 3,090,764.04 |
| | BERKSHIRE HATHAWAY INC | EQUITY | 51,196.000 | 162.9800 | 4,384,679.66 | 8,343,924.08 |
| | BEST BUY CO INC | EQUITY | 78,472.000 | 42.6700 | 2,536,322.21 | 3,348,400.24 |
| | BOEING CO/THE | EQUITY | 34,498.000 | 155.6800 | 5,105,283.56 | 5,370,648.64 |
| | BOSTON SCIENTIFIC CORP | EQUITY | 126,017.000 | 21.6300 | 3,037,407.12 | 2,725,747.71 |
| | BRISTOL-MYERS SQUIBB CO | EQUITY | 54,517.000 | 58.4400 | 3,234,422.35 | 3,185,973.48 |
| | CBRE GROUP INC | EQUITY | 128,161.000 | 31.4900 | 3,781,032.88 | 4,035,789.89 |
| | CSX CORP | EQUITY | 35,896.000 | 35.9300 | 1,256,431.15 | 1,289,743.28 |
| | CVS HEALTH CORP | EQUITY | 67,334.000 | 78.9100 | 6,440,833.86 | 5,313,325.94 |
| | CARDINAL HEALTH INC | EQUITY | 43,403.000 | 71.9700 | 3,344,376.60 | 3,123,713.91 |
| | CHEVRON CORP | EQUITY | 84,393.000 | 117.7000 | 8,587,819.65 | 9,933,056.10 |
| | CHURCH & DWIGHT CO INC | EQUITY | 23,906.000 | 44.1900 | 1,057,384.72 | 1,056,406.14 |
| | CISCO SYSTEMS INC | EQUITY | 193,800.000 | 30.2200 | 3,521,301.89 | 5,856,636.00 |
| | CITIGROUP INC | EQUITY | 141,030.000 | 59.4300 | 6,675,261.17 | 8,381,412.90 |
| | CITIZENS FINANCIAL GROUP INC | EQUITY | 33,402.000 | 35.6300 | 1,029,389.52 | 1,190,113.26 |
| | CLOROX CO/THE | EQUITY | 28,403.000 | 120.0200 | 3,757,137.37 | 3,408,928.06 |
| | COCA-COLA CO/THE | EQUITY | 59,624.000 | 41.4600 | 2,594,177.37 | 2,472,011.04 |
| | COMCAST CORP | EQUITY | 105,538.000 | 69.0500 | 5,873,359.88 | 7,287,398.90 |
| | CONAGRA BRANDS INC | EQUITY | 27,527.000 | 39.5500 | 1,070,775.52 | 1,088,692.85 |
| | CONSOLIDATED EDISON INC | EQUITY | 14,599.000 | 73.6800 | 1,068,473.08 | 1,075,654.32 |
| | DARDEN RESTAURANTS INC | EQUITY | 33,353.000 | 72.7200 | 1,955,959.21 | 2,425,430.16 |
| | DELTA AIR LINES INC | EQUITY | 74,460.000 | 49.1900 | 2,826,216.68 | 3,662,687.40 |
| | DEVON ENERGY CORP | EQUITY | 25,406.000 | 45.6700 | 1,221,632.27 | 1,160,292.02 |
| | WALT DISNEY CO/THE | EQUITY | 56,699.000 | 104.2200 | 5,431,368.28 | 5,909,169.78 |
| | DISCOVER FINANCIAL SERVICES | EQUITY | 19,280.000 | 72.0900 | 1,087,898.86 | 1,389,895.20 |
| | DOW CHEMICAL CO/THE | EQUITY | 77,537.000 | 57.2200 | 3,975,713.55 | 4,436,667.14 |
| | E*TRADE FINANCIAL CORP | EQUITY | 30,435.000 | 34.6500 | 1,035,551.60 | 1,054,572.75 |
| | ECOLAB INC | EQUITY | 8,752.000 | 117.2200 | 1,067,365.17 | 1,025,909.44 |
| | EQUINIX INC | EQUITY | 8,630.000 | 357.4100 | 3,070,649.56 | 3,084,448.30 |
| | EXELON CORP | EQUITY | 137,083.000 | 35.4900 | 4,683,798.64 | 4,865,075.67 |
| | EXPRESS SCRIPTS HOLDING CO | EQUITY | 16,956.000 | 68.7900 | 1,279,401.03 | 1,166,403.24 |
| | EXXON MOBIL CORP | EQUITY | 147,813.000 | 90.2600 | 11,123,900.80 | 13,341,601.38 |
| | FACEBOOK INC | EQUITY | 44,683.000 | 115.0500 | 4,987,525.08 | 5,140,779.15 |
| | FIFTH THIRD BANCORP | EQUITY | 56,078.000 | 26.9700 | 1,095,188.97 | 1,512,423.66 |
| | FIRSTENERGY CORP | EQUITY | 111,237.000 | 30.9700 | 3,967,623.76 | 3,445,009.89 |
| | FORD MOTOR CO | EQUITY | 315,110.000 | 12.1300 | 3,881,277.86 | 3,822,284.30 |
| | GENERAL DYNAMICS CORP | EQUITY | 16,215.000 | 172.6600 | 2,410,500.59 | 2,799,681.90 |
| | GENERAL ELECTRIC CO | EQUITY | 270,275.000 | 31.6000 | 7,638,681.55 | 8,540,690.00 |
| | GENERAL GROWTH PROPERTIES INC | EQUITY | 93,990.000 | 24.9800 | 2,757,502.37 | 2,347,870.20 |
| | GENERAL MOTORS CO | EQUITY | 127,513.000 | 34.8400 | 3,962,313.47 | 4,442,552.92 |
| | GILEAD SCIENCES INC | EQUITY | 63,666.000 | 71.6100 | 6,503,992.24 | 4,559,122.26 |
| | HP INC | EQUITY | 265,267.000 | 14.8400 | 3,482,955.71 | 3,936,562.28 |
| | HEWLETT PACKARD ENTERPRISE CO | EQUITY | 46,704.000 | 23.1400 | 1,002,807.06 | 1,080,730.56 |
| | HOME DEPOT INC/THE | EQUITY | 60,034.000 | 134.0800 | 7,897,960.97 | 8,049,358.72 |
| | HONEYWELL INTERNATIONAL INC | EQUITY | 9,054.000 | 115.8500 | 1,027,436.14 | 1,048,905.90 |
| | HUMANA INC | EQUITY | 22,526.000 | 204.0300 | 4,440,532.34 | 4,595,979.78 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Golden Capital

| (a) | Identity of issue, borrower, lessor or similar party (b) | Asset type | Description of investment including maturity date, rate of interest, collateral, par or Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | ILLINOIS TOOL WORKS INC | EQUITY | 12,976.000 | 122.4600 | 1,528,135.52 | 1,589,040.96 |
| | INTEL CORP | EQUITY | 218,705.000 | 36.2700 | 7,380,018.55 | 7,932,430.35 |
| | INTERNATIONAL BUSINESS MACHINE | EQUITY | 23,767.000 | 165.9900 | 3,703,326.14 | 3,945,084.33 |
| | JPMORGAN CHASE & CO | EQUITY | 106,020.000 | 86.2900 | 6,794,565.31 | 9,148,465.80 |
| | JACOBS ENGINEERING GROUP INC | EQUITY | 37,116.000 | 57.0000 | 1,879,939.58 | 2,115,612.00 |
| | JOHNSON & JOHNSON | EQUITY | 99,526.000 | 115.2100 | 10,427,801.98 | 11,466,390.46 |
| | KROGER CO/THE | EQUITY | 136,692.000 | 34.5100 | 4,624,725.06 | 4,717,240.92 |
| | LINEAR TECHNOLOGY CORP | EQUITY | 31,523.000 | 62.3500 | 1,868,714.44 | 1,965,459.05 |
| | LOWE'S COS INC | EQUITY | 66,345.000 | 71.1200 | 5,418,006.30 | 4,718,456.40 |
| | MACY'S INC | EQUITY | 38,099.000 | 35.8100 | 1,610,445.27 | 1,364,325.19 |
| | MARSH & MCLENNAN COS INC | EQUITY | 15,305.000 | 67.5900 | 1,062,482.29 | 1,034,464.95 |
| | MCDONALD'S CORP | EQUITY | 12,662.000 | 121.7200 | 1,574,670.52 | 1,541,218.64 |
| | MCKESSON CORP | EQUITY | 27,577.000 | 140.4500 | 5,272,184.29 | 3,873,189.65 |
| | MERCK & CO INC | EQUITY | 124,015.000 | 58.8700 | 6,629,987.22 | 7,300,763.05 |
| | METLIFE INC | EQUITY | 92,956.000 | 53.8900 | 3,849,679.78 | 5,009,398.84 |
| | MICROSOFT CORP | EQUITY | 261,624.000 | 62.1400 | 12,435,540.65 | 16,257,315.36 |
| | MORGAN STANLEY | EQUITY | 98,937.000 | 42.2500 | 3,163,647.37 | 4,180,088.25 |
| | MURPHY OIL CORP | EQUITY | 31,982.000 | 31.1300 | 1,074,652.77 | 995,599.66 |
| | NEWMONT MINING CORP | EQUITY | 135,331.000 | 34.0700 | 5,632,234.78 | 4,610,727.17 |
| | NEWS CORP | EQUITY | 306,825.000 | 11.8000 | 3,930,546.00 | 3,620,535.00 |
| | NVIDIA CORP | EQUITY | 45,684.000 | 106.7400 | 1,154,800.19 | 4,876,310.16 |
| | OCCIDENTAL PETROLEUM CORP | EQUITY | 19,359.000 | 71.2300 | 1,449,993.62 | 1,378,941.57 |
| | ONEOK INC | EQUITY | 14,866.000 | 57.4100 | 855,089.35 | 853,457.06 |
| | ORACLE CORP | EQUITY | 95,785.000 | 38.4500 | 3,896,430.88 | 3,682,933.25 |
| | PARKER-HANNIFIN CORP | EQUITY | 12,767.000 | 140.0000 | 1,462,292.04 | 1,787,380.00 |
| | PEPSICO INC | EQUITY | 47,205.000 | 104.6300 | 5,124,020.74 | 4,939,059.15 |
| | PFIZER INC | EQUITY | 237,881.000 | 32.4800 | 8,275,131.76 | 7,726,374.88 |
| | PHILIP MORRIS INTERNATIONAL IN | EQUITY | 19,899.000 | 91.4900 | 1,967,854.96 | 1,820,559.51 |
| | PRINCIPAL FINANCIAL GROUP INC | EQUITY | 52,761.000 | 57.8600 | 2,513,096.12 | 3,052,751.46 |
| | PROCTER & GAMBLE CO/THE | EQUITY | 28,722.000 | 84.0800 | 2,252,540.15 | 2,414,945.76 |
| | PRUDENTIAL FINANCIAL INC | EQUITY | 49,838.000 | 104.0600 | 3,867,298.04 | 5,186,142.28 |
| | QUALCOMM INC | EQUITY | 16,303.000 | 65.2000 | 847,030.82 | 1,062,955.60 |
| | QUANTA SERVICES INC | EQUITY | 41,725.000 | 34.8500 | 900,819.65 | 1,454,116.25 |
| | RANGE RESOURCES CORP | EQUITY | 33,988.000 | 34.3600 | 1,239,426.80 | 1,167,827.68 |
| | RAYTHEON CO | EQUITY | 7,762.000 | 142.0000 | 1,076,872.39 | 1,102,204.00 |
| | REGIONS FINANCIAL CORP | EQUITY | 74,031.000 | 14.3600 | 697,209.15 | 1,063,085.16 |
| | ROBERT HALF INTERNATIONAL INC | EQUITY | 36,129.000 | 48.7800 | 1,356,707.16 | 1,762,372.62 |
| | S&P GLOBAL INC | EQUITY | 9,366.000 | 107.5400 | 1,095,467.96 | 1,007,219.64 |
| | SCHLUMBERGER LTD | EQUITY | 39,392.000 | 83.9500 | 3,243,995.03 | 3,306,958.40 |
| | SIMON PROPERTY GROUP INC | EQUITY | 24,561.000 | 177.6700 | 5,058,327.01 | 4,363,752.87 |
| | STANLEY BLACK & DECKER INC | EQUITY | 10,619.000 | 114.6900 | 1,312,971.34 | 1,217,893.11 |
| | STAPLES INC | EQUITY | 268,999.000 | 9.0500 | 2,464,597.13 | 2,434,440.95 |
| | STARBUCKS CORP | EQUITY | 75,069.000 | 55.5200 | 4,172,936.36 | 4,167,830.88 |
| | STATE STREET CORP | EQUITY | 14,575.000 | 77.7200 | 1,017,096.21 | 1,132,769.00 |
| | SYNCHRONY FINANCIAL | EQUITY | 45,848.000 | 36.2700 | 1,574,452.06 | 1,662,906.96 |
| | TEXAS INSTRUMENTS INC | EQUITY | 21,490.000 | 72.9700 | 1,512,195.27 | 1,568,125.30 |
| | 3M CO | EQUITY | 11,836.000 | 178.5700 | 2,090,890.90 | 2,113,554.52 |
| | TOTAL SYSTEM SERVICES INC | EQUITY | 67,637.000 | 49.0300 | 3,279,700.62 | 3,316,242.11 |
| | TRAVELERS COS INC/THE | EQUITY | 8,792.000 | 122.4200 | 1,068,804.75 | 1,076,316.64 |
| | TWENTY-FIRST CENTURY FOX INC | EQUITY | 74,666.000 | 28.0400 | 1,981,560.97 | 2,093,634.64 |
| | TYSON FOODS INC | EQUITY | 61,578.000 | 61.6800 | 3,675,461.66 | 3,798,131.04 |
| | UNITED CONTINENTAL HOLDINGS IN | EQUITY | 44,271.000 | 72.8800 | 2,134,102.30 | 3,226,470.48 |
| | UNITED PARCEL SERVICE INC | EQUITY | 39,822.000 | 114.6400 | 4,225,164.81 | 4,565,194.08 |
| | UNITED TECHNOLOGIES CORP | EQUITY | 13,964.000 | 109.6200 | 1,512,283.82 | 1,530,733.68 |
| | UNITEDHEALTH GROUP INC | EQUITY | 48,325.000 | 160.0400 | 6,260,528.90 | 7,733,933.00 |
| | UNUM GROUP | EQUITY | 28,234.000 | 43.9300 | 867,633.44 | 1,240,319.62 |
| | VALERO ENERGY CORP | EQUITY | 36,592.000 | 68.3200 | 1,775,030.83 | 2,499,965.44 |
| | VERIZON COMMUNICATIONS INC | EQUITY | 113,990.000 | 53.3800 | 5,273,053.73 | 6,084,786.20 |
| | WAL-MART STORES INC | EQUITY | 93,448.000 | 69.1200 | 6,064,216.85 | 6,459,125.76 |
| | WALGREENS BOOTS ALLIANCE INC | EQUITY | 12,270.000 | 82.7600 | 958,084.54 | 1,015,465.20 |
| | WASTE MANAGEMENT INC | EQUITY | 54,883.000 | 70.9100 | 3,287,321.15 | 3,891,753.53 |
| | WESTERN UNION CO/THE | EQUITY | 122,025.000 | 21.7200 | 2,300,504.98 | 2,650,383.00 |
| | XCEL ENERGY INC | EQUITY | 28,895.000 | 40.7000 | 1,230,814.42 | 1,176,026.50 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Golden Capital

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | XEROX CORP | EQUITY | 417,231.000 | 8.7300 | 4,537,586.37 | 3,642,426.63 |
| | AON PLC | EQUITY | 9,430.000 | 111.5300 | 1,064,783.74 | 1,051,727.90 |
| | ACCENTURE PLC | EQUITY | 38,701.000 | 117.1300 | 4,401,984.97 | 4,533,048.13 |
| | EATON CORP PLC | EQUITY | 19,783.000 | 67.0900 | 1,365,946.91 | 1,327,241.47 |
| | MEDTRONIC PLC | EQUITY | 70,670.000 | 71.2300 | 6,186,830.10 | 5,033,824.10 |
| | GARMIN LTD | EQUITY | 31,047.000 | 48.4900 | 1,499,681.41 | 1,505,469.03 |
| | LYONDELLBASELL INDUSTRIES NV | EQUITY | 46,871.000 | 85.7800 | 3,894,424.66 | 4,020,594.38 |
| | | | Golden Capital Total | | 479,170,576.28 | 526,564,298.05 |

# Appendix XI

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Intech

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | EB TEMP INV FD | CCT | 10,718,284.980 | 1.0000 | 10,718,284.98 | 10,718,284.98 |
| | AFLAC INC | EQUITY | 74,800.000 | 69.6000 | 5,149,542.47 | 5,206,080.00 |
| | AES CORP/VA | EQUITY | 132,900.000 | 11.6200 | 1,589,199.62 | 1,544,298.00 |
| | AT&T INC | EQUITY | 260,358.000 | 42.5300 | 9,367,744.26 | 11,073,025.74 |
| | ACTIVISION BLIZZARD INC | EQUITY | 298,400.000 | 36.1100 | 9,876,269.55 | 10,775,224.00 |
| | ACUITY BRANDS INC | EQUITY | 27,700.000 | 230.8600 | 7,005,390.36 | 6,394,822.00 |
| | ADOBE SYSTEMS INC | EQUITY | 70,300.000 | 102.9500 | 6,500,935.75 | 7,237,385.00 |
| | AETNA INC | EQUITY | 75,318.000 | 124.0100 | 5,427,643.82 | 9,340,185.18 |
| | AGILENT TECHNOLOGIES INC | EQUITY | 126,200.000 | 45.5600 | 5,843,127.69 | 5,749,672.00 |
| | ALBEMARLE CORP | EQUITY | 73,900.000 | 86.0800 | 6,112,413.41 | 6,361,312.00 |
| | ALCOA CORP | EQUITY | 0.333 | 28.0800 | 7.76 | 9.35 |
| | ALLIANT ENERGY CORP | EQUITY | 72,900.000 | 37.8900 | 2,866,227.42 | 2,762,181.00 |
| | ALLSTATE CORP/THE | EQUITY | 148,700.000 | 74.1200 | 7,062,662.34 | 11,021,644.00 |
| | ALPHABET INC-CL C | EQUITY | 10,406.000 | 771.8200 | 7,212,089.91 | 8,031,558.92 |
| | ALPHABET INC-CL A | EQUITY | 10,000.000 | 792.4500 | 6,805,696.97 | 7,924,500.00 |
| | ALTRIA GROUP INC | EQUITY | 320,500.000 | 67.6200 | 13,886,757.78 | 21,672,210.00 |
| | AMAZON.COM INC | EQUITY | 18,500.000 | 749.8700 | 10,673,824.18 | 13,872,595.00 |
| | AMEREN CORP | EQUITY | 77,100.000 | 52.4600 | 3,703,128.65 | 4,044,666.00 |
| | AMERICAN ELECTRIC POWER CO INC | EQUITY | 62,500.000 | 62.9600 | 3,916,525.42 | 3,935,000.00 |
| | AMERICAN EXPRESS CO | EQUITY | 9,100.000 | 74.0800 | 655,305.50 | 674,128.00 |
| | AMERICAN INTERNATIONAL GROUP I | EQUITY | 8,500.000 | 65.3100 | 486,300.88 | 555,135.00 |
| | AMERICAN TOWER CORP | EQUITY | 35,300.000 | 105.6800 | 3,645,763.73 | 3,730,504.00 |
| | AMERICAN WATER WORKS CO INC | EQUITY | 129,700.000 | 72.3600 | 9,655,464.43 | 9,385,092.00 |
| | AMGEN INC | EQUITY | 23,600.000 | 146.2100 | 3,489,622.91 | 3,450,556.00 |
| | AMPHENOL CORP | EQUITY | 39,400.000 | 67.2000 | 2,527,659.28 | 2,647,680.00 |
| | ANADARKO PETROLEUM CORP | EQUITY | 10,500.000 | 69.7300 | 629,170.07 | 732,165.00 |
| | ANALOG DEVICES INC | EQUITY | 8,500.000 | 72.6200 | 579,139.36 | 617,270.00 |
| | ANTHEM INC | EQUITY | 15,500.000 | 143.7700 | 1,587,777.71 | 2,228,435.00 |
| | APACHE CORP | EQUITY | 105,200.000 | 63.4700 | 5,852,600.18 | 6,677,044.00 |
| | APARTMENT INVESTMENT & MANAGEM | EQUITY | 34,600.000 | 45.4500 | 1,259,155.88 | 1,572,570.00 |
| | APPLE INC | EQUITY | 356,300.000 | 115.8200 | 19,731,121.78 | 41,266,666.00 |
| | APPLIED MATERIALS INC | EQUITY | 311,100.000 | 32.2700 | 8,503,428.00 | 10,039,197.00 |
| | ARCHER-DANIELS-MIDLAND CO | EQUITY | 55,400.000 | 45.6500 | 2,504,601.59 | 2,529,010.00 |
| | ARCONIC INC | EQUITY | 72,600.000 | 18.5400 | 1,581,592.94 | 1,346,004.00 |
| | ASSURANT INC | EQUITY | 35,800.000 | 92.8600 | 2,893,086.16 | 3,324,388.00 |
| | AUTODESK INC | EQUITY | 17,300.000 | 74.0100 | 1,165,599.98 | 1,280,373.00 |
| | AUTOMATIC DATA PROCESSING INC | EQUITY | 92,100.000 | 102.7800 | 5,792,371.56 | 9,466,038.00 |
| | AUTOZONE INC | EQUITY | 5,600.000 | 789.7900 | 3,618,178.09 | 4,422,824.00 |
| | AVALONBAY COMMUNITIES INC | EQUITY | 17,600.000 | 177.1500 | 2,888,675.57 | 3,117,840.00 |
| | AVERY DENNISON CORP | EQUITY | 63,800.000 | 70.2200 | 4,085,722.77 | 4,480,036.00 |
| | BB&T CORP | EQUITY | 11,600.000 | 47.0200 | 506,663.22 | 545,432.00 |
| | BALL CORP | EQUITY | 78,400.000 | 75.0700 | 4,979,245.05 | 5,885,488.00 |
| | BANK OF AMERICA CORP | EQUITY | 98,452.000 | 22.1000 | 1,970,879.22 | 2,175,789.20 |
| | BANK OF NEW YORK MELLON CORP/T | EQUITY | 71,400.000 | 47.3800 | 2,849,994.96 | 3,382,932.00 |
| | CR BARD INC | EQUITY | 16,600.000 | 224.6600 | 2,777,060.85 | 3,729,356.00 |
| | BAXTER INTERNATIONAL INC | EQUITY | 91,000.000 | 44.3400 | 4,258,521.77 | 4,034,940.00 |
| | BECTON DICKINSON AND CO | EQUITY | 54,607.000 | 165.5500 | 7,019,701.41 | 9,040,188.85 |
| | BERKSHIRE HATHAWAY INC | EQUITY | 62,761.000 | 162.9800 | 7,238,754.03 | 10,228,787.78 |
| | BEST BUY CO INC | EQUITY | 15,300.000 | 42.6700 | 586,701.95 | 652,851.00 |
| | BLACKROCK INC | EQUITY | 14,200.000 | 380.5400 | 5,228,151.94 | 5,403,668.00 |
| | BOSTON PROPERTIES INC | EQUITY | 4,000.000 | 125.7800 | 502,348.06 | 503,120.00 |
| | BOSTON SCIENTIFIC CORP | EQUITY | 255,900.000 | 21.6300 | 4,984,792.04 | 5,535,117.00 |
| | BRISTOL-MYERS SQUIBB CO | EQUITY | 32,800.000 | 58.4400 | 1,984,899.73 | 1,916,832.00 |
| | CBS CORP | EQUITY | 72,500.000 | 63.6200 | 3,781,187.88 | 4,612,450.00 |
| | CH ROBINSON WORLDWIDE INC | EQUITY | 25,600.000 | 73.2600 | 1,863,406.04 | 1,875,456.00 |
| | CIGNA CORP | EQUITY | 47,300.000 | 133.3900 | 4,474,149.70 | 6,309,347.00 |
| | CME GROUP INC | EQUITY | 67,000.000 | 115.3500 | 5,763,235.23 | 7,728,450.00 |
| | CMS ENERGY CORP | EQUITY | 146,600.000 | 41.6200 | 5,294,391.01 | 6,101,492.00 |
| | CSX CORP | EQUITY | 36,500.000 | 35.9300 | 1,256,777.18 | 1,311,445.00 |
| | CVS HEALTH CORP | EQUITY | 125,723.000 | 78.9100 | 8,085,752.92 | 9,920,801.93 |
| | CA INC | EQUITY | 65,900.000 | 31.7700 | 2,131,335.25 | 2,093,643.00 |
| | CABOT OIL & GAS CORP | EQUITY | 48,800.000 | 23.3600 | 1,058,534.12 | 1,139,968.00 |
| | CAMPBELL SOUP CO | EQUITY | 103,200.000 | 60.4700 | 6,160,557.03 | 6,240,504.00 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
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Intech

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | CARDINAL HEALTH INC | EQUITY | 82,500.000 | 71.9700 | 5,894,057.61 | 5,937,525.00 |
| | CARMAX INC | EQUITY | 15,700.000 | 64.3900 | 902,035.22 | 1,010,923.00 |
| | CATERPILLAR INC | EQUITY | 41,800.000 | 92.7400 | 3,617,941.46 | 3,876,532.00 |
| | CENTENE CORP | EQUITY | 18,600.000 | 56.5100 | 1,110,974.71 | 1,051,086.00 |
| | CENTERPOINT ENERGY INC | EQUITY | 125,200.000 | 24.6400 | 2,867,321.78 | 3,084,928.00 |
| | CENTURYLINK INC | EQUITY | 23,400.000 | 23.7800 | 713,814.59 | 556,452.00 |
| | CHARTER COMMUNICATIONS INC | EQUITY | 19,500.000 | 287.9200 | 5,182,834.26 | 5,614,440.00 |
| | CHESAPEAKE ENERGY CORP | EQUITY | 95,700.000 | 7.0200 | 600,815.15 | 671,814.00 |
| | CHEVRON CORP | EQUITY | 74,600.000 | 117.7000 | 7,408,441.40 | 8,780,420.00 |
| | CHURCH & DWIGHT CO INC | EQUITY | 20,400.000 | 44.1900 | 845,964.15 | 901,476.00 |
| | CIMAREX ENERGY CO | EQUITY | 29,700.000 | 135.9000 | 3,530,062.12 | 4,036,230.00 |
| | CINCINNATI FINANCIAL CORP | EQUITY | 100,800.000 | 75.7500 | 6,761,246.17 | 7,635,600.00 |
| | CISCO SYSTEMS INC | EQUITY | 42,300.000 | 30.2200 | 1,275,270.92 | 1,278,306.00 |
| | CINTAS CORP | EQUITY | 39,700.000 | 115.5600 | 2,179,946.47 | 4,587,732.00 |
| | CITRIX SYSTEMS INC | EQUITY | 14,700.000 | 89.3100 | 1,182,217.36 | 1,312,857.00 |
| | CLOROX CO/THE | EQUITY | 61,800.000 | 120.0200 | 6,450,176.63 | 7,417,236.00 |
| | COACH INC | EQUITY | 191,500.000 | 35.0200 | 7,545,726.70 | 6,706,330.00 |
| | COCA-COLA CO/THE | EQUITY | 120,500.000 | 41.4600 | 5,191,448.01 | 4,995,930.00 |
| | COLGATE-PALMOLIVE CO | EQUITY | 14,900.000 | 65.4400 | 827,013.61 | 975,056.00 |
| | COMCAST CORP | EQUITY | 187,550.000 | 69.0500 | 6,910,004.08 | 12,950,327.50 |
| | COMERICA INC | EQUITY | 59,400.000 | 68.1100 | 3,328,970.14 | 4,045,734.00 |
| | CONAGRA BRANDS INC | EQUITY | 56,200.000 | 39.5500 | 1,612,827.11 | 2,222,710.00 |
| | CONCHO RESOURCES INC | EQUITY | 29,100.000 | 132.6000 | 3,488,113.61 | 3,858,660.00 |
| | CONSOLIDATED EDISON INC | EQUITY | 36,700.000 | 73.6800 | 2,692,401.96 | 2,704,056.00 |
| | CONSTELLATION BRANDS INC | EQUITY | 118,700.000 | 153.3100 | 7,868,150.80 | 18,197,897.00 |
| | COOPER COS INC/THE | EQUITY | 23,900.000 | 174.9300 | 4,219,647.41 | 4,180,827.00 |
| | CORNING INC | EQUITY | 147,100.000 | 24.2700 | 3,395,795.07 | 3,570,117.00 |
| | COSTCO WHOLESALE CORP | EQUITY | 40,900.000 | 160.1100 | 5,309,946.93 | 6,548,499.00 |
| | CROWN CASTLE INTERNATIONAL COR | EQUITY | 17,600.000 | 86.7700 | 1,347,887.48 | 1,527,152.00 |
| | CUMMINS INC | EQUITY | 15,400.000 | 136.6700 | 2,087,757.87 | 2,104,718.00 |
| | DR HORTON INC | EQUITY | 100,400.000 | 27.3300 | 2,838,404.00 | 2,743,932.00 |
| | DTE ENERGY CO | EQUITY | 56,000.000 | 98.5100 | 4,155,501.95 | 5,516,560.00 |
| | DANAHER CORP | EQUITY | 32,600.000 | 77.8400 | 2,332,869.98 | 2,537,584.00 |
| | DARDEN RESTAURANTS INC | EQUITY | 100.000 | 72.7200 | 5,860.82 | 7,272.00 |
| | DELTA AIR LINES INC | EQUITY | 200.000 | 49.1900 | 7,174.42 | 9,838.00 |
| | DENTSPLY SIRONA INC | EQUITY | 81,900.000 | 57.7300 | 5,000,595.90 | 4,728,087.00 |
| | DEVON ENERGY CORP | EQUITY | 47,000.000 | 45.6700 | 2,009,544.44 | 2,146,490.00 |
| | DIGITAL REALTY TRUST INC | EQUITY | 95,100.000 | 98.2600 | 9,307,479.98 | 9,344,526.00 |
| | WALT DISNEY CO/THE | EQUITY | 62,400.000 | 104.2200 | 4,577,069.35 | 6,503,328.00 |
| | DISCOVER FINANCIAL SERVICES | EQUITY | 58,800.000 | 72.0900 | 2,575,925.08 | 4,238,892.00 |
| | DOLLAR GENERAL CORP | EQUITY | 15,200.000 | 74.0700 | 1,081,851.74 | 1,125,864.00 |
| | DOLLAR TREE INC | EQUITY | 9,500.000 | 77.1800 | 833,279.80 | 733,210.00 |
| | DOVER CORP | EQUITY | 31,500.000 | 74.9300 | 2,251,895.39 | 2,360,295.00 |
| | DOW CHEMICAL CO/THE | EQUITY | 63,800.000 | 57.2200 | 3,027,922.94 | 3,650,636.00 |
| | DR PEPPER SNAPPLE GROUP INC | EQUITY | 97,800.000 | 90.6700 | 7,222,884.22 | 8,867,526.00 |
| | EI DU PONT DE NEMOURS & CO | EQUITY | 10,200.000 | 73.4000 | 705,806.89 | 748,680.00 |
| | DUN & BRADSTREET CORP/THE | EQUITY | 14,800.000 | 121.3200 | 1,819,141.21 | 1,795,536.00 |
| | EOG RESOURCES INC | EQUITY | 25,400.000 | 101.1000 | 2,301,487.25 | 2,567,940.00 |
| | EQT CORP | EQUITY | 18,900.000 | 65.4000 | 1,278,924.51 | 1,236,060.00 |
| | E*TRADE FINANCIAL CORP | EQUITY | 27,100.000 | 34.6500 | 731,491.06 | 939,015.00 |
| | EASTMAN CHEMICAL CO | EQUITY | 3,800.000 | 75.2100 | 252,508.09 | 285,798.00 |
| | EBAY INC | EQUITY | 20,200.000 | 29.6900 | 580,749.91 | 599,738.00 |
| | ECOLAB INC | EQUITY | 48,100.000 | 117.2200 | 3,784,374.86 | 5,638,282.00 |
| | EDISON INTERNATIONAL | EQUITY | 52,300.000 | 71.9900 | 3,312,090.59 | 3,765,077.00 |
| | EDWARDS LIFESCIENCES CORP | EQUITY | 144,700.000 | 93.7000 | 11,047,277.78 | 13,558,390.00 |
| | ELECTRONIC ARTS INC | EQUITY | 89,200.000 | 78.7600 | 5,532,585.08 | 7,025,392.00 |
| | EMERSON ELECTRIC CO | EQUITY | 59,900.000 | 55.7500 | 3,163,632.52 | 3,339,425.00 |
| | ENTERGY CORP | EQUITY | 17,300.000 | 73.4700 | 1,372,791.95 | 1,271,031.00 |
| | ENVISION HEALTHCARE CORP | EQUITY | 10,900.000 | 63.2900 | 720,632.08 | 689,861.00 |
| | EQUIFAX INC | EQUITY | 88,900.000 | 118.2300 | 7,010,461.99 | 10,510,647.00 |
| | EQUINIX INC | EQUITY | 40,581.000 | 357.4100 | 12,649,657.31 | 14,504,055.21 |
| | EQUITY RESIDENTIAL | EQUITY | 18,200.000 | 64.3600 | 1,262,580.78 | 1,171,352.00 |
| | ESSEX PROPERTY TRUST INC | EQUITY | 800.000 | 232.5000 | 165,750.73 | 186,000.00 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
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Plan Number 001

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| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | EVERSOURCE ENERGY | EQUITY | 15,700.000 | 55.2300 | 882,398.28 | 867,111.00 |
| | EXELON CORP | EQUITY | 58,900.000 | 35.4900 | 1,986,710.17 | 2,090,361.00 |
| | EXPEDITORS INTERNATIONAL OF WA | EQUITY | 8,700.000 | 52.9600 | 415,335.19 | 460,752.00 |
| | EXTRA SPACE STORAGE INC | EQUITY | 41,400.000 | 77.2400 | 3,616,752.88 | 3,197,736.00 |
| | EXXON MOBIL CORP | EQUITY | 200,000.000 | 90.2600 | 14,202,929.29 | 18,052,000.00 |
| | FMC CORP | EQUITY | 67,900.000 | 56.5600 | 3,346,888.78 | 3,840,424.00 |
| | FACEBOOK INC | EQUITY | 169,900.000 | 115.0500 | 12,960,518.01 | 19,546,995.00 |
| | FASTENAL CO | EQUITY | 24,200.000 | 46.9800 | 1,054,853.10 | 1,136,916.00 |
| | FEDERAL REALTY INVESTMENT TRUS | EQUITY | 22,600.000 | 142.1100 | 3,489,586.17 | 3,211,686.00 |
| | FIDELITY NATIONAL INFORMATION | EQUITY | 69,800.000 | 75.6400 | 3,644,646.64 | 5,279,672.00 |
| | FIFTH THIRD BANCORP | EQUITY | 55,000.000 | 26.9700 | 1,276,024.03 | 1,483,350.00 |
| | FISERV INC | EQUITY | 159,300.000 | 106.2800 | 9,591,899.72 | 16,930,404.00 |
| | FLUOR CORP | EQUITY | 81,900.000 | 52.5200 | 4,161,262.60 | 4,301,388.00 |
| | FLOWSERVE CORP | EQUITY | 68,700.000 | 48.0500 | 3,184,816.21 | 3,301,035.00 |
| | FORTIVE CORP | EQUITY | 11,450.000 | 53.6300 | 511,474.67 | 614,063.50 |
| | FORTUNE BRANDS HOME & SECURITY | EQUITY | 66,500.000 | 53.4600 | 3,828,700.41 | 3,555,090.00 |
| | FREEPORT-MCMORAN INC | EQUITY | 278,600.000 | 13.1900 | 3,175,059.71 | 3,674,734.00 |
| | ARTHUR J GALLAGHER & CO | EQUITY | 56,600.000 | 51.9600 | 2,805,859.51 | 2,940,936.00 |
| | GENERAL DYNAMICS CORP | EQUITY | 28,700.000 | 172.6600 | 3,668,428.78 | 4,955,342.00 |
| | GENERAL ELECTRIC CO | EQUITY | 602,700.000 | 31.6000 | 16,096,372.47 | 19,045,320.00 |
| | GENERAL MILLS INC | EQUITY | 105,900.000 | 61.7700 | 5,597,975.90 | 6,541,443.00 |
| | GENUINE PARTS CO | EQUITY | 32,800.000 | 95.5400 | 3,269,343.26 | 3,133,712.00 |
| | GLOBAL PAYMENTS INC | EQUITY | 20,700.000 | 69.4100 | 1,516,091.71 | 1,436,787.00 |
| | GOODYEAR TIRE & RUBBER CO/THE | EQUITY | 41,100.000 | 30.8700 | 1,224,404.77 | 1,268,757.00 |
| | HP INC | EQUITY | 173,400.000 | 14.8400 | 2,757,095.78 | 2,573,256.00 |
| | HALLIBURTON CO | EQUITY | 80,600.000 | 54.0900 | 3,792,184.88 | 4,359,654.00 |
| | HARRIS CORP | EQUITY | 26,200.000 | 102.4700 | 2,052,922.48 | 2,684,714.00 |
| | HARTFORD FINANCIAL SERVICES GR | EQUITY | 68,500.000 | 47.6500 | 2,902,021.52 | 3,264,025.00 |
| | HASBRO INC | EQUITY | 73,700.000 | 77.7900 | 5,357,086.92 | 5,733,123.00 |
| | HELMERICH & PAYNE INC | EQUITY | 68,000.000 | 77.4000 | 4,157,315.27 | 5,263,200.00 |
| | HESS CORP | EQUITY | 34,600.000 | 62.2900 | 1,821,932.12 | 2,155,234.00 |
| | HEWLETT PACKARD ENTERPRISE CO | EQUITY | 276,700.000 | 23.1400 | 6,312,929.33 | 6,402,838.00 |
| | HOME DEPOT INC/THE | EQUITY | 146,500.000 | 134.0800 | 10,408,823.89 | 19,642,720.00 |
| | HONEYWELL INTERNATIONAL INC | EQUITY | 28,000.000 | 115.8500 | 2,954,817.56 | 3,243,800.00 |
| | HORMEL FOODS CORP | EQUITY | 81,500.000 | 34.8100 | 2,665,322.83 | 2,837,015.00 |
| | JB HUNT TRANSPORT SERVICES INC | EQUITY | 17,500.000 | 97.0700 | 1,423,933.06 | 1,698,725.00 |
| | HUNTINGTON BANCSHARES INC/OH | EQUITY | 27,800.000 | 13.2200 | 298,877.64 | 367,516.00 |
| | ILLINOIS TOOL WORKS INC | EQUITY | 55,500.000 | 122.4600 | 6,352,128.22 | 6,796,530.00 |
| | ILLUMINA INC | EQUITY | 12,500.000 | 128.0400 | 1,695,092.29 | 1,600,500.00 |
| | INTEL CORP | EQUITY | 198,300.000 | 36.2700 | 6,244,701.75 | 7,192,341.00 |
| | INTERCONTINENTAL EXCHANGE INC | EQUITY | 46,480.000 | 56.4200 | 2,054,460.28 | 2,622,401.60 |
| | INTERNATIONAL BUSINESS MACHINE | EQUITY | 9,100.000 | 165.9900 | 1,443,737.54 | 1,510,509.00 |
| | INTERNATIONAL FLAVORS & FRAGRA | EQUITY | 54,000.000 | 117.8300 | 6,396,197.30 | 6,362,820.00 |
| | INTERNATIONAL PAPER CO | EQUITY | 48,400.000 | 53.0600 | 2,246,939.89 | 2,568,104.00 |
| | INTERPUBLIC GROUP OF COS INC/T | EQUITY | 173,500.000 | 23.4100 | 3,707,515.48 | 4,061,635.00 |
| | INTUIT INC | EQUITY | 48,700.000 | 114.6100 | 4,192,571.68 | 5,581,507.00 |
| | INTUITIVE SURGICAL INC | EQUITY | 8,700.000 | 634.1700 | 5,841,039.90 | 5,517,279.00 |
| | IRON MOUNTAIN INC | EQUITY | 176,500.000 | 32.4800 | 6,219,609.80 | 5,732,720.00 |
| | JPMORGAN CHASE & CO | EQUITY | 94,675.000 | 86.2900 | 5,141,954.11 | 8,169,505.75 |
| | JACOBS ENGINEERING GROUP INC | EQUITY | 77,400.000 | 57.0000 | 4,270,664.15 | 4,411,800.00 |
| | JOHNSON & JOHNSON | EQUITY | 130,100.000 | 115.2100 | 10,629,411.63 | 14,988,821.00 |
| | KLA-TENCOR CORP | EQUITY | 11,200.000 | 78.6800 | 843,120.31 | 881,216.00 |
| | KANSAS CITY SOUTHERN | EQUITY | 25,200.000 | 84.8500 | 2,084,762.48 | 2,138,220.00 |
| | KELLOGG CO | EQUITY | 58,100.000 | 73.7100 | 4,378,625.47 | 4,282,551.00 |
| | KIMBERLY-CLARK CORP | EQUITY | 101,100.000 | 114.1200 | 11,001,971.23 | 11,537,532.00 |
| | KIMCO REALTY CORP | EQUITY | 182,300.000 | 25.1600 | 5,184,770.83 | 4,586,668.00 |
| | KINDER MORGAN INC/DE | EQUITY | 28,400.000 | 20.7100 | 606,130.80 | 588,164.00 |
| | KRAFT HEINZ CO/THE | EQUITY | 19,000.000 | 87.3200 | 1,582,792.64 | 1,659,080.00 |
| | KROGER CO/THE | EQUITY | 64,500.000 | 34.5100 | 1,406,424.97 | 2,225,895.00 |
| | L BRANDS INC | EQUITY | 2,100.000 | 65.8400 | 173,646.13 | 138,264.00 |
| | LKQ CORP | EQUITY | 108,700.000 | 30.6500 | 3,589,414.82 | 3,331,655.00 |
| | L-3 COMMUNICATIONS HOLDINGS IN | EQUITY | 18,800.000 | 152.1100 | 2,814,265.87 | 2,859,668.00 |
| | LABORATORY CORP OF AMERICA HOL | EQUITY | 4,600.000 | 128.3800 | 587,284.98 | 590,548.00 |

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|---|---|---|---|---|---|---|
| | LAM RESEARCH CORP | EQUITY | 62,800.000 | 105.7300 | 5,438,361.82 | 6,639,844.00 |
| | ESTEE LAUDER COS INC/THE | EQUITY | 16,900.000 | 76.4900 | 1,425,025.78 | 1,292,681.00 |
| | LEGGETT & PLATT INC | EQUITY | 67,000.000 | 48.8800 | 3,193,531.20 | 3,274,960.00 |
| | LEUCADIA NATIONAL CORP | EQUITY | 28,900.000 | 23.2500 | 616,576.60 | 671,925.00 |
| | LOCKHEED MARTIN CORP | EQUITY | 81,100.000 | 249.9400 | 12,827,034.89 | 20,270,134.00 |
| | LOEWS CORP | EQUITY | 13,200.000 | 46.8300 | 547,481.67 | 618,156.00 |
| | LOWE'S COS INC | EQUITY | 93,600.000 | 71.1200 | 6,240,009.05 | 6,656,832.00 |
| | M&T BANK CORP | EQUITY | 3,100.000 | 156.4300 | 350,188.95 | 484,933.00 |
| | MACERICH CO/THE | EQUITY | 1,900.000 | 70.8400 | 142,872.73 | 134,596.00 |
| | MARATHON OIL CORP | EQUITY | 52,300.000 | 17.3100 | 827,005.39 | 905,313.00 |
| | MARSH & MCLENNAN COS INC | EQUITY | 124,100.000 | 67.5900 | 5,294,573.95 | 8,387,919.00 |
| | MARRIOTT INTERNATIONAL INC/MD | EQUITY | 5,000.000 | 82.6800 | 368,342.94 | 413,400.00 |
| | MARTIN MARIETTA MATERIALS INC | EQUITY | 16,000.000 | 221.5300 | 3,104,712.78 | 3,544,480.00 |
| | MASCO CORP | EQUITY | 240,000.000 | 31.6200 | 6,882,071.23 | 7,588,800.00 |
| | MASTERCARD INC | EQUITY | 47,600.000 | 103.2500 | 3,790,696.00 | 4,914,700.00 |
| | MATTEL INC | EQUITY | 241,300.000 | 27.5500 | 7,672,130.15 | 6,647,815.00 |
| | MCCORMICK & CO INC/MD | EQUITY | 50,200.000 | 93.3300 | 4,502,684.47 | 4,685,166.00 |
| | MCDONALD'S CORP | EQUITY | 79,200.000 | 121.7200 | 9,540,243.80 | 9,640,224.00 |
| | MERCK & CO INC | EQUITY | 35,271.000 | 58.8700 | 2,026,662.72 | 2,076,403.77 |
| | METTLER-TOLEDO INTERNATIONAL I | EQUITY | 6,000.000 | 418.5600 | 2,500,456.88 | 2,511,360.00 |
| | MICROSOFT CORP | EQUITY | 456,000.000 | 62.1400 | 17,392,271.54 | 28,335,840.00 |
| | MICROCHIP TECHNOLOGY INC | EQUITY | 101,900.000 | 64.1500 | 6,037,507.46 | 6,536,885.00 |
| | MICRON TECHNOLOGY INC | EQUITY | 34,300.000 | 21.9200 | 587,859.22 | 751,856.00 |
| | MID-AMERICA APARTMENT COMMUNIT | EQUITY | 8,900.000 | 97.9200 | 858,852.53 | 871,488.00 |
| | MOHAWK INDUSTRIES INC | EQUITY | 11,700.000 | 199.6800 | 2,106,954.14 | 2,336,256.00 |
| | MOLSON COORS BREWING CO | EQUITY | 21,700.000 | 97.3100 | 1,775,867.05 | 2,111,627.00 |
| | MONDELEZ INTERNATIONAL INC | EQUITY | 31,300.000 | 44.3300 | 1,311,494.55 | 1,387,529.00 |
| | MOODY'S CORP | EQUITY | 32,000.000 | 94.2700 | 2,843,897.10 | 3,016,640.00 |
| | MORGAN STANLEY | EQUITY | 15,200.000 | 42.2500 | 621,817.67 | 642,200.00 |
| | MOTOROLA SOLUTIONS INC | EQUITY | 1,500.000 | 82.8900 | 104,803.15 | 124,335.00 |
| | MURPHY OIL CORP | EQUITY | 112,300.000 | 31.1300 | 3,083,122.17 | 3,495,899.00 |
| | NASDAQ INC | EQUITY | 79,100.000 | 67.1200 | 3,577,775.11 | 5,309,192.00 |
| | NAVIENT CORP | EQUITY | 201,700.000 | 16.4300 | 2,858,573.29 | 3,313,931.00 |
| | NETFLIX INC | EQUITY | 7,600.000 | 123.8000 | 699,880.69 | 940,880.00 |
| | NEWELL BRANDS INC | EQUITY | 107,500.000 | 44.6500 | 4,050,469.27 | 4,799,875.00 |
| | NEWFIELD EXPLORATION CO | EQUITY | 130,400.000 | 40.5000 | 4,930,527.87 | 5,281,200.00 |
| | NEWMONT MINING CORP | EQUITY | 403,500.000 | 34.0700 | 15,059,783.31 | 13,747,245.00 |
| | NEXTERA ENERGY INC | EQUITY | 66,600.000 | 119.4600 | 5,789,098.98 | 7,956,036.00 |
| | NIKE INC | EQUITY | 17,800.000 | 50.8300 | 1,025,523.75 | 904,774.00 |
| | NISOURCE INC | EQUITY | 234,000.000 | 22.1400 | 3,531,597.32 | 5,180,760.00 |
| | NOBLE ENERGY INC | EQUITY | 11,300.000 | 38.0600 | 397,862.47 | 430,078.00 |
| | NORTHERN TRUST CORP | EQUITY | 15,500.000 | 89.0500 | 1,047,896.51 | 1,380,275.00 |
| | NORTHROP GRUMMAN CORP | EQUITY | 74,700.000 | 232.5800 | 10,709,232.68 | 17,373,726.00 |
| | NUCOR CORP | EQUITY | 105,200.000 | 59.5200 | 5,098,526.84 | 6,261,504.00 |
| | NVIDIA CORP | EQUITY | 192,900.000 | 106.7400 | 6,332,213.07 | 20,590,146.00 |
| | O'REILLY AUTOMOTIVE INC | EQUITY | 39,600.000 | 278.4100 | 6,428,047.78 | 11,025,036.00 |
| | OCCIDENTAL PETROLEUM CORP | EQUITY | 45,000.000 | 71.2300 | 3,267,361.11 | 3,205,350.00 |
| | OMNICOM GROUP INC | EQUITY | 42,100.000 | 85.1100 | 3,497,016.79 | 3,583,131.00 |
| | ONEOK INC | EQUITY | 77,100.000 | 57.4100 | 3,768,950.50 | 4,426,311.00 |
| | ORACLE CORP | EQUITY | 12,600.000 | 38.4500 | 497,633.11 | 484,470.00 |
| | PG&E CORP | EQUITY | 38,100.000 | 60.7700 | 2,113,748.24 | 2,315,337.00 |
| | PPG INDUSTRIES INC | EQUITY | 23,800.000 | 94.7600 | 2,373,520.97 | 2,255,288.00 |
| | PPL CORP | EQUITY | 167,900.000 | 34.0500 | 6,024,480.82 | 5,716,995.00 |
| | PVH CORP | EQUITY | 19,500.000 | 90.2400 | 2,100,680.83 | 1,759,680.00 |
| | PACCAR INC | EQUITY | 10,100.000 | 63.9000 | 584,807.69 | 645,390.00 |
| | PARKER-HANNIFIN CORP | EQUITY | 26,800.000 | 140.0000 | 3,388,527.66 | 3,752,000.00 |
| | PAYCHEX INC | EQUITY | 101,000.000 | 60.8800 | 5,345,699.65 | 6,148,880.00 |
| | PAYPAL HOLDINGS INC | EQUITY | 120,800.000 | 39.4700 | 4,422,194.54 | 4,767,976.00 |
| | PEOPLE'S UNITED FINANCIAL INC | EQUITY | 151,800.000 | 19.3600 | 2,414,380.51 | 2,938,848.00 |
| | PEPSICO INC | EQUITY | 78,500.000 | 104.6300 | 7,021,262.68 | 8,213,455.00 |
| | PERKINELMER INC | EQUITY | 53,400.000 | 52.1500 | 2,711,377.43 | 2,784,810.00 |
| | PFIZER INC | EQUITY | 118,430.000 | 32.4800 | 3,021,710.40 | 3,846,606.40 |
| | PHILIP MORRIS INTERNATIONAL IN | EQUITY | 66,300.000 | 91.4900 | 6,377,671.46 | 6,065,787.00 |

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| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | PHILLIPS 66 | EQUITY | 99,535.000 | 86.4100 | 8,140,064.30 | 8,600,819.35 |
| | PINNACLE WEST CAPITAL CORP | EQUITY | 48,600.000 | 78.0300 | 3,544,103.08 | 3,792,258.00 |
| | PIONEER NATURAL RESOURCES CO | EQUITY | 32,500.000 | 180.0700 | 5,517,128.37 | 5,852,275.00 |
| | PITNEY BOWES INC | EQUITY | 74,300.000 | 15.1900 | 1,359,896.28 | 1,128,617.00 |
| | PRAXAIR INC | EQUITY | 10,000.000 | 117.1900 | 1,190,644.19 | 1,171,900.00 |
| | PRICELINE GROUP INC/THE | EQUITY | 1,400.000 | 1,466.0600 | 1,810,060.50 | 2,052,484.00 |
| | PRINCIPAL FINANCIAL GROUP INC | EQUITY | 22,200.000 | 57.8600 | 1,277,185.33 | 1,284,492.00 |
| | PROCTER & GAMBLE CO/THE | EQUITY | 76,675.000 | 84.0800 | 5,598,570.67 | 6,446,834.00 |
| | PROGRESSIVE CORP/THE | EQUITY | 204,400.000 | 35.5000 | 6,546,562.67 | 7,256,200.00 |
| | PROLOGIS INC | EQUITY | 110,600.000 | 52.7900 | 5,538,107.78 | 5,838,574.00 |
| | PRUDENTIAL FINANCIAL INC | EQUITY | 6,600.000 | 104.0600 | 494,000.48 | 686,796.00 |
| | PUBLIC SERVICE ENTERPRISE GROU | EQUITY | 35,400.000 | 43.8800 | 1,365,341.70 | 1,553,352.00 |
| | PUBLIC STORAGE | EQUITY | 30,200.000 | 223.5000 | 7,285,770.01 | 6,749,700.00 |
| | PULTEGROUP INC | EQUITY | 84,000.000 | 18.3800 | 1,550,227.04 | 1,543,920.00 |
| | QORVO INC | EQUITY | 20,700.000 | 52.7300 | 1,101,308.37 | 1,091,511.00 |
| | QUALCOMM INC | EQUITY | 59,000.000 | 65.2000 | 3,937,938.41 | 3,846,800.00 |
| | QUANTA SERVICES INC | EQUITY | 91,700.000 | 34.8500 | 2,199,063.80 | 3,195,745.00 |
| | QUEST DIAGNOSTICS INC | EQUITY | 32,500.000 | 91.9000 | 2,741,213.86 | 2,986,750.00 |
| | RANGE RESOURCES CORP | EQUITY | 115,600.000 | 34.3600 | 4,313,676.84 | 3,972,016.00 |
| | RAYTHEON CO | EQUITY | 95,900.000 | 142.0000 | 9,740,127.47 | 13,617,800.00 |
| | REALTY INCOME CORP | EQUITY | 102,800.000 | 57.4800 | 6,392,992.03 | 5,908,944.00 |
| | RED HAT INC | EQUITY | 2,500.000 | 69.7000 | 181,247.11 | 174,250.00 |
| | REGIONS FINANCIAL CORP | EQUITY | 112,100.000 | 14.3600 | 1,375,642.21 | 1,609,756.00 |
| | REPUBLIC SERVICES INC | EQUITY | 154,800.000 | 57.0500 | 6,281,802.72 | 8,831,340.00 |
| | REYNOLDS AMERICAN INC | EQUITY | 290,824.000 | 56.0400 | 10,292,289.37 | 16,297,776.96 |
| | ROCKWELL AUTOMATION INC | EQUITY | 19,600.000 | 134.4000 | 2,339,335.98 | 2,634,240.00 |
| | ROPER TECHNOLOGIES INC | EQUITY | 31,000.000 | 183.0800 | 4,471,876.69 | 5,675,480.00 |
| | ROSS STORES INC | EQUITY | 35,800.000 | 65.6000 | 1,759,810.54 | 2,348,480.00 |
| | RYDER SYSTEM INC | EQUITY | 7,500.000 | 74.4400 | 592,893.06 | 558,300.00 |
| | S&P GLOBAL INC | EQUITY | 72,100.000 | 107.5400 | 6,380,870.65 | 7,753,634.00 |
| | ST JUDE MEDICAL INC | EQUITY | 6,500.000 | 80.1900 | 520,923.29 | 521,235.00 |
| | SCANA CORP | EQUITY | 101,000.000 | 73.2800 | 7,193,869.31 | 7,401,280.00 |
| | HENRY SCHEIN INC | EQUITY | 51,900.000 | 151.7100 | 8,351,587.70 | 7,873,749.00 |
| | SCHLUMBERGER LTD | EQUITY | 27,765.000 | 83.9500 | 2,065,519.12 | 2,330,871.75 |
| | CHARLES SCHWAB CORP/THE | EQUITY | 40,500.000 | 39.4700 | 1,040,962.77 | 1,598,535.00 |
| | SCRIPPS NETWORKS INTERACTIVE I | EQUITY | 45,300.000 | 71.3700 | 2,915,507.53 | 3,233,061.00 |
| | SEMPRA ENERGY | EQUITY | 51,500.000 | 100.6400 | 4,103,124.44 | 5,182,960.00 |
| | SHERWIN-WILLIAMS CO/THE | EQUITY | 7,700.000 | 268.7400 | 2,084,495.61 | 2,069,298.00 |
| | SIMON PROPERTY GROUP INC | EQUITY | 17,500.000 | 177.6700 | 3,287,173.18 | 3,109,225.00 |
| | JM SMUCKER CO/THE | EQUITY | 18,200.000 | 128.0600 | 2,268,339.18 | 2,330,692.00 |
| | SNAP-ON INC | EQUITY | 7,200.000 | 171.2700 | 999,048.43 | 1,233,144.00 |
| | SOUTHERN CO/THE | EQUITY | 54,900.000 | 49.1900 | 2,807,875.30 | 2,700,531.00 |
| | SOUTHWEST AIRLINES CO | EQUITY | 98,100.000 | 49.8400 | 3,070,777.08 | 4,889,304.00 |
| | SOUTHWESTERN ENERGY CO | EQUITY | 281,500.000 | 10.8200 | 2,935,838.93 | 3,045,830.00 |
| | SPECTRA ENERGY CORP | EQUITY | 97,100.000 | 41.0900 | 3,940,142.28 | 3,989,839.00 |
| | STANLEY BLACK & DECKER INC | EQUITY | 46,000.000 | 114.6900 | 4,891,789.95 | 5,275,740.00 |
| | STARBUCKS CORP | EQUITY | 101,900.000 | 55.5200 | 5,914,764.47 | 5,657,488.00 |
| | STRYKER CORP | EQUITY | 17,600.000 | 119.8100 | 1,786,984.23 | 2,108,656.00 |
| | SUNTRUST BANKS INC | EQUITY | 43,900.000 | 54.8500 | 1,882,928.09 | 2,407,915.00 |
| | SYMANTEC CORP | EQUITY | 189,600.000 | 23.8900 | 4,675,943.79 | 4,529,544.00 |
| | SYSCO CORP | EQUITY | 60,200.000 | 55.3700 | 2,815,653.63 | 3,333,274.00 |
| | TJX COS INC/THE | EQUITY | 14,100.000 | 75.1300 | 908,972.03 | 1,059,333.00 |
| | TEXAS INSTRUMENTS INC | EQUITY | 64,900.000 | 72.9700 | 4,448,169.49 | 4,735,753.00 |
| | THERMO FISHER SCIENTIFIC INC | EQUITY | 108,200.000 | 141.1000 | 12,903,156.46 | 15,267,020.00 |
| | 3M CO | EQUITY | 34,200.000 | 178.5700 | 5,034,524.50 | 6,107,094.00 |
| | TORCHMARK CORP | EQUITY | 13,050.000 | 73.7600 | 614,192.05 | 962,568.00 |
| | TOTAL SYSTEM SERVICES INC | EQUITY | 115,100.000 | 49.0300 | 5,710,909.61 | 5,643,353.00 |
| | TRACTOR SUPPLY CO | EQUITY | 2,300.000 | 75.8100 | 209,432.50 | 174,363.00 |
| | TRANSDIGM GROUP INC | EQUITY | 15,100.000 | 248.9600 | 3,963,766.46 | 3,759,296.00 |
| | TRAVELERS COS INC/THE | EQUITY | 62,375.000 | 122.4200 | 6,117,937.06 | 7,635,947.50 |
| | TYSON FOODS INC | EQUITY | 212,200.000 | 61.6800 | 12,148,318.30 | 13,088,496.00 |
| | UDR INC | EQUITY | 14,600.000 | 36.4800 | 507,824.16 | 532,608.00 |
| | US BANCORP | EQUITY | 62,300.000 | 51.3700 | 2,156,724.32 | 3,200,351.00 |

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| (a) | Identity of issue, borrower, lessor or similar party (b) | Asset type | Description of investment including maturity date, rate of interest, collateral, par or Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | ULTA SALON COSMETICS & FRAGRAN | EQUITY | 9,900.000 | 254.9400 | 2,422,021.43 | 2,523,906.00 |
| | UNION PACIFIC CORP | EQUITY | 14,900.000 | 103.6800 | 1,447,688.04 | 1,544,832.00 |
| | UNITED RENTALS INC | EQUITY | 31,100.000 | 105.5800 | 2,516,735.47 | 3,283,538.00 |
| | UNITED TECHNOLOGIES CORP | EQUITY | 5,600.000 | 109.6200 | 611,739.96 | 613,872.00 |
| | UNITEDHEALTH GROUP INC | EQUITY | 90,900.000 | 160.0400 | 7,573,359.50 | 14,547,636.00 |
| | UNIVERSAL HEALTH SERVICES INC | EQUITY | 18,700.000 | 106.3800 | 2,068,509.69 | 1,989,306.00 |
| | UNUM GROUP | EQUITY | 26,600.000 | 43.9300 | 965,536.79 | 1,168,538.00 |
| | URBAN OUTFITTERS INC | EQUITY | 43,600.000 | 28.4800 | 1,444,853.59 | 1,241,728.00 |
| | VF CORP | EQUITY | 22,300.000 | 53.3500 | 1,282,500.52 | 1,189,705.00 |
| | VALERO ENERGY CORP | EQUITY | 29,000.000 | 68.3200 | 1,746,914.77 | 1,981,280.00 |
| | VARIAN MEDICAL SYSTEMS INC | EQUITY | 11,400.000 | 89.7800 | 1,058,882.82 | 1,023,492.00 |
| | VENTAS INC | EQUITY | 46,600.000 | 62.5200 | 2,991,744.72 | 2,913,432.00 |
| | VERISIGN INC | EQUITY | 27,100.000 | 76.0700 | 2,289,125.86 | 2,061,497.00 |
| | VERIZON COMMUNICATIONS INC | EQUITY | 145,200.000 | 53.3800 | 6,807,139.88 | 7,750,776.00 |
| | VISA INC | EQUITY | 150,800.000 | 78.0200 | 5,844,646.90 | 11,765,416.00 |
| | VULCAN MATERIALS CO | EQUITY | 76,900.000 | 125.1500 | 7,335,223.70 | 9,624,035.00 |
| | WEC ENERGY GROUP INC | EQUITY | 122,737.000 | 58.6500 | 6,183,831.23 | 7,198,525.05 |
| | WASTE MANAGEMENT INC | EQUITY | 69,000.000 | 70.9100 | 4,154,098.89 | 4,892,790.00 |
| | WATERS CORP | EQUITY | 37,700.000 | 134.3900 | 5,307,985.68 | 5,066,503.00 |
| | WELLS FARGO & CO | EQUITY | 157,547.000 | 55.1100 | 6,102,486.06 | 8,682,415.17 |
| | WESTERN UNION CO/THE | EQUITY | 34,300.000 | 21.7200 | 679,157.73 | 744,996.00 |
| | WESTROCK CO | EQUITY | 37,200.000 | 50.7700 | 1,876,926.48 | 1,888,644.00 |
| | WEYERHAEUSER CO | EQUITY | 38,900.000 | 30.0900 | 1,249,831.21 | 1,170,501.00 |
| | WHIRLPOOL CORP | EQUITY | 16,200.000 | 181.7700 | 2,873,413.31 | 2,944,674.00 |
| | WILLIAMS COS INC/THE | EQUITY | 55,200.000 | 31.1400 | 1,633,597.38 | 1,718,928.00 |
| | WYNN RESORTS LTD | EQUITY | 44,700.000 | 86.5100 | 4,183,371.20 | 3,866,997.00 |
| | XCEL ENERGY INC | EQUITY | 106,300.000 | 40.7000 | 4,092,363.00 | 4,326,410.00 |
| | XILINX INC | EQUITY | 37,900.000 | 60.3700 | 1,777,645.60 | 2,288,023.00 |
| | XYLEM INC/NY | EQUITY | 114,600.000 | 49.5200 | 5,068,475.70 | 5,674,992.00 |
| | YAHOO! INC | EQUITY | 105,800.000 | 38.6700 | 4,366,007.71 | 4,091,286.00 |
| | YUM! BRANDS INC | EQUITY | 84,600.000 | 63.3300 | 5,152,923.69 | 5,357,718.00 |
| | ZIMMER BIOMET HOLDINGS INC | EQUITY | 42,800.000 | 103.2000 | 4,734,232.21 | 4,416,960.00 |
| | ZIONS BANCORPORATION | EQUITY | 48,600.000 | 43.0400 | 1,654,145.84 | 2,091,744.00 |
| | ZOETIS INC | EQUITY | 80,800.000 | 53.5300 | 3,783,866.75 | 4,325,224.00 |
| | ALLEGION PLC | EQUITY | 39,466.000 | 64.0000 | 2,512,186.19 | 2,525,824.00 |
| | ALLERGAN PLC | EQUITY | 1,951.000 | 210.0100 | 380,605.84 | 409,729.51 |
| | AON PLC | EQUITY | 20,100.000 | 111.5300 | 2,087,368.49 | 2,241,753.00 |
| | ACCENTURE PLC | EQUITY | 56,100.000 | 117.1300 | 5,923,968.17 | 6,570,993.00 |
| | DELPHI AUTOMOTIVE PLC | EQUITY | 31,100.000 | 67.3500 | 1,804,989.03 | 2,094,585.00 |
| | EATON CORP PLC | EQUITY | 58,100.000 | 67.0900 | 3,869,992.45 | 3,897,929.00 |
| | INGERSOLL-RAND PLC | EQUITY | 68,500.000 | 75.0400 | 4,727,518.80 | 5,140,240.00 |
| | JOHNSON CONTROLS INTERNATIONAL | EQUITY | 29,800.000 | 41.1900 | 1,335,323.95 | 1,227,462.00 |
| | MEDTRONIC PLC | EQUITY | 41,900.000 | 71.2300 | 3,146,303.09 | 2,984,537.00 |
| | NIELSEN HOLDINGS PLC | EQUITY | 86,000.000 | 41.9500 | 4,244,182.69 | 3,607,700.00 |
| | PENTAIR PLC | EQUITY | 65,300.000 | 56.0700 | 3,911,432.04 | 3,661,371.00 |
| | CHUBB LTD | EQUITY | 29,775.000 | 132.1200 | 3,523,791.90 | 3,933,873.00 |
| | GARMIN LTD | EQUITY | 58,400.000 | 48.4900 | 2,937,471.82 | 2,831,816.00 |
| | LYONDELLBASELL INDUSTRIES NV | EQUITY | 84,800.000 | 85.7800 | 6,161,640.61 | 7,274,144.00 |
| | BROADCOM LTD | EQUITY | 90,122.000 | 176.7700 | 7,367,871.84 | 15,930,865.94 |
| | | | | Intech Total | 1,407,274,396.66 | 1,701,419,034.89 |

# Appendix XII

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

MacKay Shields

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description (c) | | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|---|
| | CASH | CASH & CASH EQUIVALENTS | | 0.000 | 1.0000 | 21,979.95 | 21,979.95 |
| | EB TEMP INV FD | CCT | VAR RT 12/31/49 FEE CL 15 | 4,421,871.410 | 1.0000 | 4,421,871.41 | 4,421,871.41 |
| | ADVANCED DISPOSAL 10/16 | FIXED INCOME SECURITIES | COV-LITE TLB | 1,332,000.000 | 100.8130 | 1,328,670.00 | 1,342,829.16 |
| | AT&T INC | FIXED INCOME SECURITIES | 3.600% 02/17/2023 DD 02/09/16 | 1,100,000.000 | 100.8520 | 1,130,349.00 | 1,109,372.00 |
| | AT&T INC | FIXED INCOME SECURITIES | 5.000% 03/01/2021 DD 03/01/16 | 2,670,000.000 | 107.5510 | 3,002,334.90 | 2,871,611.70 |
| | ALTRIA GROUP INC | FIXED INCOME SECURITIES | 5.375% 01/31/2044 DD 10/31/13 | 1,115,000.000 | 115.5120 | 1,426,714.47 | 1,287,958.80 |
| | AMERICAN AIRLINES 2015-2 CLASS | FIXED INCOME SECURITIES | 4.000% 03/22/2029 DD 09/24/15 | 1,440,118.510 | 101.5000 | 1,447,319.10 | 1,461,720.29 |
| | ANHEUSER-BUSCH INBEV FINANCE I | FIXED INCOME SECURITIES | 3.650% 02/01/2026 DD 01/25/16 | 1,425,000.000 | 101.5190 | 1,482,028.50 | 1,446,645.75 |
| | APPLE INC | FIXED INCOME SECURITIES | 1.550% 08/04/2021 DD 08/04/16 | 545,000.000 | 96.6820 | 544,242.45 | 526,916.90 |
| | APPLE INC | FIXED INCOME SECURITIES | 3.850% 08/04/2046 DD 08/04/16 | 390,000.000 | 95.8140 | 388,966.50 | 373,674.60 |
| | ARCELORMITTAL | FIXED INCOME SECURITIES | STEP 10/15/2039 DD 10/08/09 | 850,000.000 | 109.7340 | 909,500.00 | 932,739.00 |
| | BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 5.420% 03/15/2017 DD 03/15/07 | 2,900,000.000 | 100.7250 | 3,180,140.00 | 2,921,025.00 |
| | BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 5.875% 02/07/2042 DD 02/07/12 | 195,000.000 | 120.8650 | 220,403.85 | 235,686.75 |
| | BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 3.300% 01/11/2023 DD 01/11/13 | 2,300,000.000 | 100.3340 | 2,265,937.00 | 2,307,682.00 |
| | BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 5.000% 01/21/2044 DD 01/21/14 | 565,000.000 | 109.5090 | 594,594.90 | 618,725.85 |
| | BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 4.875% 04/01/2044 DD 04/01/14 | 180,000.000 | 108.5070 | 185,677.20 | 195,312.60 |
| | BARCLAYS BANK PLC | FIXED INCOME SECURITIES | 5.140% 10/14/2020 DD 10/14/10 | 1,375,000.000 | 105.6110 | 1,501,005.00 | 1,452,151.25 |
| | BEAR STEARNS COS LLC/THE | FIXED INCOME SECURITIES | 5.550% 01/22/2017 DD 11/22/06 | 2,339,000.000 | 100.1960 | 2,574,537.30 | 2,343,584.44 |
| | CVS PASS-THROUGH TRUST 144A | FIXED INCOME SECURITIES | 5.926% 01/10/2034 DD 12/21/11 | 1,921,952.200 | 114.2320 | 2,119,682.65 | 2,195,484.44 |
| | CALPINE CORP | FIXED INCOME SECURITIES | 5.750% 01/15/2025 DD 07/22/14 | 870,000.000 | 96.5000 | 867,826.57 | 839,550.00 |
| | CITIGROUP INC | FIXED INCOME SECURITIES | 6.625% 06/15/2032 DD 06/06/02 | 200,000.000 | 121.3090 | 230,310.00 | 242,618.00 |
| | CITIGROUP INC | FIXED INCOME SECURITIES | 4.050% 07/30/2022 DD 02/08/13 | 2,950,000.000 | 103.4980 | 3,025,225.00 | 3,053,191.00 |
| | CITIGROUP INC | FIXED INCOME SECURITIES | 4.650% 07/30/2045 DD 07/30/15 | 465,000.000 | 105.4050 | 463,444.38 | 490,133.25 |
| | CITGO PETROLEUM CORP 144A | FIXED INCOME SECURITIES | 6.250% 08/15/2022 DD 07/29/14 | 1,030,000.000 | 104.0000 | 1,030,000.00 | 1,071,200.00 |
| | CLIFFS NATURAL RESOURCES INC | FIXED INCOME SECURITIES | 5.900% 03/15/2020 DD 03/17/10 | 1,000,000.000 | 96.5000 | 1,032,664.00 | 965,000.00 |
| | COLOMBIA GOVERNMENT INTERNATIO | FIXED INCOME SECURITIES | 5.000% 06/15/2045 DD 01/28/15 | 1,045,000.000 | 94.8750 | 1,078,212.50 | 991,443.75 |
| | CONSTELLATION BRANDS INC | FIXED INCOME SECURITIES | 4.750% 11/15/2024 DD 11/03/14 | 770,000.000 | 106.1500 | 825,318.85 | 817,355.00 |
| | CONSTELLATION BRANDS INC | FIXED INCOME SECURITIES | 3.700% 12/06/2026 DD 12/06/16 | 665,000.000 | 97.7040 | 664,394.85 | 649,731.60 |
| | CONTINENTAL RESOURCES INC/OK | FIXED INCOME SECURITIES | 5.000% 09/15/2022 DD 03/08/12 | 1,170,000.000 | 100.9390 | 1,272,375.00 | 1,180,986.30 |
| | DOW CHEMICAL CO/THE | FIXED INCOME SECURITIES | 8.550% 05/15/2019 DD 05/13/09 | 775,000.000 | 114.6080 | 995,975.75 | 888,212.00 |
| | EASTMAN CHEMICAL CO | FIXED INCOME SECURITIES | 4.650% 10/15/2044 DD 05/15/14 | 1,200,000.000 | 99.1750 | 1,242,660.00 | 1,190,100.00 |
| | KINDER MORGAN INC/DE | FIXED INCOME SECURITIES | 7.750% 01/15/2032 DD 01/11/02 | 1,500,000.000 | 122.5450 | 1,886,250.00 | 1,838,175.00 |
| | ENLINK MIDSTREAM PARTNERS LP | FIXED INCOME SECURITIES | 2.700% 04/01/2019 DD 03/19/14 | 2,000,000.000 | 100.0660 | 2,018,720.00 | 2,001,320.00 |
| | FMG RESOURCES AUGUST 2006 144A | FIXED INCOME SECURITIES | 9.750% 03/01/2022 DD 04/27/15 | 1,180,000.000 | 116.0070 | 1,315,406.25 | 1,368,882.60 |
| | FIRSTENERGY TRANSMISSION 144A | FIXED INCOME SECURITIES | 5.450% 07/15/2044 DD 05/19/14 | 1,350,000.000 | 106.1570 | 1,359,598.50 | 1,433,119.50 |
| | FORD MOTOR CO | FIXED INCOME SECURITIES | 6.625% 10/01/2028 DD 09/30/98 | 3,000,000.000 | 117.5660 | 3,713,100.00 | 3,526,980.00 |
| | ALLY FINANCIAL INC | FIXED INCOME SECURITIES | 8.000% 11/01/2031 DD 12/31/08 | 1,665,000.000 | 115.9920 | 2,092,487.50 | 1,931,266.80 |
| | GENWORTH HOLDINGS INC | FIXED INCOME SECURITIES | 4.900% 08/15/2023 DD 08/08/13 | 1,565,000.000 | 82.5000 | 1,386,787.50 | 1,291,125.00 |
| | GLEN MEADOW PASS-THROUGH 144A | FIXED INCOME SECURITIES | VAR RT 02/12/2067 DD 02/12/07 | 1,375,000.000 | 77.2500 | 1,368,125.00 | 1,062,187.50 |
| | GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 6.000% 06/15/2020 DD 06/03/10 | 3,268,000.000 | 110.8940 | 3,807,873.60 | 3,624,015.92 |
| | GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 4.800% 07/08/2044 DD 07/08/14 | 835,000.000 | 104.9830 | 846,725.20 | 876,608.05 |
| | GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 6.750% 10/01/2037 DD 10/03/07 | 1,625,000.000 | 123.4850 | 1,953,396.25 | 2,006,631.25 |
| | HCA INC | FIXED INCOME SECURITIES | 5.250% 06/15/2026 DD 03/15/16 | 75,000.000 | 103.3750 | 75,000.00 | 77,531.25 |
| | HASBRO INC | FIXED INCOME SECURITIES | 6.350% 03/15/2040 DD 03/11/10 | 1,250,000.000 | 116.5420 | 1,496,512.50 | 1,456,775.00 |
| | HP INC | FIXED INCOME SECURITIES | 4.650% 12/09/2021 DD 12/09/11 | 1,375,000.000 | 106.7400 | 1,501,364.80 | 1,467,675.00 |
| | HONEYWELL INTERNATIONAL INC | FIXED INCOME SECURITIES | 1.400% 10/30/2019 DD 10/31/16 | 1,570,000.000 | 99.0750 | 1,568,759.70 | 1,555,477.50 |
| | INTERNATIONAL LEASE FINANCE CO | FIXED INCOME SECURITIES | 5.875% 08/15/2022 DD 08/21/12 | 990,000.000 | 108.5000 | 1,132,312.50 | 1,074,150.00 |
| | JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | 6.400% 05/15/2038 DD 05/22/08 | 325,000.000 | 129.5780 | 408,495.75 | 421,128.50 |
| | JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | 4.950% 06/01/2045 DD 05/29/15 | 215,000.000 | 106.6310 | 219,035.55 | 229,256.65 |
| | JPMORGAN CHASE BANK NA | FIXED INCOME SECURITIES | 6.000% 10/01/2017 DD 09/24/07 | 1,475,000.000 | 103.1980 | 1,674,685.50 | 1,522,170.50 |
| | KRAFT HEINZ FOODS CO | FIXED INCOME SECURITIES | 5.375% 02/10/2020 DD 08/10/12 | 1,000,000.000 | 108.3110 | 1,136,840.00 | 1,083,110.00 |
| | LEVEL 3 FINANCING INC | FIXED INCOME SECURITIES | 5.125% 05/01/2023 DD 09/01/15 | 470,000.000 | 100.3750 | 466,235.30 | 471,762.50 |
| | LEVEL 3 FINANCING INC | FIXED INCOME SECURITIES | 5.375% 05/01/2025 DD 09/01/15 | 530,000.000 | 102.0000 | 521,175.00 | 540,600.00 |
| | LIBERTY MUTUAL GROUP INC 144A | FIXED INCOME SECURITIES | 4.950% 05/01/2022 DD 05/04/12 | 2,090,000.000 | 109.1110 | 2,292,321.90 | 2,280,419.90 |
| | LLOYDS BANKING GROUP PLC | FIXED INCOME SECURITIES | 4.582% 12/10/2025 DD 06/10/16 | 2,221,000.000 | 100.4830 | 2,247,318.85 | 2,231,727.43 |
| | MARKEL CORP | FIXED INCOME SECURITIES | 3.625% 03/30/2023 DD 03/08/13 | 1,960,000.000 | 100.2640 | 1,951,082.00 | 1,965,174.40 |
| | MARRIOTT INTERNATIONAL INC/MD | FIXED INCOME SECURITIES | 3.125% 06/15/2026 DD 06/10/16 | 1,520,000.000 | 94.6530 | 1,550,612.80 | 1,438,725.60 |
| | MASSMUTUAL GLOBAL FUNDING 144A | FIXED INCOME SECURITIES | 2.100% 08/02/2018 DD 08/02/13 | 1,600,000.000 | 100.8680 | 1,623,168.00 | 1,613,888.00 |
| | BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 6.110% 01/29/2037 DD 01/29/07 | 1,405,000.000 | 117.2300 | 1,625,911.90 | 1,647,081.50 |
| | MICROSOFT CORP | FIXED INCOME SECURITIES | 2.000% 08/08/2023 DD 08/08/16 | 870,000.000 | 95.5800 | 867,398.70 | 831,546.00 |
| | MONDELEZ INTERNATIONAL HO 144A | FIXED INCOME SECURITIES | 1.625% 10/28/2019 DD 10/28/16 | 975,000.000 | 98.0290 | 972,894.00 | 955,782.75 |
| | MONDELEZ INTERNATIONAL HO 144A | FIXED INCOME SECURITIES | 2.000% 10/28/2021 DD 10/28/16 | 1,100,000.000 | 95.8040 | 1,095,941.00 | 1,053,844.00 |
| | MORGAN STANLEY | FIXED INCOME SECURITIES | 6.625% 04/01/2018 DD 04/01/08 | 2,000,000.000 | 105.7530 | 2,322,700.00 | 2,115,060.00 |
| | MORGAN STANLEY | FIXED INCOME SECURITIES | 4.300% 01/27/2045 DD 01/27/15 | 930,000.000 | 99.6570 | 894,177.40 | 926,810.10 |
| | MORGAN STANLEY | FIXED INCOME SECURITIES | 4.875% 11/01/2022 DD 10/23/12 | 2,800,000.000 | 107.1740 | 3,004,512.00 | 3,000,872.00 |
| | MORGAN STANLEY | FIXED INCOME SECURITIES | 6.375% 07/24/2042 DD 07/24/12 | 145,000.000 | 128.5170 | 181,044.10 | 186,349.65 |
| | NAVISTAR INTERNATIONAL 8/12 | FIXED INCOME SECURITIES | | 1,485,000.000 | 101.1500 | 1,462,725.00 | 1,502,077.50 |
| | NBCUNIVERSAL MEDIA LLC | FIXED INCOME SECURITIES | 5.150% 04/30/2020 DD 04/30/11 | 3,280,000.000 | 109.3520 | 3,761,241.60 | 3,586,745.60 |
| | NEWELL BRANDS INC | FIXED INCOME SECURITIES | 4.200% 04/01/2026 DD 03/30/16 | 1,815,000.000 | 104.3780 | 1,811,333.70 | 1,894,460.70 |
| | PEACHTREE CORNERS FUNDING 144A | FIXED INCOME SECURITIES | 3.976% 02/15/2025 DD 03/17/15 | 665,000.000 | 97.5710 | 665,000.00 | 648,847.15 |
| | PFIZER INC | FIXED INCOME SECURITIES | 1.200% 06/01/2018 DD 06/03/16 | 1,920,000.000 | 99.7380 | 1,918,598.40 | 1,914,969.60 |
| | PLAINS ALL AMERICAN PIPELINE L | FIXED INCOME SECURITIES | 5.150% 06/01/2042 DD 03/22/12 | 1,075,000.000 | 92.7190 | 1,154,120.00 | 996,729.25 |
| | QUIKRETE 11/16 COV-LITE TLB | FIXED INCOME SECURITIES | | 340,000.000 | 100.9170 | 340,850.00 | 343,117.80 |
| | ROYAL BANK OF SCOTLAND GROUP P | FIXED INCOME SECURITIES | 6.000% 12/19/2023 DD 12/19/13 | 70,000.000 | 103.8700 | 74,110.40 | 72,709.00 |
| | ROYAL BANK OF SCOTLAND GROUP P | FIXED INCOME SECURITIES | 5.125% 05/28/2024 DD 05/28/14 | 830,000.000 | 99.7080 | 815,980.10 | 827,576.40 |
| | SEALED AIR CORP 144A | FIXED INCOME SECURITIES | 4.875% 12/01/2022 DD 11/24/14 | 1,475,000.000 | 102.7500 | 1,519,250.00 | 1,515,562.50 |
| | SERVICE CORP INTERNATIONAL/US | FIXED INCOME SECURITIES | 5.375% 01/15/2022 DD 01/15/14 | 1,455,000.000 | 104.0000 | 1,546,217.25 | 1,513,200.00 |
| | JM SMUCKER CO/THE | FIXED INCOME SECURITIES | 2.500% 03/15/2020 DD 09/15/15 | 350,000.000 | 100.4750 | 348,502.00 | 351,662.50 |
| | SPRINT CORP | FIXED INCOME SECURITIES | 7.875% 09/15/2023 DD 09/15/14 | 1,585,000.000 | 106.7500 | 1,747,462.50 | 1,691,987.50 |
| | SPRINT SPECTRUM CO LLC / 144A | FIXED INCOME SECURITIES | 3.360% 03/20/2023 DD 10/27/16 | 1,820,000.000 | 100.1870 | 1,828,394.94 | 1,823,403.40 |
| | SUBURBAN PROPANE PARTNERS LP/S | FIXED INCOME SECURITIES | 5.500% 06/01/2024 DD 05/27/14 | 1,500,000.000 | 101.2500 | 1,507,500.00 | 1,518,750.00 |
| | SYNCHRONY FINANCIAL | FIXED INCOME SECURITIES | 4.500% 07/23/2025 DD 07/23/15 | 1,450,000.000 | 102.7170 | 1,470,227.50 | 1,489,396.50 |
| | TELEFONICA EMISIONES SAU | FIXED INCOME SECURITIES | 4.570% 04/27/2023 DD 04/29/13 | 1,135,000.000 | 104.9130 | 1,204,723.05 | 1,190,762.55 |
| | TEXTRON FINANCIAL CORP 144A | FIXED INCOME SECURITIES | VAR RT 02/15/2067 DD 02/08/07 | 1,170,000.000 | 72.7500 | 947,700.00 | 851,175.00 |
| | TEXTRON INC | FIXED INCOME SECURITIES | 7.250% 10/01/2019 DD 09/17/09 | 1,500,000.000 | 112.3910 | 1,805,055.00 | 1,685,865.00 |
| | TIME WARNER CABLE LLC | FIXED INCOME SECURITIES | 8.750% 02/14/2019 DD 11/18/08 | 1,750,000.000 | 112.6940 | 2,226,805.00 | 1,972,145.00 |
| | 21ST CENTURY FOX AMERICA INC | FIXED INCOME SECURITIES | 6.650% 11/15/2037 DD 11/14/07 | 1,500,000.000 | 123.0560 | 1,862,940.00 | 1,845,840.00 |
| | TYSON FOODS INC | FIXED INCOME SECURITIES | 2.650% 08/15/2019 DD 08/08/14 | 2,250,000.000 | 100.9530 | 2,255,512.50 | 2,271,442.50 |
| | UNITED RENTALS NORTH AMERICA I | FIXED INCOME SECURITIES | 4.625% 07/15/2023 DD 03/26/15 | 1,190,000.000 | 102.0000 | 1,190,000.00 | 1,213,800.00 |
| | VALERO ENERGY CORP | FIXED INCOME SECURITIES | 6.625% 06/15/2037 DD 06/08/07 | 1,225,000.000 | 117.0360 | 1,504,667.50 | 1,433,691.00 |
| | VALIDUS HOLDINGS LTD | FIXED INCOME SECURITIES | 8.875% 01/26/2040 DD 01/26/10 | 1,050,000.000 | 131.2010 | 1,503,327.00 | 1,377,610.50 |
| | VERIZON COMMUNICATIONS INC | FIXED INCOME SECURITIES | 5.150% 09/15/2023 DD 09/18/13 | 2,685,000.000 | 110.5740 | 3,009,938.70 | 2,968,911.90 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

MacKay Shields

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description (c) | | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|---|
| | VERIZON COMMUNICATIONS INC | FIXED INCOME SECURITIES | 3.000% 11/01/2021 DD 10/29/14 | 285,000.000 | 100.7290 | 284,142.15 | 287,077.65 |
| | VOYA FINANCIAL INC | FIXED INCOME SECURITIES | 3.650% 06/15/2026 DD 06/13/16 | 490,000.000 | 97.7780 | 488,574.10 | 479,112.20 |
| | WELLS FARGO BANK NA | FIXED INCOME SECURITIES | 5.850% 02/01/2037 DD 01/29/07 | 105,000.000 | 117.7910 | 126,486.15 | 123,680.55 |
| | WACHOVIA CORP | FIXED INCOME SECURITIES | 5.500% 08/01/2035 DD 08/01/05 | 230,000.000 | 110.7250 | 252,121.40 | 254,667.50 |
| | ANTHEM INC | FIXED INCOME SECURITIES | 5.100% 01/15/2044 DD 08/06/13 | 1,500,000.000 | 106.5550 | 1,623,720.00 | 1,598,325.00 |
| | WELLS FARGO & CO | FIXED INCOME SECURITIES | 5.375% 11/02/2043 DD 10/28/13 | 275,000.000 | 110.3650 | 293,972.80 | 303,503.75 |
| | WELLS FARGO & CO | FIXED INCOME SECURITIES | 4.900% 11/17/2045 DD 11/17/15 | 40,000.000 | 102.7120 | 40,947.20 | 41,084.80 |
| | XLIT LTD | FIXED INCOME SECURITIES | 5.750% 10/01/2021 DD 09/30/11 | 781,000.000 | 111.1330 | 912,598.50 | 867,948.73 |
| | XEROX CORP | FIXED INCOME SECURITIES | 6.350% 05/15/2018 DD 04/28/08 | 1,300,000.000 | 105.4280 | 1,507,844.00 | 1,370,564.00 |
| | ZOETIS INC | FIXED INCOME SECURITIES | 4.700% 02/01/2043 DD 08/01/13 | 1,800,000.000 | 97.3370 | 1,832,724.00 | 1,752,066.00 |
| | HANSON BUILDING 10/16 COV-LITE | FIXED INCOME SECURITIES | TL | 1,580,000.000 | 101.0000 | 1,581,418.75 | 1,595,800.00 |
| | FHLMC POOL #G0-6607 | FIXED INCOME SECURITIES | 4.500% 06/01/2041 DD 06/01/11 | 1,748,970.308 | 108.6890 | 1,907,744.01 | 1,900,938.34 |
| | FHLMC POOL #G0-7849 | FIXED INCOME SECURITIES | 3.500% 05/01/2044 DD 10/01/14 | 1,128,990.730 | 102.9520 | 1,170,710.46 | 1,162,318.54 |
| | FHLMC POOL #G0-8578 | FIXED INCOME SECURITIES | 4.500% 03/01/2044 DD 03/01/14 | 1,282,058.292 | 107.3340 | 1,384,622.94 | 1,376,084.45 |
| | FHLMC POOL #G0-8681 | FIXED INCOME SECURITIES | 3.500% 12/01/2045 DD 12/01/15 | 1,202,525.070 | 102.4740 | 1,238,788.71 | 1,232,275.54 |
| | FHLMC POOL #Q1-0389 | FIXED INCOME SECURITIES | 3.500% 08/01/2042 DD 08/01/12 | 2,209,134.450 | 103.2050 | 2,270,576.01 | 2,279,937.21 |
| | FNMA POOL #0AJ4994 | FIXED INCOME SECURITIES | 4.500% 11/01/2041 DD 11/01/11 | 646,076.200 | 108.0110 | 697,711.83 | 697,833.36 |
| | FNMA POOL #0AL4450 | FIXED INCOME SECURITIES | 4.500% 12/01/2043 DD 11/01/13 | 1,745,928.670 | 107.5630 | 1,889,149.38 | 1,877,973.26 |
| | FNMA POOL #0AL4598 | FIXED INCOME SECURITIES | 4.000% 12/01/2043 DD 12/01/13 | 1,153,105.649 | 105.9950 | 1,221,575.50 | 1,222,234.33 |
| | FNMA POOL #0AS1767 | FIXED INCOME SECURITIES | 4.000% 02/01/2044 DD 01/01/14 | 2,327,612.505 | 105.8540 | 2,464,359.72 | 2,463,870.94 |
| | FNMA POOL #0931755 | FIXED INCOME SECURITIES | 4.500% 08/01/2039 DD 08/01/09 | 602,504.350 | 108.5540 | 659,271.55 | 654,042.57 |
| | FNMA POOL #0AA7666 | FIXED INCOME SECURITIES | 4.500% 06/01/2039 DD 06/01/09 | 1,326,129.840 | 108.0500 | 1,474,751.43 | 1,432,883.29 |
| | FNMA POOL #0AB8931 | FIXED INCOME SECURITIES | 3.000% 04/01/2043 DD 03/01/13 | 2,363,189.020 | 99.9720 | 2,324,787.20 | 2,362,527.33 |
| | FNMA POOL #0MA1356 | FIXED INCOME SECURITIES | 3.500% 02/01/2043 DD 01/01/13 | 2,918,771.570 | 103.1460 | 2,982,786.29 | 3,010,596.12 |
| | FNMA POOL #0MA2764 | FIXED INCOME SECURITIES | 2.500% 09/01/2046 DD 08/01/16 | 1,543,258.870 | 95.2440 | 1,560,861.66 | 1,469,861.48 |
| | FNMA POOL #0AE0995 | FIXED INCOME SECURITIES | 4.000% 02/01/2041 DD 02/01/11 | 640,167.746 | 105.9880 | 678,177.72 | 678,500.99 |
| | FNMA POOL #0AE3049 | FIXED INCOME SECURITIES | 4.500% 09/01/2040 DD 09/01/10 | 1,442,051.328 | 107.7800 | 1,557,415.42 | 1,554,242.92 |
| | FNMA POOL #0AE6061 | FIXED INCOME SECURITIES | 4.500% 10/01/2040 DD 09/01/10 | 1,456,628.582 | 108.0240 | 1,572,931.30 | 1,573,508.46 |
| | U S TREASURY BOND | FIXED INCOME SECURITIES | 3.125% 11/15/2041 DD 11/15/11 | 680,000.000 | 101.4880 | 705,818.75 | 690,118.40 |
| | U S TREASURY BOND | FIXED INCOME SECURITIES | 2.750% 11/15/2042 DD 11/15/12 | 11,400,000.000 | 94.4490 | 10,718,685.27 | 10,767,186.00 |
| | U S TREASURY BOND | FIXED INCOME SECURITIES | 2.875% 08/15/2045 DD 08/15/15 | 5,195,000.000 | 96.2310 | 5,082,315.23 | 4,999,200.45 |
| | U S TREASURY BOND | FIXED INCOME SECURITIES | 3.000% 11/15/2045 DD 11/15/15 | 635,000.000 | 98.6330 | 629,226.16 | 626,319.55 |
| | U S TREASURY BOND | FIXED INCOME SECURITIES | 2.500% 02/15/2046 DD 02/15/16 | 895,000.000 | 88.8590 | 811,288.67 | 795,288.05 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.000% 11/30/2020 DD 11/30/13 | 5,270,000.000 | 101.0350 | 5,345,756.25 | 5,324,544.50 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.000% 08/31/2021 DD 08/31/14 | 6,070,000.000 | 100.3980 | 6,117,421.88 | 6,094,158.60 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.250% 11/15/2024 DD 11/15/14 | 10,095,000.000 | 99.3870 | 9,999,827.34 | 10,033,117.65 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 0.500% 01/31/2017 DD 01/31/15 | 9,000,000.000 | 100.0110 | 9,007,031.25 | 9,000,990.00 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.375% 03/31/2020 DD 03/31/15 | 5,935,000.000 | 99.4770 | 5,873,563.48 | 5,903,959.95 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.000% 08/15/2025 DD 08/15/15 | 670,000.000 | 96.8670 | 659,950.00 | 649,008.90 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.750% 05/15/2023 DD 05/15/13 | 12,320,000.000 | 97.3980 | 11,984,734.18 | 11,999,433.60 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.000% 07/31/2020 DD 07/31/13 | 1,870,000.000 | 101.2930 | 1,913,682.03 | 1,894,179.10 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.125% 08/31/2020 DD 08/31/13 | 8,180,000.000 | 101.6170 | 8,429,192.97 | 8,312,270.60 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.625% 06/30/2020 DD 06/30/15 | 2,200,000.000 | 100.0470 | 2,239,445.31 | 2,201,034.00 |
| | BANK OF AMERICA CORP | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 03/10/16 | 120,000.000 | 104.5000 | 120,000.00 | 125,400.00 |
| | BANK OF NEW YORK MELLON CORP/T | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 08/01/16 | 1,165,000.000 | 91.7320 | 1,133,312.50 | 1,068,677.80 |
| | CITIGROUP INC | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 04/30/14 | 1,200,000.000 | 99.1500 | 1,215,000.00 | 1,189,800.00 |
| | GOLDMAN SACHS GROUP INC/THE | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 07/27/16 | 266,000.000 | 95.8750 | 266,412.50 | 255,027.50 |
| | JPMORGAN CHASE & CO | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 03/10/14 | 1,455,000.000 | 100.5000 | 1,491,084.00 | 1,462,275.00 |
| | MORGAN STANLEY | PREFERRED SECURITIES | VAR RT 07/29/2049 DD 04/29/14 | 1,485,000.000 | 99.0000 | 1,495,395.00 | 1,470,150.00 |
| | WELLS FARGO & CO | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 04/22/14 | 1,365,000.000 | 100.5000 | 1,437,675.00 | 1,371,825.00 |
| | WELLS FARGO & CO | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 01/23/15 | 500,000.000 | 104.9900 | 527,475.50 | 524,950.00 |
| | WELLS FARGO CAPITAL X | PREFERRED SECURITIES | 5.950% 12/01/2086 DD 12/05/06 | 270,000.000 | 104.0000 | 276,318.75 | 280,800.00 |
| | | | | Total MacKay Shields | | 257,015,894.47 | 252,719,335.45 |

# Appendix XIII

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Martingale Small Cap

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | EB TEMP INV FD | CCT | 3,300,262.990 | 1.0000 | 3,300,262.99 | 3,300,262.99 |
| | ACNB CORP | EQUITY | 4,300.000 | 31.2500 | 115,068.34 | 134,375.00 |
| | ABM INDUSTRIES INC | EQUITY | 24,300.000 | 40.8400 | 904,309.95 | 992,412.00 |
| | AG MORTGAGE INVESTMENT TRUST I | EQUITY | 46,500.000 | 17.1100 | 734,673.35 | 795,615.00 |
| | ATN INTERNATIONAL INC | EQUITY | 15,400.000 | 80.1300 | 1,035,283.20 | 1,234,002.00 |
| | AVX CORP | EQUITY | 58,000.000 | 15.6300 | 809,813.94 | 906,540.00 |
| | AARON'S INC | EQUITY | 52,900.000 | 31.9900 | 1,406,968.74 | 1,692,271.00 |
| | ADVANCEPIERRE FOODS HOLDINGS I | EQUITY | 7,300.000 | 29.7800 | 189,167.25 | 217,394.00 |
| | ADVANCED DISPOSAL SERVICES INC | EQUITY | 15,100.000 | 22.2200 | 325,767.40 | 335,522.00 |
| | ADVANCED ENERGY INDUSTRIES INC | EQUITY | 33,600.000 | 54.7500 | 1,395,735.75 | 1,839,600.00 |
| | AGREE REALTY CORP | EQUITY | 27,000.000 | 46.0500 | 1,328,477.81 | 1,243,350.00 |
| | ALEXANDER'S INC | EQUITY | 300.000 | 426.8700 | 132,666.83 | 128,061.00 |
| | ALLEGIANT TRAVEL CO | EQUITY | 10,300.000 | 166.4000 | 1,325,799.41 | 1,713,920.00 |
| | ALLETE INC | EQUITY | 31,900.000 | 64.1900 | 1,968,305.95 | 2,047,661.00 |
| | AMERICAN NATIONAL BANKSHARES I | EQUITY | 3,600.000 | 34.8000 | 95,062.89 | 125,280.00 |
| | AMERICAN SOFTWARE INC/GA | EQUITY | 24,300.000 | 10.3300 | 268,359.48 | 251,019.00 |
| | AMERICAN STATES WATER CO | EQUITY | 7,100.000 | 45.5600 | 306,553.44 | 323,476.00 |
| | AMERISAFE INC | EQUITY | 18,600.000 | 62.3500 | 1,069,050.58 | 1,159,710.00 |
| | AMES NATIONAL CORP | EQUITY | 2,100.000 | 33.0000 | 58,582.33 | 69,300.00 |
| | ANALOGIC CORP | EQUITY | 15,430.000 | 82.9500 | 1,335,688.99 | 1,279,918.50 |
| | ANGIODYNAMICS INC | EQUITY | 37,600.000 | 16.8700 | 594,990.46 | 634,312.00 |
| | APPLIED INDUSTRIAL TECHNOLOGIE | EQUITY | 29,000.000 | 59.4000 | 1,392,475.15 | 1,722,600.00 |
| | ARES COMMERCIAL REAL ESTATE CO | EQUITY | 47,500.000 | 13.7300 | 614,721.02 | 652,175.00 |
| | ARMADA HOFFLER PROPERTIES INC | EQUITY | 53,400.000 | 14.5700 | 754,329.41 | 778,038.00 |
| | ARROW FINANCIAL CORP | EQUITY | 7,107.000 | 40.5000 | 217,960.76 | 287,833.50 |
| | ARTESIAN RESOURCES CORP | EQUITY | 13,200.000 | 31.9400 | 417,312.56 | 421,608.00 |
| | ASPEN TECHNOLOGY INC | EQUITY | 40,900.000 | 54.6800 | 1,747,235.07 | 2,236,412.00 |
| | ATKORE INTERNATIONAL GROUP INC | EQUITY | 4,900.000 | 23.9100 | 108,510.50 | 117,159.00 |
| | ATRION CORP | EQUITY | 1,800.000 | 507.2000 | 814,048.57 | 912,960.00 |
| | AVISTA CORP | EQUITY | 43,300.000 | 39.9900 | 1,831,500.04 | 1,731,567.00 |
| | B&G FOODS INC | EQUITY | 39,500.000 | 43.8000 | 1,722,477.19 | 1,730,100.00 |
| | BALCHEM CORP | EQUITY | 24,800.000 | 83.9200 | 1,617,119.36 | 2,081,216.00 |
| | BALDWIN & LYONS INC | EQUITY | 13,300.000 | 25.2000 | 354,979.97 | 335,160.00 |
| | BANCFIRST CORP | EQUITY | 10,500.000 | 93.0500 | 698,311.48 | 977,025.00 |
| | BANK OF MARIN BANCORP | EQUITY | 3,274.000 | 69.7500 | 169,346.03 | 228,361.50 |
| | BANK MUTUAL CORP | EQUITY | 3,600.000 | 9.4500 | 34,808.40 | 34,020.00 |
| | BANKFINANCIAL CORP | EQUITY | 14,400.000 | 14.8200 | 175,492.25 | 213,408.00 |
| | BEL FUSE INC | EQUITY | 15,100.000 | 30.9000 | 312,685.96 | 466,590.00 |
| | BENCHMARK ELECTRONICS INC | EQUITY | 49,100.000 | 30.5000 | 1,181,771.57 | 1,497,550.00 |
| | BERKSHIRE HILLS BANCORP INC | EQUITY | 35,100.000 | 36.8500 | 954,864.65 | 1,293,435.00 |
| | BIG 5 SPORTING GOODS CORP | EQUITY | 17,700.000 | 17.3500 | 328,167.64 | 307,095.00 |
| | BIG LOTS INC | EQUITY | 32,400.000 | 50.2100 | 1,714,236.57 | 1,626,804.00 |
| | BIGLARI HOLDINGS INC | EQUITY | 1,660.000 | 473.2000 | 720,909.47 | 785,512.00 |
| | BJ'S RESTAURANTS INC | EQUITY | 28,100.000 | 39.3000 | 1,134,807.88 | 1,104,330.00 |
| | BLACKBAUD INC | EQUITY | 18,800.000 | 64.0000 | 1,273,307.21 | 1,203,200.00 |
| | BLOOMIN' BRANDS INC | EQUITY | 91,800.000 | 18.0300 | 1,697,359.80 | 1,655,154.00 |
| | BOB EVANS FARMS INC/DE | EQUITY | 30,100.000 | 53.2100 | 1,109,435.35 | 1,601,621.00 |
| | BOJANGLES' INC | EQUITY | 19,800.000 | 18.6500 | 338,353.24 | 369,270.00 |
| | BOSTON BEER CO INC/THE | EQUITY | 7,000.000 | 169.8500 | 1,142,215.36 | 1,188,950.00 |
| | BRADY CORP | EQUITY | 4,900.000 | 37.5500 | 163,238.60 | 183,995.00 |
| | BRIGHT HORIZONS FAMILY SOLUTIO | EQUITY | 23,000.000 | 70.0200 | 1,527,809.63 | 1,610,460.00 |
| | BROOKLINE BANCORP INC | EQUITY | 71,100.000 | 16.4000 | 975,724.30 | 1,166,040.00 |
| | BROOKS AUTOMATION INC | EQUITY | 80,600.000 | 17.0700 | 1,188,508.73 | 1,375,842.00 |
| | BRYN MAWR BANK CORP | EQUITY | 17,700.000 | 42.1500 | 547,693.05 | 746,055.00 |
| | BUFFALO WILD WINGS INC | EQUITY | 1,100.000 | 154.4000 | 179,602.50 | 169,840.00 |
| | C&F FINANCIAL CORP | EQUITY | 2,600.000 | 49.8500 | 115,131.25 | 129,610.00 |
| | CBIZ INC | EQUITY | 50,414.000 | 13.7000 | 564,568.82 | 690,671.80 |
| | CNB FINANCIAL CORP/PA | EQUITY | 2,577.000 | 26.7400 | 49,903.44 | 68,908.98 |
| | CRA INTERNATIONAL INC | EQUITY | 13,400.000 | 36.6000 | 362,221.07 | 490,440.00 |
| | CSG SYSTEMS INTERNATIONAL INC | EQUITY | 26,600.000 | 48.4000 | 1,085,193.37 | 1,287,440.00 |
| | CABOT MICROELECTRONICS CORP | EQUITY | 28,200.000 | 63.1700 | 1,400,094.12 | 1,781,394.00 |
| | CALAVO GROWERS INC | EQUITY | 13,300.000 | 61.4000 | 850,928.76 | 816,620.00 |
| | CAMBIUM LEARNING GROUP INC | EQUITY | 11,600.000 | 4.9900 | 60,759.04 | 57,884.00 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Martingale Small Cap

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | CANTEL MEDICAL CORP | EQUITY | 21,600.000 | 78.7500 | 1,526,924.79 | 1,701,000.00 |
| | CAPELLA EDUCATION CO | EQUITY | 5,400.000 | 87.8000 | 354,678.73 | 474,120.00 |
| | CAPITAL CITY BANK GROUP INC | EQUITY | 6,800.000 | 20.4800 | 94,965.50 | 139,264.00 |
| | CAROLINA FINANCIAL CORP | EQUITY | 8,259.000 | 30.7900 | 180,484.00 | 254,294.61 |
| | CARROLS RESTAURANT GROUP INC | EQUITY | 52,400.000 | 15.2500 | 704,712.39 | 799,100.00 |
| | CASELLA WASTE SYSTEMS INC | EQUITY | 54,200.000 | 12.4100 | 506,448.66 | 672,622.00 |
| | CATCHMARK TIMBER TRUST INC | EQUITY | 37,400.000 | 11.2600 | 452,175.83 | 421,124.00 |
| | CENTRAL GARDEN & PET CO | EQUITY | 18,100.000 | 33.0900 | 491,982.46 | 598,929.00 |
| | CENTRAL GARDEN & PET CO | EQUITY | 40,000.000 | 30.9000 | 1,009,652.88 | 1,236,000.00 |
| | CENTRAL PACIFIC FINANCIAL CORP | EQUITY | 35,200.000 | 31.4200 | 877,875.94 | 1,105,984.00 |
| | CENTRAL VALLEY COMMUNITY BANCO | EQUITY | 15,900.000 | 19.9600 | 235,895.43 | 317,364.00 |
| | CHARTER FINANCIAL CORP/MD | EQUITY | 13,600.000 | 16.6700 | 187,290.02 | 226,712.00 |
| | CHASE CORP | EQUITY | 9,347.000 | 83.5500 | 572,544.45 | 780,941.85 |
| | CHEESECAKE FACTORY INC/THE | EQUITY | 31,400.000 | 59.8800 | 1,620,072.63 | 1,880,232.00 |
| | CHEMED CORP | EQUITY | 12,100.000 | 160.4100 | 1,732,119.41 | 1,940,961.00 |
| | CHEMUNG FINANCIAL CORP | EQUITY | 1,600.000 | 36.3500 | 54,764.43 | 58,160.00 |
| | CHESAPEAKE UTILITIES CORP | EQUITY | 19,300.000 | 66.9500 | 1,271,950.57 | 1,292,135.00 |
| | CHURCHILL DOWNS INC | EQUITY | 12,100.000 | 150.4500 | 1,740,313.85 | 1,820,445.00 |
| | CHUY'S HOLDINGS INC | EQUITY | 22,700.000 | 32.4500 | 765,183.53 | 736,615.00 |
| | CIRRUS LOGIC INC | EQUITY | 26,200.000 | 56.5400 | 1,432,167.30 | 1,481,348.00 |
| | CITY HOLDING CO | EQUITY | 6,200.000 | 67.6000 | 305,678.28 | 419,120.00 |
| | CITY OFFICE REIT INC | EQUITY | 42,100.000 | 13.1700 | 552,287.84 | 554,457.00 |
| | COCA-COLA BOTTLING CO CONSOLID | EQUITY | 1,600.000 | 178.8500 | 230,485.52 | 286,160.00 |
| | COHERENT INC | EQUITY | 1,500.000 | 137.3850 | 166,073.10 | 206,077.50 |
| | COLLECTORS UNIVERSE INC | EQUITY | 7,200.000 | 21.2300 | 158,526.70 | 152,856.00 |
| | COMMUNITY TRUST BANCORP INC | EQUITY | 13,400.000 | 49.6000 | 498,111.45 | 664,640.00 |
| | COMMVAULT SYSTEMS INC | EQUITY | 26,400.000 | 51.4000 | 1,405,284.92 | 1,356,960.00 |
| | CONNECTICUT WATER SERVICE INC | EQUITY | 7,638.000 | 55.8500 | 384,273.40 | 426,582.30 |
| | CONSOLIDATED COMMUNICATIONS HO | EQUITY | 4,900.000 | 26.8500 | 128,391.33 | 131,565.00 |
| | CONVERGYS CORP | EQUITY | 57,300.000 | 24.5600 | 1,641,591.46 | 1,407,288.00 |
| | COOPER-STANDARD HOLDINGS INC | EQUITY | 14,100.000 | 103.3800 | 1,356,025.20 | 1,457,658.00 |
| | COOPER TIRE & RUBBER CO | EQUITY | 11,900.000 | 38.8500 | 470,084.90 | 462,315.00 |
| | CORVEL CORP | EQUITY | 4,500.000 | 36.6000 | 191,980.27 | 164,700.00 |
| | COUNTY BANCORP INC | EQUITY | 3,100.000 | 26.9700 | 75,911.07 | 83,607.00 |
| | CRACKER BARREL OLD COUNTRY STO | EQUITY | 12,000.000 | 166.9800 | 1,875,183.36 | 2,003,760.00 |
| | CULP INC | EQUITY | 15,704.000 | 37.1500 | 459,759.22 | 583,403.60 |
| | CURTISS-WRIGHT CORP | EQUITY | 20,600.000 | 98.3600 | 1,842,166.93 | 2,026,216.00 |
| | CUTERA INC | EQUITY | 5,300.000 | 17.3500 | 76,585.00 | 91,955.00 |
| | DSP GROUP INC | EQUITY | 11,300.000 | 13.0500 | 121,632.75 | 147,465.00 |
| | DATALINK CORP | EQUITY | 14,100.000 | 11.2600 | 147,632.32 | 158,766.00 |
| | DAVE & BUSTER'S ENTERTAINMENT | EQUITY | 13,800.000 | 56.3000 | 598,579.26 | 776,940.00 |
| | DEAN FOODS CO | EQUITY | 80,300.000 | 21.7800 | 1,468,794.75 | 1,748,934.00 |
| | DEL FRISCO'S RESTAURANT GROUP | EQUITY | 34,531.000 | 17.0000 | 527,986.68 | 587,027.00 |
| | DELTA NATURAL GAS CO INC | EQUITY | 7,861.000 | 29.3300 | 202,075.87 | 230,563.13 |
| | DENNY'S CORP | EQUITY | 90,300.000 | 12.8300 | 999,751.50 | 1,158,549.00 |
| | DINEEQUITY INC | EQUITY | 21,700.000 | 77.0000 | 1,668,408.67 | 1,670,900.00 |
| | DONEGAL GROUP INC | EQUITY | 13,100.000 | 17.4800 | 213,269.54 | 228,988.00 |
| | EMC INSURANCE GROUP INC | EQUITY | 7,900.000 | 30.0100 | 219,779.47 | 237,079.00 |
| | EASTERLY GOVERNMENT PROPERTIES | EQUITY | 47,300.000 | 20.0200 | 938,835.13 | 946,946.00 |
| | EASTGROUP PROPERTIES INC | EQUITY | 22,300.000 | 73.8400 | 1,640,708.31 | 1,646,632.00 |
| | PERRY ELLIS INTERNATIONAL INC | EQUITY | 15,900.000 | 24.9100 | 320,165.76 | 396,069.00 |
| | EMCOR GROUP INC | EQUITY | 11,900.000 | 70.7600 | 664,460.70 | 842,044.00 |
| | EMPLOYERS HOLDINGS INC | EQUITY | 19,649.000 | 39.6000 | 561,524.81 | 778,100.40 |
| | ENERSYS | EQUITY | 12,000.000 | 78.1000 | 763,921.97 | 937,200.00 |
| | ENNIS INC | EQUITY | 44,200.000 | 17.3500 | 730,801.33 | 766,870.00 |
| | ENTEGRIS INC | EQUITY | 8,400.000 | 17.9000 | 152,199.60 | 150,360.00 |
| | ENTERPRISE FINANCIAL SERVICES | EQUITY | 24,500.000 | 43.0000 | 732,302.64 | 1,053,500.00 |
| | ESSA BANCORP INC | EQUITY | 9,300.000 | 15.7200 | 130,362.72 | 146,196.00 |
| | EVERTEC INC | EQUITY | 34,400.000 | 17.7500 | 587,899.05 | 610,600.00 |
| | EXA CORP | EQUITY | 22,000.000 | 15.3600 | 322,459.04 | 337,920.00 |
| | EXACTECH INC | EQUITY | 17,100.000 | 27.3000 | 479,533.21 | 466,830.00 |
| | FTD COS INC | EQUITY | 24,500.000 | 23.8400 | 596,543.59 | 584,080.00 |
| | FTI CONSULTING INC | EQUITY | 37,000.000 | 45.0800 | 1,602,261.22 | 1,667,960.00 |
| | FAIR ISAAC CORP | EQUITY | 15,700.000 | 119.2200 | 1,991,182.96 | 1,871,754.00 |

Martingale Small Cap

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | FARMERS CAPITAL BANK CORP | EQUITY | 12,000.000 | 42.0500 | 432,501.68 | 504,600.00 |
| | FIDELITY SOUTHERN CORP | EQUITY | 5,100.000 | 23.6700 | 97,661.04 | 120,717.00 |
| | FINANCIAL INSTITUTIONS INC | EQUITY | 20,100.000 | 34.2000 | 597,642.21 | 687,420.00 |
| | FIRST BANCORP/SOUTHERN PINES N | EQUITY | 16,500.000 | 27.1400 | 307,897.24 | 447,810.00 |
| | FIRST BUSINESS FINANCIAL SERVI | EQUITY | 6,400.000 | 23.7200 | 147,483.41 | 151,808.00 |
| | FIRST CITIZENS BANCSHARES INC/ | EQUITY | 5,500.000 | 355.0000 | 1,472,752.18 | 1,952,500.00 |
| | FIRST COMMUNITY BANCSHARES INC | EQUITY | 12,900.000 | 30.1400 | 303,450.49 | 388,806.00 |
| | FIRST DEFIANCE FINANCIAL CORP | EQUITY | 13,193.000 | 50.7400 | 578,102.47 | 669,412.82 |
| | FIRST FINANCIAL CORP/IN | EQUITY | 12,343.000 | 52.8000 | 512,160.04 | 651,710.40 |
| | FIRST INTERSTATE BANCSYSTEM IN | EQUITY | 25,100.000 | 42.5500 | 738,326.73 | 1,068,005.00 |
| | FIRST MID-ILLINOIS BANCSHARES | EQUITY | 10,400.000 | 34.0000 | 280,030.31 | 353,600.00 |
| | 1ST SOURCE CORP | EQUITY | 20,363.000 | 44.6600 | 760,883.18 | 909,411.58 |
| | FIVE9 INC | EQUITY | 4,200.000 | 14.1900 | 52,878.00 | 59,598.00 |
| | FLEXSTEEL INDUSTRIES INC | EQUITY | 8,698.000 | 61.6700 | 415,418.64 | 536,405.66 |
| | FLUSHING FINANCIAL CORP | EQUITY | 24,300.000 | 29.3900 | 547,262.51 | 714,177.00 |
| | FORRESTER RESEARCH INC | EQUITY | 2,600.000 | 42.9500 | 103,569.17 | 111,670.00 |
| | FORWARD AIR CORP | EQUITY | 26,400.000 | 47.3800 | 1,228,827.52 | 1,250,832.00 |
| | FOUR CORNERS PROPERTY TRUST IN | EQUITY | 21,944.000 | 20.5200 | 451,385.03 | 450,290.88 |
| | FRANKLIN STREET PROPERTIES COR | EQUITY | 117,900.000 | 12.9600 | 1,476,019.47 | 1,527,984.00 |
| | GETTY REALTY CORP | EQUITY | 39,000.000 | 25.4900 | 910,310.33 | 994,110.00 |
| | GLADSTONE COMMERCIAL CORP | EQUITY | 38,300.000 | 20.1000 | 685,054.70 | 769,830.00 |
| | GLOBAL BRASS & COPPER HOLDINGS | EQUITY | 26,600.000 | 34.3000 | 762,249.88 | 912,380.00 |
| | GOVERNMENT PROPERTIES INCOME T | EQUITY | 43,922.000 | 19.0650 | 1,028,252.73 | 837,372.93 |
| | GREAT AJAX CORP | EQUITY | 32,000.000 | 13.2700 | 446,889.78 | 424,640.00 |
| | GREAT SOUTHERN BANCORP INC | EQUITY | 13,300.000 | 54.6500 | 568,506.80 | 726,845.00 |
| | GUARANTY BANCORP | EQUITY | 6,800.000 | 24.2000 | 118,366.43 | 164,560.00 |
| | HSN INC | EQUITY | 34,600.000 | 34.3000 | 1,585,122.71 | 1,186,780.00 |
| | HACKETT GROUP INC/THE | EQUITY | 34,100.000 | 17.6600 | 532,001.41 | 602,206.00 |
| | HAEMONETICS CORP | EQUITY | 43,700.000 | 40.2000 | 1,545,769.63 | 1,756,740.00 |
| | HALLMARK FINANCIAL SERVICES IN | EQUITY | 5,388.000 | 11.6300 | 55,825.50 | 62,662.44 |
| | HALYARD HEALTH INC | EQUITY | 6,000.000 | 36.9800 | 204,420.00 | 221,880.00 |
| | HANMI FINANCIAL CORP | EQUITY | 36,500.000 | 34.9000 | 912,357.23 | 1,273,850.00 |
| | HAVERTY FURNITURE COS INC | EQUITY | 25,700.000 | 23.7000 | 519,297.94 | 609,090.00 |
| | HAWAIIAN HOLDINGS INC | EQUITY | 34,600.000 | 57.0000 | 1,637,717.77 | 1,972,200.00 |
| | HAWKINS INC | EQUITY | 3,300.000 | 53.9500 | 141,130.76 | 178,035.00 |
| | HEALTHSOUTH CORP | EQUITY | 43,200.000 | 41.2400 | 1,816,208.15 | 1,781,568.00 |
| | HEARTLAND FINANCIAL USA INC | EQUITY | 26,200.000 | 48.0000 | 962,191.75 | 1,257,600.00 |
| | HERITAGE COMMERCE CORP | EQUITY | 31,300.000 | 14.4300 | 361,357.42 | 451,659.00 |
| | HERITAGE FINANCIAL CORP/WA | EQUITY | 35,400.000 | 25.7500 | 666,796.66 | 911,550.00 |
| | HESKA CORP | EQUITY | 7,100.000 | 71.6000 | 364,236.77 | 508,360.00 |
| | HIBBETT SPORTS INC | EQUITY | 16,900.000 | 37.3000 | 600,242.65 | 630,370.00 |
| | HINGHAM INSTITUTION FOR SAVING | EQUITY | 1,800.000 | 196.7800 | 269,133.07 | 354,204.00 |
| | HOME BANCORP INC | EQUITY | 3,503.000 | 38.6100 | 100,409.43 | 135,250.83 |
| | HOMESTREET INC | EQUITY | 26,600.000 | 31.6000 | 613,177.60 | 840,560.00 |
| | HOOKER FURNITURE CORP | EQUITY | 15,300.000 | 37.9500 | 356,333.56 | 580,635.00 |
| | HUB GROUP INC | EQUITY | 7,200.000 | 43.7500 | 294,923.24 | 315,000.00 |
| | HURON CONSULTING GROUP INC | EQUITY | 21,000.000 | 50.6500 | 1,284,775.56 | 1,063,650.00 |
| | ICF INTERNATIONAL INC | EQUITY | 20,600.000 | 55.2000 | 843,733.13 | 1,137,120.00 |
| | ICU MEDICAL INC | EQUITY | 12,300.000 | 147.3500 | 1,527,717.11 | 1,812,405.00 |
| | IDACORP INC | EQUITY | 20,300.000 | 80.5500 | 1,614,751.54 | 1,635,165.00 |
| | INDEPENDENT BANK CORP/MI | EQUITY | 26,800.000 | 21.7000 | 452,506.52 | 581,560.00 |
| | INFINITY PROPERTY & CASUALTY C | EQUITY | 11,400.000 | 87.9000 | 937,126.47 | 1,002,060.00 |
| | INFRAREIT INC | EQUITY | 4,700.000 | 17.9100 | 79,954.05 | 84,177.00 |
| | INSIGHT ENTERPRISES INC | EQUITY | 33,200.000 | 40.4400 | 1,009,609.72 | 1,342,608.00 |
| | INNOSPEC INC | EQUITY | 21,300.000 | 68.5000 | 1,233,836.73 | 1,459,050.00 |
| | INNOPHOS HOLDINGS INC | EQUITY | 21,800.000 | 52.2600 | 879,117.20 | 1,139,268.00 |
| | INSPERITY INC | EQUITY | 14,500.000 | 70.9500 | 1,037,489.41 | 1,028,775.00 |
| | INTEGRA LIFESCIENCES HOLDINGS | EQUITY | 21,100.000 | 85.7900 | 1,779,462.44 | 1,810,169.00 |
| | INTERDIGITAL INC/PA | EQUITY | 15,600.000 | 91.3500 | 1,012,237.71 | 1,425,060.00 |
| | INVESTORS TITLE CO | EQUITY | 1,600.000 | 158.1800 | 156,807.60 | 253,088.00 |
| | J&J SNACK FOODS CORP | EQUITY | 12,800.000 | 133.4300 | 1,557,442.84 | 1,707,904.00 |
| | J ALEXANDER'S HOLDINGS INC | EQUITY | 6,000.000 | 10.7500 | 60,784.20 | 64,500.00 |
| | JACK IN THE BOX INC | EQUITY | 17,300.000 | 111.6400 | 1,687,872.03 | 1,931,372.00 |
| | J2 GLOBAL INC | EQUITY | 25,000.000 | 81.8000 | 1,713,007.44 | 2,045,000.00 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Martingale Small Cap

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | KMG CHEMICALS INC | EQUITY | 14,300.000 | 38.8900 | 407,587.12 | 556,127.00 |
| | KAMAN CORP | EQUITY | 14,200.000 | 48.9300 | 620,605.62 | 694,806.00 |
| | KELLY SERVICES INC | EQUITY | 8,700.000 | 22.9200 | 169,940.58 | 199,404.00 |
| | KIMBALL ELECTRONICS INC | EQUITY | 36,200.000 | 18.2000 | 522,019.15 | 658,840.00 |
| | KNOLL INC | EQUITY | 56,500.000 | 27.9300 | 1,418,934.50 | 1,578,045.00 |
| | LCNB CORP | EQUITY | 4,387.000 | 23.2500 | 77,270.79 | 101,997.75 |
| | LHC GROUP INC | EQUITY | 6,700.000 | 45.7000 | 268,228.38 | 306,190.00 |
| | LANCASTER COLONY CORP | EQUITY | 12,400.000 | 141.3900 | 1,601,455.67 | 1,753,236.00 |
| | LEMAITRE VASCULAR INC | EQUITY | 22,500.000 | 25.3400 | 396,704.61 | 570,150.00 |
| | LEXINGTON REALTY TRUST | EQUITY | 113,200.000 | 10.8000 | 1,194,209.48 | 1,222,560.00 |
| | LIQUIDITY SERVICES INC | EQUITY | 25,500.000 | 9.7500 | 238,344.70 | 248,625.00 |
| | LITTELFUSE INC | EQUITY | 8,900.000 | 151.7700 | 1,063,349.20 | 1,350,753.00 |
| | LUMINEX CORP | EQUITY | 44,100.000 | 20.2300 | 961,894.00 | 892,143.00 |
| | MGE ENERGY INC | EQUITY | 30,300.000 | 65.3000 | 1,712,416.88 | 1,978,590.00 |
| | MSA SAFETY INC | EQUITY | 26,800.000 | 69.3300 | 1,496,394.91 | 1,858,044.00 |
| | MTS SYSTEMS CORP | EQUITY | 1,900.000 | 56.7000 | 90,839.00 | 107,730.00 |
| | MTGE INVESTMENT CORP | EQUITY | 63,800.000 | 15.7000 | 1,109,020.16 | 1,001,660.00 |
| | MYR GROUP INC | EQUITY | 19,300.000 | 37.6800 | 568,989.79 | 727,224.00 |
| | MACK-CALI REALTY CORP | EQUITY | 55,600.000 | 29.0200 | 1,544,535.83 | 1,613,512.00 |
| | MAGELLAN HEALTH INC | EQUITY | 10,998.000 | 75.2500 | 657,326.79 | 827,599.50 |
| | MANTECH INTERNATIONAL CORP/VA | EQUITY | 29,100.000 | 42.2500 | 1,163,872.18 | 1,229,475.00 |
| | MARCUS CORP/THE | EQUITY | 28,200.000 | 31.5000 | 634,056.93 | 888,300.00 |
| | MARTEN TRANSPORT LTD | EQUITY | 26,500.000 | 23.3000 | 666,393.52 | 617,450.00 |
| | MASIMO CORP | EQUITY | 27,700.000 | 67.4000 | 1,561,376.57 | 1,866,980.00 |
| | MCGRATH RENTCORP | EQUITY | 5,900.000 | 39.1900 | 185,579.18 | 231,221.00 |
| | MEDIFAST INC | EQUITY | 19,100.000 | 41.6300 | 675,905.28 | 795,133.00 |
| | MENTOR GRAPHICS CORP | EQUITY | 59,400.000 | 36.8900 | 1,280,294.44 | 2,191,266.00 |
| | MERCANTILE BANK CORP | EQUITY | 11,065.000 | 37.7000 | 283,391.22 | 417,150.50 |
| | MERIDIAN BIOSCIENCE INC | EQUITY | 60,000.000 | 17.7000 | 1,163,868.60 | 1,062,000.00 |
| | MERIT MEDICAL SYSTEMS INC | EQUITY | 37,500.000 | 26.5000 | 875,882.07 | 993,750.00 |
| | META FINANCIAL GROUP INC | EQUITY | 10,800.000 | 102.9000 | 622,851.69 | 1,111,320.00 |
| | METHODE ELECTRONICS INC | EQUITY | 5,200.000 | 41.3500 | 178,475.96 | 215,020.00 |
| | MICROSTRATEGY INC | EQUITY | 9,000.000 | 197.4000 | 1,491,671.31 | 1,776,600.00 |
| | MIDDLESEX WATER CO | EQUITY | 23,700.000 | 42.9400 | 908,254.62 | 1,017,678.00 |
| | MIDLAND STATES BANCORP INC | EQUITY | 8,600.000 | 36.1800 | 220,261.91 | 311,148.00 |
| | MIDWESTONE FINANCIAL GROUP INC | EQUITY | 8,100.000 | 37.6000 | 254,316.64 | 304,560.00 |
| | MONMOUTH REAL ESTATE INVESTMEN | EQUITY | 45,800.000 | 15.2400 | 635,331.60 | 697,992.00 |
| | MONOLITHIC POWER SYSTEMS INC | EQUITY | 9,600.000 | 81.9300 | 702,518.47 | 786,528.00 |
| | MONOTYPE IMAGING HOLDINGS INC | EQUITY | 4,700.000 | 19.8500 | 97,371.78 | 93,295.00 |
| | MUTUALFIRST FINANCIAL INC | EQUITY | 3,252.000 | 33.1000 | 90,480.33 | 107,641.20 |
| | NIC INC | EQUITY | 66,200.000 | 23.9000 | 1,548,283.51 | 1,582,180.00 |
| | NVE CORP | EQUITY | 5,600.000 | 71.4300 | 325,501.88 | 400,008.00 |
| | NACCO INDUSTRIES INC | EQUITY | 8,500.000 | 90.5500 | 507,697.48 | 769,675.00 |
| | NATHAN'S FAMOUS INC | EQUITY | 5,262.000 | 64.9000 | 256,098.46 | 341,503.80 |
| | NATIONAL BANKSHARES INC | EQUITY | 1,800.000 | 43.4500 | 62,575.60 | 78,210.00 |
| | NATIONAL CINEMEDIA INC | EQUITY | 64,600.000 | 14.7300 | 993,328.41 | 951,558.00 |
| | NATIONAL COMMERCE CORP | EQUITY | 4,200.000 | 37.1500 | 108,828.09 | 156,030.00 |
| | NATIONAL HEALTHCARE CORP | EQUITY | 12,700.000 | 75.7900 | 823,257.95 | 962,533.00 |
| | NATIONAL GENERAL HOLDINGS CORP | EQUITY | 52,400.000 | 24.9900 | 1,153,982.38 | 1,309,476.00 |
| | NATIONAL HEALTH INVESTORS INC | EQUITY | 21,500.000 | 74.1700 | 1,704,550.71 | 1,594,655.00 |
| | NATIONAL PRESTO INDUSTRIES INC | EQUITY | 10,300.000 | 106.4000 | 939,366.62 | 1,095,920.00 |
| | NAVIGATORS GROUP INC/THE | EQUITY | 11,500.000 | 117.7500 | 1,058,183.11 | 1,354,125.00 |
| | NATUS MEDICAL INC | EQUITY | 36,700.000 | 34.8000 | 1,412,579.66 | 1,277,160.00 |
| | NAVIGANT CONSULTING INC | EQUITY | 4,900.000 | 26.1800 | 129,336.40 | 128,282.00 |
| | NEOGEN CORP | EQUITY | 12,000.000 | 66.0000 | 683,218.01 | 792,000.00 |
| | NEXPOINT RESIDENTIAL TRUST INC | EQUITY | 20,500.000 | 22.3400 | 434,640.12 | 457,970.00 |
| | NORTHRIM BANCORP INC | EQUITY | 7,200.000 | 31.6000 | 190,588.04 | 227,520.00 |
| | NORTHWEST BANCSHARES INC | EQUITY | 88,100.000 | 18.0300 | 1,338,648.78 | 1,588,443.00 |
| | NORTHWEST NATURAL GAS CO | EQUITY | 28,700.000 | 59.8000 | 1,800,416.50 | 1,716,260.00 |
| | NORTHWESTERN CORP | EQUITY | 34,200.000 | 56.8700 | 2,033,313.59 | 1,944,954.00 |
| | NOVANTA INC | EQUITY | 26,929.000 | 21.0000 | 438,546.31 | 565,509.00 |
| | NUTRACEUTICAL INTERNATIONAL CO | EQUITY | 8,800.000 | 34.9500 | 228,462.28 | 307,560.00 |
| | OCEANFIRST FINANCIAL CORP | EQUITY | 32,000.000 | 30.0300 | 630,578.12 | 960,960.00 |
| | OIL-DRI CORP OF AMERICA | EQUITY | 4,673.000 | 38.2100 | 175,042.07 | 178,555.33 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Martingale Small Cap

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | OLD LINE BANCSHARES INC | EQUITY | 7,637.000 | 23.9800 | 157,914.15 | 183,135.26 |
| | OMNICELL INC | EQUITY | 40,000.000 | 33.9000 | 1,492,932.93 | 1,356,000.00 |
| | ONE GAS INC | EQUITY | 30,100.000 | 63.9600 | 1,906,026.04 | 1,925,196.00 |
| | ONE LIBERTY PROPERTIES INC | EQUITY | 24,300.000 | 25.1200 | 606,938.27 | 610,416.00 |
| | OTTER TAIL CORP | EQUITY | 31,218.000 | 40.8000 | 1,081,424.68 | 1,273,694.40 |
| | OWENS & MINOR INC | EQUITY | 48,800.000 | 35.2900 | 1,703,896.31 | 1,722,152.00 |
| | OWENS REALTY MORTGAGE INC | EQUITY | 2,700.000 | 18.5200 | 49,153.50 | 50,004.00 |
| | PC CONNECTION INC | EQUITY | 17,400.000 | 28.0900 | 449,836.50 | 488,766.00 |
| | PS BUSINESS PARKS INC | EQUITY | 15,300.000 | 116.5200 | 1,688,147.09 | 1,782,756.00 |
| | PACIFIC CONTINENTAL CORP | EQUITY | 8,300.000 | 21.8500 | 163,231.92 | 181,355.00 |
| | PAPA JOHN'S INTERNATIONAL INC | EQUITY | 22,300.000 | 85.5800 | 1,679,247.50 | 1,908,434.00 |
| | PAREXEL INTERNATIONAL CORP | EQUITY | 8,200.000 | 65.7200 | 551,970.06 | 538,904.00 |
| | PEAPACK GLADSTONE FINANCIAL CO | EQUITY | 14,600.000 | 30.8800 | 369,874.89 | 450,848.00 |
| | PENNS WOODS BANCORP INC | EQUITY | 1,600.000 | 50.5000 | 73,584.66 | 80,800.00 |
| | PENNYMAC MORTGAGE INVESTMENT T | EQUITY | 26,700.000 | 16.3700 | 448,576.70 | 437,079.00 |
| | PENNYMAC FINANCIAL SERVICES IN | EQUITY | 14,100.000 | 16.6500 | 259,819.22 | 234,765.00 |
| | PEOPLES BANCORP INC/OH | EQUITY | 19,129.000 | 32.4600 | 453,558.07 | 620,927.34 |
| | PEOPLES FINANCIAL SERVICES COR | EQUITY | 2,300.000 | 48.7000 | 96,486.84 | 112,010.00 |
| | PEOPLE'S UTAH BANCORP | EQUITY | 17,036.000 | 26.8500 | 323,173.74 | 457,416.60 |
| | PERFICIENT INC | EQUITY | 39,900.000 | 17.4900 | 827,635.88 | 697,851.00 |
| | PERFORMANCE FOOD GROUP CO | EQUITY | 42,700.000 | 24.0000 | 1,042,885.09 | 1,024,800.00 |
| | PHOTRONICS INC | EQUITY | 9,800.000 | 11.3000 | 93,884.00 | 110,740.00 |
| | PLANTRONICS INC | EQUITY | 7,300.000 | 54.7600 | 369,595.67 | 399,748.00 |
| | PLEXUS CORP | EQUITY | 30,600.000 | 54.0400 | 1,412,867.48 | 1,653,624.00 |
| | POPEYES LOUISIANA KITCHEN INC | EQUITY | 25,300.000 | 60.4800 | 1,443,560.11 | 1,530,144.00 |
| | PORTLAND GENERAL ELECTRIC CO | EQUITY | 45,800.000 | 43.3300 | 1,983,692.89 | 1,984,514.00 |
| | POTBELLY CORP | EQUITY | 36,100.000 | 12.9000 | 476,586.13 | 465,690.00 |
| | POWELL INDUSTRIES INC | EQUITY | 11,300.000 | 39.0000 | 414,815.87 | 440,700.00 |
| | POWER INTEGRATIONS INC | EQUITY | 16,800.000 | 67.8500 | 1,032,849.33 | 1,139,880.00 |
| | PREFERRED BANK/LOS ANGELES CA | EQUITY | 14,700.000 | 52.4200 | 497,829.70 | 770,574.00 |
| | PREMIER FINANCIAL BANCORP INC | EQUITY | 5,625.400 | 20.1000 | 90,099.15 | 113,070.54 |
| | PRESTIGE BRANDS HOLDINGS INC | EQUITY | 19,700.000 | 52.1000 | 999,567.92 | 1,026,370.00 |
| | PRICESMART INC | EQUITY | 1,300.000 | 83.5000 | 102,349.00 | 108,550.00 |
| | PRIMO WATER CORP | EQUITY | 4,200.000 | 12.2800 | 51,179.94 | 51,576.00 |
| | PROGRESS SOFTWARE CORP | EQUITY | 56,100.000 | 31.9300 | 1,608,569.16 | 1,791,273.00 |
| | PROVIDENT FINANCIAL HOLDINGS I | EQUITY | 10,600.000 | 20.2200 | 204,870.54 | 214,332.00 |
| | PROVIDENT FINANCIAL SERVICES I | EQUITY | 56,700.000 | 28.3000 | 1,159,375.99 | 1,604,610.00 |
| | QCR HOLDINGS INC | EQUITY | 13,608.000 | 43.3000 | 467,853.24 | 589,226.40 |
| | QAD INC | EQUITY | 10,600.000 | 30.4000 | 206,915.98 | 322,240.00 |
| | RMR GROUP INC/THE | EQUITY | 11,268.000 | 39.5000 | 413,029.86 | 445,086.00 |
| | REIS INC | EQUITY | 2,200.000 | 22.2500 | 46,542.21 | 48,950.00 |
| | RENASANT CORP | EQUITY | 42,400.000 | 42.2200 | 1,389,357.50 | 1,790,128.00 |
| | REPUBLIC BANCORP INC/KY | EQUITY | 8,500.000 | 39.5400 | 272,425.93 | 336,090.00 |
| | RESOURCES CONNECTION INC | EQUITY | 10,000.000 | 19.2500 | 150,954.72 | 192,500.00 |
| | RIGHTSIDE GROUP LTD | EQUITY | 19,000.000 | 8.2700 | 222,532.14 | 157,130.00 |
| | RUDOLPH TECHNOLOGIES INC | EQUITY | 37,000.000 | 23.3500 | 660,883.05 | 863,950.00 |
| | RUTH'S HOSPITALITY GROUP INC | EQUITY | 47,400.000 | 18.3000 | 719,652.29 | 867,420.00 |
| | RYMAN HOSPITALITY PROPERTIES I | EQUITY | 16,800.000 | 63.0100 | 826,037.30 | 1,058,568.00 |
| | SI FINANCIAL GROUP INC | EQUITY | 6,712.000 | 15.4000 | 94,233.92 | 103,364.80 |
| | SJW GROUP | EQUITY | 23,398.000 | 55.9800 | 955,950.45 | 1,309,820.04 |
| | SP PLUS CORP | EQUITY | 21,600.000 | 28.1500 | 606,418.44 | 608,040.00 |
| | SAFETY INSURANCE GROUP INC | EQUITY | 15,606.000 | 73.7000 | 1,023,782.39 | 1,150,162.20 |
| | SAGA COMMUNICATIONS INC | EQUITY | 2,200.000 | 50.3000 | 111,279.72 | 110,660.00 |
| | SAIA INC | EQUITY | 500.000 | 44.1500 | 23,922.50 | 22,075.00 |
| | SANDERSON FARMS INC | EQUITY | 18,300.000 | 94.2400 | 1,633,426.97 | 1,724,592.00 |
| | SANDY SPRING BANCORP INC | EQUITY | 10,800.000 | 39.9900 | 359,071.10 | 431,892.00 |
| | JOHN B SANFILIPPO & SON INC | EQUITY | 4,800.000 | 70.3900 | 223,240.52 | 337,872.00 |
| | SANMINA CORP | EQUITY | 9,000.000 | 36.6500 | 297,747.07 | 329,850.00 |
| | SCIENCE APPLICATIONS INTERNATI | EQUITY | 25,600.000 | 84.8000 | 1,575,437.05 | 2,170,880.00 |
| | SEABOARD CORP | EQUITY | 150.000 | 3,951.9900 | 466,797.34 | 592,798.50 |
| | SELECTIVE INSURANCE GROUP INC | EQUITY | 19,526.000 | 43.0500 | 758,079.90 | 840,594.30 |
| | SEMTECH CORP | EQUITY | 37,800.000 | 31.5500 | 958,639.16 | 1,192,590.00 |
| | SENECA FOODS CORP | EQUITY | 5,300.000 | 40.0500 | 187,950.20 | 212,265.00 |
| | SENSIENT TECHNOLOGIES CORP | EQUITY | 22,900.000 | 78.5800 | 1,699,930.82 | 1,799,482.00 |

Martingale Small Cap

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | SHORE BANCSHARES INC | EQUITY | 10,400.000 | 15.2500 | 156,640.02 | 158,600.00 |
| | SHUTTERFLY INC | EQUITY | 29,000.000 | 50.1800 | 1,491,904.71 | 1,455,220.00 |
| | SIERRA BANCORP | EQUITY | 15,200.000 | 26.5900 | 303,391.27 | 404,168.00 |
| | SILICON LABORATORIES INC | EQUITY | 4,500.000 | 65.0000 | 241,740.00 | 292,500.00 |
| | SILVER BAY REALTY TRUST CORP | EQUITY | 45,700.000 | 17.1400 | 784,202.79 | 783,298.00 |
| | SOUTH STATE CORP | EQUITY | 16,200.000 | 87.4000 | 1,175,142.54 | 1,415,880.00 |
| | SOUTHERN FIRST BANCSHARES INC | EQUITY | 2,500.000 | 36.0000 | 77,941.90 | 90,000.00 |
| | SOUTHERN MISSOURI BANCORP INC | EQUITY | 3,900.000 | 35.3800 | 95,944.85 | 137,982.00 |
| | SOUTHERN NATIONAL BANCORP OF V | EQUITY | 5,900.000 | 16.3400 | 79,369.50 | 96,406.00 |
| | SOUTHWEST GAS HOLDINGS INC | EQUITY | 26,600.000 | 76.6200 | 1,984,716.04 | 2,038,092.00 |
| | SPARK ENERGY INC | EQUITY | 9,600.000 | 30.3000 | 243,653.81 | 290,880.00 |
| | SPARTANNASH CO | EQUITY | 44,000.000 | 39.5400 | 1,361,169.31 | 1,739,760.00 |
| | SPIRE INC | EQUITY | 29,200.000 | 64.5500 | 1,972,077.02 | 1,884,860.00 |
| | SPOK HOLDINGS INC | EQUITY | 26,100.000 | 20.7500 | 459,062.17 | 541,575.00 |
| | STANDEX INTERNATIONAL CORP | EQUITY | 10,900.000 | 87.8500 | 969,645.81 | 957,565.00 |
| | STATE AUTO FINANCIAL CORP | EQUITY | 10,300.000 | 26.8100 | 236,868.48 | 276,143.00 |
| | STATE NATIONAL COS INC | EQUITY | 28,800.000 | 13.8600 | 307,329.55 | 399,168.00 |
| | STEPAN CO | EQUITY | 20,100.000 | 81.4800 | 1,347,291.84 | 1,637,748.00 |
| | STEWART INFORMATION SERVICES C | EQUITY | 14,088.000 | 46.0800 | 640,366.56 | 649,175.04 |
| | STONEGATE BANK | EQUITY | 18,300.000 | 41.7300 | 590,427.74 | 763,659.00 |
| | SUMMIT HOTEL PROPERTIES INC | EQUITY | 71,700.000 | 16.0300 | 959,413.98 | 1,149,351.00 |
| | SURGICAL CARE AFFILIATES INC | EQUITY | 3,900.000 | 46.2700 | 185,430.55 | 180,453.00 |
| | SYKES ENTERPRISES INC | EQUITY | 39,200.000 | 28.8600 | 1,197,832.99 | 1,131,312.00 |
| | SYNNEX CORP | EQUITY | 15,900.000 | 121.0200 | 1,625,070.08 | 1,924,218.00 |
| | SYSTEMAX INC | EQUITY | 8,800.000 | 8.7700 | 75,570.63 | 77,176.00 |
| | TECH DATA CORP | EQUITY | 2,600.000 | 84.6800 | 226,543.16 | 220,168.00 |
| | TELEDYNE TECHNOLOGIES INC | EQUITY | 6,700.000 | 123.0000 | 710,053.58 | 824,100.00 |
| | TELETECH HOLDINGS INC | EQUITY | 22,700.000 | 30.5000 | 670,120.48 | 692,350.00 |
| | TERRITORIAL BANCORP INC | EQUITY | 7,200.000 | 32.8400 | 204,863.07 | 236,448.00 |
| | TETRA TECH INC | EQUITY | 44,900.000 | 43.1500 | 1,513,558.42 | 1,937,435.00 |
| | TESSERA HOLDING CORP | EQUITY | 48,000.000 | 44.2000 | 1,547,442.58 | 2,121,600.00 |
| | TEXAS ROADHOUSE INC | EQUITY | 27,600.000 | 48.2400 | 1,191,242.61 | 1,331,424.00 |
| | TOOTSIE ROLL INDUSTRIES INC | EQUITY | 21,900.000 | 39.7500 | 812,076.72 | 870,525.00 |
| | TOWNE BANK/PORTSMOUTH VA | EQUITY | 44,462.000 | 33.2500 | 1,029,003.79 | 1,478,361.50 |
| | TRICO BANCSHARES | EQUITY | 17,000.000 | 34.1800 | 487,834.53 | 581,060.00 |
| | TRUSTCO BANK CORP NY | EQUITY | 108,097.000 | 8.7500 | 788,211.47 | 945,848.75 |
| | UMH PROPERTIES INC | EQUITY | 46,100.000 | 15.0500 | 568,579.69 | 693,805.00 |
| | USANA HEALTH SCIENCES INC | EQUITY | 11,800.000 | 61.2000 | 810,187.56 | 722,160.00 |
| | US PHYSICAL THERAPY INC | EQUITY | 10,000.000 | 70.2000 | 608,811.02 | 702,000.00 |
| | UNIFIRST CORP/MA | EQUITY | 2,100.000 | 143.6500 | 247,552.97 | 301,665.00 |
| | UNITED COMMUNITY FINANCIAL COR | EQUITY | 25,700.000 | 8.9400 | 173,008.25 | 229,758.00 |
| | UNITED FIRE GROUP INC | EQUITY | 25,800.000 | 49.1700 | 1,098,766.56 | 1,268,586.00 |
| | UNITED NATURAL FOODS INC | EQUITY | 7,000.000 | 47.7200 | 350,140.00 | 334,040.00 |
| | UNITIL CORP | EQUITY | 24,800.000 | 45.3400 | 1,040,385.64 | 1,124,432.00 |
| | UNIVERSAL CORP/VA | EQUITY | 22,200.000 | 63.7500 | 1,347,285.12 | 1,415,250.00 |
| | UNIVERSAL HEALTH REALTY INCOME | EQUITY | 9,921.000 | 65.5900 | 589,452.99 | 650,718.39 |
| | URSTADT BIDDLE PROPERTIES INC | EQUITY | 19,127.000 | 24.1100 | 439,232.62 | 461,151.97 |
| | US ECOLOGY INC | EQUITY | 22,000.000 | 49.1500 | 962,275.44 | 1,081,300.00 |
| | UTAH MEDICAL PRODUCTS INC | EQUITY | 2,600.000 | 72.7500 | 167,631.78 | 189,150.00 |
| | VSE CORP | EQUITY | 2,600.000 | 38.8400 | 83,274.10 | 100,984.00 |
| | VASCULAR SOLUTIONS INC | EQUITY | 18,000.000 | 56.1000 | 847,408.98 | 1,009,800.00 |
| | VERINT SYSTEMS INC | EQUITY | 13,300.000 | 35.2500 | 496,898.50 | 468,825.00 |
| | VIAD CORP | EQUITY | 23,500.000 | 44.1000 | 849,970.20 | 1,036,350.00 |
| | VILLAGE SUPER MARKET INC | EQUITY | 8,900.000 | 30.9000 | 277,270.61 | 275,010.00 |
| | VITAMIN SHOPPE INC | EQUITY | 38,200.000 | 23.7500 | 1,051,264.68 | 907,250.00 |
| | VOCERA COMMUNICATIONS INC | EQUITY | 36,200.000 | 18.4900 | 542,628.16 | 669,338.00 |
| | WD-40 CO | EQUITY | 4,000.000 | 116.9000 | 463,714.83 | 467,600.00 |
| | WGL HOLDINGS INC | EQUITY | 29,300.000 | 76.2800 | 1,972,192.07 | 2,235,004.00 |
| | WASHINGTON FEDERAL INC | EQUITY | 60,600.000 | 34.3500 | 1,537,457.48 | 2,081,610.00 |
| | WASHINGTONFIRST BANKSHARES INC | EQUITY | 5,695.000 | 28.9900 | 131,288.18 | 165,098.05 |
| | WATERSTONE FINANCIAL INC | EQUITY | 36,700.000 | 18.4000 | 607,745.41 | 675,280.00 |
| | WEIS MARKETS INC | EQUITY | 4,200.000 | 66.8400 | 215,617.91 | 280,728.00 |
| | WEST CORP | EQUITY | 10,600.000 | 24.7600 | 225,660.81 | 262,456.00 |
| | WEYCO GROUP INC | EQUITY | 5,700.000 | 31.3000 | 153,978.39 | 178,410.00 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Martingale Small Cap

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | WINMARK CORP | EQUITY | 1,200.000 | 126.1500 | 120,234.73 | 151,380.00 |
| | WOODWARD INC | EQUITY | 29,800.000 | 69.0500 | 1,764,399.27 | 2,057,690.00 |
| | XO GROUP INC | EQUITY | 34,100.000 | 19.4500 | 624,686.36 | 663,245.00 |
| | XENIA HOTELS & RESORTS INC | EQUITY | 37,600.000 | 19.4200 | 672,528.56 | 730,192.00 |
| | ARGO GROUP INTERNATIONAL HOLDI | EQUITY | 25,545.000 | 65.9000 | 1,408,667.54 | 1,683,415.50 |
| | BLUE CAPITAL REINSURANCE HOLDI | EQUITY | 13,838.000 | 18.4500 | 247,554.35 | 255,311.10 |
| | CARDTRONICS PLC | EQUITY | 35,300.000 | 54.5700 | 1,620,948.36 | 1,926,321.00 |
| | CONSOLIDATED WATER CO LTD | EQUITY | 8,300.000 | 10.8500 | 92,534.23 | 90,055.00 |
| | ENSTAR GROUP LTD | EQUITY | 7,500.000 | 197.7000 | 1,261,353.98 | 1,482,750.00 |
| | FRESH DEL MONTE PRODUCE INC | EQUITY | 28,000.000 | 60.6300 | 1,669,906.02 | 1,697,640.00 |
| | HELEN OF TROY LTD | EQUITY | 21,900.000 | 84.4500 | 2,031,652.09 | 1,849,455.00 |
| | JAMES RIVER GROUP HOLDINGS LTD | EQUITY | 18,600.000 | 41.5500 | 653,364.45 | 772,830.00 |
| | MAIDEN HOLDINGS LTD | EQUITY | 66,900.000 | 17.4500 | 969,682.68 | 1,167,405.00 |
| | ALPHA & OMEGA SEMICONDUCTOR LT | EQUITY | 29,600.000 | 21.2700 | 466,995.30 | 629,592.00 |
| | ONEBEACON INSURANCE GROUP LTD | EQUITY | 29,318.000 | 16.0500 | 407,597.36 | 470,553.90 |
| | TRAVELPORT WORLDWIDE LTD | EQUITY | 105,600.000 | 14.1000 | 1,419,140.72 | 1,488,960.00 |
| | TRINSEO SA | EQUITY | 800.000 | 59.3000 | 44,551.00 | 47,440.00 |
| | ORTHOFIX INTERNATIONAL NV | EQUITY | 21,600.000 | 36.1800 | 947,459.22 | 781,488.00 |
| | SAPIENS INTERNATIONAL CORP NV | EQUITY | 18,000.000 | 14.3400 | 244,377.19 | 258,120.00 |
| | BANK OF NT BUTTERFIELD & SON L | EQUITY | 10,100.000 | 31.4400 | 331,017.40 | 317,544.00 |
| | | | Martingale Small Cap Total | | 300,905,980.28 | 338,740,306.86 |

# Appendix XIV

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Martingale Large Cap

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | EB TEMP INV FD | CCT | 10,968,416.99 | 1.0000 | 10,968,416.9900 | 10,968,416.99 |
| | AT&T INC | EQUITY | 318,700.000 | 42.5300 | 11,858,308.11 | 13,554,311.00 |
| | ADOBE SYSTEMS INC | EQUITY | 23,600.000 | 102.9500 | 2,365,833.93 | 2,429,620.00 |
| | ALEXANDRIA REAL ESTATE EQUITIE | EQUITY | 42,100.000 | 111.1300 | 3,321,817.46 | 4,678,573.00 |
| | ALLEGHANY CORP | EQUITY | 3,212.000 | 608.1200 | 1,330,742.51 | 1,953,281.44 |
| | ALLSTATE CORP/THE | EQUITY | 94,200.000 | 74.1200 | 6,526,930.33 | 6,982,104.00 |
| | ALPHABET INC-CL C | EQUITY | 5,219.000 | 771.8200 | 2,087,480.72 | 4,028,128.58 |
| | ALPHABET INC-CL A | EQUITY | 15,800.000 | 792.4500 | 8,965,332.64 | 12,520,710.00 |
| | ALTRIA GROUP INC | EQUITY | 205,100.000 | 67.6200 | 8,261,775.97 | 13,868,862.00 |
| | AMAZON.COM INC | EQUITY | 7,500.000 | 749.8700 | 2,735,252.62 | 5,624,025.00 |
| | AMEREN CORP | EQUITY | 99,100.000 | 52.4600 | 3,661,217.93 | 5,198,786.00 |
| | AMERICAN CAMPUS COMMUNITIES IN | EQUITY | 81,500.000 | 49.7700 | 4,278,587.69 | 4,056,255.00 |
| | AMERICAN ELECTRIC POWER CO INC | EQUITY | 104,500.000 | 62.9600 | 5,520,558.69 | 6,579,320.00 |
| | AMERICAN FINANCIAL GROUP INC/O | EQUITY | 72,700.000 | 88.1200 | 5,170,786.95 | 6,406,324.00 |
| | AMERIPRISE FINANCIAL INC | EQUITY | 2,100.000 | 110.9400 | 191,693.46 | 232,974.00 |
| | ANNALY CAPITAL MANAGEMENT INC | EQUITY | 562,300.000 | 9.9700 | 5,743,279.49 | 5,606,131.00 |
| | ANSYS INC | EQUITY | 42,900.000 | 92.4900 | 3,617,304.99 | 3,967,821.00 |
| | APPLE INC | EQUITY | 4,100.000 | 115.8200 | 447,345.67 | 474,862.00 |
| | APPLE HOSPITALITY REIT INC | EQUITY | 153,200.000 | 19.9800 | 2,859,584.56 | 3,060,936.00 |
| | APPLIED MATERIALS INC | EQUITY | 39,900.000 | 32.2700 | 1,175,986.48 | 1,287,573.00 |
| | ARAMARK | EQUITY | 163,900.000 | 35.7200 | 5,239,027.01 | 5,854,508.00 |
| | ARCHER-DANIELS-MIDLAND CO | EQUITY | 9,700.000 | 45.6500 | 425,030.21 | 442,805.00 |
| | ARROW ELECTRONICS INC | EQUITY | 13,900.000 | 71.3000 | 882,912.90 | 991,070.00 |
| | ATMOS ENERGY CORP | EQUITY | 48,200.000 | 74.1500 | 2,426,900.72 | 3,574,030.00 |
| | BANK OF HAWAII CORP | EQUITY | 59,000.000 | 88.6900 | 3,096,969.25 | 5,232,710.00 |
| | CR BARD INC | EQUITY | 30,000.000 | 224.6600 | 3,592,529.94 | 6,739,800.00 |
| | BAXTER INTERNATIONAL INC | EQUITY | 91,800.000 | 44.3400 | 3,419,418.39 | 4,070,412.00 |
| | BECTON DICKINSON AND CO | EQUITY | 43,600.000 | 165.5500 | 4,813,190.01 | 7,217,980.00 |
| | BERKSHIRE HATHAWAY INC | EQUITY | 7,400.000 | 162.9800 | 1,084,925.84 | 1,206,052.00 |
| | BLACK KNIGHT FINANCIAL SERVICE | EQUITY | 16,700.000 | 37.8000 | 656,640.21 | 631,260.00 |
| | BOEING CO/THE | EQUITY | 56,100.000 | 155.6800 | 7,952,834.13 | 8,733,648.00 |
| | BRINKER INTERNATIONAL INC | EQUITY | 89,400.000 | 49.5300 | 4,234,480.70 | 4,427,982.00 |
| | BROADRIDGE FINANCIAL SOLUTIONS | EQUITY | 35,200.000 | 66.3000 | 992,575.61 | 2,333,760.00 |
| | BROWN & BROWN INC | EQUITY | 99,400.000 | 44.8600 | 3,368,216.12 | 4,459,084.00 |
| | CDK GLOBAL INC | EQUITY | 105,300.000 | 59.6900 | 5,915,649.73 | 6,285,357.00 |
| | CH ROBINSON WORLDWIDE INC | EQUITY | 60,400.000 | 73.2600 | 4,440,450.60 | 4,424,904.00 |
| | CMS ENERGY CORP | EQUITY | 40,100.000 | 41.6200 | 1,098,938.56 | 1,668,962.00 |
| | CVS HEALTH CORP | EQUITY | 105,200.000 | 78.9100 | 8,509,843.15 | 8,301,332.00 |
| | CA INC | EQUITY | 188,700.000 | 31.7700 | 5,236,003.52 | 5,994,999.00 |
| | CABLE ONE INC | EQUITY | 7,400.000 | 621.7300 | 3,842,343.96 | 4,600,802.00 |
| | CABOT CORP | EQUITY | 52,700.000 | 50.5400 | 2,656,576.36 | 2,663,458.00 |
| | CAMPBELL SOUP CO | EQUITY | 107,400.000 | 60.4700 | 5,574,409.90 | 6,494,478.00 |
| | CARDINAL HEALTH INC | EQUITY | 96,900.000 | 71.9700 | 5,070,971.76 | 6,973,893.00 |
| | CARLISLE COS INC | EQUITY | 52,900.000 | 110.2900 | 5,360,628.99 | 5,834,341.00 |
| | CARNIVAL CORP | EQUITY | 16,400.000 | 52.0600 | 729,560.13 | 853,784.00 |
| | CENTERPOINT ENERGY INC | EQUITY | 258,100.000 | 24.6400 | 5,912,428.56 | 6,359,584.00 |
| | CHIMERA INVESTMENT CORP | EQUITY | 203,000.000 | 17.0200 | 3,005,130.52 | 3,455,060.00 |
| | CHURCH & DWIGHT CO INC | EQUITY | 55,400.000 | 44.1900 | 2,789,593.96 | 2,448,126.00 |
| | CINEMARK HOLDINGS INC | EQUITY | 82,700.000 | 38.3600 | 2,883,805.33 | 3,172,372.00 |
| | CLEAN HARBORS INC | EQUITY | 39,200.000 | 55.6500 | 1,899,307.70 | 2,181,480.00 |
| | CLOROX CO/THE | EQUITY | 52,400.000 | 120.0200 | 6,159,276.70 | 6,289,048.00 |
| | COLGATE-PALMOLIVE CO | EQUITY | 65,600.000 | 65.4400 | 4,267,549.91 | 4,292,864.00 |
| | COLUMBIA PROPERTY TRUST INC | EQUITY | 63,900.000 | 21.6000 | 1,467,016.20 | 1,380,240.00 |
| | COMCAST CORP | EQUITY | 102,100.000 | 69.0500 | 6,618,784.36 | 7,050,005.00 |
| | COMMERCE BANCSHARES INC/MO | EQUITY | 97,454.000 | 57.8100 | 4,141,284.82 | 5,633,815.74 |
| | CONAGRA BRANDS INC | EQUITY | 39,700.000 | 39.5500 | 1,115,326.25 | 1,570,135.00 |
| | CONSOLIDATED EDISON INC | EQUITY | 73,800.000 | 73.6800 | 4,278,575.21 | 5,437,584.00 |
| | CONSTELLATION BRANDS INC | EQUITY | 9,600.000 | 153.3100 | 1,608,855.08 | 1,471,776.00 |
| | COOPER COS INC/THE | EQUITY | 28,700.000 | 174.9300 | 5,222,353.01 | 5,020,491.00 |
| | COPART INC | EQUITY | 99,300.000 | 55.4100 | 5,071,912.00 | 5,502,213.00 |
| | CORPORATE OFFICE PROPERTIES TR | EQUITY | 96,200.000 | 31.2200 | 2,837,803.65 | 3,003,364.00 |
| | COSTCO WHOLESALE CORP | EQUITY | 41,400.000 | 160.1100 | 4,445,526.10 | 6,628,554.00 |
| | DTE ENERGY CO | EQUITY | 67,200.000 | 98.5100 | 5,387,256.73 | 6,619,872.00 |
| | DANAHER CORP | EQUITY | 97,700.000 | 77.8400 | 6,208,457.20 | 7,604,968.00 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Martingale Large Cap

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | DARDEN RESTAURANTS INC | EQUITY | 94,100.000 | 72.7200 | 5,087,213.08 | 6,842,952.00 |
| | DIGITAL REALTY TRUST INC | EQUITY | 50,900.000 | 98.2600 | 3,448,071.17 | 5,001,434.00 |
| | DISCOVER FINANCIAL SERVICES | EQUITY | 5,200.000 | 72.0900 | 289,855.28 | 374,868.00 |
| | DR PEPPER SNAPPLE GROUP INC | EQUITY | 70,200.000 | 90.6700 | 3,628,778.14 | 6,365,034.00 |
| | EPR PROPERTIES | EQUITY | 31,800.000 | 71.7700 | 2,473,080.32 | 2,282,286.00 |
| | EBAY INC | EQUITY | 107,800.000 | 29.6900 | 2,698,647.02 | 3,200,582.00 |
| | ECOLAB INC | EQUITY | 19,300.000 | 117.2200 | 2,352,587.66 | 2,262,346.00 |
| | EDISON INTERNATIONAL | EQUITY | 90,000.000 | 71.9900 | 5,053,574.87 | 6,479,100.00 |
| | ENTERGY CORP | EQUITY | 62,800.000 | 73.4700 | 4,382,605.65 | 4,613,916.00 |
| | EQUITY LIFESTYLE PROPERTIES IN | EQUITY | 63,200.000 | 72.1000 | 3,109,560.58 | 4,556,720.00 |
| | ERIE INDEMNITY CO | EQUITY | 9,000.000 | 112.4500 | 789,146.67 | 1,012,050.00 |
| | EXELON CORP | EQUITY | 61,200.000 | 35.4900 | 2,129,448.96 | 2,171,988.00 |
| | EXPEDITORS INTERNATIONAL OF WA | EQUITY | 19,500.000 | 52.9600 | 1,028,116.70 | 1,032,720.00 |
| | EXPRESS SCRIPTS HOLDING CO | EQUITY | 17,300.000 | 68.7900 | 1,316,091.30 | 1,190,067.00 |
| | EXXON MOBIL CORP | EQUITY | 31,900.000 | 90.2600 | 2,920,098.16 | 2,879,294.00 |
| | FACEBOOK INC | EQUITY | 20,100.000 | 115.0500 | 2,328,909.42 | 2,312,505.00 |
| | FEDEX CORP | EQUITY | 36,700.000 | 186.2000 | 6,732,860.73 | 6,833,540.00 |
| | F5 NETWORKS INC | EQUITY | 15,900.000 | 144.7200 | 2,272,582.14 | 2,301,048.00 |
| | FISERV INC | EQUITY | 47,200.000 | 106.2800 | 2,060,835.47 | 5,016,416.00 |
| | FIRSTENERGY CORP | EQUITY | 185,900.000 | 30.9700 | 6,396,805.27 | 5,757,323.00 |
| | ARTHUR J GALLAGHER & CO | EQUITY | 124,700.000 | 51.9600 | 5,485,339.74 | 6,479,412.00 |
| | GENERAL DYNAMICS CORP | EQUITY | 52,200.000 | 172.6600 | 6,112,077.12 | 9,012,852.00 |
| | GENERAL MILLS INC | EQUITY | 111,900.000 | 61.7700 | 5,766,978.44 | 6,912,063.00 |
| | HANOVER INSURANCE GROUP INC/TH | EQUITY | 50,000.000 | 91.0100 | 3,138,127.74 | 4,550,500.00 |
| | HARRIS CORP | EQUITY | 17,200.000 | 102.4700 | 1,576,576.08 | 1,762,484.00 |
| | HAWAIIAN ELECTRIC INDUSTRIES I | EQUITY | 36,600.000 | 33.0700 | 1,082,675.50 | 1,210,362.00 |
| | HEALTHCARE TRUST OF AMERICA IN | EQUITY | 57,100.000 | 29.1100 | 1,575,854.21 | 1,662,181.00 |
| | JACK HENRY & ASSOCIATES INC | EQUITY | 49,600.000 | 88.7800 | 2,269,904.90 | 4,403,488.00 |
| | HERSHEY CO/THE | EQUITY | 32,800.000 | 103.4300 | 2,970,731.91 | 3,392,504.00 |
| | HIGHWOODS PROPERTIES INC | EQUITY | 12,100.000 | 51.0100 | 599,874.44 | 617,221.00 |
| | HILL-ROM HOLDINGS INC | EQUITY | 78,000.000 | 56.1400 | 4,391,034.24 | 4,378,920.00 |
| | HOLOGIC INC | EQUITY | 26,800.000 | 40.1200 | 1,017,593.40 | 1,075,216.00 |
| | HOME DEPOT INC/THE | EQUITY | 77,500.000 | 134.0800 | 6,099,188.21 | 10,391,200.00 |
| | HONEYWELL INTERNATIONAL INC | EQUITY | 84,300.000 | 115.8500 | 9,484,894.46 | 9,766,155.00 |
| | HORMEL FOODS CORP | EQUITY | 30,000.000 | 34.8100 | 632,313.03 | 1,044,300.00 |
| | HOSPITALITY PROPERTIES TRUST | EQUITY | 128,400.000 | 31.7400 | 3,507,615.66 | 4,075,416.00 |
| | HUNTINGTON INGALLS INDUSTRIES | EQUITY | 36,400.000 | 184.1900 | 5,166,093.79 | 6,704,516.00 |
| | INGREDION INC | EQUITY | 47,900.000 | 124.9600 | 4,126,193.19 | 5,985,584.00 |
| | INTEL CORP | EQUITY | 301,800.000 | 36.2700 | 10,078,811.67 | 10,946,286.00 |
| | INTERCONTINENTAL EXCHANGE INC | EQUITY | 1,100.000 | 56.4200 | 60,585.25 | 62,062.00 |
| | INTERNATIONAL BUSINESS MACHINE | EQUITY | 85,100.000 | 165.9900 | 15,073,252.19 | 14,125,749.00 |
| | INTUIT INC | EQUITY | 65,900.000 | 114.6100 | 4,724,476.48 | 7,552,799.00 |
| | INTUITIVE SURGICAL INC | EQUITY | 400.000 | 634.1700 | 263,073.10 | 253,668.00 |
| | JOHNSON & JOHNSON | EQUITY | 121,200.000 | 115.2100 | 11,069,666.39 | 13,963,452.00 |
| | KLA-TENCOR CORP | EQUITY | 36,800.000 | 78.6800 | 2,947,275.20 | 2,895,424.00 |
| | KELLOGG CO | EQUITY | 65,300.000 | 73.7100 | 4,412,905.04 | 4,813,263.00 |
| | LAMB WESTON HOLDINGS INC | EQUITY | 11,233.000 | 37.8500 | 275,037.26 | 425,169.05 |
| | LANDSTAR SYSTEM INC | EQUITY | 38,900.000 | 85.3000 | 3,328,626.30 | 3,318,170.00 |
| | LIBERTY PROPERTY TRUST | EQUITY | 43,000.000 | 39.5000 | 1,663,506.60 | 1,698,500.00 |
| | ELI LILLY & CO | EQUITY | 96,800.000 | 73.5500 | 6,060,402.47 | 7,119,640.00 |
| | LOCKHEED MARTIN CORP | EQUITY | 33,300.000 | 249.9400 | 4,641,712.41 | 8,323,002.00 |
| | LOWE'S COS INC | EQUITY | 87,200.000 | 71.1200 | 4,869,524.67 | 6,201,664.00 |
| | M&T BANK CORP | EQUITY | 39,100.000 | 156.4300 | 4,844,613.65 | 6,116,413.00 |
| | MFA FINANCIAL INC | EQUITY | 339,500.000 | 7.6300 | 2,577,948.61 | 2,590,385.00 |
| | MACQUARIE INFRASTRUCTURE CORP | EQUITY | 61,900.000 | 81.7000 | 5,080,135.20 | 5,057,230.00 |
| | MARSH & MCLENNAN COS INC | EQUITY | 107,400.000 | 67.5900 | 4,495,363.50 | 7,259,166.00 |
| | MASTERCARD INC | EQUITY | 79,000.000 | 103.2500 | 8,111,750.66 | 8,156,750.00 |
| | MCCORMICK & CO INC/MD | EQUITY | 23,700.000 | 93.3300 | 2,222,639.48 | 2,211,921.00 |
| | MCDONALD'S CORP | EQUITY | 82,300.000 | 121.7200 | 8,594,270.07 | 10,017,556.00 |
| | MERCK & CO INC | EQUITY | 175,300.000 | 58.8700 | 8,691,976.61 | 10,319,911.00 |
| | MERCURY GENERAL CORP | EQUITY | 5,655.000 | 60.2100 | 301,524.60 | 340,487.55 |
| | MICROSOFT CORP | EQUITY | 218,800.000 | 62.1400 | 9,672,552.70 | 13,596,232.00 |
| | MID-AMERICA APARTMENT COMMUNIT | EQUITY | 75,247.000 | 97.9200 | 6,075,784.30 | 7,368,186.24 |
| | MORNINGSTAR INC | EQUITY | 23,700.000 | 73.5600 | 1,959,973.25 | 1,743,372.00 |

Western Conference of Teamsters Pension Plan
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|---|---|---|---|---|---|---|
| | MOTOROLA SOLUTIONS INC | EQUITY | 88,000.000 | 82.8900 | 6,395,010.82 | 7,294,320.00 |
| | MURPHY USA INC | EQUITY | 39,500.000 | 61.4700 | 2,853,721.13 | 2,428,065.00 |
| | NVR INC | EQUITY | 100.000 | 1,669.0000 | 162,203.64 | 166,900.00 |
| | NATIONAL INSTRUMENTS CORP | EQUITY | 83,900.000 | 30.8200 | 2,602,330.99 | 2,585,798.00 |
| | NEW YORK COMMUNITY BANCORP INC | EQUITY | 76,100.000 | 15.9100 | 1,236,957.67 | 1,210,751.00 |
| | NEWMONT MINING CORP | EQUITY | 17,100.000 | 34.0700 | 573,356.04 | 582,597.00 |
| | NEXTERA ENERGY INC | EQUITY | 40,100.000 | 119.4600 | 3,979,007.59 | 4,790,346.00 |
| | NORTHERN TRUST CORP | EQUITY | 41,500.000 | 89.0500 | 3,376,553.98 | 3,695,575.00 |
| | NORTHROP GRUMMAN CORP | EQUITY | 28,600.000 | 232.5800 | 3,542,238.57 | 6,651,788.00 |
| | O'REILLY AUTOMOTIVE INC | EQUITY | 22,400.000 | 278.4100 | 2,272,395.72 | 6,236,384.00 |
| | OLD REPUBLIC INTERNATIONAL COR | EQUITY | 101,600.000 | 19.0000 | 1,891,129.75 | 1,930,400.00 |
| | OMNICOM GROUP INC | EQUITY | 66,400.000 | 85.1100 | 5,271,990.82 | 5,651,304.00 |
| | ORACLE CORP | EQUITY | 218,900.000 | 38.4500 | 8,129,489.87 | 8,416,705.00 |
| | PG&E CORP | EQUITY | 101,100.000 | 60.7700 | 5,439,463.54 | 6,143,847.00 |
| | PACWEST BANCORP | EQUITY | 65,700.000 | 54.4400 | 3,019,348.74 | 3,576,708.00 |
| | PANERA BREAD CO | EQUITY | 24,600.000 | 205.0900 | 4,762,789.58 | 5,045,214.00 |
| | PEPSICO INC | EQUITY | 102,000.000 | 104.6300 | 8,941,884.17 | 10,672,260.00 |
| | PFIZER INC | EQUITY | 321,600.000 | 32.4800 | 10,393,419.17 | 10,445,568.00 |
| | PHILIP MORRIS INTERNATIONAL IN | EQUITY | 137,500.000 | 91.4900 | 11,888,832.60 | 12,579,875.00 |
| | PIEDMONT OFFICE REALTY TRUST I | EQUITY | 129,000.000 | 20.9100 | 2,448,044.69 | 2,697,390.00 |
| | PILGRIM'S PRIDE CORP | EQUITY | 31,100.000 | 18.9900 | 763,359.02 | 590,589.00 |
| | PINNACLE WEST CAPITAL CORP | EQUITY | 16,900.000 | 78.0300 | 978,646.44 | 1,318,707.00 |
| | PINNACLE FOODS INC | EQUITY | 64,700.000 | 53.4500 | 2,385,499.58 | 3,458,215.00 |
| | POOL CORP | EQUITY | 44,200.000 | 104.3400 | 4,415,395.07 | 4,611,828.00 |
| | PRICELINE GROUP INC/THE | EQUITY | 600.000 | 1,466.0600 | 716,237.72 | 879,636.00 |
| | PROCTER & GAMBLE CO/THE | EQUITY | 67,400.000 | 84.0800 | 5,541,286.00 | 5,666,992.00 |
| | PROGRESSIVE CORP/THE | EQUITY | 94,400.000 | 35.5000 | 2,864,021.50 | 3,351,200.00 |
| | PUBLIC SERVICE ENTERPRISE GROU | EQUITY | 109,200.000 | 43.8800 | 3,832,503.33 | 4,791,696.00 |
| | RPM INTERNATIONAL INC | EQUITY | 26,600.000 | 53.8300 | 1,335,528.27 | 1,431,878.00 |
| | RAYTHEON CO | EQUITY | 54,100.000 | 142.0000 | 7,580,731.05 | 7,682,200.00 |
| | REGAL ENTERTAINMENT GROUP | EQUITY | 54,500.000 | 20.6000 | 1,114,644.90 | 1,122,700.00 |
| | REPUBLIC SERVICES INC | EQUITY | 119,500.000 | 57.0500 | 4,328,238.03 | 6,817,475.00 |
| | RETAIL PROPERTIES OF AMERICA I | EQUITY | 120,800.000 | 15.3300 | 1,910,195.40 | 1,851,864.00 |
| | SENIOR HOUSING PROPERTIES TRUS | EQUITY | 206,600.000 | 18.9300 | 4,399,439.63 | 3,910,938.00 |
| | JM SMUCKER CO/THE | EQUITY | 47,300.000 | 128.0600 | 6,180,759.88 | 6,057,238.00 |
| | SPIRIT REALTY CAPITAL INC | EQUITY | 134,200.000 | 10.8600 | 1,682,733.80 | 1,457,412.00 |
| | STARBUCKS CORP | EQUITY | 151,000.000 | 55.5200 | 7,182,682.32 | 8,383,520.00 |
| | STARWOOD PROPERTY TRUST INC | EQUITY | 14,300.000 | 21.9500 | 315,862.10 | 313,885.00 |
| | STATE STREET CORP | EQUITY | 18,700.000 | 77.7200 | 1,476,029.16 | 1,453,364.00 |
| | STRYKER CORP | EQUITY | 54,900.000 | 119.8100 | 3,711,915.21 | 6,577,569.00 |
| | SUN COMMUNITIES INC | EQUITY | 6,700.000 | 76.6100 | 479,850.09 | 513,287.00 |
| | SUNTRUST BANKS INC | EQUITY | 6,600.000 | 54.8500 | 253,030.80 | 362,010.00 |
| | SYNOPSYS INC | EQUITY | 114,500.000 | 58.8600 | 4,383,991.82 | 6,739,470.00 |
| | SYNOVUS FINANCIAL CORP | EQUITY | 4,200.000 | 41.0800 | 162,067.50 | 172,536.00 |
| | SYSCO CORP | EQUITY | 139,600.000 | 55.3700 | 5,499,972.00 | 7,729,652.00 |
| | TFS FINANCIAL CORP | EQUITY | 55,200.000 | 19.0400 | 700,703.52 | 1,051,008.00 |
| | TANGER FACTORY OUTLET CENTERS | EQUITY | 21,300.000 | 35.7800 | 819,522.71 | 762,114.00 |
| | TELEFLEX INC | EQUITY | 24,600.000 | 161.1500 | 3,440,581.11 | 3,964,290.00 |
| | TELEPHONE & DATA SYSTEMS INC | EQUITY | 23,700.000 | 28.8700 | 678,499.44 | 684,219.00 |
| | TEXAS INSTRUMENTS INC | EQUITY | 103,100.000 | 72.9700 | 5,084,679.18 | 7,523,207.00 |
| | THERMO FISHER SCIENTIFIC INC | EQUITY | 16,300.000 | 141.1000 | 2,304,099.08 | 2,299,930.00 |
| | THOMSON REUTERS CORP | EQUITY | 148,900.000 | 43.7800 | 5,783,757.95 | 6,518,842.00 |
| | 3M CO | EQUITY | 42,700.000 | 178.5700 | 6,587,939.10 | 7,624,939.00 |
| | TRAVELERS COS INC/THE | EQUITY | 41,600.000 | 122.4200 | 3,542,422.46 | 5,092,672.00 |
| | TUPPERWARE BRANDS CORP | EQUITY | 26,900.000 | 52.6200 | 1,653,131.84 | 1,415,478.00 |
| | TYSON FOODS INC | EQUITY | 93,500.000 | 61.6800 | 5,733,757.97 | 5,767,080.00 |
| | UGI CORP | EQUITY | 97,650.000 | 46.0800 | 3,054,271.21 | 4,499,712.00 |
| | US BANCORP | EQUITY | 146,100.000 | 51.3700 | 7,009,458.28 | 7,505,157.00 |
| | UNITED PARCEL SERVICE INC | EQUITY | 76,600.000 | 114.6400 | 7,002,494.08 | 8,781,424.00 |
| | UNITEDHEALTH GROUP INC | EQUITY | 69,700.000 | 160.0400 | 6,170,342.93 | 11,154,788.00 |
| | VWR CORP | EQUITY | 44,700.000 | 25.0300 | 1,268,962.08 | 1,118,841.00 |
| | VARIAN MEDICAL SYSTEMS INC | EQUITY | 55,700.000 | 89.7800 | 4,235,498.98 | 5,000,746.00 |
| | VECTREN CORP | EQUITY | 107,900.000 | 52.1500 | 4,532,839.77 | 5,626,985.00 |
| | VENTAS INC | EQUITY | 74,100.000 | 62.5200 | 4,853,900.66 | 4,632,732.00 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Martingale Large Cap

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | VERISIGN INC | EQUITY | 10,700.000 | 76.0700 | 673,880.70 | 813,949.00 |
| | VERIZON COMMUNICATIONS INC | EQUITY | 258,400.000 | 53.3800 | 12,556,490.01 | 13,793,392.00 |
| | WP CAREY INC | EQUITY | 80,100.000 | 59.0900 | 5,427,048.21 | 4,733,109.00 |
| | WAL-MART STORES INC | EQUITY | 146,200.000 | 69.1200 | 10,774,255.52 | 10,105,344.00 |
| | WASTE MANAGEMENT INC | EQUITY | 100,600.000 | 70.9100 | 4,217,327.46 | 7,133,546.00 |
| | WELLTOWER INC | EQUITY | 10,100.000 | 66.9300 | 777,942.40 | 675,993.00 |
| | YUM! BRANDS INC | EQUITY | 62,600.000 | 63.3300 | 3,285,153.37 | 3,964,458.00 |
| | YUM CHINA HOLDINGS INC | EQUITY | 62,600.000 | 26.1200 | 1,338,082.91 | 1,635,112.00 |
| | ZIMMER BIOMET HOLDINGS INC | EQUITY | 50,400.000 | 103.2000 | 6,593,247.43 | 5,201,280.00 |
| | AMDOCS LTD | EQUITY | 106,800.000 | 58.2500 | 4,278,119.68 | 6,221,100.00 |
| | AON PLC | EQUITY | 66,200.000 | 111.5300 | 4,607,036.25 | 7,383,286.00 |
| | ARCH CAPITAL GROUP LTD | EQUITY | 81,700.000 | 86.2900 | 4,636,651.77 | 7,049,893.00 |
| | ASPEN INSURANCE HOLDINGS LTD | EQUITY | 77,800.000 | 55.0000 | 3,159,475.38 | 4,279,000.00 |
| | AXIS CAPITAL HOLDINGS LTD | EQUITY | 58,600.000 | 65.2700 | 2,550,256.25 | 3,824,822.00 |
| | ACCENTURE PLC | EQUITY | 51,900.000 | 117.1300 | 4,601,201.69 | 6,079,047.00 |
| | BUNGE LTD | EQUITY | 38,500.000 | 72.2400 | 2,548,554.76 | 2,781,240.00 |
| | ENDURANCE SPECIALTY HOLDINGS L | EQUITY | 9,900.000 | 92.4000 | 602,024.75 | 914,760.00 |
| | EVEREST RE GROUP LTD | EQUITY | 31,600.000 | 216.4000 | 4,519,138.84 | 6,838,240.00 |
| | GENPACT LTD | EQUITY | 110,100.000 | 24.3400 | 2,789,046.24 | 2,679,834.00 |
| | RENAISSANCERE HOLDINGS LTD | EQUITY | 38,595.000 | 136.2200 | 3,719,018.45 | 5,257,410.90 |
| | VALIDUS HOLDINGS LTD | EQUITY | 85,800.000 | 55.0100 | 4,025,319.04 | 4,719,858.00 |
| | WHITE MOUNTAINS INSURANCE GROU | EQUITY | 4,900.000 | 836.0500 | 3,349,117.63 | 4,096,645.00 |
| | ALLIED WORLD ASSURANCE CO HOLD | EQUITY | 88,800.000 | 53.7100 | 2,952,780.59 | 4,769,448.00 |
| | | | Martingale Large Cap Total | | 845,741,651.87 | 1,017,021,584.49 |

# Appendix XV

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Mellon Transition Account

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value<br>Security description | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | EB TEMP INV FD | CCT | 27,547.310 | 1.0000 | 27,547.31 | 27,547.31 |
| | ENGIE | EQUITY | 1,932.000 | 0.0011 | 29.97 | 2.04 |
| | | | Mellon Transition Account total | | 27,577.28 | 27,549.35 |

# Appendix XVI

Oaktree

| (a) Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description (c) | | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| EB TEMP INV FD | CCT | VAR RT 12/31/49 FEE CL 15 | 7,141,720.410 | 1.0000 | 7,141,720.41 | 7,141,720.41 |
| AEGERION PHARMACEUTICALS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.000% 08/15/2019 DD 08/15/14 | 350,000.000 | 71.2500 | 221,025.00 | 249,375.00 |
| ALASKA COMMUNICATIONS SYSTEMS | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 6.250% 05/01/2018 DD 05/10/11 | 240,000.000 | 98.7500 | 240,240.00 | 237,000.00 |
| ALON USA ENERGY INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.000% 09/15/2018 DD 09/16/13 | 2,063,000.000 | 105.0630 | 1,994,660.89 | 2,167,449.69 |
| VEREIT INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.000% 08/01/2018 DD 07/29/13 | 2,203,000.000 | 99.8750 | 2,153,209.35 | 2,200,246.25 |
| AMTRUST FINANCIAL SERVICES INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.750% 12/15/2044 DD 12/15/14 | 917,000.000 | 84.8130 | 769,621.94 | 777,735.21 |
| APOLLO COMMERCIAL REAL ESTATE | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.500% 03/15/2019 DD 03/17/14 | 2,109,000.000 | 104.6250 | 2,162,663.03 | 2,206,541.25 |
| ARES CAPITAL CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.875% 03/15/2017 DD 03/14/12 | 1,842,000.000 | 100.3750 | 1,886,948.23 | 1,848,907.50 |
| MERITOR INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | STEP 02/15/2027 DD 02/08/2007 | 1,577,000.000 | 101.8750 | 1,571,295.64 | 1,606,568.75 |
| AVID TECHNOLOGY INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.000% 06/15/2020 DD 06/15/15 | 2,245,000.000 | 66.5630 | 1,741,314.46 | 1,494,339.35 |
| BLACKROCK CAPITAL INVESTMENT C | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.500% 02/15/2018 DD 02/19/13 | 1,574,000.000 | 101.6250 | 1,612,023.12 | 1,599,577.50 |
| BLUCORA INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.250% 04/01/2019 DD 03/15/13 | 2,723,000.000 | 99.5000 | 2,630,006.97 | 2,709,385.00 |
| CEMEX SAB DE CV | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.720% 03/15/2020 DD 05/28/15 | 135,000.000 | 107.0000 | 117,633.58 | 144,450.00 |
| CHART INDUSTRIES INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.000% 08/01/2018 DD 08/03/11 | 2,569,000.000 | 97.7500 | 2,317,957.68 | 2,511,197.50 |
| CHESAPEAKE ENERGY CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | PFD 5.750% CUMULATIVE | 1,848.000 | 570.0000 | 964,801.71 | 1,053,360.00 |
| CLEAN ENERGY FUELS CORP 144A | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.250% 10/01/2018 DD 09/16/13 | 2,525,000.000 | 85.5000 | 2,049,629.61 | 2,158,875.00 |
| COLONY NORTHSTAR INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.875% 01/15/2021 DD 01/28/14 | 2,525,000.000 | 99.7500 | 2,356,941.16 | 2,518,687.50 |
| CORENERGY INFRASTRUCTURE TRUST | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 7.000% 06/15/2020 DD 06/29/15 | 1,642,000.000 | 112.1250 | 1,508,899.96 | 1,841,092.50 |
| DHT HOLDINGS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.500% 10/01/2019 DD 09/15/14 | 1,885,000.000 | 91.3130 | 1,755,533.71 | 1,721,250.05 |
| EGALET CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.500% 04/01/2020 DD 04/07/15 | 850,000.000 | 86.5630 | 757,007.02 | 735,785.50 |
| ENCORE CAPITAL GROUP INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.875% 03/15/2021 DD 03/11/14 | 3,327,000.000 | 87.3750 | 2,880,078.46 | 2,906,966.25 |
| ENDOLOGIX INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.250% 12/15/2018 DD 12/10/13 | 1,031,000.000 | 89.7500 | 969,534.49 | 925,322.50 |
| ENERNOC INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.250% 08/15/2019 DD 08/18/14 | 1,325,000.000 | 79.0000 | 935,741.53 | 1,046,750.00 |
| EZCORP INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | VAR RT 06/15/2019 DD 06/23/14 | 1,659,000.000 | 96.3750 | 1,337,931.68 | 1,598,861.25 |
| FLUIDIGM CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.750% 02/01/2034 DD 02/04/14 | 735,000.000 | 69.0630 | 479,531.25 | 507,613.05 |
| FORESTAR GROUP INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.750% 03/01/2020 DD 02/26/13 | 1,693,000.000 | 99.2500 | 1,503,724.06 | 1,680,302.50 |
| GSV CAPITAL CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.250% 09/15/2018 DD 09/17/13 | 1,256,000.000 | 92.6250 | 1,230,164.43 | 1,163,370.00 |
| GAIN CAPITAL HOLDINGS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.125% 12/01/2018 DD 11/27/13 | 1,809,000.000 | 97.2500 | 1,755,411.41 | 1,759,252.50 |
| GENERAL CABLE CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | STEP 11/15/2029 DD 12/18/2009 | 679,000.000 | 78.1880 | 388,485.61 | 530,896.52 |
| GLOBAL EAGLE ENTERTAINMENT INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.750% 02/15/2035 DD 02/18/15 | 1,480,000.000 | 80.1250 | 1,264,900.76 | 1,185,850.00 |
| GOGO INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.750% 03/01/2020 DD 03/09/15 | 1,260,000.000 | 75.1880 | 1,017,640.31 | 947,368.80 |
| GOLDEN STAR RESOURCES LTD | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.000% 06/01/2017 DD 05/31/12 | 520,000.000 | 96.2440 | 416,032.30 | 500,468.80 |
| HCI GROUP INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.875% 03/15/2019 DD 12/11/13 | 2,015,000.000 | 100.4380 | 1,881,571.51 | 2,023,825.70 |
| HELIX ENERGY SOLUTIONS GROUP I | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.250% 03/15/2032 DD 03/12/12 | 2,179,000.000 | 96.8750 | 2,029,409.51 | 2,110,906.25 |
| HORNBECK OFFSHORE SERVICES INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.500% 09/01/2019 DD 08/13/12 | 1,130,000.000 | 70.9380 | 744,825.00 | 801,599.40 |
| IAS OPERATING PARTNERSHIP 144A | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.000% 03/15/2018 DD 03/12/13 | 2,992,000.000 | 100.0000 | 2,904,138.25 | 2,992,000.00 |
| TELIGENT INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.750% 12/15/2019 DD 12/16/14 | 1,981,000.000 | 92.7500 | 1,856,539.58 | 1,837,377.50 |
| ICONIX BRAND GROUP INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.500% 03/15/2018 DD 03/18/13 | 2,145,000.000 | 94.0000 | 1,829,107.32 | 2,016,300.00 |
| IMMUNOMEDICS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.750% 02/15/2020 DD 02/11/15 | 670,000.000 | 99.0000 | 568,775.71 | 663,300.00 |
| IRIDIUM COMMUNICATIONS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | PFD 7.000% | 10,001.000 | 112.1250 | 1,023,600.13 | 1,121,362.13 |
| JEFFERIES GROUP LLC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.875% 11/01/2029 DD 10/26/09 | 1,936,000.000 | 101.0000 | 1,981,178.36 | 1,955,360.00 |
| KB HOME | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.375% 02/01/2019 DD 01/29/13 | 827,000.000 | 97.3130 | 766,633.94 | 804,778.51 |
| KEYW HOLDING CORP/THE | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.500% 07/15/2019 DD 07/21/14 | 1,230,000.000 | 100.3130 | 1,030,571.08 | 1,233,849.90 |
| MGIC INVESTMENT CORP 144A | CONVERTIBLE OR EXCHANGEABLE SECURITIES | VAR RT 04/01/2063 DD 03/28/08 | 375,000.000 | 124.6250 | 464,528.19 | 467,343.75 |
| MGIC INVESTMENT CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.000% 05/01/2017 DD 04/26/10 | 1,153,000.000 | 101.8130 | 1,171,451.43 | 1,173,903.89 |
| M/I HOMES INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.000% 03/01/2018 DD 03/11/13 | 365,000.000 | 101.8750 | 357,264.28 | 371,843.75 |
| MERITAGE HOMES CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.875% 09/15/2032 DD 09/18/12 | 2,362,000.000 | 99.2500 | 2,324,246.04 | 2,344,285.00 |
| NRG YIELD INC 144A | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.500% 02/01/2019 DD 02/11/14 | 2,676,000.000 | 99.5000 | 2,509,489.18 | 2,662,620.00 |
| NAVISTAR INTERNATIONAL CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.500% 10/15/2018 DD 10/11/13 | 1,080,000.000 | 98.5630 | 965,356.00 | 1,064,480.40 |
| NAVISTAR INTERNATIONAL CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.750% 04/15/2019 DD 03/24/14 | 1,385,000.000 | 98.7500 | 1,254,878.10 | 1,367,687.50 |
| NEW MOUNTAIN FINANCE CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.000% 06/15/2019 DD 06/03/14 | 2,329,000.000 | 101.9380 | 2,357,941.47 | 2,374,136.02 |
| NEWPARK RESOURCES INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.000% 10/01/2017 DD 10/04/10 | 860,000.000 | 100.9380 | 802,572.61 | 868,066.80 |
| NOVATEL WIRELESS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.500% 06/15/2020 DD 06/10/15 | 595,000.000 | 91.5000 | 543,681.25 | 544,425.00 |
| PDL BIOPHARMA INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.000% 02/01/2018 DD 02/12/14 | 1,085,000.000 | 97.4380 | 1,073,818.75 | 1,057,202.30 |
| PENNYMAC CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.375% 05/01/2020 DD 04/30/13 | 3,595,000.000 | 96.0630 | 3,489,382.67 | 3,453,464.85 |
| PRA GROUP INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.000% 08/01/2020 DD 08/13/13 | 2,582,000.000 | 94.1880 | 2,344,866.82 | 2,431,934.16 |
| PROSPECT CAPITAL CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.750% 04/15/2020 DD 04/11/14 | 2,959,000.000 | 97.5630 | 2,729,184.78 | 2,886,889.17 |
| RAIT FINANCIAL TRUST | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.000% 10/01/2033 DD 12/10/13 | 2,305,000.000 | 92.0000 | 2,126,948.43 | 2,120,600.00 |
| RWT HOLDINGS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.625% 11/15/2019 DD 11/24/14 | 1,125,000.000 | 100.7500 | 1,079,955.12 | 1,133,437.50 |
| REDWOOD TRUST INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.625% 04/15/2018 DD 03/06/13 | 2,180,000.000 | 99.8130 | 2,133,054.21 | 2,175,923.40 |
| RENEWABLE ENERGY GROUP INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.750% 06/15/2019 DD 06/03/14 | 497,000.000 | 96.2500 | 471,949.90 | 478,362.50 |
| RESOURCE CAPITAL CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 6.000% 12/01/2018 DD 10/21/13 | 1,340,000.000 | 95.8130 | 1,319,968.17 | 1,283,894.20 |
| RH 144A | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 0.000% 06/15/2019 DD 06/24/14 | 1,830,000.000 | 85.3130 | 1,587,729.73 | 1,561,227.90 |
| CALATLANTIC GROUP INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 0.250% 06/01/2019 DD 05/20/13 | 995,000.000 | 93.1250 | 931,568.75 | 926,593.75 |
| SANCHEZ ENERGY CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | PFD 6.500% CUMULATIVE | 34,900.000 | 30.3500 | 931,184.24 | 1,059,215.00 |
| SCORPIO TANKERS INC 144A | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.375% 07/01/2019 DD 06/30/14 | 1,925,000.000 | 80.7500 | 1,592,786.72 | 1,554,437.50 |
| SEACOR HOLDINGS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.000% 11/15/2028 DD 11/13/13 | 3,656,000.000 | 88.0630 | 3,085,435.02 | 3,219,583.28 |
| SILVER STANDARD RESOURCES INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.875% 02/01/2033 DD 01/16/13 | 374,000.000 | 92.3130 | 339,393.95 | 345,250.62 |
| TERRAVIA HOLDINGS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.000% 10/01/2019 DD 04/01/14 | 2,510,000.000 | 42.8130 | 1,445,757.71 | 1,074,606.30 |
| SOLARCITY CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.625% 11/01/2019 DD 09/30/14 | 1,615,000.000 | 84.4380 | 1,370,535.50 | 1,363,673.70 |
| SPECTRUM PHARMACEUTICALS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.750% 12/15/2018 DD 12/23/13 | 1,774,000.000 | 88.8130 | 1,591,992.47 | 1,575,542.62 |
| STARWOOD PROPERTY TRUST INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.750% 10/15/2017 DD 10/08/14 | 1,659,000.000 | 102.3750 | 1,668,409.31 | 1,698,401.25 |
| SUNPOWER CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.000% 01/15/2023 DD 12/15/15 | 593,000.000 | 71.3130 | 435,364.55 | 422,886.09 |
| TCP CAPITAL CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.250% 12/15/2019 DD 06/17/14 | 2,638,000.000 | 103.7500 | 2,671,984.23 | 2,736,925.00 |
| TICC CAPITAL CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 7.500% 11/01/2017 DD 09/26/12 | 1,944,000.000 | 101.5000 | 1,974,123.46 | 1,973,160.00 |
| TPG SPECIALTY LENDING INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.500% 12/15/2019 DD 06/10/14 | 2,275,000.000 | 102.1250 | 2,295,260.07 | 2,323,343.75 |
| TITAN MACHINERY INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.750% 05/01/2019 DD 04/24/12 | 2,100,000.000 | 88.7500 | 1,688,596.38 | 1,863,750.00 |
| TOLL BROTHERS FINANCE CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 0.500% 09/15/2032 DD 09/11/12 | 1,662,000.000 | 98.3750 | 1,633,333.98 | 1,634,992.50 |
| WALTER INVESTMENT MANAGEMENT C | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.500% 11/01/2019 DD 10/23/12 | 995,000.000 | 70.0000 | 679,087.50 | 696,500.00 |
| WHITING PETROLEUM CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.250% 04/01/2020 DD 03/27/15 | 2,955,000.000 | 87.7500 | 2,449,960.31 | 2,593,012.50 |
| YY INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.250% 04/01/2019 DD 03/24/14 | 1,391,000.000 | 98.1250 | 1,377,959.38 | 1,364,918.75 |
| YANDEX NV | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.125% 12/15/2018 DD 12/17/13 | 1,112,000.000 | 94.7500 | 990,158.53 | 1,053,620.00 |
| BUNGE LTD | CONVERTIBLE OR EXCHANGEABLE SECURITIES | PFD 4.875% CUMULATIVE | 7,000.000 | 101.3400 | 684,250.00 | 709,380.00 |
| SHIP FINANCE INTERNATIONAL LTD | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.750% 10/15/2021 DD 10/05/16 | 740,000.000 | 99.9380 | 741,023.42 | 739,541.20 |
| DETOUR GOLD CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.500% 11/30/2017 | 954,000.000 | 101.0000 | 912,876.94 | 963,540.00 |
| ARTIS REAL ESTATE INVESTMENT T | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.750% 06/30/2018 | 2,267,000.000 | 99.7000 | 2,286,811.34 | 2,260,199.00 |
| GOLAR LNG LTD REGS | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.750% 03/07/2017 | 1,800,000.000 | 99.5000 | 1,736,958.33 | 1,791,000.00 |
| PREMIER OIL FINANCE JERSE REGS | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.500% 07/27/2018 | 1,341,000.000 | 69.9000 | 1,113,984.69 | 937,359.00 |
| SUBSEA 7 SA REGS | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.000% 10/05/2017 | 1,800,000.000 | 99.0000 | 1,687,903.84 | 1,782,000.00 |
| IMPALA PLATINUM HOLDINGS REGS | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.000% 02/21/2018 | 1,000,000.000 | 90.0000 | 859,666.80 | 900,000.00 |
| GOLDEN OCEAN GROUP LTD REGS | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.070% 01/30/2019 | 400,000.000 | 80.0000 | 309,400.00 | 320,000.00 |
| BW GROUP LTD REGS | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.750% 09/10/2019 | 2,000,000.000 | 90.0500 | 1,801,331.25 | 1,801,000.00 |
| DOREL INDUSTRIES INC 144A | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.500% 11/30/2019 | 2,710,000.000 | 101.0880 | 2,585,338.02 | 2,739,484.80 |
| PRIMERO MINING CORP 144A | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.750% 02/28/2020 | 1,481,000.000 | 62.0000 | 1,280,243.78 | 918,220.00 |
| SINTEX INDUSTRIES LTD REGS | CONVERTIBLE OR EXCHANGEABLE SECURITIES | STEP 05/25/2022 | 777,000.000 | 98.2530 | 770,707.50 | 763,425.81 |
| AEGEAN MARINE PETROLEUM NETWOR | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.000% 11/01/2018 DD 10/23/13 | 1,928,000.000 | 103.6880 | 1,599,235.62 | 1,999,104.64 |
| VIDEOCON INDUSTRIES | FIXED INCOME SECURITIES | 0.000% 12/30/2016 | 100,000.000 | 100.0000 | 100,000.00 | 100,000.00 |
| | | | Total Oaktree | | 145,479,550.87 | 149,263,620.67 |

# Appendix XVII

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Wellington

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | EB TEMP INV FD | CCT | 3,100,021.080 | 1.0000 | 3,100,021.08 | 3,100,021.08 |
| | AGCO CORP | EQUITY | 18,086.000 | 57.8600 | 1,018,852.53 | 1,046,455.96 |
| | ABIOMED INC | EQUITY | 11,243.000 | 112.6800 | 1,203,868.49 | 1,266,861.24 |
| | ACADIA HEALTHCARE CO INC | EQUITY | 36,585.000 | 33.1000 | 1,781,255.90 | 1,210,963.50 |
| | ADURO BIOTECH INC | EQUITY | 36,420.000 | 11.4000 | 453,104.06 | 415,188.00 |
| | ADVANCED EMISSIONS SOLUTIONS I | EQUITY | 27,105.000 | 9.2400 | 188,736.82 | 250,450.20 |
| | AERIE PHARMACEUTICALS INC | EQUITY | 21,250.000 | 37.8500 | 386,679.50 | 804,312.50 |
| | ADVANSIX INC | EQUITY | 2,500.000 | 22.1400 | 35,587.50 | 55,350.00 |
| | ADVANCED DRAINAGE SYSTEMS INC | EQUITY | 101,407.000 | 20.6000 | 2,491,852.89 | 2,088,984.20 |
| | ADVANCED DISPOSAL SERVICES INC | EQUITY | 31,105.000 | 22.2200 | 621,679.73 | 691,153.10 |
| | ALDER BIOPHARMACEUTICALS INC | EQUITY | 3,020.000 | 20.8000 | 92,985.80 | 62,816.00 |
| | ALEXANDRIA REAL ESTATE EQUITIE | EQUITY | 14,963.000 | 111.1300 | 1,617,698.89 | 1,662,838.19 |
| | ALLEGHANY CORP | EQUITY | 5,655.000 | 608.1200 | 3,013,178.34 | 3,438,918.60 |
| | ALNYLAM PHARMACEUTICALS INC | EQUITY | 6,493.000 | 37.4400 | 462,264.19 | 243,097.92 |
| | AMERIS BANCORP | EQUITY | 20,906.000 | 43.6000 | 695,516.49 | 911,501.60 |
| | APARTMENT INVESTMENT & MANAGEM | EQUITY | 37,602.000 | 45.4500 | 1,650,689.21 | 1,709,010.90 |
| | ARAMARK | EQUITY | 42,133.000 | 35.7200 | 1,519,006.06 | 1,504,990.76 |
| | ARCH COAL INC | EQUITY | 10,677.000 | 78.0500 | 772,178.64 | 833,339.85 |
| | ARIAD PHARMACEUTICALS INC | EQUITY | 42,490.000 | 12.4400 | 418,416.17 | 528,575.60 |
| | ARISTA NETWORKS INC | EQUITY | 7,553.000 | 96.7700 | 589,739.38 | 730,903.81 |
| | ARROW ELECTRONICS INC | EQUITY | 16,389.000 | 71.3000 | 1,054,901.21 | 1,168,535.70 |
| | ASPEN TECHNOLOGY INC | EQUITY | 8,940.000 | 54.6800 | 486,261.91 | 488,839.20 |
| | ASSURANT INC | EQUITY | 19,999.000 | 92.8600 | 1,700,291.38 | 1,857,107.14 |
| | ATHENAHEALTH INC | EQUITY | 20,789.000 | 105.1700 | 2,507,009.95 | 2,186,379.13 |
| | ATMOS ENERGY CORP | EQUITY | 22,579.000 | 74.1500 | 1,758,380.59 | 1,674,232.85 |
| | ATRICURE INC | EQUITY | 94,614.000 | 19.5700 | 1,380,112.00 | 1,851,595.98 |
| | AVON PRODUCTS INC | EQUITY | 252,193.000 | 5.0400 | 1,339,398.40 | 1,271,052.72 |
| | BANCORPSOUTH INC | EQUITY | 81,549.000 | 31.0500 | 2,343,873.99 | 2,532,096.45 |
| | BENEFITFOCUS INC | EQUITY | 20,838.000 | 29.7000 | 840,938.53 | 618,888.60 |
| | BIO-TECHNE CORP | EQUITY | 8,555.000 | 102.8300 | 964,890.64 | 879,710.65 |
| | BLACK HILLS CORP | EQUITY | 40,282.000 | 61.3400 | 2,399,183.94 | 2,470,897.88 |
| | BLACKBAUD INC | EQUITY | 6,237.000 | 64.0000 | 419,866.47 | 399,168.00 |
| | BLACKHAWK NETWORK HOLDINGS INC | EQUITY | 10,995.000 | 37.6750 | 421,489.69 | 414,236.63 |
| | BLUCORA INC | EQUITY | 54,060.000 | 14.7500 | 672,286.66 | 797,385.00 |
| | BLUEBIRD BIO INC | EQUITY | 5,380.000 | 61.7000 | 302,894.00 | 331,946.00 |
| | BOISE CASCADE CO | EQUITY | 59,210.000 | 22.5000 | 1,557,617.16 | 1,332,225.00 |
| | BROADSOFT INC | EQUITY | 3,670.000 | 41.2500 | 162,334.73 | 151,387.50 |
| | BROOKDALE SENIOR LIVING INC | EQUITY | 61,185.000 | 12.4200 | 814,220.79 | 759,917.70 |
| | BURLINGTON STORES INC | EQUITY | 5,414.000 | 84.7500 | 413,304.76 | 458,836.50 |
| | CABOT CORP | EQUITY | 39,880.000 | 50.5400 | 1,955,682.28 | 2,015,535.20 |
| | CACI INTERNATIONAL INC | EQUITY | 11,692.000 | 124.3000 | 1,132,879.95 | 1,453,315.60 |
| | CADENCE DESIGN SYSTEMS INC | EQUITY | 64,783.000 | 25.2200 | 1,626,641.17 | 1,633,827.26 |
| | CALLON PETROLEUM CO | EQUITY | 139,467.000 | 15.3700 | 2,051,843.36 | 2,143,607.79 |
| | CARDIOVASCULAR SYSTEMS INC | EQUITY | 30,880.000 | 24.2100 | 663,733.87 | 747,604.80 |
| | CAROLINA FINANCIAL CORP | EQUITY | 7,763.000 | 30.7900 | 163,129.92 | 239,022.77 |
| | CARPENTER TECHNOLOGY CORP | EQUITY | 15,920.000 | 36.1700 | 588,106.46 | 575,826.40 |
| | CARTER'S INC | EQUITY | 15,496.000 | 86.3900 | 1,467,650.72 | 1,338,699.44 |
| | CAVIUM INC | EQUITY | 48,195.000 | 62.4400 | 2,655,692.26 | 3,009,295.80 |
| | CELANESE CORP | EQUITY | 26,119.000 | 78.7400 | 1,665,693.90 | 2,056,610.06 |
| | CHEESECAKE FACTORY INC/THE | EQUITY | 11,194.000 | 59.8800 | 573,118.81 | 670,296.72 |
| | CHICO'S FAS INC | EQUITY | 44,650.000 | 14.3900 | 541,342.39 | 642,513.50 |
| | CIENA CORP | EQUITY | 28,634.000 | 24.4100 | 586,766.93 | 698,955.94 |
| | CLEAN HARBORS INC | EQUITY | 70,273.000 | 55.6500 | 3,525,866.91 | 3,910,692.45 |
| | COBALT INTERNATIONAL ENERGY IN | EQUITY | 174,068.000 | 1.2200 | 181,900.31 | 212,362.96 |
| | COBIZ FINANCIAL INC | EQUITY | 84,251.000 | 16.8900 | 1,058,212.76 | 1,422,999.39 |
| | COGNEX CORP | EQUITY | 2,873.000 | 63.6200 | 148,660.80 | 182,780.26 |
| | COHERENT INC | EQUITY | 3,870.000 | 137.3850 | 414,336.36 | 531,679.95 |
| | COLFAX CORP | EQUITY | 23,480.000 | 35.9300 | 684,922.73 | 843,636.40 |
| | COLUMBIA SPORTSWEAR CO | EQUITY | 15,076.000 | 58.3000 | 847,837.69 | 878,930.80 |
| | COMMERCIAL METALS CO | EQUITY | 66,628.000 | 21.7800 | 1,174,505.84 | 1,451,157.84 |
| | CONYERS PARK ACQUISITION CORP | EQUITY | 37,587.000 | 10.8500 | 395,205.26 | 407,818.95 |
| | CORESITE REALTY CORP | EQUITY | 21,897.000 | 79.3700 | 1,704,201.55 | 1,737,964.89 |
| | CORPORATE OFFICE PROPERTIES TR | EQUITY | 70,411.000 | 31.2200 | 2,062,081.17 | 2,198,231.42 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Wellington

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | COTY INC | EQUITY | 112,135.000 | 18.3100 | 2,578,042.32 | 2,053,191.85 |
| | CROWN HOLDINGS INC | EQUITY | 38,842.000 | 52.5700 | 2,074,322.17 | 2,041,923.94 |
| | CURTISS-WRIGHT CORP | EQUITY | 10,317.000 | 98.3600 | 922,077.60 | 1,014,780.12 |
| | CYPRESS SEMICONDUCTOR CORP | EQUITY | 24,421.000 | 11.4400 | 271,739.80 | 279,376.24 |
| | CYTOKINETICS INC | EQUITY | 29,350.000 | 12.1500 | 353,304.08 | 356,602.50 |
| | DSW INC | EQUITY | 27,612.000 | 22.6500 | 652,957.13 | 625,411.80 |
| | DEXCOM INC | EQUITY | 13,280.000 | 59.7000 | 1,226,351.56 | 792,816.00 |
| | DIAMONDBACK ENERGY INC | EQUITY | 21,822.000 | 101.0600 | 2,017,653.07 | 2,205,331.32 |
| | DOUGLAS EMMETT INC | EQUITY | 71,428.000 | 36.5600 | 2,703,503.01 | 2,611,407.68 |
| | 8POINT3 ENERGY PARTNERS LP | EQUITY | 3,760.000 | 12.9800 | 59,495.61 | 48,804.80 |
| | EMPIRE STATE REALTY TRUST INC | EQUITY | 78,479.000 | 20.1900 | 1,668,152.37 | 1,584,491.01 |
| | ENERGEN CORP | EQUITY | 6,256.000 | 57.6700 | 302,126.59 | 360,783.52 |
| | ENDOLOGIX INC | EQUITY | 119,246.000 | 5.7200 | 1,477,487.28 | 682,087.12 |
| | ENVESTNET INC | EQUITY | 18,155.000 | 35.2500 | 669,418.43 | 639,963.75 |
| | EPAM SYSTEMS INC | EQUITY | 5,328.000 | 64.3100 | 358,960.38 | 342,643.68 |
| | ENVISION HEALTHCARE CORP | EQUITY | 19,064.000 | 63.2900 | 1,313,398.25 | 1,206,560.56 |
| | EQUITY LIFESTYLE PROPERTIES IN | EQUITY | 32,164.000 | 72.1000 | 2,609,596.18 | 2,319,024.40 |
| | EQUITY ONE INC | EQUITY | 54,136.000 | 30.6900 | 1,752,467.51 | 1,661,433.84 |
| | ESTERLINE TECHNOLOGIES CORP | EQUITY | 11,179.000 | 89.2000 | 783,327.25 | 997,166.80 |
| | EVERCORE PARTNERS INC | EQUITY | 10,849.000 | 68.7000 | 555,271.71 | 745,326.30 |
| | EXLSERVICE HOLDINGS INC | EQUITY | 31,165.000 | 50.4400 | 1,563,360.60 | 1,571,962.60 |
| | EXTRACTION OIL & GAS INC | EQUITY | 5,480.000 | 20.0400 | 117,437.49 | 109,819.20 |
| | FINISAR CORP | EQUITY | 9,730.000 | 30.2700 | 334,824.68 | 294,527.10 |
| | FIRST BUSEY CORP | EQUITY | 63,982.000 | 30.7800 | 1,451,932.58 | 1,969,365.96 |
| | FIRST FOUNDATION INC | EQUITY | 17,264.000 | 28.5000 | 426,286.68 | 492,024.00 |
| | FIRST SOLAR INC | EQUITY | 14,270.000 | 32.0900 | 608,830.98 | 457,924.30 |
| | FIVE BELOW INC | EQUITY | 45,321.000 | 39.9600 | 2,255,130.53 | 1,811,027.16 |
| | FIVE PRIME THERAPEUTICS INC | EQUITY | 7,690.000 | 50.1100 | 382,583.17 | 385,345.90 |
| | FOOT LOCKER INC | EQUITY | 10,192.000 | 70.8900 | 692,352.93 | 722,510.88 |
| | FORMFACTOR INC | EQUITY | 118,298.000 | 11.2000 | 1,224,196.71 | 1,324,937.60 |
| | FORTUNE BRANDS HOME & SECURITY | EQUITY | 8,266.000 | 53.4600 | 483,394.51 | 441,900.36 |
| | GENERAC HOLDINGS INC | EQUITY | 6,193.000 | 40.7400 | 225,587.44 | 252,302.82 |
| | GENESEE & WYOMING INC | EQUITY | 13,200.000 | 69.4100 | 850,638.46 | 916,212.00 |
| | GLOBAL BLOOD THERAPEUTICS INC | EQUITY | 9,500.000 | 14.4500 | 170,044.42 | 137,275.00 |
| | GLOBUS MEDICAL INC | EQUITY | 67,090.000 | 24.8100 | 1,568,091.92 | 1,664,502.90 |
| | GLYCOMIMETICS INC | EQUITY | 30,644.000 | 6.1000 | 244,755.22 | 186,928.40 |
| | GODADDY INC | EQUITY | 9,090.000 | 34.9500 | 302,881.75 | 317,695.50 |
| | GOODYEAR TIRE & RUBBER CO/THE | EQUITY | 21,872.000 | 30.8700 | 706,932.01 | 675,188.64 |
| | GRAPHIC PACKAGING HOLDING CO | EQUITY | 204,954.000 | 12.4800 | 2,814,853.34 | 2,557,825.92 |
| | GRUBHUB INC | EQUITY | 10,298.000 | 37.6200 | 375,843.20 | 387,410.76 |
| | GUIDEWIRE SOFTWARE INC | EQUITY | 10,656.000 | 49.3300 | 656,040.11 | 525,660.48 |
| | HD SUPPLY HOLDINGS INC | EQUITY | 50,430.000 | 42.5100 | 1,799,769.36 | 2,143,779.30 |
| | HANNON ARMSTRONG SUSTAINABLE I | EQUITY | 24,310.000 | 18.9900 | 566,142.85 | 461,646.90 |
| | HEADWATERS INC | EQUITY | 72,184.000 | 23.5200 | 1,363,254.99 | 1,697,767.68 |
| | HEICO CORP | EQUITY | 18,974.000 | 67.9000 | 1,108,777.87 | 1,288,334.60 |
| | HELIX ENERGY SOLUTIONS GROUP I | EQUITY | 267,695.000 | 8.8200 | 2,367,184.81 | 2,361,069.90 |
| | HERITAGE OAKS BANCORP | EQUITY | 86,950.000 | 12.3300 | 715,468.35 | 1,072,093.50 |
| | HILLTOP HOLDINGS INC | EQUITY | 33,934.000 | 29.8000 | 756,254.84 | 1,011,233.20 |
| | HOSTESS BRANDS INC | EQUITY | 106,254.000 | 13.0000 | 1,257,366.20 | 1,381,302.00 |
| | HUBBELL INC | EQUITY | 15,260.000 | 116.7000 | 1,616,870.05 | 1,780,842.00 |
| | HUBSPOT INC | EQUITY | 18,395.000 | 47.0000 | 1,074,878.28 | 864,565.00 |
| | JB HUNT TRANSPORT SERVICES INC | EQUITY | 7,649.000 | 97.0700 | 622,420.32 | 742,488.43 |
| | HURON CONSULTING GROUP INC | EQUITY | 19,167.000 | 50.6500 | 1,174,807.12 | 970,808.55 |
| | HYATT HOTELS CORP | EQUITY | 30,325.000 | 55.2600 | 1,590,130.83 | 1,675,759.50 |
| | IBERIABANK CORP | EQUITY | 25,140.000 | 83.7500 | 1,717,140.72 | 2,105,475.00 |
| | IDEX CORP | EQUITY | 20,610.000 | 90.0600 | 1,868,397.77 | 1,856,136.60 |
| | IMPINJ INC | EQUITY | 7,300.000 | 35.3400 | 197,100.00 | 257,982.00 |
| | INPHI CORP | EQUITY | 14,536.000 | 44.6200 | 669,896.11 | 648,596.32 |
| | INTEGRATED DEVICE TECHNOLOGY I | EQUITY | 10,514.000 | 23.5600 | 211,112.71 | 247,709.84 |
| | INTERPUBLIC GROUP OF COS INC/T | EQUITY | 91,900.000 | 23.4100 | 2,083,706.08 | 2,151,379.00 |
| | INTERSIL CORP | EQUITY | 27,250.000 | 22.3000 | 420,914.58 | 607,675.00 |
| | INVESTMENT TECHNOLOGY GROUP IN | EQUITY | 33,434.000 | 19.7400 | 543,941.41 | 659,987.16 |
| | ISHARES RUSSELL 2000 ETF | EQUITY | 43,046.000 | 134.8500 | 5,776,117.94 | 5,804,753.10 |

Wellington

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | ITRON INC | EQUITY | 24,465.000 | 62.8500 | 1,381,092.54 | 1,537,625.25 |
| | JACK IN THE BOX INC | EQUITY | 13,480.000 | 111.6400 | 1,315,931.18 | 1,504,907.20 |
| | JAMBA INC | EQUITY | 18,469.000 | 10.3000 | 212,524.63 | 190,230.70 |
| | JETBLUE AIRWAYS CORP | EQUITY | 29,290.000 | 22.4200 | 533,078.00 | 656,681.80 |
| | J2 GLOBAL INC | EQUITY | 10,445.000 | 81.8000 | 722,744.74 | 854,401.00 |
| | KAISER ALUMINUM CORP | EQUITY | 7,138.000 | 77.6900 | 609,597.57 | 554,551.22 |
| | KARYOPHARM THERAPEUTICS INC | EQUITY | 26,510.000 | 9.4000 | 242,391.65 | 249,194.00 |
| | KATE SPADE & CO | EQUITY | 49,352.000 | 18.6700 | 923,417.90 | 921,401.84 |
| | KEMPER CORP | EQUITY | 28,796.000 | 44.3000 | 1,064,157.93 | 1,275,662.80 |
| | KENNEDY-WILSON HOLDINGS INC | EQUITY | 123,464.000 | 20.5000 | 2,614,226.73 | 2,531,012.00 |
| | KIRBY CORP | EQUITY | 26,841.000 | 66.5000 | 1,599,546.28 | 1,784,926.50 |
| | KNIGHT TRANSPORTATION INC | EQUITY | 52,938.000 | 33.0500 | 1,540,785.21 | 1,749,600.90 |
| | LAKELAND BANCORP INC | EQUITY | 121,202.000 | 19.5000 | 1,644,685.83 | 2,363,439.00 |
| | LAREDO PETROLEUM INC | EQUITY | 26,960.000 | 14.1400 | 270,350.31 | 381,214.40 |
| | LASALLE HOTEL PROPERTIES | EQUITY | 52,627.000 | 30.4700 | 1,482,503.21 | 1,603,544.69 |
| | LATTICE SEMICONDUCTOR CORP | EQUITY | 9,280.000 | 7.3600 | 60,195.65 | 68,300.80 |
| | LEGG MASON INC | EQUITY | 19,637.000 | 29.9100 | 671,443.74 | 587,342.67 |
| | LIBERTY MEDIA CORP-LIBERTY FOR | EQUITY | 26,063.000 | 31.3300 | 755,584.88 | 816,553.79 |
| | LIBERTY MEDIA CORP-LIBERTY BRA | EQUITY | 51,493.000 | 20.5900 | 931,031.57 | 1,060,240.87 |
| | LIFEPOINT HEALTH INC | EQUITY | 24,070.000 | 56.8000 | 1,403,741.13 | 1,367,176.00 |
| | LINDBLAD EXPEDITIONS HOLDINGS | EQUITY | 126,862.000 | 9.4500 | 1,142,430.39 | 1,198,845.90 |
| | LOXO ONCOLOGY INC | EQUITY | 12,265.000 | 32.1150 | 333,471.01 | 393,890.48 |
| | MB FINANCIAL INC | EQUITY | 59,514.000 | 47.2300 | 2,402,302.68 | 2,810,846.22 |
| | MGIC INVESTMENT CORP | EQUITY | 109,541.000 | 10.1900 | 915,346.51 | 1,116,222.79 |
| | MKS INSTRUMENTS INC | EQUITY | 48,010.000 | 59.4000 | 2,242,540.04 | 2,851,794.00 |
| | MACOM TECHNOLOGY SOLUTIONS HOL | EQUITY | 4,750.000 | 46.2800 | 189,716.49 | 219,830.00 |
| | STEVEN MADDEN LTD | EQUITY | 27,190.000 | 35.7500 | 939,760.59 | 972,042.50 |
| | MANPOWERGROUP INC | EQUITY | 12,633.000 | 88.8700 | 911,079.67 | 1,122,694.71 |
| | MASONITE INTERNATIONAL CORP | EQUITY | 20,597.000 | 65.8000 | 1,465,977.88 | 1,355,282.60 |
| | MAXLINEAR INC | EQUITY | 26,463.000 | 21.8000 | 549,370.11 | 576,893.40 |
| | MICROSEMI CORP | EQUITY | 9,991.000 | 53.9700 | 414,546.00 | 539,214.27 |
| | MIDDLEBY CORP/THE | EQUITY | 31,513.000 | 128.8100 | 3,878,563.18 | 4,059,189.53 |
| | MILACRON HOLDINGS CORP | EQUITY | 9,400.000 | 18.6300 | 172,664.61 | 175,122.00 |
| | MONARCH CASINO & RESORT INC | EQUITY | 33,185.000 | 25.7800 | 794,685.80 | 855,509.30 |
| | MOOG INC | EQUITY | 9,961.000 | 65.6800 | 584,054.95 | 654,238.48 |
| | MYOKARDIA INC | EQUITY | 38,838.000 | 12.9500 | 731,843.43 | 502,952.10 |
| | NATIONAL CINEMEDIA INC | EQUITY | 114,873.000 | 14.7300 | 1,751,248.93 | 1,692,079.29 |
| | NATIONAL INSTRUMENTS CORP | EQUITY | 11,300.000 | 30.8200 | 323,067.00 | 348,266.00 |
| | NEWFIELD EXPLORATION CO | EQUITY | 22,065.000 | 40.5000 | 797,823.78 | 893,632.50 |
| | NIVALIS THERAPEUTICS INC | EQUITY | 14,341.000 | 2.2400 | 122,409.04 | 32,123.84 |
| | NOW INC | EQUITY | 149,038.000 | 20.4700 | 3,111,884.87 | 3,050,807.86 |
| | OGE ENERGY CORP | EQUITY | 49,330.000 | 33.4500 | 1,545,962.30 | 1,650,088.50 |
| | OASIS PETROLEUM INC | EQUITY | 57,206.000 | 15.1400 | 617,824.80 | 866,098.84 |
| | OCEANEERING INTERNATIONAL INC | EQUITY | 72,171.000 | 28.2100 | 2,045,247.69 | 2,035,943.91 |
| | OCLARO INC | EQUITY | 58,359.000 | 8.9500 | 419,718.85 | 522,313.05 |
| | ON SEMICONDUCTOR CORP | EQUITY | 54,096.000 | 12.7600 | 655,362.22 | 690,264.96 |
| | ORBCOMM INC | EQUITY | 36,480.000 | 8.2700 | 381,021.10 | 301,689.60 |
| | OTONOMY INC | EQUITY | 17,890.000 | 15.9000 | 278,623.58 | 284,451.00 |
| | OUTFRONT MEDIA INC | EQUITY | 111,254.000 | 24.8700 | 2,534,672.17 | 2,766,886.98 |
| | OWENS CORNING | EQUITY | 23,172.000 | 51.5600 | 1,234,636.71 | 1,194,748.32 |
| | OWENS-ILLINOIS INC | EQUITY | 46,790.000 | 17.4100 | 886,998.03 | 814,613.90 |
| | PDC ENERGY INC | EQUITY | 5,200.000 | 72.5800 | 328,900.00 | 377,416.00 |
| | PGT INNOVATIONS INC | EQUITY | 69,481.000 | 11.4500 | 760,803.29 | 795,557.45 |
| | PNM RESOURCES INC | EQUITY | 54,801.000 | 34.3000 | 1,833,232.43 | 1,879,674.30 |
| | PTC THERAPEUTICS INC | EQUITY | 14,718.000 | 10.9100 | 106,130.96 | 160,573.38 |
| | PACIFIC PREMIER BANCORP INC | EQUITY | 19,333.000 | 35.3500 | 640,865.57 | 683,421.55 |
| | PACKAGING CORP OF AMERICA | EQUITY | 12,497.000 | 84.8200 | 942,616.64 | 1,059,995.54 |
| | PACWEST BANCORP | EQUITY | 31,436.000 | 54.4400 | 1,338,696.82 | 1,711,375.84 |
| | PANERA BREAD CO | EQUITY | 6,024.000 | 205.0900 | 1,308,367.29 | 1,235,462.16 |
| | PARSLEY ENERGY INC | EQUITY | 30,377.000 | 35.2400 | 918,875.72 | 1,070,485.48 |
| | PATTERN ENERGY GROUP INC | EQUITY | 26,370.000 | 18.9900 | 627,366.18 | 500,766.30 |
| | PATTERSON-UTI ENERGY INC | EQUITY | 69,247.000 | 26.9200 | 1,349,427.06 | 1,864,129.24 |
| | PAYLOCITY HOLDING CORP | EQUITY | 17,664.000 | 30.0100 | 828,921.76 | 530,096.64 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Wellington

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | PEGASYSTEMS INC | EQUITY | 11,145.000 | 36.0000 | 407,625.74 | 401,220.00 |
| | PORTOLA PHARMACEUTICALS INC | EQUITY | 16,270.000 | 22.4400 | 434,647.85 | 365,098.80 |
| | POST HOLDINGS INC | EQUITY | 49,417.000 | 80.3900 | 4,094,218.73 | 3,972,632.63 |
| | PURE STORAGE INC | EQUITY | 55,400.000 | 11.3100 | 740,563.00 | 626,574.00 |
| | QCR HOLDINGS INC | EQUITY | 29,480.000 | 43.3000 | 888,875.71 | 1,276,484.00 |
| | QEP RESOURCES INC | EQUITY | 18,671.000 | 18.4100 | 335,209.28 | 343,733.11 |
| | QUANTENNA COMMUNICATIONS INC | EQUITY | 4,500.000 | 18.1300 | 72,000.00 | 81,585.00 |
| | QUIDEL CORP | EQUITY | 30,737.000 | 21.4200 | 693,282.44 | 658,386.54 |
| | RA PHARMACEUTICALS INC | EQUITY | 13,900.000 | 15.1900 | 180,707.41 | 211,141.00 |
| | RAYMOND JAMES FINANCIAL INC | EQUITY | 12,431.000 | 69.2700 | 678,106.18 | 861,095.37 |
| | REDWOOD TRUST INC | EQUITY | 52,652.000 | 15.2100 | 748,810.18 | 800,836.92 |
| | REGENCY CENTERS CORP | EQUITY | 20,529.000 | 68.9500 | 1,662,718.22 | 1,415,474.55 |
| | REGULUS THERAPEUTICS INC | EQUITY | 17,710.000 | 2.2500 | 65,828.07 | 39,847.50 |
| | RELIANCE STEEL & ALUMINUM CO | EQUITY | 11,103.000 | 79.5400 | 836,843.28 | 883,132.62 |
| | RESOLUTE ENERGY CORP | EQUITY | 8,900.000 | 41.1900 | 338,200.00 | 366,591.00 |
| | REXFORD INDUSTRIAL REALTY INC | EQUITY | 97,820.000 | 23.1900 | 2,193,380.32 | 2,268,445.80 |
| | RICE ENERGY INC | EQUITY | 36,812.000 | 21.3500 | 938,706.00 | 785,936.20 |
| | ROBERT HALF INTERNATIONAL INC | EQUITY | 11,235.000 | 48.7800 | 428,824.01 | 548,043.30 |
| | ROGERS CORP | EQUITY | 40,890.000 | 76.8100 | 2,393,983.57 | 3,140,760.90 |
| | SS&C TECHNOLOGIES HOLDINGS INC | EQUITY | 36,834.000 | 28.6000 | 1,156,537.17 | 1,053,452.40 |
| | SVB FINANCIAL GROUP | EQUITY | 9,042.000 | 171.6600 | 917,570.51 | 1,552,149.72 |
| | SEMGROUP CORP | EQUITY | 27,639.000 | 41.7500 | 899,522.43 | 1,153,928.25 |
| | SIGNATURE BANK/NEW YORK NY | EQUITY | 16,357.000 | 150.2000 | 1,961,342.08 | 2,456,821.40 |
| | SILICON LABORATORIES INC | EQUITY | 3,169.000 | 65.0000 | 179,468.74 | 205,985.00 |
| | SITEONE LANDSCAPE SUPPLY INC | EQUITY | 32,059.000 | 34.7300 | 1,063,350.91 | 1,113,409.07 |
| | SKECHERS U.S.A. INC | EQUITY | 11,168.000 | 24.5800 | 238,676.55 | 274,509.44 |
| | AO SMITH CORP | EQUITY | 29,000.000 | 47.3500 | 1,349,068.62 | 1,373,150.00 |
| | SOUTH JERSEY INDUSTRIES INC | EQUITY | 40,213.000 | 33.6900 | 1,260,877.67 | 1,354,775.97 |
| | SPIRE INC | EQUITY | 14,750.000 | 64.5500 | 1,005,613.48 | 952,112.50 |
| | SPLUNK INC | EQUITY | 11,951.000 | 51.1500 | 737,486.68 | 611,293.65 |
| | STEEL DYNAMICS INC | EQUITY | 74,586.000 | 35.5800 | 1,945,615.57 | 2,653,769.88 |
| | STERLING BANCORP/DE | EQUITY | 94,148.000 | 23.4000 | 1,612,727.72 | 2,203,063.20 |
| | STILLWATER MINING CO | EQUITY | 47,632.000 | 16.1100 | 633,943.38 | 767,351.52 |
| | SUNPOWER CORP | EQUITY | 7,770.000 | 6.6100 | 112,820.40 | 51,359.70 |
| | SYNDAX PHARMACEUTICALS INC | EQUITY | 24,131.000 | 7.1700 | 340,878.06 | 173,019.27 |
| | SYNERGY RESOURCES CORP | EQUITY | 93,862.000 | 8.9100 | 585,552.88 | 836,310.42 |
| | TAKE-TWO INTERACTIVE SOFTWARE | EQUITY | 7,400.000 | 49.2900 | 365,617.35 | 364,746.00 |
| | TARGA RESOURCES CORP | EQUITY | 32,751.000 | 56.0700 | 1,379,102.17 | 1,836,348.57 |
| | TELADOC INC | EQUITY | 71,650.000 | 16.5000 | 1,198,413.85 | 1,182,225.00 |
| | TELEDYNE TECHNOLOGIES INC | EQUITY | 11,862.000 | 123.0000 | 1,254,686.89 | 1,459,026.00 |
| | TELEFLEX INC | EQUITY | 11,030.000 | 161.1500 | 1,985,203.23 | 1,777,484.50 |
| | TESARO INC | EQUITY | 7,990.000 | 134.4800 | 758,325.02 | 1,074,495.20 |
| | TESCO CORP | EQUITY | 185,870.000 | 8.2500 | 1,423,101.08 | 1,533,427.50 |
| | TOLL BROTHERS INC | EQUITY | 4,304.000 | 31.0000 | 120,081.60 | 133,424.00 |
| | TOPBUILD CORP | EQUITY | 71,106.000 | 35.6000 | 2,460,840.29 | 2,531,373.60 |
| | TRANSUNION | EQUITY | 20,151.000 | 30.9300 | 659,381.18 | 623,270.43 |
| | TREVENA INC | EQUITY | 61,880.000 | 5.8800 | 414,590.36 | 363,854.40 |
| | TRINET GROUP INC | EQUITY | 67,350.000 | 25.6200 | 1,427,616.88 | 1,725,507.00 |
| | 2U INC | EQUITY | 26,843.000 | 30.1500 | 940,429.89 | 809,316.45 |
| | ULTRAGENYX PHARMACEUTICAL INC | EQUITY | 9,460.000 | 70.3100 | 606,462.54 | 665,132.60 |
| | UNITED COMMUNITY BANKS INC/GA | EQUITY | 66,846.000 | 29.6200 | 1,314,870.78 | 1,979,978.52 |
| | VAIL RESORTS INC | EQUITY | 13,061.000 | 161.3100 | 2,093,762.60 | 2,106,869.91 |
| | VERIFONE SYSTEMS INC | EQUITY | 38,341.000 | 17.7300 | 724,445.89 | 679,785.93 |
| | VERITEX HOLDINGS INC | EQUITY | 13,323.000 | 26.7100 | 303,039.50 | 355,857.33 |
| | WGL HOLDINGS INC | EQUITY | 13,095.000 | 76.2800 | 887,731.01 | 998,886.60 |
| | WAGEWORKS INC | EQUITY | 20,564.000 | 72.5000 | 1,242,118.68 | 1,490,890.00 |
| | WATTS WATER TECHNOLOGIES INC | EQUITY | 14,330.000 | 65.2000 | 888,922.83 | 934,316.00 |
| | WAYFAIR INC | EQUITY | 99,441.000 | 35.0500 | 4,145,857.93 | 3,485,407.05 |
| | WELLCARE HEALTH PLANS INC | EQUITY | 14,600.000 | 137.0800 | 1,617,571.73 | 2,001,368.00 |
| | WESCO INTERNATIONAL INC | EQUITY | 27,420.000 | 66.5500 | 1,544,775.88 | 1,824,801.00 |
| | WESTERN ALLIANCE BANCORP | EQUITY | 50,949.000 | 48.7100 | 1,813,651.90 | 2,481,725.79 |
| | WEX INC | EQUITY | 21,965.000 | 111.6000 | 2,143,262.57 | 2,451,294.00 |
| | WINGSTOP INC | EQUITY | 61,885.000 | 29.5900 | 1,921,130.39 | 1,831,177.15 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Wellington

| (a) | Identity of issue, borrower, lessor or similar party (b) | Asset type | Description of investment including maturity date, rate of interest, collateral, par or Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | WISDOMTREE INVESTMENTS INC | EQUITY | 69,452.000 | 11.1400 | 742,931.97 | 773,695.28 |
| | XPO LOGISTICS INC | EQUITY | 44,370.000 | 43.1600 | 1,530,812.94 | 1,915,009.20 |
| | XYLEM INC/NY | EQUITY | 38,617.000 | 49.5200 | 1,854,625.60 | 1,912,313.84 |
| | ZENDESK INC | EQUITY | 31,974.000 | 21.2000 | 956,263.10 | 677,848.80 |
| | ZILLOW GROUP INC | EQUITY | 2,150.000 | 36.4500 | 85,871.00 | 78,367.50 |
| | ZILLOW GROUP INC | EQUITY | 10,371.000 | 36.4700 | 401,673.90 | 378,230.37 |
| | ALKERMES PLC | EQUITY | 9,206.000 | 55.5800 | 413,626.54 | 511,669.48 |
| | ARGO GROUP INTERNATIONAL HOLDI | EQUITY | 45,492.000 | 65.9000 | 2,501,026.06 | 2,997,922.80 |
| | ASSURED GUARANTY LTD | EQUITY | 149,420.000 | 37.7700 | 4,102,535.43 | 5,643,593.40 |
| | ATLASSIAN CORP PLC | EQUITY | 20,396.000 | 24.0800 | 580,346.28 | 491,135.68 |
| | AXALTA COATING SYSTEMS LTD | EQUITY | 64,554.000 | 27.2000 | 1,788,280.39 | 1,755,868.80 |
| | CARDTRONICS PLC | EQUITY | 10,133.000 | 54.5700 | 466,585.34 | 552,957.81 |
| | GENPACT LTD | EQUITY | 75,575.000 | 24.3400 | 1,831,253.91 | 1,839,495.50 |
| | ICON PLC | EQUITY | 18,820.000 | 75.2000 | 1,432,337.39 | 1,415,264.00 |
| | MARVELL TECHNOLOGY GROUP LTD | EQUITY | 29,872.000 | 13.8700 | 364,991.04 | 414,324.64 |
| | XL GROUP LTD | EQUITY | 78,668.000 | 37.2600 | 2,686,212.44 | 2,931,169.68 |
| | GLOBANT SA | EQUITY | 10,852.000 | 33.3500 | 434,123.08 | 361,914.20 |
| | WIX.COM LTD | EQUITY | 1,300.000 | 44.5500 | 57,983.39 | 57,915.00 |
| | AFFIMED NV | EQUITY | 62,529.000 | 1.8000 | 186,445.06 | 112,552.20 |
| | MOBILEYE NV | EQUITY | 8,284.000 | 38.1200 | 358,884.16 | 315,786.08 |
| | PATHEON NV | EQUITY | 36,820.000 | 28.7100 | 952,378.76 | 1,057,102.20 |
| | EXTRACTION OIL & GAS INC | EQUITY | 16,900.000 | 20.0400 | 321,100.00 | 338,676.00 |
| | | | | Wellington Total | 301,986,839.54 | 320,310,217.28 |

# Appendix XVIII

W.R. Huff Asset Management

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | ACC CLAIMS HLDGS LLC | EQUITY | 8,222,480.000 | 0.0040 | 0.00 | 32,889.92 |
| | ADELPHIA RECOVERY TRUST | EQUITY | 5,107,789.000 | 0.0100 | 2,438,841.97 | 51,077.89 |
| | ADELPHIA RECOVERY TRUST | EQUITY | 10,669,204.000 | 0.0010 | 851,509.33 | 10,669.20 |
| | | | | Total WR Huff Portfolio | 3,290,351.30 | 94,637.01 |

# Appendix XIX

# SEI Local Position Appraisal

## White Oak Gobal Advisors, LLC - WCTPT

1213-1-00004

*Period Start Date:* *12/1/2016 12:00:00 AM*
*Period End Date:* *12/31/2016 11:59:59 PM*
*Prior Knowledge Date:* *1/4/2017 11:59:59 PM*
*Knowledge Date:* *1/25/2017 4:15:35 PM*
*Accounting Calendar:* *1213-1-00004*
*Accounting Period:* *DEC312016*
U.S. DOLLARS
*Inventory State:* *AllAssetsAndPayables*

| Investment ID / Investment Description | Currency (Local) | Quantity | Amortized Cost (Base) / Amortized Cost (Local) | Market Price (Base) / Market Price (Local) | Market Value (Base) / Market Value (Local) | Unrealized FX G/L (Base) / Unrealized FX G/L (Local) | Total Unrealized G/L (Base) / Total Unrealized G/L (Local) | Original Face |
|---|---|---|---|---|---|---|---|---|
| Equity | | | | | | | | |
| Private Equity | | | | | | | | |
| Long | | | | | | | | |
| SS EQUIPMENT EQUITY | | | 0.00 | 0.00000000 | 0.00 | 0.00 | 0.00 | |
| SS EQUIPMENT EQUITY | USD | 169.210 | 0.00 | 0.00000000 | 0.00 | 0.00 | 0.00 | 0.00 |
| Totals Private Equity (Base) | | | 0.00 | | 0.00 | 0.00 | 0.00 | |
| Totals Private Equity (Local) | | | 0.00 | | 0.00 | 0.00 | 0.00 | |
| Unlisted Common Stock | | | | | | | | |
| Long | | | | | | | | |
| EZE 2 EQUITY | | | 67,244.17 | 0.32254525 | 16,697.20 | 0.00 | -50,546.97 | |
| EZE 2 EQUITY | USD | 51,767.000 | 67,244.17 | 0.32254525 | 16,697.20 | 0.00 | -50,546.97 | 0.00 |
| Long | | | | | | | | |
| MONOSOL EQUITY | | | 107,561.44 | 0.34298592 | 168,343.32 | 0.00 | 60,781.88 | |
| MONOSOL EQUITY | USD | 490,817.000 | 107,561.44 | 0.34298592 | 168,343.32 | 0.00 | 60,781.88 | 0.00 |
| Long | | | | | | | | |
| NBP-COMMON STOCK | | | 0.00 | 1,104.300000 00 | 1,910,439.00 | 0.00 | 1,910,439.00 | |

# SEI Local Position Appraisal

## White Oak Gobal Advisors, LLC - WCTPT

1213-1-00004

*Period Start Date:* *12/1/2016 12:00:00 AM*
*Period End Date:* *12/31/2016 11:59:59 PM*
*Prior Knowledge Date:* *1/4/2017 11:59:59 PM*
*Knowledge Date:* *1/25/2017 4:15:35 PM*
*Accounting Calendar:* *1213-1-00004*
*Accounting Period:* *DEC312016*

U.S. DOLLARS

*Inventory State:* *AllAssetsAndPayables*

| Investment ID / Investment Description | Currency (Local) | Quantity | Amortized Cost (Base) / Amortized Cost (Local) | Market Price (Base) / Market Price (Local) | Market Value (Base) / Market Value (Local) | Unrealized FX G/L (Base) / Unrealized FX G/L (Local) | Total Unrealized G/L (Base) / Total Unrealized G/L (Local) | Original Face |
|---|---|---|---|---|---|---|---|---|
| NORTHERN BEEF COMMON STOCK | USD | 1,730.000 | 0.00 | 1,104.30000000 | 1,910,439.00 | 0.00 | 1,910,439.00 | 0.00 |
| Long | | | | | | | | |
| PANASAS EQUITY | | | 0.00 | 0.03991758 | 11,357.23 | 0.00 | 11,357.23 | |
| PANASAS EQUITY | USD | 284,517.000 | 0.00 | 0.03991758 | 11,357.23 | 0.00 | 11,357.23 | 0.00 |
| Long | | | | | | | | |
| WOAF EQUITY | | | 0.00 | 0.00000000 | 0.00 | 0.00 | 0.00 | |
| WOAF EQUITY | USD | 1,394.000 | 0.00 | 0.00000000 | 0.00 | 0.00 | 0.00 | 0.00 |
| Totals Unlisted Common Stock (Base) | | | 174,805.61 | | 2,106,836.75 | 0.00 | 1,932,031.14 | |
| Totals Unlisted Common Stock (Local) | | | 174,805.61 | | 2,106,836.75 | 0.00 | 1,932,031.14 | |

# SEI Local Position Appraisal

## White Oak Gobal Advisors, LLC - WCTPT

1213-1-00004

*Period Start Date:* *12/1/2016 12:00:00 AM*
*Period End Date:* *12/31/2016 11:59:59 PM*
*Prior Knowledge Date:* *1/4/2017 11:59:59 PM*
*Knowledge Date:* *1/25/2017 4:15:35 PM*
*Accounting Calendar:* *1213-1-00004*
*Accounting Period:* *DEC312016*
U.S. DOLLARS
*Inventory State:* *AllAssetsAndPayables*

| Investment ID / Investment Description | Currency (Local) | Quantity | Amortized Cost (Base) / Amortized Cost (Local) | Market Price (Base) / Market Price (Local) | Market Value (Base) / Market Value (Local) | Unrealized FX G/L (Base) / Unrealized FX G/L (Local) | Total Unrealized G/L (Base) / Total Unrealized G/L (Local) | Original Face |
|---|---|---|---|---|---|---|---|---|
| Unlisted Preferred Stock | | | | | | | | |
| Long | | | | | | | | |
| NBP-PREFERRED EQUITY | | | 7,942,437.34 | 5.13486066 | 11,199,131.09 | 0.00 | 3,256,693.75 | |
| NORTHERN BEEF PREFERRED EQUITY | USD | 2,181,000.000 | 7,942,437.34 | 5.13486066 | 11,199,131.09 | 0.00 | 3,256,693.75 | 0.00 |
| Totals Unlisted Preferred Stock (Base) | | | 7,942,437.34 | | 11,199,131.09 | 0.00 | 3,256,693.75 | |
| Totals Unlisted Preferred Stock (Local) | | | 7,942,437.34 | | 11,199,131.09 | 0.00 | 3,256,693.75 | |
| Totals Equity (Base) | | | 8,117,242.95 | | 13,305,967.84 | 0.00 | 5,188,724.89 | |
| Totals Equity (Local) | | | 8,117,242.95 | | 13,305,967.84 | 0.00 | 5,188,724.89 | |
| Loan | | | | | | | | |
| Delayed Draw Term Loan | | | | | | | | |
| Long | | | | | | | | |
| A2Z.Wireless.DDTL2 | | | 1,256,837.32 | 100.00000000 | 1,256,837.32 | 0.00 | 0.00 | |
| A2Z WIRELESS HOLDINGS DDTL 2 | USD | 1,256,837.320 | 1,256,837.32 | 100.00000000 | 1,256,837.32 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| A2Z.Wireless.DDTL3 | | | 756,162.13 | 100.00000000 | 756,162.13 | 0.00 | 0.00 | |
| A2Z Wireless Holdings, Inc Delayed Draw Term Loan 3 | USD | 756,162.130 | 756,162.13 | 100.00000000 | 756,162.13 | 0.00 | 0.00 | 0.00 |

# SEI Local Position Appraisal

## White Oak Gobal Advisors, LLC - WCTPT

1213-1-00004

*Period Start Date:* *12/1/2016 12:00:00 AM*
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*Knowledge Date:* *1/25/2017 4:15:35 PM*
*Accounting Calendar:* *1213-1-00004*
*Accounting Period:* *DEC312016*
U.S. DOLLARS
*Inventory State:* *AllAssetsAndPayables*

| Investment ID / Investment Description | Currency (Local) | Quantity | Amortized Cost (Base) / Amortized Cost (Local) | Market Price (Base) / Market Price (Local) | Market Value (Base) / Market Value (Local) | Unrealized FX G/L (Base) / Unrealized FX G/L (Local) | Total Unrealized G/L (Base) / Total Unrealized G/L (Local) | Original Face |
|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| A2Z.Wireless.DDTL4 | | | 2,766,338.06 | 100.00000000 | 2,766,338.06 | 0.00 | 0.00 | |
| A2Z Wireless Holdings, Inc Delayed Draw Term Loan 4 | USD | 2,766,338.060 | 2,766,338.06 | 100.00000000 | 2,766,338.06 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| New.Angus.DDTL | | | 1,659,843.48 | 100.00000000 | 1,659,843.48 | 0.00 | 0.00 | |
| New Angus, LLC Tranche A Second Draw Term Loan | USD | 1,659,843.480 | 1,659,843.48 | 100.00000000 | 1,659,843.48 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| New.Angus.DDTL10 | | | 256,732.00 | 100.00000000 | 256,732.00 | 0.00 | 0.00 | |
| New Angus Delayed Draw 10 | USD | 256,732.000 | 256,732.00 | 100.00000000 | 256,732.00 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| New.Angus.DDTL11 | | | 308,078.00 | 100.00000000 | 308,078.00 | 0.00 | 0.00 | |
| New Angus Delayed Draw 11 | USD | 308,078.000 | 308,078.00 | 100.00000000 | 308,078.00 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| New.Angus.DDTL2 | | | 1,653,055.40 | 100.00000000 | 1,653,055.40 | 0.00 | 0.00 | |
| New Angus 2nd Delayed Draw | USD | 1,653,055.400 | 1,653,055.40 | 100.00000000 | 1,653,055.40 | 0.00 | 0.00 | 0.00 |

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|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| New.Angus.DDTL3 | | | 277,574.04 | 100.00000000 | 277,574.04 | 0.00 | 0.00 | |
| New Angus, LLC Tranche A Second Draw Term Loan 3 | USD | 277,574.040 | 277,574.04 | 100.00000000 | 277,574.04 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| New.Angus.DDTL8 | | | 770,195.00 | 100.00000000 | 770,195.00 | 0.00 | 0.00 | |
| New Angus, LLC Tranche A Second Draw Term Loan 8 | USD | 770,195.000 | 770,195.00 | 100.00000000 | 770,195.00 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| New.Angus.DDTL9 | | | 205,385.00 | 100.00000000 | 205,385.00 | 0.00 | 0.00 | |
| New Angus, LLC Tranche A Second Draw Term Loan 9 | USD | 205,385.000 | 205,385.00 | 100.00000000 | 205,385.00 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Voyager.4th.DDTL | | | 1,155,301.90 | 96.01986951 | 1,155,301.90 | 0.00 | 0.00 | |
| Voyager 4th Delayed Draw Term Loan | USD | 1,203,190.450 | 1,155,301.90 | 96.01986951 | 1,155,301.90 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Voyager.8th.DDTL | | | 2,931,270.74 | 100.00000000 | 2,931,270.74 | 0.00 | 0.00 | |
| Voyager 8th Delayed Draw Term Loan | USD | 2,931,270.740 | 2,931,270.74 | 100.00000000 | 2,931,270.74 | 0.00 | 0.00 | 0.00 |

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|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| Voyager.9th.DDTL | | | 799,675.62 | 100.00000000 | 799,675.62 | 0.00 | 0.00 | |
| Voyager 9th Delayed Draw Term Loan | USD | 799,675.620 | 799,675.62 | 100.00000000 | 799,675.62 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Voyager.DDTL | | | 2,413,836.15 | 96.01986858 | 2,413,836.15 | 0.00 | 0.00 | |
| Voyager Drilling, LLC Delayed Draw Term Loan | USD | 2,513,892.370 | 2,413,836.15 | 96.01986858 | 2,413,836.15 | 0.00 | 0.00 | 0.00 |
| Totals Delayed Draw Term Loan (Base) | | | 17,210,284.84 | | 17,210,284.84 | 0.00 | 0.00 | |
| Totals Delayed Draw Term Loan (Local) | | | 17,210,284.84 | | 17,210,284.84 | 0.00 | 0.00 | |
| Revolver Loan | | | | | | | | |
| Long | | | | | | | | |
| Panasas.RC2 | | | 47,600.80 | 55.90374532 | 26,610.63 | 0.00 | -20,990.17 | |
| Panasas Inc Pro Rata Revolver | USD | 47,600.800 | 47,600.80 | 55.90374532 | 26,610.63 | 0.00 | -20,990.17 | 0.00 |
| Totals Revolver Loan (Base) | | | 47,600.80 | | 26,610.63 | 0.00 | -20,990.17 | |
| Totals Revolver Loan (Local) | | | 47,600.80 | | 26,610.63 | 0.00 | -20,990.17 | |

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|---|---|---|---|---|---|---|---|---|
| Term Loan | | | | | | | | |
| Long | | | | | | | | |
| A2Z.Wireless.Initial.TLA | | | 8,753,512.06 | 100.00000000 | 8,753,512.06 | 0.00 | 0.00 | |
| A2Z Wireless Holdings, LLC Initial New Term Loan A | USD | 8,753,512.060 | 8,753,512.06 | 100.00000000 | 8,753,512.06 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| ASV.TLB | | | 1,883,711.00 | 100.00000000 | 1,883,711.00 | 0.00 | 0.00 | |
| A.S.V.,LLC Term Loan B | USD | 1,883,711.000 | 1,883,711.00 | 100.00000000 | 1,883,711.00 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Ashton-Potter.TL | | | 1,192,457.00 | 100.00000000 | 1,192,457.00 | 0.00 | 0.00 | |
| Ashton-Potter (USA) LTD. Term Loan | USD | 1,192,457.000 | 1,192,457.00 | 100.00000000 | 1,192,457.00 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Atlantic.Carbon.TLA | | | 1,645,010.47 | 100.00000000 | 1,645,010.47 | 0.00 | 0.00 | |
| Atlantic Carbon Group Loan TLA | USD | 1,645,010.470 | 1,645,010.47 | 100.00000000 | 1,645,010.47 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Bill.Miller.TL | | | 1,199,874.14 | 100.00000000 | 1,199,874.14 | 0.00 | 0.00 | |

# SEI Local Position Appraisal

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|---|---|---|---|---|---|---|---|---|
| Bill Miller Equipment Sales Inc Term Loan | USD | 1,199,874.140 | 1,199,874.14 | 100.00000000 | 1,199,874.14 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| CSS.TLA | | | 1,162,720.00 | 100.00000000 | 1,162,720.00 | 0.00 | 0.00 | |
| Community Surgical Supply Loan | USD | 1,162,720.000 | 1,162,720.00 | 100.00000000 | 1,162,720.00 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| EZE.TL2 | | | 9,822,209.17 | 83.93272896 | 8,942,107.92 | 0.00 | -880,101.25 | |
| EZE 2 TERM LOAN | USD | 10,653,898.700 | 9,822,209.17 | 83.93272896 | 8,942,107.92 | 0.00 | -880,101.25 | 0.00 |
| Long | | | | | | | | |
| EuroKitch.TLA | | | 23,419.20 | 67.86401756 | 15,893.21 | 0.00 | -7,525.99 | |
| Euro Kitchen Design LLC. Term Loan A | USD | 23,419.200 | 23,419.20 | 67.86401756 | 15,893.21 | 0.00 | -7,525.99 | 0.00 |
| Long | | | | | | | | |
| EuroKitch.TLB | | | 468,384.02 | 67.86402320 | 317,864.24 | 0.00 | -150,519.78 | |
| Euro Kitchen Design LLC. Term Loan B | USD | 468,384.020 | 468,384.02 | 67.86402320 | 317,864.24 | 0.00 | -150,519.78 | 0.00 |

# SEI Local Position Appraisal

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|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| EuroKitch.TLC | | | 2,763,465.77 | 67.86402279 | 1,875,399.04 | 0.00 | -888,066.73 | |
| Euro Kitchen Design LLC. Term Loan C | USD | 2,763,465.770 | 2,763,465.77 | 67.86402279 | 1,875,399.04 | 0.00 | -888,066.73 | 0.00 |
| Long | | | | | | | | |
| Eurokitchen.PA1 | | | 1,877,750.00 | 100.00000000 | 1,877,750.00 | 0.00 | 0.00 | |
| Eurokitchen Protective Advance Term Loan | USD | 1,877,750.000 | 1,877,750.00 | 100.00000000 | 1,877,750.00 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Eurokitchen.TLD | | | 315,379.00 | 67.86402392 | 214,028.88 | 0.00 | -101,350.12 | |
| L'Arte Della Cucina, LLC Term Loan D | USD | 315,379.000 | 315,379.00 | 67.86402392 | 214,028.88 | 0.00 | -101,350.12 | 0.00 |
| Long | | | | | | | | |
| Eurokitchen.TLE | | | 3,010,148.00 | 67.86402263 | 2,042,807.52 | 0.00 | -967,340.48 | |
| L'Arte Della Cucina, LLC Term Loan E | USD | 3,010,148.000 | 3,010,148.00 | 67.86402263 | 2,042,807.52 | 0.00 | -967,340.48 | 0.00 |
| Long | | | | | | | | |
| Eurokitchen.TLF | | | 2,085,385.00 | 67.86402271 | 1,415,226.15 | 0.00 | -670,158.85 | |
| L'Arte Della Cucina, LLC Term Loan F | USD | 2,085,385.000 | 2,085,385.00 | 67.86402271 | 1,415,226.15 | 0.00 | -670,158.85 | 0.00 |

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U.S. DOLLARS

*Inventory State:* *AllAssetsAndPayables*

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|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| FSH.ACE.TLA | | | 879,879.18 | 93.92541298 | 879,879.18 | 0.00 | 0.00 | |
| FSH.ACE.TLA | USD | 936,785.000 | 879,879.18 | 93.92541298 | 879,879.18 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| FSH.ACE.TLB | | | 936,785.00 | 100.00000000 | 936,785.00 | 0.00 | 0.00 | |
| FSH Funding Company, LLC Term Loan | USD | 936,785.000 | 936,785.00 | 100.00000000 | 936,785.00 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Global.Keg.TL | | | 956,983.00 | 100.00000000 | 956,983.00 | 0.00 | 0.00 | |
| Global Keg Rental LLC Initial Term Loan | USD | 956,983.000 | 956,983.00 | 100.00000000 | 956,983.00 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Gro.Well.TLA | | | 1,084,437.65 | 100.00000000 | 1,084,437.65 | 0.00 | 0.00 | |
| Gro Well Term Loan A | USD | 1,084,437.650 | 1,084,437.65 | 100.00000000 | 1,084,437.65 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Gro.Well.TLB | | | 361,479.22 | 100.00000000 | 361,479.22 | 0.00 | 0.00 | |
| Gro-Well Term Loan B | USD | 361,479.220 | 361,479.22 | 100.00000000 | 361,479.22 | 0.00 | 0.00 | 0.00 |

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|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| Harvest.Power.TLA | | | 2,273,743.38 | 100.00000000 | 2,273,743.38 | 0.00 | 0.00 | |
| Harvest Power Tem Loan | USD | 2,273,743.380 | 2,273,743.38 | 100.00000000 | 2,273,743.38 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Harvest.Power.TLC | | | 141,999.87 | 100.00000000 | 141,999.87 | 0.00 | 0.00 | |
| Harvest Power Term Loan C | USD | 141,999.870 | 141,999.87 | 100.00000000 | 141,999.87 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Harvest.Power.TLD | | | 141,591.63 | 100.00000000 | 141,591.63 | 0.00 | 0.00 | |
| Harvest Power Term Loan D | USD | 141,591.630 | 141,591.63 | 100.00000000 | 141,591.63 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Just.Fab.TLA | | | 6,126,148.23 | 100.00000000 | 6,126,148.23 | 0.00 | 0.00 | |
| Just Fabulous, Inc. Tranche A Term Loan | USD | 6,126,148.230 | 6,126,148.23 | 100.00000000 | 6,126,148.23 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Just.Fab.TLB | | | 3,788,200.72 | 100.00000000 | 3,788,200.72 | 0.00 | 0.00 | |
| Just Fabulous, Inc. Tranche B Term Loan | USD | 3,788,200.720 | 3,788,200.72 | 100.00000000 | 3,788,200.72 | 0.00 | 0.00 | 0.00 |

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|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| KRD.TLA | | | 1,385,020.99 | 100.00000000 | 1,385,020.99 | 0.00 | 0.00 | |
| K R Drenth Term Loan A | USD | 1,385,020.990 | 1,385,020.99 | 100.00000000 | 1,385,020.99 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| KRD.TLB | | | 5,024,864.18 | 100.00000000 | 5,024,864.18 | 0.00 | 0.00 | |
| K R Drenth Term Loan B | USD | 5,024,864.180 | 5,024,864.18 | 100.00000000 | 5,024,864.18 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| LDC.Stone.TLB | | | 2,548,406.95 | 99.45849361 | 2,548,406.95 | 0.00 | 0.00 | |
| LDC STONE TL B | USD | 2,562,281.870 | 2,548,406.95 | 99.45849361 | 2,548,406.95 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| LDC.Stone.TLC | | | 1,484,276.89 | 99.00771288 | 1,484,276.89 | 0.00 | 0.00 | |
| LDC Stone, Inc. Tranche C Term Loan | USD | 1,499,152.790 | 1,484,276.89 | 99.00771288 | 1,484,276.89 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| NAC.Marketing.TL | | | 1,183,602.03 | 85.11490194 | 1,183,602.03 | 0.00 | 0.00 | |
| NAC Marketing Term Loan | USD | 1,390,593.190 | 1,183,602.03 | 85.11490194 | 1,183,602.03 | 0.00 | 0.00 | 0.00 |

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U.S. DOLLARS
*Inventory State:* *AllAssetsAndPayables*

| Investment ID / Investment Description | Currency (Local) | Quantity | Amortized Cost (Base) / Amortized Cost (Local) | Market Price (Base) / Market Price (Local) | Market Value (Base) / Market Value (Local) | Unrealized FX G/L (Base) / Unrealized FX G/L (Local) | Total Unrealized G/L (Base) / Total Unrealized G/L (Local) | Original Face |
|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| National.EWP.TL | | | 2,708,831.30 | 100.00000000 | 2,708,831.30 | 0.00 | 0.00 | |
| National EWP Term Loan | USD | 2,708,831.300 | 2,708,831.30 | 100.00000000 | 2,708,831.30 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Nelson.TL | | | 1,924,429.85 | 100.00000000 | 1,924,429.85 | 0.00 | 0.00 | |
| Nelson Pipeline Constructors, LLC Term Loan | USD | 1,924,429.850 | 1,924,429.85 | 100.00000000 | 1,924,429.85 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| New.Angus.Initial.TLA | | | 1,259,487.43 | 98.82150782 | 1,259,487.43 | 0.00 | 0.00 | |
| New Angus Initial Term Loan A | USD | 1,274,507.400 | 1,259,487.43 | 98.82150782 | 1,259,487.43 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| New.Angus.TLA | | | 495,175.07 | 100.00000000 | 495,175.07 | 0.00 | 0.00 | |
| New Angus LLC Term Loan A | USD | 495,175.070 | 495,175.07 | 100.00000000 | 495,175.07 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Opera.TL | | | 5,688,404.34 | 99.89424256 | 5,688,404.34 | 0.00 | 0.00 | |
| OPERA SOLUTIONS ITL | USD | 5,694,426.620 | 5,688,404.34 | 99.89424256 | 5,688,404.34 | 0.00 | 0.00 | 0.00 |

# SEI Local Position Appraisal

## White Oak Gobal Advisors, LLC - WCTPT

1213-1-00004

*Period Start Date:* *12/1/2016 12:00:00 AM*
*Period End Date:* *12/31/2016 11:59:59 PM*
*Prior Knowledge Date:* *1/4/2017 11:59:59 PM*
*Knowledge Date:* *1/25/2017 4:15:35 PM*
*Accounting Calendar:* *1213-1-00004*
*Accounting Period:* *DEC312016*
U.S. DOLLARS
*Inventory State:* *AllAssetsAndPayables*

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|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| PCS.Wireless.Add.TLA6 | | | 1,164,130.70 | 100.00000000 | 1,164,130.70 | 0.00 | 0.00 | |
| White Oak Asset Finance, LLC Incremental Tranche A Term Loan | USD | 1,164,130.700 | 1,164,130.70 | 100.00000000 | 1,164,130.70 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| PCS.Wireless.Add.TLB6 | | | 388,043.57 | 100.00000000 | 388,043.57 | 0.00 | 0.00 | |
| White Oak Asset Finance, LLC Incremental Tranche B Term Loan | USD | 388,043.570 | 388,043.57 | 100.00000000 | 388,043.57 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| PCS.Wireless.TLA | | | 10,989,610.50 | 100.00000000 | 10,989,610.50 | 0.00 | 0.00 | |
| PCS Wireless LLC Term Loan A | USD | 10,989,610.500 | 10,989,610.50 | 100.00000000 | 10,989,610.50 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| PCS.Wireless.TLB | | | 3,663,203.50 | 100.00000000 | 3,663,203.50 | 0.00 | 0.00 | |
| PCS Wireless LLC Term Loan B | USD | 3,663,203.500 | 3,663,203.50 | 100.00000000 | 3,663,203.50 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Panasas.PA.TL6 | | | 372,735.05 | 100.00000000 | 372,735.05 | 0.00 | 0.00 | |
| Panasas Inc. Protective Advance 6 | USD | 372,735.050 | 372,735.05 | 100.00000000 | 372,735.05 | 0.00 | 0.00 | 0.00 |

# SEI Local Position Appraisal

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|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| Panasas.PA.TL7 | | | 187,422.07 | 100.00000000 | 187,422.07 | 0.00 | 0.00 | |
| Panasas Inc Protective Advance 7 | USD | 187,422.070 | 187,422.07 | 100.00000000 | 187,422.07 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Panasas.PA.TL8 | | | 2,576.56 | 100.00000000 | 2,576.56 | 0.00 | 0.00 | |
| Panasas SPA TL 8 | USD | 2,576.560 | 2,576.56 | 100.00000000 | 2,576.56 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Panasas.TLA | | | 524,569.18 | 55.89654543 | 293,216.05 | 0.00 | -231,353.13 | |
| Panasas Inc. Term Loan A | USD | 524,569.180 | 524,569.18 | 55.89654543 | 293,216.05 | 0.00 | -231,353.13 | 0.00 |
| Long | | | | | | | | |
| Panasas.TLB | | | 48,483.37 | 100.00000000 | 48,483.37 | 0.00 | 0.00 | |
| Panasas Inc. Term Loan B | USD | 48,483.370 | 48,483.37 | 100.00000000 | 48,483.37 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Panasas.TLB.2 | | | 234,081.20 | 100.00000000 | 234,081.20 | 0.00 | 0.00 | |
| PANASAS, INC. Term Loan B.2 | USD | 234,081.200 | 234,081.20 | 100.00000000 | 234,081.20 | 0.00 | 0.00 | 0.00 |

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|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| Panasas.TLC | | | 157,721.88 | 100.00000000 | 157,721.88 | 0.00 | 0.00 | |
| Panasas Inital Term Loan C | USD | 157,721.880 | 157,721.88 | 100.00000000 | 157,721.88 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Panasas.TLC3 | | | 178,235.97 | 100.00000000 | 178,235.97 | 0.00 | 0.00 | |
| Panasas Inital Term Loan C3 | USD | 178,235.970 | 178,235.97 | 100.00000000 | 178,235.97 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Ranger.TLA | | | 1,020,849.85 | 100.00000000 | 1,020,849.85 | 0.00 | 0.00 | |
| Ranger Offshore Term Loan A | USD | 1,020,849.850 | 1,020,849.85 | 100.00000000 | 1,020,849.85 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Ranger.TLB | | | 12,930,761.12 | 100.00000000 | 12,930,761.12 | 0.00 | 0.00 | |
| Ranger Offshore Term Loan B | USD | 12,930,761.120 | 12,930,761.12 | 100.00000000 | 12,930,761.12 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Red.Deer.TL | | | 1,314,217.00 | 100.00000000 | 1,314,217.00 | 0.00 | 0.00 | |
| RED DEER HOLDINGS LLC Term Loan | USD | 1,314,217.000 | 1,314,217.00 | 100.00000000 | 1,314,217.00 | 0.00 | 0.00 | 0.00 |

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|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| SS.Equipment.Adv.TL | | | 280,720.00 | 46.61478698 | 130,857.03 | 0.00 | -149,862.97 | |
| SS Equipment Services Adv Term Loan | USD | 280,720.000 | 280,720.00 | 46.61478698 | 130,857.03 | 0.00 | -149,862.97 | 0.00 |
| Long | | | | | | | | |
| SS.Equipment.Adv.TL4 | | | 400,000.00 | 46.61478750 | 186,459.15 | 0.00 | -213,540.85 | |
| SS Equipment Advance Term Loan 4 | USD | 400,000.000 | 400,000.00 | 46.61478750 | 186,459.15 | 0.00 | -213,540.85 | 0.00 |
| Long | | | | | | | | |
| SS.Equipment.Adv.TL5 | | | 302,458.00 | 46.61478619 | 140,990.15 | 0.00 | -161,467.85 | |
| SS Equipment Advance Term Loan 5 | USD | 302,458.000 | 302,458.00 | 46.61478619 | 140,990.15 | 0.00 | -161,467.85 | 0.00 |
| Long | | | | | | | | |
| SS.Equipment.TL | | | 2,581,408.12 | 0.04720292 | 1,218.50 | 0.00 | -2,580,189.62 | |
| SS Equipment Services II LLC | USD | 2,581,408.120 | 2,581,408.12 | 0.04720292 | 1,218.50 | 0.00 | -2,580,189.62 | 0.00 |
| Long | | | | | | | | |
| Selling.Source.TL | | | 10,697,872.39 | 100.00000000 | 10,697,872.39 | 0.00 | 0.00 | |
| Selling Source Term Loan | USD | 10,697,872.390 | 10,697,872.39 | 100.00000000 | 10,697,872.39 | 0.00 | 0.00 | 0.00 |

# SEI Local Position Appraisal

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|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| Sigma.Electric.TLA1 | | | 1,802,193.06 | 98.10071719 | 1,802,193.06 | 0.00 | 0.00 | |
| Sigma Electric Manufacturing Corporation | USD | 1,837,084.490 | 1,802,193.06 | 98.10071719 | 1,802,193.06 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Sigma.Electric.TLA2 | | | 3,237,838.36 | 98.10071682 | 3,237,838.36 | 0.00 | 0.00 | |
| Sixteen Emu S.a.r.l. Tranche A-2 Term Loan | USD | 3,300,524.670 | 3,237,838.36 | 98.10071682 | 3,237,838.36 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Sonar.BL | | | 2,886,850.00 | 100.00000000 | 2,886,850.00 | 0.00 | 0.00 | |
| Sonar Entertainment Bridge Loan | USD | 2,886,850.000 | 2,886,850.00 | 100.00000000 | 2,886,850.00 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Trienda.TL | | | 4,891,226.00 | 100.00000000 | 4,891,226.00 | 0.00 | 0.00 | |
| TRIENDA HOLDINGS, L.L.C., TERM LOAN | USD | 4,891,226.000 | 4,891,226.00 | 100.00000000 | 4,891,226.00 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| UPG.TLA | | | 894,986.28 | 100.00000000 | 894,986.28 | 0.00 | 0.00 | |
| UPG Company Term Loan | USD | 894,986.280 | 894,986.28 | 100.00000000 | 894,986.28 | 0.00 | 0.00 | 0.00 |

# SEI Local Position Appraisal

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|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| Visual.Edge.TL | | | 2,662,990.13 | 100.00000000 | 2,662,990.13 | 0.00 | 0.00 | |
| Visual Edge Technology, Inc. Tranche A Term Loan | USD | 2,662,990.130 | 2,662,990.13 | 100.00000000 | 2,662,990.13 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Visual.Edge.TL2 | | | 1,438,805.81 | 100.00000000 | 1,438,805.81 | 0.00 | 0.00 | |
| Visual Edge Technology, Inc. Tranche B Term Loan | USD | 1,438,805.810 | 1,438,805.81 | 100.00000000 | 1,438,805.81 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Visual.Edge.TL4 | | | 638,058.07 | 100.00000000 | 638,058.07 | 0.00 | 0.00 | |
| Visual Edge Technology, Inc. Tranche D Term Loan | USD | 638,058.070 | 638,058.07 | 100.00000000 | 638,058.07 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Visual.Edge.TL5 | | | 642,333.71 | 100.00000000 | 642,333.71 | 0.00 | 0.00 | |
| Visual Edge Technology, Inc. Tranche E Term Loan | USD | 642,333.710 | 642,333.71 | 100.00000000 | 642,333.71 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Visual.Edge.TL6 | | | 395,856.93 | 66.66666723 | 395,856.93 | 0.00 | 0.00 | |
| Visual Edge Technology, Inc. Tranche F Term Loan | USD | 593,785.390 | 395,856.93 | 66.66666723 | 395,856.93 | 0.00 | 0.00 | 0.00 |

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|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| Voyager.5th.DDTL | | | 916,388.12 | 96.01987029 | 916,388.12 | 0.00 | 0.00 | |
| Voyager 5th Delayed Draw Term Loan | USD | 954,373.420 | 916,388.12 | 96.01987029 | 916,388.12 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Voyager.ProtectiveAdv.TL | | | 1,187,837.47 | 96.01986839 | 1,187,837.47 | 0.00 | 0.00 | |
| Voyager Protective Advance Term Loan | USD | 1,237,074.670 | 1,187,837.47 | 96.01986839 | 1,187,837.47 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Voyager.TL | | | 786,326.69 | 96.01986913 | 786,326.69 | 0.00 | 0.00 | |
| Voyager Term Loan | USD | 818,920.810 | 786,326.69 | 96.01986913 | 786,326.69 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| White.Oak.Finance.Adv.TL | | | 148,240.00 | 100.00000000 | 148,240.00 | 0.00 | 0.00 | |
| WOAF – UGHS Protective Advance Term Loan | USD | 148,240.000 | 148,240.00 | 100.00000000 | 148,240.00 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| White.Oak.Finance.TL | | | 1,523,960.00 | 0.00000000 | 0.00 | 0.00 | -1,523,960.00 | |
| White Oak Financing Term Loan | USD | 1,523,960.000 | 1,523,960.00 | 0.00000000 | 0.00 | 0.00 | -1,523,960.00 | 0.00 |

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|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| Xicato.TLA | | | 4,144,828.35 | 100.00000000 | 4,144,828.35 | 0.00 | 0.00 | |
| Xicato Term Loan A | USD | 4,144,828.350 | 4,144,828.35 | 100.00000000 | 4,144,828.35 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Xicato.TLB | | | 336,636.49 | 100.00000000 | 336,636.49 | 0.00 | 0.00 | |
| Xicato Term Loan B | USD | 336,636.490 | 336,636.49 | 100.00000000 | 336,636.49 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Xicato.TLB.2 | | | 335,722.56 | 100.00000000 | 335,722.56 | 0.00 | 0.00 | |
| Xicato, INC.TL | USD | 335,722.560 | 335,722.56 | 100.00000000 | 335,722.56 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Zealot.TL | | | 2,218,981.15 | 100.00000000 | 2,218,981.15 | 0.00 | 0.00 | |
| Zealot Networks Inc Term Loan | USD | 2,218,981.150 | 2,218,981.15 | 100.00000000 | 2,218,981.15 | 0.00 | 0.00 | 0.00 |
| Totals Term Loan (Base) | | | 155,126,330.95 | | 146,600,893.33 | 0.00 | -8,525,437.62 | |
| Totals Term Loan (Local) | | | 155,126,330.95 | | 146,600,893.33 | 0.00 | -8,525,437.62 | |
| Totals Loan (Base) | | | 172,384,216.59 | | 163,837,788.80 | 0.00 | -8,546,427.79 | |

# SEI Local Position Appraisal

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|---|---|---|---|---|---|---|---|---|
| Totals Loan (Local) | | | 172,384,216.59 | | 163,837,788.80 | 0.00 | -8,546,427.79 | |
| Option | | | | | | | | |
| Warrant | | | | | | | | |
| Long | | | | | | | | |
| LDC STONE TL B WARRANTS | | | 15,089.81 | 27.48623436 | 24,160.40 | 0.00 | 9,070.59 | |
| LDC STONE TL B WARRANTS | USD | 879.000 | 15,089.81 | 27.48623436 | 24,160.40 | 0.00 | 9,070.59 | 0.00 |
| Long | | | | | | | | |
| OPERA SOLUTIONS ITL WARRANTS | | | 6,676.76 | 0.00000000 | 0.00 | 0.00 | -6,676.76 | |
| OPERA SOLUTIONS ITL WARRANTS | USD | 67,808.000 | 6,676.76 | 0.00000000 | 0.00 | 0.00 | -6,676.76 | 0.00 |
| Totals Warrant (Base) | | | 21,766.57 | | 24,160.40 | 0.00 | 2,393.83 | |
| Totals Warrant (Local) | | | 21,766.57 | | 24,160.40 | 0.00 | 2,393.83 | |
| Totals Option (Base) | | | 21,766.57 | | 24,160.40 | 0.00 | 2,393.83 | |
| Totals Option (Local) | | | 21,766.57 | | 24,160.40 | 0.00 | 2,393.83 | |

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U.S. DOLLARS
*Inventory State:* *AllAssetsAndPayables*

| Investment ID / Investment Description | Currency (Local) | Quantity | Amortized Cost (Base) / Amortized Cost (Local) | Market Price (Base) / Market Price (Local) | Market Value (Base) / Market Value (Local) | Unrealized FX G/L (Base) / Unrealized FX G/L (Local) | Total Unrealized G/L (Base) / Total Unrealized G/L (Local) | Original Face |
|---|---|---|---|---|---|---|---|---|
| Warrant | | | | | | | | |
| Unlisted Warrant | | | | | | | | |
| Long | | | | | | | | |
| FSH ACE TLA WARRANTS | | | 60,392.94 | 100.69099798 | 94,326.32 | 0.00 | 33,933.38 | |
| FSH ACE TLA WARRANTS | USD | 936.790 | 60,392.94 | 100.69099798 | 94,326.32 | 0.00 | 33,933.38 | 0.00 |
| Long | | | | | | | | |
| LDC STONE TLC WARRANTS | | | 15,738.27 | 30.38477816 | 26,708.22 | 0.00 | 10,969.95 | |
| LDC STONE TLC WARRANTS | USD | 879.000 | 15,738.27 | 30.38477816 | 26,708.22 | 0.00 | 10,969.95 | 0.00 |
| Long | | | | | | | | |
| NEW ANGUS INITIAL DRAW TLA WARRANTS | | | 21,573.49 | 24.00000000 | 34,289.04 | 0.00 | 12,715.55 | |
| NEW ANGUS INITIAL DRAW TL A WARRANTS | USD | 1,428.710 | 21,573.49 | 24.00000000 | 34,289.04 | 0.00 | 12,715.55 | 0.00 |
| Long | | | | | | | | |
| RANGER WARRANT | | | 0.00 | 6.10000123 | 9,879.44 | 0.00 | 9,879.44 | |
| RANGER WARRANT | USD | 1,619.580 | 0.00 | 6.10000123 | 9,879.44 | 0.00 | 9,879.44 | 0.00 |

# SEI Local Position Appraisal

## White Oak Gobal Advisors, LLC - WCTPT

1213-1-00004

*Period Start Date:* *12/1/2016 12:00:00 AM*
*Period End Date:* *12/31/2016 11:59:59 PM*
*Prior Knowledge Date:* *1/4/2017 11:59:59 PM*
*Knowledge Date:* *1/25/2017 4:15:35 PM*
*Accounting Calendar:* *1213-1-00004*
*Accounting Period:* *DEC312016*
U.S. DOLLARS
*Inventory State:* *AllAssetsAndPayables*

| Investment ID / Investment Description | Currency (Local) | Quantity | Amortized Cost (Base) / Amortized Cost (Local) | Market Price (Base) / Market Price (Local) | Market Value (Base) / Market Value (Local) | Unrealized FX G/L (Base) / Unrealized FX G/L (Local) | Total Unrealized G/L (Base) / Total Unrealized G/L (Local) | Original Face |
|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| SA EXPLORATION WARRANTS | | | 64,611.98 | 0.00000000 | 0.00 | 0.00 | -64,611.98 | |
| SA EXPLORATION WARRANTS | USD | 1.000 | 64,611.98 | 0.00000000 | 0.00 | 0.00 | -64,611.98 | 0.00 |
| Long | | | | | | | | |
| SURFAIR WARRANT ADDITIONAL | | | 0.00 | 0.70821549 | 17,746.23 | 0.00 | 17,746.23 | |
| SURFAIR WARRANT ADDITIONAL | USD | 25,057.670 | 0.00 | 0.70821549 | 17,746.23 | 0.00 | 17,746.23 | 0.00 |
| Long | | | | | | | | |
| SURFAIR WARRANTS 2ND DDTL | | | 15,804.28 | 0.70821530 | 16,795.00 | 0.00 | 990.72 | |
| SURFAIR WARRANT OCTOBER 2015 DD | USD | 23,714.540 | 15,804.28 | 0.70821530 | 16,795.00 | 0.00 | 990.72 | 0.00 |
| Long | | | | | | | | |
| SURFAIR WARRANTS A | | | 7,246.58 | 0.70468919 | 15,474.27 | 0.00 | 8,227.69 | |
| SURF AIRLINES TRANCHE A WARRANTS | USD | 21,959.000 | 7,246.58 | 0.70468919 | 15,474.27 | 0.00 | 8,227.69 | 0.00 |
| Long | | | | | | | | |
| SURFAIR WARRANTS B | | | 11,129.05 | 0.70468924 | 23,764.94 | 0.00 | 12,635.89 | |
| SURF AIRLINES TRANCHE B WARRANTS | USD | 33,724.000 | 11,129.05 | 0.70468924 | 23,764.94 | 0.00 | 12,635.89 | 0.00 |

# SEI Local Position Appraisal

## White Oak Gobal Advisors, LLC - WCTPT

1213-1-00004

*Period Start Date:* *12/1/2016 12:00:00 AM*
*Period End Date:* *12/31/2016 11:59:59 PM*
*Prior Knowledge Date:* *1/4/2017 11:59:59 PM*
*Knowledge Date:* *1/25/2017 4:15:35 PM*
*Accounting Calendar:* *1213-1-00004*
*Accounting Period:* *DEC312016*
U.S. DOLLARS
*Inventory State:* *AllAssetsAndPayables*

| Investment ID / Investment Description | Currency (Local) | Quantity | Amortized Cost (Base) / Amortized Cost (Local) | Market Price (Base) / Market Price (Local) | Market Value (Base) / Market Value (Local) | Unrealized FX G/L (Base) / Unrealized FX G/L (Local) | Total Unrealized G/L (Base) / Total Unrealized G/L (Local) | Original Face |
|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| SURFAIR WARRANTS DDTL | | | 30,441.64 | 0.70821549 | 16,406.86 | 0.00 | -14,034.78 | |
| SURF AIRLINES WARRANTS FOR DDTL | USD | 23,166.480 | 30,441.64 | 0.70821549 | 16,406.86 | 0.00 | -14,034.78 | 0.00 |
| Totals Unlisted Warrant (Base) | | | 226,938.23 | | 255,390.32 | 0.00 | 28,452.09 | |
| Totals Unlisted Warrant (Local) | | | 226,938.23 | | 255,390.32 | 0.00 | 28,452.09 | |
| Totals Warrant (Base) | | | 226,938.23 | | 255,390.32 | 0.00 | 28,452.09 | |
| Totals Warrant (Local) | | | 226,938.23 | | 255,390.32 | 0.00 | 28,452.09 | |

| | | |
|---|---|---|
| Subtotal | 180,750,164 | 177,423,307 |
| Cash | 14,125,843 | 14,125,843 |
| Allowance for loan portfolio | - | (4,071,224) |
| | 194,876,007 | 187,477,926 |

# Appendix XX

UBS Holdings No. 260 LLC

| Identity of issue, borrower, lessor or similar party | Property ID | | Asset type | Cost | Current Value |
|---|---|---|---|---|---|
| (a) | (b) | | (c) | (d) | (e) |
| | A -12 | Ann Arbor, MI | Real Estate | | 31,000,000 |
| | B -29 | Rochester, MI | Real Estate | | 62,200,000 |
| | C-38 | Delray Beach, FL | Real Estate | | 50,700,000 |
| | D-39 | Cincinnati, OH | Real Estate | | 38,700,000 |
| | E-40 | New York, NY | Real Estate | | 123,000,000 |
| | F-45 | Naperville, IL | Real Estate | | 54,700,000 |
| | G-48 | Arlington, VA | Real Estate | | 64,683,213 |
| | H-50 | N. Reading, MA | Real Estate | | 115,566,205 |
| | I-54 | Orlando, FL | Real Estate | | 77,400,000 |
| | J-56 | Houston, TX | Real Estate | | 60,000,000 |
| | K-58 | Phoenix, AZ | Real Estate | | 48,400,000 |
| | L-37 | Tampa, FL | Real Estate | | 31,920,000 |
| | M-22 | Haslet, TX | Real Estate | | 13,607,300 |
| | N-23 | Romeoville, IL | Real Estate | | 21,500,000 |
| | O-46 | Lathrop, CA | Real Estate | | 37,600,000 |
| | P-49 | Rogers, MN | Real Estate | | 32,824,538 |
| | Q-51 | Woodridge, IL | Real Estate | | 34,600,000 |
| | R-52 | McCook, IL | Real Estate | | 26,000,000 |
| | S-55 | Gastonia, NC | Real Estate | | 26,700,000 |
| | T-28 | Westmont, IL | Real Estate | | 28,051,670 |
| | U-30 | Vienna, VA | Real Estate | | 43,766,000 |
| | V-31 | Westmont, IL | Real Estate | | 11,792,211 |
| | W-33 | Seattle, WA | Real Estate | | 40,300,000 |
| | X-43 | Alpharetta, GA | Real Estate | | 118,801,612 |
| | Y-53 | Santa Ana, CA | Real Estate | | 87,900,000 |
| | Z-03 | Campbell, CA | Real Estate | | 101,091,817 |
| | AA-34 | Walnut Creek, CA | Real Estate | | 98,400,000 |
| | BB-41 | Los Angeles, CA | Real Estate | | 72,324,177 |
| | CC-57 | Madison, WI | Real Estate | | 34,853,000 |
| | **Total Real Estate** | | | Cost | $1,588,381,744 |
| | | | | 1,177,057,144 | |
| | Cash and Cash Equivalents | | | 6,596,405 | 6,596,405 |
| | Other Net Assets | | | (351,034,323) | (348,634,323) |
| | | | | $ 832,619,226 | $ 1,246,343,826 |

# Appendix XXI

**Mellon Capital Management**

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral par, or maturity value (c) | Cost (d) | Current value (e) |
|---|---|---|---|---|
| | Cash and cash equivalents | Cash and cash equivalents | $ 5 | $ 5 |
| | EB Daily Valued Stock Index Fund | Common/commingled fund | 3,270,242,818 | 4,726,550,258 |
| | EB Daily Valued Market Completion Fund | Common/commingled fund | 995,864,586 | 1,575,457,964 |
| | EB DV ACWI ex US Fund | Common/commingled fund | 3,086,309,041 | 3,060,651,397 |
| | | Total Portfolio | $ 7,352,416,450 | $ 9,362,659,624 |

# Appendix XXII

## Invesco Common Commingled Funds

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral par, or maturity value (c) | Cost (d) | Current value (e) |
|---|---|---|---|---|
| | Invesco Balanced Risk Allocation | Common/Commingled Funds | $ 450,011,059 | $ 749,735,985 |
| | Invesco International Growth Equity Trust | Common/Commingled Funds | 300,000,000 | 272,755,102 |
| | | Total Portfolio | $ 750,011,059 | $ 1,022,491,087 |

# Appendix XXIII

**Limited Partnerships and Other Private Equity**

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral par, or maturity value (c) | Cost (d) | Current value (e) |
|---|---|---|---|---|
| | Audax Senior Debt (WCTPT), LLC | Other private equity | 121,249,967 | 121,196,533 |
| | Home Partners of America | Other private equity | 96,250,000 | 111,388,889 |
| | PEG U.S. Corporate Finance Institutional Investors IV, LLC | Other private equity | 55,458,225 | 79,736,825 |
| | PEG U.S. Corporate Finance Institutional Investors V, LLC | Other private equity | 35,068,844 | 38,000,289 |
| | PEG Venture Capital Institutional Investors IV, LLC | Other private equity | 12,053,820 | 16,359,241 |
| | PEG Venture Capital Institutional Investors V, LLC | Other private equity | 9,144,128 | 10,514,659 |
| | MacKay Shields Defensive Bond Arbitrage Fund. Ltd. | Other private equity | 27,000,000 | 27,485,616 |
| | New Growth, LLC | Other private equity | 471,297,601 | 561,709,403 |
| | Perella Weinberg Partners ABV Opportunity Offshore Fund III A, L.P. | Other private equity | 180,211,959 | 179,937,332 |
| | Waterfall Victoria ERISA Fund, Ltd. | Other private equity | 73,426,949 | 84,910,035 |
| | Western Farmland, LLC | Other private equity | 155,478,501 | 176,415,413 |
| | Sutherland OP Holdings, Ltd. | Equity | 13,597,617 | 10,886,188 |
| | Sutherland REIT Holdings, L.P. | Equity | 65,992,618 | 52,833,375 |
| | Audax PE Fund | Limited partnership | 8,009,875 | 12,955,766 |
| | BlackRock Vesey Street Fund IV | Limited partnership | 50,724,936 | 52,354,820 |
| | Centerbridge Capital Partners II, L.P. | Limited partnership | 90,059,036 | 82,908,298 |
| | Centerbridge Capital Partners III, L.P. | Limited partnership | 29,007,168 | 38,135,954 |
| | Crescent Mezzanine Partners VIB, L.P. | Limited partnership | 49,857,482 | 49,331,431 |
| | EIG Energy Fund XV-A, L.P. | Limited partnership | 107,477,033 | 91,473,536 |
| | EIG Energy Fund XVI, L.P. | Limited partnership | 73,575,659 | 80,299,624 |
| | EnCap Energy Capital Fund VIII, L.P. | Limited partnership | 119,264,970 | 81,301,661 |
| | EnCap Energy Capital Fund IX, L.P. | Limited partnership | 114,523,811 | 130,943,559 |
| | EnCap Energy Capital Fund X, L.P. | Limited partnership | 38,133,611 | 55,214,429 |
| | EnerVest Energy Institutional Fund XII-C, L.P. | Limited partnership | 30,555,072 | 2,250,915 |
| | EnerVest Energy Institutional Fund XIII-C, L.P. | Limited partnership | (1,477,584) | (1,477,584) |
| | EnerVest Energy Institutional Fund XIV-A, L.P. | Limited partnership | 110,539,334 | 110,539,334 |
| | EnTrust Activist Managers, L.P. | Limited partnership | 133,914,190 | 191,961,509 |
| | Genstar Capital Partners VI, L.P. | Limited partnership | 55,972,693 | 82,304,968 |
| | Genstar Capital Partners VII, L.P. | Limited partnership | 36,439,934 | 51,636,968 |
| | G.I. Partners Fund IV, L.P. | Limited partnership | 41,722,951 | 60,188,166 |
| | GoldPoint Partners Select Manager Fund III, L.P. | Limited partnership | 21,819,877 | 23,746,859 |
| | Greenbriar Equity Fund III, L.P. | Limited partnership | 59,922,831 | 82,240,809 |
| | Hamilton Lane Capital Opportunities Fund LP | Limited partnership | 43,141,350 | 47,172,720 |
| | HarbourVest Dover Street VII LP | Limited partnership | 34,604,944 | 28,554,784 |
| | HarbourVest Dover Street VIII LP | Limited partnership | 56,916,149 | 71,517,766 |
| | IFM Global Infrastructure Fund L.P. | Limited partnership | 399,111,834 | 558,103,386 |
| | Innovatus Flagship Fund I, L.P. | Limited partnership | (1,009,329) | (1,009,329) |
| | JP Morgan Infrastructure Fund ERISA, LP | Limited partnership | 258,444,036 | 382,030,858 |
| | Landmark Equity Partners XIII, L.P. | Limited partnership | 18,151,644 | 14,789,001 |
| | Landmark Equity Partners XIV, L.P. | Limited partnership | 46,585,641 | 40,045,280 |
| | Lone Star Fund VII (U.S.), L.P. | Limited partnership | 5,037,582 | 13,939,933 |
| | Lone Star Fund VIII (U.S.), L.P. | Limited partnership | 73,674,402 | 68,434,223 |
| | Lone Star Fund IX (U.S.), L.P. | Limited partnership | 80,028,701 | 109,499,620 |
| | Lone Star Fund X (U.S.), L.P. | Limited partnership | (547,280) | (547,280) |
| | Lone Star Real Estate Fund III (U.S.), L.P. | Limited partnership | 60,124,271 | 73,716,382 |
| | Lone Star Real Estate Fund IV (U.S.), L.P. | Limited partnership | 56,001,081 | 52,850,319 |
| | Lone Star Residential Mortgage Fund I (U.S.), L.P. | Limited partnership | 642,401 | 736,708 |
| | MacKay Shields High Yield Active Core Fund, L.P. | Limited partnership | 25,000,081 | 26,769,296 |
| | MC Credit Fund I, L.P. | Limited partnership | 29,193,365 | 29,242,874 |
| | Monarch Capital Partners III, L.P. | Limited partnership | 37,360,613 | 39,327,451 |
| | Monarch Capital Partners II Offshore, L.P. | Limited partnership | 3,256,617 | 2,663,887 |
| | Monarch Capital Partners III Offshore, L.P. | Limited partnership | 59,830,829 | 62,138,079 |
| | Monarch Debt Recovery Fund, L.P. | Limited partnership | 49,259,549 | 53,147,490 |
| | NYLCAP Mezzanine Partners III Parallel Fund, L.P. | Limited partnership | 61,403,874 | 69,243,075 |
| | NYLCAP Select Manager Fund II, L.P. | Limited partnership | 42,071,926 | 49,444,799 |
| | Oaktree Enhanced Income Fund (Parallel), L.P. | Limited partnership | 98,248,735 | 95,651,939 |
| | Oaktree Enhanced Income Fund II (Parallel), L.P. | Limited partnership | 101,367,888 | 98,010,819 |
| | Oaktree Enhanced Income Fund III (Parallel), L.P. | Limited partnership | 45,842,095 | 48,721,419 |
| | Oaktree Special Situations Fund, L.P. | Limited partnership | 11,146,642 | 11,903,887 |
| | Pantheon Global Secondary Fund IV, L.P. | Limited partnership | 24,549,593 | 39,484,016 |
| | Pantheon USA Fund VIII, LP | Limited partnership | 71,127,107 | 87,005,756 |
| | Partners Group ECTPT Emerging Markets 2011, L.P. | Limited partnership | 64,258,167 | 74,619,070 |
| | Partners Group Secondary 2008, L.P. | Limited partnership | 24,546,927 | 23,501,813 |
| | Pomona Capital VII, L.P. | Limited partnership | 6,264,877 | 12,694,733 |
| | Pomona Capital VIII, L.P. | Limited partnership | 13,788,970 | 38,673,498 |
| | Selene Residential Mortgage Opportunity Fund II, L.P. | Limited partnership | 32,402,469 | 52,363,145 |
| | TA Subordinated Debt Fund IV, L.P. | Limited partnership | 10,599,536 | 10,574,730 |
| | Thoma Bravo Fund XII, L.P. | Limited partnership | 30,665,792 | 30,261,044 |
| | Trilantic Capital Partners V (North America) L.P. | Limited partnership | 59,469,419 | 75,809,198 |
| | UBS International Infrastructure Fund | Limited partnership | 235,335,718 | 233,881,119 |
| | WCTPT Choice L.P. | Limited partnership | 106,938,042 | 160,819,277 |
| | WP Global COREalpha Private Equity Partners II, LP | Limited partnership | 22,486,196 | 42,883,947 |
| | WP Global COREalpha Private Equity Partners III, LP | Limited partnership | 27,029,925 | 50,847,406 |
| | WP Global COREalpha Private Equity Partners IV, LP | Limited partnership | 21,938,963 | 25,470,792 |
| | WP Global COREalpha Private Equity Partners V, LP | Limited partnership | 6,154,376 | 6,905,337 |
| | WP Global COREalpha Private Equity Partners Co-Investment IV | Limited partnership | 8,158,205 | 11,174,561 |
| | Yucaipa American Alliance Fund I, LP | Limited partnership | 36,444,648 | 18,821,586 |
| | Yucaipa American Alliance Fund II, LP | Limited partnership | 61,113,207 | 99,787,423 |
| | | Total Portfolio | $ 5,044,434,886 | $ 5,891,362,657 |

# Appendix XXIV

## Collateral Held For Securities on Loan

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral par, or maturity value (c) | Cost (d) | Current value (e) |
|---|---|---|---|---|
| | Dryden Core Short-Term Bond Account | Pooled account | $ 2,070,003,865 | $ 1,958,180,189 |
| | ASL ERISA Global Securities Lending Pool | Pooled account | 729,857,257 | 730,142,275 |
| | | Total Portfolio | $ 2,799,861,122 | $ 2,688,322,464 |

**WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN**
**EIN/PLAN NO. : 91-6145047/001**

**Schedule MB, line 8b(2) - Schedule of Active Participant Data**

| | Years of Credited Service | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| Attained Age | Under 1 | 1 to 4 | 5 to 9 | 10 to 14 | 15 to 19 | 20 to 24 | 25 to 29 | 30 to 34 | 35 to 39 | 40 & Up | Total |
| Under 25 | 160 | 12,820 | 640 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 13,620 |
| 25 to 29 | 80 | 10,780 | 6,320 | 1,500 | 0 | 0 | 0 | 0 | 0 | 0 | 18,680 |
| 30 to 34 | 60 | 10,400 | 5,760 | 6,400 | 1,020 | 0 | 0 | 0 | 0 | 0 | 23,640 |
| 35 to 39 | 20 | 6,120 | 5,180 | 6,040 | 4,740 | 720 | 0 | 0 | 0 | 0 | 22,820 |
| 40 to 44 | 20 | 5,840 | 4,260 | 5,600 | 4,520 | 3,400 | 660 | 0 | 0 | 0 | 24,300 |
| 45 to 49 | 60 | 4,440 | 4,680 | 5,440 | 4,980 | 4,340 | 4,100 | 320 | 0 | 0 | 28,360 |
| 50 to 54 | 0 | 3,720 | 3,520 | 4,840 | 5,100 | 4,080 | 4,840 | 2,520 | 280 | 0 | 28,900 |
| 55 to 59 | 40 | 3,000 | 3,500 | 4,260 | 3,640 | 2,760 | 3,280 | 2,380 | 1,940 | 260 | 25,060 |
| 60 to 64 | 20 | 1,600 | 1,800 | 2,480 | 2,080 | 1,520 | 1,840 | 1,060 | 1,460 | 1,060 | 14,920 |
| 65 to 69 | 0 | 420 | 440 | 400 | 220 | 200 | 140 | 100 | 120 | 160 | 2,200 |
| 70 & Up | 0 | 160 | 180 | 40 | 40 | 0 | 0 | 0 | 0 | 20 | 440 |
| Total | 460 | 59,300 | 36,280 | 37,000 | 26,340 | 17,020 | 14,860 | 6,380 | 3,800 | 1,500 | 202,940 |

We valued 202,940 active lives for the 1-1-2016 actuarial valuation.

## EIN/PLAN NO. : 91-6145047/001
## SCHEDULE MB, LINE 6, STATEMENT OF ACTUARIAL ASSUMPTIONS/METHODS

# Actuarial Assumptions

### Investment Earnings Assumptions

***Fixed Dollar Account***

The assumed rate of return for these assets, which is used to value the pension benefits[1] for Pensioners and Beneficiaries whose benefits commenced on or before August 1, 1982 (as identified by Prudential Investments), is 6.50%.

***1982/1984 Annuity Account***

The assumed rate of return for these assets, which is used to value the pension benefits[1] for Pensioners and Beneficiaries whose benefits commenced from September, 1982 through December, 1984 (as identified by Prudential Investments), is 8.41%.

***Strategic Bond Account (SBA)***

The assumed rate of return for these assets is 4.69%. This assumption is used to value 85.20% of the pension benefits[1] related to service through December 31, 1985, based on December 31, 1984, Plan provisions and not covered by the prior asset dedications.

***Remaining Assets***

The assumed rate of investment return which is used to value all benefits expected to be paid out of remaining assets and future contributions is 7.00%, net of investment expenses.

[1]Single sum death benefits are not valued using the investment earnings assumptions described above. Instead, the "Remaining Assets" assumption is used.

### Post-retirement Mortality Rates

For males

- Rates based on RP 2000 mortality tables
- Ages up through 29, male employee table,
- Ages 30-49, male employee table with blue collar adjustment
- Ages 50-70, custom blend of the healthy male annuitant and the employee tables, starting at 50%/50% at age 50, to 98%/2% at age 70. The blended table is adjusted by male blue collar adjustments
- Ages 70 and above, healthy male annuitant, adjusted by blue collar adjustments
- All projected to 2015 using male Scale AA

For females

- Rates based on RP 2014 mortality tables
- Ages up through 49, female employee table set forward one year, with blue collar adjustment
- Ages 50-78, healthy female annuitant table set forward one year, with blue collar adjustment
- Ages 79-119, 95% of healthy female annuitant table, set forward one year, with blue collar adjustment
- All projected to 2020 using Scale BB, set forward one year

## EIN/PLAN NO. : 91-6145047/001
## SCHEDULE MB, LINE 6, STATEMENT OF ACTUARIAL ASSUMPTIONS/METHODS

Special mortality tables, reflecting Plan experience, are used for disabled pensioners. Examples of mortality rates used are shown in the table below:

| Annual Probability of Death | | | | | | |
|---|---|---|---|---|---|---|
| Age Last Birthday | Non-Retired Participants | | Age Retirees & Beneficiaries | | Disabled Retirees | |
| | Male | Female | Male | Female | Male | Female |
| 25 | 0.0003 | 0.0002 | 0.0003 | 0.0002 | 0.0244 | 0.0176 |
| 40 | 0.0012 | 0.0005 | 0.0012 | 0.0005 | 0.0244 | 0.0176 |
| 55 | 0.0027 | 0.0020 | 0.0046 | 0.0043 | 0.0252 | 0.0182 |
| 70 | 0.0156 | 0.0076 | 0.0222 | 0.0151 | 0.0336 | 0.0242 |
| 85 | 0.1086 | 0.0677 | 0.1086 | 0.0677 | 0.1362 | 0.0981 |

### Pre-retirement Mortality Rates

The assumed annual rates of healthy mortality for males is based on the RP 2000 Mortality Tables for Male Employees adjusted for Blue Collar and projected by Scale AA to 2015.

The assumed annual rates of healthy mortality for females is based on the RP 2014 Mortality Tables for Female Employees, set forward one year, adjusted for Blue Collar and projected by Scale BB, set forward one year, to 2020.

### Provision for Non-investment Expenses

Administrative expenses are assumed to be $97 million per year, payable mid-year.

### Age Retirement Rates

Age retirement rates apply only to retirement eligible participants.

We use five retirement rate tables. Their values are displayed in the three columns of table (1), and the fourth and fifth columns of table (2), below. (Note that the first two columns of table (1), and the first two columns of table (2), represent the same two tables).

In general, for a given participant in a PEER unit, two or more of these tables may be accessed during a single run, with the under 25 years of service rates applying until the participant is projected to attain the required number of age plus service points, (80, 82, or 84) at which time the 25 or more years of service rates apply.

## EIN/PLAN NO. : 91-6145047/001
## SCHEDULE MB, LINE 6, STATEMENT OF ACTUARIAL ASSUMPTIONS/METHODS

**Participants with fewer than 25 Years of Service**

| Age Last Birthday | Non-PEER Eligible Actives | PEER Eligible Actives | Non-PEER Eligible Vested Terminated |
|---|---|---|---|
| 49 | 0.030 | 0.150 | NA |
| 50 | 0.030 | 0.150 | NA |
| 51 | 0.030 | 0.150 | NA |
| 52 | 0.030 | 0.150 | NA |
| 53 | 0.030 | 0.150 | NA |
| 54 | 0.080 | 0.160 | 0.160 |
| 55 | 0.060 | 0.120 | 0.120 |
| 56 | 0.060 | 0.120 | 0.060 |
| 57 | 0.060 | 0.120 | 0.060 |
| 58 | 0.060 | 0.120 | 0.060 |
| 59 | 0.100 | 0.200 | 0.100 |
| 60 | 0.100 | 0.200 | 0.100 |
| 61 | 0.350 | 0.350 | 0.300 |
| 62 | 0.350 | 0.350 | 0.200 |
| 63 | 0.150 | 0.150 | 0.150 |
| 64 | 0.300 | 0.300 | 0.300 |
| 65 | 0.300 | 0.300 | 0.200 |
| 66 | 0.200 | 0.200 | 0.060 |
| 67 | 0.200 | 0.200 | 0.060 |
| 68 | 0.200 | 0.200 | 0.060 |
| 69 | 1.000 | 1.000 | 1.000 |

## EIN/PLAN NO. : 91-6145047/001
## SCHEDULE MB, LINE 6, STATEMENT OF ACTUARIAL ASSUMPTIONS/METHODS

**Participants with 25 or more Years of Service**

| Age Last Birthday | Non-PEER Eligible Actives | PEER Eligible Actives | Non-PEER Eligible Vested Terminated | PEER Eligible Vested Terminated |
|---|---|---|---|---|
| 49 | 0.030 | 0.150 | 0.150 | 0.230 |
| 50 | 0.030 | 0.150 | 0.150 | 0.230 |
| 51 | 0.030 | 0.150 | 0.150 | 0.230 |
| 52 | 0.030 | 0.150 | 0.150 | 0.230 |
| 53 | 0.030 | 0.150 | 0.150 | 0.230 |
| 54 | 0.080 | 0.160 | 0.160 | 0.350 |
| 55 | 0.060 | 0.120 | 0.120 | 0.250 |
| 56 | 0.060 | 0.120 | 0.090 | 0.200 |
| 57 | 0.060 | 0.120 | 0.090 | 0.180 |
| 58 | 0.060 | 0.120 | 0.090 | 0.180 |
| 59 | 0.100 | 0.200 | 0.150 | 0.300 |
| 60 | 0.100 | 0.200 | 0.150 | 0.300 |
| 61 | 0.350 | 0.350 | 0.350 | 0.350 |
| 62 | 0.350 | 0.350 | 0.350 | 0.350 |
| 63 | 0.150 | 0.150 | 0.150 | 0.150 |
| 64 | 0.300 | 0.300 | 0.300 | 0.300 |
| 65 | 0.300 | 0.300 | 0.300 | 0.300 |
| 66 | 0.200 | 0.200 | 0.200 | 0.200 |
| 67 | 0.200 | 0.200 | 0.200 | 0.200 |
| 68 | 0.200 | 0.200 | 0.200 | 0.200 |
| 69 | 1.000 | 1.000 | 1.000 | 1.000 |

## EIN/PLAN NO. : 91-6145047/001
## SCHEDULE MB, LINE 6, STATEMENT OF ACTUARIAL ASSUMPTIONS/METHODS

### Disability Retirement

Disability rates apply only to employees with 4 or more years of vesting service.

| Age Last Birthday | Examples of Annual Probability of Disability Retirement |
|---|---|
| 32 | 0.0006 |
| 37 | 0.0008 |
| 42 | 0.0011 |
| 47 | 0.0017 |
| 52 | 0.0030 |
| 57 | 0.0052 |

### Employee Termination Rates

The termination rates shown below exclude death, disability and retirement rates. Termination rates are not applied when an individual is eligible for age retirement. Below are examples of annual probabilities of employment termination for active employees with less than 9 years of coverage.

| Non-Seasonal Employees | | | | |
|---|---|---|---|---|
| Age Last Birthday At First Covered Hour | Years Since First Covered Hour | | | |
| | 0 | 1 | 2 | 8 |
| 22 | 0.0945 | 0.1795 | 0.2272 | 0.1120 |
| 32 | 0.0844 | 0.1478 | 0.1914 | 0.0896 |
| 42 | 0.0776 | 0.1214 | 0.1674 | 0.0784 |
| 52 | 0.0641 | 0.0898 | 0.1435 | 0.0784 |
| 62 | 0.0574 | 0.0686 | | |
| **Seasonal Employees** | | | | |
| Age Last Birthday At First Covered Hour | Years Since First Covered Hour | | | |
| | 0 | 1 | 2 | 8 |
| 22 | 0.7004 | 0.5443 | 0.3039 | 0.1600 |
| 32 | 0.6254 | 0.4482 | 0.2559 | 0.1280 |
| 42 | 0.5754 | 0.3682 | 0.2240 | 0.1120 |
| 52 | 0.4753 | 0.2721 | 0.1920 | 0.1120 |
| 62 | 0.4253 | 0.2081 | | |

## EIN/PLAN NO. : 91-6145047/001
## SCHEDULE MB, LINE 6, STATEMENT OF ACTUARIAL ASSUMPTIONS/METHODS

Examples of annual probabilities for termination are listed below for Non-Seasonal and Seasonal Active employees with 9 or more years of coverage.

| Non-Seasonal and Seasonal Employees | | |
|---|---|---|
| | After 9 or more Years Since First Covered Hour | |
| Age Last Birthday | Non-Seasonal | Seasonal |
| | | |
| 32 | 0.0734 | 0.0978 |
| 42 | 0.0435 | 0.0790 |
| 52 | 0.0422 | 0.0562 |
| 62 | 0.0077 | 0.0102 |

### Future Annual Hours and Contributions

Projected benefit amounts for future years were calculated assuming that: (a) Active Non-Seasonal employees work an average of 1800 hours per year; (b) Active Seasonal employees work an average of 600 hours per year; and (c) contribution rates in effect as of December 31 prior to the valuation date.

A non-retired participant was considered Active as of the valuation date, if he or she earned at least 250 covered hours during the prior year, or at least 1 covered hour in the prior year and at least 250 covered hours in second prior year.

### Expected Annual Employer Contributions

The annual employer contributions expected during 2016 have been assumed to be $1.617 billion. This amount is used to determine the projected Funding Standard Account and the expected amortization period of the UAL.

### Sample Valuation Data

We have relied on data supplied by Prudential Investments and Northwest Administrators. The actuarial values for non-retired participants are based on a sample of the employees covered under the Plan, as described in Appendix B. The actuarial values for records with valid data are adjusted for sampling and incomplete data, and the results are assumed to represent the values of the entire covered group.

### Form of Payment

Participants without recent coverage are assumed to elect the single life annuity. Participants with recent coverage are assumed to elect a four year certain and life annuity. A factor of 1.0039 is applied in order to account for the availability of a subsidized joint and survivor benefit.

### Probability of Marriage

Non-retired participants are assumed to be married at various percentages. Below is a brief summary of these percentages.

| Age | Probability of Marriage |
|---|---|
| 32 | 69.8% |
| 42 | 75.5% |
| 52 | 82.0% |
| 62 | 82.0% |

## EIN/PLAN NO. : 91-6145047/001
## SCHEDULE MB, LINE 6, STATEMENT OF ACTUARIAL ASSUMPTIONS/METHODS

### Spouse Age Difference

Where applicable, husbands are assumed to be two years older than their wives.

### Past Employment

Total past employment (continuous past employment plus special past employment) for each employee was calculated as the number of years from year of union membership until year of coverage, but not less than the known continuous past employment for the employee.

### Survivor Benefit Costs

The family composition of covered employees was assumed to be similar to that tabulated in the 15th Actuarial Valuation published by the Railroad Retirement Board. This assumption was used to estimate the probability that an employee will be survived by a beneficiary eligible for a survivor benefit and to establish the probable duration of the benefit.

### Inactive Participants

Vested inactive participants who are 75 or older as of the valuation date are assumed to be deceased and excluded from this valuation. Inactive participants who are coded as a claim for more than one year are expected to be either deceased or not eligible for a benefit from the Plan. We assume that any such participants do not have and will not create any liability for the Plan.

### Assumption Changes Incorporated in This Valuation

- The current liability interest rate was decreased from 3.51% to 3.28% to remain within the IRS prescribed corridor.
- The current liability mortality tables were changed from annuitant / non-annuitant projected version of the RP-2000 Mortality Tables for 2015 to the annuitant / non-annuitant projected version of the RP-2000 Mortality Tables for 2015 as prescribed by the IRS.
- The discount rate used for the 1982/1984 Annuity Account was changed to 8.41% for 2016 from 5.87% for 2015, and the discount rate used for the SBA Dedication was changed to 4.69% for 2016 from 4.88% for 2015.

The following assumptions were changed to better reflect recent and expected future experience:

- The anticipated annual employer contributions were increased to $1.617 billion for purposes of projecting the 2016 Funding Standard Account and determining the Amortization Period.

## EIN/PLAN NO. : 91-6145047/001
## SCHEDULE MB, LINE 6, STATEMENT OF ACTUARIAL ASSUMPTIONS/METHODS

### Actuarial Value of Assets

The Prudential Investments Fixed Dollar Account (FDA), in general, was valued at book value. However, to the extent that cash flows from the FDA are not sufficient to provide the projected FDA benefits, certain bonds valued at amortized cost were assigned to the FDA so that all projected FDA benefits were supported by dedicated assets. The 1982/1984 Annuity Account and the SBA were valued on an amortized cost basis. Below is a summary of the actuarial value of the dedicated asset as of the valuation date:

| Dedicated Account | ($ in thousands) |
|---|---|
| FDA | $ 98,223 |
| 1982/1984 Annuity Account | 43,393 |
| SBA | 3,124,038 |
| Total Actuarial Value of Dedicated Assets | $ 3,265,654 |

The remaining assets were valued using a smoothing procedure under which the 2008 market value loss is recognized at the rate of 10% per year for ten years. All other market value gains and losses are recognized at the rate of 20% per year over five years. The actuarial value of the remaining assets may not be greater than 120% or less than 80% of the market value.

The actuarial value of assets for purposes of determining the unfunded vested benefit liability is the same method used for ERISA funding purposes, except the Pension Relief Act of 2010 election to smooth the 2008 investment loss is not used.

### Actuarial Cost Method

The Unit Credit actuarial cost method was used for this valuation.

Under this method, the Actuarial Liability is the Accrued Benefit Liability for all participants included on the valuation date.

The Normal Cost is:

(i.) the expected increase in Accrued Benefit Liability for these participants resulting from benefits earned during the current year, plus,

(ii.) as permitted under section 1.412(c)(3)-1(d)(2) of the Regulations, the expected increase in Accrued Benefit Liabilities resulting from new participants who are covered employees on the valuation date. The additional cost for these employees is based on a sample population that has the same demographic characteristics of a representative cross-section of recent new entrants, reflecting the actuary's best estimate of the number of new hires and number of hours worked by covered employees who are expected to become new participants in the Plan.

On July 28, 2016, the IRS approved the change in cost method submitted in December of 2012. The approved method is described above.

As part of the approval, the IRS requested that the ERISA Credit Balance be restated beginning January 1, 2009, to exclude the 2008 Net Investment Loss charge bases from the combine and offset method applied to all other bases.

## EIN/PLAN NO. : 91-6145047/001
## SCHEDULE MB, LINE 6, STATEMENT OF ACTUARIAL ASSUMPTIONS/METHODS

This table shows the number of years of life expectancy for retirees according to the mortality tables (see Appendix C for description of tables) used to value liabilities under the Plan. The long periods over which age retirees are expected to receive payments indicate the significant assets required to fund benefits for participants who are already retired. The shorter life expectancies for Disabled Pensioners imply a lower level of assets required for males and females who retire under the Plan's disability provisions.

| Years of Life Expectancy | | | | |
|---|---|---|---|---|
| | Age Pensioner | | Disabled Pensioner | |
| Age | Male | Female | Male | Female |
| 45 | 35.2 | 38.7 | 24.5 | 28.3 |
| 50 | 30.5 | 33.9 | 22.4 | 25.7 |
| 55 | 26.0 | 29.5 | 20.1 | 22.9 |
| 60 | 21.7 | 25.2 | 17.5 | 20.0 |
| 62 | 20.0 | 23.5 | 16.5 | 18.7 |
| 65 | 17.7 | 21.0 | 14.8 | 16.9 |
| 70 | 14.0 | 17.1 | 11.8 | 13.6 |
| 75 | 10.7 | 13.5 | 9.0 | 10.5 |
| 80 | 7.8 | 10.3 | 6.7 | 8.1 |
| 85 | 5.6 | 7.5 | 5.0 | 6.2 |
| 90 | 3.9 | 5.3 | 3.7 | 4.7 |
| 95 | 2.8 | 3.7 | 2.7 | 3.7 |
| 100 | 2.2 | 2.6 | 1.9 | 2.6 |

Note: Life expectancies change only when retired life mortality rates are revised.

## EIN/PLAN NO.: 91-6145047/001
## SCHEDULE MB, LINE 9C AND 9H, SCHEDULE OF FUNDING STANDARD ACCOUNT BASES

Amortization Bases

The following table depicts the various entries used to establish the year-by-year charges and credits with respect to the Funding Standard Account.

Before Combine/Offset

| ($ in thousands) | | | | | |
|---|---|---|---|---|---|
| | Year Established | Original Balance | 1/1/2016 Balance | Years Remaining | Amortization Payment |
| **Charges** | | | | | |
| 2008 Net Investment Loss | 2009 | $4,407,752 | $3,971,046 | 22.000 | $335,519 |
| 2008 Net Investment Loss | 2010 | $588,120 | $535,988 | 22.000 | $45,286 |
| 2008 Net Investment Loss | 2011 | $671,272 | $619,441 | 22.000 | $52,338 |
| 2008 Net Investment Loss | 2012 | $467,560 | $437,331 | 22.000 | $36,951 |
| 2008 Net Investment Loss | 2013 | $875,912 | $831,391 | 22.000 | $70,245 |
| 2008 Net Investment Loss | 2014 | $1,635,968 | $1,577,758 | 22.000 | $133,307 |
| Experience Loss | 2016 | $562,505 | $562,505 | 15.000 | $57,720 |
| PEER Changes | 2016 | $2,107 | $2,107 | 15.000 | $216 |
| Assumption Changes | 2016 | $31,318 | $31,318 | 15.000 | $3,214 |
| *Total Charges* | | $9,242,514 | $8,568,885 | | $734,796 |
| **Credits** | | | | | |
| Prior Combined/Offset Base | 2015 | $1,532,174 | $1,459,413 | 12.397 | $168,236 |
| *Total Credits* | | $1,532,174 | $1,459,413 | | $168,236 |
| **Net Charges/(Credits)** | | | $7,109,472 | | $566,560 |

Combined/Offset

| ($ in thousands) | | | | | |
|---|---|---|---|---|---|
| | Year Established | Original Balance | 1/1/2016 Balance | Years Remaining | Amortization Payment |
| **Charges** | | | | | |
| 2008 Net Investment Loss | 2009 | $4,407,752 | $3,971,046 | 22.000 | $335,519 |
| 2008 Net Investment Loss | 2010 | $588,120 | $535,988 | 22.000 | $45,286 |
| 2008 Net Investment Loss | 2011 | $671,272 | $619,441 | 22.000 | $52,338 |
| 2008 Net Investment Loss | 2012 | $467,560 | $437,331 | 22.000 | $36,951 |
| 2008 Net Investment Loss | 2013 | $875,912 | $831,391 | 22.000 | $70,245 |
| 2008 Net Investment Loss | 2014 | $1,635,968 | $1,577,758 | 22.000 | $133,307 |
| *Total Charges* | | $8,646,584 | $7,972,955 | | $673,646 |
| **Credits** | | | | | |
| Combined/Offset Base | 2016 | $863,483 | $863,483 | 12.397 | $99,539 |
| *Total Credits* | | $863,483 | $863,483 | | $99,539 |
| **Net Charges/(Credits)** | | | $7,109,472 | | $574,107 |

MB Actuary Signature, Western Conference of Teamsters Pension Plan, EIN: 91-6145047 / PN: 001

# SCHEDULE MB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

## Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information

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

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

OMB No. 1210-0110

**2016**

**This Form is Open to Public Inspection**

For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

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

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

**A** Name of plan
WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN

**B** Three-digit plan number (PN) ▶ 001

**C** Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
WESTERN CONFERENCE OF TEAMSTERS PENSION TRUST FUND

**D** Employer Identification Number (EIN)
91-6145047

**E** Type of plan: (1) [X] Multiemployer Defined Benefit (2) [ ] Money Purchase (see instructions)

**1a** Enter the valuation date: Month 01 Day 01 Year 2016

| | | |
|---|---|---|
| **b** Assets | | |
| (1) Current value of assets | 1b(1) | 36,288,138,000 |
| (2) Actuarial value of assets for funding standard account | 1b(2) | 37,692,694,000 |
| **c** (1) Accrued liability for plan using immediate gain methods | 1c(1) | 41,074,199,000 |
| (2) Information for plans using spread gain methods: | | |
| (a) Unfunded liability for methods with bases | 1c(2)(a) | |
| (b) Accrued liability under entry age normal method | 1c(2)(b) | |
| (c) Normal cost under entry age normal method | 1c(2)(c) | |
| (3) Accrued liability under unit credit cost method | 1c(3) | 41,074,199,000 |
| **d** Information on current liabilities of the plan: | | |
| (1) Amount excluded from current liability attributable to pre-participation service (see instructions) | 1d(1) | |
| (2) "RPA '94" information: | | |
| (a) Current liability | 1d(2)(a) | 67,081,610,000 |
| (b) Expected increase in current liability due to benefits accruing during the plan year | 1d(2)(b) | 1,761,262,000 |
| (c) Expected release from "RPA '94" current liability for the plan year | 1d(2)(c) | 2,681,713,000 |
| (3) Expected plan disbursements for the plan year | 1d(3) | 2,681,713,000 |

**Statement by Enrolled Actuary**

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

**SIGN HERE**

PRS

Signature of actuary

9/13/17

Date

PETER R. STURDIVAN

Type or print name of actuary

1704239

Most recent enrollment number

MILLIMAN, INC.

Firm name

503-227-0634

Telephone number (including area code)

111 SW FIFTH AVENUE, SUITE 2700

PORTLAND OR 97204

Address of the firm

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

**2** Operational information as of beginning of this plan year:

| | | | |
|---|---|---|---|
| **a** Current value of assets (see instructions) | | 2a | 36,288,138,000 |
| **b** "RPA '94" current liability/participant count breakdown: | | (1) Number of participants | (2) Current liability |
| (1) For retired participants and beneficiaries receiving payment | | 223,971 | 32,324,534,000 |
| (2) For terminated vested participants | | 165,920 | 8,915,217,000 |
| (3) For active participants: | | | |
| (a) Non-vested benefits | | | 3,605,292,000 |
| (b) Vested benefits | | | 22,236,567,000 |
| (c) Total active | | 202,940 | 25,841,859,000 |
| (4) Total | | 592,831 | 67,081,610,000 |
| **c** If the percentage resulting from dividing line 2a by line 2b(4), column (2), is less than 70%, enter such percentage | | 2c | 54.09% |

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

| (a) Date (MM-DD-YYYY) | (b) Amount paid by employer(s) | (c) Amount paid by employees | (a) Date (MM-DD-YYYY) | (b) Amount paid by employer(s) | (c) Amount paid by employees |
|---|---|---|---|---|---|
| 02/15/2016 | 138,997,000 | 0 | | | |
| 03/15/2016 | 145,683,000 | 0 | | | |
| 04/15/2016 | 144,081,000 | 0 | | | |
| 05/15/2016 | 146,881,000 | 0 | | | |
| 06/15/2016 | 139,987,000 | 0 | | | |
| 07/15/2016 | 142,004,000 | 0 | | | |
| 08/15/2016 | 150,359,000 | 0 | | | |
| 09/15/2016 | 156,111,000 | 0 | | | |
| 10/15/2016 | 148,641,000 | 0 | | | |
| 11/15/2016 | 132,296,000 | 0 | | | |
| 12/15/2016 | 126,716,000 | 0 | | | |
| 01/15/2017 | 133,800,000 | 0 | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | Totals ▶ 3(b) | 1,705,556,000 | 3(c) 0 |

**4** Information on plan status:

| | | |
|---|---|---|
| **a** Funded percentage for monitoring plan's status (line 1b(2) divided by line 1c(3)) | 4a | 91.8 % |
| **b** Enter code to indicate plan's status (see instructions for attachment of supporting evidence of plan's status). If code is "N," go to line 5 | 4b | N |

**c** Is the plan making the scheduled progress under any applicable funding improvement or rehabilitation plan? ☐ Yes ☐ No

**d** If the plan is in critical status or critical and declining status, were any benefits reduced (see instructions)? ☐ Yes ☐ No

| | | |
|---|---|---|
| **e** If line d is "Yes," enter the reduction in liability resulting from the reduction in benefits (see instructions), measured as of the valuation date | 4e | |
| **f** If the rehabilitation plan projects emergence from critical status or critical and declining status, enter the plan year in which it is projected to emerge. If the rehabilitation plan is based on forestalling possible insolvency, enter the plan year in which insolvency is expected and check here ☐ | 4f | |

**5** Actuarial cost method used as the basis for this plan year's funding standard account computations (check all that apply):

**a** ☐ Attained age normal **b** ☐ Entry age normal **c** ☒ Accrued benefit (unit credit) **d** ☐ Aggregate
**e** ☐ Frozen initial liability **f** ☐ Individual level premium **g** ☐ Individual aggregate **h** ☐ Shortfall

i [ ] Other (specify):

| | | |
|---|---|---|
| j If box h is checked, enter period of use of shortfall method | 5j | |
| k Has a change been made in funding method for this plan year? | | [ ] Yes [X] No |
| l If line k is "Yes," was the change made pursuant to Revenue Procedure 2000-40 or other automatic approval? | | [ ] Yes [ ] No |
| m If line k is "Yes," and line l is "No," enter the date (MM-DD-YYYY) of the ruling letter (individual or class) approving the change in funding method | 5m | |

**6** Checklist of certain actuarial assumptions:

| | | | | | |
|---|---|---|---|---|---|
| a Interest rate for "RPA '94" current liability | 6a | 3.28 % | | | |
| | | Pre-retirement | | Post-retirement | |
| b Rates specified in insurance or annuity contracts | | [ ] Yes [X] No [ ] N/A | | [ ] Yes [X] No [ ] N/A | |
| c Mortality table code for valuation purposes: | | | | | |
| (1) Males | 6c(1) | A | | A | |
| (2) Females | 6c(2) | A | | A | |
| d Valuation liability interest rate | 6d | 7.00% | | 7.00 % | |
| e Expense loading | 6e | 10.5 % | [ ] N/A | % | [X] N/A |
| f Salary scale | 6f | % | [X] N/A | | |
| g Estimated investment return on actuarial value of assets for year ending on the valuation date | 6g | 5.3 % | | | |
| h Estimated investment return on current value of assets for year ending on the valuation date | 6h | 1.8 % | | | |

**7** New amortization bases established in the current plan year:

| (1) Type of base | (2) Initial balance | (3) Amortization Charge/Credit |
|---|---|---|
| 1 | 562,505,000 | 57,720,000 |
| 3 | 2,107,000 | 216,000 |
| 4 | 31,318,000 | 3,214,000 |
| | | |
| | | |
| | | |

**8** Miscellaneous information:

| | | |
|---|---|---|
| a If a waiver of a funding deficiency has been approved for this plan year, enter the date (MM-DD-YYYY) of the ruling letter granting the approval | 8a | |
| b(1) Is the plan required to provide a projection of expected benefit payments? (See the instructions.) If "Yes," attach a schedule | | [X] Yes [ ] No |
| b(2) Is the plan required to provide a Schedule of Active Participant Data? (See the instructions.) If "Yes," attach a schedule | | [X] Yes [ ] No |
| c Are any of the plan's amortization bases operating under an extension of time under section 412(e) (as in effect prior to 2008) or section 431(d) of the Code? | | [ ] Yes [X] No |
| d If line c is "Yes," provide the following additional information: | | |
| (1) Was an extension granted automatic approval under section 431(d)(1) of the Code? | | [ ] Yes [ ] No |
| (2) If line 8d(1) is "Yes," enter the number of years by which the amortization period was extended | 8d(2) | |
| (3) Was an extension approved by the Internal Revenue Service under section 412(e) (as in effect prior to 2008) or 431(d)(2) of the Code? | | [ ] Yes [ ] No |
| (4) If line 8d(3) is "Yes," enter number of years by which the amortization period was extended (not including the number of years in line (2)) | 8d(4) | |
| (5) If line 8d(3) is "Yes," enter the date of the ruling letter approving the extension | 8d(5) | |
| (6) If line 8d(3) is "Yes," is the amortization base eligible for amortization using interest rates applicable under section 6621(b) of the Code for years beginning after 2007? | | [ ] Yes [ ] No |
| e If box 5h is checked or line 8c is "Yes," enter the difference between the minimum required contribution for the year and the minimum that would have been required without using the shortfall method or extending the amortization base(s) | 8e | |

**9** Funding standard account statement for this plan year:

| | | |
|---|---|---|
| **Charges to funding standard account:** | | |
| a Prior year funding deficiency, if any | 9a | 0 |
| b Employer's normal cost for plan year as of valuation date | 9b | 890,316,000 |

MB Actuary Signature, Western Conference of Teamsters Pension Plan, EIN: 91-6145047 / PN: 001



| | | | | |
|---|---|---|---|---|
| **c** Amortization charges as of valuation date: | | | Outstanding balance | |
| (1) All bases except funding waivers and certain bases for which the amortization period has been extended | 9c(1) | 7,972,955,000 | | 673,646,000 |
| (2) Funding waivers | 9c(2) | 0 | | 0 |
| (3) Certain bases for which the amortization period has been extended | 9c(3) | 0 | | 0 |
| **d** Interest as applicable on lines 9a, 9b, and 9c | | | 9d | 109,477,000 |
| **e** Total charges. Add lines 9a through 9d | | | 9e | 1,673,439,000 |
| **Credits to funding standard account:** | | | | |
| **f** Prior year credit balance, if any | | | 9f | 3,727,967,000 |
| **g** Employer contributions. Total from column (b) of line 3 | | | 9g | 1,705,556,000 |
| | | | Outstanding balance | |
| **h** Amortization credits as of valuation date | 9h | 863,483,000 | | 99,539,000 |
| **i** Interest as applicable to end of plan year on lines 9f, 9g, and 9h | | | 9i | 318,101,000 |
| **j** Full funding limitation (FFL) and credits: | | | | |
| (1) ERISA FFL (accrued liability FFL) | 9j(1) | 10,062,649,000 | | |
| (2) "RPA '94" override (90% current liability FFL) | 9j(2) | 25,484,968,000 | | |
| (3) FFL credit | | | 9j(3) | |
| **k** (1) Waived funding deficiency | | | 9k(1) | |
| (2) Other credits | | | 9k(2) | |
| **l** Total credits. Add lines 9f through 9i, 9j(3), 9k(1), and 9k(2) | | | 9l | 5,851,163,000 |
| **m** Credit balance: If line 9l is greater than line 9e, enter the difference | | | 9m | 4,177,724,000 |
| **n** Funding deficiency: If line 9e is greater than line 9l, enter the difference | | | 9n | |
| **9 o** Current year's accumulated reconciliation account: | | | | |
| (1) Due to waived funding deficiency accumulated prior to the 2016 plan year | | | 9o(1) | 0 |
| (2) Due to amortization bases extended and amortized using the interest rate under section 6621(b) of the Code: | | | | |
| (a) Reconciliation outstanding balance as of valuation date | | | 9o(2)(a) | 0 |
| (b) Reconciliation amount (line 9c(3) balance minus line 9o(2)(a)) | | | 9o(2)(b) | 0 |
| (3) Total as of valuation date | | | 9o(3) | 0 |
| **10** Contribution necessary to avoid an accumulated funding deficiency. (See instructions.) | | | 10 | |
| **11** Has a change been made in the actuarial assumptions for the current plan year? If "Yes," see instructions | | | | ☒ Yes ☐ No |

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# Actuarial Assumptions

### Investment Earnings Assumptions

***Fixed Dollar Account***

The assumed rate of return for these assets, which is used to value the pension benefits[1] for Pensioners and Beneficiaries whose benefits commenced on or before August 1, 1982 (as identified by Prudential Investments), is 6.50%.

***1982/1984 Annuity Account***

The assumed rate of return for these assets, which is used to value the pension benefits[1] for Pensioners and Beneficiaries whose benefits commenced from September, 1982 through December, 1984 (as identified by Prudential Investments), is 8.41%.

***Strategic Bond Account (SBA)***

The assumed rate of return for these assets is 4.69%. This assumption is used to value 85.20% of the pension benefits[1] related to service through December 31, 1985, based on December 31, 1984, Plan provisions and not covered by the prior asset dedications.

***Remaining Assets***

The assumed rate of investment return which is used to value all benefits expected to be paid out of remaining assets and future contributions is 7.00%, net of investment expenses.

[1]Single sum death benefits are not valued using the investment earnings assumptions described above. Instead, the "Remaining Assets" assumption is used.

### Post-retirement Mortality Rates

For males

- Rates based on RP 2000 mortality tables
- Ages up through 29, male employee table,
- Ages 30-49, male employee table with blue collar adjustment
- Ages 50-70, custom blend of the healthy male annuitant and the employee tables, starting at 50%/50% at age 50, to 98%/2% at age 70. The blended table is adjusted by male blue collar adjustments
- Ages 70 and above, healthy male annuitant, adjusted by blue collar adjustments
- All projected to 2015 using male Scale AA

For females

- Rates based on RP 2014 mortality tables
- Ages up through 49, female employee table set forward one year, with blue collar adjustment
- Ages 50-78, healthy female annuitant table set forward one year, with blue collar adjustment
- Ages 79-119, 95% of healthy female annuitant table, set forward one year, with blue collar adjustment
- All projected to 2020 using Scale BB, set forward one year

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Special mortality tables, reflecting Plan experience, are used for disabled pensioners. Examples of mortality rates used are shown in the table below:

| Annual Probability of Death | | | | | | |
|---|---|---|---|---|---|---|
| Age Last Birthday | Non-Retired Participants | | Age Retirees & Beneficiaries | | Disabled Retirees | |
| | Male | Female | Male | Female | Male | Female |
| 25 | 0.0003 | 0.0002 | 0.0003 | 0.0002 | 0.0244 | 0.0176 |
| 40 | 0.0012 | 0.0005 | 0.0012 | 0.0005 | 0.0244 | 0.0176 |
| 55 | 0.0027 | 0.0020 | 0.0046 | 0.0043 | 0.0252 | 0.0182 |
| 70 | 0.0156 | 0.0076 | 0.0222 | 0.0151 | 0.0336 | 0.0242 |
| 85 | 0.1086 | 0.0677 | 0.1086 | 0.0677 | 0.1362 | 0.0981 |

### Pre-retirement Mortality Rates

The assumed annual rates of healthy mortality for males is based on the RP 2000 Mortality Tables for Male Employees adjusted for Blue Collar and projected by Scale AA to 2015.

The assumed annual rates of healthy mortality for females is based on the RP 2014 Mortality Tables for Female Employees, set forward one year, adjusted for Blue Collar and projected by Scale BB, set forward one year, to 2020.

### Provision for Non-investment Expenses

Administrative expenses are assumed to be $97 million per year, payable mid-year.

### Age Retirement Rates

Age retirement rates apply only to retirement eligible participants.

We use five retirement rate tables. Their values are displayed in the three columns of table (1), and the fourth and fifth columns of table (2), below. (Note that the first two columns of table (1), and the first two columns of table (2), represent the same two tables).

In general, for a given participant in a PEER unit, two or more of these tables may be accessed during a single run, with the under 25 years of service rates applying until the participant is projected to attain the required number of age plus service points, (80, 82, or 84) at which time the 25 or more years of service rates apply.

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**Participants with fewer than 25 Years of Service**

| Age Last Birthday | Non-PEER Eligible Actives | PEER Eligible Actives | Non-PEER Eligible Vested Terminated |
|---|---|---|---|
| 49 | 0.030 | 0.150 | NA |
| 50 | 0.030 | 0.150 | NA |
| 51 | 0.030 | 0.150 | NA |
| 52 | 0.030 | 0.150 | NA |
| 53 | 0.030 | 0.150 | NA |
| 54 | 0.080 | 0.160 | 0.160 |
| 55 | 0.060 | 0.120 | 0.120 |
| 56 | 0.060 | 0.120 | 0.060 |
| 57 | 0.060 | 0.120 | 0.060 |
| 58 | 0.060 | 0.120 | 0.060 |
| 59 | 0.100 | 0.200 | 0.100 |
| 60 | 0.100 | 0.200 | 0.100 |
| 61 | 0.350 | 0.350 | 0.300 |
| 62 | 0.350 | 0.350 | 0.200 |
| 63 | 0.150 | 0.150 | 0.150 |
| 64 | 0.300 | 0.300 | 0.300 |
| 65 | 0.300 | 0.300 | 0.200 |
| 66 | 0.200 | 0.200 | 0.060 |
| 67 | 0.200 | 0.200 | 0.060 |
| 68 | 0.200 | 0.200 | 0.060 |
| 69 | 1.000 | 1.000 | 1.000 |

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**SCHEDULE MB, LINE 6, STATEMENT OF ACTUARIAL ASSUMPTIONS/METHODS**

**Participants with 25 or more Years of Service**

| Age Last Birthday | Non-PEER Eligible Actives | PEER Eligible Actives | Non-PEER Eligible Vested Terminated | PEER Eligible Vested Terminated |
|---|---|---|---|---|
| 49 | 0.030 | 0.150 | 0.150 | 0.230 |
| 50 | 0.030 | 0.150 | 0.150 | 0.230 |
| 51 | 0.030 | 0.150 | 0.150 | 0.230 |
| 52 | 0.030 | 0.150 | 0.150 | 0.230 |
| 53 | 0.030 | 0.150 | 0.150 | 0.230 |
| 54 | 0.080 | 0.160 | 0.160 | 0.350 |
| 55 | 0.060 | 0.120 | 0.120 | 0.250 |
| 56 | 0.060 | 0.120 | 0.090 | 0.200 |
| 57 | 0.060 | 0.120 | 0.090 | 0.180 |
| 58 | 0.060 | 0.120 | 0.090 | 0.180 |
| 59 | 0.100 | 0.200 | 0.150 | 0.300 |
| 60 | 0.100 | 0.200 | 0.150 | 0.300 |
| 61 | 0.350 | 0.350 | 0.350 | 0.350 |
| 62 | 0.350 | 0.350 | 0.350 | 0.350 |
| 63 | 0.150 | 0.150 | 0.150 | 0.150 |
| 64 | 0.300 | 0.300 | 0.300 | 0.300 |
| 65 | 0.300 | 0.300 | 0.300 | 0.300 |
| 66 | 0.200 | 0.200 | 0.200 | 0.200 |
| 67 | 0.200 | 0.200 | 0.200 | 0.200 |
| 68 | 0.200 | 0.200 | 0.200 | 0.200 |
| 69 | 1.000 | 1.000 | 1.000 | 1.000 |

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### Disability Retirement

Disability rates apply only to employees with 4 or more years of vesting service.

| Age Last Birthday | Examples of Annual Probability of Disability Retirement |
|---|---|
| 32 | 0.0006 |
| 37 | 0.0008 |
| 42 | 0.0011 |
| 47 | 0.0017 |
| 52 | 0.0030 |
| 57 | 0.0052 |

### Employee Termination Rates

The termination rates shown below exclude death, disability and retirement rates. Termination rates are not applied when an individual is eligible for age retirement. Below are examples of annual probabilities of employment termination for active employees with less than 9 years of coverage.

| Non-Seasonal Employees | | | | |
|---|---|---|---|---|
| Age Last Birthday At First Covered Hour | Years Since First Covered Hour | | | |
| | 0 | 1 | 2 | 8 |
| 22 | 0.0945 | 0.1795 | 0.2272 | 0.1120 |
| 32 | 0.0844 | 0.1478 | 0.1914 | 0.0896 |
| 42 | 0.0776 | 0.1214 | 0.1674 | 0.0784 |
| 52 | 0.0641 | 0.0898 | 0.1435 | 0.0784 |
| 62 | 0.0574 | 0.0686 | | |
| **Seasonal Employees** | | | | |
| Age Last Birthday At First Covered Hour | Years Since First Covered Hour | | | |
| | 0 | 1 | 2 | 8 |
| 22 | 0.7004 | 0.5443 | 0.3039 | 0.1600 |
| 32 | 0.6254 | 0.4482 | 0.2559 | 0.1280 |
| 42 | 0.5754 | 0.3682 | 0.2240 | 0.1120 |
| 52 | 0.4753 | 0.2721 | 0.1920 | 0.1120 |
| 62 | 0.4253 | 0.2081 | | |

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Examples of annual probabilities for termination are listed below for Non-Seasonal and Seasonal Active employees with 9 or more years of coverage.

| Non-Seasonal and Seasonal Employees | | |
|---|---|---|
| | After 9 or more Years Since First Covered Hour | |
| Age Last Birthday | Non-Seasonal | Seasonal |
| 32 | 0.0734 | 0.0978 |
| 42 | 0.0435 | 0.0790 |
| 52 | 0.0422 | 0.0562 |
| 62 | 0.0077 | 0.0102 |

### Future Annual Hours and Contributions

Projected benefit amounts for future years were calculated assuming that: (a) Active Non-Seasonal employees work an average of 1800 hours per year; (b) Active Seasonal employees work an average of 600 hours per year; and (c) contribution rates in effect as of December 31 prior to the valuation date.

A non-retired participant was considered Active as of the valuation date, if he or she earned at least 250 covered hours during the prior year, or at least 1 covered hour in the prior year and at least 250 covered hours in second prior year.

### Expected Annual Employer Contributions

The annual employer contributions expected during 2016 have been assumed to be $1.617 billion. This amount is used to determine the projected Funding Standard Account and the expected amortization period of the UAL.

### Sample Valuation Data

We have relied on data supplied by Prudential Investments and Northwest Administrators. The actuarial values for non-retired participants are based on a sample of the employees covered under the Plan, as described in Appendix B. The actuarial values for records with valid data are adjusted for sampling and incomplete data, and the results are assumed to represent the values of the entire covered group.

### Form of Payment

Participants without recent coverage are assumed to elect the single life annuity. Participants with recent coverage are assumed to elect a four year certain and life annuity. A factor of 1.0039 is applied in order to account for the availability of a subsidized joint and survivor benefit.

### Probability of Marriage

Non-retired participants are assumed to be married at various percentages. Below is a brief summary of these percentages.

| Age | Probability of Marriage |
|---|---|
| 32 | 69.8% |
| 42 | 75.5% |
| 52 | 82.0% |
| 62 | 82.0% |

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### Spouse Age Difference

Where applicable, husbands are assumed to be two years older than their wives.

### Past Employment

Total past employment (continuous past employment plus special past employment) for each employee was calculated as the number of years from year of union membership until year of coverage, but not less than the known continuous past employment for the employee.

### Survivor Benefit Costs

The family composition of covered employees was assumed to be similar to that tabulated in the 15th Actuarial Valuation published by the Railroad Retirement Board. This assumption was used to estimate the probability that an employee will be survived by a beneficiary eligible for a survivor benefit and to establish the probable duration of the benefit.

### Inactive Participants

Vested inactive participants who are 75 or older as of the valuation date are assumed to be deceased and excluded from this valuation. Inactive participants who are coded as a claim for more than one year are expected to be either deceased or not eligible for a benefit from the Plan. We assume that any such participants do not have and will not create any liability for the Plan.

### Assumption Changes Incorporated in This Valuation

- The current liability interest rate was decreased from 3.51% to 3.28% to remain within the IRS prescribed corridor.
- The current liability mortality tables were changed from annuitant / non-annuitant projected version of the RP-2000 Mortality Tables for 2015 to the annuitant / non-annuitant projected version of the RP-2000 Mortality Tables for 2015 as prescribed by the IRS.
- The discount rate used for the 1982/1984 Annuity Account was changed to 8.41% for 2016 from 5.87% for 2015, and the discount rate used for the SBA Dedication was changed to 4.69% for 2016 from 4.88% for 2015.

The following assumptions were changed to better reflect recent and expected future experience:

- The anticipated annual employer contributions were increased to $1.617 billion for purposes of projecting the 2016 Funding Standard Account and determining the Amortization Period.

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### Actuarial Value of Assets

The Prudential Investments Fixed Dollar Account (FDA), in general, was valued at book value. However, to the extent that cash flows from the FDA are not sufficient to provide the projected FDA benefits, certain bonds valued at amortized cost were assigned to the FDA so that all projected FDA benefits were supported by dedicated assets. The 1982/1984 Annuity Account and the SBA were valued on an amortized cost basis. Below is a summary of the actuarial value of the dedicated asset as of the valuation date:

| Dedicated Account | ($ in thousands) |
|---|---|
| FDA | $ 98,223 |
| 1982/1984 Annuity Account | 43,393 |
| SBA | 3,124,038 |
| Total Actuarial Value of Dedicated Assets | $ 3,265,654 |

The remaining assets were valued using a smoothing procedure under which the 2008 market value loss is recognized at the rate of 10% per year for ten years. All other market value gains and losses are recognized at the rate of 20% per year over five years. The actuarial value of the remaining assets may not be greater than 120% or less than 80% of the market value.

The actuarial value of assets for purposes of determining the unfunded vested benefit liability is the same method used for ERISA funding purposes, except the Pension Relief Act of 2010 election to smooth the 2008 investment loss is not used.

### Actuarial Cost Method

The Unit Credit actuarial cost method was used for this valuation.

Under this method, the Actuarial Liability is the Accrued Benefit Liability for all participants included on the valuation date.

The Normal Cost is:

(i.) the expected increase in Accrued Benefit Liability for these participants resulting from benefits earned during the current year, plus,

(ii.) as permitted under section 1.412(c)(3)-1(d)(2) of the Regulations, the expected increase in Accrued Benefit Liabilities resulting from new participants who are covered employees on the valuation date. The additional cost for these employees is based on a sample population that has the same demographic characteristics of a representative cross-section of recent new entrants, reflecting the actuary's best estimate of the number of new hires and number of hours worked by covered employees who are expected to become new participants in the Plan.

On July 28, 2016, the IRS approved the change in cost method submitted in December of 2012. The approved method is described above.

As part of the approval, the IRS requested that the ERISA Credit Balance be restated beginning January 1, 2009, to exclude the 2008 Net Investment Loss charge bases from the combine and offset method applied to all other bases.

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This table shows the number of years of life expectancy for retirees according to the mortality tables (see Appendix C for description of tables) used to value liabilities under the Plan. The long periods over which age retirees are expected to receive payments indicate the significant assets required to fund benefits for participants who are already retired. The shorter life expectancies for Disabled Pensioners imply a lower level of assets required for males and females who retire under the Plan's disability provisions.

| Years of Life Expectancy | | | | |
|---|---|---|---|---|
| | Age Pensioner | | Disabled Pensioner | |
| Age | Male | Female | Male | Female |
| 45 | 35.2 | 38.7 | 24.5 | 28.3 |
| 50 | 30.5 | 33.9 | 22.4 | 25.7 |
| 55 | 26.0 | 29.5 | 20.1 | 22.9 |
| 60 | 21.7 | 25.2 | 17.5 | 20.0 |
| 62 | 20.0 | 23.5 | 16.5 | 18.7 |
| 65 | 17.7 | 21.0 | 14.8 | 16.9 |
| 70 | 14.0 | 17.1 | 11.8 | 13.6 |
| 75 | 10.7 | 13.5 | 9.0 | 10.5 |
| 80 | 7.8 | 10.3 | 6.7 | 8.1 |
| 85 | 5.6 | 7.5 | 5.0 | 6.2 |
| 90 | 3.9 | 5.3 | 3.7 | 4.7 |
| 95 | 2.8 | 3.7 | 2.7 | 3.7 |
| 100 | 2.2 | 2.6 | 1.9 | 2.6 |

Note: Life expectancies change only when retired life mortality rates are revised.

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## SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS

**6. Normal Pension Form**

The normal form of pension for unmarried participants is a Life Only Pension. In general, married participants who do not elect otherwise receive a reduced Employee and Spouse Pension. This reduced amount is an "actuarial equivalent" of the Life Only Pension. Participants who retired under the Employee and Spouse Pension Option will have their pension restored to the amount payable under the Normal Form if the spouse dies first. In the event that the participant dies first, the amount of spouse pension is 66 2/3% of the retiree's pension for those who retired after 1991 with recent coverage; otherwise the amount of spouse pension is 50% of the retiree's pension. In both instances, the actuarial reduction factor for the Employee and Spouse Pension amount is calculated as though the spouse pension benefit would be 50% of the reduced Employee and Spouse Pension.

**7. Other Pension Forms**

An Optional Employee and Spouse Pension providing a 75% spouse pension is available. Participants retiring under age 65 may elect a Benefit Adjustment Option with or without the regular or Optional Employee and Spouse Pension.

**8. Early Retirement Eligibility Date**

In general, this date is the first day of the month coincident with or immediately following the later of the participant's 55th birthday or the date the individual becomes a vested participant. However, a participant with recent coverage may retire at any age if he or she meets the Rule of 84 (or Rule of 82 or Rule of 80) under the Program for Enhanced Early Retirement (PEER program); that is, the sum of his or her attained age plus years of contributory service is equal to or greater than 84 (or 82 or 80).

**9. Monthly Pension at Early Retirement for a Participant with Recent Coverage**

If a participant meets the Rule of 84 and has recent coverage, the monthly pension benefit is reduced by the sum of 0.45% for each of the first 60 months that the early retirement date precedes his or her 62nd birthday plus 0.33% for each month that the early retirement date precedes his or her 57th birthday.

If a participant has recent coverage but does not meet the Rule of 84, his or her monthly pension benefit is reduced by the sum of 0.60% for each of the first 60 months that the early retirement date precedes his or her 62nd birthday plus 0.40% for each month that the early retirement date precedes his or her 57th birthday.

**10. Monthly Pension at Early Retirement for a Participant with Current PEER Coverage**

If a participant meets the Rule of 84 (or Rule of 82 or Rule of 80), is a member of a bargaining unit which has negotiated PEER 84 (or PEER 82 or PEER 80) contribution surcharges, and has current PEER coverage, the early retirement benefit equals 100% of the earned pension benefits. A participant has current PEER coverage at his or her retirement effective date if the applicable PEER contributions have been paid for at least 1,000 covered hours in the 24-month period immediately preceding his or her retirement effective date.

**Note:** If a participant is in a category of early retirement where benefits are subsidized (as described in paragraph 1 of Item 9 or in Item 10) and accumulates 25 years of service under the Plan while so covered, then his or her subsidized early retirement benefits are "locked-in" and cannot be forfeited.

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## SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS

### 1. Active Participation

Non-Seasonal employees for whom contributions are required to be made to the Trust under the terms of a pension agreement become "Active Participants" on the day on which they first accumulate 750 covered hours in the current and immediately preceding calendar years. Seasonal employees become "Active Participants" if they satisfy one-half of the covered hour requirement of Non-Seasonal employees.

### 2. Monthly Pension at Normal Retirement

The monthly pension earned for service prior to 1987 is determined based on the 1986 Plan provisions as outlined in the Actuarial Report as of January 1, 1986. The final five-year average contribution rate used for this determination recognizes contribution rates applicable to all 500 hour years through 1991.

For service after 1986, monthly pension benefits are earned as follows:

| Calendar Year | Contribution Percentage | |
|---|---|---|
| | First 20 Years | After 20 Years |
| 1987-1991 | 2.00% | 2.65% |
| 1992-1996 | 2.30% | 3.05% |
| 1997-1999 | 2.46% | 3.26% |
| 2000-2002 | 2.70% | 3.58% |
| 1/2003-6/2003 | 2.20% | 2.92% |
| 7/2003-2006 | 1.20% | 1.20% |
| 2007 | 1.65% | 1.65% |
| 2008 | 2.00% | 2.65% |
| 2009+ | 1.20% | 1.20% |

### 3. Past Service Credits

A participant is granted credit for the number of years and months of specified types of unbroken employment rendered prior to his or her first covered hour, subject to limits specified in the Plan.

### 4. Vesting Service

A Plan member earns a vesting service year for each year after 1975 during which he or she is credited with at least 500 covered hours (250 covered hours for Seasonal Plan members). For service before 1976, a Plan member is credited with a vesting service year for each year of continuous coverage under the Plan.

### 5. Normal Retirement Age

A participant reaches Normal Retirement Age upon the later of age 65 or an Active participant's age on the second anniversary of his or her first covered hour.

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**11. Disability Benefit**

Upon a vested participant's total and permanent disability before age 65, the monthly benefit is the greater of (a) 85% of the earned monthly pension benefit or (b) the early retirement pension otherwise payable, provided the vested participant has met the specified recent coverage requirement on the disability onset date.

**12. Vested Benefit Upon Termination of Employment**

Upon termination of employment, a participant is vested in his or her accrued pension, based on past and future service credits, if he or she has completed at least 5 years of vesting service, one of which was completed during or after 1991.

A terminated vested participant may elect early commencement of the earned retirement benefit at any time on or after the Early Retirement Eligibility Date. If the participant does not have recent coverage and has not "locked-in" rights to unreduced pension benefits by having completed 25 years of Plan service before termination, the benefit is reduced by the sum of 0.60% per month for each of the first 60 months that the early retirement date precedes the participant's 65th birthday plus 0.40% per month for each month that such early retirement date precedes the participant's 60th birthday.

Vested participants who are not covered by the current Plan provisions may be subject to additional limitations on their benefits.

**13. Extra Check**

An annual "Extra Check" is payable to: (i.) pre-1985 retirees in the amount of $540 and to (ii.) their eligible survivors in the amount of $450.

**14. Death Benefits**

Upon the death of a participant or pensioner who has met the specified recent coverage requirement, a temporary monthly pension is payable to the surviving children under conditions specified in the Plan.

A pre-retirement benefit to the surviving spouse is payable upon the death of a vested participant. If a married participant had recent coverage at the time of death, the spouse receives an immediate benefit based on the participant's earned benefit. The earned benefit is reduced to reflect early retirement, as specified in the Plan, and the appropriate Employee and Spouse Pension factor. 66 2/3% of the resulting amount is then payable immediately to the spouse. If the participant does not have recent coverage, the benefit is calculated as described above, but a 50% factor is applied in lieu of the 66 2/3% factor, and, if the participant was not eligible to retire on the date of death, commencement of the pension is deferred until the time the participant would have been first eligible to retire.

A single sum death benefit equal to 50% of contributions, subject to a maximum of $10,000, is payable upon the death of an Active or Terminated participant who has completed at least 5 years of vesting service. In addition, for unmarried vested participants who satisfy the recent coverage requirements and would otherwise be eligible to retire, a death benefit of 48 times the participant's accrued pension, reduced to reflect early retirement as specified in the Plan, is payable as a lump sum amount.

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Upon the death of a pensioner with a retirement date before January 1, 1992, a single sum benefit of 12 times the monthly normal form pension (Life Only annuity), subject to a maximum of $10,000 is payable. Beginning with retirements in 1992, beneficiaries of retirees with recent coverage who elect a Life Only or Benefit Adjustment Option (without the Spouse Pension) receive a 4-Year Certain death benefit payment equal to 48 times the pensioner's Life Only benefit minus the total monthly payments already received by the pensioner.

If a pensioner retires after January 1, 1992, he or she may elect an Optional Lump Sum Death Benefit equal to 12 times the monthly normal form pension (Life Only annuity). The Optional Lump Sum Death Benefit is paid for by reducing the pensioner's monthly payment.

**15. Transition Provisions**

Certain minimum benefits are provided to participants who were covered by prior versions of the Plan.

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**SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS**

## PLAN AMENDMENT HISTORY

The following is a summary of the Plan changes since 1984 that impact the valuation.

| Effective Date | Description of Change |
|---|---|
| 1/1/2011 | Annual "Extra Checks" to pre-1985 retirees and their eligible survivors were made a permanent part of the Plan. |
| 1/1/2009 | A 75% Optional Employee and Spouse Pension was added. Also, a $40 million reserve for extra check payments was established. |
| 1/1/2008 | Effective for calendar year 2008 only, the percentages used to calculate Plan participant account benefits have been increased from 1.20% to 2.00% for participants who have not completed 20 years of service, and from 1.20% to 2.65% for participants who have completed at least 20 years of service. The percentages for years 2009 and later remain at 1.20%. |
| 1/1/2007 | Effective for calendar year 2007 only, the percentage used to calculate Plan participant account benefits was increased from 1.20% to 1.65%. The percentages for years 2008 and later remain at 1.20%. |
| 7/1/2003 | Effective July 1, 2003, the percentage used to calculate Plan participant account benefits has been reduced to 1.20% for the second half of 2003 and all subsequent years. |
| 1/1/2000 | Effective for calendar years 2000, 2001 and 2002, the percentage used to calculate Plan participant account benefits has been increased. An Active participant will earn a monthly pension benefit of 2.70% instead of 2.16% for contributions credited in this period if he/she has not completed 20 year of service. If such participant has completed at least 20 years of contributory service, he/she will earn a monthly pension benefit of 3.58% instead of 2.86% during this same period.<br><br>Effective for calendar years 2003, 2004 and 2005, the percentage used to calculate Plan participant contribution account benefits has been increased. An Active participant will earn a monthly pension benefit of 2.20% instead of 2.00% for contributions credited in this period, if he/she has not completed 20 years of service. If such participant has completed at least 20 years of contributory service, he/she will earn a monthly pension benefit of 2.92% instead of 2.65% during this same period.<br><br>Effective with calendar year 2000, all Disability Pensioner benefits have been increased to 85% of his/her Normal Retirement Benefit unless said Disability Pensioner's benefits are already payable in a greater amount. Spouses of certain deceased Disability Pensioners have had their benefits appropriately adjusted, as applicable. The same 85% "floor" monthly pension benefit shall be paid to all Disability Pensioners and, as applicable, to their spouses for Plan participants who become Disabled Pensioners after calendar year 1999. |

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**EIN/PN: 91-6145047 / 001**
**SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS**

## PLAN AMENDMENT HISTORY

| Effective Date | Description of Change |
|---|---|
| 1/1/2000 (Continued) | Effective with calendar year 2000, the maximum Child Survivor Benefits have been increased to $1,000 and such increased benefits shall be payable, in general, upon the death of a person who was an Active Participant on 1/1/1987 or thereafter and who otherwise satisfied the applicable recency of employment requirements at the time of death.<br><br>Effective with calendar year 2000, PEER eligible participants with 25 years of contributory service "lock-in" PEER coverage by working at least 1,000 covered hours during any consecutive 24 month period that ends on or after completion of 25 years of contributory service. |
| 1/1/1999 | Effective with retirements in calendar year 1999, a vested participant who has not suffered a forfeiture of service after 1975 may quality to have pre-1976 forfeited contributory service credit restored. |
| 1/1/1998 | Effective for calendar years 1997, 1998 and 1999, the percentage used to calculate Plan participant contribution account benefits has been increased. An Active participant will earn a monthly pension benefit of 2.46% instead of 2.00% for contributions credited in this period if he/she has not completed 20 years of service. If a participant has completed at least 20 years of contributory service, he/she will earn a monthly pension benefit of 3.26% instead of 2.65% during this same period.<br><br>Effective for calendar years 2000, 2001 and 2002, the percentage used to calculate Plan participant contribution account benefits has been increased. An Active participant will earn a monthly pension benefit of 2.16% instead of 2.00% for contributions credited in this period, if he/she has not completed 20 years of service. If a participant has completed at least 20 years of contributory service, he/she will earn a monthly pension benefit of 2.86% instead of 2.65% of contributions during this same period. |
| 1/1/1994 | Effective for calendar years 1994, 1995 and 1996, the percentage used to calculate Plan participant contribution account benefits has been increased. An Active participant will earn a monthly pension benefit of 2.3% instead of 2.00% for contributions credited in 1992 through 1996, inclusive, if he/she has not completed 20 years of contributory service. If a participant has completed at least 20 years of such service, he/she will earn a monthly pension benefit of 3.05% instead of 2.65% during this same period.<br><br>The "Rule of 85" early retirement test was lowered to a "Rule of 84" test for both the PEER program supported by 6.5% surcharge contributions and regular enhanced early retirement features. |

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**EIN/PN: 91-6145047 / 001**
**SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS**

## PLAN AMENDMENT HISTORY

| Effective Date | Description of Change |
|---|---|
| 1/1/1994 (Continued) | The Program for Enhanced Early Retirement (PEER) was expanded to allow participants who meet the Rule of 82 (or Rule of 80) to retire with no early retirement reduction. To qualify, a participant must have current PEER coverage and must retire from a bargaining unit that has negotiated 11.5% PEER 82 surcharge contributions, effective on or after 8/1/1993, or 16.5% PEER 80 surcharge contributions, effective on or after 8/1/1994.<br><br>The Plan's recent coverage provisions were liberalized to provide protection to participants with at least 25 years of contributory service. Participants who satisfy the latter condition and who leave covered employment under age 55 now have access to the Plan's enhanced early retirement, death and survivor benefits.<br><br>The Plan's minimum disability pension has been increased from 55% to 62%. |
| 1/1/1992 | A Plan participant is vested in his or her accrued pension if he/she has completed at least 5 years of vesting service, one of which was earned in 1991 or later. Prior to this date, a participant became vested upon completion of 10 years of vesting service.<br><br>Effective for calendar years 1992 and 1993, Plan participants will receive a 15% increase in the percentage used to calculate his/her Contribution Account Benefit. A participant will earn a monthly pension benefit of 2.3% instead of 2.00% for contributions credited in 1992 and 1993 if he/she has not completed 20 years of service. If a participant has completed at least 20 years of contributory service, he/she will earn a monthly pension benefit of 3.05% instead of 2.65%.<br><br>Pre-Retirement Death Benefits were modified as follows:<br><br>• The temporary spouse survivor benefit is eliminated;<br><br>• For married vested participants who die with recent coverage, a 66-2/3% Spouse Lifetime Pension is payable immediately; and<br><br>• For non-married vested participants who die with recent coverage, a single sum death benefit is payable to their designated beneficiaries. The lump sum amount equals 48 times the participant's monthly accrued benefit. |

**EIN/PN: 91-6145047 / 001**
**SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS**

## PLAN AMENDMENT HISTORY

| Effective Date | Description of Change |
|---|---|
| 1/1/1992 (Continued) | Post-Retirement Death Benefits were revised as follows:<br>• For participants who retire with recent coverage, the After Retirement Spouse Lifetime Pension is increased from 50% to 66-2/3%. If a participant retires without recent coverage, the After Retirement Spouse Lifetime Pension remains at 50%.<br>• Non-married vested participants or married vested participants who did not elect the Employee and Spouse Pension, who retired with recent coverage and die before receiving 4 years of benefit payments will have the remainder of 4 years benefits paid to their designated beneficiary.<br>Enhanced early retirement benefits became available for participants with recent coverage if the sum of their attained age and years of contributory service is equal to or greater than 85 (the "Rule of 85"). Reduction for early retirement under this provision is cut by approximately 25%.<br>The Program for Enhanced Early Retirement (PEER) also became available. Under this program, participants who meet the Rule of 85, who retire from a bargaining unit that has negotiated 6.5% surcharge PEER contributions, and who have current PEER coverage can retire with no early retirement reduction, regardless of their age.<br>There is a 9 month period (4/1/1991 to 12/31/1991) where members with pension effective dates or application requests (and recent coverage) within this time frame were permitted to rescind their 1991 pension effective dates and defer them until 1/1/1992 in order to benefit from Plan improvements effective on that date. Members electing to rescind and defer their pension effective dates were required to repay any benefit amounts paid to them. Also, pension increases effective after 1991 are governed by the new death and survivor benefit rules. |
| 7/1/1988 | The Plan was modified to provide an additional optional pension form: The Employee and Spouse Pension with Benefit Adjustment Option. |

MB Actuary Signature, Western Conference of Teamsters Pension Plan, EIN: 91-6145047 / PN: 001



**EIN/PN: 91-6145047 / 001**
**SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS**

## PLAN AMENDMENT HISTORY

| Effective Date | Description of Change |
|---|---|
| 1/1/1987 | Two formulas were used to compute a participant's retirement benefit: An improved version of the Plan's pre-1987 5-Year Average Benefit formula (used to determine the retirement benefit for service before January 1, 1987 and applicable only if a participant first became covered by the Plan before 1987) and the Contribution Account Benefit (used to determine the retirement benefit for a participant's contributory service under the Plan after 1986). Note, participants that are active in the Plan both before and after January 1, 1987 had their retirement benefit based on the sum of their 5-Year Average Benefit and their Contribution Account Benefit. Also, participants who first became covered by the Plan after 1986 might have qualified for a Non-contributory Service benefit based on any past employment either before or after January 1, 1987.<br><br>• 5-Year Average Benefit: A participant's monthly retirement benefit was based on his/her total prior Plan past and future service credits earned as of 12/31/1986 multiplied by his/her 5-year average rate benefit factor. The maximum prior Plan credits were increased from 30 credits to 33-1/3 credits. Also, when determining a participant's 5-year average contribution rate, the formula recognized employer contributions after 1986 up to the end of 1991 (or participant's retirement date, if earlier).<br><br>• Contribution Account Benefit: A participant's monthly retirement benefit is based on a percentage of the total Employer Contributions made on his/her behalf for contributory service after 1986. The percentage that applies is:<br><br>2% of all the employer contributions made for a participant's covered employment (after 1986) during the first 20 calendar years of service<br><br>PLUS<br><br>2.65% of all the employer contributions made for a participant's covered employment (after 1986) that comes after the end of his/her 20th calendar year of service. |

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**EIN/PN: 91-6145047 / 001**
**SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS**

## PLAN AMENDMENT HISTORY

| Effective Date | Description of Change |
|---|---|
| 1/1/1987 (Continued) | • Non-contributory Service Benefit: If a participant first started working in covered employment after 1986, the value of this benefit is based on 2% of the participant's average annual contribution in his/her first five 500 covered hour years multiplied by the participant's years of non-contributory service (to a maximum of 10). |
| 1/1/1985 | A 25% increase in retirement and survivor benefits calculated under the Plan's 5-year average contribution rate benefit schedule was adopted. To be eligible, a participant must have had a pension effective date on or after January 1, 1985 and have earned 250 or more covered hours in a single calendar year beginning on or after January 1, 1983. |
| 8/1/1984 | Pre-retirement spouse benefits were extended to the surviving spouses of all vested participants who die before the effective date of their retirement benefit. Under the old rules, a pre-retirement spouse benefit was only payable if the vested participant attained age 55 and was in active service under the Plan for at least one calendar month ending after his 55th birthday.<br><br>The rule requiring reduction of the spouse survivor benefit by the amount of any pre-retirement spouse benefit was eliminated. |

**WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN**

**EIN/PLAN NO. : 91-6145047/001**

**Schedule MB, line 8b(1) - Schedule of Projection of Expected Benefit Payments (in Thousands)**

| Plan Year | Expected Annual Benefit Payments |
|---|---|
| 2016 | $2,689,799 |
| 2017 | $2,775,867 |
| 2018 | $2,882,990 |
| 2019 | $2,981,137 |
| 2020 | $3,071,322 |
| 2021 | $3,153,071 |
| 2022 | $3,225,745 |
| 2023 | $3,285,517 |
| 2024 | $3,330,032 |
| 2025 | $3,361,995 |

MB Actuary Signature, Western Conference of Teamsters Pension Plan, EIN: 91-6145047 / PN: 001

**WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN**
**EIN/PLAN NO. : 91-6145047/001**

**Schedule MB, line 8b(2) - Schedule of Active Participant Data**

| | Years of Credited Service | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| Attained Age | Under 1 | 1 to 4 | 5 to 9 | 10 to 14 | 15 to 19 | 20 to 24 | 25 to 29 | 30 to 34 | 35 to 39 | 40 & Up | Total |
| Under 25 | 160 | 12,820 | 640 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 13,620 |
| 25 to 29 | 80 | 10,780 | 6,320 | 1,500 | 0 | 0 | 0 | 0 | 0 | 0 | 18,680 |
| 30 to 34 | 60 | 10,400 | 5,760 | 6,400 | 1,020 | 0 | 0 | 0 | 0 | 0 | 23,640 |
| 35 to 39 | 20 | 6,120 | 5,180 | 6,040 | 4,740 | 720 | 0 | 0 | 0 | 0 | 22,820 |
| 40 to 44 | 20 | 5,840 | 4,260 | 5,600 | 4,520 | 3,400 | 660 | 0 | 0 | 0 | 24,300 |
| 45 to 49 | 60 | 4,440 | 4,680 | 5,440 | 4,980 | 4,340 | 4,100 | 320 | 0 | 0 | 28,360 |
| 50 to 54 | 0 | 3,720 | 3,520 | 4,840 | 5,100 | 4,080 | 4,840 | 2,520 | 280 | 0 | 28,900 |
| 55 to 59 | 40 | 3,000 | 3,500 | 4,260 | 3,640 | 2,760 | 3,280 | 2,380 | 1,940 | 260 | 25,060 |
| 60 to 64 | 20 | 1,600 | 1,800 | 2,480 | 2,080 | 1,520 | 1,840 | 1,060 | 1,460 | 1,060 | 14,920 |
| 65 to 69 | 0 | 420 | 440 | 400 | 220 | 200 | 140 | 100 | 120 | 160 | 2,200 |
| 70 & Up | 0 | 160 | 180 | 40 | 40 | 0 | 0 | 0 | 0 | 20 | 440 |
| Total | 460 | 59,300 | 36,280 | 37,000 | 26,340 | 17,020 | 14,860 | 6,380 | 3,800 | 1,500 | 202,940 |

We valued 202,940 active lives for the 1-1-2016 actuarial valuation.

## EIN/PLAN NO.: 91-6145047/001
## SCHEDULE MB, LINE 9C AND 9H, SCHEDULE OF FUNDING STANDARD ACCOUNT BASES

Amortization Bases

The following table depicts the various entries used to establish the year-by-year charges and credits with respect to the Funding Standard Account.

Before Combine/Offset

| ($ in thousands) | | | | | |
|---|---|---|---|---|---|
| | Year Established | Original Balance | 1/1/2016 Balance | Years Remaining | Amortization Payment |
| **Charges** | | | | | |
| 2008 Net Investment Loss | 2009 | $4,407,752 | $3,971,046 | 22.000 | $335,519 |
| 2008 Net Investment Loss | 2010 | $588,120 | $535,988 | 22.000 | $45,286 |
| 2008 Net Investment Loss | 2011 | $671,272 | $619,441 | 22.000 | $52,338 |
| 2008 Net Investment Loss | 2012 | $467,560 | $437,331 | 22.000 | $36,951 |
| 2008 Net Investment Loss | 2013 | $875,912 | $831,391 | 22.000 | $70,245 |
| 2008 Net Investment Loss | 2014 | $1,635,968 | $1,577,758 | 22.000 | $133,307 |
| Experience Loss | 2016 | $562,505 | $562,505 | 15.000 | $57,720 |
| PEER Changes | 2016 | $2,107 | $2,107 | 15.000 | $216 |
| Assumption Changes | 2016 | $31,318 | $31,318 | 15.000 | $3,214 |
| *Total Charges* | | $9,242,514 | $8,568,885 | | $734,796 |
| **Credits** | | | | | |
| Prior Combined/Offset Base | 2015 | $1,532,174 | $1,459,413 | 12.397 | $168,236 |
| *Total Credits* | | $1,532,174 | $1,459,413 | | $168,236 |
| **Net Charges/(Credits)** | | | $7,109,472 | | $566,560 |

Combined/Offset

| ($ in thousands) | | | | | |
|---|---|---|---|---|---|
| | Year Established | Original Balance | 1/1/2016 Balance | Years Remaining | Amortization Payment |
| **Charges** | | | | | |
| 2008 Net Investment Loss | 2009 | $4,407,752 | $3,971,046 | 22.000 | $335,519 |
| 2008 Net Investment Loss | 2010 | $588,120 | $535,988 | 22.000 | $45,286 |
| 2008 Net Investment Loss | 2011 | $671,272 | $619,441 | 22.000 | $52,338 |
| 2008 Net Investment Loss | 2012 | $467,560 | $437,331 | 22.000 | $36,951 |
| 2008 Net Investment Loss | 2013 | $875,912 | $831,391 | 22.000 | $70,245 |
| 2008 Net Investment Loss | 2014 | $1,635,968 | $1,577,758 | 22.000 | $133,307 |
| *Total Charges* | | $8,646,584 | $7,972,955 | | $673,646 |
| **Credits** | | | | | |
| Combined/Offset Base | 2016 | $863,483 | $863,483 | 12.397 | $99,539 |
| *Total Credits* | | $863,483 | $863,483 | | $99,539 |
| **Net Charges/(Credits)** | | | $7,109,472 | | $574,107 |

## EIN/PLAN NO.: 91-6145047/001
## SCHEDULE MB, LINE 11, JUSTIFICATION FOR CHANGE IN ACTUARIAL ASSUMPTIONS

### Spouse Age Difference

Where applicable, husbands are assumed to be two years older than their wives.

### Past Employment

Total past employment (continuous past employment plus special past employment) for each employee was calculated as the number of years from year of union membership until year of coverage, but not less than the known continuous past employment for the employee.

### Survivor Benefit Costs

The family composition of covered employees was assumed to be similar to that tabulated in the 15th Actuarial Valuation published by the Railroad Retirement Board. This assumption was used to estimate the probability that an employee will be survived by a beneficiary eligible for a survivor benefit and to establish the probable duration of the benefit.

### Inactive Participants

Vested inactive participants who are 75 or older as of the valuation date are assumed to be deceased and excluded from this valuation. Inactive participants who are coded as a claim for more than one year are expected to be either deceased or not eligible for a benefit from the Plan. We assume that any such participants do not have and will not create any liability for the Plan.

### Assumption Changes Incorporated in This Valuation

- The current liability interest rate was decreased from 3.51% to 3.28% to remain within the IRS prescribed corridor.
- The current liability mortality tables were changed from annuitant / non-annuitant projected version of the RP-2000 Mortality Tables for 2015 to the annuitant / non-annuitant projected version of the RP-2000 Mortality Tables for 2015 as prescribed by the IRS.
- The discount rate used for the 1982/1984 Annuity Account was changed to 8.41% for 2016 from 5.87% for 2015, and the discount rate used for the SBA Dedication was changed to 4.69% for 2016 from 4.88% for 2015.

The following assumptions were changed to better reflect recent and expected future experience:

- The anticipated annual employer contributions were increased to $1.617 billion for purposes of projecting the 2016 Funding Standard Account and determining the Amortization Period.

## EIN/PN: 91-6145047 / 001
## SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS

### 1. Active Participation

Non-Seasonal employees for whom contributions are required to be made to the Trust under the terms of a pension agreement become "Active Participants" on the day on which they first accumulate 750 covered hours in the current and immediately preceding calendar years. Seasonal employees become "Active Participants" if they satisfy one-half of the covered hour requirement of Non-Seasonal employees.

### 2. Monthly Pension at Normal Retirement

The monthly pension earned for service prior to 1987 is determined based on the 1986 Plan provisions as outlined in the Actuarial Report as of January 1, 1986. The final five-year average contribution rate used for this determination recognizes contribution rates applicable to all 500 hour years through 1991.

For service after 1986, monthly pension benefits are earned as follows:

| Calendar Year | Contribution Percentage | |
|---|---|---|
| | First 20 Years | After 20 Years |
| 1987-1991 | 2.00% | 2.65% |
| 1992-1996 | 2.30% | 3.05% |
| 1997-1999 | 2.46% | 3.26% |
| 2000-2002 | 2.70% | 3.58% |
| 1/2003-6/2003 | 2.20% | 2.92% |
| 7/2003-2006 | 1.20% | 1.20% |
| 2007 | 1.65% | 1.65% |
| 2008 | 2.00% | 2.65% |
| 2009+ | 1.20% | 1.20% |

### 3. Past Service Credits

A participant is granted credit for the number of years and months of specified types of unbroken employment rendered prior to his or her first covered hour, subject to limits specified in the Plan.

### 4. Vesting Service

A Plan member earns a vesting service year for each year after 1975 during which he or she is credited with at least 500 covered hours (250 covered hours for Seasonal Plan members). For service before 1976, a Plan member is credited with a vesting service year for each year of continuous coverage under the Plan.

### 5. Normal Retirement Age

A participant reaches Normal Retirement Age upon the later of age 65 or an Active participant's age on the second anniversary of his or her first covered hour.

## EIN/PN: 91-6145047 / 001
## SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS

**6. Normal Pension Form**

The normal form of pension for unmarried participants is a Life Only Pension. In general, married participants who do not elect otherwise receive a reduced Employee and Spouse Pension. This reduced amount is an "actuarial equivalent" of the Life Only Pension. Participants who retired under the Employee and Spouse Pension Option will have their pension restored to the amount payable under the Normal Form if the spouse dies first. In the event that the participant dies first, the amount of spouse pension is 66 2/3% of the retiree's pension for those who retired after 1991 with recent coverage; otherwise the amount of spouse pension is 50% of the retiree's pension. In both instances, the actuarial reduction factor for the Employee and Spouse Pension amount is calculated as though the spouse pension benefit would be 50% of the reduced Employee and Spouse Pension.

**7. Other Pension Forms**

An Optional Employee and Spouse Pension providing a 75% spouse pension is available. Participants retiring under age 65 may elect a Benefit Adjustment Option with or without the regular or Optional Employee and Spouse Pension.

**8. Early Retirement Eligibility Date**

In general, this date is the first day of the month coincident with or immediately following the later of the participant's 55th birthday or the date the individual becomes a vested participant. However, a participant with recent coverage may retire at any age if he or she meets the Rule of 84 (or Rule of 82 or Rule of 80) under the Program for Enhanced Early Retirement (PEER program); that is, the sum of his or her attained age plus years of contributory service is equal to or greater than 84 (or 82 or 80).

**9. Monthly Pension at Early Retirement for a Participant with Recent Coverage**

If a participant meets the Rule of 84 and has recent coverage, the monthly pension benefit is reduced by the sum of 0.45% for each of the first 60 months that the early retirement date precedes his or her 62nd birthday plus 0.33% for each month that the early retirement date precedes his or her 57th birthday.

If a participant has recent coverage but does not meet the Rule of 84, his or her monthly pension benefit is reduced by the sum of 0.60% for each of the first 60 months that the early retirement date precedes his or her 62nd birthday plus 0.40% for each month that the early retirement date precedes his or her 57th birthday.

**10. Monthly Pension at Early Retirement for a Participant with Current PEER Coverage**

If a participant meets the Rule of 84 (or Rule of 82 or Rule of 80), is a member of a bargaining unit which has negotiated PEER 84 (or PEER 82 or PEER 80) contribution surcharges, and has current PEER coverage, the early retirement benefit equals 100% of the earned pension benefits. A participant has current PEER coverage at his or her retirement effective date if the applicable PEER contributions have been paid for at least 1,000 covered hours in the 24-month period immediately preceding his or her retirement effective date.

**Note:** If a participant is in a category of early retirement where benefits are subsidized (as described in paragraph 1 of Item 9 or in Item 10) and accumulates 25 years of service under the Plan while so covered, then his or her subsidized early retirement benefits are "locked-in" and cannot be forfeited.

## EIN/PN: 91-6145047 / 001
## SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS

### 11. Disability Benefit

Upon a vested participant's total and permanent disability before age 65, the monthly benefit is the greater of (a) 85% of the earned monthly pension benefit or (b) the early retirement pension otherwise payable, provided the vested participant has met the specified recent coverage requirement on the disability onset date.

### 12. Vested Benefit Upon Termination of Employment

Upon termination of employment, a participant is vested in his or her accrued pension, based on past and future service credits, if he or she has completed at least 5 years of vesting service, one of which was completed during or after 1991.

A terminated vested participant may elect early commencement of the earned retirement benefit at any time on or after the Early Retirement Eligibility Date. If the participant does not have recent coverage and has not "locked-in" rights to unreduced pension benefits by having completed 25 years of Plan service before termination, the benefit is reduced by the sum of 0.60% per month for each of the first 60 months that the early retirement date precedes the participant's 65$^{th}$ birthday plus 0.40% per month for each month that such early retirement date precedes the participant's 60$^{th}$ birthday.

Vested participants who are not covered by the current Plan provisions may be subject to additional limitations on their benefits.

### 13. Extra Check

An annual "Extra Check" is payable to: (i.) pre-1985 retirees in the amount of $540 and to (ii.) their eligible survivors in the amount of $450.

### 14. Death Benefits

Upon the death of a participant or pensioner who has met the specified recent coverage requirement, a temporary monthly pension is payable to the surviving children under conditions specified in the Plan.

A pre-retirement benefit to the surviving spouse is payable upon the death of a vested participant. If a married participant had recent coverage at the time of death, the spouse receives an immediate benefit based on the participant's earned benefit. The earned benefit is reduced to reflect early retirement, as specified in the Plan, and the appropriate Employee and Spouse Pension factor. 66 2/3% of the resulting amount is then payable immediately to the spouse. If the participant does not have recent coverage, the benefit is calculated as described above, but a 50% factor is applied in lieu of the 66 2/3% factor, and, if the participant was not eligible to retire on the date of death, commencement of the pension is deferred until the time the participant would have been first eligible to retire.

A single sum death benefit equal to 50% of contributions, subject to a maximum of $10,000, is payable upon the death of an Active or Terminated participant who has completed at least 5 years of vesting service. In addition, for unmarried vested participants who satisfy the recent coverage requirements and would otherwise be eligible to retire, a death benefit of 48 times the participant's accrued pension, reduced to reflect early retirement as specified in the Plan, is payable as a lump sum amount.

**EIN/PN: 91-6145047 / 001**
**SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS**

Upon the death of a pensioner with a retirement date before January 1, 1992, a single sum benefit of 12 times the monthly normal form pension (Life Only annuity), subject to a maximum of $10,000 is payable. Beginning with retirements in 1992, beneficiaries of retirees with recent coverage who elect a Life Only or Benefit Adjustment Option (without the Spouse Pension) receive a 4-Year Certain death benefit payment equal to 48 times the pensioner's Life Only benefit minus the total monthly payments already received by the pensioner.

If a pensioner retires after January 1, 1992, he or she may elect an Optional Lump Sum Death Benefit equal to 12 times the monthly normal form pension (Life Only annuity). The Optional Lump Sum Death Benefit is paid for by reducing the pensioner's monthly payment.

## 15. Transition Provisions

Certain minimum benefits are provided to participants who were covered by prior versions of the Plan.

**EIN/PN: 91-6145047 / 001**
**SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS**

## PLAN AMENDMENT HISTORY

The following is a summary of the Plan changes since 1984 that impact the valuation.

| Effective Date | Description of Change |
|---|---|
| 1/1/2011 | Annual "Extra Checks" to pre-1985 retirees and their eligible survivors were made a permanent part of the Plan. |
| 1/1/2009 | A 75% Optional Employee and Spouse Pension was added. Also, a $40 million reserve for extra check payments was established. |
| 1/1/2008 | Effective for calendar year 2008 only, the percentages used to calculate Plan participant account benefits have been increased from 1.20% to 2.00% for participants who have not completed 20 years of service, and from 1.20% to 2.65% for participants who have completed at least 20 years of service. The percentages for years 2009 and later remain at 1.20%. |
| 1/1/2007 | Effective for calendar year 2007 only, the percentage used to calculate Plan participant account benefits was increased from 1.20% to 1.65%. The percentages for years 2008 and later remain at 1.20%. |
| 7/1/2003 | Effective July 1, 2003, the percentage used to calculate Plan participant account benefits has been reduced to 1.20% for the second half of 2003 and all subsequent years. |
| 1/1/2000 | Effective for calendar years 2000, 2001 and 2002, the percentage used to calculate Plan participant account benefits has been increased. An Active participant will earn a monthly pension benefit of 2.70% instead of 2.16% for contributions credited in this period if he/she has not completed 20 year of service. If such participant has completed at least 20 years of contributory service, he/she will earn a monthly pension benefit of 3.58% instead of 2.86% during this same period.<br><br>Effective for calendar years 2003, 2004 and 2005, the percentage used to calculate Plan participant contribution account benefits has been increased. An Active participant will earn a monthly pension benefit of 2.20% instead of 2.00% for contributions credited in this period, if he/she has not completed 20 years of service. If such participant has completed at least 20 years of contributory service, he/she will earn a monthly pension benefit of 2.92% instead of 2.65% during this same period.<br><br>Effective with calendar year 2000, all Disability Pensioner benefits have been increased to 85% of his/her Normal Retirement Benefit unless said Disability Pensioner's benefits are already payable in a greater amount. Spouses of certain deceased Disability Pensioners have had their benefits appropriately adjusted, as applicable. The same 85% "floor" monthly pension benefit shall be paid to all Disability Pensioners and, as applicable, to their spouses for Plan participants who become Disabled Pensioners after calendar year 1999. |

**EIN/PN: 91-6145047 / 001**
**SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS**

## PLAN AMENDMENT HISTORY

| Effective Date | Description of Change |
|---|---|
| 1/1/2000 (Continued) | Effective with calendar year 2000, the maximum Child Survivor Benefits have been increased to $1,000 and such increased benefits shall be payable, in general, upon the death of a person who was an Active Participant on 1/1/1987 or thereafter and who otherwise satisfied the applicable recency of employment requirements at the time of death.<br><br>Effective with calendar year 2000, PEER eligible participants with 25 years of contributory service "lock-in" PEER coverage by working at least 1,000 covered hours during any consecutive 24 month period that ends on or after completion of 25 years of contributory service. |
| 1/1/1999 | Effective with retirements in calendar year 1999, a vested participant who has not suffered a forfeiture of service after 1975 may quality to have pre-1976 forfeited contributory service credit restored. |
| 1/1/1998 | Effective for calendar years 1997, 1998 and 1999, the percentage used to calculate Plan participant contribution account benefits has been increased. An Active participant will earn a monthly pension benefit of 2.46% instead of 2.00% for contributions credited in this period if he/she has not completed 20 years of service. If a participant has completed at least 20 years of contributory service, he/she will earn a monthly pension benefit of 3.26% instead of 2.65% during this same period.<br><br>Effective for calendar years 2000, 2001 and 2002, the percentage used to calculate Plan participant contribution account benefits has been increased. An Active participant will earn a monthly pension benefit of 2.16% instead of 2.00% for contributions credited in this period, if he/she has not completed 20 years of service. If a participant has completed at least 20 years of contributory service, he/she will earn a monthly pension benefit of 2.86% instead of 2.65% of contributions during this same period. |
| 1/1/1994 | Effective for calendar years 1994, 1995 and 1996, the percentage used to calculate Plan participant contribution account benefits has been increased. An Active participant will earn a monthly pension benefit of 2.3% instead of 2.00% for contributions credited in 1992 through 1996, inclusive, if he/she has not completed 20 years of contributory service. If a participant has completed at least 20 years of such service, he/she will earn a monthly pension benefit of 3.05% instead of 2.65% during this same period.<br><br>The "Rule of 85" early retirement test was lowered to a "Rule of 84" test for both the PEER program supported by 6.5% surcharge contributions and regular enhanced early retirement features. |

**EIN/PN: 91-6145047 / 001**
**SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS**

## PLAN AMENDMENT HISTORY

| Effective Date | Description of Change |
|---|---|
| 1/1/1994 (Continued) | The Program for Enhanced Early Retirement (PEER) was expanded to allow participants who meet the Rule of 82 (or Rule of 80) to retire with no early retirement reduction. To qualify, a participant must have current PEER coverage and must retire from a bargaining unit that has negotiated 11.5% PEER 82 surcharge contributions, effective on or after 8/1/1993, or 16.5% PEER 80 surcharge contributions, effective on or after 8/1/1994.<br><br>The Plan's recent coverage provisions were liberalized to provide protection to participants with at least 25 years of contributory service. Participants who satisfy the latter condition and who leave covered employment under age 55 now have access to the Plan's enhanced early retirement, death and survivor benefits.<br><br>The Plan's minimum disability pension has been increased from 55% to 62%. |
| 1/1/1992 | A Plan participant is vested in his or her accrued pension if he/she has completed at least 5 years of vesting service, one of which was earned in 1991 or later. Prior to this date, a participant became vested upon completion of 10 years of vesting service.<br><br>Effective for calendar years 1992 and 1993, Plan participants will receive a 15% increase in the percentage used to calculate his/her Contribution Account Benefit. A participant will earn a monthly pension benefit of 2.3% instead of 2.00% for contributions credited in 1992 and 1993 if he/she has not completed 20 years of service. If a participant has completed at least 20 years of contributory service, he/she will earn a monthly pension benefit of 3.05% instead of 2.65%.<br><br>Pre-Retirement Death Benefits were modified as follows:<br><br>• The temporary spouse survivor benefit is eliminated;<br><br>• For married vested participants who die with recent coverage, a 66-2/3% Spouse Lifetime Pension is payable immediately; and<br><br>• For non-married vested participants who die with recent coverage, a single sum death benefit is payable to their designated beneficiaries. The lump sum amount equals 48 times the participant's monthly accrued benefit. |

**EIN/PN: 91-6145047 / 001**
**SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS**

## PLAN AMENDMENT HISTORY

| Effective Date | Description of Change |
|---|---|
| 1/1/1992 (Continued) | Post-Retirement Death Benefits were revised as follows:<br>• For participants who retire with recent coverage, the After Retirement Spouse Lifetime Pension is increased from 50% to 66-2/3%. If a participant retires without recent coverage, the After Retirement Spouse Lifetime Pension remains at 50%.<br>• Non-married vested participants or married vested participants who did not elect the Employee and Spouse Pension, who retired with recent coverage and die before receiving 4 years of benefit payments will have the remainder of 4 years benefits paid to their designated beneficiary.<br>Enhanced early retirement benefits became available for participants with recent coverage if the sum of their attained age and years of contributory service is equal to or greater than 85 (the "Rule of 85"). Reduction for early retirement under this provision is cut by approximately 25%.<br>The Program for Enhanced Early Retirement (PEER) also became available. Under this program, participants who meet the Rule of 85, who retire from a bargaining unit that has negotiated 6.5% surcharge PEER contributions, and who have current PEER coverage can retire with no early retirement reduction, regardless of their age.<br>There is a 9 month period (4/1/1991 to 12/31/1991) where members with pension effective dates or application requests (and recent coverage) within this time frame were permitted to rescind their 1991 pension effective dates and defer them until 1/1/1992 in order to benefit from Plan improvements effective on that date. Members electing to rescind and defer their pension effective dates were required to repay any benefit amounts paid to them. Also, pension increases effective after 1991 are governed by the new death and survivor benefit rules. |
| 7/1/1988 | The Plan was modified to provide an additional optional pension form: The Employee and Spouse Pension with Benefit Adjustment Option. |

**EIN/PN: 91-6145047 / 001**
**SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS**

## PLAN AMENDMENT HISTORY

| Effective Date | Description of Change |
|---|---|
| 1/1/1987 | Two formulas were used to compute a participant's retirement benefit: An improved version of the Plan's pre-1987 5-Year Average Benefit formula (used to determine the retirement benefit for service before January 1, 1987 and applicable only if a participant first became covered by the Plan before 1987) and the Contribution Account Benefit (used to determine the retirement benefit for a participant's contributory service under the Plan after 1986). Note, participants that are active in the Plan both before and after January 1, 1987 had their retirement benefit based on the sum of their 5-Year Average Benefit and their Contribution Account Benefit. Also, participants who first became covered by the Plan after 1986 might have qualified for a Non-contributory Service benefit based on any past employment either before or after January 1, 1987.<br><br>• 5-Year Average Benefit: A participant's monthly retirement benefit was based on his/her total prior Plan past and future service credits earned as of 12/31/1986 multiplied by his/her 5-year average rate benefit factor. The maximum prior Plan credits were increased from 30 credits to 33-1/3 credits. Also, when determining a participant's 5-year average contribution rate, the formula recognized employer contributions after 1986 up to the end of 1991 (or participant's retirement date, if earlier).<br><br>• Contribution Account Benefit: A participant's monthly retirement benefit is based on a percentage of the total Employer Contributions made on his/her behalf for contributory service after 1986. The percentage that applies is:<br><br>2% of all the employer contributions made for a participant's covered employment (after 1986) during the first 20 calendar years of service<br><br>PLUS<br><br>2.65% of all the employer contributions made for a participant's covered employment (after 1986) that comes after the end of his/her 20th calendar year of service. |

**EIN/PN: 91-6145047 / 001**
**SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS**

## PLAN AMENDMENT HISTORY

| Effective Date | Description of Change |
|---|---|
| 1/1/1987 (Continued) | • Non-contributory Service Benefit: If a participant first started working in covered employment after 1986, the value of this benefit is based on 2% of the participant's average annual contribution in his/her first five 500 covered hour years multiplied by the participant's years of non-contributory service (to a maximum of 10). |
| 1/1/1985 | A 25% increase in retirement and survivor benefits calculated under the Plan's 5-year average contribution rate benefit schedule was adopted. To be eligible, a participant must have had a pension effective date on or after January 1, 1985 and have earned 250 or more covered hours in a single calendar year beginning on or after January 1, 1983. |
| 8/1/1984 | Pre-retirement spouse benefits were extended to the surviving spouses of all vested participants who die before the effective date of their retirement benefit. Under the old rules, a pre-retirement spouse benefit was only payable if the vested participant attained age 55 and was in active service under the Plan for at least one calendar month ending after his 55th birthday.<br><br>The rule requiring reduction of the spouse survivor benefit by the amount of any pre-retirement spouse benefit was eliminated. |

## EIN/PLAN NO. : 91-6145047/001
## SCHEDULE MB, LINE 11, JUSTIFICATION FOR CHANGE IN ACTUARIAL ASSUMPTIONS

### Spouse Age Difference

Where applicable, husbands are assumed to be two years older than their wives.

### Past Employment

Total past employment (continuous past employment plus special past employment) for each employee was calculated as the number of years from year of union membership until year of coverage, but not less than the known continuous past employment for the employee.

### Survivor Benefit Costs

The family composition of covered employees was assumed to be similar to that tabulated in the 15th Actuarial Valuation published by the Railroad Retirement Board. This assumption was used to estimate the probability that an employee will be survived by a beneficiary eligible for a survivor benefit and to establish the probable duration of the benefit.

### Inactive Participants

Vested inactive participants who are 75 or older as of the valuation date are assumed to be deceased and excluded from this valuation. Inactive participants who are coded as a claim for more than one year are expected to be either deceased or not eligible for a benefit from the Plan. We assume that any such participants do not have and will not create any liability for the Plan.

### Assumption Changes Incorporated in This Valuation

- The current liability interest rate was decreased from 3.51% to 3.28% to remain within the IRS prescribed corridor.
- The current liability mortality tables were changed from annuitant / non-annuitant projected version of the RP-2000 Mortality Tables for 2015 to the annuitant / non-annuitant projected version of the RP-2000 Mortality Tables for 2015 as prescribed by the IRS.
- The discount rate used for the 1982/1984 Annuity Account was changed to 8.41% for 2016 from 5.87% for 2015, and the discount rate used for the SBA Dedication was changed to 4.69% for 2016 from 4.88% for 2015.

The following assumptions were changed to better reflect recent and expected future experience:

- The anticipated annual employer contributions were increased to $1.617 billion for purposes of projecting the 2016 Funding Standard Account and determining the Amortization Period.

**WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN**

**EIN/PLAN NO. : 91-6145047/001**

**Schedule MB, line 8b(1) - Schedule of Projection of Expected Benefit Payments (in Thousands)**

| Plan Year | Expected Annual Benefit Payments |
|---|---|
| 2016 | $2,689,799 |
| 2017 | $2,775,867 |
| 2018 | $2,882,990 |
| 2019 | $2,981,137 |
| 2020 | $3,071,322 |
| 2021 | $3,153,071 |
| 2022 | $3,225,745 |
| 2023 | $3,285,517 |
| 2024 | $3,330,032 |
| 2025 | $3,361,995 |

**Attachment to 2016 Form 5500**
**Schedule R, line 13e - Information on Contribution Rates and Base Units**

**Plan Name** WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN **EIN:** 91-6145047
**Plan Sponsor's Name** WESTERN CONFERENCE OF TEAMSTERS PENSION TRUST FUND BOARD OF TRUSTEE **PN:** 001

| | | | | | |
|---|---|---|---|---|---|
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 0.10 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 2.77 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 4.15 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 4.77 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 5.40 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 8.36 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 8.46 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 8.68 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 8.87 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 9.02 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 9.063 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 9.21 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 9.25 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 9.33 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 9.477 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 9.54 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 9.68 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 9.73 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 9.85 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 9.91 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 9.95 |

**Attachment to 2016 Form 5500**
**Schedule R, line 13e - Information on Contribution Rates and Base Units**

**Plan Name** WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN **EIN:** 91-6145047
**Plan Sponsor's Name** WESTERN CONFERENCE OF TEAMSTERS PENSION TRUST FUND BOARD OF TRUSTEE **PN:** 001

| | | | | | |
|---|---|---|---|---|---|
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 10.077 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 10.10 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 10.117 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 10.15 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 10.32 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 10.39 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 10.45 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 10.46 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 10.55 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 10.61 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 11.05 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 11.10 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 11.30 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 11.50 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 11.80 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 11.83 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [X] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | 11.85 |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [ ] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [ ] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [ ] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | |
| Contribution rate (in dollars and cents) | | | | | |
| Base unit measure: | [ ] Hourly | [ ] Weekly | [ ] Unit of production | [ ] Other (specify): | |

# WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN

FINANCIAL STATEMENTS

DECEMBER 31, 2016

# WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN

FINANCIAL STATEMENTS WITH ADDITIONAL INFORMATION
DECEMBER 31, 2016 AND 2015

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Schedule H - Financial Schedules (IRS Form 5500)

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# INDEPENDENT AUDITORS' REPORT

To the Participants and Trustees of
Western Conference of Teamsters Pension Plan

## REPORT ON THE FINANCIAL STATEMENTS

We have audited the accompanying financial statements of Western Conference of Teamsters Pension Plan (the Plan), which comprise the statements of net assets available for benefits as of December 31, 2016 and 2015; the related statements of changes in net assets available for benefits for the years then ended; and the related notes to the financial statements.

## MANAGEMENT'S RESPONSIBILITY FOR THE FINANCIAL STATEMENTS

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

## AUDITORS' RESPONSIBILITY

Our responsibility is to express an opinion on these financial statements based on 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 auditors' 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 auditors consider 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, information regarding Western Conference of Teamsters Pension Plan's net assets available for benefits as of December 31, 2016, and changes therein for the year then ended and its financial status as of December 31, 2015, and changes therein for the year then ended in accordance with accounting principles generally accepted in the United States of America.

Lindquist LLP

September 7, 2017

# WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN

## STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS
## DECEMBER 31, 2016 AND 2015

| | 2016 | 2015 |
|---|---|---|
| ASSETS | | |
| INVESTMENTS - at fair value | | |
| 103-12 investment entities | $ 1,212,766,405 | $ 1,109,910,278 |
| Cash and cash equivalents | 1,563,402,366 | 1,346,587,477 |
| Common/collective trusts | 10,468,298,611 | 9,860,936,285 |
| Corporate debt securities | 2,585,886,422 | 2,571,928,581 |
| Equity securities | 4,369,704,637 | 4,018,184,458 |
| Insurance company contracts | 8,523,995,898 | 8,692,237,129 |
| Limited partnerships | 4,419,988,859 | 4,492,561,658 |
| Mutual fund | 364,395,113 | 335,181,811 |
| Other private equity | 1,407,654,235 | 1,052,481,100 |
| Pooled separate account | 51,901,290 | 50,444,287 |
| Real estate | 1,246,343,826 | 1,165,539,150 |
| U.S. Government and Government Agency obligations | 472,209,855 | 459,131,500 |
| | 36,686,547,517 | 35,155,123,714 |
| Securities on loan | | |
| Corporate debt securities | 20,443,658 | 16,452,486 |
| Equity securities | 622,904,040 | 433,281,035 |
| Insurance company contracts | 2,028,569,161 | 1,893,313,564 |
| U.S. Government and Government Agency obligations | 71,325,577 | 90,589,889 |
| | 2,743,242,436 | 2,433,636,974 |
| Fair value of collateral held for securities on loan | 2,688,322,464 | 2,376,430,442 |
| Total investments | 42,118,112,417 | 39,965,191,130 |
| RECEIVABLES | | |
| Due from broker for securities sold | 164,211,831 | 149,527,181 |
| Contributions due from employers - net | 133,800,000 | 124,139,064 |
| Withdrawal liability receivable - net | 15,000,000 | 37,000,000 |
| Accrued investment income | 61,509,096 | 65,282,119 |
| Swaps receivable from counterparties | 6,270,065 | 610,936 |
| Forward foreign currency contracts | 12,223,624 | 54,364 |
| Total receivables | 393,014,616 | 376,613,664 |
| OTHER ASSETS | 3,963,987 | 3,523,570 |
| CASH | 8,040,747 | 6,723,956 |
| Total assets | 42,523,131,767 | 40,352,052,320 |
| LIABILITIES AND NET ASSETS | | |
| LIABILITIES | | |
| Liability to return collateral held for securities on loan | 2,799,861,122 | 2,488,327,032 |
| Securities sold, not yet purchased | 1,256,893,053 | 1,257,329,393 |
| Due to broker for securities purchased | 384,834,418 | 234,355,116 |
| Accounts payable and accrued expenses | 22,906,772 | 26,837,452 |
| Swaps payable to counterparties | 7,422 | 3,312,168 |
| Forward foreign currency contracts | 11,560,775 | 56,959 |
| Total liabilities | 4,476,063,562 | 4,010,218,120 |
| NET ASSETS AVAILABLE FOR BENEFITS | $ 38,047,068,205 | $ 36,341,834,200 |

See accompanying notes to financial statements.

## WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN

STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS
YEARS ENDED DECEMBER 31, 2016 AND 2015

| | 2016 | 2015 |
|---|---|---|
| ADDITIONS | | |
| Investment income | | |
| Interest, dividends and other investment income | $ 779,041,846 | $ 903,176,195 |
| Net appreciation (depreciation) in fair value of investments | 2,216,461,074 | (61,011,838) |
| Net appreciation (depreciation) in fair value of collateral held for securities on loan | 357,932 | (13,612,586) |
| | 2,995,860,852 | 828,551,771 |
| Less investment expenses | (198,690,207) | (167,383,031) |
| Investment income - net | 2,797,170,645 | 661,168,740 |
| Employer contributions | 1,672,814,194 | 1,577,395,872 |
| Employer withdrawal liability income | 10,742,250 | 55,999,045 |
| Other income | 255,832 | 4,538,098 |
| Total additions | 4,480,982,921 | 2,299,101,755 |
| DEDUCTIONS | | |
| Pension benefits | 2,673,830,481 | 2,598,765,577 |
| Administrative expenses | 98,840,568 | 93,896,717 |
| Income tax expense | 287,999 | 3,801,645 |
| Total deductions | 2,772,959,048 | 2,696,463,939 |
| NET CHANGE | 1,708,023,873 | (397,362,184) |
| TRANSFER OF ASSETS TO UNRELATED PLAN | (2,789,868) | - |
| NET ASSETS AVAILABLE FOR BENEFITS | | |
| Beginning of year | 36,341,834,200 | 36,739,196,384 |
| End of year | $ 38,047,068,205 | $ 36,341,834,200 |

See accompanying notes to financial statements.

## NOTE 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

**Method of Accounting** - The accompanying financial statements are prepared using the accrual basis of accounting in accordance with accounting principles generally accepted in the United States of America.

**Investment Valuation, Transactions and Income Recognition** -

*General* - Investments are carried at fair value, which is determined, presented and disclosed in accordance with Financial Accounting Standards Board Accounting Standards Codification (FASB ASC) 820, *Fair Value Measurements and Disclosures*. Under FASB ASC 820, fair value is defined as the price that would be received to sell an asset or paid to transfer a liability (i.e., the "exit price") in an orderly transaction between market participants at the measurement date.

FASB ASC 820 establishes a fair value hierarchy for inputs used in measuring fair value that maximizes the use of observable inputs and minimizes the use of unobservable inputs by requiring that the most observable inputs be used when available. Observable inputs are those that market participants would use in pricing the asset or liability based on market data obtained from sources independent of the Plan. Unobservable inputs reflect the Plan's assumptions about inputs that market participants would use in pricing the investments developed based on the best information available in the circumstances. The fair value hierarchy is categorized into three levels, based on the inputs, as follows:

Level 1 - Valuations based on quoted prices in active markets for identical assets or liabilities that the Plan has the ability to access.

Level 2 - Valuations based on quoted prices in markets that are not active, quoted prices for similar investments in active markets or model-based valuations for which all significant assumptions are observable and can be corroborated by observable market data.

Level 3 - Valuations based on unobservable inputs that are supported by little or no market activity and are significant to the overall fair value measurement. Values are determined using proprietary pricing

models, discounted cash flow models that include the investment entities' own judgments and estimations, or some other pricing method using unobservable inputs.

*Inputs and Valuation Methods* - In determining fair value, FASB ASC 820 allows various valuation approaches. The specific methods used for each of the Plan's investment classes are presented below.

*103-12 investment entities*: 103-12 investment entities are valued based on the net asset values and have been determined based on the unit values of the funds, which are determined by dividing the funds' net assets at fair value by the units outstanding at the valuation date. The net asset value is being used as a practical expedient to estimate fair value.

*Cash and cash equivalents:* The value of temporary cash held in short-term investment funds is based on quoted prices for similar assets in active markets (Level 2). Temporary cash held in banks is valued at cost, which approximates fair value (Level 1).

*Common/collective trusts:* Common/collective trusts hold investments in domestic and foreign equity securities, debt securities, and units in other affiliated and unaffiliated commingled trusts. The underlying assets may be valued based on quoted market prices, independent pricing services or by dealers making a market for certain securities. The unit values of the common/collective trusts are determined by dividing the underlying net asset values (assets less liabilities) by the outstanding number of units. The net asset value is being used as a practical expedient to estimate fair value.

*Corporate debt securities:* The fair value of corporate debt securities is generally determined based on a model that uses inputs such as interest-rate yield curves, which are similar to the valued obligations in terms of issuer, maturity and seniority (Level 2). The fair value of illiquid corporate debt securities is determined based on internally developed inputs (Level 3).

*Equity securities:* The fair value of common stock is generally based on quoted market prices in active markets (Level 1).

*Futures contracts and options:* Futures contracts and options that are publicly traded in active markets are valued at closing prices as of the last business day of the year (Level 1). Other futures contracts and options are valued at their fair value, as determined in good faith in accordance with the procedures adopted by the investment manager. Such procedures include obtaining quotes from pricing agents and utilizing pricing models based on available market data (Level 2).

*Insurance company contracts:* The insurance company contracts consist of investments of various types, including U.S. Government and Government Agency obligations, corporate debt securities, cash and cash equivalents, real estate, pooled separate accounts, mortgages and unallocated insurance contracts. The insurance company contract investments in corporate debt securities and U.S. Government and Government Agency obligations are valued as described in the sections of this footnote entitled *Corporate debt securities* and *U.S. Government and Government Agency obligations*.

*Limited partnerships (private equity) and other private equity:* Limited partnerships and other private equity funds are valued using net asset value, which approximates fair value. Net asset value of these funds is based on the underlying assets' fair values, which include a combination of quoted market prices and estimated fair values determined by the general partners and managers of the other private equity funds using the most recent net asset values or capital account information available, independent appraisals, significant judgments, and various mathematical models and methodologies. The net asset value is being used as a practical expedient to estimate fair value.

*Mutual fund:* The fair value of the mutual fund is generally based on quoted prices in active markets (Level 1).

*Pooled separate accounts (insurance company contracts):* Investments in the Temporary Investment Account are stated at the principal amount invested plus income earned. Investments in the Union Mortgage Account, which is composed primarily of mortgage loans on income-producing commercial properties, are valued at estimated fair value using Prudential's Asset Liability Pricing System (ALPS). The estimated fair value of the mortgages may be adjusted for such factors as contractual prepayment options or losses in the fair value of the underlying real estate. The credit quality ratings are reviewed annually and are monitored by the portfolio manager throughout the year for events that could affect the quality of the mortgages. The underlying investments in PRISA and PRISA II real estate accounts are valued at estimated fair value based upon property appraisals prepared by independent real estate appraisers. The investment debt on acquired real estate is reported at estimated fair value, which is determined using the discounted cash flow method. The net asset value is being used as a practical expedient to estimate fair value.

*Pooled separate account (other):* Investments in the pooled separate account consist primarily of pooled first-mortgage loans secured by institutional-grade properties throughout the United States. The fair value of each mortgage loan is established monthly by the investment manager as the present value of future mortgage payments due thereunder. The interest rate used to calculate the present value is determined by management as the market interest rate for the current month applicable to each loan after considering the market for comparable mortgage investments including such considerations as the

loan's remaining life, call features, quality, geographic location and other pertinent information. The net asset value is being used as a practical expedient to estimate fair value.

*Real estate (insurance company contracts):* Investments in the Western Conference of Teamsters Separate Account (WCOT) are valued at the estimated fair value based upon property appraisals prepared by independent real estate appraisers. The investment debt on acquired real estate is reported at estimated fair value, which is determined using the discounted cash flow method (Level 3).

*Real estate (other):* Investments in real estate accounts are valued at estimated fair value based on appraisal reports prepared by independent real estate appraisers and/or the account's investment manager (Level 3).

*Swap agreements:* Swap agreements are recorded on the contract date. Amounts payable or receivable under the swap agreements are included on a net basis as a receivable from or payable to the swap counterparty on the statements of net assets available for benefits. Because no market quotations are readily available, swap agreements are valued at estimated fair value, as determined by the investment manager, utilizing pricing models based on available market data (Level 2).

*Unallocated insurance contracts:* Investments in the Prudential Fixed-Dollar Account are stated at the principal amount invested plus income earned (Level 2).

*U.S. Government and Government Agency obligations:* The fair value of U.S. Government and Government Agency obligations is generally based on quoted market prices in active markets (Level 1). When quoted prices are not available, valuation is determined using a market-based model in which valuation consideration is given to yield or price of comparable securities, coupon rate, maturity, credit quality and dealer-provided prices (Level 2).

*Collateral held for securities on loan:* Cash collateral for securities on loan with the custodial bank has been reinvested in various types of debt securities for which values are determined using a model-based approach. Cash collateral for securities on loan through Prudential have been reinvested in the Prudential Core Investments Fund - Short-Term Bond Account (Level 2).

*Valuation Methods, Consistency* - The valuation techniques used in the accompanying financial statements have been consistently applied.

*Transactions and Income Recognition* - Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date.

## NOTE 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONT'D)

**Accounting Pronouncements** - In May 2015, FASB issued Accounting Standards Update (ASU) 2015-07, *Fair Value Measurement (Topic 820); Disclosures for Investments in Certain Entities That Calculate Net Asset Value Per Share (or its Equivalent)*. The ASU removes the requirement to categorize investments measured at fair value using net asset value (NAV) as a practical expedient within the fair value hierarchy. The Plan adopted the provisions of ASU 2015-07 for the year ended December 31, 2015. The ASU is effective for fiscal years beginning after December 15, 2016, with early adoption permitted. The Plan's management elected to adopt ASU 2015-07 early.

In July 2015, FASB issued Accounting Standards Update (ASU) 2015-12, *Plan Accounting: Defined Benefit Pension Plans (Topic 960), Defined Contribution Pension Plans (Topic 962), Health and Welfare Benefit Plans (Topic 965) (Part I) Fully Benefit-Responsive Investment Contracts, (Part II) Plan Investment Disclosures, (Part III) Measurement Date Practical Expedient*, to reduce complexity in employee benefit plan accounting. The Plan adopted the provisions of ASU 2015-12 Part II for the year ended December 31, 2015. Parts I and III are not applicable to the Plan. The ASU is effective for fiscal years beginning after December 15, 2015, with early adoption permitted. The Plan's management elected to adopt Part II early.

The primary provisions of Part II that are applicable to the Plan are: (1) Disclosure of individual investments that represent five percent of more of net assets available for benefits is no longer required; (2) The net appreciation or depreciation in investments is presented in the aggregate, but will no longer be required to be disaggregated and disclosed by general type; (3) Investments will be grouped only by general type, eliminating the need to disaggregate the investments by nature, characteristics and risks; and (4) If an investment is measured at net asset value (or its equivalent) and that investment is in a fund that files a U.S. Department of Labor Form 5500, *Annual Return/Report of Employee Benefit Plan*, as a direct filing entity, disclosure of that investment's strategy will no longer be required.

**Contributions Receivable** - Employer contributions due and not paid prior to the year-end are recorded as employer contributions receivable. Allowance for uncollectible accounts is considered unnecessary and is not provided. Contributions due as a result of payroll audits have been recorded net of an allowance equal to the amount due because collectability is uncertain. Therefore, delinquent contributions are recorded when received.

**Withdrawal Contributions Income and Receivable** - Withdrawal contributions income is recognized when the withdrawal liability amount has been assessed. An allowance for uncollectible accounts is deemed necessary because collectability is uncertain due to the poor financial condition of some withdrawing employers. The allowance for uncollectible accounts as of December 31, 2016 and 2015, totaled approximately $55.2 million and $50.7 million, respectively.

## NOTE 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONT'D)

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

**Equipment and Other Fixed Assets** - The Plan's computer equipment and other fixed assets are recorded at cost. Furniture and computer equipment are depreciated using the straight-line method. Internally developed software is amortized using the straight-line method. Enhancements to internally developed software that result in additional functionality are capitalized.

Depreciation and amortization is calculated using the following estimated useful lives:

| | |
|---|---|
| Furniture | 7 years |
| Computer equipment | 3 years |
| Internally developed software | 10 years |

Depreciation and amortization expense for the years ended December 31, 2016 and 2015, totaled $436,625 and $366,834, respectively.

**Estimates** - The preparation of financial statements in conformity with generally accepted accounting principles requires management to make estimates and assumptions that affect certain reported amounts and disclosures in the financial statements. Actual results could differ from those estimates.

**Risks and Uncertainties** - The actuarial present value of accumulated Plan benefits is calculated based on certain assumptions pertaining to interest rates, participant demographics and other assumptions, all of which are subject to change. Due to the inherent uncertainty of the assumption process, it is at least reasonably possible that changes in these assumptions in the near term would be material to the disclosure to the financial statements of the actuarial present value of accumulated Plan benefits.

The Plan invests in various investment securities, including private equity, infrastructure, real estate and other real assets. Such investments are exposed to various risks, such as interest rate, market, liquidity, credit and fluctuations in commodities prices.

- Interest rate risk arises when the changes in interest rates affect future cash flows or the fair value of financial instruments.

## NOTE 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONT'D)

- Market risk is the risk that the fair value of future cash flows of the underlying investments will fluctuate because of the exchanges in market prices.
- Liquidity risk is the risk that the investments may not be able to generate sufficient cash resources to settle their obligations as they come due.
- Credit risk is the potential loss to the investment securities if counterparties fail to perform pursuant to the terms of their obligations.

Due to the level of risk associated with certain investments and the level of uncertainty with respect to changes in the value of investments, it is at least reasonably possible that changes in risks in the near term would materially affect the amounts reported in the statements of net assets available for benefits and the statements of changes in net assets available for benefits.

## NOTE 2. DESCRIPTION OF THE PLAN

The following description of the Western Conference of Teamsters Pension Plan (the Plan) is provided for general information purposes only. Participants should refer to the Summary Plan Description for complete information.

**General** - The Plan was established pursuant to the Western Conference of Teamsters Pension Agreement and Declaration of Trust dated April 26, 1955, to provide and maintain retirement, death and termination benefits for employees in collective bargaining units represented by local unions affiliated with the Western Conference of Teamsters. The Plan defines the retirement, death and termination benefits to be provided; the conditions of eligibility for those benefits; the terms of payment; and other necessary or appropriate items. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA), as amended.

**Board of Trustees** - The Plan is administered by a Board of Trustees (the Trustees) composed of 13 union trustees and 13 employer trustees. The Trustees are selected from the various geographic areas served by the Plan.

**Plan Administration** - The Trustees have engaged a third-party administrator to perform administrative and managerial functions for the Plan and to implement the policies of the Trustees. The Trustees have also contracted with the third-party administrator for services relating to the testing of contributing employers' records. The purpose of the testing is to determine that the proper amount of contributions has been remitted to the Plan. The fees for these services are included in the Administrative Offices expense.

## NOTE 2. DESCRIPTION OF THE PLAN (CONT'D)

**Insurance Company** - The Plan is party to two group annuity contracts with Prudential Insurance Company of America (Prudential): one is a participating annuity contract (GA-8216); the other is an investment-only contract (GA-8217) (see Note 12). Benefit payments and administrative services are provided under both contracts.

**Vesting** - Participants become vested when they have completed (1) five years of service if at least one year of service was after 1990, or (2) ten years of service if all years of service were before 1991. A participant earns a year of service when they work 500 covered hours in a Plan year. Special vesting rules apply to participants working as seasonal employees in the food processing industry, participants over the age of 52 who enter the plan as part of a new group, active participants over the age of 65 and participants working in non-covered employment at a contributing employer. Benefits earned by a non-vested participant may be permanently forfeited under certain circumstances.

**Retirement Benefits** - The Plan's normal retirement benefits are determined using a two-step defined benefit formula.

The first formula is the five-year-average benefit formula. This formula is used to determine an eligible participant's retirement benefits for service before 1987. Under this formula, monthly retirement benefits are based on the length of a participant's service and the rate of employer contributions payable for the participant's last five years of service. Although service after 1986 is not recognized for this formula, employer contribution rates payable on behalf of active participants through the end of 1991 are recognized in determining retirement benefits.

The second formula is the contribution-account benefit formula. This formula is used to determine an eligible participant's retirement benefits for contributory service after 1986 and, if the participant is first covered by the Plan after 1986, for non-contributory service when applicable. Under this formula, monthly retirement benefits are based on a percentage of total employer contributions payable for all of the participant's non-forfeited service after 1986.

Beginning in 2009, the benefit accrual rates were reduced to 1.20% for all participants, regardless of years of service.

**Early Retirement Benefits** - The three conditions for early retirement benefits eligibility are that a participant:

- be a vested participant,

## NOTE 2. DESCRIPTION OF THE PLAN (CONT'D)

- has reached the earliest retirement date, and
- has retired from employment.

The Plan allows certain eligible participants to retire early and receive a retirement benefit equal to 100% of the normal retirement benefit. The subsidized early retirement benefits provided under the Plan are subject to payment of increased contribution surcharges under the Program for Enhanced Early Retirement (PEER).

**Disability Retirement Benefits** - To be eligible for disability retirement benefits, a participant must:

- be vested or an age pensioner,
- meet the recent coverage requirement,
- be receiving disability insurance benefits under the Federal Social Security Act,
- be under age 65 when meeting the first three conditions, and
- remain continuously disabled from the disability onset date to the date of meeting the first three conditions.

Participants eligible for disability retirement benefits receive a benefit in the amount of the early retirement benefit, if eligible, but no less than 85% of their normal retirement benefit.

**Other Benefits** - Surviving spouses and children are entitled to monthly survivor benefits under certain conditions. Also, beneficiaries of retired and non-retired participants are entitled to death benefits under certain conditions, as determined under the Plan.

## NOTE 3. PRIORITIES UPON TERMINATION

It is the intent of the Trustees to continue the Plan in full force and effect; however, the right to discontinue the Plan is reserved to the Trustees. Termination shall not permit any part of the Plan assets to be used for, or diverted to, purposes other than the exclusive benefit of the pensioners, beneficiaries and participants. In the event of termination, the net assets of the Plan will be allocated to pay benefits in priorities as prescribed by ERISA and its related regulations. Whether or not a particular participant will receive full benefits should the Plan terminate at some future time will depend on the sufficiency of the Plan's net assets at that time and the priority of those benefits.

Certain benefits under the Plan are guaranteed by Prudential (see Note 12). In addition, certain benefits under the Plan are insured by the Pension Benefit Guaranty Corporation (PBGC) if the Plan terminates. Generally, the PBGC guarantees most vested normal-age retirement benefits, early retirement benefits, and

## NOTE 3. PRIORITIES UPON TERMINATION (CONT'D)

certain disability and survivor's pensions. The PBGC does not guarantee all types of benefits, and the amount of any individual participant's benefit protection is subject to certain limitations, particularly with respect to benefit increases as a result of Plan amendments in effect for less than five years. Some benefits may be fully or partially provided, while other benefits may not be provided at all.

## NOTE 4. TAX STATUS

The Plan obtained its latest determination letter, dated June 30, 2015, in which the Internal Revenue Service stated that the Plan, as then designed, was in compliance with the applicable requirements under Section 401(a) of the Internal Revenue Code and was, therefore, exempt from federal income taxes under the provisions of Section 501(a). The Plan has been amended since receiving the determination letter. However, the Trustees and the Plan's counsel believe that the Plan is currently designed and being operated in compliance with the applicable requirements of the Internal Revenue Code. Therefore, no provision for income taxes has been included in the Plan's financial statements.

Accounting principles generally accepted in the United States of America require management to evaluate the tax positions taken by the Plan and to recognize a tax liability if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the Internal Revenue Service. Management has analyzed the tax positions taken by the Plan and has concluded that, as of December 31, 2016, there are no uncertain positions taken, or expected to be taken, that would require recognition of a liability or disclosure in the financial statements. The Plan is subject to routine audits by the taxing jurisdictions; however, there are currently no audits for any tax periods in progress. The Plan believes it is no longer subject to income tax examinations for the fiscal years prior to 2013.

The Plan is invested in certain investment funds that generate unrelated business taxable income (UBTI) and alternative minimum tax (AMT). The Plan is required to file an annual tax return with the Internal Revenue Service and the applicable states and to pay federal and state income tax on the UBTI/AMT. For the years ended December 31, 2016 and 2015, the federal AMT and state UBTI taxes paid were $287,999 and $3,801,645, respectively. As of the end of 2016, the Plan had approximately $98.5 million in UBTI loss carryforwards to be utilized in the future. UBTI loss carryforwards generally can be carried forward up to 20 years. A deferred tax asset relating to the accumulated loss carryforward of approximately $39.0 million has been recorded, less a 100% valuation allowance. The valuation allowance is based on all available evidence that the deferred tax asset will not be realized due to the uncertain nature of the UBTI being generated on an annual basis. As of the date of this report, the potential tax expense for 2016 is unknown because the investment entities that may generate UBTI/AMT have not yet reported their results for 2016.

## NOTE 5. FUNDING POLICY

The Trust Agreement provides that the Trustees shall establish and adjust the levels of prospective Plan benefits so that the employer contributions received by the Plan will always meet the minimum funding standards of Section 302 of ERISA and Section 412 of the Internal Revenue Code of 1986. The Trustees have established a funding policy that specifies funding targets that may result in more rapid funding than prescribed by the minimum funding standards and that provides for benefit adjustments based on specified funding targets.

Employer contributions are determined from employment hours reported by participating employers and the contractual employer contribution rates in effect.

The Plan's actuary has advised that the minimum funding requirements of ERISA are being met as of January 1, 2016 and 2015.

## NOTE 6. MAJOR EMPLOYER

During each of the years ended December 31, 2016 and 2015, approximately 42% and 41%, respectively, of contributions were received from one employer.

## NOTE 7. ACTUARIAL INFORMATION

The actuarial present value of accumulated Plan benefits as determined by the Plan's actuary as of December 31, 2015, is as follows:

| Actuarial present value of accumulated Plan benefits | In Thousands |
|---|---|
| Vested benefits | |
| Participants currently receiving payments | $ 23,282,149 |
| Other participants | 15,952,028 |
| Total vested benefits | 39,234,177 |
| Non-vested benefits | 1,840,022 |
| Total actuarial present value of accumulated Plan benefits | $ 41,074,199 |

## NOTE 7. ACTUARIAL INFORMATION (CONT'D)

The actuarial present value of accumulated Plan benefits as determined by the Plan's actuary as of December 31, 2015, is as follows:

| | In Thousands |
|---|---|
| Actuarial present value of accumulated Plan benefits at beginning of year | $ 40,167,611 |
| Increase (decrease) during the year attributable to: | |
| Benefits accumulated | 755,663 |
| Actuarial (gain)/loss | (985) |
| Plan amendments | 2,107 |
| Interest | 2,717,251 |
| Benefits paid | (2,598,766) |
| Change in actuarial assumptions | 31,318 |
| Net change | 906,588 |
| Actuarial present value of accumulated Plan benefits at end of year | $ 41,074,199 |

## NOTE 7. ACTUARIAL INFORMATION (CONT'D)

The method used in the valuation was the unit-credit actuarial cost method. The significant actuarial assumptions used are as follows:

Assumed rates of return on investments and the rates used to discount liabilities specially backed by dedicated asset investments:

| | |
|---|---|
| Fixed-Dollar Account: | 6.5%. |
| 82/84 Annuity Account: | 8.41% (2016); 5.87% (2015). |
| Strategic Bond Account: | 4.69% (2016); 4.88% (2015). |
| Assumed rates of return on remaining investments and the rates used to discount remaining liabilities: | 7.00%, net of investment expenses. |
| Expenses: | $97 million. |
| Rates of age retirements: | Tables developed from Plan experience based on years of service, eligibility for PEER and other factors. |
| Rates of employee terminations: | Tables developed from Plan experience based on separate rates for non-seasonal and seasonal employees. |
| Rates of mortality for retirements: | Tables developed from the RP-2000 mortality tables for men and RP-2014 mortality tables for women and adjustment factors modified to reflect Plan experience. |
| Rates of mortality for disability retirements: | Tables developed from Plan experience. |
| Survivor benefit cost: | Family composition tables from the 15th Actuarial Valuation published by the Railroad Retirement Board. |

The above actuarial assumptions are based on the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated Plan benefits. Pension benefits in excess of the present assets of the Plan are dependent on contributions received under collective bargaining agreements with employers and on income from investments.

Because information on the accumulated Plan benefits at December 31, 2016, and the changes therein for the year then ended are not included above, these financial statements do not purport to present a complete presentation of the financial status of the Plan as of December 31, 2016, and the changes in its financial status for the year then ended, but only present the net assets available for benefits and the changes

## NOTE 7. ACTUARIAL INFORMATION (CONT'D)

therein as of and for the year ended December 31, 2016. The complete financial status is presented as of December 31, 2015.

## NOTE 8. INVESTMENTS AT FAIR VALUE HIERARCHY

Assets measured at fair value on a recurring basis, based on their fair value hierarchy at December 31, 2016, are as follows:

| | | Fair Value Measurements at Reporting Date Using: | | |
|---|---|---|---|---|
| Description | December 31, 2016 | Quoted Prices in Active Markets for Identical Assets (Level 1) | Significant Other Observable Inputs (Level 2) | Significant Unobservable Inputs (Level 3) |
| Assets in the fair value hierarchy | | | | |
| Cash and cash equivalents | $ 1,563,402,366 | $ 73,501,501 | $ 1,489,900,865 | $ - |
| Collateral for securities on loan | 2,688,322,464 | - | 2,688,322,464 | - |
| Corporate debt securities | 2,606,330,080 | - | 2,457,262,608 | 149,067,472 |
| Equity securities | 4,992,608,677 | 4,975,538,615 | 17,070,062 | - |
| Insurance company contracts | | | | |
| Cash and cash equivalents | 154,759,157 | - | 154,759,157 | - |
| Corporate debt securities | 3,002,922,994 | - | 3,002,922,994 | - |
| Real estate and mortgages | 1,200,053,561 | - | 28,538,423 | 1,171,515,138 |
| Unallocated insurance contracts | 100,606,689 | - | 100,606,689 | - |
| U.S. Government and Government Agency obligations | 3,337,201,823 | - | 3,337,201,823 | - |
| Total insurance company contracts | 7,795,544,224 | - | 6,624,029,086 | 1,171,515,138 |
| Mutual fund | 364,395,113 | 364,395,113 | - | - |
| Real estate | 1,246,343,826 | - | - | 1,246,343,826 |
| U.S. Government and Government Agency obligations | 543,535,432 | 306,265,085 | 237,270,347 | - |
| Total assets in the fair value hierarchy | 21,800,482,182 | $ 5,719,700,314 | $ 13,513,855,432 | $ 2,566,926,436 |
| Investments measured at net asset value | | | | |
| 103-12 investment entities | 1,212,766,405 | | | |
| Common/collective trusts | 10,468,298,611 | | | |
| Insurance company contracts | | | | |
| Pooled separate accounts | 2,757,020,835 | | | |
| Limited partnerships | 4,419,988,859 | | | |
| Other private equity | 1,407,654,235 | | | |
| Pooled separate account | 51,901,290 | | | |
| Total investments measured at net asset value | 20,317,630,235 | | | |
| Total investments at fair value | $ 42,118,112,417 | | | |

## NOTE 8. INVESTMENTS AT FAIR VALUE HIERARCHY (CONT'D)

Assets measured at fair value on a recurring basis, based on their fair value hierarchy at December 31, 2015, are as follows:

| Description | December 31, 2015 | Fair Value Measurements at Reporting Date Using: Quoted Prices in Active Markets for Identical Assets (Level 1) | Significant Other Observable Inputs (Level 2) | Significant Unobservable Inputs (Level 3) |
|---|---|---|---|---|
| Assets in the fair value hierarchy | | | | |
| Cash and cash equivalents | $ 1,346,587,477 | $ 2,722,927 | $ 1,343,864,550 | $ - |
| Collateral for securities on loan | 2,376,430,442 | - | 2,376,430,442 | - |
| Corporate debt securities | 2,588,381,067 | - | 2,454,576,092 | 133,804,975 |
| Equity securities | 4,451,465,493 | 4,451,465,493 | - | - |
| Insurance company contracts | | | | |
| Cash and cash equivalents | 143,116,579 | - | 143,116,579 | - |
| Corporate debt securities | 3,348,274,838 | - | 3,348,274,838 | - |
| Real estate and mortgages | 1,497,669,587 | - | 30,633,767 | 1,467,035,820 |
| Unallocated insurance contracts | 98,162,705 | - | 98,162,705 | - |
| U.S. Government and Government Agency obligations | 3,056,627,092 | - | 3,056,627,092 | - |
| Total insurance company contracts | 8,143,850,801 | - | 6,676,814,981 | 1,467,035,820 |
| Mutual fund | 335,181,811 | 335,181,811 | - | - |
| Real estate | 1,165,539,150 | - | - | 1,165,539,150 |
| U.S. Government and Government Agency obligations | 549,721,389 | 285,696,305 | 264,025,084 | - |
| Total assets in the fair value hierarchy | 20,957,157,630 | $ 5,075,066,536 | $ 13,115,711,149 | $ 2,766,379,945 |
| Investments measured at net asset value | | | | |
| 103-12 investment entities | 1,109,910,278 | | | |
| Common/collective trusts | 9,860,936,285 | | | |
| Insurance company contracts | | | | |
| Pooled separate accounts | 2,441,699,892 | | | |
| Limited partnerships | 4,492,561,658 | | | |
| Other private equity | 1,052,481,100 | | | |
| Pooled separate account | 50,444,287 | | | |
| Total investments measured at net asset value | 19,008,033,500 | | | |
| Total investments at fair value | $ 39,965,191,130 | | | |

## NOTE 8. INVESTMENTS AT FAIR VALUE HIERARCHY (CONT'D)

A reconciliation of the activity from the beginning to the end of year for assets measured at fair value on a recurring basis using significant unobservable inputs (Level 3) at December 31, 2016 and 2015, follows. The amount of total gains or losses for the year included in the changes in net assets available for benefits attributable to the unrealized gains or losses of assets still held at year-end is also included.

| | Fair Value Measurements Using Significant Unobservable Inputs (Level 3): | | | |
|---|---|---|---|---|
| December 31, 2016 | Insurance Company Contracts Real Estate | Real Estate | Corporate Debt Securities | Total |
| Beginning balance | $ 1,467,035,820 | $ 1,165,539,150 | $ 133,804,975 | $ 2,766,379,945 |
| Total realized/unrealized gains or losses included in changes in net assets | 94,831,819 | 57,423,132 | (6,394,545) | 145,860,406 |
| Purchases | - | - | 61,746,594 | 61,746,594 |
| Sales, withdrawals and distributions | (453,016,559) | (40,500,000) | (40,089,552) | (533,606,111) |
| Investment income (net of expenses) | 62,664,058 | 63,881,544 | - | 126,545,602 |
| Transfers in/out | - | - | - | - |
| Ending balance | $ 1,171,515,138 | $ 1,246,343,826 | $ 149,067,472 | $ 2,566,926,436 |
| The amount of total gains or losses for the period included in changes in net assets attributable to the change in unrealized gains or losses relating to assets still held at the reporting date | $ 91,176,325 | $ 57,423,132 | $ 6,191,007 | $ 154,790,464 |

| | Fair Value Measurements Using Significant Unobservable Inputs (Level 3): | | | |
|---|---|---|---|---|
| December 31, 2015 | Insurance Company Contracts Real Estate | Real Estate | Corporate Debt Securities | Total |
| Beginning balance | $ 1,221,684,076 | $ 1,105,434,794 | $ 126,776,280 | $ 2,453,895,150 |
| Total realized/unrealized gains or losses included in changes in net assets | 163,002,026 | 104,748,409 | (20,964,391) | 246,786,044 |
| Purchases | 50,000,000 | 49,150,000 | 84,922,594 | 184,072,594 |
| Sales, withdrawals and distributions | (40,000,000) | (159,947,369) | (40,333,828) | (240,281,197) |
| Investment income (net of expenses) | 72,349,718 | 66,153,316 | - | 138,503,034 |
| Transfers in/out | - | - | (16,595,680) | (16,595,680) |
| Ending balance | $ 1,467,035,820 | $ 1,165,539,150 | $ 133,804,975 | $ 2,766,379,945 |
| The amount of total gains or losses for the period included in changes in net assets attributable to the change in unrealized gains or losses relating to assets still held at the reporting date | $ 161,176,467 | $ 121,992,095 | $ (5,729,044) | $ 277,439,518 |

## NOTE 8. INVESTMENTS AT FAIR VALUE HIERARCHY (CONT'D)

For fair value measurements categorized within Level 3 of the fair value hierarchy, the following table presents quantitative information about the significant unobservable inputs used. This table does not include investments valued at net asset value or its equivalent; refer to Note 11 for the required disclosures for the investments valued at net asset value or its equivalent.

| Instrument | Fair Value at December 31, 2016 | Principal Valuation Technique | Unobservable Inputs | Range of Significant Input Values |
|---|---|---|---|---|
| Real estate | $ 2,417,858,964 | Appraisals and Discounted Cash Flows | Discount Rates<br>Capitalization Rates<br>Expense Growth Rates | 5.50%–11.00%<br>4.75%–9.50%<br>3.00% |
| Corporate debt securities | 149,067,472 | Discounted Cash Flow Analysis | Hypothetical Market Yield<br>Long Term Growth Rate<br>Discount Rate | 8.00%–20.18%<br>2.00%–3.00%<br>13.00%–16.00% |
| | | Guideline Company Method | Revenue Multiple<br>EBITDA Multiple<br>Control Premium | 0.20x–1.40x<br>4.25x–13.68x<br>20.0% |
| | | Guideline Transaction Method | Revenue Multiple<br>EBITDA Multiple<br>Discount Rate | 0.34x–1.48x<br>8.88x–15.70x<br>13.00%–16.00% |
| | | Black-Scholes Option Model | Volatility | 22.00%–33.00% |
| | | Market Value In-Use / NOLV | Discount Rate | 11.00%–15.00% |

| Instrument | Fair Value at December 31, 2015 | Principal Valuation Technique | Unobservable Inputs | Range of Significant Input Values |
|---|---|---|---|---|
| Real estate | $ 2,632,574,970 | Appraisals and Discounted Cash Flows | Discount Rates<br>Capitalization Rates<br>Expense Growth Rates | 6.00%–10.50%<br>4.50%–9.50%<br>3.00% |
| Corporate debt securities | 133,804,975 | Discounted Cash Flow Analysis | Discount Rate<br>Perpetual Growth Rate | 3.00%–23.34%<br>2.50% |
| | | Guideline Company Method | Revenue Multiple<br>EBITDA Multiple<br>Control Premium | 0.22x–1.50x<br>2.65x<br>15.00%–20.00% |
| | | Guideline Transaction Method | Revenue Multiple<br>EBITDA Multiple | 0.33x–1.45x<br>8.42x |
| | | Black-Scholes Option Model | Volatility | 18.00%–30.00% |

## NOTE 9. FINANCIAL INSTRUMENTS

As part of the total investment strategy, and to meet the primary objectives established by the Trustees, several of the Plan's investment managers utilize derivative financial instruments. Risks associated with derivatives vary widely, but generally may be categorized as market risk, credit risk and interest rate risk. Market risk is defined as that risk associated with fluctuations in market price. Credit risk is defined as that risk associated with an entity not paying. Interest rate risk is defined as risk associated with changes in general interest rates or yield curves that could adversely affect the fair value of an investment.

Some of the Plan's investment managers enter into options, warrants and rights, futures, swaps and forward currency exchange contracts. The Plan uses futures, options and swaps for hedging purposes and not on a speculative basis, but the use of these instruments would be considered trading securities for purposes of reporting. The Plan uses futures, swaps and forwards for bona-fide hedging purposes and to manage duration, yield curve, convexity, spread risk and credit risk with portfolios.

In addition, investment managers utilize currency forward transactions to protect or partially protect against fluctuations in exchange rates between countries when purchasing non-dollar issues for the portfolio. These instruments are helpful in eliminating volatility that may be experienced by the portfolio due to changes in exchange rates. By purchasing or selling the proper amount of these instruments, the investment manager is able to capture the underlying value of the foreign security without taking on the additional risk of currency.

An option is a contract that grants the right, but not the obligation, to exercise a specific purchase or sales transaction at a stated exercise price. Warrants and rights are investment instruments similar to options. A futures contract is a standardized agreement between two parties to buy and sell an asset at a set price on a future date. The Plan enters into financial futures contracts solely for the purpose of hedging its existing portfolio securities, or securities the Plan intends to purchase, against fluctuations in fair value caused by changes in prevailing interest rates or as substitutes for cash securities permitted under the relative account guidelines. Upon entering into a financial futures contract, the Plan is required to pledge to the broker an amount in cash, United States government securities or other assets equal to a certain percentage of the contract amounts (initial margin deposit).

Subsequent payments, known as "variation margin," are made or received by the Plan each day, depending on the daily fluctuations in the fair value of the underlying security. The Plan recognizes an unrealized gain or loss equal to the daily variation margin. Should market conditions move unexpectedly, the Plan may not achieve the anticipated benefits of the financial futures contracts and may realize a loss. When the contract is closed, the Plan recognizes a realized gain or loss equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed.

## NOTE 9. FINANCIAL INSTRUMENTS (CONT'D)

The use of futures transactions involves the risk of imperfect correlation in movements in the price of futures contracts, interest rates, and the underlying hedged assets. The variation margin receivable/payable is included in accrued investment income on the statements of net assets available for benefits.

The Plan has entered into interest rate swap agreements. Through such transactions, the parties agree to pay, on specific dates, either a fixed or floating rate of interest on the contract amount. Risks in these transactions involve both the risk of counterparty nonperformance under the terms of the contract and the risk associated with changes in the market value of the swaps.

The Plan has also entered into foreign currency forward contracts to protect its investments in foreign securities from price declines caused by changes in currency exchange rates. A foreign currency forward contract is a commitment to purchase or sell a foreign currency on a future date at a negotiated forward rate. The gain or loss arising from the difference between the value of the original contracts and the value upon closing such contracts is included in net realized gain or loss on foreign currency transactions. Fluctuations in the value of open foreign currency forward contracts are recorded as unrealized gains and losses.

The Plan may sell a security it does not own in anticipation of a decline in the fair value of that security. When the Plan sells a security short, it must borrow the security sold short and deliver it to the broker-dealer through which the short sale was made. A gain, limited to the price at which the Plan sold the security short, or a loss, unlimited in size, will be recognized upon termination of the short sale.

## NOTE 9. FINANCIAL INSTRUMENTS (CONT'D)

Total open contracts and unrealized gain (loss) by category at December 31, 2016, consisted of the following:

| Type | Position | Notional/ Contractual Amount | Unrealized Gain (Loss) |
|---|---|---|---|
| Futures | | | |
| U.S. Treasury Bond Futures | Long | $ 2,555,440,650 | $ (2,903,036) |
| U.S. Treasury Bond Futures | Short | (208,877,537) | (377,051) |
| Euro Dollar Futures | Short | (6,147,048) | (3,017) |
| Total futures | | $ 2,340,416,065 | $ (3,283,104) |
| Swaps | | | |
| Interest Rate Swaps | Long | $ 1,006,724,500 | $ 6,247,408 |
| Interest Rate Swaps | Short | (1,006,724,500) | - |
| Total swaps | | $ - | $ 6,247,408 |
| Options | | | |
| Interest Rate Swap Call Options | Long | $ 450,000 | $ - |
| Interest Rate Swap Call Options | Short | (44,310,000) | 231,346 |
| Interest Rate Swap Put Options | Long | 12,400,000 | - |
| Interest Rate Swap Put Options | Short | (61,620,000) | 70,352 |
| Equity Put Options | Long | 12,390,000 | (229,374) |
| Equity Call Options | Long | 30,579,600 | 2,805,381 |
| Equity Call Options | Short | (9,092,300) | 44,195 |
| Total options | | $ (59,202,700) | $ 2,921,902 |
| Forward contracts foreign currency | | | |
| Pay JPY/Rec USD | | | $ 662,849 |
| Total forward contracts foreign currency | | | $ 662,849 |

## NOTE 9. FINANCIAL INSTRUMENTS (CONT'D)

Total open contracts and unrealized gain (loss) by category at December 31, 2015, consisted of the following:

| Type | Position | Notional/ Contractual Amount | Unrealized Gain (Loss) |
|---|---|---|---|
| Futures | | | |
| U.S. Treasury Bond Futures | Long | $ 2,245,680,237 | $ (3,397,992) |
| U.S. Treasury Bond Futures | Short | (335,896,181) | 1,304,826 |
| Euro Dollar Futures | Long | 86,339,884 | (241,292) |
| Euro Dollar Futures | Short | (85,688,078) | 180,120 |
| Total futures | | $ 1,910,435,862 | $ (2,154,338) |
| Swaps | | | |
| Interest Rate Swaps | Long | $ 546,747,000 | $ (2,732,343) |
| Interest Rate Swaps | Short | (546,747,000) | - |
| Total swaps | | $ - | $ (2,732,343) |
| Options | | | |
| Interest Rate Swap Call Options | Long | $ 1,845,350,000 | $ (801,141) |
| Interest Rate Swap Call Options | Short | (1,871,450,000) | (292,789) |
| Interest Rate Swap Put Options | Long | 3,120,000 | (96,244) |
| Interest Rate Swap Put Options | Short | (26,100,000) | 377,033 |
| Equity Put Options | Long | 6,881,200 | 1,678,705 |
| Equity Call Options | Long | 30,194,400 | (36,453) |
| Equity Call Options | Short | (4,001,600) | 1,534,729 |
| Total options | | $ (16,006,000) | $ 2,363,840 |
| Forward contracts foreign currency | | | |
| Pay USD/Rec EUR | | | $ 2,595 |
| Total forward contracts foreign currency | | | $ 2,595 |

The accompanying financial statements reflect these unrealized gains and losses, not the gross value or notional amount of the underlying securities. At December 31, 2016 and 2015, approximately $20,140,000 and $17,478,000, respectively, had been pledged against the futures contracts to cover the initial margin and collateral requirements.

## NOTE 10. SECURITIES LENDING

The Trustees authorized the Plan to enter into securities lending agreements with a custodial bank and Prudential (the Lending Agents) to lend securities to third parties. The Lending Agents must obtain collateral from the borrowers in the form of cash or securities issued or guaranteed by the United States Government or its agencies equal to at least 102% (105% for foreign loans) of the market value of the loaned securities plus accrued income. The market value of the collateral is marked to market daily. Except as noted below, if the market value of the collateral is less than the minimum percentage (100%), the Lending Agents require that additional collateral be delivered the following day to meet the required percentage of the market value of the loaned securities, plus accrued interest. During the time the securities are on loan, the Plan will continue to receive the interest and dividends, or amounts equivalent thereto, on the loaned securities. The right to terminate the loan is given to both the lenders and the borrowers, subject to appropriate notice. Upon termination of the loan, the borrowers will return to the lenders securities identical to the loaned securities and the collateral held by lenders will be returned to the borrowers.

The fair value of the securities on loan is as follows:

| | December 31, 2016 | December 31, 2015 |
|---|---|---|
| Securities on loan, at fair value | | |
| Custodial bank | $ 714,673,275 | $ 540,323,410 |
| Prudential | 2,028,569,161 | 1,893,313,564 |
| Total securities on loan | $ 2,743,242,436 | $ 2,433,636,974 |

The Lending Agents are authorized to invest and reinvest any and all cash collateral. Cash collateral may be invested or reinvested in accordance with the investment guidelines set forth in the securities lending agreements. Prudential invested a portion of the cash collateral in the Prudential Core Investment Fund - Short-Term Bond Series Account (Prudential Bond Account), an approved vehicle for reinvested cash collateral. The custodial bank reinvested the cash collateral in a pool of approved securities.

## NOTE 10. SECURITIES LENDING (CONT'D)

The liability to return securities lending collateral, unrealized gains (losses) and fair value of collateral are as follows:

| As of December 31, 2016 | Liability to Return Collateral | Unrealized Gains (Losses) | Fair Value of Collateral |
|---|---|---|---|
| Collateral for securities on loan | | | |
| Custodial bank | $ 729,857,257 | $ 285,018 | $ 730,142,275 |
| Prudential Bond Account | 2,070,003,865 | (111,823,676) | 1,958,180,189 |
| Total | $ 2,799,861,122 | $ (111,538,658) | $ 2,688,322,464 |

| As of December 31, 2015 | Liability to Return Collateral | Unrealized Gains (Losses) | Fair Value of Collateral |
|---|---|---|---|
| Collateral for securities on loan | | | |
| Custodial bank | $ 552,446,613 | $ (125,684) | $ 552,320,929 |
| Prudential Bond Account | 1,935,880,419 | (111,770,906) | 1,824,109,513 |
| Total | $ 2,488,327,032 | $ (111,896,590) | $ 2,376,430,442 |

As shown on the statements of changes in net assets available for benefits, the unrealized gains/(losses) on the reinvested collateral for the years ended December 31, 2016 and 2015, totaled $357,932 and $(13,612,586), respectively.

Although the Plan's securities lending activities are collateralized as described above, they involve both market and credit risk. In this context, market risk refers to the possibility that the borrowers of securities will be unable to collateralize their loan upon a sudden material change in the fair value of the loaned securities or collateral. Credit risk refers to the possibility that counterparties involved in the securities lending program may fail to perform in accordance with the terms of their contracts. To minimize risk, the Plan restricts counterparties to the highest quality firms. If a loan of securities is terminated and such securities are returned, the Plan could sustain realized losses on the collateral if it were necessary to liquidate collateral invested in the Prudential Bond Account.

The Plan earned securities lending income (net of fees) totaling approximately $22,345,000 and $22,268,000, respectively, for the years ended December 31, 2016 and 2015. These amounts are included in investment income on the statements of changes in net assets available for benefits.

## NOTE 11. INVESTMENTS IN CERTAIN ENTITIES THAT CALCULATE NET ASSET VALUE

The Plan utilizes net asset value (NAV) per share (or its equivalent), as a practical expedient, to measure fair value when the investment does not have a readily determinable fair value and the net asset value is calculated in a manner consistent with investment company accounting. The fair value of the following investments was measured using NAV (or its equivalent).

| Investment Type | Fair Value at December 31, 2016 | Fair Value at December 31, 2015 | | Redemption Frequency (if currently eligible) | Redemption Notice Period | Remaining Commitment December 31, 2016 | Remaining Commitment December 31, 2015 |
|---|---|---|---|---|---|---|---|
| 103-12 investment entities | $ 327,243,803 | $ 307,780,194 | {a} | Semi-monthly | 10 days | $ - | $ - |
| 103-12 investment entities | 885,522,602 | 802,130,084 | {a} | Monthly | 5 days | - | - |
| Common/collective trusts | 7,407,647,214 | 6,939,320,864 | {b} | Daily | None–2 days | - | - |
| Common/collective trusts | 3,060,651,397 | 2,921,615,421 | {b} | Weekly | 1–2 days | - | - |
| Limited partnerships | | | | | | | |
| Fixed income | 26,769,296 | 23,280,760 | {c} | Daily | None required | - | - |
| Fixed income | 53,147,490 | 131,451,953 | {c} | Bi-annually | 90 days | - | - |
| Fixed income | 1,021,802,659 | 833,041,095 | {c} | Not permitted | N/A | 784,100,000 | 712,800,000 |
| Infrastructure | 558,103,386 | 622,577,385 | {d} | Quarterly | 90 days | - | - |
| Infrastructure | 382,030,858 | 472,580,647 | {d} | Semi-annually | 90 days | - | - |
| Infrastructure | 233,881,119 | 243,934,385 | {d} | Not permitted | N/A | 14,600,000 | 14,600,000 |
| Private equity | 191,961,509 | 240,253,567 | {e} | Quarterly | 90 days | - | - |
| Private equity | 1,401,747,068 | 1,276,834,750 | {e} | Not permitted | N/A | 991,900,000 | 771,450,000 |
| Real assets | - | 176,495,131 | {f} | Monthly | 30 days | - | - |
| Real assets | 550,545,474 | 472,111,985 | {f} | Not permitted | N/A | 373,000,000 | 469,300,000 |
| Other private equity | | | | | | | |
| Fixed income | 27,485,616 | 26,300,949 | {g} | Daily | None required | - | - |
| Fixed income | 121,196,533 | 111,798,199 | {g} | Daily | 90 days | 110,000,000 | 10,000,000 |
| Fixed income | 84,910,035 | 77,917,128 | {g} | Semi-annually | 180 days | - | - |
| Fixed income | 179,937,332 | 204,485,604 | {g} | Not permitted | N/A | 4,800,000 | 4,800,000 |
| Private equity | - | 65,609,138 | {h} | Semi-annually | 180 days | - | - |
| Private equity | - | 13,518,607 | {h} | 3 years | 180 days | - | - |
| Private equity | 255,999,903 | 169,718,792 | {h} | Not permitted | N/A | 69,300,000 | 139,900,000 |
| Real estate | 176,415,413 | 125,116,402 | {i} | Quarterly | N/A | 132,800,000 | 198,400,000 |
| Real estate | 561,709,403 | 258,016,281 | {i} | See {i} | See {i} | 39,100,000 | 77,700,000 |
| Pooled separate accounts | 554,143,447 | 322,988,830 | {j} | Daily | 15 days | - | - |
| Pooled separate accounts | 516,262,025 | 494,821,333 | {j} | Monthly | 30–90 days | - | - |
| Pooled separate accounts | 1,738,516,653 | 1,674,334,016 | {j} | Quarterly | 90 days | - | - |
| | $ 20,317,630,235 | $ 19,008,033,500 | | | | | |

In addition to the remaining commitments identified above, the Plan has an unfunded commitment to the Western Conference of Teamsters Separate Account (WCOT) real estate holding totaling $50,000,000 and $290,600,000 as of December 31, 2016 and 2015, respectively.

## NOTE 11. INVESTMENTS IN CERTAIN ENTITIES THAT CALCULATE NET ASSET VALUE (CONT'D)

{a} These investments are direct filing entities with the Department of Labor; therefore, information regarding the investments' strategy is not disclosed.

{b} This class includes investments in common/collective trusts that invest in domestic equities, international equities, commodities and fixed-income securities. The investment managers adopt a strategy in order to track or exceed the following indices: Barclays Capital U.S. Treasury Bellwethers 3-Month Index, S&P 500 Index, Dow Jones U.S. Completion Total Stock Market Index, and MSCI All Country World Index ex-U.S.

{c} This class of investments consists of limited partnerships that invest in various types of fixed-income securities directly or indirectly through other limited partnerships. The strategies used by the limited partnerships include investments in mezzanine securities, first-lien senior-secured debt, investments in distressed debt, bank loans and distressed residential real estate loans.

{d} This class of investments consists of three limited partnerships that invest in domestic and international infrastructure-related projects. These investments seek to provide superior returns through various domestic and international infrastructure projects, such as wind farms, wastewater plants, airports and electrical distribution.

{e} This class of investments consists of limited partnerships that are considered private equity investments. The managers in this class utilize various investment strategies in order to achieve superior returns and capital appreciation. Investments may be made directly by the limited partnership or indirectly through a fund-of-funds investment structure. Strategies utilized by these managers include activist investments, investments in middle-market business, investments in transportation-related companies, and domestic and international equity and equity-related investments.

{f} This investment class consists of limited partnerships that invest in real assets, including oil and gas-focused investments and commodities. The oil and gas investments include U.S. and international privately negotiated equity and equity-related investments, and investments in known energy-producing, on-shore regions of North America. These investments seek to provide a diverse portfolio of energy and energy-related infrastructure investments. The commodity-focused investment seeks to outperform a simple average of the following four major commodities indices: S&P Goldman Sachs Commodity Total Return Index, DJ UBS Commodity Total Return Index, Reuters/Jefferies Commodity Research Bureau's Total Return Index and Rogers International Commodity Total Return Index.

## NOTE 11. INVESTMENTS IN CERTAIN ENTITIES THAT CALCULATE NET ASSET VALUE (CONT'D)

{g} This class of investments includes limited liability companies and other private equity funds that focus on fixed-income investments. These funds make direct or indirect investments that seek to generate current income and capital appreciation while minimizing the risk of loss of principal through lending to middle-market companies, commercial lending and high-yield structured finance securities.

{h} This investment class represents limited liability companies and other private equity investments that focus on real estate ventures, venture capital and corporate finance transactions. The strategy of the real estate venture fund is to acquire, own and manage residential rental real estate, primarily single-family homes, in various major markets in the U.S. The venture capital investments generate capital returns by making direct equity-oriented investments in venture capital companies or investing in limited partnerships that make equity-oriented investments in venture capital companies. These investments can include early-stage investments in businesses still in the conceptual stage, businesses where products may not be fully developed and revenues and/or profits may be several years away, and later-stage venture capital investments in need of additional growth capital. The corporate finance investment seeks to generate capital returns through investing directly or indirectly in management buy-in, management buy-out and leveraged buy-out transactions.

{i} This class of investments includes two limited liability companies that directly own timber-producing real estate and related assets, or real estate devoted to agricultural use. A request for a partial withdrawal from the timber-related investment may be made at any time, and the investment manager will sell such investments allocated to the Plan's account, as it determines it necessary, to obtain funds for each partial withdrawal.

{j} The pooled separate accounts maintained by Prudential include holdings in debt securities, mortgage securities and real estate investments. The debt security investment strategy seeks to achieve long-term total return greater than public bond portfolios of comparable credit quality and duration by primarily investing in privately placed corporate debt securities. The mortgage portfolio invests in mortgages on properties constructed with union labor with fixed maturity dates. The real estate accounts invest in diversified equity real estate investments in income-producing properties with potential for capital appreciation, office buildings, retail, hotel and self-storage properties. The real estate accounts target returns similar to the NFI-ODCE Index. The pooled separate account maintained by Union Labor Life Insurance Company include mortgage securities. The mortgage

## NOTE 11. INVESTMENTS IN CERTAIN ENTITIES THAT CALCULATE NET ASSET VALUE (CONT'D)

portfolio invests in mortgages on properties constructed with union labor. The portfolio is benchmarked against the Barclays Capital Aggregate Index (the Index). Target returns may vary because the Index include securities that are SEC registered or unregistered while the portfolio holdings are not publicly traded and the holdings, characteristics and volatility may differ.

## NOTE 12. NET ASSETS AVAILABLE FOR BENEFITS

The Plan allocates net assets available for benefits between Retired and Survivor Guaranteed Annuities and certain Non-Guaranteed Benefits for Retirees and Survivors and Future Retirees and Survivors. Effective January 1, 1998, the Plan entered into two insurance company group annuity contracts with Prudential, which superseded the group annuity contract in effect since 1955. Under one contract, Prudential guarantees retirement benefits to a closed group of annuitants and their beneficiaries (Retired and Survivor Guaranteed Annuities). The initial contribution to this contract was $7.46 billion, representing an amount equal to 105% of the Contract Liability Amount as of the effective date of the contract. This contract will remain in full force and effect until such date that there are no further annuities or other guaranteed payments payable under the contract. The contract will terminate at that time, and the remaining assets held under the contract, if any, less any expenses or other fees, will be transferred back to the general Plan assets. Non-Guaranteed Benefits are covered by the remaining Plan assets, including a second contract that consists of separate investment accounts managed by Prudential. The net assets available for benefits allocated between the Retired and Survivor Guaranteed Annuities and Non-Guaranteed Benefits for Retirees and Survivors and Future Retirees and Survivors are summarized as follows:

| | December 31, | |
|---|---|---|
| | 2016 | 2015 |
| Retired and Survivor Guaranteed Annuities | $ 1,717,759,036 | $ 1,967,497,807 |
| Non-Guaranteed Benefits for Retirees and Survivors and Future Retirees and Survivors | 36,329,309,169 | 34,374,336,393 |
| Net assets available for benefits | $ 38,047,068,205 | $ 36,341,834,200 |

## NOTE 13. EMPLOYER WITHDRAWAL LIABILITY

The Plan complies with the provisions of the Multiemployer Pension Plan Amendment Act of 1980 (MPPAA), which requires imposition of withdrawal liability on a contributing employer that partially or totally withdraws from the Plan. Under the provisions of MPPAA, a portion of the Plan's unfunded vested liability would be allocated to a withdrawing employer. The Plan's actuary has advised the Plan that, as of December 31, 2015, the Plan has an estimated unfunded vested liability of $3.271 billion for withdrawal liability purposes.

For the years ended December 31, 2016 and 2015, employers who have withdrawn from the Plan have been assessed a withdrawal liability of approximately $13,800,000 and $31,800,000, respectively. Due to the poor financial condition of some withdrawing employers, it is likely that the withdrawn employers assessed withdrawal liability will file for bankruptcy, become insolvent, or otherwise default on their withdrawal liability payment obligations. Generally accepted accounting principles state that the amounts assessed against employers withdrawing from the Plan may be recorded as a receivable, net of an allowance for uncollectible amounts. The Trustees of the Plan are concerned that, even with their best efforts at estimating an allowance for uncollectibility, the amount of withdrawal liability that will actually be received may vary significantly. In accordance with the Plan's accounting policy, the Plan has recorded a receivable of $15,000,000 and $37,000,000, as of December 31, 2016 and 2015, respectively. During the years ended December 31, 2016 and 2015, the Plan recorded approximately $11,000,000 and $56,000,000 in withdrawal liability revenue.

## NOTE 14. RECONCILIATION OF FINANCIAL STATEMENTS TO FORM 5500

The following is a reconciliation of net assets available for benefits per the financial statements to the Form 5500. Benefit obligations currently payable represents payments to be issued subsequent to the end of the year for participants whose benefits were approved for payment prior to year-end.

| | December 31, | |
|---|---|---|
| | 2016 | 2015 |
| Net assets available for benefits per the financial statements | $ 38,047,068,205 | $ 36,341,834,200 |
| Benefit obligations currently payable | (6,950,508) | (8,773,330) |
| Net assets available for benefits per the Form 5500 | $ 38,040,117,697 | $ 36,333,060,870 |

## NOTE 14. RECONCILIATION OF FINANCIAL STATEMENTS TO FORM 5500 (CONT'D)

The following is a reconciliation of benefits paid to or for participants per the financial statements to the Form 5500 for the year ended December 31, 2016:

| | | |
|---|---|---|
| Benefits paid to or for participants per the financial statements | $ | 2,673,830,481 |
| Add - amounts currently payable at end of year | | 6,950,508 |
| Less - amounts currently payable at beginning of year | | (8,773,330) |
| Benefits paid to or for participants per the Form 5500 | $ | 2,672,007,659 |

## NOTE 15. TRANSFER OF ASSETS

During the year ended December 31, 2016, the Plan transferred $2,789,868 to the IAM National Pension Plan (the IAM Plan). The payment represents a transfer required under ERISA Section 4235 of the Plan's nonforfeitable benefit liability to the IAM Plan for certain employees that ceased participating in the Plan and began participating in the IAM Plan as a result of a certified change of collective bargaining representative.

## NOTE 16. SUBSEQUENT EVENTS

Subsequent events were evaluated through the date on which the financial statements were available to be issued. This date is approximately the same as the independent auditors' report date.

# ADDITIONAL INFORMATION

LINDQUISTCPA
LEADERSHIP + QUALITY

# INDEPENDENT AUDITORS' REPORT ON ADDITIONAL INFORMATION

To the Participants and Trustees of
Western Conference of Teamsters Pension Plan

We have audited the financial statements of Western Conference of Teamsters Pension Plan (the Plan) for the years ended December 31, 2016 and 2015, and have issued our report thereon dated September 7, 2017, which contained an unmodified opinion on those financial statements. Our audits were performed for the purpose of forming an opinion on the financial statements taken as a whole. The accompanying information, included on page 35, Schedule G - Financial Transaction Schedules (IRS Form 5500) and Schedule H - Financial Schedules (IRS Form 5500), is presented for the purpose of additional analysis and is not a required part of the basic financial statements, but is additional 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 audits of the basic financial statements and certain underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States of America. In our opinion, the information is fairly stated, in all material respects, in relation to the financial statements taken as a whole.

Lindquist LLP

September 7, 2017

9725 3rd Avenue NE, Suite 603 Seattle, Washington 98115-2060 206-522-6370 Main 206-522-6374 Fax

## WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN

SCHEDULES OF ADMINISTRATIVE EXPENSES
YEARS ENDED DECEMBER 31, 2016 AND 2015

| | 2016 | 2015 |
|---|---|---|
| Accounting and auditing | $ 344,023 | $ 356,486 |
| Actuarial fees | 1,484,607 | 1,521,706 |
| Administrative offices (see Note 2) | 55,394,818 | 52,882,237 |
| Banking | 91,957 | 91,027 |
| Chairman/Co-Chairman office expenses | 816,453 | 889,406 |
| Consultants' fees | 69,670 | 72,087 |
| Data-processing-related expenses | | |
| Communications | 389,165 | 377,983 |
| Depreciation and amortization | 436,625 | 366,834 |
| IT support and operations | 4,992,464 | 4,299,810 |
| Maintenance and supplies | 704,865 | 1,077,239 |
| TRACS operations (Prudential) | 3,125 | 3,049 |
| Delinquency collection fees | 285,969 | 349,452 |
| Insurance | 1,388,580 | 1,265,045 |
| Interest | 56,608 | 804 |
| Legal fees | 3,720,806 | 2,500,339 |
| Pension Benefit Guaranty Corporation premiums | 15,196,518 | 14,390,584 |
| Printing and postage | 652,453 | 576,655 |
| Prudential administrative fees | 11,796,279 | 11,786,430 |
| State premium taxes (Prudential) | 667,543 | 729,468 |
| Trustees' travel and meetings | 348,040 | 360,076 |
| Total | $ 98,840,568 | $ 93,896,717 |

**Western Conference of Teamsters Pension Plan**
**Financial Transaction Schedule**
**Form 5500 - Schedule G - Part I**
**Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible**
**December 31, 2016**
**EIN: 91-6145047**
**Plan Number: 001**

| (a) | Identity and address of obligor (b) | Detailed description of loan (c) | Original amount of loan (d) | Amount received during reporting year: Principal (e) | Amount received during reporting year: Interest (f) | Unpaid balance at end of year (g) | Amount overdue: Principal (h) | Amount overdue: Interest (i) |
|---|---|---|---|---|---|---|---|---|
| | Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 0.00%; 09/26/2014<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | $ 5,840,000 | $ 202,212 | $ - | 3,408,810 | $ 3,408,810 | $ - |
| | Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 0.00%; 05/17/2013<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 3,955,000 | 135,578 | - | 2,324,947 | 2,324,947 | - |
| | Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 0.00%; 11/10/2049<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 1,890,000 | 64,463 | - | 1,114,960 | 1,114,960 | - |
| | Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 0.00%; 09/26/2014<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 1,155,000 | 39,992 | - | 702,463 | 702,463 | - |
| | Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 0.00%; 09/27/2027<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 1,465,000 | 50,902 | - | 901,159 | 901,159 | - |
| | Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 0.00%; 09/26/2014<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 370,000 | 12,811 | - | 225,033 | 225,033 | - |
| | Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 0.00%; 05/17/2013<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 245,000 | 8,399 | - | 144,023 | 144,023 | - |
| | Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 0.00%; 11/10/2049<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 360,000 | 12,279 | - | 212,373 | 212,373 | - |
| | Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 0.00%; 09/27/2027<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 1,050,000 | 36,482 | - | 645,882 | 645,882 | - |

**Western Conference of Teamsters Pension Plan**
**Financial Transaction Schedule**
**Form 5500 - Schedule G - Part I**
**Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible**
**December 31, 2016**
**EIN: 91-6145047**
**Plan Number: 001**

| (a) | Identity and address of obligor (b) | Detailed description of loan (c) | Original amount of loan (d) | Amount received during reporting year: Principal (e) | Amount received during reporting year: Interest (f) | Unpaid balance at end of year (g) | Amount overdue: Principal (h) | Amount overdue: Interest (i) |
|---|---|---|---|---|---|---|---|---|
| | Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 0.00%; 04/04/2016<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | $ 3,165,000 | $ 109,109 | $ - | 1,853,183 | $ 1,853,183 | $ - |
| | Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 0.00%; 05/17/2013<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 3,470,000 | 117,416 | - | 2,058,313 | 2,058,313 | - |
| | Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 7.25% CV PFD P<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 9,117,879 | 3,483 | - | 9,064,339 | 9,064,339 | - |
| | Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 8.75% CV PFD Q<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 10,074,900 | 4,454 | - | 10,015,135 | 10,015,135 | - |
| | Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms 0.000%; 12/28/2017<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 2,475,000 | 13,849 | - | 2,461,151 | 2,461,151 | - |
| | Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms 5.857%; 11/30/2056<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 340,000 | - | - | 340,000 | 340,000 | - |
| | Tribune Company<br>435 North Michigan Avenue<br>Chicago, IL 60611 | Terms: CV Units 2.00%; 05/15/2029<br>The Company is in bankruptcy. The security in under litigation and is being marked by the brokers. | 20,789,264 | - | - | 20,789,264 | 20,789,264 | - |
| | L'arte Della Cucina, LLC<br>414 NE 2nd Ave<br>Miami, FL 33137 | Terms: 12.5%; 5/11/2018<br>Collateral: Common equity of LDC Stone, Inc<br>In Q2 2017, LDC Stone, Inc. purchased a cabinet manufacturer and stone surface distributor to provide product and geographic diversity. The expectation is the combined entity will create cash flow in order to pay down the debt. | 10,543,931 | - | - | 10,543,931 | - | 2,071,718 |
| | JDC Drilling Company, LLC<br>3801 S. Bryant Ave.<br>Oklahoma City, OK 73115 | Terms 11%-13%; 6/7/2018<br>Collateral: Common equity of company supported by drilling rigs asset value. The Company is in discussions to sell rigs in order to reduce debt. | 6,152,817 | - | - | 6,727,452 | - | 1,588,484 |

**Western Conference of Teamsters Pension Plan**
**Financial Transaction Schedule**
**Form 5500 - Schedule G - Part I**
**Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible**
**December 31, 2016**
**EIN: 91-6145047**
**Plan Number: 001**

| (a) | Identity and address of obligor (b) | Detailed description of loan (c) | Original amount of loan (d) | Amount received during reporting year Principal (e) | Amount received during reporting year Interest (f) | Unpaid balance at end of year (g) | Amount overdue Principal (h) | Amount overdue Interest (i) |
|---|---|---|---|---|---|---|---|---|
| | SS Equipment Services II, LLC<br>114 N. Main Street<br>Cotulla, TX 78014 | Terms 8%; 4/30/2018<br>Collateral: Accounts receivable and various construction assets.<br>The company has been shut down as of February 2017. Collections continue to be sought from the company and its remaining assets | $ 3,465,312 | $ - | $ - | $ 3,564,586 | $ - | $ 682,335 |
| | UGHS<br>7501 Fannin Street<br>Houston, TX | Terms 8%-17%; 12/31/2020<br>Collateral: Bankruptcy proceeds were received post 12/31/2016 and potential insurance claims.<br>A bankruptcy settlement was reached with creditors. Recoverability may be less than the unpaid principal balance. Potential insurance claims are still ongoing. | 1,672,200 | - | - | 1,672,200 | 1,672,200 | 916,643 |
| | Ranger Offshore, Inc.<br>10370 Richmond Avenue<br>Suite 1000<br>Houston, TX 77042 | Terms 10.5%-12% 12/5/2018<br>Collateral: Cash, accounts receivable, and vessel assets.<br>Negotiations are ongoing. The Company is working to collect on two significant receivables that if collected will be used to reduce the loan balance. | 13,636,856 | - | 610,711 | 13,951,611 | - | 1,010,559 |
| | | | $ 101,233,159 | $ 811,429 | $ 610,711 | 92,720,815 | $ 57,933,235 | $ 6,269,739 |

**Western Conference of Teamsters Pension Plan**
**Financial Transactions Schedule**
**Form 5500 - Schedule G - Part II**
**Overdue Lease Explanation**
**December 31, 2016**
**EIN: 91-6145047**
**Plan No.: 001**

| Property Name | Identity of lessor/ lessee | Relationship to plan | Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs expenses, renewal options, date property was leased). What is being done to collect the amount in arrears | Original cost | Current value of the lease | Gross rental receipts during the plan year | Expenses paid during the plan year | Net receipts | Amount in arrears |
|---|---|---|---|---|---|---|---|---|---|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) |
| **Florin Towne Center** | Florin Associates LLC/Impulse | Retail Tenant | Retail Center consisting of 267,010 sf of space located in Sacramento, CA and was acquired 3Q2009. Tenant had fallen behind in paying rent due to slowing business and was on a MTM basis. Tenant vacated in August 2016 and the AR balance was deemed uncollectible. | | | | | | $ 18,600 |
| | | | **TOTAL** | - | - | - | - | - | **$ 18,600** |

**Western Conference of Teamsters Pension Plan**
**Supplemental Schedule**
**Form 5500 - Schedule H - Line 4i**
**Schedule of Assets (Held at End of Year)**
**December 31, 2016**
**EIN: 91-6145047**
**Plan Number: 001**

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par, or maturity value (c) | Cost (d) | Current value (e) |
|---|---|---|---|---|
| | Investments with Prudential | | | |
| | Insurance Company of America | | | |
| | Strategic Bond Account (GA - 8216) | See appendix I | $ 1,785,450,082 | $ 2,025,658,404 |
| | Strategic Bond Account (GA - 8217) | See appendix II | 1,479,604,151 | 1,839,207,276 |
| | Fixed Dollar Account | Unallocated insurance contract | 100,606,689 | 100,606,689 |
| | 82/84 Annuity Account | See appendix III | 216,699,030 | 222,894,641 |
| | Property Investment Separate Account (PRISA) | Pooled separate account | 804,688,780 | 865,876,291 |
| | Property Investment Separate Account II (PRISA II) | Pooled separate account | 584,233,283 | 757,792,752 |
| | Private Placement Bond Separate Account (PRIVEST) | Pooled separate account | 482,196,205 | 464,360,735 |
| | Enhanced Bond Index Account (GA - 8217) | See appendix IV | 2,386,151,350 | 2,407,123,653 |
| | Union Mortgage Account (UMA) | Pooled separate account | 112,813,599 | 114,847,610 |
| | Mortgage Investment Separate Account (MORISA) | See appendix V | 30,633,767 | 28,538,423 |
| | Western Conference of Teamsters (WCOT) | See appendix VI | 1,073,672,097 | 1,171,515,138 |
| | Temporary Investment Account (GA - 8216) | Pooled separate account | 22,169,915 | 22,169,915 |
| | Temporary Investment Account (GA - 8217) | Pooled separate account | 531,973,532 | 531,973,532 |
| | Analytic Investors | See appendix VII | 929,857,309 | 1,014,272,542 |
| | BlackRock Asset Management | See appendix VIII | 747,617,087 | 738,303,700 |
| | Camden Asset Management | See appendix IX | 3,404,522,552 | 3,479,090,142 |
| | Golden Capital | See appendix X | 479,170,576 | 526,564,298 |
| | Intech | See appendix XI | 1,407,274,397 | 1,701,419,035 |
| | Mackay Shields | See appendix XII | 257,015,894 | 252,719,334 |
| | Martingale Asset Management Small Cap | See appendix XIII | 300,905,980 | 338,740,307 |
| | Martingale Asset Management Large Cap | See appendix XIV | 845,741,652 | 1,017,021,585 |
| | Mellon Transition Account | See appendix XV | 27,577 | 27,549 |
| | Oaktree Capital | See appendix XVI | 145,479,551 | 149,263,620 |
| | Wellington | See appendix XVII | 301,986,840 | 320,310,217 |
| | W.R. Huff Asset Management | See appendix XVIII | 3,290,351 | 94,637 |
| | White Oak Global Advisors | See appendix XIX | 194,876,007 | 187,477,926 |
| | UBS Holdings No. 260 LLC | See appendix XX | 832,619,226 | 1,246,343,826 |
| | Mellon Capital Management | See appendix XXI | 7,352,416,450 | 9,362,659,624 |
| | Invesco Common Commingled Funds | See appendix XXII | 750,011,059 | 1,022,491,087 |
| | Separate Account J of the Union Labor Life Insurance Co | Pooled separate account | 52,212,137 | 51,901,290 |
| | Arrowstreet Intl Equity ACWI ex US Fund | 103-12 Investment entity | 299,400,000 | 327,243,803 |
| | Bridgewater All Weather Portfolio | 103-12 Investment entity | 500,000,000 | 885,522,602 |
| | PIMCO Income Institutional Fund | Mutual Fund | 369,781,331 | 364,395,113 |
| | Limited Partnerships and Other Private Equity | See appendix XXIII | 5,044,434,886 | 5,891,362,657 |
| | Collateral Held For Securities on Loan | See appendix XXIV | 2,799,861,122 | 2,688,322,464 |
| | | | | $ 42,118,112,417 |

# Appendix I

# Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Asset-Backed** | | | | | | | | | | |
| 05377RCA0 | AVIS BUDGET RENTAL CAR FUNDING | 2.63% | 12/20/2021 | 05/20/2015 | 9,700,000.00 | 9,697,827.20 | 9,578,200.01 | 9,581,352.51 | 3,152.50 | 0.00 |
| **Totals for Cusip** | | | | | **9,700,000.00** | **9,697,827.20** | **9,578,200.01** | **9,581,352.51** | **3,152.50** | **0.00** |
| 161571FQ2 | CHASE ISSUANCE TRUST | 2.16% | 09/16/2024 | 01/17/2013 | 900,000.00 | 893,003.91 | 874,176.84 | 876,690.00 | 2,513.16 | 0.00 |
| 161571FQ2 | CHASE ISSUANCE TRUST | 2.16% | 09/16/2024 | 02/19/2013 | 16,250,000.00 | 15,919,921.88 | 15,783,748.50 | 15,829,125.00 | 45,376.50 | 0.00 |
| **Totals for Cusip** | | | | | **17,150,000.00** | **16,812,925.79** | **16,657,925.34** | **16,705,815.00** | **47,889.66** | **0.00** |
| 193906AD6 | COLLEGE & UNIV FACILITY LOAN | 4.00% | 06/01/2018 | 05/03/1988 | 69,991.48 | 35,058.73 | 70,070.78 | 70,212.40 | 141.62 | 0.00 |
| **Totals for Cusip** | | | | | **69,991.48** | **35,058.73** | **70,070.78** | **70,212.40** | **141.62** | **0.00** |
| 34530MAA7 | FORD CREDIT AUTO OWNER TRUST/F | 2.26% | 11/15/2025 | 05/06/2014 | 1,500,000.00 | 1,499,625.75 | 1,512,100.05 | 1,512,804.00 | 703.95 | 0.00 |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,499,625.75** | **1,512,100.05** | **1,512,804.00** | **703.95** | **0.00** |
| 34530NAA5 | FORD CREDIT AUTO OWNER TRUST | 2.31% | 04/15/2026 | 10/07/2014 | 5,700,000.00 | 5,697,908.67 | 5,690,641.74 | 5,747,670.81 | 57,029.07 | 0.00 |
| **Totals for Cusip** | | | | | **5,700,000.00** | **5,697,908.67** | **5,690,641.74** | **5,747,670.81** | **57,029.07** | **0.00** |
| 34530WAA5 | FORD CREDIT AUTO OWNER TRUST/F | 2.44% | 01/15/2027 | 07/21/2015 | 2,800,000.00 | 2,798,893.16 | 2,784,644.24 | 2,824,604.72 | 39,960.48 | 0.00 |
| **Totals for Cusip** | | | | | **2,800,000.00** | **2,798,893.16** | **2,784,644.24** | **2,824,604.72** | **39,960.48** | **0.00** |
| 42806DAA7 | HERTZ VEHICLE FINANCING LLC | 2.73% | 03/25/2021 | 04/07/2015 | 8,200,000.00 | 8,199,454.70 | 8,128,833.84 | 8,140,937.86 | 12,104.02 | 0.00 |
| **Totals for Cusip** | | | | | **8,200,000.00** | **8,199,454.70** | **8,128,833.84** | **8,140,937.86** | **12,104.02** | **0.00** |
| **Totals for Asset-Backed** | | | | | **45,119,991.48** | **44,741,694.00** | **44,422,416.00** | **44,583,397.30** | **160,981.30** | **0.00** |
| **Corporate** | | | | | | | | | | |
| 00037BAA0 | ABB FINANCE USA INC | 1.62% | 05/08/2017 | 05/03/2012 | 2,835,000.00 | 2,815,155.00 | 2,836,907.96 | 2,838,818.75 | 1,910.79 | 0.00 |
| **Totals for Cusip** | | | | | **2,835,000.00** | **2,815,155.00** | **2,836,907.96** | **2,838,818.75** | **1,910.79** | **0.00** |
| 00084DAE0 | ABN AMRO BANK NV | 4.25% | 02/02/2017 | 01/30/2012 | 2,140,000.00 | 2,137,902.80 | 2,197,546.74 | 2,144,618.12 | 0.00 | (52,928.62) |
| **Totals for Cusip** | | | | | **2,140,000.00** | **2,137,902.80** | **2,197,546.74** | **2,144,618.12** | **0.00** | **(52,928.62)** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 00206RCG5 | AT&T INC | 4.80% | 06/15/2044 | 06/03/2014 | 2,000,000.00 | 1,992,720.00 | 1,832,272.00 | 1,889,828.00 | 57,556.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,992,720.00** | **1,832,272.00** | **1,889,828.00** | **57,556.00** | **0.00** |
| 00206RCL4 | AT&T CORP | 2.45% | 06/30/2020 | 04/23/2015 | 1,985,000.00 | 1,983,987.65 | 1,954,875.64 | 1,971,168.52 | 16,292.88 | 0.00 |
| **Totals for Cusip** | | | | | **1,985,000.00** | **1,983,987.65** | **1,954,875.64** | **1,971,168.52** | **16,292.88** | **0.00** |
| 00206RCV2 | AT&T CORP | 2.40% | 03/15/2017 | 03/17/2016 | 2,525,000.00 | 2,550,250.00 | 2,550,250.00 | 2,530,207.97 | 0.00 | (20,042.03) |
| **Totals for Cusip** | | | | | **2,525,000.00** | **2,550,250.00** | **2,550,250.00** | **2,530,207.97** | **0.00** | **(20,042.03)** |
| 00287YAP4 | ABBVIE INC | 3.20% | 11/06/2022 | 05/05/2015 | 750,000.00 | 748,522.50 | 738,249.75 | 750,493.50 | 12,243.75 | 0.00 |
| **Totals for Cusip** | | | | | **750,000.00** | **748,522.50** | **738,249.75** | **750,493.50** | **12,243.75** | **0.00** |
| 00287YAQ2 | ABBVIE INC | 3.60% | 05/14/2025 | 05/05/2015 | 1,195,000.00 | 1,192,908.75 | 1,179,387.33 | 1,183,633.16 | 4,245.83 | 0.00 |
| **Totals for Cusip** | | | | | **1,195,000.00** | **1,192,908.75** | **1,179,387.33** | **1,183,633.16** | **4,245.83** | **0.00** |
| 00287YAT6 | ABBVIE INC | 2.50% | 05/14/2020 | 05/05/2015 | 735,000.00 | 731,986.50 | 727,610.31 | 735,191.84 | 7,581.53 | 0.00 |
| **Totals for Cusip** | | | | | **735,000.00** | **731,986.50** | **727,610.31** | **735,191.84** | **7,581.53** | **0.00** |
| 00287YAX7 | ABBVIE INC | 2.85% | 05/14/2023 | 05/09/2016 | 5,000,000.00 | 4,999,350.00 | 4,999,350.00 | 4,850,385.00 | 0.00 | (148,965.00) |
| **Totals for Cusip** | | | | | **5,000,000.00** | **4,999,350.00** | **4,999,350.00** | **4,850,385.00** | **0.00** | **(148,965.00)** |
| 00507UAP6 | ACTAVIS FUNDING SCS | 3.00% | 03/12/2020 | 03/03/2015 | 1,745,000.00 | 1,744,912.75 | 1,743,612.73 | 1,769,190.94 | 25,578.21 | 0.00 |
| **Totals for Cusip** | | | | | **1,745,000.00** | **1,744,912.75** | **1,743,612.73** | **1,769,190.94** | **25,578.21** | **0.00** |
| 00507UAR2 | ACTAVIS FUNDING SCS | 3.45% | 03/15/2022 | 03/03/2015 | 2,530,000.00 | 2,526,407.40 | 2,532,760.23 | 2,567,972.77 | 35,212.54 | 0.00 |
| **Totals for Cusip** | | | | | **2,530,000.00** | **2,526,407.40** | **2,532,760.23** | **2,567,972.77** | **35,212.54** | **0.00** |
| 00507UAS0 | ACTAVIS FUNDING SCS | 3.80% | 03/15/2025 | 03/03/2015 | 655,000.00 | 652,674.75 | 651,654.92 | 655,771.59 | 4,116.67 | 0.00 |
| **Totals for Cusip** | | | | | **655,000.00** | **652,674.75** | **651,654.92** | **655,771.59** | **4,116.67** | **0.00** |
| 00817YAP3 | AETNA INC | 4.75% | 03/15/2044 | 06/12/2014 | 835,000.00 | 873,025.90 | 846,454.53 | 878,407.48 | 31,952.95 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 00817YAP3 | AETNA INC | 4.75% | 03/15/2044 | 05/20/2016 | 845,000.00 | 912,684.50 | 912,684.50 | 888,927.33 | 0.00 | (23,757.17) |
| **Totals for Cusip** | | | | | **1,680,000.00** | **1,785,710.40** | **1,759,139.03** | **1,767,334.81** | **31,952.95** | **(23,757.17)** |
| 00817YAT5 | AETNA INC | 1.90% | 06/07/2019 | 06/02/2016 | 2,450,000.00 | 2,448,162.50 | 2,448,162.50 | 2,444,382.15 | 0.00 | (3,780.35) |
| **Totals for Cusip** | | | | | **2,450,000.00** | **2,448,162.50** | **2,448,162.50** | **2,444,382.15** | **0.00** | **(3,780.35)** |
| 00817YAU2 | AETNA INC | 2.40% | 06/15/2021 | 06/02/2016 | 835,000.00 | 834,916.50 | 834,916.50 | 831,219.12 | 0.00 | (3,697.38) |
| **Totals for Cusip** | | | | | **835,000.00** | **834,916.50** | **834,916.50** | **831,219.12** | **0.00** | **(3,697.38)** |
| 008281AG2 | AFRICAN DEVELOPMENT BANK | 8.80% | 09/01/2019 | 02/19/2004 | 8,740,000.00 | 12,137,849.80 | 10,654,269.76 | 10,308,183.24 | 0.00 | (346,086.52) |
| 008281AG2 | AFRICAN DEVELOPMENT BANK | 8.80% | 09/01/2019 | 12/18/2006 | 7,740,000.00 | 10,230,190.20 | 9,435,245.76 | 9,128,757.24 | 0.00 | (306,488.52) |
| **Totals for Cusip** | | | | | **16,480,000.00** | **22,368,040.00** | **20,089,515.52** | **19,436,940.48** | **0.00** | **(652,575.04)** |
| 008916AK4 | AGRIUM INC | 3.15% | 10/01/2022 | 09/24/2012 | 1,055,000.00 | 1,052,932.20 | 1,009,268.92 | 1,048,868.34 | 39,599.42 | 0.00 |
| **Totals for Cusip** | | | | | **1,055,000.00** | **1,052,932.20** | **1,009,268.92** | **1,048,868.34** | **39,599.42** | **0.00** |
| 010392FN3 | ALABAMA POWER CO | 2.80% | 04/01/2025 | 04/09/2015 | 340,000.00 | 339,619.20 | 328,060.56 | 331,099.48 | 3,038.92 | 0.00 |
| **Totals for Cusip** | | | | | **340,000.00** | **339,619.20** | **328,060.56** | **331,099.48** | **3,038.92** | **0.00** |
| 01959EAB4 | ALLIED WORLD ASSURANCE | 5.50% | 11/15/2020 | 11/09/2010 | 755,000.00 | 751,557.20 | 822,673.67 | 814,439.64 | 0.00 | (8,234.03) |
| **Totals for Cusip** | | | | | **755,000.00** | **751,557.20** | **822,673.67** | **814,439.64** | **0.00** | **(8,234.03)** |
| 02377AAA6 | AMER AIRLN 14 1 A PTT | 3.70% | 04/01/2028 | 09/02/2014 | 557,797.94 | 557,797.94 | 558,132.62 | 552,219.96 | 0.00 | (5,912.66) |
| **Totals for Cusip** | | | | | **557,797.94** | **557,797.94** | **558,132.62** | **552,219.96** | **0.00** | **(5,912.66)** |
| 02665WBG5 | AMERICAN HONDA FINANCE | 1.70% | 09/09/2021 | 09/06/2016 | 2,500,000.00 | 2,495,000.00 | 2,495,000.00 | 2,412,655.00 | 0.00 | (82,345.00) |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,495,000.00** | **2,495,000.00** | **2,412,655.00** | **0.00** | **(82,345.00)** |
| 02665WBH3 | AMERICAN HONDA FINANCE | 2.30% | 09/09/2026 | 09/06/2016 | 1,585,000.00 | 1,580,213.30 | 1,580,213.30 | 1,479,439.00 | 0.00 | (100,774.30) |
| **Totals for Cusip** | | | | | **1,585,000.00** | **1,580,213.30** | **1,580,213.30** | **1,479,439.00** | **0.00** | **(100,774.30)** |
| 03040WAL9 | AMERICAN WATER CAPITAL C | 3.40% | 03/01/2025 | 08/10/2015 | 2,500,000.00 | 2,491,675.00 | 2,539,892.50 | 2,558,380.00 | 18,487.50 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,491,675.00** | **2,539,892.50** | **2,558,380.00** | **18,487.50** | **0.00** |
| 031162CE8 | AMGEN INC | 4.66% | 06/15/2051 | 05/25/2016 | 1,460,000.00 | 1,514,954.40 | 1,514,954.40 | 1,403,217.68 | 0.00 | (111,736.72) |
| **Totals for Cusip** | | | | | **1,460,000.00** | **1,514,954.40** | **1,514,954.40** | **1,403,217.68** | **0.00** | **(111,736.72)** |
| 031162CJ7 | AMGEN INC | 2.60% | 08/19/2026 | 08/10/2016 | 5,710,000.00 | 5,706,516.90 | 5,706,516.90 | 5,251,698.27 | 0.00 | (454,818.63) |
| **Totals for Cusip** | | | | | **5,710,000.00** | **5,706,516.90** | **5,706,516.90** | **5,251,698.27** | **0.00** | **(454,818.63)** |
| 035229CJ0 | ANHEUSER BUSCH COS INC | 6.80% | 08/20/2032 | 04/15/2014 | 1,000,000.00 | 1,308,430.00 | 1,210,639.00 | 1,279,335.00 | 68,696.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,308,430.00** | **1,210,639.00** | **1,279,335.00** | **68,696.00** | **0.00** |
| 035229DC4 | ANHEUSER BUSCH COS INC | 6.45% | 09/01/2037 | 05/25/2011 | 825,000.00 | 947,883.75 | 976,748.03 | 1,051,342.88 | 74,594.85 | 0.00 |
| 035229DC4 | ANHEUSER BUSCH COS INC | 6.45% | 09/01/2037 | 09/12/2013 | 350,000.00 | 426,209.00 | 414,377.95 | 446,024.25 | 31,646.30 | 0.00 |
| **Totals for Cusip** | | | | | **1,175,000.00** | **1,374,092.75** | **1,391,125.98** | **1,497,367.13** | **106,241.15** | **0.00** |
| 03523TBE7 | ANHEUSER-BUSCH INBEV WOR | 7.75% | 01/15/2019 | 03/14/2011 | 4,000,000.00 | 3,996,796.92 | 4,623,740.00 | 4,455,472.00 | 0.00 | (168,268.00) |
| **Totals for Cusip** | | | | | **4,000,000.00** | **3,996,796.92** | **4,623,740.00** | **4,455,472.00** | **0.00** | **(168,268.00)** |
| 037833BB5 | APPLE INC | 0.90% | 05/12/2017 | 05/06/2015 | 2,750,000.00 | 2,748,102.50 | 2,741,497.00 | 2,749,565.50 | 8,068.50 | 0.00 |
| **Totals for Cusip** | | | | | **2,750,000.00** | **2,748,102.50** | **2,741,497.00** | **2,749,565.50** | **8,068.50** | **0.00** |
| 03938JAA7 | ARCH CAPITAL GRP US INC | 5.14% | 11/01/2043 | 12/10/2013 | 690,000.00 | 690,000.00 | 698,144.07 | 728,522.01 | 30,377.94 | 0.00 |
| **Totals for Cusip** | | | | | **690,000.00** | **690,000.00** | **698,144.07** | **728,522.01** | **30,377.94** | **0.00** |
| 03939CAA1 | ARCH CAPITAL FINANCE LLC | 4.01% | 12/15/2026 | 11/29/2016 | 595,000.00 | 595,000.00 | 595,000.00 | 603,562.65 | 8,562.65 | 0.00 |
| **Totals for Cusip** | | | | | **595,000.00** | **595,000.00** | **595,000.00** | **603,562.65** | **8,562.65** | **0.00** |
| 04351LAB6 | ASCENSION HEALTH | 3.94% | 11/15/2046 | 04/25/2016 | 975,000.00 | 975,000.00 | 975,000.00 | 930,947.55 | 0.00 | (44,052.45) |
| **Totals for Cusip** | | | | | **975,000.00** | **975,000.00** | **975,000.00** | **930,947.55** | **0.00** | **(44,052.45)** |
| 05464HAB6 | AXIS SPECIALTY FINAN PLC | 5.15% | 04/01/2045 | 03/06/2014 | 795,000.00 | 790,818.30 | 779,743.16 | 786,490.32 | 6,747.16 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **795,000.00** | **790,818.30** | **779,743.16** | **786,490.32** | **6,747.16** | **0.00** |
| 05523UAJ9 | BAE SYSTEMS HLDG | 6.38% | 06/01/2019 | 06/01/2009 | 1,545,000.00 | 1,539,607.95 | 1,729,052.76 | 1,685,483.76 | 0.00 | (43,569.00) |
| 05523UAJ9 | BAE SYSTEMS HLDG | 6.38% | 06/01/2019 | 04/07/2010 | 2,350,000.00 | 2,572,216.00 | 2,629,950.80 | 2,563,680.80 | 0.00 | (66,270.00) |
| 05523UAJ9 | BAE SYSTEMS HLDG | 6.38% | 06/01/2019 | 10/26/2011 | 1,303,000.00 | 1,451,620.18 | 1,458,223.78 | 1,421,479.18 | 0.00 | (36,744.60) |
| **Totals for Cusip** | | | | | **5,198,000.00** | **5,563,444.13** | **5,817,227.34** | **5,670,643.74** | **0.00** | **(146,583.60)** |
| 05523UAL4 | BAE SYSTEMS HLDG | 4.75% | 10/07/2044 | 09/30/2014 | 1,340,000.00 | 1,332,991.80 | 1,304,071.92 | 1,355,999.60 | 51,927.68 | 0.00 |
| **Totals for Cusip** | | | | | **1,340,000.00** | **1,332,991.80** | **1,304,071.92** | **1,355,999.60** | **51,927.68** | **0.00** |
| 055451AF5 | BHP FINANCE USA LTD | 5.40% | 03/29/2017 | 10/08/2010 | 1,300,000.00 | 1,507,402.00 | 1,354,252.90 | 1,311,622.00 | 0.00 | (42,630.90) |
| **Totals for Cusip** | | | | | **1,300,000.00** | **1,507,402.00** | **1,354,252.90** | **1,311,622.00** | **0.00** | **(42,630.90)** |
| 05565EAK1 | BMW US CAPITAL LLC | 1.45% | 09/13/2019 | 09/08/2016 | 3,250,000.00 | 3,245,937.50 | 3,245,937.50 | 3,211,809.25 | 0.00 | (34,128.25) |
| **Totals for Cusip** | | | | | **3,250,000.00** | **3,245,937.50** | **3,245,937.50** | **3,211,809.25** | **0.00** | **(34,128.25)** |
| 05565EAL9 | BMW US CAPITAL LLC | 1.85% | 09/15/2021 | 09/08/2016 | 1,165,000.00 | 1,163,671.90 | 1,163,671.90 | 1,124,957.78 | 0.00 | (38,714.12) |
| **Totals for Cusip** | | | | | **1,165,000.00** | **1,163,671.90** | **1,163,671.90** | **1,124,957.78** | **0.00** | **(38,714.12)** |
| 05565EAM7 | BMW US CAPITAL LLC | 2.25% | 09/15/2023 | 09/08/2016 | 1,365,000.00 | 1,360,782.15 | 1,360,782.15 | 1,308,165.49 | 0.00 | (52,616.66) |
| **Totals for Cusip** | | | | | **1,365,000.00** | **1,360,782.15** | **1,360,782.15** | **1,308,165.49** | **0.00** | **(52,616.66)** |
| 060505DA9 | BANK OF AMERICA CORP | 5.42% | 03/15/2017 | 05/31/2007 | 5,000,000.00 | 4,725,408.33 | 5,204,465.00 | 5,036,230.00 | 0.00 | (168,235.00) |
| **Totals for Cusip** | | | | | **5,000,000.00** | **4,725,408.33** | **5,204,465.00** | **5,036,230.00** | **0.00** | **(168,235.00)** |
| 06051GFC8 | BANK OF AMERICA CORP | 5.00% | 01/21/2044 | 12/01/2015 | 1,320,000.00 | 1,433,757.60 | 1,377,670.80 | 1,445,522.76 | 67,851.96 | 0.00 |
| **Totals for Cusip** | | | | | **1,320,000.00** | **1,433,757.60** | **1,377,670.80** | **1,445,522.76** | **67,851.96** | **0.00** |
| 06406HDB2 | BANK OF NY MELLON CORP | 1.60% | 05/22/2018 | 05/22/2015 | 2,990,000.00 | 2,989,730.90 | 2,978,817.40 | 2,991,261.78 | 12,444.38 | 0.00 |
| **Totals for Cusip** | | | | | **2,990,000.00** | **2,989,730.90** | **2,978,817.40** | **2,991,261.78** | **12,444.38** | **0.00** |
| 064255AS1 | BANK OF TOKYO-MITSUBISHI UFJ | 1.20% | 03/10/2017 | 03/04/2014 | 3,000,000.00 | 2,996,730.00 | 2,980,818.00 | 2,999,625.00 | 18,807.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,996,730.00** | **2,980,818.00** | **2,999,625.00** | **18,807.00** | **0.00** |
| 07177MAG8 | BAXALTA INC | 2.00% | 06/22/2018 | 05/27/2016 | 620,000.00 | 619,732.59 | 619,732.59 | 620,032.86 | 300.27 | 0.00 |
| **Totals for Cusip** | | | | | **620,000.00** | **619,732.59** | **619,732.59** | **620,032.86** | **300.27** | **0.00** |
| 07177MAL7 | BAXALTA INC | 3.60% | 06/23/2022 | 05/27/2016 | 2,075,000.00 | 2,073,385.68 | 2,073,385.68 | 2,090,879.98 | 17,494.30 | 0.00 |
| **Totals for Cusip** | | | | | **2,075,000.00** | **2,073,385.68** | **2,073,385.68** | **2,090,879.98** | **17,494.30** | **0.00** |
| 073902PR3 | BEAR STEARNS CO INC | 6.40% | 10/02/2017 | 09/27/2007 | 3,025,000.00 | 3,016,167.00 | 3,257,704.18 | 3,133,736.65 | 0.00 | (123,967.53) |
| 073902PR3 | BEAR STEARNS CO INC | 6.40% | 10/02/2017 | 04/02/2009 | 1,130,000.00 | 1,083,670.00 | 1,216,927.51 | 1,170,618.98 | 0.00 | (46,308.53) |
| **Totals for Cusip** | | | | | **4,155,000.00** | **4,099,837.00** | **4,474,631.69** | **4,304,355.63** | **0.00** | **(170,276.06)** |
| 073902RU4 | BEAR STEARNS CO INC | 7.25% | 02/01/2018 | 01/29/2008 | 1,430,000.00 | 1,426,081.80 | 1,577,415.84 | 1,513,280.34 | 0.00 | (64,135.50) |
| **Totals for Cusip** | | | | | **1,430,000.00** | **1,426,081.80** | **1,577,415.84** | **1,513,280.34** | **0.00** | **(64,135.50)** |
| 084423AT9 | BERKLEY WR CORP | 4.75% | 08/01/2044 | 07/30/2014 | 1,040,000.00 | 1,034,737.60 | 997,234.16 | 1,016,850.64 | 19,616.48 | 0.00 |
| **Totals for Cusip** | | | | | **1,040,000.00** | **1,034,737.60** | **997,234.16** | **1,016,850.64** | **19,616.48** | **0.00** |
| 097023AU9 | BOEING CO | 6.12% | 02/15/2033 | 09/25/2014 | 1,480,000.00 | 1,901,992.40 | 1,864,231.68 | 1,895,903.68 | 31,672.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,480,000.00** | **1,901,992.40** | **1,864,231.68** | **1,895,903.68** | **31,672.00** | **0.00** |
| 111013AG3 | BRITISH SKY BROADCASTING | 6.10% | 02/15/2018 | 02/07/2008 | 275,000.00 | 274,694.75 | 296,132.93 | 286,930.05 | 0.00 | (9,202.88) |
| **Totals for Cusip** | | | | | **275,000.00** | **274,694.75** | **296,132.93** | **286,930.05** | **0.00** | **(9,202.88)** |
| 111013AM0 | BRITISH SKY BROADCASTING | 2.62% | 09/16/2019 | 09/09/2014 | 670,000.00 | 669,001.70 | 666,904.60 | 672,730.25 | 5,825.65 | 0.00 |
| **Totals for Cusip** | | | | | **670,000.00** | **669,001.70** | **666,904.60** | **672,730.25** | **5,825.65** | **0.00** |
| 111021AE1 | BRITISH TELECOM PLC | 9.12% | 12/15/2030 | 12/05/2000 | 4,250,000.00 | 4,221,950.00 | 6,201,408.75 | 6,484,140.00 | 282,731.25 | 0.00 |
| **Totals for Cusip** | | | | | **4,250,000.00** | **4,221,950.00** | **6,201,408.75** | **6,484,140.00** | **282,731.25** | **0.00** |
| 12189QAB6 | BURLINGTON NORTH SANTA FE | 6.53% | 07/15/2037 | 06/01/2006 | 2,505,000.00 | 2,544,078.00 | 2,936,794.36 | 3,192,797.85 | 256,003.49 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,505,000.00** | **2,544,078.00** | **2,936,794.36** | **3,192,797.85** | **256,003.49** | **0.00** |
| 125094AQ5 | CPD FINANCIAL | 3.15% | 07/24/2024 | 07/21/2014 | 565,000.00 | 562,886.90 | 567,553.80 | 573,017.35 | 5,463.55 | 0.00 |
| **Totals for Cusip** | | | | | **565,000.00** | **562,886.90** | **567,553.80** | **573,017.35** | **5,463.55** | **0.00** |
| 12527GAE3 | CF INDUSTRIES INC | 5.38% | 03/15/2044 | 05/01/2014 | 1,000,000.00 | 1,065,350.00 | 869,717.00 | 825,310.00 | 0.00 | (44,407.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,065,350.00** | **869,717.00** | **825,310.00** | **0.00** | **(44,407.00)** |
| 12527GAF0 | CF INDUSTRIES INC | 5.15% | 03/15/2034 | 03/06/2014 | 1,450,000.00 | 1,442,460.00 | 1,275,585.30 | 1,232,500.00 | 0.00 | (43,085.30) |
| **Totals for Cusip** | | | | | **1,450,000.00** | **1,442,460.00** | **1,275,585.30** | **1,232,500.00** | **0.00** | **(43,085.30)** |
| 12527GAG8 | CF INDUSTRIES INC | 3.40% | 12/01/2021 | 11/10/2016 | 300,000.00 | 299,559.00 | 299,559.00 | 296,846.70 | 0.00 | (2,712.30) |
| **Totals for Cusip** | | | | | **300,000.00** | **299,559.00** | **299,559.00** | **296,846.70** | **0.00** | **(2,712.30)** |
| 125896BQ2 | CMS ENERGY CORP | 3.00% | 05/15/2026 | 05/02/2016 | 610,000.00 | 607,694.20 | 607,694.20 | 587,090.23 | 0.00 | (20,603.97) |
| **Totals for Cusip** | | | | | **610,000.00** | **607,694.20** | **607,694.20** | **587,090.23** | **0.00** | **(20,603.97)** |
| 126408HC0 | CSX CORP | 3.95% | 05/01/2050 | 09/06/2016 | 1,000,000.00 | 1,015,390.00 | 1,015,390.00 | 899,298.00 | 0.00 | (116,092.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,015,390.00** | **1,015,390.00** | **899,298.00** | **0.00** | **(116,092.00)** |
| 126408HG1 | CSX CORP | 4.25% | 11/01/2066 | 10/13/2016 | 1,310,000.00 | 1,306,738.10 | 1,306,738.10 | 1,195,485.04 | 0.00 | (111,253.06) |
| **Totals for Cusip** | | | | | **1,310,000.00** | **1,306,738.10** | **1,306,738.10** | **1,195,485.04** | **0.00** | **(111,253.06)** |
| 126410LK3 | CSX TRANSPORTATION INC | 9.75% | 06/15/2020 | 10/06/2004 | 6,000,000.00 | 7,315,472.46 | 7,622,508.00 | 7,386,708.00 | 0.00 | (235,800.00) |
| **Totals for Cusip** | | | | | **6,000,000.00** | **7,315,472.46** | **7,622,508.00** | **7,386,708.00** | **0.00** | **(235,800.00)** |
| 126650CB4 | CVS CAREMARK CORP | 2.25% | 12/05/2018 | 12/02/2013 | 4,330,000.00 | 4,325,107.10 | 4,350,892.25 | 4,367,952.45 | 17,060.20 | 0.00 |
| **Totals for Cusip** | | | | | **4,330,000.00** | **4,325,107.10** | **4,350,892.25** | **4,367,952.45** | **17,060.20** | **0.00** |
| 13034VAA2 | CALIFORNIA INSTITUTE OF TECH | 4.70% | 11/01/2111 | 06/07/2016 | 1,000,000.00 | 1,077,150.00 | 1,077,150.00 | 945,356.00 | 0.00 | (131,794.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,077,150.00** | **1,077,150.00** | **945,356.00** | **0.00** | **(131,794.00)** |
| 136375BQ4 | CANADIAN NATIONAL RAILWAY CO | 6.38% | 11/15/2037 | 01/14/2016 | 1,030,000.00 | 1,348,125.80 | 1,348,125.80 | 1,355,956.89 | 7,831.09 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,030,000.00** | **1,348,125.80** | **1,348,125.80** | **1,355,956.89** | **7,831.09** | **0.00** |
| 136375BT8 | CANADIAN NATIONAL RAILWAY CO | 5.55% | 03/01/2019 | 03/01/2011 | 2,825,000.00 | 3,171,684.00 | 3,097,985.40 | 3,038,092.58 | 0.00 | (59,892.82) |
| **Totals for Cusip** | | | | | **2,825,000.00** | **3,171,684.00** | **3,097,985.40** | **3,038,092.58** | **0.00** | **(59,892.82)** |
| 136375BZ4 | CANADIAN NATIONAL RAILWAY CO | 4.50% | 11/07/2043 | 10/29/2013 | 1,450,000.00 | 1,424,219.00 | 1,543,008.80 | 1,554,427.55 | 11,418.75 | 0.00 |
| **Totals for Cusip** | | | | | **1,450,000.00** | **1,424,219.00** | **1,543,008.80** | **1,554,427.55** | **11,418.75** | **0.00** |
| 13645RAD6 | CANADIAN PACIFIC RR CO | 7.12% | 10/15/2031 | 08/15/2013 | 800,000.00 | 971,560.00 | 990,642.40 | 1,084,138.40 | 93,496.00 | 0.00 |
| **Totals for Cusip** | | | | | **800,000.00** | **971,560.00** | **990,642.40** | **1,084,138.40** | **93,496.00** | **0.00** |
| 13645RAE4 | CANADIAN PACIFIC RR CO | 5.75% | 03/15/2033 | 11/06/2015 | 1,014,000.00 | 1,131,289.38 | 1,100,654.41 | 1,181,282.62 | 80,628.21 | 0.00 |
| **Totals for Cusip** | | | | | **1,014,000.00** | **1,131,289.38** | **1,100,654.41** | **1,181,282.62** | **80,628.21** | **0.00** |
| 13645RAH7 | CANADIAN PACIFIC RR CO | 6.50% | 05/15/2018 | 05/14/2008 | 472,000.00 | 470,055.36 | 516,354.78 | 500,758.02 | 0.00 | (15,596.76) |
| **Totals for Cusip** | | | | | **472,000.00** | **470,055.36** | **516,354.78** | **500,758.02** | **0.00** | **(15,596.76)** |
| 14149YAT5 | CARDINAL HEALTH INC | 4.62% | 12/15/2020 | 12/08/2010 | 1,040,000.00 | 1,034,810.40 | 1,127,963.20 | 1,115,342.80 | 0.00 | (12,620.40) |
| **Totals for Cusip** | | | | | **1,040,000.00** | **1,034,810.40** | **1,127,963.20** | **1,115,342.80** | **0.00** | **(12,620.40)** |
| 14149YAX6 | CARDINAL HEALTH INC | 1.70% | 03/15/2018 | 02/19/2013 | 400,000.00 | 399,360.00 | 398,914.00 | 399,598.40 | 684.40 | 0.00 |
| **Totals for Cusip** | | | | | **400,000.00** | **399,360.00** | **398,914.00** | **399,598.40** | **684.40** | **0.00** |
| 14149YBC1 | CARDINAL HEALTH INC | 1.95% | 06/15/2018 | 06/16/2015 | 2,575,000.00 | 2,572,991.50 | 2,568,294.70 | 2,580,598.05 | 12,303.35 | 0.00 |
| **Totals for Cusip** | | | | | **2,575,000.00** | **2,572,991.50** | **2,568,294.70** | **2,580,598.05** | **12,303.35** | **0.00** |
| 149123CE9 | CATERPILLAR INC | 4.75% | 05/15/2064 | 05/05/2014 | 3,100,000.00 | 3,089,956.00 | 2,986,099.80 | 3,305,455.60 | 319,355.80 | 0.00 |
| **Totals for Cusip** | | | | | **3,100,000.00** | **3,089,956.00** | **2,986,099.80** | **3,305,455.60** | **319,355.80** | **0.00** |
| 14916RAE4 | CATHOLIC HEALTH INITIATI | 2.60% | 08/01/2018 | 10/23/2013 | 790,000.00 | 789,668.20 | 793,254.01 | 797,726.20 | 4,472.19 | 0.00 |
| **Totals for Cusip** | | | | | **790,000.00** | **789,668.20** | **793,254.01** | **797,726.20** | **4,472.19** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 15639KAB8 | CENTRICA PLC | 5.38% | 10/16/2043 | 10/10/2013 | 1,665,000.00 | 1,652,246.10 | 1,662,500.84 | 1,762,610.63 | 100,109.79 | 0.00 |
| **Totals for Cusip** | | | | | **1,665,000.00** | **1,652,246.10** | **1,662,500.84** | **1,762,610.63** | **100,109.79** | **0.00** |
| 166764BH2 | CHEVRON CORPORATION | 1.56% | 05/16/2019 | 05/09/2016 | 2,300,000.00 | 2,300,000.00 | 2,300,000.00 | 2,290,553.90 | 0.00 | (9,446.10) |
| **Totals for Cusip** | | | | | **2,300,000.00** | **2,300,000.00** | **2,300,000.00** | **2,290,553.90** | **0.00** | **(9,446.10)** |
| 172967AS0 | CITIGROUP INC | 6.88% | 02/15/2098 | 12/05/2013 | 2,000,000.00 | 2,290,940.00 | 2,559,408.00 | 2,586,256.00 | 26,848.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,290,940.00** | **2,559,408.00** | **2,586,256.00** | **26,848.00** | **0.00** |
| 172967FX4 | CITIGROUP INC | 5.88% | 01/30/2042 | 06/03/2015 | 2,387,000.00 | 2,812,530.49 | 2,738,881.99 | 2,828,055.54 | 89,173.55 | 0.00 |
| **Totals for Cusip** | | | | | **2,387,000.00** | **2,812,530.49** | **2,738,881.99** | **2,828,055.54** | **89,173.55** | **0.00** |
| 172967KA8 | CITIGROUP INC | 4.45% | 09/29/2027 | 10/23/2015 | 1,980,000.00 | 1,985,920.20 | 1,966,890.42 | 2,011,375.08 | 44,484.66 | 0.00 |
| **Totals for Cusip** | | | | | **1,980,000.00** | **1,985,920.20** | **1,966,890.42** | **2,011,375.08** | **44,484.66** | **0.00** |
| 18600TAA0 | CLEVELAND CLINIC FOUND | 4.86% | 01/01/2114 | 09/11/2014 | 1,140,000.00 | 1,140,000.00 | 1,105,416.96 | 1,081,385.76 | 0.00 | (24,031.20) |
| **Totals for Cusip** | | | | | **1,140,000.00** | **1,140,000.00** | **1,105,416.96** | **1,081,385.76** | **0.00** | **(24,031.20)** |
| 195869AG7 | COLONIAL PIPELINE | 7.63% | 04/15/2032 | 07/02/2015 | 725,000.00 | 931,501.75 | 923,101.90 | 943,262.70 | 20,160.80 | 0.00 |
| **Totals for Cusip** | | | | | **725,000.00** | **931,501.75** | **923,101.90** | **943,262.70** | **20,160.80** | **0.00** |
| 198280AB5 | COLUMBIA PIPELINE GROUP | 2.45% | 06/01/2018 | 05/12/2016 | 825,000.00 | 824,860.41 | 824,860.41 | 829,031.78 | 4,171.37 | 0.00 |
| **Totals for Cusip** | | | | | **825,000.00** | **824,860.41** | **824,860.41** | **829,031.78** | **4,171.37** | **0.00** |
| 19864HAR8 | COLUMBIA UNIVERSITY | 7.36% | 10/15/2021 | 10/09/1996 | 1,833,333.32 | 1,833,333.32 | 2,093,065.32 | 2,052,689.82 | 0.00 | (40,375.50) |
| 19864HAR8 | COLUMBIA UNIVERSITY | 7.36% | 10/15/2021 | 10/09/1996 | 833,333.34 | 833,333.34 | 951,393.34 | 933,040.84 | 0.00 | (18,352.50) |
| **Totals for Cusip** | | | | | **2,666,666.66** | **2,666,666.66** | **3,044,458.66** | **2,985,730.66** | **0.00** | **(58,728.00)** |
| 199575AT8 | COLUMBUS SOUTHERN POWER | 6.60% | 03/01/2033 | 03/01/2005 | 2,784,000.00 | 3,145,140.48 | 3,388,707.07 | 3,402,849.79 | 14,142.72 | 0.00 |
| **Totals for Cusip** | | | | | **2,784,000.00** | **3,145,140.48** | **3,388,707.07** | **3,402,849.79** | **14,142.72** | **0.00** |
| 20029PAG4 | COMCAST CABLE COMMUNICATIONS | 8.88% | 05/01/2017 | 06/05/2001 | 5,000,000.00 | 5,698,300.00 | 5,482,255.00 | 5,125,770.00 | 0.00 | (356,485.00) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **5,000,000.00** | **5,698,300.00** | **5,482,255.00** | **5,125,770.00** | **0.00** | **(356,485.00)** |
| 205887BJ0 | CONAGRA FOODS INC | 3.25% | 09/15/2022 | 09/10/2012 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| **Totals for Cusip** | | | | | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** |
| 21079NAA9 | CONTINENTAL AIRLINES | 5.98% | 04/19/2022 | 03/27/2007 | 1,395,730.36 | 1,395,730.36 | 1,541,305.04 | 1,542,282.05 | 977.01 | 0.00 |
| **Totals for Cusip** | | | | | **1,395,730.36** | **1,395,730.36** | **1,541,305.04** | **1,542,282.05** | **977.01** | **0.00** |
| 21079VAA1 | CONTINENTAL AIRLINES | 4.75% | 01/12/2021 | 11/17/2010 | 498,890.35 | 498,890.35 | 525,082.09 | 526,329.32 | 1,247.23 | 0.00 |
| **Totals for Cusip** | | | | | **498,890.35** | **498,890.35** | **525,082.09** | **526,329.32** | **1,247.23** | **0.00** |
| 210805DH7 | CONTINENTAL AIRLINES | 6.70% | 06/15/2021 | 10/05/2005 | 583,265.39 | 557,018.45 | 606,596.01 | 619,719.48 | 13,123.47 | 0.00 |
| **Totals for Cusip** | | | | | **583,265.39** | **557,018.45** | **606,596.01** | **619,719.48** | **13,123.47** | **0.00** |
| 225433AM3 | CRED SUIS GP FUN LTD | 3.45% | 04/16/2021 | 11/16/2016 | 2,900,000.00 | 2,899,839.27 | 2,899,839.27 | 2,918,304.80 | 18,465.53 | 0.00 |
| **Totals for Cusip** | | | | | **2,900,000.00** | **2,899,839.27** | **2,899,839.27** | **2,918,304.80** | **18,465.53** | **0.00** |
| 225433AR2 | CRED SUIS GP FUN LTD | 4.55% | 04/17/2026 | 11/16/2016 | 565,000.00 | 564,851.23 | 564,851.23 | 586,794.88 | 21,943.65 | 0.00 |
| **Totals for Cusip** | | | | | **565,000.00** | **564,851.23** | **564,851.23** | **586,794.88** | **21,943.65** | **0.00** |
| 22546QAL1 | CREDIT SUISSE NEW YORK | 1.38% | 05/26/2017 | 05/22/2014 | 5,250,000.00 | 5,248,477.50 | 5,225,199.00 | 5,251,218.00 | 26,019.00 | 0.00 |
| **Totals for Cusip** | | | | | **5,250,000.00** | **5,248,477.50** | **5,225,199.00** | **5,251,218.00** | **26,019.00** | **0.00** |
| 233851BA1 | DAIMLER FINANCE NA LLC | 2.38% | 08/01/2018 | 07/24/2013 | 1,355,000.00 | 1,351,639.60 | 1,357,041.99 | 1,365,196.38 | 8,154.39 | 0.00 |
| **Totals for Cusip** | | | | | **1,355,000.00** | **1,351,639.60** | **1,357,041.99** | **1,365,196.38** | **8,154.39** | **0.00** |
| 233851BU7 | DAIMLER FINANCE NA LLC | 1.65% | 05/18/2018 | 05/11/2015 | 3,000,000.00 | 2,996,160.00 | 2,957,706.00 | 2,994,450.00 | 36,744.00 | 0.00 |
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,996,160.00** | **2,957,706.00** | **2,994,450.00** | **36,744.00** | **0.00** |
| 233851BW3 | DAIMLER FINANCE NA LLC | 3.30% | 05/19/2025 | 11/19/2015 | 3,255,000.00 | 3,185,831.25 | 3,155,930.82 | 3,223,455.80 | 67,524.98 | 0.00 |
| **Totals for Cusip** | | | | | **3,255,000.00** | **3,185,831.25** | **3,155,930.82** | **3,223,455.80** | **67,524.98** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 233851CK8 | DAIMLER FINANCE NA LLC | 2.20% | 10/30/2021 | 10/26/2016 | 2,500,000.00 | 2,499,300.00 | 2,499,300.00 | 2,443,032.50 | 0.00 | (56,267.50) |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,499,300.00** | **2,499,300.00** | **2,443,032.50** | **0.00** | **(56,267.50)** |
| 235851AP7 | DANAHER CORP | 2.40% | 09/15/2020 | 09/10/2015 | 1,930,000.00 | 1,925,310.10 | 1,929,940.17 | 1,934,066.51 | 4,126.34 | 0.00 |
| **Totals for Cusip** | | | | | **1,930,000.00** | **1,925,310.10** | **1,929,940.17** | **1,934,066.51** | **4,126.34** | **0.00** |
| 24422ETF6 | DEERE JOHN CAPITAL CORP | 2.55% | 01/08/2021 | 01/05/2016 | 1,300,000.00 | 1,298,661.00 | 1,298,661.00 | 1,305,427.50 | 6,766.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,300,000.00** | **1,298,661.00** | **1,298,661.00** | **1,305,427.50** | **6,766.50** | **0.00** |
| 247109BT7 | DELMARVA PWR & LT | 4.15% | 05/15/2045 | 12/05/2016 | 480,000.00 | 482,126.40 | 482,126.40 | 491,874.72 | 9,748.32 | 0.00 |
| **Totals for Cusip** | | | | | **480,000.00** | **482,126.40** | **482,126.40** | **491,874.72** | **9,748.32** | **0.00** |
| 247361ZH4 | DELTA AIR LINES | 4.95% | 05/23/2019 | 11/15/2010 | 708,131.46 | 708,131.46 | 743,538.03 | 742,121.77 | 0.00 | (1,416.26) |
| **Totals for Cusip** | | | | | **708,131.46** | **708,131.46** | **743,538.03** | **742,121.77** | **0.00** | **(1,416.26)** |
| 247367BH7 | DELTA AIR LINES | 6.82% | 08/10/2022 | 04/17/2008 | 1,252,579.61 | 1,252,579.61 | 1,442,721.19 | 1,440,466.55 | 0.00 | (2,254.64) |
| **Totals for Cusip** | | | | | **1,252,579.61** | **1,252,579.61** | **1,442,721.19** | **1,440,466.55** | **0.00** | **(2,254.64)** |
| 24736TAA5 | DELTA AIR LINES | 7.75% | 06/17/2021 | 11/18/2009 | 452,366.26 | 452,366.26 | 507,781.13 | 500,995.63 | 0.00 | (6,785.50) |
| **Totals for Cusip** | | | | | **452,366.26** | **452,366.26** | **507,781.13** | **500,995.63** | **0.00** | **(6,785.50)** |
| 24736VAA0 | DELTA AIR LINES | 6.20% | 07/02/2018 | 06/28/2010 | 468,462.04 | 468,462.04 | 501,839.96 | 493,056.30 | 0.00 | (8,783.66) |
| **Totals for Cusip** | | | | | **468,462.04** | **468,462.04** | **501,839.96** | **493,056.30** | **0.00** | **(8,783.66)** |
| 25156PAC7 | DEUTSCHE TELEKOM INT FIN | 8.75% | 06/15/2030 | 05/07/2014 | 540,000.00 | 792,158.40 | 748,677.60 | 793,862.10 | 45,184.50 | 0.00 |
| **Totals for Cusip** | | | | | **540,000.00** | **792,158.40** | **748,677.60** | **793,862.10** | **45,184.50** | **0.00** |
| 25272KAA1 | DIAMOND 1 FIN DIAMOND 2 | 3.48% | 06/01/2019 | 05/17/2016 | 2,240,000.00 | 2,239,440.00 | 2,239,440.00 | 2,286,605.44 | 47,165.44 | 0.00 |
| **Totals for Cusip** | | | | | **2,240,000.00** | **2,239,440.00** | **2,239,440.00** | **2,286,605.44** | **47,165.44** | **0.00** |
| 25466AAD3 | DISCOVER BANK | 4.20% | 08/08/2023 | 08/05/2013 | 1,455,000.00 | 1,449,354.60 | 1,486,374.17 | 1,515,864.11 | 29,489.94 | 0.00 |
| **Totals for Cusip** | | | | | **1,455,000.00** | **1,449,354.60** | **1,486,374.17** | **1,515,864.11** | **29,489.94** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 257375AF2 | DOMINION GAS HLDGS LLC | 4.80% | 11/01/2043 | 07/31/2014 | 355,000.00 | 354,144.92 | 339,515.26 | 367,848.52 | 28,333.26 | 0.00 |
| **Totals for Cusip** | | | | | **355,000.00** | **354,144.92** | **339,515.26** | **367,848.52** | **28,333.26** | **0.00** |
| 25746UBU2 | DOMINION RESOURCES INC | 2.96% | 07/01/2019 | 05/23/2016 | 605,000.00 | 605,598.95 | 605,598.95 | 612,506.24 | 6,907.29 | 0.00 |
| **Totals for Cusip** | | | | | **605,000.00** | **605,598.95** | **605,598.95** | **612,506.24** | **6,907.29** | **0.00** |
| 263534BW8 | DU PONT E I DE NEMOURS & CO | 5.75% | 03/15/2019 | 09/28/2011 | 1,700,000.00 | 2,035,716.00 | 1,866,481.00 | 1,842,624.90 | 0.00 | (23,856.10) |
| **Totals for Cusip** | | | | | **1,700,000.00** | **2,035,716.00** | **1,866,481.00** | **1,842,624.90** | **0.00** | **(23,856.10)** |
| 263534CC1 | DU PONT E I DE NEMOURS & CO | 4.90% | 01/15/2041 | 04/28/2015 | 405,000.00 | 457,411.05 | 387,580.95 | 424,453.37 | 36,872.42 | 0.00 |
| 263534CC1 | DU PONT E I DE NEMOURS & CO | 4.90% | 01/15/2041 | 05/20/2015 | 595,000.00 | 631,800.75 | 569,409.05 | 623,579.63 | 54,170.58 | 0.00 |
| 263534CC1 | DU PONT E I DE NEMOURS & CO | 4.90% | 01/15/2041 | 05/06/2016 | 500,000.00 | 536,355.00 | 536,355.00 | 524,016.50 | 0.00 | (12,338.50) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,625,566.80** | **1,493,345.00** | **1,572,049.50** | **91,043.00** | **(12,338.50)** |
| 26442CAA2 | DUKE ENERGY CAROLINAS | 6.10% | 06/01/2037 | 05/31/2007 | 2,000,000.00 | 1,999,740.00 | 2,418,440.00 | 2,461,036.00 | 42,596.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,999,740.00** | **2,418,440.00** | **2,461,036.00** | **42,596.00** | **0.00** |
| 26875PAM3 | EOG RESOURCES INC | 3.15% | 04/01/2025 | 03/12/2015 | 705,000.00 | 704,992.95 | 666,810.86 | 691,748.12 | 24,937.26 | 0.00 |
| **Totals for Cusip** | | | | | **705,000.00** | **704,992.95** | **666,810.86** | **691,748.12** | **24,937.26** | **0.00** |
| 26875PAP6 | EOG RESOURCES INC | 4.15% | 01/15/2026 | 01/11/2016 | 730,000.00 | 728,934.20 | 728,934.20 | 763,941.35 | 35,007.15 | 0.00 |
| **Totals for Cusip** | | | | | **730,000.00** | **728,934.20** | **728,934.20** | **763,941.35** | **35,007.15** | **0.00** |
| 26882PAR3 | ERAC USA FINANCE CO | 6.70% | 06/01/2034 | 05/21/2014 | 1,265,000.00 | 1,587,018.40 | 1,492,023.23 | 1,534,150.26 | 42,127.03 | 0.00 |
| **Totals for Cusip** | | | | | **1,265,000.00** | **1,587,018.40** | **1,492,023.23** | **1,534,150.26** | **42,127.03** | **0.00** |
| 26882PBB7 | ERAC USA FINANCE CO | 6.38% | 10/15/2017 | 10/10/2007 | 1,525,000.00 | 1,522,331.25 | 1,637,647.18 | 1,580,121.13 | 0.00 | (57,526.05) |
| 26882PBB7 | ERAC USA FINANCE CO | 6.38% | 10/15/2017 | 02/09/2010 | 3,410,000.00 | 3,733,950.00 | 3,661,886.47 | 3,533,254.45 | 0.00 | (128,632.02) |
| **Totals for Cusip** | | | | | **4,935,000.00** | **5,256,281.25** | **5,299,533.65** | **5,113,375.58** | **0.00** | **(186,158.07)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 26882PBE1 | ERAC USA FINANCE CO | 7.00% | 10/15/2037 | 12/13/2012 | 600,000.00 | 770,220.00 | 731,214.00 | 760,233.60 | 29,019.60 | 0.00 |
| 26882PBE1 | ERAC USA FINANCE CO | 7.00% | 10/15/2037 | 10/02/2013 | 1,400,000.00 | 1,669,430.00 | 1,706,166.00 | 1,773,878.40 | 67,712.40 | 0.00 |
| 26882PBE1 | ERAC USA FINANCE CO | 7.00% | 10/15/2037 | 12/02/2014 | 1,565,000.00 | 2,052,466.20 | 1,907,249.85 | 1,982,942.64 | 75,692.79 | 0.00 |
| **Totals for Cusip** | | | | | **3,565,000.00** | **4,492,116.20** | **4,344,629.85** | **4,517,054.64** | **172,424.79** | **0.00** |
| 26884TAA0 | ERAC USA FINANCE LLC | 5.25% | 10/01/2020 | 06/24/2010 | 800,000.00 | 795,064.00 | 876,516.80 | 871,759.20 | 0.00 | (4,757.60) |
| **Totals for Cusip** | | | | | **800,000.00** | **795,064.00** | **876,516.80** | **871,759.20** | **0.00** | **(4,757.60)** |
| 29103DAA4 | EMERA US FINANCE LP | 2.15% | 06/15/2019 | 06/09/2016 | 3,250,000.00 | 3,248,797.50 | 3,248,797.50 | 3,244,627.75 | 0.00 | (4,169.75) |
| **Totals for Cusip** | | | | | **3,250,000.00** | **3,248,797.50** | **3,248,797.50** | **3,244,627.75** | **0.00** | **(4,169.75)** |
| 29103DAG1 | EMERA US FINANCE LP | 3.55% | 06/15/2026 | 06/09/2016 | 575,000.00 | 573,418.75 | 573,418.75 | 565,242.25 | 0.00 | (8,176.50) |
| **Totals for Cusip** | | | | | **575,000.00** | **573,418.75** | **573,418.75** | **565,242.25** | **0.00** | **(8,176.50)** |
| 29267HAA7 | ENDURANCE SPECIALTY HOLDING | 7.00% | 07/15/2034 | 03/23/2010 | 1,575,000.00 | 1,495,872.00 | 1,857,723.53 | 1,902,666.15 | 44,942.62 | 0.00 |
| **Totals for Cusip** | | | | | **1,575,000.00** | **1,495,872.00** | **1,857,723.53** | **1,902,666.15** | **44,942.62** | **0.00** |
| 29268BAB7 | ENEL FINANCE INTERNATION | 6.25% | 09/15/2017 | 09/13/2007 | 3,050,000.00 | 3,044,235.50 | 3,249,890.90 | 3,143,070.75 | 0.00 | (106,820.15) |
| **Totals for Cusip** | | | | | **3,050,000.00** | **3,044,235.50** | **3,249,890.90** | **3,143,070.75** | **0.00** | **(106,820.15)** |
| 29364DAU4 | ENTERGY ARKANSAS INC | 3.50% | 04/01/2026 | 01/05/2016 | 205,000.00 | 204,325.55 | 204,325.55 | 208,904.64 | 4,579.09 | 0.00 |
| **Totals for Cusip** | | | | | **205,000.00** | **204,325.55** | **204,325.55** | **208,904.64** | **4,579.09** | **0.00** |
| 29364NAT5 | ENTERGY MISSISSIPPI | 2.85% | 06/01/2028 | 05/10/2016 | 800,000.00 | 799,744.00 | 799,744.00 | 759,648.80 | 0.00 | (40,095.20) |
| **Totals for Cusip** | | | | | **800,000.00** | **799,744.00** | **799,744.00** | **759,648.80** | **0.00** | **(40,095.20)** |
| 29364WAK4 | ENTERGY LOUISIANA LLC | 5.40% | 11/01/2024 | 11/10/2009 | 1,880,000.00 | 1,873,570.40 | 2,146,574.60 | 2,163,034.00 | 16,459.40 | 0.00 |
| **Totals for Cusip** | | | | | **1,880,000.00** | **1,873,570.40** | **2,146,574.60** | **2,163,034.00** | **16,459.40** | **0.00** |
| 29379VBC6 | ENTERPRISE PRODUCTS OPER | 5.10% | 02/15/2045 | 02/05/2014 | 1,310,000.00 | 1,307,969.50 | 1,097,305.78 | 1,381,590.19 | 284,284.41 | 0.00 |
| **Totals for Cusip** | | | | | **1,310,000.00** | **1,307,969.50** | **1,097,305.78** | **1,381,590.19** | **284,284.41** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 29379VBD4 | ENTERPRISE PRODUCTS OPER | 2.55% | 10/15/2019 | 10/02/2014 | 1,240,000.00 | 1,239,764.40 | 1,188,804.12 | 1,252,654.20 | 63,850.08 | 0.00 |
| **Totals for Cusip** | | | | | **1,240,000.00** | **1,239,764.40** | **1,188,804.12** | **1,252,654.20** | **63,850.08** | **0.00** |
| 29379VBF9 | ENTERPRISE PRODUCTS OPER | 4.95% | 10/15/2054 | 10/22/2014 | 455,000.00 | 469,487.20 | 355,939.68 | 440,953.24 | 85,013.56 | 0.00 |
| **Totals for Cusip** | | | | | **455,000.00** | **469,487.20** | **355,939.68** | **440,953.24** | **85,013.56** | **0.00** |
| 294429AK1 | EQUIFAX INC | 2.30% | 06/01/2021 | 05/05/2016 | 320,000.00 | 319,846.40 | 319,846.40 | 313,599.04 | 0.00 | (6,247.36) |
| **Totals for Cusip** | | | | | **320,000.00** | **319,846.40** | **319,846.40** | **313,599.04** | **0.00** | **(6,247.36)** |
| 30161MAE3 | EXELON GENERATION CO LLC | 6.20% | 10/01/2017 | 09/25/2007 | 3,300,000.00 | 3,291,948.00 | 3,520,839.30 | 3,410,820.60 | 0.00 | (110,018.70) |
| **Totals for Cusip** | | | | | **3,300,000.00** | **3,291,948.00** | **3,520,839.30** | **3,410,820.60** | **0.00** | **(110,018.70)** |
| 30161MAF0 | EXELON GENERATION CO LLC | 5.20% | 10/01/2019 | 09/16/2009 | 1,490,000.00 | 1,487,094.50 | 1,605,156.14 | 1,596,923.89 | 0.00 | (8,232.25) |
| **Totals for Cusip** | | | | | **1,490,000.00** | **1,487,094.50** | **1,605,156.14** | **1,596,923.89** | **0.00** | **(8,232.25)** |
| 30219GAQ1 | EXPRESS SCRIPTS HOLDING CO | 3.00% | 07/15/2023 | 06/29/2016 | 550,000.00 | 549,510.50 | 549,510.50 | 532,407.15 | 0.00 | (17,103.35) |
| **Totals for Cusip** | | | | | **550,000.00** | **549,510.50** | **549,510.50** | **532,407.15** | **0.00** | **(17,103.35)** |
| 302445AD3 | FLIR SYSTEMS INC | 3.12% | 06/15/2021 | 06/01/2016 | 435,000.00 | 434,699.85 | 434,699.85 | 436,149.27 | 1,449.42 | 0.00 |
| **Totals for Cusip** | | | | | **435,000.00** | **434,699.85** | **434,699.85** | **436,149.27** | **1,449.42** | **0.00** |
| 302491AQ8 | FMC CORP | 5.20% | 12/15/2019 | 11/24/2009 | 1,835,000.00 | 1,828,852.75 | 1,972,718.59 | 1,977,203.33 | 4,484.74 | 0.00 |
| **Totals for Cusip** | | | | | **1,835,000.00** | **1,828,852.75** | **1,972,718.59** | **1,977,203.33** | **4,484.74** | **0.00** |
| 3134A32L9 | FREDDIE MAC | 0.00% | 03/15/2027 | 03/03/2009 | 2,470,000.00 | 997,949.16 | 1,711,672.95 | 1,772,812.86 | 61,139.91 | 0.00 |
| **Totals for Cusip** | | | | | **2,470,000.00** | **997,949.16** | **1,711,672.95** | **1,772,812.86** | **61,139.91** | **0.00** |
| 3134A32M7 | FREDDIE MAC | 0.00% | 09/15/2027 | 03/03/2009 | 2,780,000.00 | 1,093,343.42 | 1,875,235.10 | 1,952,610.84 | 77,375.74 | 0.00 |
| **Totals for Cusip** | | | | | **2,780,000.00** | **1,093,343.42** | **1,875,235.10** | **1,952,610.84** | **77,375.74** | **0.00** |
| 3134A3D29 | FREDDIE MAC | 0.00% | 08/15/2027 | 05/19/2004 | 13,400,000.00 | 3,130,709.00 | 9,082,064.40 | 9,654,190.80 | 572,126.40 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **13,400,000.00** | **3,130,709.00** | **9,082,064.40** | **9,654,190.80** | **572,126.40** | **0.00** |
| 313586RC5 | FANNIE MAE | 0.00% | 10/09/2019 | 09/06/2000 | 17,800,000.00 | 4,930,050.51 | 16,483,084.80 | 16,879,793.40 | 396,708.60 | 0.00 |
| 313586RC5 | FANNIE MAE | 0.00% | 10/09/2019 | 03/15/2001 | 12,060,000.00 | 3,799,261.80 | 11,167,752.96 | 11,436,534.18 | 268,781.22 | 0.00 |
| **Totals for Cusip** | | | | | **29,860,000.00** | **8,729,312.31** | **27,650,837.76** | **28,316,327.58** | **665,489.82** | **0.00** |
| 31359YCW5 | FNMA STRIP | 0.00% | 07/15/2027 | 03/03/2009 | 3,992,000.00 | 1,583,243.17 | 2,716,971.17 | 2,859,214.11 | 142,242.94 | 0.00 |
| **Totals for Cusip** | | | | | **3,992,000.00** | **1,583,243.17** | **2,716,971.17** | **2,859,214.11** | **142,242.94** | **0.00** |
| 31359YCY1 | FNMA STRIP | 0.00% | 07/15/2028 | 12/28/2016 | 266,000.00 | 180,100.62 | 180,100.62 | 182,554.20 | 2,453.58 | 0.00 |
| **Totals for Cusip** | | | | | **266,000.00** | **180,100.62** | **180,100.62** | **182,554.20** | **2,453.58** | **0.00** |
| 31359YDA2 | FNMA STRIP | 0.00% | 07/15/2029 | 12/28/2016 | 281,000.00 | 181,908.16 | 181,908.16 | 184,277.55 | 2,369.39 | 0.00 |
| **Totals for Cusip** | | | | | **281,000.00** | **181,908.16** | **181,908.16** | **184,277.55** | **2,369.39** | **0.00** |
| 31428XAW6 | FEDEX CORPORATION | 5.10% | 01/15/2044 | 06/17/2014 | 1,000,000.00 | 1,065,020.00 | 1,036,122.00 | 1,085,036.00 | 48,914.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,065,020.00** | **1,036,122.00** | **1,085,036.00** | **48,914.00** | **0.00** |
| 31620MAL0 | FIDELITY NATIONAL INFORMATION | 1.45% | 06/05/2017 | 05/27/2014 | 320,000.00 | 319,708.80 | 315,669.44 | 320,126.72 | 4,457.28 | 0.00 |
| **Totals for Cusip** | | | | | **320,000.00** | **319,708.80** | **315,669.44** | **320,126.72** | **4,457.28** | **0.00** |
| 31620MAP1 | FIDELITY NATIONAL INFORMATION | 3.62% | 10/15/2020 | 10/13/2015 | 3,450,000.00 | 3,445,480.50 | 3,494,943.15 | 3,571,674.60 | 76,731.45 | 0.00 |
| **Totals for Cusip** | | | | | **3,450,000.00** | **3,445,480.50** | **3,494,943.15** | **3,571,674.60** | **76,731.45** | **0.00** |
| 316773CF5 | FIFTH THIRD BANCORP | 5.45% | 01/15/2017 | 05/16/2014 | 4,000,000.00 | 4,408,800.00 | 4,146,760.00 | 4,005,492.00 | 0.00 | (141,268.00) |
| **Totals for Cusip** | | | | | **4,000,000.00** | **4,408,800.00** | **4,146,760.00** | **4,005,492.00** | **0.00** | **(141,268.00)** |
| 337738AM0 | FISERV INC | 3.50% | 10/01/2022 | 09/18/2012 | 1,200,000.00 | 1,194,468.00 | 1,197,529.20 | 1,222,083.60 | 24,554.40 | 0.00 |
| **Totals for Cusip** | | | | | **1,200,000.00** | **1,194,468.00** | **1,197,529.20** | **1,222,083.60** | **24,554.40** | **0.00** |
| 338915AM3 | FLEETBOSTON FINANCIAL GROUP | 6.70% | 07/15/2028 | 10/23/2013 | 1,500,000.00 | 1,683,375.00 | 1,717,138.50 | 1,745,049.00 | 27,910.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,683,375.00** | **1,717,138.50** | **1,745,049.00** | **27,910.50** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 341081EQ6 | FLORIDA POWER & LIGHT | 5.62% | 04/01/2034 | 09/13/2013 | 1,625,000.00 | 1,834,283.75 | 1,934,177.38 | 1,969,194.50 | 35,017.12 | 0.00 |
| **Totals for Cusip** | | | | | **1,625,000.00** | **1,834,283.75** | **1,934,177.38** | **1,969,194.50** | **35,017.12** | **0.00** |
| 345370BW9 | FORD MOTOR COMPANY | 9.98% | 02/15/2047 | 06/17/2014 | 599,000.00 | 937,602.72 | 831,329.94 | 882,440.21 | 51,110.27 | 0.00 |
| 345370BW9 | FORD MOTOR COMPANY | 9.98% | 02/15/2047 | 06/17/2014 | 200,000.00 | 312,068.00 | 277,572.60 | 294,637.80 | 17,065.20 | 0.00 |
| **Totals for Cusip** | | | | | **799,000.00** | **1,249,670.72** | **1,108,902.54** | **1,177,078.01** | **68,175.47** | **0.00** |
| 345370BY5 | FORD MOTOR COMPANY | 6.62% | 10/01/2028 | 09/04/2013 | 1,160,000.00 | 1,280,605.20 | 1,339,345.28 | 1,363,763.28 | 24,418.00 | 0.00 |
| 345370BY5 | FORD MOTOR COMPANY | 6.62% | 10/01/2028 | 09/24/2013 | 1,840,000.00 | 2,088,363.20 | 2,124,478.72 | 2,163,210.72 | 38,732.00 | 0.00 |
| 345370BY5 | FORD MOTOR COMPANY | 6.62% | 10/01/2028 | 09/02/2015 | 4,050,000.00 | 4,718,938.50 | 4,676,162.40 | 4,761,414.90 | 85,252.50 | 0.00 |
| **Totals for Cusip** | | | | | **7,050,000.00** | **8,087,906.90** | **8,139,986.40** | **8,288,388.90** | **148,402.50** | **0.00** |
| 345397XN8 | FORD MOTOR CREDIT CO LLC | 2.55% | 10/05/2018 | 10/05/2015 | 1,095,000.00 | 1,095,000.00 | 1,087,224.41 | 1,101,158.28 | 13,933.87 | 0.00 |
| **Totals for Cusip** | | | | | **1,095,000.00** | **1,095,000.00** | **1,087,224.41** | **1,101,158.28** | **13,933.87** | **0.00** |
| 36164QMS4 | GE CAPITAL INTL FUNDING | 2.34% | 11/15/2020 | 07/01/2016 | 870,000.00 | 870,489.38 | 870,489.38 | 869,585.01 | 0.00 | (904.37) |
| **Totals for Cusip** | | | | | **870,000.00** | **870,489.38** | **870,489.38** | **869,585.01** | **0.00** | **(904.37)** |
| 369622SM8 | GENERAL ELECTRIC CAPITAL CORP | 5.30% | 02/11/2021 | 02/08/2011 | 301,000.00 | 299,937.47 | 339,413.62 | 333,826.46 | 0.00 | (5,587.16) |
| **Totals for Cusip** | | | | | **301,000.00** | **299,937.47** | **339,413.62** | **333,826.46** | **0.00** | **(5,587.16)** |
| 37045VAE0 | GENERAL MOTORS COMPANY | 4.88% | 10/02/2023 | 12/17/2015 | 1,250,000.00 | 1,281,550.00 | 1,278,323.75 | 1,310,340.00 | 32,016.25 | 0.00 |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,281,550.00** | **1,278,323.75** | **1,310,340.00** | **32,016.25** | **0.00** |
| 37045VAF7 | GENERAL MOTORS COMPANY | 6.25% | 10/02/2043 | 02/17/2016 | 495,000.00 | 474,106.05 | 474,106.05 | 547,212.11 | 73,106.06 | 0.00 |
| 37045VAF7 | GENERAL MOTORS COMPANY | 6.25% | 10/02/2043 | 02/17/2016 | 5,000.00 | 4,829.60 | 4,829.60 | 5,527.40 | 697.80 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **478,935.65** | **478,935.65** | **552,739.51** | **73,803.86** | **0.00** |
| 37045XAL0 | GENERAL MOTORS FINL CO | 4.25% | 05/15/2023 | 06/25/2015 | 750,000.00 | 757,275.00 | 741,855.00 | 759,009.75 | 17,154.75 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **750,000.00** | **757,275.00** | **741,855.00** | **759,009.75** | **17,154.75** | **0.00** |
| 37045XBB1 | GENERAL MOTORS FINL CO | 3.10% | 01/15/2019 | 10/07/2015 | 1,680,000.00 | 1,679,227.20 | 1,677,558.96 | 1,697,829.84 | 20,270.88 | 0.00 |
| **Totals for Cusip** | | | | | **1,680,000.00** | **1,679,227.20** | **1,677,558.96** | **1,697,829.84** | **20,270.88** | **0.00** |
| 37045XBJ4 | GENERAL MOTORS FINL CO | 2.40% | 05/09/2019 | 05/04/2016 | 2,500,000.00 | 2,497,400.00 | 2,497,400.00 | 2,493,377.50 | 0.00 | (4,022.50) |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,497,400.00** | **2,497,400.00** | **2,493,377.50** | **0.00** | **(4,022.50)** |
| 373298BN7 | GEORGIA PACIFIC CORP | 7.38% | 12/01/2025 | 09/20/2016 | 525,000.00 | 699,557.25 | 699,557.25 | 659,599.50 | 0.00 | (39,957.75) |
| **Totals for Cusip** | | | | | **525,000.00** | **699,557.25** | **699,557.25** | **659,599.50** | **0.00** | **(39,957.75)** |
| 37331NAB7 | GEORGIA PACIFIC LLC | 5.40% | 11/01/2020 | 04/01/2013 | 1,170,000.00 | 1,382,004.00 | 1,290,577.86 | 1,286,273.43 | 0.00 | (4,304.43) |
| **Totals for Cusip** | | | | | **1,170,000.00** | **1,382,004.00** | **1,290,577.86** | **1,286,273.43** | **0.00** | **(4,304.43)** |
| 375558AX1 | GILEAD SCIENCES INC | 4.80% | 04/01/2044 | 03/04/2014 | 480,000.00 | 479,068.80 | 481,890.24 | 498,415.68 | 16,525.44 | 0.00 |
| **Totals for Cusip** | | | | | **480,000.00** | **479,068.80** | **481,890.24** | **498,415.68** | **16,525.44** | **0.00** |
| 375558AY9 | GILEAD SCIENCES INC | 2.35% | 02/01/2020 | 11/12/2014 | 745,000.00 | 743,301.40 | 745,500.64 | 748,871.02 | 3,370.38 | 0.00 |
| **Totals for Cusip** | | | | | **745,000.00** | **743,301.40** | **745,500.64** | **748,871.02** | **3,370.38** | **0.00** |
| 375558BA0 | GILEAD SCIENCES INC | 4.50% | 02/01/2045 | 10/14/2016 | 255,000.00 | 271,501.05 | 271,501.05 | 254,785.55 | 0.00 | (16,715.50) |
| **Totals for Cusip** | | | | | **255,000.00** | **271,501.05** | **271,501.05** | **254,785.55** | **0.00** | **(16,715.50)** |
| 38141GFD1 | GOLDMAN SACHS GROUP INC | 6.75% | 10/01/2037 | 02/13/2008 | 1,000,000.00 | 957,440.00 | 1,168,936.00 | 1,234,847.00 | 65,911.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **957,440.00** | **1,168,936.00** | **1,234,847.00** | **65,911.00** | **0.00** |
| 38141GGM0 | GOLDMAN SACHS GROUP INC | 6.25% | 02/01/2041 | 01/21/2011 | 605,000.00 | 602,719.15 | 721,645.21 | 749,938.04 | 28,292.83 | 0.00 |
| 38141GGM0 | GOLDMAN SACHS GROUP INC | 6.25% | 02/01/2041 | 01/25/2011 | 950,000.00 | 971,356.00 | 1,133,161.90 | 1,177,588.65 | 44,426.75 | 0.00 |
| **Totals for Cusip** | | | | | **1,555,000.00** | **1,574,075.15** | **1,854,807.11** | **1,927,526.69** | **72,719.58** | **0.00** |
| 38145XAA1 | GOLDMAN SACHS GROUP INC | 2.62% | 01/31/2019 | 01/28/2014 | 1,000,000.00 | 996,840.00 | 1,007,150.00 | 1,010,752.00 | 3,602.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **996,840.00** | **1,007,150.00** | **1,010,752.00** | **3,602.00** | **0.00** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 38148LAF3 | GOLDMAN SACHS GROUP INC | 5.15% | 05/22/2045 | 05/19/2015 | 1,545,000.00 | 1,534,957.50 | 1,500,791.37 | 1,624,814.70 | 124,023.33 | 0.00 |
| **Totals for Cusip** | | | | | **1,545,000.00** | **1,534,957.50** | **1,500,791.37** | **1,624,814.70** | **124,023.33** | **0.00** |
| 41283LAD7 | HARLEY-DAVIDSON FINL SER | 2.40% | 09/15/2019 | 09/11/2014 | 2,515,000.00 | 2,505,367.55 | 2,503,141.78 | 2,530,434.56 | 27,292.78 | 0.00 |
| **Totals for Cusip** | | | | | **2,515,000.00** | **2,505,367.55** | **2,503,141.78** | **2,530,434.56** | **27,292.78** | **0.00** |
| 41283LAG0 | HARLEY-DAVIDSON FINL SER | 2.25% | 01/15/2019 | 01/05/2016 | 1,090,000.00 | 1,089,869.20 | 1,089,869.20 | 1,094,688.09 | 4,818.89 | 0.00 |
| **Totals for Cusip** | | | | | **1,090,000.00** | **1,089,869.20** | **1,089,869.20** | **1,094,688.09** | **4,818.89** | **0.00** |
| 413875AP0 | HARRIS CORP | 2.00% | 04/27/2018 | 04/22/2015 | 340,000.00 | 340,000.00 | 336,180.44 | 340,207.06 | 4,026.62 | 0.00 |
| **Totals for Cusip** | | | | | **340,000.00** | **340,000.00** | **336,180.44** | **340,207.06** | **4,026.62** | **0.00** |
| 413875AQ8 | HARRIS CORP | 2.70% | 04/27/2020 | 04/22/2015 | 585,000.00 | 585,000.00 | 573,924.20 | 584,356.50 | 10,432.30 | 0.00 |
| **Totals for Cusip** | | | | | **585,000.00** | **585,000.00** | **573,924.20** | **584,356.50** | **10,432.30** | **0.00** |
| 416515BB9 | HARTFORD FINANCIAL SERVICES | 4.30% | 04/15/2043 | 04/15/2013 | 250,000.00 | 248,000.00 | 232,681.50 | 231,578.50 | 0.00 | (1,103.00) |
| **Totals for Cusip** | | | | | **250,000.00** | **248,000.00** | **232,681.50** | **231,578.50** | **0.00** | **(1,103.00)** |
| 42217KBF2 | WELLTOWER INC | 4.00% | 06/01/2025 | 05/20/2015 | 1,185,000.00 | 1,184,123.10 | 1,165,644.21 | 1,211,059.34 | 45,415.13 | 0.00 |
| **Totals for Cusip** | | | | | **1,185,000.00** | **1,184,123.10** | **1,165,644.21** | **1,211,059.34** | **45,415.13** | **0.00** |
| 42307TAG3 | HEINZ H J FINANCE | 6.75% | 03/15/2032 | 06/15/2016 | 2,000,000.00 | 2,544,780.00 | 2,544,780.00 | 2,423,822.00 | 0.00 | (120,958.00) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,544,780.00** | **2,544,780.00** | **2,423,822.00** | **0.00** | **(120,958.00)** |
| 438516BJ4 | HONEYWELL INTERNATIONAL INC | 1.40% | 10/30/2019 | 10/24/2016 | 6,500,000.00 | 6,494,865.00 | 6,494,865.00 | 6,439,894.50 | 0.00 | (54,970.50) |
| **Totals for Cusip** | | | | | **6,500,000.00** | **6,494,865.00** | **6,494,865.00** | **6,439,894.50** | **0.00** | **(54,970.50)** |
| 438516BL9 | HONEYWELL INTERNATIONAL INC | 2.50% | 11/01/2026 | 10/27/2016 | 2,600,000.00 | 2,560,298.00 | 2,560,298.00 | 2,461,004.00 | 0.00 | (99,294.00) |
| **Totals for Cusip** | | | | | **2,600,000.00** | **2,560,298.00** | **2,560,298.00** | **2,461,004.00** | **0.00** | **(99,294.00)** |
| 448814DC4 | HYDRO QUEBEC | 8.50% | 12/01/2029 | 04/22/2015 | 713,000.00 | 1,132,778.75 | 1,069,646.88 | 1,034,406.85 | 0.00 | (35,240.03) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 448814DC4 | HYDRO QUEBEC | 8.50% | 12/01/2029 | 09/08/2015 | 337,000.00 | 515,094.39 | 505,569.42 | 488,913.20 | 0.00 | (16,656.22) |
| **Totals for Cusip** | | | | | **1,050,000.00** | **1,647,873.14** | **1,575,216.30** | **1,523,320.05** | **0.00** | **(51,896.25)** |
| 448814DX8 | HYDRO QUEBEC | 8.40% | 01/15/2022 | 04/27/2010 | 2,750,000.00 | 3,666,190.00 | 3,552,078.75 | 3,437,527.50 | 0.00 | (114,551.25) |
| **Totals for Cusip** | | | | | **2,750,000.00** | **3,666,190.00** | **3,552,078.75** | **3,437,527.50** | **0.00** | **(114,551.25)** |
| 448814EJ8 | HYDRO QUEBEC | 8.05% | 07/07/2024 | 08/22/2013 | 11,250,000.00 | 15,010,650.00 | 15,140,475.00 | 14,790,735.00 | 0.00 | (349,740.00) |
| **Totals for Cusip** | | | | | **11,250,000.00** | **15,010,650.00** | **15,140,475.00** | **14,790,735.00** | **0.00** | **(349,740.00)** |
| 452308AX7 | ILLINOIS TOOL WORKS INC | 2.65% | 11/15/2026 | 10/31/2016 | 2,500,000.00 | 2,492,125.00 | 2,492,125.00 | 2,389,797.50 | 0.00 | (102,327.50) |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,492,125.00** | **2,492,125.00** | **2,389,797.50** | **0.00** | **(102,327.50)** |
| 45687AAA0 | INGERSOLL-RAND GL HLD CO | 6.88% | 08/15/2018 | 08/12/2008 | 3,920,000.00 | 3,914,394.40 | 4,326,899.92 | 4,234,693.68 | 0.00 | (92,206.24) |
| 45687AAA0 | INGERSOLL-RAND GL HLD CO | 6.88% | 08/15/2018 | 07/23/2010 | 2,525,000.00 | 2,976,268.00 | 2,787,097.53 | 2,727,704.48 | 0.00 | (59,393.05) |
| 45687AAA0 | INGERSOLL-RAND GL HLD CO | 6.88% | 08/15/2018 | 09/07/2011 | 400,000.00 | 492,352.00 | 441,520.40 | 432,111.60 | 0.00 | (9,408.80) |
| **Totals for Cusip** | | | | | **6,845,000.00** | **7,383,014.40** | **7,555,517.85** | **7,394,509.76** | **0.00** | **(161,008.09)** |
| 45687AAJ1 | INGERSOLL-RAND GL HLD CO | 4.25% | 06/15/2023 | 06/10/2014 | 1,195,000.00 | 1,192,952.01 | 1,230,671.95 | 1,263,878.61 | 33,206.66 | 0.00 |
| **Totals for Cusip** | | | | | **1,195,000.00** | **1,192,952.01** | **1,230,671.95** | **1,263,878.61** | **33,206.66** | **0.00** |
| 45687AAL6 | INGERSOLL-RAND GL HLD CO | 2.88% | 01/15/2019 | 06/10/2014 | 1,800,000.00 | 1,833,287.38 | 1,818,043.20 | 1,832,229.00 | 14,185.80 | 0.00 |
| **Totals for Cusip** | | | | | **1,800,000.00** | **1,833,287.38** | **1,818,043.20** | **1,832,229.00** | **14,185.80** | **0.00** |
| 45818QAD1 | INTERAMER DEV BK | 6.75% | 07/15/2027 | 01/04/2007 | 819,000.00 | 975,871.26 | 1,129,470.62 | 1,065,007.94 | 0.00 | (64,462.68) |
| **Totals for Cusip** | | | | | **819,000.00** | **975,871.26** | **1,129,470.62** | **1,065,007.94** | **0.00** | **(64,462.68)** |
| 460146CH4 | INTERNATIONAL PAPER COMPANY | 6.00% | 11/15/2041 | 11/08/2011 | 400,000.00 | 399,944.00 | 419,491.20 | 449,204.80 | 29,713.60 | 0.00 |
| **Totals for Cusip** | | | | | **400,000.00** | **399,944.00** | **419,491.20** | **449,204.80** | **29,713.60** | **0.00** |
| 461070AN4 | INTERSTATE P&L CO | 3.70% | 09/15/2046 | 09/12/2016 | 815,000.00 | 809,295.00 | 809,295.00 | 749,769.85 | 0.00 | (59,525.15) |
| **Totals for Cusip** | | | | | **815,000.00** | **809,295.00** | **809,295.00** | **749,769.85** | **0.00** | **(59,525.15)** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 465139VE0 | AID-ISRAEL | 0.00% | 11/01/2024 | 11/18/2004 | 50,000,000.00 | 17,342,000.00 | 38,321,750.00 | 39,974,550.00 | 1,652,800.00 | 0.00 |
| 465139VE0 | AID-ISRAEL | 0.00% | 11/01/2024 | 01/20/2005 | 1,735,000.00 | 637,119.76 | 1,329,764.73 | 1,387,116.89 | 57,352.16 | 0.00 |
| **Totals for Cusip** | | | | | **51,735,000.00** | **17,979,119.76** | **39,651,514.73** | **41,361,666.89** | **1,710,152.16** | **0.00** |
| 46513EFF4 | AID ISRAEL | 5.50% | 09/18/2023 | 01/08/2010 | 4,820,000.00 | 5,228,880.60 | 5,775,275.80 | 5,704,831.50 | 0.00 | (70,444.30) |
| 46513EFF4 | AID ISRAEL | 5.50% | 09/18/2023 | 04/20/2015 | 3,075,000.00 | 3,865,324.20 | 3,684,434.25 | 3,639,493.13 | 0.00 | (44,941.12) |
| **Totals for Cusip** | | | | | **7,895,000.00** | **9,094,204.80** | **9,459,710.05** | **9,344,324.63** | **0.00** | **(115,385.42)** |
| 46513EGV8 | AID ISRAEL | 5.50% | 12/04/2023 | 09/14/2011 | 2,070,000.00 | 2,648,173.60 | 2,489,466.87 | 2,462,542.38 | 0.00 | (26,924.49) |
| 46513EGV8 | AID ISRAEL | 5.50% | 12/04/2023 | 07/20/2016 | 20,970,000.00 | 26,461,450.81 | 26,461,450.81 | 24,946,624.98 | 0.00 | (1,514,825.83) |
| **Totals for Cusip** | | | | | **23,040,000.00** | **29,109,624.41** | **28,950,917.68** | **27,409,167.36** | **0.00** | **(1,541,750.32)** |
| 46513EJX1 | AID ISRAEL | 5.50% | 04/26/2024 | 11/14/2013 | 105,000.00 | 125,035.26 | 126,979.44 | 125,868.65 | 0.00 | (1,110.79) |
| 46513EJX1 | AID ISRAEL | 5.50% | 04/26/2024 | 06/28/2016 | 2,955,000.00 | 3,786,182.40 | 3,786,182.40 | 3,542,303.30 | 0.00 | (243,879.10) |
| 46513EJX1 | AID ISRAEL | 5.50% | 04/26/2024 | 07/13/2016 | 2,400,000.00 | 3,069,840.00 | 3,069,840.00 | 2,876,997.60 | 0.00 | (192,842.40) |
| **Totals for Cusip** | | | | | **5,460,000.00** | **6,981,057.66** | **6,983,001.84** | **6,545,169.55** | **0.00** | **(437,832.29)** |
| 46625HJY7 | JP MORGAN CHASE & CO | 3.88% | 09/10/2024 | 09/03/2014 | 1,050,000.00 | 1,044,487.50 | 1,044,481.20 | 1,062,428.85 | 17,947.65 | 0.00 |
| **Totals for Cusip** | | | | | **1,050,000.00** | **1,044,487.50** | **1,044,481.20** | **1,062,428.85** | **17,947.65** | **0.00** |
| 46625HLL2 | JP MORGAN CHASE & CO | 4.95% | 06/01/2045 | 05/27/2015 | 555,000.00 | 559,245.75 | 554,893.44 | 591,801.50 | 36,908.06 | 0.00 |
| 46625HLL2 | JP MORGAN CHASE & CO | 4.95% | 06/01/2045 | 05/28/2015 | 445,000.00 | 450,651.50 | 444,914.56 | 474,507.51 | 29,592.95 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,009,897.25** | **999,808.00** | **1,066,309.01** | **66,501.01** | **0.00** |
| 476556DA0 | JERSEY CENTRAL POWER AND LIGHT | 7.35% | 02/01/2019 | 01/22/2009 | 1,005,000.00 | 1,003,723.65 | 1,131,101.37 | 1,100,788.56 | 0.00 | (30,312.81) |
| **Totals for Cusip** | | | | | **1,005,000.00** | **1,003,723.65** | **1,131,101.37** | **1,100,788.56** | **0.00** | **(30,312.81)** |
| 476556DC6 | JERSEY CENTRAL POWER AND LIGHT | 4.30% | 01/15/2026 | 08/11/2015 | 1,500,000.00 | 1,495,200.00 | 1,509,177.00 | 1,552,878.00 | 43,701.00 | 0.00 |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,495,200.00** | **1,509,177.00** | **1,552,878.00** | **43,701.00** | **0.00** |
| 478160BJ2 | JOHNSON & JOHNSON | 4.38% | 12/05/2033 | 11/18/2014 | 1,925,000.00 | 2,100,637.00 | 2,123,238.42 | 2,116,466.28 | 0.00 | (6,772.14) |
| **Totals for Cusip** | | | | | **1,925,000.00** | **2,100,637.00** | **2,123,238.42** | **2,116,466.28** | **0.00** | **(6,772.14)** |
| 478375AL2 | JOHNSON CONTROLS INTL PL | 4.62% | 07/02/2044 | 12/09/2016 | 2,500,000.00 | 2,449,762.50 | 2,449,762.50 | 2,481,775.00 | 32,012.50 | 0.00 |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,449,762.50** | **2,449,762.50** | **2,481,775.00** | **32,012.50** | **0.00** |
| 478375AN8 | JOHNSON CONTROLS INTL PL | 4.95% | 07/02/2064 | 12/09/2016 | 1,050,000.00 | 988,726.20 | 988,726.20 | 979,188.00 | 0.00 | (9,538.20) |
| **Totals for Cusip** | | | | | **1,050,000.00** | **988,726.20** | **988,726.20** | **979,188.00** | **0.00** | **(9,538.20)** |
| 478375AR9 | JOHNSON CONTROLS INTL PL | 3.90% | 02/14/2026 | 12/09/2016 | 1,325,000.00 | 1,347,876.13 | 1,347,876.13 | 1,364,768.55 | 16,892.42 | 0.00 |
| **Totals for Cusip** | | | | | **1,325,000.00** | **1,347,876.13** | **1,347,876.13** | **1,364,768.55** | **16,892.42** | **0.00** |
| 478375AS7 | JOHNSON CONTROLS INTL PL | 5.12% | 09/14/2045 | 12/09/2016 | 1,755,000.00 | 1,850,533.43 | 1,850,533.43 | 1,867,221.72 | 16,688.29 | 0.00 |
| **Totals for Cusip** | | | | | **1,755,000.00** | **1,850,533.43** | **1,850,533.43** | **1,867,221.72** | **16,688.29** | **0.00** |
| 48121CYK6 | JP MORGAN CHASE | 6.00% | 10/01/2017 | 03/05/2008 | 1,515,000.00 | 1,541,376.15 | 1,619,777.40 | 1,563,455.76 | 0.00 | (56,321.64) |
| **Totals for Cusip** | | | | | **1,515,000.00** | **1,541,376.15** | **1,619,777.40** | **1,563,455.76** | **0.00** | **(56,321.64)** |
| 485260BM4 | KANSAS GAS AND ELECTRIC CO | 4.30% | 07/15/2044 | 06/25/2014 | 500,000.00 | 498,735.00 | 502,747.00 | 510,281.50 | 7,534.50 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **498,735.00** | **502,747.00** | **510,281.50** | **7,534.50** | **0.00** |
| 492386AU1 | KERR MCGEE CORPORATION | 6.95% | 07/01/2024 | 03/17/2010 | 1,775,000.00 | 2,012,690.25 | 1,906,889.60 | 2,094,132.58 | 187,242.98 | 0.00 |
| 492386AU1 | KERR MCGEE CORPORATION | 6.95% | 07/01/2024 | 03/30/2010 | 622,000.00 | 690,712.34 | 668,217.09 | 733,831.25 | 65,614.16 | 0.00 |
| **Totals for Cusip** | | | | | **2,397,000.00** | **2,703,402.59** | **2,575,106.69** | **2,827,963.83** | **252,857.14** | **0.00** |
| 494386AC9 | KIMBERLY CLARK DE MEXICO SAB D | 3.25% | 03/12/2025 | 03/05/2015 | 1,335,000.00 | 1,327,777.65 | 1,286,133.66 | 1,265,338.37 | 0.00 | (20,795.29) |
| **Totals for Cusip** | | | | | **1,335,000.00** | **1,327,777.65** | **1,286,133.66** | **1,265,338.37** | **0.00** | **(20,795.29)** |
| 500472AB1 | KONINKLIJKE PHILIPS | 5.75% | 03/11/2018 | 10/29/2014 | 2,793,000.00 | 3,134,388.39 | 2,988,833.99 | 2,927,139.41 | 0.00 | (61,694.58) |
| **Totals for Cusip** | | | | | **2,793,000.00** | **3,134,388.39** | **2,988,833.99** | **2,927,139.41** | **0.00** | **(61,694.58)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 500472AC9 | KONINKLIJKE PHILIPS | 6.88% | 03/11/2038 | 09/20/2013 | 1,000,000.00 | 1,205,110.00 | 1,159,388.00 | 1,236,513.00 | 77,125.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,205,110.00** | **1,159,388.00** | **1,236,513.00** | **77,125.00** | **0.00** |
| 50077LAJ5 | KRAFT HEINZ FOODS CO | 3.50% | 07/15/2022 | 08/16/2016 | 5,000,000.00 | 4,989,833.40 | 4,989,833.40 | 5,075,525.00 | 85,691.60 | 0.00 |
| **Totals for Cusip** | | | | | **5,000,000.00** | **4,989,833.40** | **4,989,833.40** | **5,075,525.00** | **85,691.60** | **0.00** |
| 50540RAK8 | LABORATORY CORP OF AMER | 2.20% | 08/23/2017 | 08/20/2012 | 1,775,000.00 | 1,771,325.75 | 1,781,249.78 | 1,783,273.28 | 2,023.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,775,000.00** | **1,771,325.75** | **1,781,249.78** | **1,783,273.28** | **2,023.50** | **0.00** |
| 50540RAP7 | LABORATORY CORP OF AMER | 3.20% | 02/01/2022 | 01/21/2015 | 225,000.00 | 226,053.00 | 220,821.08 | 226,869.08 | 6,048.00 | 0.00 |
| **Totals for Cusip** | | | | | **225,000.00** | **226,053.00** | **220,821.08** | **226,869.08** | **6,048.00** | **0.00** |
| 525ESC1O7 | LEHMAN BROTHERS HOLDINGS | 0.00% | 05/17/2013 | 08/22/2007 | 3,955,000.00 | 2,210,844.97 | 156,102.86 | 227,412.50 | 71,309.64 | 0.00 |
| **Totals for Cusip** | | | | | **3,955,000.00** | **2,210,844.97** | **156,102.86** | **227,412.50** | **71,309.64** | **0.00** |
| 525ESC6J3 | LEHMAN BROTHERS HOLDINGS | 0.00% | 11/10/2049 | 11/08/2005 | 1,890,000.00 | 1,039,492.42 | 74,924.17 | 108,675.00 | 33,750.83 | 0.00 |
| **Totals for Cusip** | | | | | **1,890,000.00** | **1,039,492.42** | **74,924.17** | **108,675.00** | **33,750.83** | **0.00** |
| 525ESC6X2 | LEHMAN BROTHERS HOLDINGS | 0.00% | 09/26/2014 | 09/19/2007 | 5,840,000.00 | 3,403,903.73 | 235,787.63 | 346,312.00 | 110,524.37 | 0.00 |
| **Totals for Cusip** | | | | | **5,840,000.00** | **3,403,903.73** | **235,787.63** | **346,312.00** | **110,524.37** | **0.00** |
| 53079EAZ7 | LIBERTY MUTUAL GROUP | 6.50% | 05/01/2042 | 05/01/2012 | 1,270,000.00 | 1,267,015.50 | 1,443,691.55 | 1,505,752.64 | 62,061.09 | 0.00 |
| 53079EAZ7 | LIBERTY MUTUAL GROUP | 6.50% | 05/01/2042 | 04/29/2015 | 3,210,000.00 | 3,968,779.80 | 3,649,015.65 | 3,805,878.72 | 156,863.07 | 0.00 |
| **Totals for Cusip** | | | | | **4,480,000.00** | **5,235,795.30** | **5,092,707.20** | **5,311,631.36** | **218,924.16** | **0.00** |
| 534187AW9 | LINCOLN NATIONAL CORP | 6.30% | 10/09/2037 | 10/03/2007 | 2,000,000.00 | 1,989,580.00 | 2,351,466.00 | 2,355,602.00 | 4,136.00 | 0.00 |
| 534187AW9 | LINCOLN NATIONAL CORP | 6.30% | 10/09/2037 | 01/08/2014 | 300,000.00 | 348,516.00 | 352,719.90 | 353,340.30 | 620.40 | 0.00 |
| **Totals for Cusip** | | | | | **2,300,000.00** | **2,338,096.00** | **2,704,185.90** | **2,708,942.30** | **4,756.40** | **0.00** |
| 538021AC0 | LITTON INDUSTRIES INC | 7.75% | 03/15/2026 | 07/26/2010 | 1,600,000.00 | 2,103,104.00 | 2,094,670.40 | 2,103,283.20 | 8,612.80 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 538021AC0 | LITTON INDUSTRIES INC | 7.75% | 03/15/2026 | 08/26/2011 | 100,000.00 | 135,345.00 | 130,916.90 | 131,455.20 | 538.30 | 0.00 |
| **Totals for Cusip** | | | | | **1,700,000.00** | **2,238,449.00** | **2,225,587.30** | **2,234,738.40** | **9,151.10** | **0.00** |
| 53944VAG4 | LLOYDS BANK PLC | 1.75% | 05/14/2018 | 05/11/2015 | 3,450,000.00 | 3,446,688.00 | 3,442,551.45 | 3,445,404.60 | 2,853.15 | 0.00 |
| **Totals for Cusip** | | | | | **3,450,000.00** | **3,446,688.00** | **3,442,551.45** | **3,445,404.60** | **2,853.15** | **0.00** |
| 539830BJ7 | LOCKHEED MARTIN CORP | 1.85% | 11/23/2018 | 11/16/2015 | 1,395,000.00 | 1,392,614.55 | 1,392,533.64 | 1,400,556.29 | 8,022.65 | 0.00 |
| **Totals for Cusip** | | | | | **1,395,000.00** | **1,392,614.55** | **1,392,533.64** | **1,400,556.29** | **8,022.65** | **0.00** |
| 552081AG6 | LYONDELLBASELL IND NV | 5.00% | 04/15/2019 | 09/21/2016 | 1,194,000.00 | 1,282,690.32 | 1,282,690.32 | 1,261,642.49 | 0.00 | (21,047.83) |
| **Totals for Cusip** | | | | | **1,194,000.00** | **1,282,690.32** | **1,282,690.32** | **1,261,642.49** | **0.00** | **(21,047.83)** |
| 552081AM3 | LYONDELLBASELL IND NV | 4.62% | 02/26/2055 | 05/03/2016 | 2,250,000.00 | 2,100,105.00 | 2,100,105.00 | 2,090,799.00 | 0.00 | (9,306.00) |
| **Totals for Cusip** | | | | | **2,250,000.00** | **2,100,105.00** | **2,100,105.00** | **2,090,799.00** | **0.00** | **(9,306.00)** |
| 55279HAE0 | MANUF & TRADERS TRUST CO | 2.30% | 01/30/2019 | 01/27/2014 | 4,345,000.00 | 4,337,656.95 | 4,353,716.07 | 4,377,053.07 | 23,337.00 | 0.00 |
| **Totals for Cusip** | | | | | **4,345,000.00** | **4,337,656.95** | **4,353,716.07** | **4,377,053.07** | **23,337.00** | **0.00** |
| 55616XAC1 | FEDERATED DEPT STORES INC | 7.00% | 02/15/2028 | 03/19/2014 | 900,000.00 | 1,089,477.00 | 1,043,859.60 | 1,028,547.90 | 0.00 | (15,311.70) |
| **Totals for Cusip** | | | | | **900,000.00** | **1,089,477.00** | **1,043,859.60** | **1,028,547.90** | **0.00** | **(15,311.70)** |
| 55616XAH0 | MACYS RETAIL HLDGS INC | 2.88% | 02/15/2023 | 11/13/2014 | 270,000.00 | 259,575.30 | 244,688.04 | 256,958.19 | 12,270.15 | 0.00 |
| **Totals for Cusip** | | | | | **270,000.00** | **259,575.30** | **244,688.04** | **256,958.19** | **12,270.15** | **0.00** |
| 559080AE6 | MAGELLAN MIDSTREAM PARTN | 6.55% | 07/15/2019 | 06/19/2009 | 705,000.00 | 702,553.65 | 769,685.16 | 780,201.65 | 10,516.49 | 0.00 |
| **Totals for Cusip** | | | | | **705,000.00** | **702,553.65** | **769,685.16** | **780,201.65** | **10,516.49** | **0.00** |
| 56585AAK8 | MARATHON PETROLEUM CORP | 2.70% | 12/14/2018 | 12/07/2015 | 2,380,000.00 | 2,378,096.00 | 2,353,446.34 | 2,411,684.94 | 58,238.60 | 0.00 |
| **Totals for Cusip** | | | | | **2,380,000.00** | **2,378,096.00** | **2,353,446.34** | **2,411,684.94** | **58,238.60** | **0.00** |
| 571748AU6 | MARSH & MCLENNAN COS INC | 4.05% | 10/15/2023 | 09/24/2013 | 1,600,000.00 | 1,593,696.00 | 1,653,323.20 | 1,688,710.40 | 35,387.20 | 0.00 |
| **Totals for Cusip** | | | | | **1,600,000.00** | **1,593,696.00** | **1,653,323.20** | **1,688,710.40** | **35,387.20** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 579780AF4 | MCCORMICK & CO | 5.75% | 12/15/2017 | 12/04/2007 | 1,165,000.00 | 1,164,534.00 | 1,255,344.59 | 1,212,042.70 | 0.00 | (43,301.89) |
| **Totals for Cusip** | | | | | **1,165,000.00** | **1,164,534.00** | **1,255,344.59** | **1,212,042.70** | **0.00** | **(43,301.89)** |
| 581557BB0 | MCKESSON CORP | 1.29% | 03/10/2017 | 03/05/2014 | 3,700,000.00 | 3,700,000.00 | 3,689,599.30 | 3,700,891.70 | 11,292.40 | 0.00 |
| **Totals for Cusip** | | | | | **3,700,000.00** | **3,700,000.00** | **3,689,599.30** | **3,700,891.70** | **11,292.40** | **0.00** |
| 585055BG0 | MEDTRONIC INC | 2.50% | 03/15/2020 | 08/31/2015 | 1,725,000.00 | 1,753,737.45 | 1,737,238.88 | 1,744,304.48 | 7,065.60 | 0.00 |
| 585055BG0 | MEDTRONIC INC | 2.50% | 03/15/2020 | 08/31/2015 | 345,000.00 | 353,973.60 | 347,447.78 | 348,860.90 | 1,413.12 | 0.00 |
| **Totals for Cusip** | | | | | **2,070,000.00** | **2,107,711.05** | **2,084,686.66** | **2,093,165.38** | **8,478.72** | **0.00** |
| 585055BQ8 | MEDTRONIC INC | 1.50% | 03/15/2018 | 08/31/2015 | 1,795,000.00 | 1,790,941.53 | 1,793,958.90 | 1,795,026.93 | 1,068.03 | 0.00 |
| **Totals for Cusip** | | | | | **1,795,000.00** | **1,790,941.53** | **1,793,958.90** | **1,795,026.93** | **1,068.03** | **0.00** |
| 585055BR6 | MEDTRONIC INC | 3.15% | 03/15/2022 | 08/31/2015 | 3,370,000.00 | 3,363,464.95 | 3,406,790.29 | 3,451,628.14 | 44,837.85 | 0.00 |
| **Totals for Cusip** | | | | | **3,370,000.00** | **3,363,464.95** | **3,406,790.29** | **3,451,628.14** | **44,837.85** | **0.00** |
| 585055BT2 | MEDTRONIC INC | 4.38% | 03/15/2035 | 08/31/2015 | 979,000.00 | 970,476.71 | 989,614.32 | 1,035,711.51 | 46,097.19 | 0.00 |
| **Totals for Cusip** | | | | | **979,000.00** | **970,476.71** | **989,614.32** | **1,035,711.51** | **46,097.19** | **0.00** |
| 586054AB4 | MEMORIAL SLOAN-KETTERING | 4.12% | 07/01/2052 | 11/28/2012 | 1,310,000.00 | 1,301,851.80 | 1,223,044.82 | 1,264,980.54 | 41,935.72 | 0.00 |
| **Totals for Cusip** | | | | | **1,310,000.00** | **1,301,851.80** | **1,223,044.82** | **1,264,980.54** | **41,935.72** | **0.00** |
| 58933YAG0 | MERCK & CO INC | 1.30% | 05/18/2018 | 05/15/2013 | 7,260,000.00 | 7,243,229.40 | 7,242,968.04 | 7,252,464.12 | 9,496.08 | 0.00 |
| **Totals for Cusip** | | | | | **7,260,000.00** | **7,243,229.40** | **7,242,968.04** | **7,252,464.12** | **9,496.08** | **0.00** |
| 59022CAJ2 | MERRILL LYNCH | 6.11% | 01/29/2037 | 06/18/2012 | 1,260,000.00 | 1,195,525.80 | 1,429,722.00 | 1,477,092.96 | 47,370.96 | 0.00 |
| **Totals for Cusip** | | | | | **1,260,000.00** | **1,195,525.80** | **1,429,722.00** | **1,477,092.96** | **47,370.96** | **0.00** |
| 59156RBE7 | METLIFE INC | 1.76% | 12/15/2017 | 09/27/2012 | 300,000.00 | 301,287.90 | 300,306.30 | 300,499.50 | 193.20 | 0.00 |
| **Totals for Cusip** | | | | | **300,000.00** | **301,287.90** | **300,306.30** | **300,499.50** | **193.20** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 594918AU8 | MICROSOFT CORP | 3.75% | 05/01/2043 | 07/28/2014 | 180,000.00 | 167,112.00 | 166,608.00 | 170,158.86 | 3,550.86 | 0.00 |
| **Totals for Cusip** | | | | | **180,000.00** | **167,112.00** | **166,608.00** | **170,158.86** | **3,550.86** | **0.00** |
| 61166WAN1 | MONSANTO COMPANY CO | 4.20% | 07/15/2034 | 06/26/2014 | 150,000.00 | 149,032.50 | 128,995.65 | 144,188.85 | 15,193.20 | 0.00 |
| **Totals for Cusip** | | | | | **150,000.00** | **149,032.50** | **128,995.65** | **144,188.85** | **15,193.20** | **0.00** |
| 6174467X1 | MORGAN STANLEY | 5.00% | 11/24/2025 | 11/19/2013 | 2,000,000.00 | 1,990,900.00 | 2,123,096.00 | 2,136,574.00 | 13,478.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,990,900.00** | **2,123,096.00** | **2,136,574.00** | **13,478.00** | **0.00** |
| 6174467Y9 | MORGAN STANLEY | 4.35% | 09/08/2026 | 09/03/2014 | 1,825,000.00 | 1,821,788.00 | 1,830,965.93 | 1,870,165.10 | 39,199.17 | 0.00 |
| **Totals for Cusip** | | | | | **1,825,000.00** | **1,821,788.00** | **1,830,965.93** | **1,870,165.10** | **39,199.17** | **0.00** |
| 61746BDJ2 | MORGAN STANLEY | 3.75% | 02/25/2023 | 02/20/2013 | 2,065,000.00 | 2,057,504.05 | 2,115,109.29 | 2,121,052.36 | 5,943.07 | 0.00 |
| **Totals for Cusip** | | | | | **2,065,000.00** | **2,057,504.05** | **2,115,109.29** | **2,121,052.36** | **5,943.07** | **0.00** |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 05/22/2013 | 355,000.00 | 353,012.00 | 358,621.36 | 364,415.31 | 5,793.95 | 0.00 |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 07/22/2016 | 155,000.00 | 161,961.05 | 161,961.05 | 159,110.91 | 0.00 | (2,850.14) |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 11/16/2016 | 115,000.00 | 118,846.75 | 118,846.75 | 118,050.03 | 0.00 | (796.72) |
| **Totals for Cusip** | | | | | **625,000.00** | **633,819.80** | **639,429.16** | **641,576.25** | **5,793.95** | **(3,646.86)** |
| 6174824M3 | MORGAN STANLEY | 4.88% | 11/01/2022 | 12/13/2013 | 120,000.00 | 122,533.20 | 127,350.24 | 128,608.68 | 1,258.44 | 0.00 |
| **Totals for Cusip** | | | | | **120,000.00** | **122,533.20** | **127,350.24** | **128,608.68** | **1,258.44** | **0.00** |
| 61761JVL0 | MORGAN STANLEY | 3.70% | 10/23/2024 | 10/20/2014 | 1,775,000.00 | 1,771,911.50 | 1,783,535.98 | 1,796,143.80 | 12,607.82 | 0.00 |
| **Totals for Cusip** | | | | | **1,775,000.00** | **1,771,911.50** | **1,783,535.98** | **1,796,143.80** | **12,607.82** | **0.00** |
| 62854AAE4 | MYLAN NV | 2.50% | 06/07/2019 | 05/31/2016 | 1,080,000.00 | 1,078,790.40 | 1,078,790.40 | 1,074,155.04 | 0.00 | (4,635.36) |
| **Totals for Cusip** | | | | | **1,080,000.00** | **1,078,790.40** | **1,078,790.40** | **1,074,155.04** | **0.00** | **(4,635.36)** |
| 62952EAB3 | NYU HOSPITAL CENTER | 5.75% | 07/01/2043 | 07/24/2013 | 690,000.00 | 690,000.00 | 787,954.47 | 803,385.63 | 15,431.16 | 0.00 |
| **Totals for Cusip** | | | | | **690,000.00** | **690,000.00** | **787,954.47** | **803,385.63** | **15,431.16** | **0.00** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 629568AX4 | NABORS INDUSTRIES INC | 4.62% | 09/15/2021 | 02/13/2012 | 7,700,000.00 | 7,674,226.84 | 6,327,552.00 | 7,827,204.00 | 1,499,652.00 | 0.00 |
| **Totals for Cusip** | | | | | **7,700,000.00** | **7,674,226.84** | **6,327,552.00** | **7,827,204.00** | **1,499,652.00** | **0.00** |
| 631005BC8 | NARRAGANSETT ELECTRIC | 5.64% | 03/15/2040 | 10/10/2013 | 3,000,000.00 | 3,298,470.00 | 3,386,064.00 | 3,399,783.00 | 13,719.00 | 0.00 |
| **Totals for Cusip** | | | | | **3,000,000.00** | **3,298,470.00** | **3,386,064.00** | **3,399,783.00** | **13,719.00** | **0.00** |
| 637071AL5 | NATIONAL OILWELL VARCO INC | 1.35% | 12/01/2017 | 11/15/2012 | 355,000.00 | 354,655.65 | 347,367.86 | 353,616.21 | 6,248.35 | 0.00 |
| **Totals for Cusip** | | | | | **355,000.00** | **354,655.65** | **347,367.86** | **353,616.21** | **6,248.35** | **0.00** |
| 638585BF5 | NATIONSBANK CORP | 6.80% | 03/15/2028 | 07/21/2011 | 3,000,000.00 | 3,029,190.00 | 3,510,144.00 | 3,536,220.00 | 26,076.00 | 0.00 |
| **Totals for Cusip** | | | | | **3,000,000.00** | **3,029,190.00** | **3,510,144.00** | **3,536,220.00** | **26,076.00** | **0.00** |
| 64952WBZ5 | NEW YORK LIFE | 1.30% | 04/27/2018 | 05/22/2015 | 2,420,000.00 | 2,414,676.00 | 2,400,460.92 | 2,413,265.14 | 12,804.22 | 0.00 |
| 64952WBZ5 | NEW YORK LIFE | 1.30% | 04/27/2018 | 05/22/2015 | 5,000,000.00 | 4,989,300.00 | 4,959,630.00 | 4,986,085.00 | 26,455.00 | 0.00 |
| **Totals for Cusip** | | | | | **7,420,000.00** | **7,403,976.00** | **7,360,090.92** | **7,399,350.14** | **39,259.22** | **0.00** |
| 65473QAR4 | NISOURCE FINANCE CORP | 5.45% | 09/15/2020 | 12/07/2005 | 1,010,000.00 | 969,852.50 | 1,107,192.30 | 1,102,907.88 | 0.00 | (4,284.42) |
| **Totals for Cusip** | | | | | **1,010,000.00** | **969,852.50** | **1,107,192.30** | **1,102,907.88** | **0.00** | **(4,284.42)** |
| 65473QBC6 | NISOURCE FINANCE CORP | 4.80% | 02/15/2044 | 04/09/2013 | 1,315,000.00 | 1,309,411.25 | 1,336,547.59 | 1,384,424.11 | 47,876.52 | 0.00 |
| **Totals for Cusip** | | | | | **1,315,000.00** | **1,309,411.25** | **1,336,547.59** | **1,384,424.11** | **47,876.52** | **0.00** |
| 655844AV0 | NORFOLK SOUTHERN CORP | 6.00% | 03/15/2105 | 03/06/2012 | 2,000,000.00 | 2,381,400.00 | 2,144,144.00 | 2,338,540.00 | 194,396.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,381,400.00** | **2,144,144.00** | **2,338,540.00** | **194,396.00** | **0.00** |
| 655855FA7 | NORFOLK SOUTHERN RAILWAY | 9.75% | 06/15/2020 | 10/06/2004 | 6,342,000.00 | 7,732,454.38 | 8,091,624.62 | 7,839,193.99 | 0.00 | (252,430.63) |
| **Totals for Cusip** | | | | | **6,342,000.00** | **7,732,454.38** | **8,091,624.62** | **7,839,193.99** | **0.00** | **(252,430.63)** |
| 656531AC4 | NORSK HYDRO A/S | 7.75% | 06/15/2023 | 07/18/2013 | 1,250,000.00 | 1,673,712.50 | 1,564,138.75 | 1,572,426.25 | 8,287.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,673,712.50** | **1,564,138.75** | **1,572,426.25** | **8,287.50** | **0.00** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 656531AF7 | NORSK HYDRO A/S | 6.70% | 01/15/2018 | 01/29/2004 | 2,500,000.00 | 2,414,803.14 | 2,740,165.00 | 2,632,537.50 | 0.00 | (107,627.50) |
| 656531AF7 | NORSK HYDRO A/S | 6.70% | 01/15/2018 | 12/20/2006 | 917,000.00 | 1,006,957.70 | 1,005,092.52 | 965,614.76 | 0.00 | (39,477.76) |
| **Totals for Cusip** | | | | | **3,417,000.00** | **3,421,760.84** | **3,745,257.52** | **3,598,152.26** | **0.00** | **(147,105.26)** |
| 656531AM2 | NORSK HYDRO A/S | 7.25% | 09/23/2027 | 02/14/2007 | 2,150,000.00 | 2,507,695.50 | 2,756,639.70 | 2,868,869.70 | 112,230.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,150,000.00** | **2,507,695.50** | **2,756,639.70** | **2,868,869.70** | **112,230.00** | **0.00** |
| 666807AQ5 | NORTHROP GRUMMAN CORP | 7.88% | 03/01/2026 | 09/23/2010 | 425,000.00 | 572,585.50 | 561,419.05 | 565,071.93 | 3,652.88 | 0.00 |
| 666807AQ5 | NORTHROP GRUMMAN CORP | 7.88% | 03/01/2026 | 01/10/2011 | 1,000,000.00 | 1,303,710.00 | 1,320,986.00 | 1,329,581.00 | 8,595.00 | 0.00 |
| 666807AQ5 | NORTHROP GRUMMAN CORP | 7.88% | 03/01/2026 | 04/29/2011 | 1,445,000.00 | 1,872,243.15 | 1,908,824.77 | 1,921,244.55 | 12,419.78 | 0.00 |
| 666807AQ5 | NORTHROP GRUMMAN CORP | 7.88% | 03/01/2026 | 07/29/2011 | 980,000.00 | 1,317,237.60 | 1,294,566.28 | 1,302,989.38 | 8,423.10 | 0.00 |
| **Totals for Cusip** | | | | | **3,850,000.00** | **5,065,776.25** | **5,085,796.10** | **5,118,886.86** | **33,090.76** | **0.00** |
| 669827DL8 | PROVINCE OF NOVA SCOTIA | 9.12% | 05/01/2021 | 07/25/2000 | 3,550,000.00 | 4,114,237.00 | 4,580,660.85 | 4,400,072.35 | 0.00 | (180,588.50) |
| 669827DL8 | PROVINCE OF NOVA SCOTIA | 9.12% | 05/01/2021 | 08/31/2000 | 3,000,000.00 | 3,522,930.00 | 3,870,981.00 | 3,718,371.00 | 0.00 | (152,610.00) |
| 669827DL8 | PROVINCE OF NOVA SCOTIA | 9.12% | 05/01/2021 | 01/29/2004 | 3,500,000.00 | 4,011,296.16 | 4,516,144.50 | 4,338,099.50 | 0.00 | (178,045.00) |
| **Totals for Cusip** | | | | | **10,050,000.00** | **11,648,463.16** | **12,967,786.35** | **12,456,542.85** | **0.00** | **(511,243.50)** |
| 669827DM6 | PROVINCE OF NOVA SCOTIA | 8.75% | 04/01/2022 | 07/20/2000 | 1,700,000.00 | 1,911,565.00 | 2,265,630.80 | 2,186,745.70 | 0.00 | (78,885.10) |
| 669827DM6 | PROVINCE OF NOVA SCOTIA | 8.75% | 04/01/2022 | 01/29/2004 | 4,445,000.00 | 4,956,978.99 | 5,923,958.18 | 5,717,696.85 | 0.00 | (206,261.33) |
| **Totals for Cusip** | | | | | **6,145,000.00** | **6,868,543.99** | **8,189,588.98** | **7,904,442.55** | **0.00** | **(285,146.43)** |
| 66989HAK4 | NOVARTIS CAPITAL CORP | 4.00% | 11/20/2045 | 05/26/2016 | 2,060,000.00 | 2,215,200.40 | 2,215,200.40 | 2,078,923.16 | 0.00 | (136,277.24) |
| **Totals for Cusip** | | | | | **2,060,000.00** | **2,215,200.40** | **2,215,200.40** | **2,078,923.16** | **0.00** | **(136,277.24)** |
| 67021CAL1 | NSTAR ELECTRIC COMPANY | 2.70% | 06/01/2026 | 05/23/2016 | 825,000.00 | 822,129.00 | 822,129.00 | 792,989.18 | 0.00 | (29,139.82) |
| **Totals for Cusip** | | | | | **825,000.00** | **822,129.00** | **822,129.00** | **792,989.18** | **0.00** | **(29,139.82)** |
| 674599CH6 | OCCIDENTAL PETROLEUM COR | 3.40% | 04/15/2026 | 03/28/2016 | 2,375,000.00 | 2,369,585.00 | 2,369,585.00 | 2,392,917.00 | 23,332.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,375,000.00** | **2,369,585.00** | **2,369,585.00** | **2,392,917.00** | **23,332.00** | **0.00** |
| 68389XAV7 | ORACLE CORP | 4.30% | 07/08/2034 | 06/30/2014 | 780,000.00 | 779,688.00 | 775,951.02 | 806,507.52 | 30,556.50 | 0.00 |
| **Totals for Cusip** | | | | | **780,000.00** | **779,688.00** | **775,951.02** | **806,507.52** | **30,556.50** | **0.00** |
| 69349LAD0 | PNC BANK NA | 6.00% | 12/07/2017 | 12/04/2007 | 525,000.00 | 523,556.25 | 562,107.53 | 545,415.15 | 0.00 | (16,692.38) |
| **Totals for Cusip** | | | | | **525,000.00** | **523,556.25** | **562,107.53** | **545,415.15** | **0.00** | **(16,692.38)** |
| 69352PAE3 | PPL CAPITAL FUNDING INC | 3.50% | 12/01/2022 | 10/10/2012 | 1,190,000.00 | 1,188,131.70 | 1,198,827.42 | 1,217,001.10 | 18,173.68 | 0.00 |
| **Totals for Cusip** | | | | | **1,190,000.00** | **1,188,131.70** | **1,198,827.42** | **1,217,001.10** | **18,173.68** | **0.00** |
| 693627AY7 | PSI ENERGY | 6.12% | 10/15/2035 | 10/18/2005 | 3,310,000.00 | 3,308,245.70 | 3,963,493.30 | 3,988,685.71 | 25,192.41 | 0.00 |
| **Totals for Cusip** | | | | | **3,310,000.00** | **3,308,245.70** | **3,963,493.30** | **3,988,685.71** | **25,192.41** | **0.00** |
| 69371RM52 | PACCAR FINANCIAL CORP | 1.40% | 05/18/2018 | 05/11/2015 | 1,825,000.00 | 1,822,591.00 | 1,807,688.05 | 1,822,999.80 | 15,311.75 | 0.00 |
| **Totals for Cusip** | | | | | **1,825,000.00** | **1,822,591.00** | **1,807,688.05** | **1,822,999.80** | **15,311.75** | **0.00** |
| 709599AE4 | PENSKE TRUCK LEASING/PTL | 3.75% | 05/11/2017 | 06/13/2014 | 2,250,000.00 | 2,389,230.00 | 2,295,416.25 | 2,267,496.00 | 0.00 | (27,920.25) |
| **Totals for Cusip** | | | | | **2,250,000.00** | **2,389,230.00** | **2,295,416.25** | **2,267,496.00** | **0.00** | **(27,920.25)** |
| 709599AL8 | PENSKE TRUCK LEASING/PTL | 2.88% | 07/17/2018 | 01/14/2013 | 2,375,000.00 | 2,369,846.25 | 2,389,948.25 | 2,405,654.13 | 15,705.88 | 0.00 |
| **Totals for Cusip** | | | | | **2,375,000.00** | **2,369,846.25** | **2,389,948.25** | **2,405,654.13** | **15,705.88** | **0.00** |
| 709599AU8 | PENSKE TRUCK LEASING/PTL | 3.20% | 07/15/2020 | 07/16/2015 | 1,500,000.00 | 1,493,985.00 | 1,484,947.50 | 1,516,635.00 | 31,687.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,493,985.00** | **1,484,947.50** | **1,516,635.00** | **31,687.50** | **0.00** |
| 709629AK5 | PENTAIR FINANCE SA | 1.88% | 09/15/2017 | 01/12/2016 | 2,000,000.00 | 1,983,860.00 | 1,983,860.00 | 2,002,984.00 | 19,124.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,983,860.00** | **1,983,860.00** | **2,002,984.00** | **19,124.00** | **0.00** |
| 714294AF2 | PERRIGO CO LTD | 2.30% | 11/08/2018 | 09/30/2014 | 1,120,000.00 | 1,118,677.60 | 1,104,101.60 | 1,118,512.64 | 14,411.04 | 0.00 |
| **Totals for Cusip** | | | | | **1,120,000.00** | **1,118,677.60** | **1,104,101.60** | **1,118,512.64** | **14,411.04** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 71644EAH5 | PETRO-CANADA | 6.05% | 05/15/2018 | 02/18/2009 | 2,350,000.00 | 1,981,966.50 | 2,519,030.80 | 2,483,489.40 | 0.00 | (35,541.40) |
| 71644EAH5 | PETRO-CANADA | 6.05% | 05/15/2018 | 03/13/2009 | 2,290,000.00 | 1,900,516.80 | 2,454,715.12 | 2,420,081.16 | 0.00 | (34,633.96) |
| **Totals for Cusip** | | | | | **4,640,000.00** | **3,882,483.30** | **4,973,745.92** | **4,903,570.56** | **0.00** | **(70,175.36)** |
| 717081DD2 | PFIZER INC | 0.90% | 01/15/2017 | 05/28/2013 | 5,000,000.00 | 4,992,000.00 | 4,990,180.00 | 4,999,965.00 | 9,785.00 | 0.00 |
| **Totals for Cusip** | | | | | **5,000,000.00** | **4,992,000.00** | **4,990,180.00** | **4,999,965.00** | **9,785.00** | **0.00** |
| 723787AB3 | PIONEER NATURAL RESOURCES CO | 7.20% | 01/15/2028 | 03/05/2013 | 2,350,000.00 | 3,056,950.50 | 2,509,391.10 | 2,838,915.15 | 329,524.05 | 0.00 |
| **Totals for Cusip** | | | | | **2,350,000.00** | **3,056,950.50** | **2,509,391.10** | **2,838,915.15** | **329,524.05** | **0.00** |
| 740816AM5 | PRES & FELLOWS OF HARVARD | 3.15% | 07/15/2046 | 10/06/2016 | 270,000.00 | 269,541.00 | 269,541.00 | 241,569.00 | 0.00 | (27,972.00) |
| 740816AM5 | PRES & FELLOWS OF HARVARD | 3.15% | 07/15/2046 | 11/29/2016 | 1,000,000.00 | 911,640.00 | 911,640.00 | 894,700.00 | 0.00 | (16,940.00) |
| **Totals for Cusip** | | | | | **1,270,000.00** | **1,181,181.00** | **1,181,181.00** | **1,136,269.00** | **0.00** | **(44,912.00)** |
| 740816AN3 | PRES & FELLOWS OF HARVARD | 3.30% | 07/15/2056 | 10/06/2016 | 270,000.00 | 267,996.60 | 267,996.60 | 237,447.72 | 0.00 | (30,548.88) |
| **Totals for Cusip** | | | | | **270,000.00** | **267,996.60** | **267,996.60** | **237,447.72** | **0.00** | **(30,548.88)** |
| 74251VAM4 | PRINCIPAL FINANCIAL GROUP INC | 3.10% | 11/15/2026 | 11/03/2016 | 1,695,000.00 | 1,692,525.30 | 1,692,525.30 | 1,638,300.56 | 0.00 | (54,224.74) |
| **Totals for Cusip** | | | | | **1,695,000.00** | **1,692,525.30** | **1,692,525.30** | **1,638,300.56** | **0.00** | **(54,224.74)** |
| 742651DW9 | PRIVATE EXPORT FUNDING | 3.25% | 06/15/2025 | 04/29/2016 | 1,915,000.00 | 2,053,492.80 | 2,053,492.80 | 1,978,143.30 | 0.00 | (75,349.50) |
| **Totals for Cusip** | | | | | **1,915,000.00** | **2,053,492.80** | **2,053,492.80** | **1,978,143.30** | **0.00** | **(75,349.50)** |
| 743756AB4 | PROV ST JOSEPH HLTH OBL | 2.75% | 10/01/2026 | 09/20/2016 | 750,000.00 | 750,000.00 | 750,000.00 | 709,986.75 | 0.00 | (40,013.25) |
| **Totals for Cusip** | | | | | **750,000.00** | **750,000.00** | **750,000.00** | **709,986.75** | **0.00** | **(40,013.25)** |
| 743756AC2 | PROV ST JOSEPH HLTH OBL | 3.74% | 10/01/2047 | 09/20/2016 | 145,000.00 | 145,000.00 | 145,000.00 | 133,794.55 | 0.00 | (11,205.45) |
| **Totals for Cusip** | | | | | **145,000.00** | **145,000.00** | **145,000.00** | **133,794.55** | **0.00** | **(11,205.45)** |
| 74456QAR7 | PUBLIC SERVICE ELECTRIC & GAS | 5.80% | 05/01/2037 | 05/07/2007 | 4,525,000.00 | 4,516,176.25 | 5,471,227.28 | 5,606,637.90 | 135,410.62 | 0.00 |
| **Totals for Cusip** | | | | | **4,525,000.00** | **4,516,176.25** | **5,471,227.28** | **5,606,637.90** | **135,410.62** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 748148KA0 | PROVINCE OF QUEBEC | 8.62% | 12/01/2026 | 07/16/2013 | 1,750,000.00 | 2,552,130.00 | 2,454,390.75 | 2,400,653.50 | 0.00 | (53,737.25) |
| **Totals for Cusip** | | | | | **1,750,000.00** | **2,552,130.00** | **2,454,390.75** | **2,400,653.50** | **0.00** | **(53,737.25)** |
| 74834LAS9 | QUEST DIAGNOSTIC INC | 4.70% | 04/01/2021 | 03/21/2011 | 2,490,000.00 | 2,485,841.70 | 2,636,865.18 | 2,672,564.31 | 35,699.13 | 0.00 |
| **Totals for Cusip** | | | | | **2,490,000.00** | **2,485,841.70** | **2,636,865.18** | **2,672,564.31** | **35,699.13** | **0.00** |
| 74834LAX8 | QUEST DIAGNOSTIC INC | 3.50% | 03/30/2025 | 03/11/2015 | 4,250,000.00 | 4,190,032.50 | 4,105,993.00 | 4,199,437.75 | 93,444.75 | 0.00 |
| **Totals for Cusip** | | | | | **4,250,000.00** | **4,190,032.50** | **4,105,993.00** | **4,199,437.75** | **93,444.75** | **0.00** |
| 74834LAZ3 | QUEST DIAGNOSTIC INC | 3.45% | 06/01/2026 | 05/23/2016 | 345,000.00 | 344,044.35 | 344,044.35 | 340,287.30 | 0.00 | (3,757.05) |
| **Totals for Cusip** | | | | | **345,000.00** | **344,044.35** | **344,044.35** | **340,287.30** | **0.00** | **(3,757.05)** |
| 761713BF2 | REYNOLDS AMERICAN INC | 4.00% | 06/12/2022 | 06/09/2015 | 915,000.00 | 913,728.15 | 951,217.53 | 957,019.55 | 5,802.02 | 0.00 |
| **Totals for Cusip** | | | | | **915,000.00** | **913,728.15** | **951,217.53** | **957,019.55** | **5,802.02** | **0.00** |
| 771196BA9 | ROCHE HOLDINGS INC | 2.25% | 09/30/2019 | 09/22/2014 | 6,000,000.00 | 5,991,240.00 | 6,031,326.00 | 6,049,896.00 | 18,570.00 | 0.00 |
| **Totals for Cusip** | | | | | **6,000,000.00** | **5,991,240.00** | **6,031,326.00** | **6,049,896.00** | **18,570.00** | **0.00** |
| 776743AA4 | ROPER TECHNOLOGIES INC | 3.00% | 12/15/2020 | 11/30/2015 | 2,475,000.00 | 2,474,059.50 | 2,464,726.28 | 2,507,189.85 | 42,463.57 | 0.00 |
| **Totals for Cusip** | | | | | **2,475,000.00** | **2,474,059.50** | **2,464,726.28** | **2,507,189.85** | **42,463.57** | **0.00** |
| 776743AC0 | ROPER TECHNOLOGIES INC | 2.80% | 12/15/2021 | 12/08/2016 | 5,275,000.00 | 5,266,718.25 | 5,266,718.25 | 5,272,478.55 | 5,760.30 | 0.00 |
| **Totals for Cusip** | | | | | **5,275,000.00** | **5,266,718.25** | **5,266,718.25** | **5,272,478.55** | **5,760.30** | **0.00** |
| 78349AAB9 | RWJ BARNABAS HEALTH | 3.95% | 07/01/2046 | 10/19/2016 | 575,000.00 | 575,000.00 | 575,000.00 | 529,599.15 | 0.00 | (45,400.85) |
| **Totals for Cusip** | | | | | **575,000.00** | **575,000.00** | **575,000.00** | **529,599.15** | **0.00** | **(45,400.85)** |
| 790849AL7 | ST JUDE MEDICAL INC | 2.00% | 09/15/2018 | 09/14/2015 | 560,000.00 | 558,650.40 | 558,961.20 | 560,790.16 | 1,828.96 | 0.00 |
| **Totals for Cusip** | | | | | **560,000.00** | **558,650.40** | **558,961.20** | **560,790.16** | **1,828.96** | **0.00** |
| 790849AM5 | ST JUDE MEDICAL INC | 2.80% | 09/15/2020 | 09/14/2015 | 1,875,000.00 | 1,874,137.50 | 1,875,708.75 | 1,885,516.88 | 9,808.13 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,875,000.00** | **1,874,137.50** | **1,875,708.75** | **1,885,516.88** | **9,808.13** | **0.00** |
| 797440BR4 | SAN DIEGO GAS & ELECTRIC | 3.60% | 09/01/2023 | 09/04/2013 | 2,400,000.00 | 2,399,616.00 | 2,498,563.20 | 2,512,389.60 | 13,826.40 | 0.00 |
| **Totals for Cusip** | | | | | **2,400,000.00** | **2,399,616.00** | **2,498,563.20** | **2,512,389.60** | **13,826.40** | **0.00** |
| 80283LAH6 | SANTANDER UK | 2.35% | 09/10/2019 | 09/03/2014 | 1,000,000.00 | 995,970.00 | 1,000,950.00 | 1,000,631.00 | 0.00 | (319.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **995,970.00** | **1,000,950.00** | **1,000,631.00** | **0.00** | **(319.00)** |
| 803854FA1 | SASKATCHEWAN CDA | 8.50% | 07/15/2022 | 07/19/2000 | 5,450,000.00 | 6,030,479.50 | 7,322,941.55 | 6,941,087.30 | 0.00 | (381,854.25) |
| **Totals for Cusip** | | | | | **5,450,000.00** | **6,030,479.50** | **7,322,941.55** | **6,941,087.30** | **0.00** | **(381,854.25)** |
| 81180WAP6 | SEAGATE HDD CAYMAN | 3.75% | 11/15/2018 | 10/31/2013 | 1,005,000.00 | 1,005,000.00 | 997,462.50 | 1,029,748.13 | 32,285.63 | 0.00 |
| **Totals for Cusip** | | | | | **1,005,000.00** | **1,005,000.00** | **997,462.50** | **1,029,748.13** | **32,285.63** | **0.00** |
| 81618TAA8 | SELECT INCOME REIT | 2.85% | 02/01/2018 | 01/29/2015 | 910,000.00 | 906,505.60 | 908,747.84 | 913,888.43 | 5,140.59 | 0.00 |
| **Totals for Cusip** | | | | | **910,000.00** | **906,505.60** | **908,747.84** | **913,888.43** | **5,140.59** | **0.00** |
| 82481LAA7 | SHIRE ACQ INV IRELAND DA | 1.90% | 09/23/2019 | 09/19/2016 | 2,100,000.00 | 2,098,299.00 | 2,098,299.00 | 2,073,376.20 | 0.00 | (24,922.80) |
| **Totals for Cusip** | | | | | **2,100,000.00** | **2,098,299.00** | **2,098,299.00** | **2,073,376.20** | **0.00** | **(24,922.80)** |
| 82481LAC3 | SHIRE ACQ INV IRELAND DA | 2.88% | 09/23/2023 | 09/19/2016 | 1,730,000.00 | 1,729,775.10 | 1,729,775.10 | 1,644,273.31 | 0.00 | (85,501.79) |
| **Totals for Cusip** | | | | | **1,730,000.00** | **1,729,775.10** | **1,729,775.10** | **1,644,273.31** | **0.00** | **(85,501.79)** |
| 82620KAC7 | SIEMENS FINANCIERINGSMAT | 2.15% | 05/27/2020 | 05/18/2015 | 900,000.00 | 898,812.00 | 891,432.90 | 894,538.80 | 3,105.90 | 0.00 |
| **Totals for Cusip** | | | | | **900,000.00** | **898,812.00** | **891,432.90** | **894,538.80** | **3,105.90** | **0.00** |
| 82620KAD5 | SIEMENS FINANCIERINGSMAT | 2.90% | 05/27/2022 | 05/18/2015 | 4,750,000.00 | 4,750,000.00 | 4,748,109.50 | 4,785,653.50 | 37,544.00 | 0.00 |
| **Totals for Cusip** | | | | | **4,750,000.00** | **4,750,000.00** | **4,748,109.50** | **4,785,653.50** | **37,544.00** | **0.00** |
| 82620KAJ2 | SIEMENS FINANCIERINGSMAT | 1.70% | 09/15/2021 | 09/23/2016 | 7,030,000.00 | 6,978,891.90 | 6,978,891.90 | 6,753,685.85 | 0.00 | (225,206.05) |
| **Totals for Cusip** | | | | | **7,030,000.00** | **6,978,891.90** | **6,978,891.90** | **6,753,685.85** | **0.00** | **(225,206.05)** |
| 837004CJ7 | SOUTH CAROLINA ELECTRIC & GAS | 5.10% | 06/01/2065 | 05/19/2015 | 1,895,000.00 | 1,879,707.35 | 1,975,128.18 | 2,077,732.96 | 102,604.78 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,895,000.00** | **1,879,707.35** | **1,975,128.18** | **2,077,732.96** | **102,604.78** | **0.00** |
| 86722TAB8 | SUNCOR ENERGY INC | 6.85% | 06/01/2039 | 04/27/2010 | 3,069,000.00 | 3,396,124.71 | 3,381,645.17 | 4,068,475.09 | 686,829.92 | 0.00 |
| **Totals for Cusip** | | | | | **3,069,000.00** | **3,396,124.71** | **3,381,645.17** | **4,068,475.09** | **686,829.92** | **0.00** |
| 87165BAE3 | SYNCHRONY FINANCIAL | 2.70% | 02/03/2020 | 01/26/2015 | 640,000.00 | 638,662.40 | 627,728.00 | 638,102.40 | 10,374.40 | 0.00 |
| **Totals for Cusip** | | | | | **640,000.00** | **638,662.40** | **627,728.00** | **638,102.40** | **10,374.40** | **0.00** |
| 875127BD3 | TAMPA ELECTRIC | 4.20% | 05/15/2045 | 05/15/2015 | 600,000.00 | 598,884.00 | 580,015.80 | 588,040.80 | 8,025.00 | 0.00 |
| **Totals for Cusip** | | | | | **600,000.00** | **598,884.00** | **580,015.80** | **588,040.80** | **8,025.00** | **0.00** |
| 880591DZ2 | TENNESSEE VALLEY AUTHORITY | 5.38% | 04/01/2056 | 03/29/2006 | 4,295,000.00 | 4,270,604.40 | 5,117,844.69 | 5,371,022.06 | 253,177.37 | 0.00 |
| **Totals for Cusip** | | | | | **4,295,000.00** | **4,270,604.40** | **5,117,844.69** | **5,371,022.06** | **253,177.37** | **0.00** |
| 88059FAV3 | TENNESSEE VALLEY AUTHORITY | 0.00% | 11/01/2025 | 07/08/2010 | 21,800,000.00 | 10,881,600.80 | 16,017,746.20 | 16,613,540.20 | 595,794.00 | 0.00 |
| **Totals for Cusip** | | | | | **21,800,000.00** | **10,881,600.80** | **16,017,746.20** | **16,613,540.20** | **595,794.00** | **0.00** |
| 88167AAC5 | TEVA PHARMACEUTICALS NE | 2.20% | 07/21/2021 | 07/18/2016 | 2,985,000.00 | 2,980,074.75 | 2,980,074.75 | 2,855,710.70 | 0.00 | (124,364.05) |
| **Totals for Cusip** | | | | | **2,985,000.00** | **2,980,074.75** | **2,980,074.75** | **2,855,710.70** | **0.00** | **(124,364.05)** |
| 88167AAD3 | TEVA PHARMACEUTICALS NE | 2.80% | 07/21/2023 | 07/18/2016 | 1,240,000.00 | 1,235,858.40 | 1,235,858.40 | 1,173,772.84 | 0.00 | (62,085.56) |
| **Totals for Cusip** | | | | | **1,240,000.00** | **1,235,858.40** | **1,235,858.40** | **1,173,772.84** | **0.00** | **(62,085.56)** |
| 883203BL4 | TEXTRON INC | 5.60% | 12/01/2017 | 11/29/2007 | 820,000.00 | 822,993.00 | 871,555.86 | 849,012.42 | 0.00 | (22,543.44) |
| 883203BL4 | TEXTRON INC | 5.60% | 12/01/2017 | 11/29/2007 | 1,000,000.00 | 1,001,830.00 | 1,062,873.00 | 1,035,381.00 | 0.00 | (27,492.00) |
| 883203BL4 | TEXTRON INC | 5.60% | 12/01/2017 | 11/29/2007 | 1,365,000.00 | 1,364,904.45 | 1,450,821.65 | 1,413,295.07 | 0.00 | (37,526.58) |
| **Totals for Cusip** | | | | | **3,185,000.00** | **3,189,727.45** | **3,385,250.51** | **3,297,688.49** | **0.00** | **(87,562.02)** |
| 883203BT7 | TEXTRON INC | 3.65% | 03/01/2021 | 01/23/2014 | 285,000.00 | 284,532.60 | 286,777.55 | 292,771.38 | 5,993.83 | 0.00 |
| 883203BT7 | TEXTRON INC | 3.65% | 03/01/2021 | 01/29/2015 | 1,000,000.00 | 1,041,780.00 | 1,006,237.00 | 1,027,268.00 | 21,031.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,285,000.00** | **1,326,312.60** | **1,293,014.55** | **1,320,039.38** | **27,024.83** | **0.00** |
| 883203BU4 | TEXTRON INC | 4.30% | 03/01/2024 | 05/22/2014 | 1,775,000.00 | 1,839,858.50 | 1,807,876.55 | 1,841,148.93 | 33,272.38 | 0.00 |
| **Totals for Cusip** | | | | | **1,775,000.00** | **1,839,858.50** | **1,807,876.55** | **1,841,148.93** | **33,272.38** | **0.00** |
| 883556BR2 | THERMO FISHER SCIENTIFIC INC | 2.95% | 09/19/2026 | 09/14/2016 | 885,000.00 | 874,264.95 | 874,264.95 | 835,661.25 | 0.00 | (38,603.70) |
| **Totals for Cusip** | | | | | **885,000.00** | **874,264.95** | **874,264.95** | **835,661.25** | **0.00** | **(38,603.70)** |
| 887315AM1 | TIME WARNER COS INC | 9.15% | 02/01/2023 | 01/20/2006 | 1,300,000.00 | 1,601,470.00 | 1,686,674.60 | 1,667,182.40 | 0.00 | (19,492.20) |
| **Totals for Cusip** | | | | | **1,300,000.00** | **1,601,470.00** | **1,686,674.60** | **1,667,182.40** | **0.00** | **(19,492.20)** |
| 887315BH1 | TIME WARNER COS INC | 7.57% | 02/01/2024 | 09/30/2008 | 200,000.00 | 175,948.00 | 244,561.40 | 247,319.00 | 2,757.60 | 0.00 |
| 887315BH1 | TIME WARNER COS INC | 7.57% | 02/01/2024 | 09/30/2008 | 1,240,000.00 | 1,090,877.60 | 1,516,280.68 | 1,533,377.80 | 17,097.12 | 0.00 |
| 887315BH1 | TIME WARNER COS INC | 7.57% | 02/01/2024 | 10/28/2008 | 1,405,000.00 | 1,156,034.00 | 1,718,043.84 | 1,737,415.98 | 19,372.14 | 0.00 |
| 887315BH1 | TIME WARNER COS INC | 7.57% | 02/01/2024 | 05/16/2011 | 721,000.00 | 892,114.93 | 881,643.85 | 891,585.00 | 9,941.15 | 0.00 |
| 887315BH1 | TIME WARNER COS INC | 7.57% | 02/01/2024 | 01/27/2012 | 705,000.00 | 904,155.45 | 862,078.94 | 871,799.48 | 9,720.54 | 0.00 |
| 887315BH1 | TIME WARNER COS INC | 7.57% | 02/01/2024 | 05/02/2012 | 3,065,000.00 | 3,974,385.50 | 3,747,903.46 | 3,790,163.68 | 42,260.22 | 0.00 |
| **Totals for Cusip** | | | | | **7,336,000.00** | **8,193,515.48** | **8,970,512.17** | **9,071,660.94** | **101,148.77** | **0.00** |
| 887317BB0 | TIME WARNER INC | 3.80% | 02/15/2027 | 11/29/2016 | 400,000.00 | 398,460.00 | 398,460.00 | 397,728.40 | 0.00 | (731.60) |
| **Totals for Cusip** | | | | | **400,000.00** | **398,460.00** | **398,460.00** | **397,728.40** | **0.00** | **(731.60)** |
| 88732JAL2 | TIME WARNER CABLE INC | 6.75% | 07/01/2018 | 10/23/2009 | 5,935,000.00 | 6,536,690.30 | 6,475,393.62 | 6,336,324.70 | 0.00 | (139,068.92) |
| **Totals for Cusip** | | | | | **5,935,000.00** | **6,536,690.30** | **6,475,393.62** | **6,336,324.70** | **0.00** | **(139,068.92)** |
| 893939AE8 | TRAVELERS PROP CASUALTY | 7.75% | 04/15/2026 | 12/03/2010 | 4,850,000.00 | 5,987,082.50 | 6,349,847.95 | 6,369,863.90 | 20,015.95 | 0.00 |
| 893939AE8 | TRAVELERS PROP CASUALTY | 7.75% | 04/15/2026 | 07/23/2015 | 750,000.00 | 1,002,397.50 | 981,935.25 | 985,030.50 | 3,095.25 | 0.00 |
| **Totals for Cusip** | | | | | **5,600,000.00** | **6,989,480.00** | **7,331,783.20** | **7,354,894.40** | **23,111.20** | **0.00** |
| 899043AA1 | TUFTS UNIVERSITY | 5.02% | 04/15/2112 | 03/22/2012 | 2,000,000.00 | 2,000,000.00 | 2,057,766.00 | 2,087,720.00 | 29,954.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,000,000.00** | **2,057,766.00** | **2,087,720.00** | **29,954.00** | **0.00** |
| 90131HAZ8 | 21ST CENTURY FOX AMERICA | 7.12% | 04/08/2028 | 04/06/2015 | 1,560,000.00 | 1,311,309.08 | 1,850,355.00 | 1,918,194.72 | 67,839.72 | 0.00 |
| **Totals for Cusip** | | | | | **1,560,000.00** | **1,311,309.08** | **1,850,355.00** | **1,918,194.72** | **67,839.72** | **0.00** |
| 90131HBB0 | 21ST CENTURY FOX AMERICA | 7.28% | 06/30/2028 | 04/06/2015 | 3,435,000.00 | 3,759,958.96 | 4,120,890.50 | 4,344,141.45 | 223,250.95 | 0.00 |
| 90131HBB0 | 21ST CENTURY FOX AMERICA | 7.28% | 06/30/2028 | 04/06/2015 | 2,095,000.00 | 2,283,290.88 | 2,513,323.32 | 2,649,483.65 | 136,160.33 | 0.00 |
| 90131HBB0 | 21ST CENTURY FOX AMERICA | 7.28% | 06/30/2028 | 04/06/2015 | 885,000.00 | 937,437.77 | 1,061,714.15 | 1,119,232.95 | 57,518.80 | 0.00 |
| **Totals for Cusip** | | | | | **6,415,000.00** | **6,980,687.61** | **7,695,927.97** | **8,112,858.05** | **416,930.08** | **0.00** |
| 902133AF4 | TYCO ELECTRONICS GROUP | 6.55% | 10/01/2017 | 08/25/2011 | 1,800,000.00 | 2,145,384.00 | 1,939,831.20 | 1,867,050.00 | 0.00 | (72,781.20) |
| 902133AF4 | TYCO ELECTRONICS GROUP | 6.55% | 10/01/2017 | 01/19/2012 | 2,500,000.00 | 2,900,100.00 | 2,694,210.00 | 2,593,125.00 | 0.00 | (101,085.00) |
| 902133AF4 | TYCO ELECTRONICS GROUP | 6.55% | 10/01/2017 | 01/31/2012 | 1,950,000.00 | 2,311,764.00 | 2,101,483.80 | 2,022,637.50 | 0.00 | (78,846.30) |
| 902133AF4 | TYCO ELECTRONICS GROUP | 6.55% | 10/01/2017 | 05/28/2014 | 2,100,000.00 | 2,444,400.00 | 2,263,136.40 | 2,178,225.00 | 0.00 | (84,911.40) |
| **Totals for Cusip** | | | | | **8,350,000.00** | **9,801,648.00** | **8,998,661.40** | **8,661,037.50** | **0.00** | **(337,623.90)** |
| 902133AT4 | TYCO ELECTRONICS GROUP | 3.70% | 02/15/2026 | 01/28/2016 | 790,000.00 | 796,991.50 | 796,991.50 | 806,450.17 | 9,458.67 | 0.00 |
| 902133AT4 | TYCO ELECTRONICS GROUP | 3.70% | 02/15/2026 | 01/25/2016 | 1,415,000.00 | 1,411,561.55 | 1,411,561.55 | 1,444,464.55 | 32,903.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,205,000.00** | **2,208,553.05** | **2,208,553.05** | **2,250,914.72** | **42,361.67** | **0.00** |
| 902494AW3 | TYSON FOODS INC | 2.65% | 08/15/2019 | 08/05/2014 | 1,165,000.00 | 1,164,231.10 | 1,165,645.41 | 1,176,104.78 | 10,459.37 | 0.00 |
| **Totals for Cusip** | | | | | **1,165,000.00** | **1,164,231.10** | **1,165,645.41** | **1,176,104.78** | **10,459.37** | **0.00** |
| 90261XHC9 | UBS AG STAMFORD CT | 1.38% | 08/14/2017 | 08/11/2014 | 5,575,000.00 | 5,557,048.50 | 5,540,602.25 | 5,573,176.98 | 32,574.73 | 0.00 |
| **Totals for Cusip** | | | | | **5,575,000.00** | **5,557,048.50** | **5,540,602.25** | **5,573,176.98** | **32,574.73** | **0.00** |
| 90261XHL9 | UBS AG STAMFORD CT | 1.38% | 06/01/2017 | 05/27/2015 | 1,400,000.00 | 1,398,684.00 | 1,393,329.00 | 1,399,672.40 | 6,343.40 | 0.00 |
| **Totals for Cusip** | | | | | **1,400,000.00** | **1,398,684.00** | **1,393,329.00** | **1,399,672.40** | **6,343.40** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 903280AD7 | USAA CAPITAL CORP | 2.12% | 06/03/2019 | 05/05/2014 | 3,000,000.00 | 2,999,850.00 | 2,997,510.00 | 3,014,277.00 | 16,767.00 | 0.00 |
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,999,850.00** | **2,997,510.00** | **3,014,277.00** | **16,767.00** | **0.00** |
| 907818EG9 | UNION PACIFIC CORP | 4.38% | 11/15/2065 | 10/26/2015 | 570,000.00 | 547,445.10 | 528,375.75 | 566,854.74 | 38,478.99 | 0.00 |
| 907818EG9 | UNION PACIFIC CORP | 4.38% | 11/15/2065 | 02/25/2016 | 2,000,000.00 | 1,902,120.00 | 1,902,120.00 | 1,988,964.00 | 86,844.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,570,000.00** | **2,449,565.10** | **2,430,495.75** | **2,555,818.74** | **125,322.99** | **0.00** |
| 909319AA3 | UNITED AIR 2013-1 A | 4.30% | 02/15/2027 | 08/01/2013 | 392,437.95 | 392,437.95 | 406,173.28 | 404,211.09 | 0.00 | (1,962.19) |
| **Totals for Cusip** | | | | | **392,437.95** | **392,437.95** | **406,173.28** | **404,211.09** | **0.00** | **(1,962.19)** |
| 911312AQ9 | UNITED PARCEL SERVICE | 2.45% | 10/01/2022 | 09/24/2012 | 4,150,000.00 | 4,144,480.50 | 4,105,047.20 | 4,132,868.80 | 27,821.60 | 0.00 |
| **Totals for Cusip** | | | | | **4,150,000.00** | **4,144,480.50** | **4,105,047.20** | **4,132,868.80** | **27,821.60** | **0.00** |
| 913017AR0 | UNITED TECHNOLOGIES | 8.88% | 11/15/2019 | 10/01/2009 | 1,500,000.00 | 2,031,105.00 | 1,842,714.00 | 1,780,383.00 | 0.00 | (62,331.00) |
| 913017AR0 | UNITED TECHNOLOGIES | 8.88% | 11/15/2019 | 01/06/2010 | 565,000.00 | 745,568.35 | 694,088.94 | 670,610.93 | 0.00 | (23,478.01) |
| 913017AR0 | UNITED TECHNOLOGIES | 8.88% | 11/15/2019 | 06/23/2010 | 1,500,000.00 | 2,062,620.00 | 1,842,714.00 | 1,780,383.00 | 0.00 | (62,331.00) |
| **Totals for Cusip** | | | | | **3,565,000.00** | **4,839,293.35** | **4,379,516.94** | **4,231,376.93** | **0.00** | **(148,140.01)** |
| 913017AS8 | UNITED TECHNOLOGIES | 8.75% | 03/01/2021 | 04/01/2011 | 425,000.00 | 571,841.75 | 545,590.78 | 529,011.95 | 0.00 | (16,578.83) |
| **Totals for Cusip** | | | | | **425,000.00** | **571,841.75** | **545,590.78** | **529,011.95** | **0.00** | **(16,578.83)** |
| 913017BK4 | UNITED TECHNOLOGIES | 6.05% | 06/01/2036 | 10/20/2010 | 205,000.00 | 238,935.70 | 245,823.49 | 256,768.24 | 10,944.75 | 0.00 |
| **Totals for Cusip** | | | | | **205,000.00** | **238,935.70** | **245,823.49** | **256,768.24** | **10,944.75** | **0.00** |
| 913017BZ1 | UNITED TECHNOLOGIES | 1.78% | 05/04/2018 | 04/29/2015 | 4,800,000.00 | 4,818,000.00 | 4,751,544.00 | 4,801,046.40 | 49,502.40 | 0.00 |
| **Totals for Cusip** | | | | | **4,800,000.00** | **4,818,000.00** | **4,751,544.00** | **4,801,046.40** | **49,502.40** | **0.00** |
| 91324PBY7 | UNITEDHEALTH GROUP INC | 1.40% | 10/15/2017 | 10/17/2012 | 1,675,000.00 | 1,672,990.00 | 1,671,787.35 | 1,677,438.80 | 5,651.45 | 0.00 |
| **Totals for Cusip** | | | | | **1,675,000.00** | **1,672,990.00** | **1,671,787.35** | **1,677,438.80** | **5,651.45** | **0.00** |
| 91324PCX8 | UNITEDHEALTH GROUP INC | 4.20% | 01/15/2047 | 12/15/2016 | 795,000.00 | 789,061.35 | 789,061.35 | 804,140.12 | 15,078.77 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **795,000.00** | **789,061.35** | **789,061.35** | **804,140.12** | **15,078.77** | **0.00** |
| 91481CAA8 | UNIVERSITY OF PENNSYLVANIA | 4.67% | 09/01/2112 | 03/29/2012 | 1,775,000.00 | 1,775,000.00 | 1,782,249.10 | 1,754,740.15 | 0.00 | (27,508.95) |
| **Totals for Cusip** | | | | | **1,775,000.00** | **1,775,000.00** | **1,782,249.10** | **1,754,740.15** | **0.00** | **(27,508.95)** |
| 914886AB2 | UNIV OF SOUTHERN CALIFORNIA | 3.03% | 10/01/2039 | 08/15/2016 | 3,085,000.00 | 3,085,000.00 | 3,085,000.00 | 2,740,029.13 | 0.00 | (344,970.87) |
| **Totals for Cusip** | | | | | **3,085,000.00** | **3,085,000.00** | **3,085,000.00** | **2,740,029.13** | **0.00** | **(344,970.87)** |
| 91529YAH9 | UNUMPROVIDENT CORP | 5.62% | 09/15/2020 | 09/08/2010 | 725,000.00 | 724,122.75 | 797,415.90 | 789,530.08 | 0.00 | (7,885.82) |
| **Totals for Cusip** | | | | | **725,000.00** | **724,122.75** | **797,415.90** | **789,530.08** | **0.00** | **(7,885.82)** |
| 92276MBA2 | VENTAS REALTY LP/CAP CRP | 2.00% | 02/15/2018 | 12/06/2012 | 495,000.00 | 493,708.05 | 492,582.92 | 496,018.71 | 3,435.79 | 0.00 |
| **Totals for Cusip** | | | | | **495,000.00** | **493,708.05** | **492,582.92** | **496,018.71** | **3,435.79** | **0.00** |
| 92343VAW4 | VERIZON COMMUNICATIONS | 6.00% | 04/01/2041 | 04/10/2013 | 700,000.00 | 844,508.00 | 756,126.00 | 804,004.60 | 47,878.60 | 0.00 |
| **Totals for Cusip** | | | | | **700,000.00** | **844,508.00** | **756,126.00** | **804,004.60** | **47,878.60** | **0.00** |
| 92343VCH5 | VERIZON COMMUNICATIONS | 2.62% | 02/21/2020 | 03/11/2015 | 338,000.00 | 338,901.05 | 339,175.23 | 341,242.77 | 2,067.54 | 0.00 |
| **Totals for Cusip** | | | | | **338,000.00** | **338,901.05** | **339,175.23** | **341,242.77** | **2,067.54** | **0.00** |
| 92343VCX0 | VERIZON COMMUNICATIONS | 4.52% | 09/15/2048 | 11/02/2016 | 1,000,000.00 | 1,003,990.00 | 1,003,990.00 | 958,912.00 | 0.00 | (45,078.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,003,990.00** | **1,003,990.00** | **958,912.00** | **0.00** | **(45,078.00)** |
| 92343VCZ5 | VERIZON COMMUNICATIONS | 4.67% | 03/15/2055 | 08/20/2015 | 659,000.00 | 634,802.43 | 572,144.46 | 618,873.49 | 46,729.03 | 0.00 |
| **Totals for Cusip** | | | | | **659,000.00** | **634,802.43** | **572,144.46** | **618,873.49** | **46,729.03** | **0.00** |
| 927804FR0 | VIRGINIA ELECTRIC & POWER | 4.45% | 02/15/2044 | 02/04/2014 | 855,000.00 | 848,262.60 | 879,395.72 | 897,635.43 | 18,239.71 | 0.00 |
| **Totals for Cusip** | | | | | **855,000.00** | **848,262.60** | **879,395.72** | **897,635.43** | **18,239.71** | **0.00** |
| 928668AA0 | VOLKSWAGEN GROUP AMERICA | 1.25% | 05/23/2017 | 05/15/2014 | 3,500,000.00 | 3,497,830.00 | 3,416,332.50 | 3,494,330.00 | 77,997.50 | 0.00 |
| **Totals for Cusip** | | | | | **3,500,000.00** | **3,497,830.00** | **3,416,332.50** | **3,494,330.00** | **77,997.50** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 92890HAB8 | WEA FINANCE LLC / WESTFIEL | 2.70% | 09/17/2019 | 09/10/2014 | 2,265,000.00 | 2,260,470.00 | 2,246,340.93 | 2,290,927.46 | 44,586.53 | 0.00 |
| **Totals for Cusip** | | | | | **2,265,000.00** | **2,260,470.00** | **2,246,340.93** | **2,290,927.46** | **44,586.53** | **0.00** |
| 93884PDW7 | WASHINGTON GAS AND LIGHT | 3.80% | 09/15/2046 | 09/13/2016 | 350,000.00 | 350,000.00 | 350,000.00 | 329,420.00 | 0.00 | (20,580.00) |
| **Totals for Cusip** | | | | | **350,000.00** | **350,000.00** | **350,000.00** | **329,420.00** | **0.00** | **(20,580.00)** |
| 962166AT1 | WEYERHAEUSER CO | 8.50% | 01/15/2025 | 09/09/2013 | 1,500,000.00 | 1,843,575.00 | 1,924,771.50 | 1,939,552.50 | 14,781.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,843,575.00** | **1,924,771.50** | **1,939,552.50** | **14,781.00** | **0.00** |
| 963320AQ9 | WHIRLPOOL CORP | 2.40% | 03/01/2019 | 02/20/2014 | 610,000.00 | 608,621.40 | 607,573.42 | 612,353.38 | 4,779.96 | 0.00 |
| **Totals for Cusip** | | | | | **610,000.00** | **608,621.40** | **607,573.42** | **612,353.38** | **4,779.96** | **0.00** |
| 976656CC0 | WISCONSIN ELECTRIC POWER | 4.25% | 12/15/2019 | 12/08/2009 | 5,185,000.00 | 5,168,304.30 | 5,569,410.72 | 5,513,936.40 | 0.00 | (55,474.32) |
| **Totals for Cusip** | | | | | **5,185,000.00** | **5,168,304.30** | **5,569,410.72** | **5,513,936.40** | **0.00** | **(55,474.32)** |
| 98372PAM0 | XL CAPITAL LTD | 5.75% | 10/01/2021 | 09/27/2011 | 2,000,000.00 | 2,000,000.00 | 2,228,688.00 | 2,222,664.00 | 0.00 | (6,024.00) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,000,000.00** | **2,228,688.00** | **2,222,664.00** | **0.00** | **(6,024.00)** |
| 984121BQ5 | XEROX CORP | 6.75% | 02/01/2017 | 06/18/2010 | 1,763,000.00 | 1,979,901.89 | 1,847,490.01 | 1,769,367.96 | 0.00 | (78,122.05) |
| **Totals for Cusip** | | | | | **1,763,000.00** | **1,979,901.89** | **1,847,490.01** | **1,769,367.96** | **0.00** | **(78,122.05)** |
| 98420EAB1 | XLIT LTD | 5.25% | 12/15/2043 | 11/18/2013 | 420,000.00 | 419,034.00 | 434,405.58 | 434,022.54 | 0.00 | (383.04) |
| **Totals for Cusip** | | | | | **420,000.00** | **419,034.00** | **434,405.58** | **434,022.54** | **0.00** | **(383.04)** |
| 98956PAE2 | ZIMMER BIOMET HOLDINGS INC | 2.00% | 04/01/2018 | 03/10/2015 | 1,105,000.00 | 1,104,248.60 | 1,098,192.10 | 1,106,349.21 | 8,157.11 | 0.00 |
| 98956PAE2 | ZIMMER BIOMET HOLDINGS INC | 2.00% | 04/01/2018 | 06/04/2015 | 500,000.00 | 502,285.00 | 496,919.50 | 500,610.50 | 3,691.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,605,000.00** | **1,606,533.60** | **1,595,111.60** | **1,606,959.71** | **11,848.11** | **0.00** |
| **Totals for Corporate** | | | | | **876,146,328.02** | **838,363,609.34** | **899,885,165.69** | **902,681,791.84** | **15,140,922.14** | **(12,344,295.99)** |
| **Fed Agency** | | | | | | | | | | |
| 31358DCS1 | FNMA | 0.00% | 08/07/2028 | 12/28/2016 | 628,000.00 | 424,320.76 | 424,320.76 | 425,885.74 | 1,564.98 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **628,000.00** | **424,320.76** | **424,320.76** | **425,885.74** | **1,564.98** | **0.00** |
| 31359MEU3 | FANNIE MAE | 6.25% | 05/15/2029 | 07/07/2016 | 380,000.00 | 559,879.08 | 559,879.08 | 503,694.18 | 0.00 | (56,184.90) |
| **Totals for Cusip** | | | | | **380,000.00** | **559,879.08** | **559,879.08** | **503,694.18** | **0.00** | **(56,184.90)** |
| 31359YBD8 | FNMA STRIP | 0.00% | 05/15/2027 | 09/12/2016 | 3,000,000.00 | 2,316,990.00 | 2,316,990.00 | 2,165,421.00 | 0.00 | (151,569.00) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,316,990.00** | **2,316,990.00** | **2,165,421.00** | **0.00** | **(151,569.00)** |
| 31359YBG1 | FNMA STRIP | 0.00% | 11/15/2028 | 12/28/2016 | 237,000.00 | 158,299.41 | 158,299.41 | 160,526.50 | 2,227.09 | 0.00 |
| **Totals for Cusip** | | | | | **237,000.00** | **158,299.41** | **158,299.41** | **160,526.50** | **2,227.09** | **0.00** |
| 31364EAV6 | FNMA | 0.00% | 10/08/2027 | 11/12/1997 | 21,225,000.00 | 3,098,850.00 | 14,362,044.83 | 15,267,439.65 | 905,394.82 | 0.00 |
| 31364EAV6 | FNMA | 0.00% | 10/08/2027 | 11/12/1997 | 14,540,000.00 | 2,122,840.00 | 9,838,592.78 | 10,458,825.56 | 620,232.78 | 0.00 |
| 31364EAV6 | FNMA | 0.00% | 10/08/2027 | 11/12/1997 | 33,700,000.00 | 4,920,200.00 | 22,803,340.90 | 24,240,881.80 | 1,437,540.90 | 0.00 |
| 31364EAV6 | FNMA | 0.00% | 10/08/2027 | 06/21/2016 | 1,305,000.00 | 980,133.30 | 980,133.30 | 938,704.77 | 0.00 | (41,428.53) |
| **Totals for Cusip** | | | | | **70,770,000.00** | **11,122,023.30** | **47,984,111.81** | **50,905,851.78** | **2,963,168.50** | **(41,428.53)** |
| 31364EBA1 | FNMA | 0.00% | 03/23/2028 | 12/28/2016 | 173,000.00 | 118,894.25 | 118,894.25 | 119,411.17 | 516.92 | 0.00 |
| **Totals for Cusip** | | | | | **173,000.00** | **118,894.25** | **118,894.25** | **119,411.17** | **516.92** | **0.00** |
| 76116EGF1 | RFCO STRIP | 0.00% | 01/15/2025 | 05/25/2011 | 4,225,000.00 | 2,349,307.03 | 3,253,144.38 | 3,383,785.60 | 130,641.22 | 0.00 |
| **Totals for Cusip** | | | | | **4,225,000.00** | **2,349,307.03** | **3,253,144.38** | **3,383,785.60** | **130,641.22** | **0.00** |
| 76116EGH7 | RFCO STRIP | 0.00% | 01/15/2026 | 05/27/2009 | 1,835,000.00 | 777,893.20 | 1,351,497.69 | 1,414,502.41 | 63,004.72 | 0.00 |
| **Totals for Cusip** | | | | | **1,835,000.00** | **777,893.20** | **1,351,497.69** | **1,414,502.41** | **63,004.72** | **0.00** |
| 76116EGJ3 | RFCO STRIP | 0.00% | 07/15/2026 | 02/15/1990 | 9,238,000.00 | 483,978.82 | 6,779,869.82 | 6,849,542.81 | 69,672.99 | 0.00 |
| **Totals for Cusip** | | | | | **9,238,000.00** | **483,978.82** | **6,779,869.82** | **6,849,542.81** | **69,672.99** | **0.00** |
| 76116EGK0 | RFCO STRIP | 0.00% | 01/15/2027 | 04/04/1990 | 7,075,000.00 | 350,495.50 | 5,058,292.48 | 5,264,882.48 | 206,590.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 76116EGK0 | RFCO STRIP | 0.00% | 01/15/2027 | 04/06/1990 | 5,037,000.00 | 250,137.42 | 3,601,218.26 | 3,748,298.66 | 147,080.40 | 0.00 |
| 76116EGK0 | RFCO STRIP | 0.00% | 01/15/2027 | 04/09/1990 | 6,380,000.00 | 313,130.40 | 4,561,400.14 | 4,747,696.14 | 186,296.00 | 0.00 |
| 76116EGK0 | RFCO STRIP | 0.00% | 01/15/2027 | 07/11/1990 | 6,945,000.00 | 348,083.40 | 4,965,348.59 | 5,168,142.59 | 202,794.00 | 0.00 |
| **Totals for Cusip** | | | | | **25,437,000.00** | **1,261,846.72** | **18,186,259.47** | **18,929,019.87** | **742,760.40** | **0.00** |
| 76116EGL8 | RFCO STRIP | 0.00% | 07/15/2027 | 04/06/1990 | 5,037,000.00 | 241,826.37 | 3,595,607.04 | 3,677,856.22 | 82,249.18 | 0.00 |
| 76116EGL8 | RFCO STRIP | 0.00% | 07/15/2027 | 04/04/1990 | 6,900,000.00 | 329,337.00 | 4,925,489.10 | 5,038,159.20 | 112,670.10 | 0.00 |
| 76116EGL8 | RFCO STRIP | 0.00% | 07/15/2027 | 04/09/1990 | 7,380,000.00 | 351,361.80 | 5,268,131.82 | 5,388,639.84 | 120,508.02 | 0.00 |
| 76116EGL8 | RFCO STRIP | 0.00% | 07/15/2027 | 06/28/1990 | 7,210,000.00 | 346,368.40 | 5,146,779.19 | 5,264,511.28 | 117,732.09 | 0.00 |
| 76116EGL8 | RFCO STRIP | 0.00% | 07/15/2027 | 07/11/1990 | 3,529,000.00 | 170,980.05 | 2,519,137.83 | 2,576,762.87 | 57,625.04 | 0.00 |
| **Totals for Cusip** | | | | | **30,056,000.00** | **1,439,873.62** | **21,455,144.98** | **21,945,929.41** | **490,784.43** | **0.00** |
| 76116EHF0 | RFCO STRIP | 0.00% | 04/15/2026 | 03/02/1992 | 1,000,000.00 | 65,750.00 | 739,637.00 | 748,259.00 | 8,622.00 | 0.00 |
| 76116EHF0 | RFCO STRIP | 0.00% | 04/15/2026 | 03/02/1992 | 20,275,000.00 | 1,333,081.25 | 14,996,140.18 | 15,170,951.23 | 174,811.05 | 0.00 |
| **Totals for Cusip** | | | | | **21,275,000.00** | **1,398,831.25** | **15,735,777.18** | **15,919,210.23** | **183,433.05** | **0.00** |
| 76116FAD9 | RFCSP STRIP | 0.00% | 07/15/2020 | 11/09/2004 | 31,285,000.00 | 13,797,310.70 | 28,576,532.41 | 29,302,187.99 | 725,655.58 | 0.00 |
| 76116FAD9 | RFCSP STRIP | 0.00% | 07/15/2020 | 06/27/2006 | 195,000.00 | 89,421.15 | 178,118.07 | 182,641.10 | 4,523.03 | 0.00 |
| **Totals for Cusip** | | | | | **31,480,000.00** | **13,886,731.85** | **28,754,650.48** | **29,484,829.09** | **730,178.61** | **0.00** |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 10/07/2015 | 2,660,000.00 | 2,432,410.40 | 2,407,031.34 | 2,486,123.78 | 79,092.44 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 12/01/2015 | 2,895,000.00 | 2,641,108.50 | 2,619,682.61 | 2,705,762.54 | 86,079.93 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 03/11/2016 | 1,376,000.00 | 1,269,318.72 | 1,269,318.72 | 1,286,055.01 | 16,736.29 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 03/22/2016 | 8,855,000.00 | 8,209,736.15 | 8,209,736.15 | 8,276,175.22 | 66,439.07 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 03/21/2016 | 500,000.00 | 463,506.00 | 463,506.00 | 467,316.50 | 3,810.50 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 03/21/2016 | 5,435,000.00 | 5,042,158.20 | 5,042,158.20 | 5,079,730.36 | 37,572.16 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 04/27/2016 | 2,678,000.00 | 2,497,127.88 | 2,497,127.88 | 2,502,947.17 | 5,819.29 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 07/01/2016 | 5,153,000.00 | 4,900,475.64 | 4,900,475.64 | 4,816,163.85 | 0.00 | (84,311.79) |
| **Totals for Cusip** | | | | | **29,552,000.00** | **27,455,841.49** | **27,409,036.54** | **27,620,274.43** | **295,549.68** | **(84,311.79)** |
| 76116FAG2 | RFCSP STRIP | 0.00% | 01/15/2021 | 09/26/2001 | 47,793,000.00 | 14,504,697.57 | 42,772,966.66 | 43,941,075.37 | 1,168,108.71 | 0.00 |
| 76116FAG2 | RFCSP STRIP | 0.00% | 01/15/2021 | 09/26/2001 | 27,000,000.00 | 8,194,230.00 | 24,164,001.00 | 24,823,908.00 | 659,907.00 | 0.00 |
| 76116FAG2 | RFCSP STRIP | 0.00% | 01/15/2021 | 12/23/2016 | 14,491,000.00 | 13,271,002.71 | 13,271,002.71 | 13,323,083.36 | 52,080.65 | 0.00 |
| **Totals for Cusip** | | | | | **89,284,000.00** | **35,969,930.28** | **80,207,970.37** | **82,088,066.73** | **1,880,096.36** | **0.00** |
| **Totals for Fed Agency** | | | | | **317,570,000.00** | **99,724,641.06** | **254,695,846.22** | **261,915,950.95** | **7,553,598.95** | **(333,494.22)** |
| **Foreign** | | | | | | | | | | |
| 13645RAV6 | CANADIAN PACIFIC RR CO | 4.80% | 09/15/2035 | 09/08/2015 | 665,000.00 | 661,947.65 | 656,694.81 | 717,806.32 | 61,111.51 | 0.00 |
| **Totals for Cusip** | | | | | **665,000.00** | **661,947.65** | **656,694.81** | **717,806.32** | **61,111.51** | **0.00** |
| 13645RAX2 | CANADIAN PACIFIC RR CO | 6.12% | 09/15/2115 | 09/08/2015 | 1,545,000.00 | 1,545,000.00 | 1,565,032.47 | 1,849,817.69 | 284,785.22 | 0.00 |
| 13645RAX2 | CANADIAN PACIFIC RR CO | 6.12% | 09/15/2115 | 09/08/2015 | 105,000.00 | 106,860.60 | 106,361.43 | 125,715.77 | 19,354.34 | 0.00 |
| 13645RAX2 | CANADIAN PACIFIC RR CO | 6.12% | 09/15/2115 | 10/05/2015 | 350,000.00 | 370,797.00 | 354,538.10 | 419,052.55 | 64,514.45 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,022,657.60** | **2,025,932.00** | **2,394,586.01** | **368,654.01** | **0.00** |
| 219868BW5 | CORP ANDINA DE FOMENTO | 2.00% | 05/10/2019 | 05/04/2016 | 1,940,000.00 | 1,939,825.40 | 1,939,825.40 | 1,927,357.02 | 0.00 | (12,468.38) |
| **Totals for Cusip** | | | | | **1,940,000.00** | **1,939,825.40** | **1,939,825.40** | **1,927,357.02** | **0.00** | **(12,468.38)** |
| 219868BX3 | CORP ANDINA DE FOMENTO | 2.12% | 09/27/2021 | 09/20/2016 | 1,940,000.00 | 1,936,333.40 | 1,936,333.40 | 1,878,249.80 | 0.00 | (58,083.60) |
| **Totals for Cusip** | | | | | **1,940,000.00** | **1,936,333.40** | **1,936,333.40** | **1,878,249.80** | **0.00** | **(58,083.60)** |
| 471048AW8 | JPN BANK FOR INTL COOP | 1.50% | 07/21/2021 | 07/13/2016 | 1,000,000.00 | 995,260.00 | 995,260.00 | 958,779.00 | 0.00 | (36,481.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **995,260.00** | **995,260.00** | **958,779.00** | **0.00** | **(36,481.00)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 471068AH9 | JAPAN FIN ORG MUNICIPAL | 2.12% | 04/13/2021 | 04/06/2016 | 1,200,000.00 | 1,197,360.00 | 1,197,360.00 | 1,173,729.60 | 0.00 | (23,630.40) |
| **Totals for Cusip** | | | | | **1,200,000.00** | **1,197,360.00** | **1,197,360.00** | **1,173,729.60** | **0.00** | **(23,630.40)** |
| 559222AR5 | MAGNA INTERNATIONAL INC | 4.15% | 10/01/2025 | 12/01/2016 | 4,600,000.00 | 4,767,210.00 | 4,767,210.00 | 4,765,641.40 | 0.00 | (1,568.60) |
| **Totals for Cusip** | | | | | **4,600,000.00** | **4,767,210.00** | **4,767,210.00** | **4,765,641.40** | **0.00** | **(1,568.60)** |
| 563469UL7 | MANITOBA PROVINCE OF | 2.12% | 06/22/2026 | 11/30/2016 | 300,000.00 | 281,520.00 | 281,520.00 | 279,855.00 | 0.00 | (1,665.00) |
| **Totals for Cusip** | | | | | **300,000.00** | **281,520.00** | **281,520.00** | **279,855.00** | **0.00** | **(1,665.00)** |
| 656836AB9 | NA DEVELOPMENT BANK | 2.40% | 10/26/2022 | 11/17/2016 | 4,000,000.00 | 3,996,440.00 | 3,996,440.00 | 3,883,044.00 | 0.00 | (113,396.00) |
| **Totals for Cusip** | | | | | **4,000,000.00** | **3,996,440.00** | **3,996,440.00** | **3,883,044.00** | **0.00** | **(113,396.00)** |
| 709629AM1 | PENTAIR FINANCE SA | 2.90% | 09/15/2018 | 09/09/2015 | 5,000,000.00 | 4,997,000.00 | 4,977,620.00 | 5,057,785.00 | 80,165.00 | 0.00 |
| **Totals for Cusip** | | | | | **5,000,000.00** | **4,997,000.00** | **4,977,620.00** | **5,057,785.00** | **80,165.00** | **0.00** |
| 903724BL5 | UKRAINE GOVERNMENT INTERNATION | 1.47% | 09/29/2021 | 09/22/2016 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 1,952,488.00 | 0.00 | (47,512.00) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,000,000.00** | **2,000,000.00** | **1,952,488.00** | **0.00** | **(47,512.00)** |
| BE62884816 | BELGIUM KINGDOM OF | 1.12% | 08/03/2019 | 07/27/2016 | 2,400,000.00 | 2,396,400.00 | 2,396,400.00 | 2,362,531.20 | 0.00 | (33,868.80) |
| **Totals for Cusip** | | | | | **2,400,000.00** | **2,396,400.00** | **2,396,400.00** | **2,362,531.20** | **0.00** | **(33,868.80)** |
| **Totals for Foreign** | | | | | **27,045,000.00** | **27,191,954.05** | **27,170,595.61** | **27,351,852.35** | **509,930.52** | **(328,673.78)** |
| **MMIP Investment** | | | | | | | | | | |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/01/1900 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/10/2016 | 68.47 | 68.47 | 68.47 | 68.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/14/2016 | 32.83 | 32.83 | 32.83 | 32.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/02/2016 | 115.88 | 115.88 | 115.88 | 115.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/02/2016 | 77.37 | 77.37 | 77.37 | 77.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/05/2016 | 39.14 | 39.14 | 39.14 | 39.14 | 0.00 | 0.00 |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2016 | 47.80 | 47.80 | 47.80 | 47.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2016 | 1,616,889.39 | 1,616,889.39 | 1,616,889.39 | 1,616,889.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/15/2016 | 211.82 | 211.82 | 211.82 | 211.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/16/2016 | 30.54 | 30.54 | 30.54 | 30.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/22/2016 | 378.19 | 378.19 | 378.19 | 378.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2016 | 352,374.22 | 352,374.22 | 352,374.22 | 352,374.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2016 | 372.91 | 372.91 | 372.91 | 372.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/22/2016 | 21,259.16 | 21,259.16 | 21,259.16 | 21,259.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2016 | 16,397,568.29 | 16,397,568.29 | 16,397,568.29 | 16,397,568.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/20/2016 | 1,238.45 | 1,238.45 | 1,238.45 | 1,238.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/23/2016 | 387.58 | 387.58 | 387.58 | 387.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/23/2016 | 613,577.35 | 613,577.35 | 613,577.35 | 613,577.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2016 | 442.67 | 442.67 | 442.67 | 442.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/27/2016 | 51,922.94 | 51,922.94 | 51,922.94 | 51,922.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/27/2016 | 386.90 | 386.90 | 386.90 | 386.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2016 | 1,588.31 | 1,588.31 | 1,588.31 | 1,588.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2016 | 1,856,034.00 | 1,856,034.00 | 1,856,034.00 | 1,856,034.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2016 | 428.32 | 428.32 | 428.32 | 428.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2016 | 18,655.00 | 18,655.00 | 18,655.00 | 18,655.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2016 | 422.22 | 422.22 | 422.22 | 422.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2016 | 318,207.35 | 318,207.35 | 318,207.35 | 318,207.35 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2016 | 257,822.25 | 257,822.25 | 257,822.25 | 257,822.25 | 0.00 | 0.00 |
| **Totals for Cusip** | | | | | **21,510,579.35** | **21,510,579.35** | **21,510,579.35** | **21,510,579.35** | **0.00** | **0.00** |
| **Totals for MMIP Investment** | | | | | **21,510,579.35** | **21,510,579.35** | **21,510,579.35** | **21,510,579.35** | **0.00** | **0.00** |
| **Municipals** | | | | | | | | | | |
| 01026CAC5 | ALABAMA ECON SETTLEMENT AUTH B | 3.16% | 09/15/2025 | 12/02/2016 | 985,000.00 | 985,000.00 | 985,000.00 | 993,520.25 | 8,520.25 | 0.00 |
| **Totals for Cusip** | | | | | **985,000.00** | **985,000.00** | **985,000.00** | **993,520.25** | **8,520.25** | **0.00** |
| 072024NU2 | BAY AREA TOLL AUTH CALIF TOLL | 6.92% | 04/01/2040 | 06/24/2010 | 2,785,000.00 | 2,785,000.00 | 3,676,144.30 | 3,774,204.15 | 98,059.85 | 0.00 |
| **Totals for Cusip** | | | | | **2,785,000.00** | **2,785,000.00** | **3,676,144.30** | **3,774,204.15** | **98,059.85** | **0.00** |
| 13063BFS6 | CALIFORNIA ST BUILD AMERICA BN | 6.65% | 03/01/2022 | 03/25/2010 | 1,375,000.00 | 1,399,241.25 | 1,654,276.25 | 1,626,968.75 | 0.00 | (27,307.50) |
| **Totals for Cusip** | | | | | **1,375,000.00** | **1,399,241.25** | **1,654,276.25** | **1,626,968.75** | **0.00** | **(27,307.50)** |
| 15504RET2 | CENTRAL PUGET SOUND WASH REGL | 5.49% | 11/01/2039 | 09/16/2009 | 1,340,000.00 | 1,340,000.00 | 1,634,813.40 | 1,665,405.60 | 30,592.20 | 0.00 |
| **Totals for Cusip** | | | | | **1,340,000.00** | **1,340,000.00** | **1,634,813.40** | **1,665,405.60** | **30,592.20** | **0.00** |
| 167725AC4 | CHICAGO ILL TRANSIT AUTH | 6.90% | 12/01/2040 | 07/30/2008 | 265,000.00 | 265,000.00 | 307,988.30 | 333,131.50 | 25,143.20 | 0.00 |
| **Totals for Cusip** | | | | | **265,000.00** | **265,000.00** | **307,988.30** | **333,131.50** | **25,143.20** | **0.00** |
| 207758KM4 | CONNECTICUT ST SPL TAX | 5.46% | 11/01/2030 | 10/28/2010 | 2,335,000.00 | 2,335,000.00 | 2,662,810.65 | 2,721,419.15 | 58,608.50 | 0.00 |
| **Totals for Cusip** | | | | | **2,335,000.00** | **2,335,000.00** | **2,662,810.65** | **2,721,419.15** | **58,608.50** | **0.00** |
| 254845GQ7 | DISTRICT COLUMBIA WTR & SWR | 5.52% | 10/01/2044 | 10/20/2010 | 1,840,000.00 | 1,840,000.00 | 2,159,700.00 | 2,233,815.20 | 74,115.20 | 0.00 |
| **Totals for Cusip** | | | | | **1,840,000.00** | **1,840,000.00** | **2,159,700.00** | **2,233,815.20** | **74,115.20** | **0.00** |
| 254845JZ4 | DISTRICT COLUMBIA WTR & SWR | 4.81% | 10/01/2114 | 07/11/2014 | 300,000.00 | 300,000.00 | 297,051.00 | 303,528.00 | 6,477.00 | 0.00 |
| **Totals for Cusip** | | | | | **300,000.00** | **300,000.00** | **297,051.00** | **303,528.00** | **6,477.00** | **0.00** |
| 544646XY3 | LOS ANGELES CALIF UNI SCH DIST | 5.76% | 07/01/2029 | 10/02/2009 | 2,300,000.00 | 2,320,976.00 | 2,740,588.00 | 2,757,033.00 | 16,445.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,300,000.00** | **2,320,976.00** | **2,740,588.00** | **2,757,033.00** | **16,445.00** | **0.00** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 574300HZ5 | MARYLAND ST TRANSN AUTH TRANSN | 5.89% | 07/01/2043 | 12/15/2010 | 3,100,000.00 | 3,138,936.00 | 3,770,189.00 | 3,848,278.00 | 78,089.00 | 0.00 |
| **Totals for Cusip** | | | | | **3,100,000.00** | **3,138,936.00** | **3,770,189.00** | **3,848,278.00** | **78,089.00** | **0.00** |
| 575718AB7 | MASS INSTITUTE OF TECH | 4.68% | 07/01/2114 | 04/02/2014 | 590,000.00 | 591,168.20 | 608,731.91 | 593,916.42 | 0.00 | (14,815.49) |
| 575718AB7 | MASS INSTITUTE OF TECH | 4.68% | 07/01/2114 | 04/01/2014 | 410,000.00 | 410,000.00 | 423,017.09 | 412,721.58 | 0.00 | (10,295.51) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,001,168.20** | **1,031,749.00** | **1,006,638.00** | **0.00** | **(25,111.00)** |
| 57604P5P5 | MASSACHUSETTS ST WTR POLLUTN A | 5.19% | 08/01/2040 | 06/30/2010 | 2,940,000.00 | 2,940,000.00 | 3,446,003.40 | 3,339,781.20 | 0.00 | (106,222.20) |
| **Totals for Cusip** | | | | | **2,940,000.00** | **2,940,000.00** | **3,446,003.40** | **3,339,781.20** | **0.00** | **(106,222.20)** |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 12/08/2010 | 1,340,000.00 | 1,340,000.00 | 1,841,776.40 | 1,874,861.00 | 33,084.60 | 0.00 |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 12/16/2010 | 1,565,000.00 | 1,591,354.60 | 2,151,029.90 | 2,189,669.75 | 38,639.85 | 0.00 |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 04/03/2014 | 95,000.00 | 127,779.75 | 130,573.70 | 132,919.25 | 2,345.55 | 0.00 |
| **Totals for Cusip** | | | | | **3,000,000.00** | **3,059,134.35** | **4,123,380.00** | **4,197,450.00** | **74,070.00** | **0.00** |
| 64966JAR7 | NEW YORK NY | 6.27% | 12/01/2037 | 12/15/2010 | 1,900,000.00 | 1,900,000.00 | 2,433,805.00 | 2,467,663.00 | 33,858.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,900,000.00** | **1,900,000.00** | **2,433,805.00** | **2,467,663.00** | **33,858.00** | **0.00** |
| 64971MT44 | NEW YORK N Y CITY TRANSITIONAL | 5.27% | 05/01/2027 | 05/19/2010 | 2,680,000.00 | 2,680,000.00 | 3,029,284.40 | 3,111,051.20 | 81,766.80 | 0.00 |
| **Totals for Cusip** | | | | | **2,680,000.00** | **2,680,000.00** | **3,029,284.40** | **3,111,051.20** | **81,766.80** | **0.00** |
| 64971MZG0 | NEW YORK N Y CITY TRANSITIONAL | 5.77% | 08/01/2036 | 10/16/2009 | 2,270,000.00 | 2,270,000.00 | 2,780,750.00 | 2,791,282.80 | 10,532.80 | 0.00 |
| **Totals for Cusip** | | | | | **2,270,000.00** | **2,270,000.00** | **2,780,750.00** | **2,791,282.80** | **10,532.80** | **0.00** |
| 66285WFB7 | NORTH TEX TWY AUTH | 6.72% | 01/01/2049 | 08/03/2009 | 750,000.00 | 750,000.00 | 1,033,230.00 | 1,052,422.50 | 19,192.50 | 0.00 |
| **Totals for Cusip** | | | | | **750,000.00** | **750,000.00** | **1,033,230.00** | **1,052,422.50** | **19,192.50** | **0.00** |
| 677632MV0 | OHIO ST UNIV GEN RCPTS | 4.91% | 06/01/2040 | 09/15/2010 | 3,300,000.00 | 3,300,000.00 | 3,704,745.00 | 3,763,683.00 | 58,938.00 | 0.00 |
| **Totals for Cusip** | | | | | **3,300,000.00** | **3,300,000.00** | **3,704,745.00** | **3,763,683.00** | **58,938.00** | **0.00** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 677632PA3 | OHIO ST UNIV GEN RCPTS | 4.80% | 06/01/2111 | 10/20/2011 | 1,840,000.00 | 1,821,471.20 | 1,761,045.60 | 1,811,056.80 | 50,011.20 | 0.00 |
| **Totals for Cusip** | | | | | **1,840,000.00** | **1,821,471.20** | **1,761,045.60** | **1,811,056.80** | **50,011.20** | **0.00** |
| 73358WAJ3 | PORT AUTH NY AND NJ | 6.04% | 12/01/2029 | 06/17/2009 | 1,075,000.00 | 1,075,000.00 | 1,302,029.25 | 1,345,115.25 | 43,086.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,075,000.00** | **1,075,000.00** | **1,302,029.25** | **1,345,115.25** | **43,086.00** | **0.00** |
| 759136QP2 | REGIONAL TRANSN DIST COLO SALE | 5.84% | 11/01/2050 | 11/10/2010 | 1,725,000.00 | 1,725,000.00 | 2,234,116.50 | 2,262,855.00 | 28,738.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,725,000.00** | **1,725,000.00** | **2,234,116.50** | **2,262,855.00** | **28,738.50** | **0.00** |
| 796253Y30 | SAN ANTONIO TX ELEC &GAS | 5.81% | 02/01/2041 | 10/29/2010 | 1,550,000.00 | 1,550,000.00 | 1,948,040.00 | 1,932,478.00 | 0.00 | (15,562.00) |
| **Totals for Cusip** | | | | | **1,550,000.00** | **1,550,000.00** | **1,948,040.00** | **1,932,478.00** | **0.00** | **(15,562.00)** |
| 796253Z21 | SAN ANTONIO TX ELEC &GAS | 4.43% | 02/01/2042 | 03/20/2012 | 1,405,000.00 | 1,405,000.00 | 1,467,171.25 | 1,499,626.75 | 32,455.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,405,000.00** | **1,405,000.00** | **1,467,171.25** | **1,499,626.75** | **32,455.50** | **0.00** |
| 91412GHA6 | UNIVERSITY CALIFORNIA REVS | 4.86% | 05/15/2112 | 02/22/2012 | 2,045,000.00 | 2,045,000.00 | 1,943,506.65 | 1,976,512.95 | 33,006.30 | 0.00 |
| **Totals for Cusip** | | | | | **2,045,000.00** | **2,045,000.00** | **1,943,506.65** | **1,976,512.95** | **33,006.30** | **0.00** |
| **Totals for Municipals** | | | | | **44,105,000.00** | **44,230,927.00** | **52,127,416.95** | **52,814,920.05** | **861,705.80** | **(174,202.70)** |
| **Other Bonds** | | | | | | | | | | |
| 313490CL6 | FEDERAL JUDICIARY | 0.00% | 08/15/2023 | 11/09/1989 | 8,615,000.00 | 614,335.65 | 6,730,658.28 | 6,900,701.15 | 170,042.87 | 0.00 |
| **Totals for Cusip** | | | | | **8,615,000.00** | **614,335.65** | **6,730,658.28** | **6,900,701.15** | **170,042.87** | **0.00** |
| 313490CN2 | FEDERAL JUDICIARY | 0.00% | 08/15/2024 | 11/09/1989 | 8,615,000.00 | 568,073.10 | 6,456,218.84 | 6,577,897.10 | 121,678.26 | 0.00 |
| **Totals for Cusip** | | | | | **8,615,000.00** | **568,073.10** | **6,456,218.84** | **6,577,897.10** | **121,678.26** | **0.00** |
| **Totals for Other Bonds** | | | | | **17,230,000.00** | **1,182,408.75** | **13,186,877.12** | **13,478,598.25** | **291,721.13** | **0.00** |
| **US Govt Bonds** | | | | | | | | | | |
| 76116EGB0 | RFCO STRIP | 0.00% | 01/15/2023 | 06/21/2016 | 7,052,000.00 | 6,287,774.76 | 6,287,774.76 | 6,100,783.93 | 0.00 | (186,990.83) |
| **Totals for Cusip** | | | | | **7,052,000.00** | **6,287,774.76** | **6,287,774.76** | **6,100,783.93** | **0.00** | **(186,990.83)** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912810EK0 | US TREASURY BOND | 8.12% | 08/15/2021 | 12/08/2016 | 1,240,000.00 | 1,589,971.87 | 1,589,971.87 | 1,579,208.20 | 0.00 | (10,763.67) |
| **Totals for Cusip** | | | | | **1,240,000.00** | **1,589,971.87** | **1,589,971.87** | **1,579,208.20** | **0.00** | **(10,763.67)** |
| 912810QL5 | US TREASURY BOND | 4.25% | 11/15/2040 | 11/04/2016 | 1,800,000.00 | 2,380,781.25 | 2,380,781.25 | 2,185,311.60 | 0.00 | (195,469.65) |
| **Totals for Cusip** | | | | | **1,800,000.00** | **2,380,781.25** | **2,380,781.25** | **2,185,311.60** | **0.00** | **(195,469.65)** |
| 912810QN1 | US TREASURY BOND | 4.75% | 02/15/2041 | 10/18/2016 | 1,110,000.00 | 1,591,259.66 | 1,591,259.66 | 1,447,162.50 | 0.00 | (144,097.16) |
| **Totals for Cusip** | | | | | **1,110,000.00** | **1,591,259.66** | **1,591,259.66** | **1,447,162.50** | **0.00** | **(144,097.16)** |
| 912810RK6 | US TREASURY BOND | 2.50% | 02/15/2045 | 11/30/2016 | 2,100,000.00 | 1,888,441.41 | 1,888,441.41 | 1,870,558.20 | 0.00 | (17,883.21) |
| **Totals for Cusip** | | | | | **2,100,000.00** | **1,888,441.41** | **1,888,441.41** | **1,870,558.20** | **0.00** | **(17,883.21)** |
| 912810RS9 | US TREASURY | 2.50% | 05/15/2046 | 06/22/2016 | 360,000.00 | 358,818.75 | 358,818.75 | 319,921.92 | 0.00 | (38,896.83) |
| 912810RS9 | US TREASURY | 2.50% | 05/15/2046 | 10/12/2016 | 1,133,000.00 | 1,131,052.66 | 1,131,052.66 | 1,006,865.38 | 0.00 | (124,187.28) |
| 912810RS9 | US TREASURY | 2.50% | 05/15/2046 | 10/26/2016 | 310,000.00 | 307,529.69 | 307,529.69 | 275,488.32 | 0.00 | (32,041.37) |
| 912810RS9 | US TREASURY | 2.50% | 05/15/2046 | 10/24/2016 | 100,000.00 | 99,640.63 | 99,640.63 | 88,867.20 | 0.00 | (10,773.43) |
| **Totals for Cusip** | | | | | **1,903,000.00** | **1,897,041.73** | **1,897,041.73** | **1,691,142.82** | **0.00** | **(205,898.91)** |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 11/14/2016 | 355,000.00 | 300,448.47 | 300,448.47 | 298,491.10 | 0.00 | (1,957.37) |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/02/2016 | 835,000.00 | 702,965.63 | 702,965.63 | 702,084.70 | 0.00 | (880.93) |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/15/2016 | 695,000.00 | 573,049.22 | 573,049.22 | 584,369.90 | 11,320.68 | 0.00 |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/14/2016 | 160,000.00 | 133,325.00 | 133,325.00 | 134,531.20 | 1,206.20 | 0.00 |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/19/2016 | 235,000.00 | 194,903.13 | 194,903.13 | 197,592.70 | 2,689.57 | 0.00 |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/19/2016 | 430,000.00 | 356,362.50 | 356,362.50 | 361,552.60 | 5,190.10 | 0.00 |
| **Totals for Cusip** | | | | | **2,710,000.00** | **2,261,053.95** | **2,261,053.95** | **2,278,622.20** | **20,406.55** | **(2,838.30)** |
| 912828D56 | US TREASURY NOTE | 2.38% | 08/15/2024 | 03/23/2016 | 41,000,000.00 | 42,667,226.56 | 42,667,226.56 | 41,190,568.00 | 0.00 | (1,476,658.56) |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **41,000,000.00** | **42,667,226.56** | **42,667,226.56** | **41,190,568.00** | **0.00** | **(1,476,658.56)** |
| 912828F21 | US TREASURY NOTE | 2.12% | 09/30/2021 | 09/22/2016 | 18,180,000.00 | 18,965,723.97 | 18,965,723.97 | 18,341,202.06 | 0.00 | (624,521.91) |
| 912828F21 | US TREASURY NOTE | 2.12% | 09/30/2021 | 10/27/2016 | 11,715,000.00 | 12,137,380.66 | 12,137,380.66 | 11,818,876.91 | 0.00 | (318,503.75) |
| 912828F21 | US TREASURY NOTE | 2.12% | 09/30/2021 | 11/23/2016 | 20,975,000.00 | 21,247,838.87 | 21,247,838.87 | 21,160,985.33 | 0.00 | (86,853.54) |
| **Totals for Cusip** | | | | | **50,870,000.00** | **52,350,943.50** | **52,350,943.50** | **51,321,064.30** | **0.00** | **(1,029,879.20)** |
| 912828H37 | US TREASURY SEC | 0.88% | 01/15/2018 | 03/10/2016 | 16,450,000.00 | 16,433,421.85 | 16,433,421.85 | 16,442,284.95 | 8,863.10 | 0.00 |
| 912828H37 | US TREASURY SEC | 0.88% | 01/15/2018 | 08/15/2016 | 50,000,000.00 | 50,121,093.75 | 50,121,093.75 | 49,976,550.00 | 0.00 | (144,543.75) |
| 912828H37 | US TREASURY SEC | 0.88% | 01/15/2018 | 08/30/2016 | 34,000,000.00 | 34,061,093.75 | 34,061,093.75 | 33,984,054.00 | 0.00 | (77,039.75) |
| **Totals for Cusip** | | | | | **100,450,000.00** | **100,615,609.35** | **100,615,609.35** | **100,402,888.95** | **8,863.10** | **(221,583.50)** |
| 912828J27 | US TREASURY SEC | 2.00% | 02/15/2025 | 05/03/2016 | 12,670,000.00 | 12,945,176.56 | 12,945,176.56 | 12,331,470.27 | 0.00 | (613,706.29) |
| **Totals for Cusip** | | | | | **12,670,000.00** | **12,945,176.56** | **12,945,176.56** | **12,331,470.27** | **0.00** | **(613,706.29)** |
| 912828M56 | US TREASURY NOTE | 2.25% | 11/15/2025 | 12/08/2016 | 20,445,000.00 | 20,214,993.75 | 20,214,993.75 | 20,183,058.66 | 0.00 | (31,935.09) |
| **Totals for Cusip** | | | | | **20,445,000.00** | **20,214,993.75** | **20,214,993.75** | **20,183,058.66** | **0.00** | **(31,935.09)** |
| 912828M80 | US TREASURY NOTE | 2.00% | 11/30/2022 | 11/30/2015 | 7,595,000.00 | 7,595,000.00 | 7,553,462.95 | 7,543,672.99 | 0.00 | (9,789.96) |
| 912828M80 | US TREASURY NOTE | 2.00% | 11/30/2022 | 12/02/2015 | 10,000.00 | 10,000.00 | 9,945.31 | 9,932.42 | 0.00 | (12.89) |
| 912828M80 | US TREASURY NOTE | 2.00% | 11/30/2022 | 05/31/2016 | 3,500,000.00 | 3,583,808.59 | 3,583,808.59 | 3,476,347.00 | 0.00 | (107,461.59) |
| 912828M80 | US TREASURY NOTE | 2.00% | 11/30/2022 | 06/09/2016 | 5,805,000.00 | 6,004,320.12 | 6,004,320.12 | 5,765,769.81 | 0.00 | (238,550.31) |
| **Totals for Cusip** | | | | | **16,910,000.00** | **17,193,128.71** | **17,151,536.97** | **16,795,722.22** | **0.00** | **(355,814.75)** |
| 912828N30 | US TREASURY NOTE | 2.12% | 12/31/2022 | 06/30/2016 | 5,000,000.00 | 5,271,679.69 | 5,271,679.69 | 4,997,265.00 | 0.00 | (274,414.69) |
| 912828N30 | US TREASURY NOTE | 2.12% | 12/31/2022 | 07/21/2016 | 3,000,000.00 | 3,142,382.81 | 3,142,382.81 | 2,998,359.00 | 0.00 | (144,023.81) |
| 912828N30 | US TREASURY NOTE | 2.12% | 12/31/2022 | 07/29/2016 | 3,000,000.00 | 3,163,007.81 | 3,163,007.81 | 2,998,359.00 | 0.00 | (164,648.81) |
| **Totals for Cusip** | | | | | **11,000,000.00** | **11,577,070.31** | **11,577,070.31** | **10,993,983.00** | **0.00** | **(583,087.31)** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912828Q29 | US TREASURY NOTE | 1.50% | 03/31/2023 | 08/15/2016 | 40,000,000.00 | 40,354,687.50 | 40,354,687.50 | 38,434,360.00 | 0.00 | (1,920,327.50) |
| 912828Q29 | US TREASURY NOTE | 1.50% | 03/31/2023 | 08/30/2016 | 33,000,000.00 | 33,186,914.06 | 33,186,914.06 | 31,708,347.00 | 0.00 | (1,478,567.06) |
| 912828Q29 | US TREASURY NOTE | 1.50% | 03/31/2023 | 09/02/2016 | 29,500,000.00 | 29,631,367.19 | 29,631,367.19 | 28,345,340.50 | 0.00 | (1,286,026.69) |
| **Totals for Cusip** | | | | | **102,500,000.00** | **103,172,968.75** | **103,172,968.75** | **98,488,047.50** | **0.00** | **(4,684,921.25)** |
| 912828Q78 | US TREASURY NOTE | 1.38% | 04/30/2021 | 07/21/2016 | 12,615,000.00 | 12,750,863.55 | 12,750,863.55 | 12,375,024.86 | 0.00 | (375,838.69) |
| 912828Q78 | US TREASURY NOTE | 1.38% | 04/30/2021 | 09/01/2016 | 10,335,000.00 | 10,430,758.12 | 10,430,758.12 | 10,138,397.30 | 0.00 | (292,360.82) |
| 912828Q78 | US TREASURY NOTE | 1.38% | 04/30/2021 | 09/01/2016 | 10,340,000.00 | 10,434,997.72 | 10,434,997.72 | 10,143,302.18 | 0.00 | (291,695.54) |
| 912828Q78 | US TREASURY NOTE | 1.38% | 04/30/2021 | 11/16/2016 | 235,000.00 | 232,058.77 | 232,058.77 | 230,529.60 | 0.00 | (1,529.17) |
| **Totals for Cusip** | | | | | **33,525,000.00** | **33,848,678.16** | **33,848,678.16** | **32,887,253.94** | **0.00** | **(961,424.22)** |
| 912828R28 | US TREASURY NOTE | 1.62% | 04/30/2023 | 08/15/2016 | 40,000,000.00 | 40,660,937.50 | 40,660,937.50 | 38,687,520.00 | 0.00 | (1,973,417.50) |
| 912828R28 | US TREASURY NOTE | 1.62% | 04/30/2023 | 08/31/2016 | 6,500,000.00 | 6,587,851.56 | 6,587,851.56 | 6,286,722.00 | 0.00 | (301,129.56) |
| 912828R28 | US TREASURY NOTE | 1.62% | 04/30/2023 | 08/30/2016 | 32,500,000.00 | 32,927,832.03 | 32,927,832.03 | 31,433,610.00 | 0.00 | (1,494,222.03) |
| 912828R28 | US TREASURY NOTE | 1.62% | 04/30/2023 | 10/31/2016 | 9,900,000.00 | 9,930,550.78 | 9,930,550.78 | 9,575,161.20 | 0.00 | (355,389.58) |
| **Totals for Cusip** | | | | | **88,900,000.00** | **90,107,171.87** | **90,107,171.87** | **85,983,013.20** | **0.00** | **(4,124,158.67)** |
| 912828R69 | US TREASURY NOTE | 1.62% | 05/31/2023 | 08/30/2016 | 23,000,000.00 | 23,301,875.00 | 23,301,875.00 | 22,219,265.00 | 0.00 | (1,082,610.00) |
| **Totals for Cusip** | | | | | **23,000,000.00** | **23,301,875.00** | **23,301,875.00** | **22,219,265.00** | **0.00** | **(1,082,610.00)** |
| 912828SY7 | US TREASURY NOTE | 0.62% | 05/31/2017 | 06/09/2015 | 35,000.00 | 34,938.48 | 34,845.51 | 35,002.73 | 157.22 | 0.00 |
| **Totals for Cusip** | | | | | **35,000.00** | **34,938.48** | **34,845.51** | **35,002.73** | **157.22** | **0.00** |
| 912828TW0 | US TREASURY NOTE | 0.75% | 10/31/2017 | 12/22/2015 | 55,000.00 | 54,744.57 | 54,707.84 | 54,950.61 | 242.77 | 0.00 |
| **Totals for Cusip** | | | | | **55,000.00** | **54,744.57** | **54,707.84** | **54,950.61** | **242.77** | **0.00** |
| 912828U24 | US TREASURY NOTE | 2.00% | 11/15/2026 | 12/01/2016 | 6,910,000.00 | 6,646,556.25 | 6,646,556.25 | 6,648,442.68 | 1,886.43 | 0.00 |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912828U24 | US TREASURY NOTE | 2.00% | 11/15/2026 | 12/12/2016 | 1,535,000.00 | 1,470,961.72 | 1,470,961.72 | 1,476,897.18 | 5,935.46 | 0.00 |
| 912828U24 | US TREASURY NOTE | 2.00% | 11/15/2026 | 12/13/2016 | 420,000.00 | 402,609.38 | 402,609.38 | 404,102.16 | 1,492.78 | 0.00 |
| 912828U24 | US TREASURY NOTE | 2.00% | 11/15/2026 | 12/19/2016 | 550,000.00 | 523,703.13 | 523,703.13 | 529,181.40 | 5,478.27 | 0.00 |
| **Totals for Cusip** | | | | | **9,415,000.00** | **9,043,830.48** | **9,043,830.48** | **9,058,623.42** | **14,792.94** | **0.00** |
| 912828U57 | US TREASURY NOTE | 2.12% | 11/30/2023 | 11/28/2016 | 4,650,000.00 | 4,645,640.63 | 4,645,640.63 | 4,619,119.35 | 0.00 | (26,521.28) |
| 912828U57 | US TREASURY NOTE | 2.12% | 11/30/2023 | 11/28/2016 | 1,830,000.00 | 1,829,452.28 | 1,829,452.28 | 1,817,846.97 | 0.00 | (11,605.31) |
| **Totals for Cusip** | | | | | **6,480,000.00** | **6,475,092.91** | **6,475,092.91** | **6,436,966.32** | **0.00** | **(38,126.59)** |
| 912828U65 | US TREASURY NOTE | 1.75% | 11/30/2021 | 11/28/2016 | 1,235,000.00 | 1,231,912.50 | 1,231,912.50 | 1,225,785.67 | 0.00 | (6,126.83) |
| 912828U65 | US TREASURY NOTE | 1.75% | 11/30/2021 | 11/28/2016 | 831,000.00 | 829,026.08 | 829,026.08 | 824,799.91 | 0.00 | (4,226.17) |
| **Totals for Cusip** | | | | | **2,066,000.00** | **2,060,938.58** | **2,060,938.58** | **2,050,585.58** | **0.00** | **(10,353.00)** |
| 912828U73 | US TREASURY NOTE | 1.38% | 12/15/2019 | 12/13/2016 | 2,095,000.00 | 2,091,071.88 | 2,091,071.88 | 2,090,007.62 | 0.00 | (1,064.26) |
| 912828U73 | US TREASURY NOTE | 1.38% | 12/15/2019 | 12/13/2016 | 4,845,000.00 | 4,835,915.63 | 4,835,915.63 | 4,833,454.37 | 0.00 | (2,461.26) |
| 912828U73 | US TREASURY NOTE | 1.38% | 12/15/2019 | 12/19/2016 | 9,475,000.00 | 9,403,937.50 | 9,403,937.50 | 9,452,421.08 | 48,483.58 | 0.00 |
| 912828U73 | US TREASURY NOTE | 1.38% | 12/15/2019 | 12/19/2016 | 4,210,000.00 | 4,178,425.00 | 4,178,425.00 | 4,199,967.57 | 21,542.57 | 0.00 |
| **Totals for Cusip** | | | | | **20,625,000.00** | **20,509,350.01** | **20,509,350.01** | **20,575,850.64** | **70,026.15** | **(3,525.52)** |
| 912828UZ1 | US TREASURY NOTE | 0.62% | 04/30/2018 | 10/23/2015 | 10,000.00 | 9,944.61 | 9,871.48 | 9,951.17 | 79.69 | 0.00 |
| 912828UZ1 | US TREASURY NOTE | 0.62% | 04/30/2018 | 12/13/2016 | 29,830,000.00 | 29,646,364.43 | 29,646,364.43 | 29,684,340.11 | 37,975.68 | 0.00 |
| **Totals for Cusip** | | | | | **29,840,000.00** | **29,656,309.04** | **29,656,235.91** | **29,694,291.28** | **38,055.37** | **0.00** |
| 912828VB3 | US TREASURY NOTE | 1.75% | 05/15/2023 | 09/30/2016 | 8,100,000.00 | 8,283,832.03 | 8,283,832.03 | 7,889,270.40 | 0.00 | (394,561.63) |
| **Totals for Cusip** | | | | | **8,100,000.00** | **8,283,832.03** | **8,283,832.03** | **7,889,270.40** | **0.00** | **(394,561.63)** |
| 912828VE7 | US TREASURY NOTE | 1.00% | 05/31/2018 | 04/06/2016 | 2,005,000.00 | 2,014,790.04 | 2,014,790.04 | 2,004,216.05 | 0.00 | (10,573.99) |
| **Totals for Cusip** | | | | | **2,005,000.00** | **2,014,790.04** | **2,014,790.04** | **2,004,216.05** | **0.00** | **(10,573.99)** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2512 WCT SBA 94A
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912833KQ2 | US TREASURY STRIP | 0.00% | 02/15/2018 | 10/21/2016 | 50,000,000.00 | 49,468,093.00 | 49,468,093.00 | 49,429,650.00 | 0.00 | (38,443.00) |
| 912833KQ2 | US TREASURY STRIP | 0.00% | 02/15/2018 | 10/21/2016 | 110,000.00 | 108,829.80 | 108,829.80 | 108,745.23 | 0.00 | (84.57) |
| 912833KQ2 | US TREASURY STRIP | 0.00% | 02/15/2018 | 10/21/2016 | 50,000,000.00 | 49,468,093.00 | 49,468,093.00 | 49,429,650.00 | 0.00 | (38,443.00) |
| **Totals for Cusip** | | | | | **100,110,000.00** | **99,045,015.80** | **99,045,015.80** | **98,968,045.23** | **0.00** | **(76,970.57)** |
| 912833LH1 | US TREASURY STRIP | 0.00% | 05/15/2022 | 12/04/2013 | 14,840,000.00 | 11,810,265.60 | 12,928,088.60 | 13,239,713.76 | 311,625.16 | 0.00 |
| **Totals for Cusip** | | | | | **14,840,000.00** | **11,810,265.60** | **12,928,088.60** | **13,239,713.76** | **311,625.16** | **0.00** |
| 912833LL2 | US TREASURY STRIP | 0.00% | 02/15/2023 | 03/18/2008 | 12,305,000.00 | 6,312,341.95 | 10,504,999.99 | 10,731,227.42 | 226,227.43 | 0.00 |
| 912833LL2 | US TREASURY STRIP | 0.00% | 02/15/2023 | 03/18/2008 | 9,250,000.00 | 4,745,157.50 | 7,896,891.50 | 8,066,952.75 | 170,061.25 | 0.00 |
| **Totals for Cusip** | | | | | **21,555,000.00** | **11,057,499.45** | **18,401,891.49** | **18,798,180.17** | **396,288.68** | **0.00** |
| **Totals for US Govt Bonds** | | | | | **734,311,000.00** | **725,937,774.14** | **734,358,194.61** | **718,754,820.68** | **860,457.94** | **(16,463,831.87)** |
| **Totals for 2512 WCT SBA 94A** | | | | | **2,083,037,898.85** | **1,802,883,587.69** | **2,047,357,091.55** | **2,043,091,910.77** | **25,379,317.78** | **(29,644,498.56)** |
| | | | | | Less cash due to broker | (17,433,506) | | (17,433,506) | | |
| | | | | | Total | 1,785,450,082 | | 2,025,658,404 | | |



Prudential

# Appendix II

# Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Asset-Backed** | | | | | | | | | | |
| 05377RCA0 | AVIS BUDGET RENTAL CAR FUNDING | 2.63% | 12/20/2021 | 05/20/2015 | 7,500,000.00 | 7,498,320.00 | 7,405,824.75 | 7,408,262.25 | 2,437.50 | 0.00 |
| **Totals for Cusip** | | | | | **7,500,000.00** | **7,498,320.00** | **7,405,824.75** | **7,408,262.25** | **2,437.50** | **0.00** |
| 161571FQ2 | CHASE ISSUANCE TRUST | 2.16% | 09/16/2024 | 01/17/2013 | 1,400,000.00 | 1,389,117.19 | 1,359,830.64 | 1,363,740.00 | 3,909.36 | 0.00 |
| 161571FQ2 | CHASE ISSUANCE TRUST | 2.16% | 09/16/2024 | 02/19/2013 | 8,600,000.00 | 8,425,312.50 | 8,353,245.36 | 8,377,260.00 | 24,014.64 | 0.00 |
| **Totals for Cusip** | | | | | **10,000,000.00** | **9,814,429.69** | **9,713,076.00** | **9,741,000.00** | **27,924.00** | **0.00** |
| 34530MAA7 | FORD CREDIT AUTO OWNER TRUST/F | 2.26% | 11/15/2025 | 05/06/2014 | 1,000,000.00 | 999,750.50 | 1,008,066.70 | 1,008,536.00 | 469.30 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **999,750.50** | **1,008,066.70** | **1,008,536.00** | **469.30** | **0.00** |
| 34530NAA5 | FORD CREDIT AUTO OWNER TRUST | 2.31% | 04/15/2026 | 10/07/2014 | 3,800,000.00 | 3,798,605.78 | 3,793,761.16 | 3,831,780.54 | 38,019.38 | 0.00 |
| **Totals for Cusip** | | | | | **3,800,000.00** | **3,798,605.78** | **3,793,761.16** | **3,831,780.54** | **38,019.38** | **0.00** |
| 34530WAA5 | FORD CREDIT AUTO OWNER TRUST/F | 2.44% | 01/15/2027 | 07/21/2015 | 3,900,000.00 | 3,898,458.33 | 3,878,611.62 | 3,934,270.86 | 55,659.24 | 0.00 |
| **Totals for Cusip** | | | | | **3,900,000.00** | **3,898,458.33** | **3,878,611.62** | **3,934,270.86** | **55,659.24** | **0.00** |
| 42806DAA7 | HERTZ VEHICLE FINANCING LLC | 2.73% | 03/25/2021 | 04/07/2015 | 6,300,000.00 | 6,299,581.05 | 6,245,323.56 | 6,254,622.99 | 9,299.43 | 0.00 |
| **Totals for Cusip** | | | | | **6,300,000.00** | **6,299,581.05** | **6,245,323.56** | **6,254,622.99** | **9,299.43** | **0.00** |
| **Totals for Asset-Backed** | | | | | **32,500,000.00** | **32,309,145.35** | **32,044,663.79** | **32,178,472.64** | **133,808.85** | **0.00** |
| **Corporate** | | | | | | | | | | |
| 00037BAA0 | ABB FINANCE USA INC | 1.62% | 05/08/2017 | 05/03/2012 | 545,000.00 | 541,185.00 | 545,366.79 | 545,734.12 | 367.33 | 0.00 |
| **Totals for Cusip** | | | | | **545,000.00** | **541,185.00** | **545,366.79** | **545,734.12** | **367.33** | **0.00** |
| 00084DAE0 | ABN AMRO BANK NV | 4.25% | 02/02/2017 | 01/30/2012 | 1,560,000.00 | 1,558,471.20 | 1,601,949.96 | 1,563,366.48 | 0.00 | (38,583.48) |
| **Totals for Cusip** | | | | | **1,560,000.00** | **1,558,471.20** | **1,601,949.96** | **1,563,366.48** | **0.00** | **(38,583.48)** |
| 00206RBK7 | AT&T CORP | 4.35% | 06/15/2045 | 06/18/2013 | 222,000.00 | 140,882.63 | 189,914.56 | 197,809.10 | 7,894.54 | 0.00 |
| **Totals for Cusip** | | | | | **222,000.00** | **140,882.63** | **189,914.56** | **197,809.10** | **7,894.54** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 00206RCG5 | AT&T INC | 4.80% | 06/15/2044 | 06/03/2014 | 1,000,000.00 | 996,360.00 | 916,136.00 | 944,914.00 | 28,778.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **996,360.00** | **916,136.00** | **944,914.00** | **28,778.00** | **0.00** |
| 00206RCL4 | AT&T CORP | 2.45% | 06/30/2020 | 04/23/2015 | 965,000.00 | 964,507.85 | 950,355.16 | 958,275.88 | 7,920.72 | 0.00 |
| **Totals for Cusip** | | | | | **965,000.00** | **964,507.85** | **950,355.16** | **958,275.88** | **7,920.72** | **0.00** |
| 00206RCN0 | AT&T CORP | 3.40% | 05/15/2025 | 04/23/2015 | 3,735,000.00 | 3,723,944.40 | 3,589,671.15 | 3,599,878.91 | 10,207.76 | 0.00 |
| **Totals for Cusip** | | | | | **3,735,000.00** | **3,723,944.40** | **3,589,671.15** | **3,599,878.91** | **10,207.76** | **0.00** |
| 00206RDF6 | AT&T CORP | 6.00% | 08/15/2040 | 03/03/2016 | 545,000.00 | 558,540.53 | 558,540.53 | 599,013.86 | 40,473.33 | 0.00 |
| **Totals for Cusip** | | | | | **545,000.00** | **558,540.53** | **558,540.53** | **599,013.86** | **40,473.33** | **0.00** |
| 00206RDH2 | AT&T CORP | 5.15% | 03/15/2042 | 03/03/2016 | 1,025,000.00 | 959,400.00 | 959,400.00 | 1,021,076.30 | 61,676.30 | 0.00 |
| **Totals for Cusip** | | | | | **1,025,000.00** | **959,400.00** | **959,400.00** | **1,021,076.30** | **61,676.30** | **0.00** |
| 00206RDK5 | AT&T CORP | 4.55% | 03/09/2049 | 12/15/2016 | 947,000.00 | 951,594.32 | 951,594.32 | 855,392.90 | 0.00 | (96,201.42) |
| **Totals for Cusip** | | | | | **947,000.00** | **951,594.32** | **951,594.32** | **855,392.90** | **0.00** | **(96,201.42)** |
| 00209TAB1 | AT&T BROADBAND CORP | 9.46% | 11/15/2022 | 06/22/2005 | 400,000.00 | 561,372.00 | 552,255.20 | 541,401.20 | 0.00 | (10,854.00) |
| 00209TAB1 | AT&T BROADBAND CORP | 9.46% | 11/15/2022 | 10/18/2005 | 1,550,000.00 | 2,033,197.00 | 2,139,988.90 | 2,097,929.65 | 0.00 | (42,059.25) |
| **Totals for Cusip** | | | | | **1,950,000.00** | **2,594,569.00** | **2,692,244.10** | **2,639,330.85** | **0.00** | **(52,913.25)** |
| 00287YAP4 | ABBVIE INC | 3.20% | 11/06/2022 | 05/05/2015 | 635,000.00 | 633,749.05 | 625,051.45 | 635,417.83 | 10,366.38 | 0.00 |
| **Totals for Cusip** | | | | | **635,000.00** | **633,749.05** | **625,051.45** | **635,417.83** | **10,366.38** | **0.00** |
| 00287YAQ2 | ABBVIE INC | 3.60% | 05/14/2025 | 05/05/2015 | 1,115,000.00 | 1,113,048.75 | 1,100,432.52 | 1,104,394.12 | 3,961.60 | 0.00 |
| **Totals for Cusip** | | | | | **1,115,000.00** | **1,113,048.75** | **1,100,432.52** | **1,104,394.12** | **3,961.60** | **0.00** |
| 00287YAR0 | ABBVIE INC | 4.50% | 05/14/2035 | 05/10/2016 | 875,000.00 | 897,513.75 | 897,513.75 | 859,711.13 | 0.00 | (37,802.62) |
| **Totals for Cusip** | | | | | **875,000.00** | **897,513.75** | **897,513.75** | **859,711.13** | **0.00** | **(37,802.62)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 00287YAU3 | ABBVIE INC | 2.30% | 05/14/2021 | 05/09/2016 | 1,000,000.00 | 998,260.00 | 998,260.00 | 979,786.00 | 0.00 | (18,474.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **998,260.00** | **998,260.00** | **979,786.00** | **0.00** | **(18,474.00)** |
| 00287YAX7 | ABBVIE INC | 2.85% | 05/14/2023 | 05/09/2016 | 3,575,000.00 | 3,574,535.25 | 3,574,535.25 | 3,468,025.28 | 0.00 | (106,509.97) |
| **Totals for Cusip** | | | | | **3,575,000.00** | **3,574,535.25** | **3,574,535.25** | **3,468,025.28** | **0.00** | **(106,509.97)** |
| 00507UAR2 | ACTAVIS FUNDING SCS | 3.45% | 03/15/2022 | 03/03/2015 | 2,955,000.00 | 2,950,803.90 | 2,958,223.91 | 2,999,351.60 | 41,127.69 | 0.00 |
| **Totals for Cusip** | | | | | **2,955,000.00** | **2,950,803.90** | **2,958,223.91** | **2,999,351.60** | **41,127.69** | **0.00** |
| 00507UAS0 | ACTAVIS FUNDING SCS | 3.80% | 03/15/2025 | 03/03/2015 | 815,000.00 | 812,106.75 | 810,837.80 | 815,960.07 | 5,122.27 | 0.00 |
| **Totals for Cusip** | | | | | **815,000.00** | **812,106.75** | **810,837.80** | **815,960.07** | **5,122.27** | **0.00** |
| 00817YAJ7 | AETNA INC | 4.50% | 05/15/2042 | 06/01/2016 | 700,000.00 | 731,269.00 | 731,269.00 | 709,952.60 | 0.00 | (21,316.40) |
| **Totals for Cusip** | | | | | **700,000.00** | **731,269.00** | **731,269.00** | **709,952.60** | **0.00** | **(21,316.40)** |
| 00817YAP3 | AETNA INC | 4.75% | 03/15/2044 | 06/12/2014 | 300,000.00 | 313,662.00 | 304,115.40 | 315,595.50 | 11,480.10 | 0.00 |
| 00817YAP3 | AETNA INC | 4.75% | 03/15/2044 | 10/30/2015 | 355,000.00 | 369,168.05 | 359,869.89 | 373,454.68 | 13,584.79 | 0.00 |
| **Totals for Cusip** | | | | | **655,000.00** | **682,830.05** | **663,985.29** | **689,050.18** | **25,064.89** | **0.00** |
| 00817YAT5 | AETNA INC | 1.90% | 06/07/2019 | 06/02/2016 | 1,000,000.00 | 999,250.00 | 999,250.00 | 997,707.00 | 0.00 | (1,543.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **999,250.00** | **999,250.00** | **997,707.00** | **0.00** | **(1,543.00)** |
| 008281AG2 | AFRICAN DEVELOPMENT BANK | 8.80% | 09/01/2019 | 06/08/2006 | 1,000,000.00 | 1,277,050.00 | 1,219,024.00 | 1,179,426.00 | 0.00 | (39,598.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,277,050.00** | **1,219,024.00** | **1,179,426.00** | **0.00** | **(39,598.00)** |
| 008916AK4 | AGRIUM INC | 3.15% | 10/01/2022 | 09/24/2012 | 615,000.00 | 613,794.60 | 588,341.60 | 611,425.62 | 23,084.02 | 0.00 |
| **Totals for Cusip** | | | | | **615,000.00** | **613,794.60** | **588,341.60** | **611,425.62** | **23,084.02** | **0.00** |
| 010392FN3 | ALABAMA POWER CO | 2.80% | 04/01/2025 | 04/09/2015 | 115,000.00 | 114,871.20 | 110,961.66 | 111,989.53 | 1,027.87 | 0.00 |
| **Totals for Cusip** | | | | | **115,000.00** | **114,871.20** | **110,961.66** | **111,989.53** | **1,027.87** | **0.00** |
| 01959EAB4 | ALLIED WORLD ASSURANCE | 5.50% | 11/15/2020 | 11/09/2010 | 350,000.00 | 348,404.00 | 381,371.90 | 377,554.80 | 0.00 | (3,817.10) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **350,000.00** | **348,404.00** | **381,371.90** | **377,554.80** | **0.00** | **(3,817.10)** |
| 023765AA8 | AMER AIRLINE 16-2 AA PTT | 3.20% | 06/15/2028 | 05/02/2016 | 1,735,000.00 | 1,735,000.00 | 1,735,000.00 | 1,687,287.50 | 0.00 | (47,712.50) |
| **Totals for Cusip** | | | | | **1,735,000.00** | **1,735,000.00** | **1,735,000.00** | **1,687,287.50** | **0.00** | **(47,712.50)** |
| 02377AAA6 | AMER AIRLN 14 1 A PTT | 3.70% | 04/01/2028 | 09/02/2014 | 394,000.14 | 394,000.14 | 394,236.54 | 390,060.14 | 0.00 | (4,176.40) |
| **Totals for Cusip** | | | | | **394,000.14** | **394,000.14** | **394,236.54** | **390,060.14** | **0.00** | **(4,176.40)** |
| 02665WBG5 | AMERICAN HONDA FINANCE | 1.70% | 09/09/2021 | 09/06/2016 | 1,500,000.00 | 1,497,000.00 | 1,497,000.00 | 1,447,593.00 | 0.00 | (49,407.00) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,497,000.00** | **1,497,000.00** | **1,447,593.00** | **0.00** | **(49,407.00)** |
| 02665WBH3 | AMERICAN HONDA FINANCE | 2.30% | 09/09/2026 | 09/06/2016 | 720,000.00 | 717,825.60 | 717,825.60 | 672,048.00 | 0.00 | (45,777.60) |
| **Totals for Cusip** | | | | | **720,000.00** | **717,825.60** | **717,825.60** | **672,048.00** | **0.00** | **(45,777.60)** |
| 026874DA2 | AMERICAN INTERNATIONAL GROUP | 4.50% | 07/16/2044 | 07/09/2014 | 1,900,000.00 | 1,888,543.00 | 1,757,040.20 | 1,873,542.50 | 116,502.30 | 0.00 |
| **Totals for Cusip** | | | | | **1,900,000.00** | **1,888,543.00** | **1,757,040.20** | **1,873,542.50** | **116,502.30** | **0.00** |
| 03040WAL9 | AMERICAN WATER CAPITAL C | 3.40% | 03/01/2025 | 08/10/2015 | 1,500,000.00 | 1,495,005.00 | 1,523,935.50 | 1,535,028.00 | 11,092.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,495,005.00** | **1,523,935.50** | **1,535,028.00** | **11,092.50** | **0.00** |
| 03073EAN5 | AMERISOURCEBERGEN CORPORATION | 4.25% | 03/01/2045 | 02/17/2015 | 350,000.00 | 349,345.50 | 321,696.55 | 335,136.90 | 13,440.35 | 0.00 |
| **Totals for Cusip** | | | | | **350,000.00** | **349,345.50** | **321,696.55** | **335,136.90** | **13,440.35** | **0.00** |
| 031162BY5 | AMGEN INC | 3.12% | 05/01/2025 | 04/28/2015 | 4,500,000.00 | 4,475,520.00 | 4,274,860.50 | 4,379,301.00 | 104,440.50 | 0.00 |
| **Totals for Cusip** | | | | | **4,500,000.00** | **4,475,520.00** | **4,274,860.50** | **4,379,301.00** | **104,440.50** | **0.00** |
| 031162CC2 | AMGEN INC | 4.56% | 06/15/2048 | 05/25/2016 | 203,000.00 | 200,461.19 | 200,461.19 | 196,352.97 | 0.00 | (4,108.22) |
| **Totals for Cusip** | | | | | **203,000.00** | **200,461.19** | **200,461.19** | **196,352.97** | **0.00** | **(4,108.22)** |
| 031162CE8 | AMGEN INC | 4.66% | 06/15/2051 | 05/25/2016 | 867,000.00 | 899,633.88 | 899,633.88 | 833,280.64 | 0.00 | (66,353.24) |
| **Totals for Cusip** | | | | | **867,000.00** | **899,633.88** | **899,633.88** | **833,280.64** | **0.00** | **(66,353.24)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 031162CJ7 | AMGEN INC | 2.60% | 08/19/2026 | 08/10/2016 | 4,050,000.00 | 4,047,529.50 | 4,047,529.50 | 3,724,934.85 | 0.00 | (322,594.65) |
| **Totals for Cusip** | | | | | **4,050,000.00** | **4,047,529.50** | **4,047,529.50** | **3,724,934.85** | **0.00** | **(322,594.65)** |
| 035229CQ4 | ANHEUSER BUSCH COS INC | 5.95% | 01/15/2033 | 08/15/2013 | 500,000.00 | 573,210.00 | 557,248.00 | 590,206.50 | 32,958.50 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **573,210.00** | **557,248.00** | **590,206.50** | **32,958.50** | **0.00** |
| 035229DC4 | ANHEUSER BUSCH COS INC | 6.45% | 09/01/2037 | 09/12/2013 | 625,000.00 | 761,087.50 | 739,960.63 | 796,471.88 | 56,511.25 | 0.00 |
| 035229DC4 | ANHEUSER BUSCH COS INC | 6.45% | 09/01/2037 | 02/27/2014 | 875,000.00 | 1,125,530.00 | 1,035,944.88 | 1,115,060.63 | 79,115.75 | 0.00 |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,886,617.50** | **1,775,905.51** | **1,911,532.51** | **135,627.00** | **0.00** |
| 03523TBJ6 | ANHEUSER-BUSCH INBEV WOR | 8.00% | 11/15/2039 | 03/10/2011 | 425,000.00 | 540,473.54 | 591,937.45 | 625,015.63 | 33,078.18 | 0.00 |
| 03523TBJ6 | ANHEUSER-BUSCH INBEV WOR | 8.00% | 11/15/2039 | 03/10/2011 | 580,000.00 | 748,385.10 | 807,820.52 | 852,962.50 | 45,141.98 | 0.00 |
| **Totals for Cusip** | | | | | **1,005,000.00** | **1,288,858.64** | **1,399,757.97** | **1,477,978.13** | **78,220.16** | **0.00** |
| 037833BB5 | APPLE INC | 0.90% | 05/12/2017 | 05/06/2015 | 2,400,000.00 | 2,398,344.00 | 2,392,579.20 | 2,399,620.80 | 7,041.60 | 0.00 |
| **Totals for Cusip** | | | | | **2,400,000.00** | **2,398,344.00** | **2,392,579.20** | **2,399,620.80** | **7,041.60** | **0.00** |
| 037833BX7 | APPLE INC | 4.65% | 02/23/2046 | 02/16/2016 | 805,000.00 | 800,355.15 | 800,355.15 | 869,278.45 | 68,923.30 | 0.00 |
| **Totals for Cusip** | | | | | **805,000.00** | **800,355.15** | **800,355.15** | **869,278.45** | **68,923.30** | **0.00** |
| 03939CAA1 | ARCH CAPITAL FINANCE LLC | 4.01% | 12/15/2026 | 11/29/2016 | 165,000.00 | 165,000.00 | 165,000.00 | 167,374.52 | 2,374.52 | 0.00 |
| **Totals for Cusip** | | | | | **165,000.00** | **165,000.00** | **165,000.00** | **167,374.52** | **2,374.52** | **0.00** |
| 03939CAB9 | ARCH CAPITAL FINANCE LLC | 5.03% | 12/15/2046 | 11/29/2016 | 445,000.00 | 445,000.00 | 445,000.00 | 466,531.77 | 21,531.77 | 0.00 |
| **Totals for Cusip** | | | | | **445,000.00** | **445,000.00** | **445,000.00** | **466,531.77** | **21,531.77** | **0.00** |
| 040555CU6 | ARIZONA PUBLIC SERVICE | 3.75% | 05/15/2046 | 05/03/2016 | 1,265,000.00 | 1,261,369.45 | 1,261,369.45 | 1,186,415.67 | 0.00 | (74,953.78) |
| **Totals for Cusip** | | | | | **1,265,000.00** | **1,261,369.45** | **1,261,369.45** | **1,186,415.67** | **0.00** | **(74,953.78)** |
| 04351LAB6 | ASCENSION HEALTH | 3.94% | 11/15/2046 | 04/25/2016 | 975,000.00 | 975,000.00 | 975,000.00 | 930,947.55 | 0.00 | (44,052.45) |
| 04351LAB6 | ASCENSION HEALTH | 3.94% | 11/15/2046 | 05/10/2016 | 1,025,000.00 | 1,068,952.00 | 1,068,952.00 | 978,688.45 | 0.00 | (90,263.55) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,043,952.00** | **2,043,952.00** | **1,909,636.00** | **0.00** | **(134,316.00)** |
| 04650NAB0 | AT&T INC | 5.35% | 09/01/2040 | 05/12/2011 | 92,000.00 | 91,789.41 | 90,869.96 | 94,483.72 | 3,613.76 | 0.00 |
| **Totals for Cusip** | | | | | **92,000.00** | **91,789.41** | **90,869.96** | **94,483.72** | **3,613.76** | **0.00** |
| 05463HAA9 | AXIS SPECIALTY FINANCE | 5.88% | 06/01/2020 | 03/18/2010 | 2,650,000.00 | 2,640,036.00 | 2,926,440.05 | 2,904,733.90 | 0.00 | (21,706.15) |
| **Totals for Cusip** | | | | | **2,650,000.00** | **2,640,036.00** | **2,926,440.05** | **2,904,733.90** | **0.00** | **(21,706.15)** |
| 05464HAB6 | AXIS SPECIALTY FINAN PLC | 5.15% | 04/01/2045 | 03/06/2014 | 490,000.00 | 487,422.60 | 480,596.41 | 484,755.04 | 4,158.63 | 0.00 |
| 05464HAB6 | AXIS SPECIALTY FINAN PLC | 5.15% | 04/01/2045 | 08/21/2014 | 260,000.00 | 273,210.60 | 255,010.34 | 257,216.96 | 2,206.62 | 0.00 |
| 05464HAB6 | AXIS SPECIALTY FINAN PLC | 5.15% | 04/01/2045 | 04/05/2016 | 250,000.00 | 261,245.00 | 261,245.00 | 247,324.00 | 0.00 | (13,921.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,021,878.20** | **996,851.75** | **989,296.00** | **6,365.25** | **(13,921.00)** |
| 05523UAJ9 | BAE SYSTEMS HLDG | 6.38% | 06/01/2019 | 06/01/2009 | 870,000.00 | 866,963.70 | 973,641.36 | 949,107.36 | 0.00 | (24,534.00) |
| 05523UAJ9 | BAE SYSTEMS HLDG | 6.38% | 06/01/2019 | 04/07/2010 | 980,000.00 | 1,072,668.80 | 1,096,745.44 | 1,069,109.44 | 0.00 | (27,636.00) |
| **Totals for Cusip** | | | | | **1,850,000.00** | **1,939,632.50** | **2,070,386.80** | **2,018,216.80** | **0.00** | **(52,170.00)** |
| 05523UAL4 | BAE SYSTEMS HLDG | 4.75% | 10/07/2044 | 09/30/2014 | 1,075,000.00 | 1,069,377.75 | 1,046,177.10 | 1,087,835.50 | 41,658.40 | 0.00 |
| **Totals for Cusip** | | | | | **1,075,000.00** | **1,069,377.75** | **1,046,177.10** | **1,087,835.50** | **41,658.40** | **0.00** |
| 055451AF5 | BHP FINANCE USA LTD | 5.40% | 03/29/2017 | 03/26/2007 | 1,800,000.00 | 1,794,366.00 | 1,875,119.40 | 1,816,092.00 | 0.00 | (59,027.40) |
| **Totals for Cusip** | | | | | **1,800,000.00** | **1,794,366.00** | **1,875,119.40** | **1,816,092.00** | **0.00** | **(59,027.40)** |
| 055451AV0 | BHP BILLITON FIN USA LTD | 5.00% | 09/30/2043 | 09/25/2013 | 300,000.00 | 299,955.00 | 269,641.20 | 335,088.00 | 65,446.80 | 0.00 |
| **Totals for Cusip** | | | | | **300,000.00** | **299,955.00** | **269,641.20** | **335,088.00** | **65,446.80** | **0.00** |
| 05565EAK1 | BMW US CAPITAL LLC | 1.45% | 09/13/2019 | 09/08/2016 | 3,250,000.00 | 3,245,937.50 | 3,245,937.50 | 3,211,809.25 | 0.00 | (34,128.25) |
| **Totals for Cusip** | | | | | **3,250,000.00** | **3,245,937.50** | **3,245,937.50** | **3,211,809.25** | **0.00** | **(34,128.25)** |
| 05565EAL9 | BMW US CAPITAL LLC | 1.85% | 09/15/2021 | 09/08/2016 | 1,550,000.00 | 1,548,233.00 | 1,548,233.00 | 1,496,724.95 | 0.00 | (51,508.05) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,550,000.00** | **1,548,233.00** | **1,548,233.00** | **1,496,724.95** | **0.00** | **(51,508.05)** |
| 05565EAM7 | BMW US CAPITAL LLC | 2.25% | 09/15/2023 | 09/08/2016 | 1,560,000.00 | 1,555,179.60 | 1,555,179.60 | 1,495,046.28 | 0.00 | (60,133.32) |
| **Totals for Cusip** | | | | | **1,560,000.00** | **1,555,179.60** | **1,555,179.60** | **1,495,046.28** | **0.00** | **(60,133.32)** |
| 06050TKN1 | BANK OF AMERICA | 5.30% | 03/15/2017 | 03/08/2007 | 2,625,000.00 | 2,622,558.75 | 2,730,721.88 | 2,645,330.63 | 0.00 | (85,391.25) |
| 06050TKN1 | BANK OF AMERICA | 5.30% | 03/15/2017 | 06/18/2008 | 470,000.00 | 442,613.10 | 488,929.25 | 473,640.15 | 0.00 | (15,289.10) |
| **Totals for Cusip** | | | | | **3,095,000.00** | **3,065,171.85** | **3,219,651.13** | **3,118,970.78** | **0.00** | **(100,680.35)** |
| 06051GEX3 | BANK OF AMERICA CORP | 2.60% | 01/15/2019 | 10/17/2013 | 2,100,000.00 | 2,099,643.00 | 2,106,843.90 | 2,117,950.80 | 11,106.90 | 0.00 |
| **Totals for Cusip** | | | | | **2,100,000.00** | **2,099,643.00** | **2,106,843.90** | **2,117,950.80** | **11,106.90** | **0.00** |
| 06051GFC8 | BANK OF AMERICA CORP | 5.00% | 01/21/2044 | 12/01/2015 | 1,320,000.00 | 1,433,757.60 | 1,377,670.80 | 1,445,522.76 | 67,851.96 | 0.00 |
| **Totals for Cusip** | | | | | **1,320,000.00** | **1,433,757.60** | **1,377,670.80** | **1,445,522.76** | **67,851.96** | **0.00** |
| 06406HDB2 | BANK OF NY MELLON CORP | 1.60% | 05/22/2018 | 05/22/2015 | 2,440,000.00 | 2,439,780.40 | 2,430,874.40 | 2,441,029.68 | 10,155.28 | 0.00 |
| **Totals for Cusip** | | | | | **2,440,000.00** | **2,439,780.40** | **2,430,874.40** | **2,441,029.68** | **10,155.28** | **0.00** |
| 06738EAN5 | BARCLAYS PLC | 4.38% | 01/12/2026 | 01/05/2016 | 1,615,000.00 | 1,607,118.80 | 1,607,118.80 | 1,635,707.53 | 28,588.73 | 0.00 |
| **Totals for Cusip** | | | | | **1,615,000.00** | **1,607,118.80** | **1,607,118.80** | **1,635,707.53** | **28,588.73** | **0.00** |
| 067901AH1 | BARRICK GOLD CORP | 5.25% | 04/01/2042 | 05/04/2016 | 90,000.00 | 86,523.30 | 86,523.30 | 87,659.82 | 1,136.52 | 0.00 |
| **Totals for Cusip** | | | | | **90,000.00** | **86,523.30** | **86,523.30** | **87,659.82** | **1,136.52** | **0.00** |
| 06849RAG7 | BARRICK NA FINANCE LLC | 5.70% | 05/30/2041 | 03/20/2015 | 50,000.00 | 49,995.50 | 33,522.10 | 51,030.60 | 17,508.50 | 0.00 |
| **Totals for Cusip** | | | | | **50,000.00** | **49,995.50** | **33,522.10** | **51,030.60** | **17,508.50** | **0.00** |
| 07177MAG8 | BAXALTA INC | 2.00% | 06/22/2018 | 05/27/2016 | 765,000.00 | 764,670.05 | 764,670.05 | 765,040.55 | 370.50 | 0.00 |
| **Totals for Cusip** | | | | | **765,000.00** | **764,670.05** | **764,670.05** | **765,040.55** | **370.50** | **0.00** |
| 07177MAN3 | BAXALTA INC | 5.25% | 06/23/2045 | 05/27/2016 | 525,000.00 | 521,568.40 | 521,568.40 | 560,393.40 | 38,825.00 | 0.00 |
| **Totals for Cusip** | | | | | **525,000.00** | **521,568.40** | **521,568.40** | **560,393.40** | **38,825.00** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 072863AF0 | BAYLOR SCOTT & WHITE HOL | 3.97% | 11/15/2046 | 04/06/2016 | 1,030,000.00 | 1,030,000.00 | 1,030,000.00 | 970,884.18 | 0.00 | (59,115.82) |
| **Totals for Cusip** | | | | | **1,030,000.00** | **1,030,000.00** | **1,030,000.00** | **970,884.18** | **0.00** | **(59,115.82)** |
| 073902PR3 | BEAR STEARNS CO INC | 6.40% | 10/02/2017 | 09/27/2007 | 800,000.00 | 797,664.00 | 861,541.60 | 828,756.80 | 0.00 | (32,784.80) |
| 073902PR3 | BEAR STEARNS CO INC | 6.40% | 10/02/2017 | 04/02/2009 | 310,000.00 | 297,290.00 | 333,847.37 | 321,143.26 | 0.00 | (12,704.11) |
| **Totals for Cusip** | | | | | **1,110,000.00** | **1,094,954.00** | **1,195,388.97** | **1,149,900.06** | **0.00** | **(45,488.91)** |
| 084423AT9 | BERKLEY WR CORP | 4.75% | 08/01/2044 | 07/30/2014 | 725,000.00 | 721,331.50 | 695,187.28 | 708,862.23 | 13,674.95 | 0.00 |
| **Totals for Cusip** | | | | | **725,000.00** | **721,331.50** | **695,187.28** | **708,862.23** | **13,674.95** | **0.00** |
| 09062XAD5 | BIOGEN IDEC INC | 5.20% | 09/15/2045 | 09/10/2015 | 700,000.00 | 695,058.00 | 700,264.60 | 749,102.20 | 48,837.60 | 0.00 |
| **Totals for Cusip** | | | | | **700,000.00** | **695,058.00** | **700,264.60** | **749,102.20** | **48,837.60** | **0.00** |
| 09062XAE3 | BIOGEN IDEC INC | 3.62% | 09/15/2022 | 09/10/2015 | 750,000.00 | 749,400.00 | 758,307.00 | 769,849.50 | 11,542.50 | 0.00 |
| **Totals for Cusip** | | | | | **750,000.00** | **749,400.00** | **758,307.00** | **769,849.50** | **11,542.50** | **0.00** |
| 09659DAB2 | STANFORD UNIVERSITY | 3.46% | 05/01/2047 | 10/27/2016 | 2,000,000.00 | 2,055,760.00 | 2,055,760.00 | 1,887,652.00 | 0.00 | (168,108.00) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,055,760.00** | **2,055,760.00** | **1,887,652.00** | **0.00** | **(168,108.00)** |
| 097023AK1 | BOEING CO | 7.88% | 04/15/2043 | 01/20/2006 | 1,630,000.00 | 2,180,402.10 | 2,443,337.40 | 2,482,400.35 | 39,062.95 | 0.00 |
| **Totals for Cusip** | | | | | **1,630,000.00** | **2,180,402.10** | **2,443,337.40** | **2,482,400.35** | **39,062.95** | **0.00** |
| 097023AN5 | BOEING CO | 6.88% | 10/15/2043 | 02/20/2004 | 1,525,000.00 | 1,690,782.75 | 2,049,179.10 | 2,081,937.63 | 32,758.53 | 0.00 |
| **Totals for Cusip** | | | | | **1,525,000.00** | **1,690,782.75** | **2,049,179.10** | **2,081,937.63** | **32,758.53** | **0.00** |
| 111013AG3 | BRITISH SKY BROADCASTING | 6.10% | 02/15/2018 | 02/07/2008 | 295,000.00 | 294,672.55 | 317,669.87 | 307,797.69 | 0.00 | (9,872.18) |
| **Totals for Cusip** | | | | | **295,000.00** | **294,672.55** | **317,669.87** | **307,797.69** | **0.00** | **(9,872.18)** |
| 111013AM0 | BRITISH SKY BROADCASTING | 2.62% | 09/16/2019 | 09/09/2014 | 470,000.00 | 469,299.70 | 467,828.60 | 471,915.25 | 4,086.65 | 0.00 |
| **Totals for Cusip** | | | | | **470,000.00** | **469,299.70** | **467,828.60** | **471,915.25** | **4,086.65** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 111021AE1 | BRITISH TELECOM PLC | 9.12% | 12/15/2030 | 12/04/2003 | 1,175,000.00 | 1,517,301.00 | 1,714,507.13 | 1,792,674.00 | 78,166.87 | 0.00 |
| **Totals for Cusip** | | | | | **1,175,000.00** | **1,517,301.00** | **1,714,507.13** | **1,792,674.00** | **78,166.87** | **0.00** |
| 111021AJ0 | BRITISH TELECOM PLC | 1.25% | 02/14/2017 | 02/11/2014 | 2,450,000.00 | 2,448,407.50 | 2,438,431.10 | 2,450,124.95 | 11,693.85 | 0.00 |
| **Totals for Cusip** | | | | | **2,450,000.00** | **2,448,407.50** | **2,438,431.10** | **2,450,124.95** | **11,693.85** | **0.00** |
| 12189QAB6 | BURLINGTON NORTH SANTA FE | 6.53% | 07/15/2037 | 11/23/2005 | 75,000.00 | 82,640.25 | 87,927.97 | 95,592.75 | 7,664.78 | 0.00 |
| 12189QAB6 | BURLINGTON NORTH SANTA FE | 6.53% | 07/15/2037 | 04/03/2006 | 605,000.00 | 630,894.00 | 709,285.67 | 771,114.85 | 61,829.18 | 0.00 |
| 12189QAB6 | BURLINGTON NORTH SANTA FE | 6.53% | 07/15/2037 | 06/01/2006 | 1,200,000.00 | 1,218,720.00 | 1,406,847.60 | 1,529,484.00 | 122,636.40 | 0.00 |
| **Totals for Cusip** | | | | | **1,880,000.00** | **1,932,254.25** | **2,204,061.24** | **2,396,191.60** | **192,130.36** | **0.00** |
| 12189TAX2 | BURLINGTON NORTH SANTA FE | 6.20% | 08/15/2036 | 08/14/2006 | 1,000,000.00 | 994,210.00 | 1,177,153.00 | 1,281,374.00 | 104,221.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **994,210.00** | **1,177,153.00** | **1,281,374.00** | **104,221.00** | **0.00** |
| 124857AR4 | CBS CORP | 2.90% | 01/15/2027 | 07/06/2016 | 485,000.00 | 476,997.50 | 476,997.50 | 449,886.97 | 0.00 | (27,110.53) |
| **Totals for Cusip** | | | | | **485,000.00** | **476,997.50** | **476,997.50** | **449,886.97** | **0.00** | **(27,110.53)** |
| 12527GAE3 | CF INDUSTRIES INC | 5.38% | 03/15/2044 | 05/01/2014 | 500,000.00 | 532,675.00 | 434,858.50 | 412,655.00 | 0.00 | (22,203.50) |
| **Totals for Cusip** | | | | | **500,000.00** | **532,675.00** | **434,858.50** | **412,655.00** | **0.00** | **(22,203.50)** |
| 12527GAF0 | CF INDUSTRIES INC | 5.15% | 03/15/2034 | 03/06/2014 | 970,000.00 | 964,956.00 | 853,322.58 | 824,500.00 | 0.00 | (28,822.58) |
| **Totals for Cusip** | | | | | **970,000.00** | **964,956.00** | **853,322.58** | **824,500.00** | **0.00** | **(28,822.58)** |
| 12527GAG8 | CF INDUSTRIES INC | 3.40% | 12/01/2021 | 11/10/2016 | 195,000.00 | 194,713.35 | 194,713.35 | 192,950.36 | 0.00 | (1,762.99) |
| **Totals for Cusip** | | | | | **195,000.00** | **194,713.35** | **194,713.35** | **192,950.36** | **0.00** | **(1,762.99)** |
| 125509BT5 | CIGNA CORP | 5.38% | 02/15/2042 | 11/03/2011 | 2,260,000.00 | 2,258,508.40 | 2,477,748.74 | 2,517,678.42 | 39,929.68 | 0.00 |
| **Totals for Cusip** | | | | | **2,260,000.00** | **2,258,508.40** | **2,477,748.74** | **2,517,678.42** | **39,929.68** | **0.00** |
| 125896BQ2 | CMS ENERGY CORP | 3.00% | 05/15/2026 | 05/02/2016 | 1,070,000.00 | 1,065,955.40 | 1,065,955.40 | 1,029,814.01 | 0.00 | (36,141.39) |
| **Totals for Cusip** | | | | | **1,070,000.00** | **1,065,955.40** | **1,065,955.40** | **1,029,814.01** | **0.00** | **(36,141.39)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 126408GH0 | CSX CORP | 6.00% | 10/01/2036 | 06/30/2010 | 480,000.00 | 514,334.40 | 543,667.68 | 573,339.84 | 29,672.16 | 0.00 |
| 126408GH0 | CSX CORP | 6.00% | 10/01/2036 | 05/23/2016 | 1,802,000.00 | 2,264,086.86 | 2,264,086.86 | 2,152,413.32 | 0.00 | (111,673.54) |
| **Totals for Cusip** | | | | | **2,282,000.00** | **2,778,421.26** | **2,807,754.54** | **2,725,753.16** | **29,672.16** | **(111,673.54)** |
| 126408HC0 | CSX CORP | 3.95% | 05/01/2050 | 09/06/2016 | 1,470,000.00 | 1,492,623.30 | 1,492,623.30 | 1,321,968.06 | 0.00 | (170,655.24) |
| **Totals for Cusip** | | | | | **1,470,000.00** | **1,492,623.30** | **1,492,623.30** | **1,321,968.06** | **0.00** | **(170,655.24)** |
| 126408HG1 | CSX CORP | 4.25% | 11/01/2066 | 10/13/2016 | 1,280,000.00 | 1,276,812.80 | 1,276,812.80 | 1,168,107.52 | 0.00 | (108,705.28) |
| **Totals for Cusip** | | | | | **1,280,000.00** | **1,276,812.80** | **1,276,812.80** | **1,168,107.52** | **0.00** | **(108,705.28)** |
| 126650CL2 | CVS CAREMARK CORP | 3.88% | 07/20/2025 | 07/13/2015 | 1,102,000.00 | 1,090,913.88 | 1,124,679.16 | 1,136,823.20 | 12,144.04 | 0.00 |
| **Totals for Cusip** | | | | | **1,102,000.00** | **1,090,913.88** | **1,124,679.16** | **1,136,823.20** | **12,144.04** | **0.00** |
| 13034VAA2 | CALIFORNIA INSTITUTE OF TECH | 4.70% | 11/01/2111 | 11/29/2011 | 1,500,000.00 | 1,486,275.00 | 1,442,859.00 | 1,418,034.00 | 0.00 | (24,825.00) |
| 13034VAA2 | CALIFORNIA INSTITUTE OF TECH | 4.70% | 11/01/2111 | 06/07/2016 | 1,808,000.00 | 1,947,487.20 | 1,947,487.20 | 1,709,203.65 | 0.00 | (238,283.55) |
| **Totals for Cusip** | | | | | **3,308,000.00** | **3,433,762.20** | **3,390,346.20** | **3,127,237.65** | **0.00** | **(263,108.55)** |
| 136375BQ4 | CANADIAN NATIONAL RAILWAY CO | 6.38% | 11/15/2037 | 09/16/2013 | 1,000,000.00 | 1,211,320.00 | 1,297,726.00 | 1,316,463.00 | 18,737.00 | 0.00 |
| 136375BQ4 | CANADIAN NATIONAL RAILWAY CO | 6.38% | 11/15/2037 | 01/14/2016 | 435,000.00 | 569,354.10 | 569,354.10 | 572,661.41 | 3,307.31 | 0.00 |
| 136375BQ4 | CANADIAN NATIONAL RAILWAY CO | 6.38% | 11/15/2037 | 06/03/2016 | 665,000.00 | 915,485.55 | 915,485.55 | 875,447.90 | 0.00 | (40,037.65) |
| **Totals for Cusip** | | | | | **2,100,000.00** | **2,696,159.65** | **2,782,565.65** | **2,764,572.31** | **22,044.31** | **(40,037.65)** |
| 136375BZ4 | CANADIAN NATIONAL RAILWAY CO | 4.50% | 11/07/2043 | 10/29/2013 | 800,000.00 | 785,776.00 | 851,315.20 | 857,615.20 | 6,300.00 | 0.00 |
| **Totals for Cusip** | | | | | **800,000.00** | **785,776.00** | **851,315.20** | **857,615.20** | **6,300.00** | **0.00** |
| 13645RAJ3 | CANADIAN PACIFIC RR CO | 7.25% | 05/15/2019 | 03/03/2011 | 725,000.00 | 856,007.50 | 826,352.83 | 811,340.98 | 0.00 | (15,011.85) |
| **Totals for Cusip** | | | | | **725,000.00** | **856,007.50** | **826,352.83** | **811,340.98** | **0.00** | **(15,011.85)** |
| 13645RAQ7 | CANADIAN PACIFIC RR CO | 5.75% | 01/15/2042 | 11/28/2011 | 2,087,000.00 | 2,036,578.08 | 2,264,081.95 | 2,507,956.25 | 243,874.30 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,087,000.00** | **2,036,578.08** | **2,264,081.95** | **2,507,956.25** | **243,874.30** | **0.00** |
| 14149YAT5 | CARDINAL HEALTH INC | 4.62% | 12/15/2020 | 12/08/2010 | 1,575,000.00 | 1,567,140.75 | 1,708,213.50 | 1,689,100.88 | 0.00 | (19,112.62) |
| **Totals for Cusip** | | | | | **1,575,000.00** | **1,567,140.75** | **1,708,213.50** | **1,689,100.88** | **0.00** | **(19,112.62)** |
| 14149YAW8 | CARDINAL HEALTH INC | 4.60% | 03/15/2043 | 03/19/2014 | 1,250,000.00 | 1,222,375.00 | 1,231,765.00 | 1,235,281.25 | 3,516.25 | 0.00 |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,222,375.00** | **1,231,765.00** | **1,235,281.25** | **3,516.25** | **0.00** |
| 14149YAX6 | CARDINAL HEALTH INC | 1.70% | 03/15/2018 | 02/19/2013 | 440,000.00 | 439,296.00 | 438,805.40 | 439,558.24 | 752.84 | 0.00 |
| **Totals for Cusip** | | | | | **440,000.00** | **439,296.00** | **438,805.40** | **439,558.24** | **752.84** | **0.00** |
| 14149YBC1 | CARDINAL HEALTH INC | 1.95% | 06/15/2018 | 06/16/2015 | 1,700,000.00 | 1,698,674.00 | 1,695,573.20 | 1,703,695.80 | 8,122.60 | 0.00 |
| **Totals for Cusip** | | | | | **1,700,000.00** | **1,698,674.00** | **1,695,573.20** | **1,703,695.80** | **8,122.60** | **0.00** |
| 14149YBD9 | CARDINAL HEALTH INC | 4.90% | 09/15/2045 | 06/16/2015 | 225,000.00 | 224,770.50 | 227,936.93 | 237,414.83 | 9,477.90 | 0.00 |
| **Totals for Cusip** | | | | | **225,000.00** | **224,770.50** | **227,936.93** | **237,414.83** | **9,477.90** | **0.00** |
| 149123BL4 | CATERPILLAR INC | 5.30% | 09/15/2035 | 04/27/2016 | 1,060,000.00 | 1,235,684.40 | 1,235,684.40 | 1,216,875.76 | 0.00 | (18,808.64) |
| **Totals for Cusip** | | | | | **1,060,000.00** | **1,235,684.40** | **1,235,684.40** | **1,216,875.76** | **0.00** | **(18,808.64)** |
| 149123CE9 | CATERPILLAR INC | 4.75% | 05/15/2064 | 05/05/2014 | 2,000,000.00 | 1,993,520.00 | 1,926,516.00 | 2,132,552.00 | 206,036.00 | 0.00 |
| 149123CE9 | CATERPILLAR INC | 4.75% | 05/15/2064 | 11/13/2014 | 500,000.00 | 525,250.00 | 481,629.00 | 533,138.00 | 51,509.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,518,770.00** | **2,408,145.00** | **2,665,690.00** | **257,545.00** | **0.00** |
| 14912L5P2 | CATERPILLAR FINANCIAL SERVICES | 1.30% | 03/01/2018 | 02/25/2013 | 2,250,000.00 | 2,245,657.50 | 2,235,593.25 | 2,244,845.25 | 9,252.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,250,000.00** | **2,245,657.50** | **2,235,593.25** | **2,244,845.25** | **9,252.00** | **0.00** |
| 14912L6R7 | CATERPILLAR FINANCIAL SERVICES | 1.35% | 05/18/2019 | 05/13/2016 | 3,500,000.00 | 3,498,040.00 | 3,498,040.00 | 3,451,588.00 | 0.00 | (46,452.00) |
| **Totals for Cusip** | | | | | **3,500,000.00** | **3,498,040.00** | **3,498,040.00** | **3,451,588.00** | **0.00** | **(46,452.00)** |
| 14913CAA8 | CATERPILLAR FINL SERVICE | 1.93% | 10/01/2021 | 09/20/2016 | 636,000.00 | 636,494.17 | 636,494.17 | 614,070.72 | 0.00 | (22,423.45) |
| **Totals for Cusip** | | | | | **636,000.00** | **636,494.17** | **636,494.17** | **614,070.72** | **0.00** | **(22,423.45)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 14916RAB0 | CATHOLIC HEALTH INITIATI | 1.60% | 11/01/2017 | 10/25/2012 | 65,000.00 | 64,981.15 | 64,873.64 | 65,284.38 | 410.74 | 0.00 |
| 14916RAB0 | CATHOLIC HEALTH INITIATI | 1.60% | 11/01/2017 | 08/26/2013 | 10,000.00 | 9,691.80 | 9,980.56 | 10,043.75 | 63.19 | 0.00 |
| **Totals for Cusip** | | | | | **75,000.00** | **74,672.95** | **74,854.20** | **75,328.13** | **473.93** | **0.00** |
| 15135UAF6 | CENOVUS ENERGY INC | 6.75% | 11/15/2039 | 10/07/2010 | 240,000.00 | 292,872.00 | 228,212.64 | 267,592.80 | 39,380.16 | 0.00 |
| **Totals for Cusip** | | | | | **240,000.00** | **292,872.00** | **228,212.64** | **267,592.80** | **39,380.16** | **0.00** |
| 15639KAB8 | CENTRICA PLC | 5.38% | 10/16/2043 | 10/10/2013 | 1,095,000.00 | 1,086,612.30 | 1,093,356.41 | 1,159,194.38 | 65,837.97 | 0.00 |
| **Totals for Cusip** | | | | | **1,095,000.00** | **1,086,612.30** | **1,093,356.41** | **1,159,194.38** | **65,837.97** | **0.00** |
| 161175AX2 | CHARTER COMM OPT LLC CAP | 3.58% | 07/23/2020 | 12/01/2016 | 1,175,000.00 | 1,175,000.00 | 1,175,000.00 | 1,198,776.13 | 23,776.13 | 0.00 |
| **Totals for Cusip** | | | | | **1,175,000.00** | **1,175,000.00** | **1,175,000.00** | **1,198,776.13** | **23,776.13** | **0.00** |
| 161175BB9 | CHARTER COMM OPT LLC CAP | 4.46% | 07/23/2022 | 12/01/2016 | 490,000.00 | 490,000.00 | 490,000.00 | 512,065.19 | 22,065.19 | 0.00 |
| **Totals for Cusip** | | | | | **490,000.00** | **490,000.00** | **490,000.00** | **512,065.19** | **22,065.19** | **0.00** |
| 166764BK5 | CHEVRON CORPORATION | 2.57% | 05/16/2023 | 05/09/2016 | 4,825,000.00 | 4,825,000.00 | 4,825,000.00 | 4,756,904.78 | 0.00 | (68,095.22) |
| **Totals for Cusip** | | | | | **4,825,000.00** | **4,825,000.00** | **4,825,000.00** | **4,756,904.78** | **0.00** | **(68,095.22)** |
| 172967AS0 | CITIGROUP INC | 6.88% | 02/15/2098 | 12/05/2013 | 1,750,000.00 | 2,004,572.50 | 2,239,482.00 | 2,262,974.00 | 23,492.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,750,000.00** | **2,004,572.50** | **2,239,482.00** | **2,262,974.00** | **23,492.00** | **0.00** |
| 172967KA8 | CITIGROUP INC | 4.45% | 09/29/2027 | 10/23/2015 | 1,875,000.00 | 1,880,606.25 | 1,862,585.63 | 1,904,711.25 | 42,125.62 | 0.00 |
| **Totals for Cusip** | | | | | **1,875,000.00** | **1,880,606.25** | **1,862,585.63** | **1,904,711.25** | **42,125.62** | **0.00** |
| 172967KY6 | CITIGROUP INC | 3.20% | 10/21/2026 | 10/17/2016 | 3,000,000.00 | 2,998,230.00 | 2,998,230.00 | 2,868,666.00 | 0.00 | (129,564.00) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,998,230.00** | **2,998,230.00** | **2,868,666.00** | **0.00** | **(129,564.00)** |
| 18600TAA0 | CLEVELAND CLINIC FOUND | 4.86% | 01/01/2114 | 09/11/2014 | 970,000.00 | 970,000.00 | 940,574.08 | 920,126.48 | 0.00 | (20,447.60) |
| **Totals for Cusip** | | | | | **970,000.00** | **970,000.00** | **940,574.08** | **920,126.48** | **0.00** | **(20,447.60)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 195869AL6 | COLONIAL PIPELINE | 6.38% | 08/01/2037 | 06/18/2015 | 1,800,000.00 | 2,108,412.00 | 2,071,378.80 | 2,175,305.40 | 103,926.60 | 0.00 |
| **Totals for Cusip** | | | | | **1,800,000.00** | **2,108,412.00** | **2,071,378.80** | **2,175,305.40** | **103,926.60** | **0.00** |
| 198280AB5 | COLUMBIA PIPELINE GROUP | 2.45% | 06/01/2018 | 05/12/2016 | 720,000.00 | 719,878.18 | 719,878.18 | 723,518.64 | 3,640.46 | 0.00 |
| **Totals for Cusip** | | | | | **720,000.00** | **719,878.18** | **719,878.18** | **723,518.64** | **3,640.46** | **0.00** |
| 20030NBR1 | COMCAST CORP | 2.75% | 03/01/2023 | 02/16/2016 | 1,045,000.00 | 1,043,401.15 | 1,043,401.15 | 1,037,529.30 | 0.00 | (5,871.85) |
| **Totals for Cusip** | | | | | **1,045,000.00** | **1,043,401.15** | **1,043,401.15** | **1,037,529.30** | **0.00** | **(5,871.85)** |
| 205887BJ0 | CONAGRA FOODS INC | 3.25% | 09/15/2022 | 09/10/2012 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| **Totals for Cusip** | | | | | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** |
| 209111FA6 | CONSOLIDATED EDISON CO O | 5.70% | 06/15/2040 | 06/02/2010 | 2,330,000.00 | 2,318,676.20 | 2,729,767.42 | 2,821,410.98 | 91,643.56 | 0.00 |
| **Totals for Cusip** | | | | | **2,330,000.00** | **2,318,676.20** | **2,729,767.42** | **2,821,410.98** | **91,643.56** | **0.00** |
| 21079VAA1 | CONTINENTAL AIRLINES | 4.75% | 01/12/2021 | 11/17/2010 | 530,070.92 | 530,070.92 | 557,899.64 | 559,224.82 | 1,325.18 | 0.00 |
| **Totals for Cusip** | | | | | **530,070.92** | **530,070.92** | **557,899.64** | **559,224.82** | **1,325.18** | **0.00** |
| 225433AR2 | CRED SUIS GP FUN LTD | 4.55% | 04/17/2026 | 11/16/2016 | 2,050,000.00 | 2,049,460.23 | 2,049,460.23 | 2,129,078.75 | 79,618.52 | 0.00 |
| **Totals for Cusip** | | | | | **2,050,000.00** | **2,049,460.23** | **2,049,460.23** | **2,129,078.75** | **79,618.52** | **0.00** |
| 22546QAL1 | CREDIT SUISSE NEW YORK | 1.38% | 05/26/2017 | 05/22/2014 | 3,475,000.00 | 3,473,992.25 | 3,458,584.10 | 3,475,806.20 | 17,222.10 | 0.00 |
| **Totals for Cusip** | | | | | **3,475,000.00** | **3,473,992.25** | **3,458,584.10** | **3,475,806.20** | **17,222.10** | **0.00** |
| 231021AJ5 | CUMMINS INC | 7.12% | 03/01/2028 | 09/26/2013 | 1,235,000.00 | 1,607,537.75 | 1,618,158.75 | 1,602,364.34 | 0.00 | (15,794.41) |
| **Totals for Cusip** | | | | | **1,235,000.00** | **1,607,537.75** | **1,618,158.75** | **1,602,364.34** | **0.00** | **(15,794.41)** |
| 233851BU7 | DAIMLER FINANCE NA LLC | 1.65% | 05/18/2018 | 05/11/2015 | 2,250,000.00 | 2,247,120.00 | 2,218,279.50 | 2,245,837.50 | 27,558.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,250,000.00** | **2,247,120.00** | **2,218,279.50** | **2,245,837.50** | **27,558.00** | **0.00** |
| 233851BW3 | DAIMLER FINANCE NA LLC | 3.30% | 05/19/2025 | 11/19/2015 | 2,335,000.00 | 2,285,381.25 | 2,263,931.94 | 2,312,371.52 | 48,439.58 | 0.00 |
| **Totals for Cusip** | | | | | **2,335,000.00** | **2,285,381.25** | **2,263,931.94** | **2,312,371.52** | **48,439.58** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 233851CK8 | DAIMLER FINANCE NA LLC | 2.20% | 10/30/2021 | 10/26/2016 | 3,250,000.00 | 3,249,090.00 | 3,249,090.00 | 3,175,942.25 | 0.00 | (73,147.75) |
| **Totals for Cusip** | | | | | **3,250,000.00** | **3,249,090.00** | **3,249,090.00** | **3,175,942.25** | **0.00** | **(73,147.75)** |
| 235851AP7 | DANAHER CORP | 2.40% | 09/15/2020 | 09/10/2015 | 955,000.00 | 952,679.35 | 954,970.40 | 957,012.19 | 2,041.79 | 0.00 |
| **Totals for Cusip** | | | | | **955,000.00** | **952,679.35** | **954,970.40** | **957,012.19** | **2,041.79** | **0.00** |
| 24422EQF9 | DEERE JOHN CAPITAL CORP | 5.50% | 04/13/2017 | 09/12/2008 | 1,690,000.00 | 1,650,149.80 | 1,779,201.58 | 1,710,090.72 | 0.00 | (69,110.86) |
| **Totals for Cusip** | | | | | **1,690,000.00** | **1,650,149.80** | **1,779,201.58** | **1,710,090.72** | **0.00** | **(69,110.86)** |
| 24422ERM3 | DEERE JOHN CAPITAL CORP | 2.75% | 03/15/2022 | 02/22/2012 | 420,000.00 | 419,265.00 | 417,627.84 | 421,352.40 | 3,724.56 | 0.00 |
| **Totals for Cusip** | | | | | **420,000.00** | **419,265.00** | **417,627.84** | **421,352.40** | **3,724.56** | **0.00** |
| 24422ERW1 | DEERE JOHN CAPITAL CORP | 1.20% | 10/10/2017 | 09/04/2012 | 2,130,000.00 | 2,125,590.90 | 2,122,240.41 | 2,128,606.98 | 6,366.57 | 0.00 |
| **Totals for Cusip** | | | | | **2,130,000.00** | **2,125,590.90** | **2,122,240.41** | **2,128,606.98** | **6,366.57** | **0.00** |
| 24422ETF6 | DEERE JOHN CAPITAL CORP | 2.55% | 01/08/2021 | 01/05/2016 | 2,000,000.00 | 1,997,940.00 | 1,997,940.00 | 2,008,350.00 | 10,410.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,997,940.00** | **1,997,940.00** | **2,008,350.00** | **10,410.00** | **0.00** |
| 24668PAE7 | DELHAIZE GROUP | 5.70% | 10/01/2040 | 03/21/2011 | 306,905.00 | 288,594.21 | 315,774.86 | 340,079.28 | 24,304.42 | 0.00 |
| 24668PAE7 | DELHAIZE GROUP | 5.70% | 10/01/2040 | 03/21/2011 | 2,115,055.00 | 1,867,392.91 | 2,176,182.20 | 2,343,677.64 | 167,495.44 | 0.00 |
| 24668PAE7 | DELHAIZE GROUP | 5.70% | 10/01/2040 | 03/21/2011 | 22,040.00 | 20,452.89 | 22,676.98 | 24,422.37 | 1,745.39 | 0.00 |
| 24668PAE7 | DELHAIZE GROUP | 5.70% | 10/01/2040 | 12/07/2016 | 556,000.00 | 618,049.60 | 618,049.60 | 616,099.71 | 0.00 | (1,949.89) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,794,489.61** | **3,132,683.64** | **3,324,279.00** | **193,545.25** | **(1,949.89)** |
| 24713GAD4 | DELPHI AUTOMOTIVE PLC | 4.40% | 10/01/2046 | 09/15/2016 | 1,000,000.00 | 994,540.00 | 994,540.00 | 918,790.00 | 0.00 | (75,750.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **994,540.00** | **994,540.00** | **918,790.00** | **0.00** | **(75,750.00)** |
| 247361ZH4 | DELTA AIR LINES | 4.95% | 05/23/2019 | 11/15/2010 | 301,570.18 | 301,570.18 | 316,648.69 | 316,045.55 | 0.00 | (603.14) |
| **Totals for Cusip** | | | | | **301,570.18** | **301,570.18** | **316,648.69** | **316,045.55** | **0.00** | **(603.14)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 247367BH7 | DELTA AIR LINES | 6.82% | 08/10/2022 | 04/17/2008 | 1,128,640.18 | 1,128,640.18 | 1,299,967.76 | 1,297,936.21 | 0.00 | (2,031.55) |
| **Totals for Cusip** | | | | | **1,128,640.18** | **1,128,640.18** | **1,299,967.76** | **1,297,936.21** | **0.00** | **(2,031.55)** |
| 24736VAA0 | DELTA AIR LINES | 6.20% | 07/02/2018 | 06/28/2010 | 134,532.68 | 134,532.68 | 144,118.14 | 141,595.65 | 0.00 | (2,522.49) |
| **Totals for Cusip** | | | | | **134,532.68** | **134,532.68** | **144,118.14** | **141,595.65** | **0.00** | **(2,522.49)** |
| 250847EA4 | DETROIT EDISON COMPANY | 5.70% | 10/01/2037 | 04/01/2014 | 3,110,000.00 | 3,685,598.80 | 3,725,409.91 | 3,846,973.59 | 121,563.68 | 0.00 |
| **Totals for Cusip** | | | | | **3,110,000.00** | **3,685,598.80** | **3,725,409.91** | **3,846,973.59** | **121,563.68** | **0.00** |
| 25156PAC7 | DEUTSCHE TELEKOM INT FIN | 8.75% | 06/15/2030 | 05/07/2014 | 360,000.00 | 528,105.60 | 499,118.40 | 529,241.40 | 30,123.00 | 0.00 |
| 25156PAC7 | DEUTSCHE TELEKOM INT FIN | 8.75% | 06/15/2030 | 06/23/2014 | 773,000.00 | 1,128,100.74 | 1,071,718.12 | 1,136,398.90 | 64,680.78 | 0.00 |
| **Totals for Cusip** | | | | | **1,133,000.00** | **1,656,206.34** | **1,570,836.52** | **1,665,640.30** | **94,803.78** | **0.00** |
| 25272KAA1 | DIAMOND 1 FIN DIAMOND 2 | 3.48% | 06/01/2019 | 05/17/2016 | 2,495,000.00 | 2,494,376.25 | 2,494,376.25 | 2,546,910.97 | 52,534.72 | 0.00 |
| 25272KAA1 | DIAMOND 1 FIN DIAMOND 2 | 3.48% | 06/01/2019 | 07/19/2016 | 1,000,000.00 | 1,028,330.00 | 1,028,330.00 | 1,020,806.00 | 0.00 | (7,524.00) |
| **Totals for Cusip** | | | | | **3,495,000.00** | **3,522,706.25** | **3,522,706.25** | **3,567,716.97** | **52,534.72** | **(7,524.00)** |
| 25466AAD3 | DISCOVER BANK | 4.20% | 08/08/2023 | 08/05/2013 | 725,000.00 | 722,187.00 | 740,633.18 | 755,327.48 | 14,694.30 | 0.00 |
| **Totals for Cusip** | | | | | **725,000.00** | **722,187.00** | **740,633.18** | **755,327.48** | **14,694.30** | **0.00** |
| 257375AF2 | DOMINION GAS HLDGS LLC | 4.80% | 11/01/2043 | 07/31/2014 | 185,000.00 | 184,554.39 | 176,930.49 | 191,695.71 | 14,765.22 | 0.00 |
| **Totals for Cusip** | | | | | **185,000.00** | **184,554.39** | **176,930.49** | **191,695.71** | **14,765.22** | **0.00** |
| 25746UBU2 | DOMINION RESOURCES INC | 2.96% | 07/01/2019 | 05/23/2016 | 800,000.00 | 800,792.00 | 800,792.00 | 809,925.60 | 9,133.60 | 0.00 |
| **Totals for Cusip** | | | | | **800,000.00** | **800,792.00** | **800,792.00** | **809,925.60** | **9,133.60** | **0.00** |
| 260543BY8 | DOW CHEMICAL CO/THE | 9.40% | 05/15/2039 | 05/07/2009 | 1,783,000.00 | 1,775,190.46 | 2,562,383.18 | 2,766,344.11 | 203,960.93 | 0.00 |
| **Totals for Cusip** | | | | | **1,783,000.00** | **1,775,190.46** | **2,562,383.18** | **2,766,344.11** | **203,960.93** | **0.00** |
| 260543CE1 | DOW CHEMICAL CO/THE | 5.25% | 11/15/2041 | 11/04/2011 | 450,000.00 | 449,392.50 | 438,643.80 | 486,189.90 | 47,546.10 | 0.00 |
| **Totals for Cusip** | | | | | **450,000.00** | **449,392.50** | **438,643.80** | **486,189.90** | **47,546.10** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 263534BT5 | DU PONT E I DE NEMOURS & CO | 6.00% | 07/15/2018 | 07/23/2008 | 1,510,000.00 | 1,509,365.80 | 1,646,359.04 | 1,604,613.58 | 0.00 | (41,745.46) |
| **Totals for Cusip** | | | | | **1,510,000.00** | **1,509,365.80** | **1,646,359.04** | **1,604,613.58** | **0.00** | **(41,745.46)** |
| 263534CC1 | DU PONT E I DE NEMOURS & CO | 4.90% | 01/15/2041 | 04/28/2015 | 675,000.00 | 762,351.75 | 645,968.25 | 707,422.28 | 61,454.03 | 0.00 |
| 263534CC1 | DU PONT E I DE NEMOURS & CO | 4.90% | 01/15/2041 | 05/20/2015 | 595,000.00 | 631,800.75 | 569,409.05 | 623,579.63 | 54,170.58 | 0.00 |
| 263534CC1 | DU PONT E I DE NEMOURS & CO | 4.90% | 01/15/2041 | 05/06/2016 | 500,000.00 | 536,355.00 | 536,355.00 | 524,016.50 | 0.00 | (12,338.50) |
| **Totals for Cusip** | | | | | **1,770,000.00** | **1,930,507.50** | **1,751,732.30** | **1,855,018.41** | **115,624.61** | **(12,338.50)** |
| 26441CAB1 | DUKE ENERGY CORP | 6.25% | 06/15/2018 | 09/21/2016 | 1,750,000.00 | 1,891,190.00 | 1,891,190.00 | 1,859,756.50 | 0.00 | (31,433.50) |
| **Totals for Cusip** | | | | | **1,750,000.00** | **1,891,190.00** | **1,891,190.00** | **1,859,756.50** | **0.00** | **(31,433.50)** |
| 26441YAQ0 | DUKE REALTY LP | 6.50% | 01/15/2018 | 09/06/2007 | 658,000.00 | 655,631.20 | 711,615.16 | 688,862.83 | 0.00 | (22,752.33) |
| **Totals for Cusip** | | | | | **658,000.00** | **655,631.20** | **711,615.16** | **688,862.83** | **0.00** | **(22,752.33)** |
| 26442CAA2 | DUKE ENERGY CAROLINAS | 6.10% | 06/01/2037 | 05/31/2007 | 1,571,000.00 | 1,570,795.77 | 1,899,684.62 | 1,933,143.78 | 33,459.16 | 0.00 |
| **Totals for Cusip** | | | | | **1,571,000.00** | **1,570,795.77** | **1,899,684.62** | **1,933,143.78** | **33,459.16** | **0.00** |
| 26875PAM3 | EOG RESOURCES INC | 3.15% | 04/01/2025 | 03/12/2015 | 530,000.00 | 529,994.70 | 501,290.43 | 520,037.59 | 18,747.16 | 0.00 |
| **Totals for Cusip** | | | | | **530,000.00** | **529,994.70** | **501,290.43** | **520,037.59** | **18,747.16** | **0.00** |
| 26875PAP6 | EOG RESOURCES INC | 4.15% | 01/15/2026 | 01/11/2016 | 1,120,000.00 | 1,118,364.80 | 1,118,364.80 | 1,172,074.40 | 53,709.60 | 0.00 |
| **Totals for Cusip** | | | | | **1,120,000.00** | **1,118,364.80** | **1,118,364.80** | **1,172,074.40** | **53,709.60** | **0.00** |
| 26882PAR3 | ERAC USA FINANCE CO | 6.70% | 06/01/2034 | 05/21/2014 | 560,000.00 | 702,553.60 | 660,500.40 | 679,149.52 | 18,649.12 | 0.00 |
| **Totals for Cusip** | | | | | **560,000.00** | **702,553.60** | **660,500.40** | **679,149.52** | **18,649.12** | **0.00** |
| 26882PBB7 | ERAC USA FINANCE CO | 6.38% | 10/15/2017 | 10/10/2007 | 700,000.00 | 698,775.00 | 751,706.90 | 725,301.50 | 0.00 | (26,405.40) |
| 26882PBB7 | ERAC USA FINANCE CO | 6.38% | 10/15/2017 | 02/09/2010 | 1,915,000.00 | 2,096,925.00 | 2,056,455.31 | 1,984,217.68 | 0.00 | (72,237.63) |
| **Totals for Cusip** | | | | | **2,615,000.00** | **2,795,700.00** | **2,808,162.21** | **2,709,519.18** | **0.00** | **(98,643.03)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 26882PBE1 | ERAC USA FINANCE CO | 7.00% | 10/15/2037 | 10/10/2007 | 665,000.00 | 659,241.10 | 810,428.85 | 842,592.24 | 32,163.39 | 0.00 |
| 26882PBE1 | ERAC USA FINANCE CO | 7.00% | 10/15/2037 | 12/14/2007 | 135,000.00 | 119,086.20 | 164,523.15 | 171,052.56 | 6,529.41 | 0.00 |
| 26882PBE1 | ERAC USA FINANCE CO | 7.00% | 10/15/2037 | 12/02/2014 | 1,385,000.00 | 1,816,399.80 | 1,687,885.65 | 1,754,872.56 | 66,986.91 | 0.00 |
| **Totals for Cusip** | | | | | **2,185,000.00** | **2,594,727.10** | **2,662,837.65** | **2,768,517.36** | **105,679.71** | **0.00** |
| 26884TAA0 | ERAC USA FINANCE LLC | 5.25% | 10/01/2020 | 06/24/2010 | 2,880,000.00 | 2,862,230.40 | 3,155,460.48 | 3,138,333.12 | 0.00 | (17,127.36) |
| **Totals for Cusip** | | | | | **2,880,000.00** | **2,862,230.40** | **3,155,460.48** | **3,138,333.12** | **0.00** | **(17,127.36)** |
| 26884TAE2 | ERAC USA FINANCE LLC | 5.62% | 03/15/2042 | 12/17/2015 | 630,000.00 | 683,159.40 | 676,143.09 | 694,435.14 | 18,292.05 | 0.00 |
| **Totals for Cusip** | | | | | **630,000.00** | **683,159.40** | **676,143.09** | **694,435.14** | **18,292.05** | **0.00** |
| 278865AM2 | ECOLAB INC | 5.50% | 12/08/2041 | 12/05/2011 | 530,000.00 | 524,546.30 | 576,645.30 | 623,275.23 | 46,629.93 | 0.00 |
| **Totals for Cusip** | | | | | **530,000.00** | **524,546.30** | **576,645.30** | **623,275.23** | **46,629.93** | **0.00** |
| 29103DAA4 | EMERA US FINANCE LP | 2.15% | 06/15/2019 | 06/09/2016 | 1,250,000.00 | 1,249,537.50 | 1,249,537.50 | 1,247,933.75 | 0.00 | (1,603.75) |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,249,537.50** | **1,249,537.50** | **1,247,933.75** | **0.00** | **(1,603.75)** |
| 29103DAK2 | EMERA US FINANCE LP | 4.75% | 06/15/2046 | 06/09/2016 | 1,625,000.00 | 1,613,430.00 | 1,613,430.00 | 1,638,723.13 | 25,293.13 | 0.00 |
| **Totals for Cusip** | | | | | **1,625,000.00** | **1,613,430.00** | **1,613,430.00** | **1,638,723.13** | **25,293.13** | **0.00** |
| 292480AG5 | ENABLE MIDSTREAM PARTNERS LP | 2.40% | 05/15/2019 | 12/22/2015 | 460,000.00 | 459,755.98 | 408,698.04 | 451,627.08 | 42,929.04 | 0.00 |
| **Totals for Cusip** | | | | | **460,000.00** | **459,755.98** | **408,698.04** | **451,627.08** | **42,929.04** | **0.00** |
| 29364DAU4 | ENTERGY ARKANSAS INC | 3.50% | 04/01/2026 | 01/05/2016 | 295,000.00 | 294,029.45 | 294,029.45 | 300,618.87 | 6,589.42 | 0.00 |
| **Totals for Cusip** | | | | | **295,000.00** | **294,029.45** | **294,029.45** | **300,618.87** | **6,589.42** | **0.00** |
| 29364NAT5 | ENTERGY MISSISSIPPI | 2.85% | 06/01/2028 | 05/10/2016 | 800,000.00 | 799,744.00 | 799,744.00 | 759,648.80 | 0.00 | (40,095.20) |
| **Totals for Cusip** | | | | | **800,000.00** | **799,744.00** | **799,744.00** | **759,648.80** | **0.00** | **(40,095.20)** |
| 29364WAK4 | ENTERGY LOUISIANA LLC | 5.40% | 11/01/2024 | 11/10/2009 | 1,560,000.00 | 1,554,664.80 | 1,781,200.20 | 1,794,858.00 | 13,657.80 | 0.00 |
| **Totals for Cusip** | | | | | **1,560,000.00** | **1,554,664.80** | **1,781,200.20** | **1,794,858.00** | **13,657.80** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 29379VAT0 | ENTERPRISE PRODUCTS OPER | 5.95% | 02/01/2041 | 01/04/2011 | 400,000.00 | 397,268.00 | 367,415.60 | 451,560.00 | 84,144.40 | 0.00 |
| 29379VAT0 | ENTERPRISE PRODUCTS OPER | 5.95% | 02/01/2041 | 01/05/2011 | 950,000.00 | 947,710.50 | 872,612.05 | 1,072,455.00 | 199,842.95 | 0.00 |
| **Totals for Cusip** | | | | | **1,350,000.00** | **1,344,978.50** | **1,240,027.65** | **1,524,015.00** | **283,987.35** | **0.00** |
| 29379VBC6 | ENTERPRISE PRODUCTS OPER | 5.10% | 02/15/2045 | 02/05/2014 | 1,590,000.00 | 1,587,535.50 | 1,331,844.42 | 1,676,891.91 | 345,047.49 | 0.00 |
| **Totals for Cusip** | | | | | **1,590,000.00** | **1,587,535.50** | **1,331,844.42** | **1,676,891.91** | **345,047.49** | **0.00** |
| 29379VBD4 | ENTERPRISE PRODUCTS OPER | 2.55% | 10/15/2019 | 10/02/2014 | 1,295,000.00 | 1,294,753.95 | 1,241,533.34 | 1,308,215.48 | 66,682.14 | 0.00 |
| **Totals for Cusip** | | | | | **1,295,000.00** | **1,294,753.95** | **1,241,533.34** | **1,308,215.48** | **66,682.14** | **0.00** |
| 29379VBF9 | ENTERPRISE PRODUCTS OPER | 4.95% | 10/15/2054 | 10/02/2014 | 250,000.00 | 245,890.00 | 195,571.25 | 242,282.00 | 46,710.75 | 0.00 |
| 29379VBF9 | ENTERPRISE PRODUCTS OPER | 4.95% | 10/15/2054 | 10/22/2014 | 545,000.00 | 562,352.80 | 426,345.33 | 528,174.76 | 101,829.43 | 0.00 |
| **Totals for Cusip** | | | | | **795,000.00** | **808,242.80** | **621,916.58** | **770,456.76** | **148,540.18** | **0.00** |
| 29379VBJ1 | ENTERPRISE PRODUCTS OPER | 4.90% | 05/15/2046 | 04/04/2016 | 1,000,000.00 | 955,160.00 | 955,160.00 | 1,026,501.00 | 71,341.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **955,160.00** | **955,160.00** | **1,026,501.00** | **71,341.00** | **0.00** |
| 294429AK1 | EQUIFAX INC | 2.30% | 06/01/2021 | 05/05/2016 | 610,000.00 | 609,707.20 | 609,707.20 | 597,798.17 | 0.00 | (11,909.03) |
| **Totals for Cusip** | | | | | **610,000.00** | **609,707.20** | **609,707.20** | **597,798.17** | **0.00** | **(11,909.03)** |
| 30161MAE3 | EXELON GENERATION CO LLC | 6.20% | 10/01/2017 | 09/25/2007 | 1,060,000.00 | 1,057,413.60 | 1,130,936.26 | 1,095,596.92 | 0.00 | (35,339.34) |
| **Totals for Cusip** | | | | | **1,060,000.00** | **1,057,413.60** | **1,130,936.26** | **1,095,596.92** | **0.00** | **(35,339.34)** |
| 30161MAG8 | EXELON GENERATION CO LLC | 6.25% | 10/01/2039 | 09/16/2009 | 1,285,000.00 | 1,283,239.55 | 1,299,894.44 | 1,293,822.81 | 0.00 | (6,071.63) |
| 30161MAG8 | EXELON GENERATION CO LLC | 6.25% | 10/01/2039 | 04/07/2010 | 595,000.00 | 598,825.85 | 601,896.65 | 599,085.27 | 0.00 | (2,811.38) |
| **Totals for Cusip** | | | | | **1,880,000.00** | **1,882,065.40** | **1,901,791.09** | **1,892,908.08** | **0.00** | **(8,883.01)** |
| 30219GAQ1 | EXPRESS SCRIPTS HOLDING CO | 3.00% | 07/15/2023 | 06/29/2016 | 230,000.00 | 229,795.30 | 229,795.30 | 222,642.99 | 0.00 | (7,152.31) |
| **Totals for Cusip** | | | | | **230,000.00** | **229,795.30** | **229,795.30** | **222,642.99** | **0.00** | **(7,152.31)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 30231GAF9 | EXXON MOBIL CORPORATION | 2.71% | 03/06/2025 | 03/18/2015 | 750,000.00 | 757,110.00 | 733,380.75 | 730,100.25 | 0.00 | (3,280.50) |
| **Totals for Cusip** | | | | | **750,000.00** | **757,110.00** | **733,380.75** | **730,100.25** | **0.00** | **(3,280.50)** |
| 302445AD3 | FLIR SYSTEMS INC | 3.12% | 06/15/2021 | 06/01/2016 | 650,000.00 | 649,551.50 | 649,551.50 | 651,717.30 | 2,165.80 | 0.00 |
| **Totals for Cusip** | | | | | **650,000.00** | **649,551.50** | **649,551.50** | **651,717.30** | **2,165.80** | **0.00** |
| 302491AQ8 | FMC CORP | 5.20% | 12/15/2019 | 11/24/2009 | 765,000.00 | 762,437.25 | 822,414.02 | 824,283.68 | 1,869.66 | 0.00 |
| **Totals for Cusip** | | | | | **765,000.00** | **762,437.25** | **822,414.02** | **824,283.68** | **1,869.66** | **0.00** |
| 313309AP1 | FEDERAL EXPRESS | 7.60% | 07/01/2097 | 10/18/2013 | 650,000.00 | 814,508.50 | 849,378.40 | 814,407.10 | 0.00 | (34,971.30) |
| **Totals for Cusip** | | | | | **650,000.00** | **814,508.50** | **849,378.40** | **814,407.10** | **0.00** | **(34,971.30)** |
| 3134A32M7 | FREDDIE MAC | 0.00% | 09/15/2027 | 10/20/2011 | 3,594,000.00 | 1,969,188.54 | 2,424,314.73 | 2,524,346.53 | 100,031.80 | 0.00 |
| **Totals for Cusip** | | | | | **3,594,000.00** | **1,969,188.54** | **2,424,314.73** | **2,524,346.53** | **100,031.80** | **0.00** |
| 3134A4AB0 | FREDDIE MAC | 0.00% | 03/15/2031 | 03/07/2016 | 570,000.00 | 359,328.00 | 359,328.00 | 349,769.67 | 0.00 | (9,558.33) |
| **Totals for Cusip** | | | | | **570,000.00** | **359,328.00** | **359,328.00** | **349,769.67** | **0.00** | **(9,558.33)** |
| 313586RC5 | FANNIE MAE | 0.00% | 10/09/2019 | 01/29/2001 | 5,000,000.00 | 1,482,750.00 | 4,630,080.00 | 4,741,515.00 | 111,435.00 | 0.00 |
| 313586RC5 | FANNIE MAE | 0.00% | 10/09/2019 | 01/29/2001 | 250,000.00 | 74,137.50 | 231,504.00 | 237,075.75 | 5,571.75 | 0.00 |
| 313586RC5 | FANNIE MAE | 0.00% | 10/09/2019 | 01/29/2001 | 8,440,000.00 | 2,502,882.00 | 7,815,575.04 | 8,003,677.32 | 188,102.28 | 0.00 |
| 313586RC5 | FANNIE MAE | 0.00% | 10/09/2019 | 01/29/2001 | 6,515,000.00 | 1,932,023.25 | 6,032,994.24 | 6,178,194.05 | 145,199.81 | 0.00 |
| **Totals for Cusip** | | | | | **20,205,000.00** | **5,991,792.75** | **18,710,153.28** | **19,160,462.12** | **450,308.84** | **0.00** |
| 31358DDG6 | FNMA | 0.00% | 01/15/2030 | 02/22/2000 | 29,150,000.00 | 3,827,978.00 | 17,970,246.25 | 18,698,150.90 | 727,904.65 | 0.00 |
| 31358DDG6 | FNMA | 0.00% | 01/15/2030 | 05/24/2000 | 14,022,000.00 | 1,757,657.70 | 8,644,212.45 | 8,994,355.81 | 350,143.36 | 0.00 |
| 31358DDG6 | FNMA | 0.00% | 01/15/2030 | 06/09/2016 | 1,884,000.00 | 1,298,678.88 | 1,298,678.88 | 1,208,484.26 | 0.00 | (90,194.62) |
| **Totals for Cusip** | | | | | **45,056,000.00** | **6,884,314.58** | **27,913,137.58** | **28,900,990.97** | **1,078,048.01** | **(90,194.62)** |
| 31358DDR2 | FNMA | 0.00% | 05/15/2030 | 05/01/2012 | 8,565,000.00 | 4,399,875.62 | 5,194,741.02 | 5,507,783.21 | 313,042.19 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31358DDR2 | FNMA | 0.00% | 05/15/2030 | 03/07/2016 | 795,000.00 | 513,212.25 | 513,212.25 | 511,230.32 | 0.00 | (1,981.93) |
| 31358DDR2 | FNMA | 0.00% | 05/15/2030 | 04/19/2016 | 4,045,000.00 | 2,682,765.35 | 2,682,765.35 | 2,601,165.57 | 0.00 | (81,599.78) |
| 31358DDR2 | FNMA | 0.00% | 05/15/2030 | 06/09/2016 | 2,000,000.00 | 1,362,380.00 | 1,362,380.00 | 1,286,114.00 | 0.00 | (76,266.00) |
| **Totals for Cusip** | | | | | **15,405,000.00** | **8,958,233.22** | **9,753,098.62** | **9,906,293.10** | **313,042.19** | **(159,847.71)** |
| 31358DDS0 | FNMA | 0.00% | 11/15/2030 | 04/30/2010 | 16,645,000.00 | 5,688,245.66 | 9,928,243.15 | 10,382,451.91 | 454,208.76 | 0.00 |
| **Totals for Cusip** | | | | | **16,645,000.00** | **5,688,245.66** | **9,928,243.15** | **10,382,451.91** | **454,208.76** | **0.00** |
| 31359YCW5 | FNMA STRIP | 0.00% | 07/15/2027 | 05/02/2000 | 14,022,000.00 | 2,124,192.78 | 9,543,429.29 | 10,043,061.19 | 499,631.90 | 0.00 |
| **Totals for Cusip** | | | | | **14,022,000.00** | **2,124,192.78** | **9,543,429.29** | **10,043,061.19** | **499,631.90** | **0.00** |
| 31359YCZ8 | FNMA STRIP | 0.00% | 01/15/2029 | 05/02/2000 | 10,522,000.00 | 1,436,463.44 | 6,673,020.83 | 6,783,954.28 | 110,933.45 | 0.00 |
| **Totals for Cusip** | | | | | **10,522,000.00** | **1,436,463.44** | **6,673,020.83** | **6,783,954.28** | **110,933.45** | **0.00** |
| 31359YDA2 | FNMA STRIP | 0.00% | 07/15/2029 | 05/02/2000 | 14,022,000.00 | 1,849,081.14 | 8,765,713.08 | 9,195,515.42 | 429,802.34 | 0.00 |
| **Totals for Cusip** | | | | | **14,022,000.00** | **1,849,081.14** | **8,765,713.08** | **9,195,515.42** | **429,802.34** | **0.00** |
| 31428XAW6 | FEDEX CORPORATION | 5.10% | 01/15/2044 | 06/17/2014 | 1,250,000.00 | 1,331,275.00 | 1,295,152.50 | 1,356,295.00 | 61,142.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,331,275.00** | **1,295,152.50** | **1,356,295.00** | **61,142.50** | **0.00** |
| 31620MAL0 | FIDELITY NATIONAL INFORMATION | 1.45% | 06/05/2017 | 05/27/2014 | 165,000.00 | 164,849.85 | 162,767.06 | 165,065.34 | 2,298.28 | 0.00 |
| **Totals for Cusip** | | | | | **165,000.00** | **164,849.85** | **162,767.06** | **165,065.34** | **2,298.28** | **0.00** |
| 31620MAN6 | FIDELITY NATIONAL INFORMATION | 2.85% | 10/15/2018 | 10/13/2015 | 700,000.00 | 699,706.00 | 702,471.70 | 712,175.10 | 9,703.40 | 0.00 |
| **Totals for Cusip** | | | | | **700,000.00** | **699,706.00** | **702,471.70** | **712,175.10** | **9,703.40** | **0.00** |
| 31620MAP1 | FIDELITY NATIONAL INFORMATION | 3.62% | 10/15/2020 | 10/13/2015 | 1,500,000.00 | 1,498,035.00 | 1,519,540.50 | 1,552,902.00 | 33,361.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,498,035.00** | **1,519,540.50** | **1,552,902.00** | **33,361.50** | **0.00** |
| 316773CF5 | FIFTH THIRD BANCORP | 5.45% | 01/15/2017 | 05/16/2014 | 3,450,000.00 | 3,802,590.00 | 3,576,580.50 | 3,454,736.85 | 0.00 | (121,843.65) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **3,450,000.00** | **3,802,590.00** | **3,576,580.50** | **3,454,736.85** | **0.00** | **(121,843.65)** |
| 337738AM0 | FISERV INC | 3.50% | 10/01/2022 | 09/18/2012 | 1,230,000.00 | 1,224,329.70 | 1,227,467.43 | 1,252,635.69 | 25,168.26 | 0.00 |
| **Totals for Cusip** | | | | | **1,230,000.00** | **1,224,329.70** | **1,227,467.43** | **1,252,635.69** | **25,168.26** | **0.00** |
| 337738AN8 | FISERV INC | 2.70% | 06/01/2020 | 05/19/2015 | 1,810,000.00 | 1,806,959.20 | 1,794,980.62 | 1,818,740.49 | 23,759.87 | 0.00 |
| **Totals for Cusip** | | | | | **1,810,000.00** | **1,806,959.20** | **1,794,980.62** | **1,818,740.49** | **23,759.87** | **0.00** |
| 338915AM3 | FLEETBOSTON FINANCIAL GROUP | 6.70% | 07/15/2028 | 10/23/2013 | 1,000,000.00 | 1,122,250.00 | 1,144,759.00 | 1,163,366.00 | 18,607.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,122,250.00** | **1,144,759.00** | **1,163,366.00** | **18,607.00** | **0.00** |
| 341081EV5 | FLORIDA POWER & LIGHT | 5.65% | 02/01/2037 | 12/02/2013 | 1,040,000.00 | 1,185,631.20 | 1,248,968.24 | 1,260,268.88 | 11,300.64 | 0.00 |
| **Totals for Cusip** | | | | | **1,040,000.00** | **1,185,631.20** | **1,248,968.24** | **1,260,268.88** | **11,300.64** | **0.00** |
| 345370BW9 | FORD MOTOR COMPANY | 9.98% | 02/15/2047 | 06/16/2014 | 700,000.00 | 1,098,594.00 | 971,504.10 | 1,031,232.30 | 59,728.20 | 0.00 |
| 345370BW9 | FORD MOTOR COMPANY | 9.98% | 02/15/2047 | 08/14/2015 | 300,000.00 | 451,755.00 | 416,358.90 | 441,956.70 | 25,597.80 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,550,349.00** | **1,387,863.00** | **1,473,189.00** | **85,326.00** | **0.00** |
| 345370BY5 | FORD MOTOR COMPANY | 6.62% | 10/01/2028 | 09/02/2015 | 1,750,000.00 | 2,039,047.50 | 2,020,564.00 | 2,057,401.50 | 36,837.50 | 0.00 |
| 345370BY5 | FORD MOTOR COMPANY | 6.62% | 10/01/2028 | 09/03/2015 | 1,265,000.00 | 1,475,369.50 | 1,460,579.12 | 1,487,207.37 | 26,628.25 | 0.00 |
| 345370BY5 | FORD MOTOR COMPANY | 6.62% | 10/01/2028 | 04/20/2016 | 695,000.00 | 850,318.60 | 850,318.60 | 817,082.31 | 0.00 | (33,236.29) |
| **Totals for Cusip** | | | | | **3,710,000.00** | **4,364,735.60** | **4,331,461.72** | **4,361,691.18** | **63,465.75** | **(33,236.29)** |
| 345370BZ2 | FORD MOTOR COMPANY | 6.38% | 02/01/2029 | 01/23/2013 | 1,250,000.00 | 1,447,912.50 | 1,408,007.50 | 1,425,841.25 | 17,833.75 | 0.00 |
| 345370BZ2 | FORD MOTOR COMPANY | 6.38% | 02/01/2029 | 02/10/2015 | 730,000.00 | 897,958.40 | 822,276.38 | 832,691.29 | 10,414.91 | 0.00 |
| 345370BZ2 | FORD MOTOR COMPANY | 6.38% | 02/01/2029 | 01/06/2016 | 52,000.00 | 58,404.84 | 58,404.84 | 59,315.00 | 910.16 | 0.00 |
| **Totals for Cusip** | | | | | **2,032,000.00** | **2,404,275.74** | **2,288,688.72** | **2,317,847.54** | **29,158.82** | **0.00** |
| 345370CR9 | FORD MOTOR COMPANY | 4.35% | 12/08/2026 | 12/05/2016 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 2,020,996.00 | 20,996.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,000,000.00** | **2,000,000.00** | **2,020,996.00** | **20,996.00** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 345397XN8 | FORD MOTOR CREDIT CO LLC | 2.55% | 10/05/2018 | 10/05/2015 | 1,580,000.00 | 1,580,000.00 | 1,568,780.42 | 1,588,885.92 | 20,105.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,580,000.00** | **1,580,000.00** | **1,568,780.42** | **1,588,885.92** | **20,105.50** | **0.00** |
| 36164QMS4 | GE CAPITAL INTL FUNDING | 2.34% | 11/15/2020 | 07/01/2016 | 513,869.20 | 514,158.25 | 514,158.25 | 513,624.08 | 0.00 | (534.17) |
| 36164QMS4 | GE CAPITAL INTL FUNDING | 2.34% | 11/15/2020 | 07/01/2016 | 837,130.80 | 837,608.26 | 837,608.26 | 836,731.49 | 0.00 | (876.77) |
| **Totals for Cusip** | | | | | **1,351,000.00** | **1,351,766.51** | **1,351,766.51** | **1,350,355.57** | **0.00** | **(1,410.94)** |
| 369604BH5 | GENERAL ELECTRIC CORP | 4.50% | 03/11/2044 | 03/06/2014 | 1,000,000.00 | 990,890.00 | 1,029,132.00 | 1,073,475.00 | 44,343.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **990,890.00** | **1,029,132.00** | **1,073,475.00** | **44,343.00** | **0.00** |
| 369622SM8 | GENERAL ELECTRIC CAPITAL CORP | 5.30% | 02/11/2021 | 02/08/2011 | 178,000.00 | 177,371.66 | 200,716.36 | 197,412.32 | 0.00 | (3,304.04) |
| **Totals for Cusip** | | | | | **178,000.00** | **177,371.66** | **200,716.36** | **197,412.32** | **0.00** | **(3,304.04)** |
| 36962G2T0 | GENERAL ELECTRIC CAPITAL CORP | 5.55% | 05/04/2020 | 10/16/2014 | 290,000.00 | 338,891.10 | 327,997.54 | 320,371.41 | 0.00 | (7,626.13) |
| **Totals for Cusip** | | | | | **290,000.00** | **338,891.10** | **327,997.54** | **320,371.41** | **0.00** | **(7,626.13)** |
| 37045VAE0 | GENERAL MOTORS COMPANY | 4.88% | 10/02/2023 | 12/17/2015 | 1,127,000.00 | 1,155,445.48 | 1,152,536.69 | 1,181,402.54 | 28,865.85 | 0.00 |
| **Totals for Cusip** | | | | | **1,127,000.00** | **1,155,445.48** | **1,152,536.69** | **1,181,402.54** | **28,865.85** | **0.00** |
| 37045VAF7 | GENERAL MOTORS COMPANY | 6.25% | 10/02/2043 | 09/08/2015 | 260,000.00 | 282,513.40 | 274,699.36 | 287,424.54 | 12,725.18 | 0.00 |
| 37045VAF7 | GENERAL MOTORS COMPANY | 6.25% | 10/02/2043 | 02/08/2016 | 240,000.00 | 237,206.40 | 237,206.40 | 265,314.96 | 28,108.56 | 0.00 |
| 37045VAF7 | GENERAL MOTORS COMPANY | 6.25% | 10/02/2043 | 02/17/2016 | 250,000.00 | 241,480.00 | 241,480.00 | 276,369.75 | 34,889.75 | 0.00 |
| 37045VAF7 | GENERAL MOTORS COMPANY | 6.25% | 10/02/2043 | 02/17/2016 | 250,000.00 | 239,447.50 | 239,447.50 | 276,369.75 | 36,922.25 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,000,647.30** | **992,833.26** | **1,105,479.00** | **112,645.74** | **0.00** |
| 37045XAL0 | GENERAL MOTORS FINL CO | 4.25% | 05/15/2023 | 06/25/2015 | 1,000,000.00 | 1,009,970.00 | 989,140.00 | 1,012,013.00 | 22,873.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,009,970.00** | **989,140.00** | **1,012,013.00** | **22,873.00** | **0.00** |
| 37045XBB1 | GENERAL MOTORS FINL CO | 3.10% | 01/15/2019 | 10/07/2015 | 2,520,000.00 | 2,518,840.80 | 2,516,338.44 | 2,546,744.76 | 30,406.32 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,520,000.00** | **2,518,840.80** | **2,516,338.44** | **2,546,744.76** | **30,406.32** | **0.00** |
| 373298BN7 | GEORGIA PACIFIC CORP | 7.38% | 12/01/2025 | 12/20/2011 | 1,000,000.00 | 1,238,950.00 | 1,239,036.00 | 1,256,380.00 | 17,344.00 | 0.00 |
| 373298BN7 | GEORGIA PACIFIC CORP | 7.38% | 12/01/2025 | 12/20/2012 | 1,000,000.00 | 1,362,270.00 | 1,239,036.00 | 1,256,380.00 | 17,344.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,601,220.00** | **2,478,072.00** | **2,512,760.00** | **34,688.00** | **0.00** |
| 373334GE5 | GEORGIA POWER COMPANY | 5.70% | 06/01/2017 | 06/04/2007 | 720,000.00 | 718,444.80 | 759,986.64 | 733,059.36 | 0.00 | (26,927.28) |
| **Totals for Cusip** | | | | | **720,000.00** | **718,444.80** | **759,986.64** | **733,059.36** | **0.00** | **(26,927.28)** |
| 375558AX1 | GILEAD SCIENCES INC | 4.80% | 04/01/2044 | 03/04/2014 | 1,360,000.00 | 1,357,361.60 | 1,365,355.68 | 1,412,177.76 | 46,822.08 | 0.00 |
| **Totals for Cusip** | | | | | **1,360,000.00** | **1,357,361.60** | **1,365,355.68** | **1,412,177.76** | **46,822.08** | **0.00** |
| 375558AY9 | GILEAD SCIENCES INC | 2.35% | 02/01/2020 | 11/12/2014 | 315,000.00 | 314,281.80 | 315,211.68 | 316,636.74 | 1,425.06 | 0.00 |
| **Totals for Cusip** | | | | | **315,000.00** | **314,281.80** | **315,211.68** | **316,636.74** | **1,425.06** | **0.00** |
| 375558BA0 | GILEAD SCIENCES INC | 4.50% | 02/01/2045 | 10/14/2016 | 725,000.00 | 771,914.75 | 771,914.75 | 724,390.28 | 0.00 | (47,524.47) |
| **Totals for Cusip** | | | | | **725,000.00** | **771,914.75** | **771,914.75** | **724,390.28** | **0.00** | **(47,524.47)** |
| 375558BK8 | GILEAD SCIENCES INC | 4.15% | 03/01/2047 | 10/12/2016 | 995,000.00 | 1,006,094.25 | 1,006,094.25 | 945,053.99 | 0.00 | (61,040.26) |
| **Totals for Cusip** | | | | | **995,000.00** | **1,006,094.25** | **1,006,094.25** | **945,053.99** | **0.00** | **(61,040.26)** |
| 377372AE7 | GLAXOSMITHKLINE CAP INC | 6.38% | 05/15/2038 | 05/06/2008 | 1,375,000.00 | 1,370,792.50 | 1,755,887.38 | 1,808,474.25 | 52,586.87 | 0.00 |
| **Totals for Cusip** | | | | | **1,375,000.00** | **1,370,792.50** | **1,755,887.38** | **1,808,474.25** | **52,586.87** | **0.00** |
| 38141GFD1 | GOLDMAN SACHS GROUP INC | 6.75% | 10/01/2037 | 08/06/2009 | 1,005,000.00 | 999,120.75 | 1,174,780.68 | 1,241,021.24 | 66,240.56 | 0.00 |
| 38141GFD1 | GOLDMAN SACHS GROUP INC | 6.75% | 10/01/2037 | 09/24/2009 | 895,000.00 | 933,162.80 | 1,046,197.72 | 1,105,188.07 | 58,990.35 | 0.00 |
| 38141GFD1 | GOLDMAN SACHS GROUP INC | 6.75% | 10/01/2037 | 03/14/2012 | 495,000.00 | 478,699.65 | 578,623.32 | 611,249.27 | 32,625.95 | 0.00 |
| 38141GFD1 | GOLDMAN SACHS GROUP INC | 6.75% | 10/01/2037 | 12/09/2013 | 105,000.00 | 115,594.50 | 122,738.28 | 129,658.94 | 6,920.66 | 0.00 |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,526,577.70** | **2,922,340.00** | **3,087,117.52** | **164,777.52** | **0.00** |
| 38141GGM0 | GOLDMAN SACHS GROUP INC | 6.25% | 02/01/2041 | 01/21/2011 | 410,000.00 | 408,454.30 | 489,048.82 | 508,222.47 | 19,173.65 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 38141GGM0 | GOLDMAN SACHS GROUP INC | 6.25% | 02/01/2041 | 01/25/2011 | 640,000.00 | 654,387.20 | 763,393.28 | 793,322.88 | 29,929.60 | 0.00 |
| **Totals for Cusip** | | | | | **1,050,000.00** | **1,062,841.50** | **1,252,442.10** | **1,301,545.35** | **49,103.25** | **0.00** |
| 38141GVR2 | GOLDMAN SACHS GROUP INC | 4.25% | 10/21/2025 | 10/16/2015 | 765,000.00 | 759,645.00 | 759,153.11 | 777,118.37 | 17,965.26 | 0.00 |
| **Totals for Cusip** | | | | | **765,000.00** | **759,645.00** | **759,153.11** | **777,118.37** | **17,965.26** | **0.00** |
| 38145XAA1 | GOLDMAN SACHS GROUP INC | 2.62% | 01/31/2019 | 01/28/2014 | 725,000.00 | 722,709.00 | 730,183.75 | 732,795.20 | 2,611.45 | 0.00 |
| **Totals for Cusip** | | | | | **725,000.00** | **722,709.00** | **730,183.75** | **732,795.20** | **2,611.45** | **0.00** |
| 38148LAC0 | GOLDMAN SACHS GROUP INC | 3.50% | 01/23/2025 | 06/23/2016 | 1,060,000.00 | 1,080,436.80 | 1,080,436.80 | 1,045,900.94 | 0.00 | (34,535.86) |
| **Totals for Cusip** | | | | | **1,060,000.00** | **1,080,436.80** | **1,080,436.80** | **1,045,900.94** | **0.00** | **(34,535.86)** |
| 38148LAF3 | GOLDMAN SACHS GROUP INC | 5.15% | 05/22/2045 | 05/19/2015 | 880,000.00 | 874,280.00 | 854,819.68 | 925,460.80 | 70,641.12 | 0.00 |
| 38148LAF3 | GOLDMAN SACHS GROUP INC | 5.15% | 05/22/2045 | 08/24/2016 | 635,000.00 | 705,199.25 | 705,199.25 | 667,804.10 | 0.00 | (37,395.15) |
| **Totals for Cusip** | | | | | **1,515,000.00** | **1,579,479.25** | **1,560,018.93** | **1,593,264.90** | **70,641.12** | **(37,395.15)** |
| 41283LAB1 | HARLEY-DAVIDSON FINL SER | 2.70% | 03/15/2017 | 01/26/2012 | 250,000.00 | 249,945.00 | 253,329.00 | 250,584.00 | 0.00 | (2,745.00) |
| **Totals for Cusip** | | | | | **250,000.00** | **249,945.00** | **253,329.00** | **250,584.00** | **0.00** | **(2,745.00)** |
| 41283LAD7 | HARLEY-DAVIDSON FINL SER | 2.40% | 09/15/2019 | 09/11/2014 | 1,850,000.00 | 1,842,914.50 | 1,841,277.25 | 1,861,353.45 | 20,076.20 | 0.00 |
| **Totals for Cusip** | | | | | **1,850,000.00** | **1,842,914.50** | **1,841,277.25** | **1,861,353.45** | **20,076.20** | **0.00** |
| 41283LAG0 | HARLEY-DAVIDSON FINL SER | 2.25% | 01/15/2019 | 01/05/2016 | 1,085,000.00 | 1,084,869.80 | 1,084,869.80 | 1,089,666.59 | 4,796.79 | 0.00 |
| **Totals for Cusip** | | | | | **1,085,000.00** | **1,084,869.80** | **1,084,869.80** | **1,089,666.59** | **4,796.79** | **0.00** |
| 413875AP0 | HARRIS CORP | 2.00% | 04/27/2018 | 04/22/2015 | 185,000.00 | 185,000.00 | 182,921.71 | 185,112.67 | 2,190.96 | 0.00 |
| **Totals for Cusip** | | | | | **185,000.00** | **185,000.00** | **182,921.71** | **185,112.67** | **2,190.96** | **0.00** |
| 413875AQ8 | HARRIS CORP | 2.70% | 04/27/2020 | 04/22/2015 | 685,000.00 | 685,000.00 | 672,030.90 | 684,246.50 | 12,215.60 | 0.00 |
| **Totals for Cusip** | | | | | **685,000.00** | **685,000.00** | **672,030.90** | **684,246.50** | **12,215.60** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 413875AR6 | HARRIS CORP | 3.83% | 04/27/2025 | 04/22/2015 | 280,000.00 | 280,000.00 | 275,780.12 | 284,443.04 | 8,662.92 | 0.00 |
| **Totals for Cusip** | | | | | **280,000.00** | **280,000.00** | **275,780.12** | **284,443.04** | **8,662.92** | **0.00** |
| 416515BB9 | HARTFORD FINANCIAL SERVICES | 4.30% | 04/15/2043 | 04/15/2013 | 205,000.00 | 203,360.00 | 190,798.83 | 189,894.37 | 0.00 | (904.46) |
| **Totals for Cusip** | | | | | **205,000.00** | **203,360.00** | **190,798.83** | **189,894.37** | **0.00** | **(904.46)** |
| 42217KBF2 | WELLTOWER INC | 4.00% | 06/01/2025 | 05/20/2015 | 355,000.00 | 354,737.30 | 349,201.43 | 362,806.81 | 13,605.38 | 0.00 |
| **Totals for Cusip** | | | | | **355,000.00** | **354,737.30** | **349,201.43** | **362,806.81** | **13,605.38** | **0.00** |
| 42307TAG3 | HEINZ H J FINANCE | 6.75% | 03/15/2032 | 04/05/2016 | 500,000.00 | 630,845.00 | 630,845.00 | 605,955.50 | 0.00 | (24,889.50) |
| 42307TAG3 | HEINZ H J FINANCE | 6.75% | 03/15/2032 | 06/22/2016 | 700,000.00 | 891,254.00 | 891,254.00 | 848,337.70 | 0.00 | (42,916.30) |
| **Totals for Cusip** | | | | | **1,200,000.00** | **1,522,099.00** | **1,522,099.00** | **1,454,293.20** | **0.00** | **(67,805.80)** |
| 437076AS1 | HOME DEPOT INC | 5.88% | 12/16/2036 | 05/05/2016 | 1,000,000.00 | 1,305,240.00 | 1,305,240.00 | 1,263,362.00 | 0.00 | (41,878.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,305,240.00** | **1,305,240.00** | **1,263,362.00** | **0.00** | **(41,878.00)** |
| 437076BH4 | HOME DEPOT INC | 4.25% | 04/01/2046 | 07/10/2015 | 2,310,000.00 | 2,221,111.20 | 2,361,492.21 | 2,425,178.91 | 63,686.70 | 0.00 |
| **Totals for Cusip** | | | | | **2,310,000.00** | **2,221,111.20** | **2,361,492.21** | **2,425,178.91** | **63,686.70** | **0.00** |
| 437076BP6 | HOME DEPOT INC | 3.50% | 09/15/2056 | 09/06/2016 | 450,000.00 | 441,436.50 | 441,436.50 | 393,907.05 | 0.00 | (47,529.45) |
| **Totals for Cusip** | | | | | **450,000.00** | **441,436.50** | **441,436.50** | **393,907.05** | **0.00** | **(47,529.45)** |
| 438516BJ4 | HONEYWELL INTERNATIONAL INC | 1.40% | 10/30/2019 | 10/24/2016 | 6,375,000.00 | 6,369,963.75 | 6,369,963.75 | 6,316,050.38 | 0.00 | (53,913.37) |
| **Totals for Cusip** | | | | | **6,375,000.00** | **6,369,963.75** | **6,369,963.75** | **6,316,050.38** | **0.00** | **(53,913.37)** |
| 438516BL9 | HONEYWELL INTERNATIONAL INC | 2.50% | 11/01/2026 | 10/27/2016 | 2,600,000.00 | 2,560,298.00 | 2,560,298.00 | 2,461,004.00 | 0.00 | (99,294.00) |
| **Totals for Cusip** | | | | | **2,600,000.00** | **2,560,298.00** | **2,560,298.00** | **2,461,004.00** | **0.00** | **(99,294.00)** |
| 448814DB6 | HYDRO QUEBEC | 8.62% | 06/15/2029 | 11/26/2014 | 620,000.00 | 953,206.60 | 930,993.86 | 892,424.90 | 0.00 | (38,568.96) |
| 448814DB6 | HYDRO QUEBEC | 8.62% | 06/15/2029 | 01/28/2015 | 110,000.00 | 176,335.50 | 165,176.33 | 158,333.45 | 0.00 | (6,842.88) |
| **Totals for Cusip** | | | | | **730,000.00** | **1,129,542.10** | **1,096,170.19** | **1,050,758.35** | **0.00** | **(45,411.84)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 448814DF7 | HYDRO QUEBEC | 9.38% | 04/15/2030 | 12/10/2014 | 495,000.00 | 816,453.00 | 804,115.13 | 764,810.64 | 0.00 | (39,304.49) |
| 448814DF7 | HYDRO QUEBEC | 9.38% | 04/15/2030 | 12/19/2014 | 190,000.00 | 312,806.50 | 308,650.25 | 293,563.68 | 0.00 | (15,086.57) |
| **Totals for Cusip** | | | | | **685,000.00** | **1,129,259.50** | **1,112,765.38** | **1,058,374.32** | **0.00** | **(54,391.06)** |
| 448814DX8 | HYDRO QUEBEC | 8.40% | 01/15/2022 | 04/27/2010 | 3,050,000.00 | 4,066,138.00 | 3,939,578.25 | 3,812,530.50 | 0.00 | (127,047.75) |
| **Totals for Cusip** | | | | | **3,050,000.00** | **4,066,138.00** | **3,939,578.25** | **3,812,530.50** | **0.00** | **(127,047.75)** |
| 448814EJ8 | HYDRO QUEBEC | 8.05% | 07/07/2024 | 08/22/2013 | 2,075,000.00 | 2,768,631.00 | 2,792,576.50 | 2,728,068.90 | 0.00 | (64,507.60) |
| 448814EJ8 | HYDRO QUEBEC | 8.05% | 07/07/2024 | 07/11/2014 | 255,000.00 | 353,677.35 | 343,184.10 | 335,256.66 | 0.00 | (7,927.44) |
| 448814EJ8 | HYDRO QUEBEC | 8.05% | 07/07/2024 | 12/19/2014 | 268,000.00 | 378,887.68 | 360,679.76 | 352,348.18 | 0.00 | (8,331.58) |
| 448814EJ8 | HYDRO QUEBEC | 8.05% | 07/07/2024 | 07/01/2016 | 1,011,000.00 | 1,429,402.35 | 1,429,402.35 | 1,329,194.05 | 0.00 | (100,208.30) |
| **Totals for Cusip** | | | | | **3,609,000.00** | **4,930,598.38** | **4,925,842.71** | **4,744,867.79** | **0.00** | **(180,974.92)** |
| 452308AX7 | ILLINOIS TOOL WORKS INC | 2.65% | 11/15/2026 | 10/31/2016 | 2,500,000.00 | 2,492,125.00 | 2,492,125.00 | 2,389,797.50 | 0.00 | (102,327.50) |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,492,125.00** | **2,492,125.00** | **2,389,797.50** | **0.00** | **(102,327.50)** |
| 45687AAA0 | INGERSOLL-RAND GL HLD CO | 6.88% | 08/15/2018 | 08/12/2008 | 1,500,000.00 | 1,497,855.00 | 1,655,701.50 | 1,620,418.50 | 0.00 | (35,283.00) |
| 45687AAA0 | INGERSOLL-RAND GL HLD CO | 6.88% | 08/15/2018 | 07/23/2010 | 940,000.00 | 1,107,996.80 | 1,037,572.94 | 1,015,462.26 | 0.00 | (22,110.68) |
| 45687AAA0 | INGERSOLL-RAND GL HLD CO | 6.88% | 08/15/2018 | 09/07/2011 | 550,000.00 | 676,984.00 | 607,090.55 | 594,153.45 | 0.00 | (12,937.10) |
| **Totals for Cusip** | | | | | **2,990,000.00** | **3,282,835.80** | **3,300,364.99** | **3,230,034.21** | **0.00** | **(70,330.78)** |
| 45687AAG7 | INGERSOLL-RAND GL HLD CO | 5.75% | 06/15/2043 | 06/10/2014 | 275,000.00 | 273,880.72 | 299,696.38 | 325,402.55 | 25,706.17 | 0.00 |
| 45687AAG7 | INGERSOLL-RAND GL HLD CO | 5.75% | 06/15/2043 | 06/10/2014 | 325,000.00 | 329,373.02 | 354,186.63 | 384,566.65 | 30,380.02 | 0.00 |
| 45687AAG7 | INGERSOLL-RAND GL HLD CO | 5.75% | 06/15/2043 | 06/10/2014 | 400,000.00 | 402,080.21 | 435,922.00 | 473,312.80 | 37,390.80 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,005,333.95** | **1,089,805.01** | **1,183,282.00** | **93,476.99** | **0.00** |
| 45687AAL6 | INGERSOLL-RAND GL HLD CO | 2.88% | 01/15/2019 | 06/10/2014 | 125,000.00 | 124,842.76 | 126,253.00 | 127,238.13 | 985.13 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 45687AAL6 | INGERSOLL-RAND GL HLD CO | 2.88% | 01/15/2019 | 06/10/2014 | 2,500,000.00 | 2,546,232.47 | 2,525,060.00 | 2,544,762.50 | 19,702.50 | 0.00 |
| **Totals for Cusip** | | | | | **2,625,000.00** | **2,671,075.23** | **2,651,313.00** | **2,672,000.63** | **20,687.63** | **0.00** |
| 45818QAD1 | INTERAMER DEV BK | 6.75% | 07/15/2027 | 01/04/2007 | 2,000,000.00 | 2,383,080.00 | 2,758,170.00 | 2,600,752.00 | 0.00 | (157,418.00) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,383,080.00** | **2,758,170.00** | **2,600,752.00** | **0.00** | **(157,418.00)** |
| 460146CH4 | INTERNATIONAL PAPER COMPANY | 6.00% | 11/15/2041 | 11/08/2011 | 760,000.00 | 759,893.60 | 797,033.28 | 853,489.12 | 56,455.84 | 0.00 |
| **Totals for Cusip** | | | | | **760,000.00** | **759,893.60** | **797,033.28** | **853,489.12** | **56,455.84** | **0.00** |
| 461070AN4 | INTERSTATE P&L CO | 3.70% | 09/15/2046 | 09/12/2016 | 705,000.00 | 700,065.00 | 700,065.00 | 648,573.92 | 0.00 | (51,491.08) |
| **Totals for Cusip** | | | | | **705,000.00** | **700,065.00** | **700,065.00** | **648,573.92** | **0.00** | **(51,491.08)** |
| 465139JH7 | AID-ISRAEL | 0.00% | 11/01/2024 | 05/22/2009 | 4,000,000.00 | 1,774,960.00 | 3,085,956.00 | 3,194,416.00 | 108,460.00 | 0.00 |
| **Totals for Cusip** | | | | | **4,000,000.00** | **1,774,960.00** | **3,085,956.00** | **3,194,416.00** | **108,460.00** | **0.00** |
| 46513EFF4 | AID ISRAEL | 5.50% | 09/18/2023 | 01/08/2010 | 1,040,000.00 | 1,128,223.20 | 1,246,117.60 | 1,230,918.00 | 0.00 | (15,199.60) |
| 46513EFF4 | AID ISRAEL | 5.50% | 09/18/2023 | 04/20/2015 | 2,050,000.00 | 2,576,882.80 | 2,456,289.50 | 2,426,328.75 | 0.00 | (29,960.75) |
| **Totals for Cusip** | | | | | **3,090,000.00** | **3,705,106.00** | **3,702,407.10** | **3,657,246.75** | **0.00** | **(45,160.35)** |
| 46513EFG2 | AID ISRAEL | 5.50% | 09/18/2033 | 06/14/2012 | 10,000,000.00 | 13,536,000.00 | 12,912,270.00 | 12,948,040.00 | 35,770.00 | 0.00 |
| **Totals for Cusip** | | | | | **10,000,000.00** | **13,536,000.00** | **12,912,270.00** | **12,948,040.00** | **35,770.00** | **0.00** |
| 46513EGV8 | AID ISRAEL | 5.50% | 12/04/2023 | 09/14/2011 | 450,000.00 | 575,689.91 | 541,188.45 | 535,335.30 | 0.00 | (5,853.15) |
| 46513EGV8 | AID ISRAEL | 5.50% | 12/04/2023 | 07/20/2016 | 19,436,000.00 | 24,525,739.53 | 24,525,739.53 | 23,121,726.42 | 0.00 | (1,404,013.11) |
| **Totals for Cusip** | | | | | **19,886,000.00** | **25,101,429.44** | **25,066,927.98** | **23,657,061.72** | **0.00** | **(1,409,866.26)** |
| 46513EJX1 | AID ISRAEL | 5.50% | 04/26/2024 | 11/14/2013 | 970,000.00 | 1,155,087.64 | 1,173,048.16 | 1,162,786.53 | 0.00 | (10,261.63) |
| 46513EJX1 | AID ISRAEL | 5.50% | 04/26/2024 | 06/28/2016 | 2,420,000.00 | 3,100,697.60 | 3,100,697.60 | 2,900,972.58 | 0.00 | (199,725.02) |
| 46513EJX1 | AID ISRAEL | 5.50% | 04/26/2024 | 07/13/2016 | 1,850,000.00 | 2,366,335.00 | 2,366,335.00 | 2,217,685.65 | 0.00 | (148,649.35) |
| **Totals for Cusip** | | | | | **5,240,000.00** | **6,622,120.24** | **6,640,080.76** | **6,281,444.76** | **0.00** | **(358,636.00)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 46625HJB7 | JP MORGAN CHASE & CO | 5.60% | 07/15/2041 | 07/14/2011 | 1,545,000.00 | 1,538,341.05 | 1,783,348.70 | 1,847,509.46 | 64,160.76 | 0.00 |
| 46625HJB7 | JP MORGAN CHASE & CO | 5.60% | 07/15/2041 | 07/20/2011 | 1,000,000.00 | 995,830.00 | 1,154,271.00 | 1,195,799.00 | 41,528.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,545,000.00** | **2,534,171.05** | **2,937,619.70** | **3,043,308.46** | **105,688.76** | **0.00** |
| 46625HJY7 | JP MORGAN CHASE & CO | 3.88% | 09/10/2024 | 09/03/2014 | 1,250,000.00 | 1,243,437.50 | 1,243,430.00 | 1,264,796.25 | 21,366.25 | 0.00 |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,243,437.50** | **1,243,430.00** | **1,264,796.25** | **21,366.25** | **0.00** |
| 476556DC6 | JERSEY CENTRAL POWER AND LIGHT | 4.30% | 01/15/2026 | 08/11/2015 | 1,750,000.00 | 1,744,400.00 | 1,760,706.50 | 1,811,691.00 | 50,984.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,750,000.00** | **1,744,400.00** | **1,760,706.50** | **1,811,691.00** | **50,984.50** | **0.00** |
| 478160BJ2 | JOHNSON & JOHNSON | 4.38% | 12/05/2033 | 11/18/2014 | 1,000,000.00 | 1,091,240.00 | 1,102,981.00 | 1,099,463.00 | 0.00 | (3,518.00) |
| 478160BJ2 | JOHNSON & JOHNSON | 4.38% | 12/05/2033 | 08/31/2016 | 520,000.00 | 637,338.00 | 637,338.00 | 571,720.76 | 0.00 | (65,617.24) |
| **Totals for Cusip** | | | | | **1,520,000.00** | **1,728,578.00** | **1,740,319.00** | **1,671,183.76** | **0.00** | **(69,135.24)** |
| 478160BY9 | JOHNSON & JOHNSON | 2.45% | 03/01/2026 | 02/25/2016 | 2,630,000.00 | 2,626,291.70 | 2,626,291.70 | 2,515,416.16 | 0.00 | (110,875.54) |
| **Totals for Cusip** | | | | | **2,630,000.00** | **2,626,291.70** | **2,626,291.70** | **2,515,416.16** | **0.00** | **(110,875.54)** |
| 478375AJ7 | JOHNSON CONTROLS INTL PL | 5.70% | 03/01/2041 | 12/23/2016 | 250,000.00 | 279,062.50 | 279,062.50 | 283,413.25 | 4,350.75 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **279,062.50** | **279,062.50** | **283,413.25** | **4,350.75** | **0.00** |
| 478375AL2 | JOHNSON CONTROLS INTL PL | 4.62% | 07/02/2044 | 12/09/2016 | 2,500,000.00 | 2,449,762.50 | 2,449,762.50 | 2,481,775.00 | 32,012.50 | 0.00 |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,449,762.50** | **2,449,762.50** | **2,481,775.00** | **32,012.50** | **0.00** |
| 478375AN8 | JOHNSON CONTROLS INTL PL | 4.95% | 07/02/2064 | 12/09/2016 | 1,150,000.00 | 1,082,890.60 | 1,082,890.60 | 1,072,444.00 | 0.00 | (10,446.60) |
| **Totals for Cusip** | | | | | **1,150,000.00** | **1,082,890.60** | **1,082,890.60** | **1,072,444.00** | **0.00** | **(10,446.60)** |
| 478375AS7 | JOHNSON CONTROLS INTL PL | 5.12% | 09/14/2045 | 12/09/2016 | 1,480,000.00 | 1,560,563.80 | 1,560,563.80 | 1,574,637.12 | 14,073.32 | 0.00 |
| **Totals for Cusip** | | | | | **1,480,000.00** | **1,560,563.80** | **1,560,563.80** | **1,574,637.12** | **14,073.32** | **0.00** |
| 485134BM1 | GREAT PLAINS ENERGY INC | 5.30% | 10/01/2041 | 12/20/2011 | 250,000.00 | 272,772.50 | 271,617.25 | 267,079.25 | 0.00 | (4,538.00) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 485134BM1 | GREAT PLAINS ENERGY INC | 5.30% | 10/01/2041 | 12/20/2011 | 310,000.00 | 337,872.10 | 336,805.39 | 331,178.27 | 0.00 | (5,627.12) |
| **Totals for Cusip** | | | | | **560,000.00** | **610,644.60** | **608,422.64** | **598,257.52** | **0.00** | **(10,165.12)** |
| 485170AQ7 | KANSAS CITY SOUTHERN | 4.30% | 05/15/2043 | 07/25/2016 | 825,000.00 | 761,824.23 | 761,824.23 | 761,015.48 | 0.00 | (808.75) |
| **Totals for Cusip** | | | | | **825,000.00** | **761,824.23** | **761,824.23** | **761,015.48** | **0.00** | **(808.75)** |
| 485170AS3 | KANSAS CITY SOUTHERN | 4.95% | 08/15/2045 | 07/25/2016 | 1,250,000.00 | 1,237,579.32 | 1,237,579.32 | 1,268,373.75 | 30,794.43 | 0.00 |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,237,579.32** | **1,237,579.32** | **1,268,373.75** | **30,794.43** | **0.00** |
| 492386AU1 | KERR MCGEE CORPORATION | 6.95% | 07/01/2024 | 03/17/2010 | 1,500,000.00 | 1,700,865.00 | 1,611,456.00 | 1,769,689.50 | 158,233.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,700,865.00** | **1,611,456.00** | **1,769,689.50** | **158,233.50** | **0.00** |
| 49326EED1 | KEYCORP | 5.10% | 03/24/2021 | 03/21/2011 | 925,000.00 | 924,139.75 | 1,010,975.98 | 1,011,518.95 | 542.97 | 0.00 |
| **Totals for Cusip** | | | | | **925,000.00** | **924,139.75** | **1,010,975.98** | **1,011,518.95** | **542.97** | **0.00** |
| 494368BV4 | KIMBERLY CLARK CORP | 3.20% | 07/30/2046 | 07/26/2016 | 1,900,000.00 | 1,895,630.00 | 1,895,630.00 | 1,652,133.60 | 0.00 | (243,496.40) |
| **Totals for Cusip** | | | | | **1,900,000.00** | **1,895,630.00** | **1,895,630.00** | **1,652,133.60** | **0.00** | **(243,496.40)** |
| 494386AC9 | KIMBERLY CLARK DE MEXICO SAB D | 3.25% | 03/12/2025 | 03/05/2015 | 1,000,000.00 | 994,590.00 | 963,396.00 | 947,819.00 | 0.00 | (15,577.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **994,590.00** | **963,396.00** | **947,819.00** | **0.00** | **(15,577.00)** |
| 494550AQ9 | KINDER MORGAN ENERGY PARTNERS | 7.30% | 08/15/2033 | 10/01/2009 | 1,775,000.00 | 1,907,841.00 | 1,626,205.30 | 2,083,038.83 | 456,833.53 | 0.00 |
| **Totals for Cusip** | | | | | **1,775,000.00** | **1,907,841.00** | **1,626,205.30** | **2,083,038.83** | **456,833.53** | **0.00** |
| 500472AB1 | KONINKLIJKE PHILIPS | 5.75% | 03/11/2018 | 10/29/2014 | 1,500,000.00 | 1,683,345.00 | 1,605,174.00 | 1,572,040.50 | 0.00 | (33,133.50) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,683,345.00** | **1,605,174.00** | **1,572,040.50** | **0.00** | **(33,133.50)** |
| 500472AC9 | KONINKLIJKE PHILIPS | 6.88% | 03/11/2038 | 09/20/2013 | 1,250,000.00 | 1,506,387.50 | 1,449,235.00 | 1,545,641.25 | 96,406.25 | 0.00 |
| 500472AC9 | KONINKLIJKE PHILIPS | 6.88% | 03/11/2038 | 09/17/2015 | 500,000.00 | 581,200.00 | 579,694.00 | 618,256.50 | 38,562.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,750,000.00** | **2,087,587.50** | **2,028,929.00** | **2,163,897.75** | **134,968.75** | **0.00** |
| 50076QAR7 | KRAFT FOODS INC | 6.88% | 01/26/2039 | 09/02/2015 | 450,000.00 | 548,554.50 | 533,340.00 | 565,358.85 | 32,018.85 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 50076QAR7 | KRAFT FOODS INC | 6.88% | 01/26/2039 | 09/25/2015 | 550,000.00 | 677,462.50 | 651,860.00 | 690,994.15 | 39,134.15 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,226,017.00** | **1,185,200.00** | **1,256,353.00** | **71,153.00** | **0.00** |
| 50077LAG1 | KRAFT HEINZ FOODS CO | 2.00% | 07/02/2018 | 08/16/2016 | 1,400,000.00 | 1,398,213.92 | 1,398,213.92 | 1,400,315.00 | 2,101.08 | 0.00 |
| **Totals for Cusip** | | | | | **1,400,000.00** | **1,398,213.92** | **1,398,213.92** | **1,400,315.00** | **2,101.08** | **0.00** |
| 50077LAH9 | KRAFT HEINZ FOODS CO | 2.80% | 07/02/2020 | 08/16/2016 | 1,265,000.00 | 1,262,714.97 | 1,262,714.97 | 1,277,020.03 | 14,305.06 | 0.00 |
| **Totals for Cusip** | | | | | **1,265,000.00** | **1,262,714.97** | **1,262,714.97** | **1,277,020.03** | **14,305.06** | **0.00** |
| 501044BT7 | KROGER CO | 7.70% | 06/01/2029 | 05/31/2016 | 1,755,000.00 | 2,414,774.70 | 2,414,774.70 | 2,329,218.45 | 0.00 | (85,556.25) |
| 501044BT7 | KROGER CO | 7.70% | 06/01/2029 | 12/02/2016 | 108,000.00 | 142,160.40 | 142,160.40 | 143,336.52 | 1,176.12 | 0.00 |
| **Totals for Cusip** | | | | | **1,863,000.00** | **2,556,935.10** | **2,556,935.10** | **2,472,554.97** | **1,176.12** | **(85,556.25)** |
| 50540RAK8 | LABORATORY CORP OF AMER | 2.20% | 08/23/2017 | 08/20/2012 | 1,205,000.00 | 1,202,505.65 | 1,209,242.81 | 1,210,616.51 | 1,373.70 | 0.00 |
| **Totals for Cusip** | | | | | **1,205,000.00** | **1,202,505.65** | **1,209,242.81** | **1,210,616.51** | **1,373.70** | **0.00** |
| 50540RAP7 | LABORATORY CORP OF AMER | 3.20% | 02/01/2022 | 01/21/2015 | 115,000.00 | 115,538.20 | 112,864.11 | 115,955.31 | 3,091.20 | 0.00 |
| **Totals for Cusip** | | | | | **115,000.00** | **115,538.20** | **112,864.11** | **115,955.31** | **3,091.20** | **0.00** |
| 50540RAQ5 | LABORATORY CORP OF AMER | 3.60% | 02/01/2025 | 01/21/2015 | 2,500,000.00 | 2,496,250.00 | 2,412,337.50 | 2,489,052.50 | 76,715.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,496,250.00** | **2,412,337.50** | **2,489,052.50** | **76,715.00** | **0.00** |
| 525ESC6X2 | LEHMAN BROTHERS HOLDINGS | 0.00% | 09/26/2014 | 09/19/2007 | 1,155,000.00 | 673,203.56 | 46,632.66 | 68,491.50 | 21,858.84 | 0.00 |
| **Totals for Cusip** | | | | | **1,155,000.00** | **673,203.56** | **46,632.66** | **68,491.50** | **21,858.84** | **0.00** |
| 525ESC6Y0 | LEHMAN BROTHERS HOLDINGS | 0.00% | 09/27/2027 | 09/19/2007 | 1,465,000.00 | 850,197.61 | 57,947.75 | 87,167.50 | 29,219.75 | 0.00 |
| **Totals for Cusip** | | | | | **1,465,000.00** | **850,197.61** | **57,947.75** | **87,167.50** | **29,219.75** | **0.00** |
| 526107AD9 | LENNOX INTERNATIONAL INC | 3.00% | 11/15/2023 | 10/25/2016 | 1,610,000.00 | 1,609,082.30 | 1,609,082.30 | 1,563,144.17 | 0.00 | (45,938.13) |
| **Totals for Cusip** | | | | | **1,610,000.00** | **1,609,082.30** | **1,609,082.30** | **1,563,144.17** | **0.00** | **(45,938.13)** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 53079EAZ7 | LIBERTY MUTUAL GROUP | 6.50% | 05/01/2042 | 05/01/2012 | 1,270,000.00 | 1,267,015.50 | 1,443,691.55 | 1,505,752.64 | 62,061.09 | 0.00 |
| 53079EAZ7 | LIBERTY MUTUAL GROUP | 6.50% | 05/01/2042 | 08/14/2012 | 1,095,000.00 | 1,161,039.45 | 1,244,757.68 | 1,298,267.04 | 53,509.36 | 0.00 |
| 53079EAZ7 | LIBERTY MUTUAL GROUP | 6.50% | 05/01/2042 | 04/29/2015 | 1,874,000.00 | 2,316,976.12 | 2,130,297.61 | 2,221,874.37 | 91,576.76 | 0.00 |
| **Totals for Cusip** | | | | | **4,239,000.00** | **4,745,031.07** | **4,818,746.84** | **5,025,894.05** | **207,147.21** | **0.00** |
| 53079EBE3 | LIBERTY MUTUAL GROUP | 4.25% | 06/15/2023 | 06/13/2013 | 200,000.00 | 198,730.00 | 203,213.60 | 209,395.00 | 6,181.40 | 0.00 |
| **Totals for Cusip** | | | | | **200,000.00** | **198,730.00** | **203,213.60** | **209,395.00** | **6,181.40** | **0.00** |
| 53079EBF0 | LIBERTY MUTUAL GROUP | 4.85% | 08/01/2044 | 10/28/2014 | 525,000.00 | 524,627.25 | 486,167.85 | 517,749.23 | 31,581.38 | 0.00 |
| **Totals for Cusip** | | | | | **525,000.00** | **524,627.25** | **486,167.85** | **517,749.23** | **31,581.38** | **0.00** |
| 534187AW9 | LINCOLN NATIONAL CORP | 6.30% | 10/09/2037 | 10/03/2007 | 1,925,000.00 | 1,914,970.75 | 2,263,286.02 | 2,267,266.93 | 3,980.91 | 0.00 |
| **Totals for Cusip** | | | | | **1,925,000.00** | **1,914,970.75** | **2,263,286.02** | **2,267,266.93** | **3,980.91** | **0.00** |
| 534187AX7 | LINCOLN NATIONAL CORP | 8.75% | 07/01/2019 | 06/17/2009 | 424,000.00 | 419,899.92 | 509,230.36 | 487,846.77 | 0.00 | (21,383.59) |
| **Totals for Cusip** | | | | | **424,000.00** | **419,899.92** | **509,230.36** | **487,846.77** | **0.00** | **(21,383.59)** |
| 538021AC0 | LITTON INDUSTRIES INC | 7.75% | 03/15/2026 | 07/26/2010 | 805,000.00 | 1,058,124.20 | 1,053,881.05 | 1,058,214.36 | 4,333.31 | 0.00 |
| 538021AC0 | LITTON INDUSTRIES INC | 7.75% | 03/15/2026 | 08/26/2011 | 200,000.00 | 270,690.00 | 261,833.80 | 262,910.40 | 1,076.60 | 0.00 |
| **Totals for Cusip** | | | | | **1,005,000.00** | **1,328,814.20** | **1,315,714.85** | **1,321,124.76** | **5,409.91** | **0.00** |
| 53944VAG4 | LLOYDS BANK PLC | 1.75% | 05/14/2018 | 05/11/2015 | 4,800,000.00 | 4,795,392.00 | 4,789,636.80 | 4,793,606.40 | 3,969.60 | 0.00 |
| **Totals for Cusip** | | | | | **4,800,000.00** | **4,795,392.00** | **4,789,636.80** | **4,793,606.40** | **3,969.60** | **0.00** |
| 548661AH0 | LOWES COS INC | 6.88% | 02/15/2028 | 03/30/2016 | 1,000,000.00 | 1,325,670.00 | 1,325,670.00 | 1,307,017.00 | 0.00 | (18,653.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,325,670.00** | **1,325,670.00** | **1,307,017.00** | **0.00** | **(18,653.00)** |
| 549271AG9 | LUBRIZOL CORP | 8.88% | 02/01/2019 | 09/15/2009 | 1,455,000.00 | 1,790,552.10 | 1,737,870.92 | 1,659,298.01 | 0.00 | (78,572.91) |
| **Totals for Cusip** | | | | | **1,455,000.00** | **1,790,552.10** | **1,737,870.92** | **1,659,298.01** | **0.00** | **(78,572.91)** |
| 552081AM3 | LYONDELLBASELL IND NV | 4.62% | 02/26/2055 | 05/03/2016 | 2,500,000.00 | 2,333,450.00 | 2,333,450.00 | 2,323,110.00 | 0.00 | (10,340.00) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,333,450.00** | **2,333,450.00** | **2,323,110.00** | **0.00** | **(10,340.00)** |
| 55279HAE0 | MANUF & TRADERS TRUST CO | 2.30% | 01/30/2019 | 01/27/2014 | 3,570,000.00 | 3,563,966.70 | 3,577,161.42 | 3,596,335.89 | 19,174.47 | 0.00 |
| **Totals for Cusip** | | | | | **3,570,000.00** | **3,563,966.70** | **3,577,161.42** | **3,596,335.89** | **19,174.47** | **0.00** |
| 55616XAG2 | MACYS RETAIL HLDGS INC | 5.12% | 01/15/2042 | 01/10/2012 | 450,000.00 | 449,311.50 | 386,820.90 | 415,773.00 | 28,952.10 | 0.00 |
| **Totals for Cusip** | | | | | **450,000.00** | **449,311.50** | **386,820.90** | **415,773.00** | **28,952.10** | **0.00** |
| 559080AE6 | MAGELLAN MIDSTREAM PARTN | 6.55% | 07/15/2019 | 06/19/2009 | 1,090,000.00 | 1,086,217.70 | 1,190,009.68 | 1,206,269.21 | 16,259.53 | 0.00 |
| **Totals for Cusip** | | | | | **1,090,000.00** | **1,086,217.70** | **1,190,009.68** | **1,206,269.21** | **16,259.53** | **0.00** |
| 559222AQ7 | MAGNA INTERNATIONAL INC | 3.62% | 06/15/2024 | 05/25/2016 | 2,500,000.00 | 2,578,875.00 | 2,578,875.00 | 2,515,992.50 | 0.00 | (62,882.50) |
| 559222AQ7 | MAGNA INTERNATIONAL INC | 3.62% | 06/15/2024 | 12/15/2016 | 500,000.00 | 497,985.00 | 497,985.00 | 503,198.50 | 5,213.50 | 0.00 |
| **Totals for Cusip** | | | | | **3,000,000.00** | **3,076,860.00** | **3,076,860.00** | **3,019,191.00** | **5,213.50** | **(62,882.50)** |
| 56585AAK8 | MARATHON PETROLEUM CORP | 2.70% | 12/14/2018 | 12/07/2015 | 1,250,000.00 | 1,249,000.00 | 1,236,053.75 | 1,266,641.25 | 30,587.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,249,000.00** | **1,236,053.75** | **1,266,641.25** | **30,587.50** | **0.00** |
| 570535AK0 | MARKEL CORP | 4.90% | 07/01/2022 | 06/27/2012 | 2,400,000.00 | 2,396,448.00 | 2,573,690.40 | 2,589,026.40 | 15,336.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,400,000.00** | **2,396,448.00** | **2,573,690.40** | **2,589,026.40** | **15,336.00** | **0.00** |
| 570535AP9 | MARKEL CORP | 5.00% | 03/30/2043 | 03/05/2013 | 80,000.00 | 78,544.00 | 79,835.84 | 81,140.24 | 1,304.40 | 0.00 |
| **Totals for Cusip** | | | | | **80,000.00** | **78,544.00** | **79,835.84** | **81,140.24** | **1,304.40** | **0.00** |
| 570535AQ7 | MARKEL CORP | 5.00% | 04/05/2046 | 03/29/2016 | 460,000.00 | 455,202.20 | 455,202.20 | 462,646.38 | 7,444.18 | 0.00 |
| 570535AQ7 | MARKEL CORP | 5.00% | 04/05/2046 | 05/05/2016 | 215,000.00 | 217,601.50 | 217,601.50 | 216,236.90 | 0.00 | (1,364.60) |
| **Totals for Cusip** | | | | | **675,000.00** | **672,803.70** | **672,803.70** | **678,883.28** | **7,444.18** | **(1,364.60)** |
| 571748AU6 | MARSH & MCLENNAN COS INC | 4.05% | 10/15/2023 | 09/24/2013 | 1,600,000.00 | 1,593,696.00 | 1,653,323.20 | 1,688,710.40 | 35,387.20 | 0.00 |
| **Totals for Cusip** | | | | | **1,600,000.00** | **1,593,696.00** | **1,653,323.20** | **1,688,710.40** | **35,387.20** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 571748AV4 | MARSH & MCLENNAN COS INC | 3.50% | 06/03/2024 | 05/27/2014 | 585,000.00 | 583,870.95 | 579,684.69 | 595,282.55 | 15,597.86 | 0.00 |
| **Totals for Cusip** | | | | | **585,000.00** | **583,870.95** | **579,684.69** | **595,282.55** | **15,597.86** | **0.00** |
| 571903AR4 | MARRIOTT INTERNATIONAL INC | 2.30% | 01/15/2022 | 06/07/2016 | 1,155,000.00 | 1,150,229.85 | 1,150,229.85 | 1,120,404.28 | 0.00 | (29,825.57) |
| **Totals for Cusip** | | | | | **1,155,000.00** | **1,150,229.85** | **1,150,229.85** | **1,120,404.28** | **0.00** | **(29,825.57)** |
| 571903AS2 | MARRIOTT INTERNATIONAL INC | 3.12% | 06/15/2026 | 06/07/2016 | 1,990,000.00 | 1,983,373.30 | 1,983,373.30 | 1,883,598.68 | 0.00 | (99,774.62) |
| **Totals for Cusip** | | | | | **1,990,000.00** | **1,983,373.30** | **1,983,373.30** | **1,883,598.68** | **0.00** | **(99,774.62)** |
| 579780AF4 | MCCORMICK & CO | 5.75% | 12/15/2017 | 12/04/2007 | 1,645,000.00 | 1,644,342.00 | 1,772,568.11 | 1,711,425.10 | 0.00 | (61,143.01) |
| **Totals for Cusip** | | | | | **1,645,000.00** | **1,644,342.00** | **1,772,568.11** | **1,711,425.10** | **0.00** | **(61,143.01)** |
| 58013MEH3 | MCDONALDS CORP | 5.70% | 02/01/2039 | 04/08/2014 | 1,290,000.00 | 1,533,693.90 | 1,402,885.32 | 1,486,877.22 | 83,991.90 | 0.00 |
| **Totals for Cusip** | | | | | **1,290,000.00** | **1,533,693.90** | **1,402,885.32** | **1,486,877.22** | **83,991.90** | **0.00** |
| 585055BD7 | MEDTRONIC INC | 4.62% | 03/15/2044 | 02/20/2014 | 630,000.00 | 625,829.40 | 641,139.03 | 676,720.17 | 35,581.14 | 0.00 |
| 585055BD7 | MEDTRONIC INC | 4.62% | 03/15/2044 | 03/03/2014 | 550,000.00 | 564,151.50 | 559,724.55 | 590,787.45 | 31,062.90 | 0.00 |
| **Totals for Cusip** | | | | | **1,180,000.00** | **1,189,980.90** | **1,200,863.58** | **1,267,507.62** | **66,644.04** | **0.00** |
| 585055BG0 | MEDTRONIC INC | 2.50% | 03/15/2020 | 08/31/2015 | 1,375,000.00 | 1,410,764.34 | 1,384,755.63 | 1,390,387.63 | 5,632.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,375,000.00** | **1,410,764.34** | **1,384,755.63** | **1,390,387.63** | **5,632.00** | **0.00** |
| 585055BR6 | MEDTRONIC INC | 3.15% | 03/15/2022 | 08/31/2015 | 900,000.00 | 920,101.31 | 909,825.30 | 921,799.80 | 11,974.50 | 0.00 |
| 585055BR6 | MEDTRONIC INC | 3.15% | 03/15/2022 | 08/31/2015 | 6,745,000.00 | 6,731,920.20 | 6,818,635.17 | 6,908,377.39 | 89,742.22 | 0.00 |
| **Totals for Cusip** | | | | | **7,645,000.00** | **7,652,021.51** | **7,728,460.47** | **7,830,177.19** | **101,716.72** | **0.00** |
| 585055BT2 | MEDTRONIC INC | 4.38% | 03/15/2035 | 08/31/2015 | 590,000.00 | 584,863.39 | 596,396.78 | 624,177.52 | 27,780.74 | 0.00 |
| **Totals for Cusip** | | | | | **590,000.00** | **584,863.39** | **596,396.78** | **624,177.52** | **27,780.74** | **0.00** |
| 586054AB4 | MEMORIAL SLOAN-KETTERING | 4.12% | 07/01/2052 | 11/28/2012 | 540,000.00 | 536,641.20 | 504,155.88 | 521,442.36 | 17,286.48 | 0.00 |
| **Totals for Cusip** | | | | | **540,000.00** | **536,641.20** | **504,155.88** | **521,442.36** | **17,286.48** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 589331AS6 | MERCK & CO INC | 3.60% | 09/15/2042 | 09/10/2012 | 225,000.00 | 221,424.75 | 204,928.43 | 211,587.75 | 6,659.32 | 0.00 |
| **Totals for Cusip** | | | | | **225,000.00** | **221,424.75** | **204,928.43** | **211,587.75** | **6,659.32** | **0.00** |
| 59022CAJ2 | MERRILL LYNCH | 6.11% | 01/29/2037 | 06/18/2012 | 740,000.00 | 702,134.20 | 839,678.00 | 867,499.04 | 27,821.04 | 0.00 |
| **Totals for Cusip** | | | | | **740,000.00** | **702,134.20** | **839,678.00** | **867,499.04** | **27,821.04** | **0.00** |
| 59156RBE7 | METLIFE INC | 1.76% | 12/15/2017 | 09/27/2012 | 75,000.00 | 75,321.98 | 75,076.58 | 75,124.88 | 48.30 | 0.00 |
| **Totals for Cusip** | | | | | **75,000.00** | **75,321.98** | **75,076.58** | **75,124.88** | **48.30** | **0.00** |
| 592189AA2 | THE MET | 3.40% | 07/01/2045 | 01/26/2015 | 1,230,000.00 | 1,222,866.00 | 1,118,416.86 | 1,121,820.27 | 3,403.41 | 0.00 |
| **Totals for Cusip** | | | | | **1,230,000.00** | **1,222,866.00** | **1,118,416.86** | **1,121,820.27** | **3,403.41** | **0.00** |
| 594918AU8 | MICROSOFT CORP | 3.75% | 05/01/2043 | 07/28/2014 | 215,000.00 | 199,606.00 | 199,004.00 | 203,245.31 | 4,241.31 | 0.00 |
| **Totals for Cusip** | | | | | **215,000.00** | **199,606.00** | **199,004.00** | **203,245.31** | **4,241.31** | **0.00** |
| 594918BR4 | MICROSOFT CORP | 2.40% | 08/08/2026 | 08/01/2016 | 4,000,000.00 | 3,992,560.00 | 3,992,560.00 | 3,778,788.00 | 0.00 | (213,772.00) |
| **Totals for Cusip** | | | | | **4,000,000.00** | **3,992,560.00** | **3,992,560.00** | **3,778,788.00** | **0.00** | **(213,772.00)** |
| 61166WAQ4 | MONSANTO COMPANY CO | 4.70% | 07/15/2064 | 06/26/2014 | 1,050,000.00 | 1,050,577.50 | 797,280.75 | 945,732.90 | 148,452.15 | 0.00 |
| 61166WAQ4 | MONSANTO COMPANY CO | 4.70% | 07/15/2064 | 06/27/2014 | 1,025,000.00 | 1,025,563.75 | 778,297.88 | 923,215.45 | 144,917.57 | 0.00 |
| 61166WAQ4 | MONSANTO COMPANY CO | 4.70% | 07/15/2064 | 06/26/2014 | 415,000.00 | 411,194.45 | 315,115.73 | 373,789.67 | 58,673.94 | 0.00 |
| **Totals for Cusip** | | | | | **2,490,000.00** | **2,487,335.70** | **1,890,694.36** | **2,242,738.02** | **352,043.66** | **0.00** |
| 6174467X1 | MORGAN STANLEY | 5.00% | 11/24/2025 | 11/19/2013 | 2,000,000.00 | 1,990,900.00 | 2,123,096.00 | 2,136,574.00 | 13,478.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,990,900.00** | **2,123,096.00** | **2,136,574.00** | **13,478.00** | **0.00** |
| 6174467Y9 | MORGAN STANLEY | 4.35% | 09/08/2026 | 09/03/2014 | 1,305,000.00 | 1,302,703.20 | 1,309,266.05 | 1,337,296.14 | 28,030.09 | 0.00 |
| **Totals for Cusip** | | | | | **1,305,000.00** | **1,302,703.20** | **1,309,266.05** | **1,337,296.14** | **28,030.09** | **0.00** |
| 6174468C6 | MORGAN STANLEY | 4.00% | 07/23/2025 | 07/20/2015 | 1,000,000.00 | 999,180.00 | 1,029,774.00 | 1,025,017.00 | 0.00 | (4,757.00) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,000,000.00** | **999,180.00** | **1,029,774.00** | **1,025,017.00** | **0.00** | **(4,757.00)** |
| 61746BDJ2 | MORGAN STANLEY | 3.75% | 02/25/2023 | 04/22/2015 | 520,000.00 | 543,389.60 | 532,618.32 | 534,114.88 | 1,496.56 | 0.00 |
| **Totals for Cusip** | | | | | **520,000.00** | **543,389.60** | **532,618.32** | **534,114.88** | **1,496.56** | **0.00** |
| 61746BDQ6 | MORGAN STANLEY | 3.88% | 04/29/2024 | 04/23/2014 | 1,000,000.00 | 991,240.00 | 1,019,379.00 | 1,025,570.00 | 6,191.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **991,240.00** | **1,019,379.00** | **1,025,570.00** | **6,191.00** | **0.00** |
| 61747WAL3 | MORGAN STANLEY | 5.50% | 07/28/2021 | 07/21/2011 | 735,000.00 | 734,779.50 | 823,473.42 | 814,480.70 | 0.00 | (8,992.72) |
| **Totals for Cusip** | | | | | **735,000.00** | **734,779.50** | **823,473.42** | **814,480.70** | **0.00** | **(8,992.72)** |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 05/22/2013 | 365,000.00 | 362,956.00 | 368,723.37 | 374,680.53 | 5,957.16 | 0.00 |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 07/22/2016 | 155,000.00 | 161,961.05 | 161,961.05 | 159,110.91 | 0.00 | (2,850.14) |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 11/16/2016 | 125,000.00 | 129,181.25 | 129,181.25 | 128,315.25 | 0.00 | (866.00) |
| **Totals for Cusip** | | | | | **645,000.00** | **654,098.30** | **659,865.67** | **662,106.69** | **5,957.16** | **(3,716.14)** |
| 6174824M3 | MORGAN STANLEY | 4.88% | 11/01/2022 | 12/13/2013 | 125,000.00 | 127,638.75 | 132,656.50 | 133,967.38 | 1,310.88 | 0.00 |
| **Totals for Cusip** | | | | | **125,000.00** | **127,638.75** | **132,656.50** | **133,967.38** | **1,310.88** | **0.00** |
| 617482V92 | MORGAN STANLEY | 6.38% | 07/24/2042 | 07/19/2012 | 1,175,000.00 | 1,161,687.25 | 1,452,945.08 | 1,510,071.22 | 57,126.14 | 0.00 |
| **Totals for Cusip** | | | | | **1,175,000.00** | **1,161,687.25** | **1,452,945.08** | **1,510,071.22** | **57,126.14** | **0.00** |
| 61761JVL0 | MORGAN STANLEY | 3.70% | 10/23/2024 | 10/20/2014 | 1,600,000.00 | 1,597,216.00 | 1,607,694.40 | 1,619,059.20 | 11,364.80 | 0.00 |
| **Totals for Cusip** | | | | | **1,600,000.00** | **1,597,216.00** | **1,607,694.40** | **1,619,059.20** | **11,364.80** | **0.00** |
| 61945CAD5 | MOSAIC COMPANY | 5.45% | 11/15/2033 | 11/07/2013 | 235,000.00 | 234,121.10 | 237,509.57 | 233,074.41 | 0.00 | (4,435.16) |
| **Totals for Cusip** | | | | | **235,000.00** | **234,121.10** | **237,509.57** | **233,074.41** | **0.00** | **(4,435.16)** |
| 61945CAE3 | MOSAIC COMPANY | 5.62% | 11/15/2043 | 11/19/2013 | 100,000.00 | 100,862.00 | 95,849.70 | 96,369.50 | 519.80 | 0.00 |
| 61945CAE3 | MOSAIC COMPANY | 5.62% | 11/15/2043 | 03/28/2014 | 75,000.00 | 81,078.00 | 71,887.28 | 72,277.13 | 389.85 | 0.00 |
| **Totals for Cusip** | | | | | **175,000.00** | **181,940.00** | **167,736.98** | **168,646.63** | **909.65** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 62854AAE4 | MYLAN NV | 2.50% | 06/07/2019 | 05/31/2016 | 1,270,000.00 | 1,268,577.60 | 1,268,577.60 | 1,263,126.76 | 0.00 | (5,450.84) |
| **Totals for Cusip** | | | | | **1,270,000.00** | **1,268,577.60** | **1,268,577.60** | **1,263,126.76** | **0.00** | **(5,450.84)** |
| 62952EAB3 | NYU HOSPITAL CENTER | 5.75% | 07/01/2043 | 07/24/2013 | 1,340,000.00 | 1,340,000.00 | 1,530,230.42 | 1,560,198.18 | 29,967.76 | 0.00 |
| **Totals for Cusip** | | | | | **1,340,000.00** | **1,340,000.00** | **1,530,230.42** | **1,560,198.18** | **29,967.76** | **0.00** |
| 62952EAC1 | NYU HOSPITAL CENTER | 4.78% | 07/01/2044 | 11/21/2014 | 300,000.00 | 304,176.00 | 299,469.30 | 312,800.70 | 13,331.40 | 0.00 |
| 62952EAC1 | NYU HOSPITAL CENTER | 4.78% | 07/01/2044 | 11/21/2014 | 500,000.00 | 508,010.00 | 499,115.50 | 521,334.50 | 22,219.00 | 0.00 |
| **Totals for Cusip** | | | | | **800,000.00** | **812,186.00** | **798,584.80** | **834,135.20** | **35,550.40** | **0.00** |
| 629568AX4 | NABORS INDUSTRIES INC | 4.62% | 09/15/2021 | 02/13/2012 | 2,325,000.00 | 2,317,217.84 | 1,910,592.00 | 2,363,409.00 | 452,817.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,325,000.00** | **2,317,217.84** | **1,910,592.00** | **2,363,409.00** | **452,817.00** | **0.00** |
| 631005BC8 | NARRAGANSETT ELECTRIC | 5.64% | 03/15/2040 | 10/10/2013 | 2,000,000.00 | 2,198,980.00 | 2,257,376.00 | 2,266,522.00 | 9,146.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,198,980.00** | **2,257,376.00** | **2,266,522.00** | **9,146.00** | **0.00** |
| 637432NJ0 | NATIONAL RURAL UTILITIES COOP | 2.70% | 02/15/2023 | 02/03/2016 | 2,040,000.00 | 2,034,430.80 | 2,034,430.80 | 2,026,886.88 | 0.00 | (7,543.92) |
| **Totals for Cusip** | | | | | **2,040,000.00** | **2,034,430.80** | **2,034,430.80** | **2,026,886.88** | **0.00** | **(7,543.92)** |
| 638585BF5 | NATIONSBANK CORP | 6.80% | 03/15/2028 | 07/21/2011 | 1,000,000.00 | 1,009,730.00 | 1,170,048.00 | 1,178,740.00 | 8,692.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,009,730.00** | **1,170,048.00** | **1,178,740.00** | **8,692.00** | **0.00** |
| 649322AA2 | NY & PRESBYTERIAN HOSPIT | 4.02% | 08/01/2045 | 01/29/2015 | 850,000.00 | 850,000.00 | 803,000.95 | 824,984.50 | 21,983.55 | 0.00 |
| 649322AA2 | NY & PRESBYTERIAN HOSPIT | 4.02% | 08/01/2045 | 05/05/2016 | 1,075,000.00 | 1,133,673.50 | 1,133,673.50 | 1,043,362.75 | 0.00 | (90,310.75) |
| **Totals for Cusip** | | | | | **1,925,000.00** | **1,983,673.50** | **1,936,674.45** | **1,868,347.25** | **21,983.55** | **(90,310.75)** |
| 649322AE4 | NY & PRESBYTERIAN HOSPIT | 4.76% | 08/01/2116 | 06/21/2016 | 1,200,000.00 | 1,199,928.00 | 1,199,928.00 | 1,134,568.80 | 0.00 | (65,359.20) |
| **Totals for Cusip** | | | | | **1,200,000.00** | **1,199,928.00** | **1,199,928.00** | **1,134,568.80** | **0.00** | **(65,359.20)** |
| 64952WBZ5 | NEW YORK LIFE | 1.30% | 04/27/2018 | 05/22/2015 | 5,000,000.00 | 4,989,300.00 | 4,959,630.00 | 4,986,085.00 | 26,455.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **5,000,000.00** | **4,989,300.00** | **4,959,630.00** | **4,986,085.00** | **26,455.00** | **0.00** |
| 651229AP1 | NEWELL BRANDS INC | 2.88% | 12/01/2019 | 11/14/2014 | 700,000.00 | 699,216.00 | 675,273.90 | 712,479.60 | 37,205.70 | 0.00 |
| **Totals for Cusip** | | | | | **700,000.00** | **699,216.00** | **675,273.90** | **712,479.60** | **37,205.70** | **0.00** |
| 65473QAR4 | NISOURCE FINANCE CORP | 5.45% | 09/15/2020 | 12/07/2005 | 390,000.00 | 374,497.50 | 427,529.70 | 425,875.32 | 0.00 | (1,654.38) |
| **Totals for Cusip** | | | | | **390,000.00** | **374,497.50** | **427,529.70** | **425,875.32** | **0.00** | **(1,654.38)** |
| 65473QBC6 | NISOURCE FINANCE CORP | 4.80% | 02/15/2044 | 04/09/2013 | 985,000.00 | 980,813.75 | 1,001,140.21 | 1,037,002.09 | 35,861.88 | 0.00 |
| **Totals for Cusip** | | | | | **985,000.00** | **980,813.75** | **1,001,140.21** | **1,037,002.09** | **35,861.88** | **0.00** |
| 65473QBD4 | NISOURCE FINANCE CORP | 5.65% | 02/01/2045 | 10/03/2013 | 535,000.00 | 531,474.35 | 614,914.02 | 623,788.07 | 8,874.05 | 0.00 |
| **Totals for Cusip** | | | | | **535,000.00** | **531,474.35** | **614,914.02** | **623,788.07** | **8,874.05** | **0.00** |
| 655044AF2 | NOBLE ENERGY INC | 4.15% | 12/15/2021 | 12/05/2011 | 495,000.00 | 494,673.30 | 479,724.80 | 515,140.07 | 35,415.27 | 0.00 |
| **Totals for Cusip** | | | | | **495,000.00** | **494,673.30** | **479,724.80** | **515,140.07** | **35,415.27** | **0.00** |
| 655044AG0 | NOBLE ENERGY INC | 5.25% | 11/15/2043 | 02/17/2015 | 110,000.00 | 113,047.00 | 88,738.87 | 112,047.54 | 23,308.67 | 0.00 |
| 655044AG0 | NOBLE ENERGY INC | 5.25% | 11/15/2043 | 04/13/2015 | 40,000.00 | 43,793.20 | 32,268.68 | 40,744.56 | 8,475.88 | 0.00 |
| **Totals for Cusip** | | | | | **150,000.00** | **156,840.20** | **121,007.55** | **152,792.10** | **31,784.55** | **0.00** |
| 655044AJ4 | NOBLE ENERGY INC | 5.05% | 11/15/2044 | 11/04/2014 | 465,000.00 | 461,582.25 | 375,441.47 | 466,370.82 | 90,929.35 | 0.00 |
| **Totals for Cusip** | | | | | **465,000.00** | **461,582.25** | **375,441.47** | **466,370.82** | **90,929.35** | **0.00** |
| 655844AV0 | NORFOLK SOUTHERN CORP | 6.00% | 03/15/2105 | 03/07/2005 | 3,875,000.00 | 3,875,000.00 | 4,154,279.00 | 4,530,921.25 | 376,642.25 | 0.00 |
| 655844AV0 | NORFOLK SOUTHERN CORP | 6.00% | 03/15/2105 | 03/06/2012 | 525,000.00 | 625,117.50 | 562,837.80 | 613,866.75 | 51,028.95 | 0.00 |
| **Totals for Cusip** | | | | | **4,400,000.00** | **4,500,117.50** | **4,717,116.80** | **5,144,788.00** | **427,671.20** | **0.00** |
| 655844AW8 | NORFOLK SOUTHERN CORP | 5.59% | 05/17/2025 | 08/23/2006 | 389,000.00 | 372,980.98 | 444,778.32 | 444,966.99 | 188.67 | 0.00 |
| **Totals for Cusip** | | | | | **389,000.00** | **372,980.98** | **444,778.32** | **444,966.99** | **188.67** | **0.00** |
| 656531AC4 | NORSK HYDRO A/S | 7.75% | 06/15/2023 | 07/18/2013 | 500,000.00 | 669,485.00 | 625,655.50 | 628,970.50 | 3,315.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **500,000.00** | **669,485.00** | **625,655.50** | **628,970.50** | **3,315.00** | **0.00** |
| 656531AF7 | NORSK HYDRO A/S | 6.70% | 01/15/2018 | 12/20/2006 | 1,775,000.00 | 1,949,127.50 | 1,945,517.15 | 1,869,101.63 | 0.00 | (76,415.52) |
| **Totals for Cusip** | | | | | **1,775,000.00** | **1,949,127.50** | **1,945,517.15** | **1,869,101.63** | **0.00** | **(76,415.52)** |
| 656531AM2 | NORSK HYDRO A/S | 7.25% | 09/23/2027 | 02/14/2007 | 850,000.00 | 991,414.50 | 1,089,834.30 | 1,134,204.30 | 44,370.00 | 0.00 |
| **Totals for Cusip** | | | | | **850,000.00** | **991,414.50** | **1,089,834.30** | **1,134,204.30** | **44,370.00** | **0.00** |
| 665772CL1 | NORTHERN STATES POWER CO | 4.12% | 05/15/2044 | 05/06/2014 | 970,000.00 | 967,177.30 | 963,084.87 | 986,223.25 | 23,138.38 | 0.00 |
| **Totals for Cusip** | | | | | **970,000.00** | **967,177.30** | **963,084.87** | **986,223.25** | **23,138.38** | **0.00** |
| 666807AQ5 | NORTHROP GRUMMAN CORP | 7.88% | 03/01/2026 | 08/19/2010 | 400,000.00 | 551,536.00 | 528,394.40 | 531,832.40 | 3,438.00 | 0.00 |
| 666807AQ5 | NORTHROP GRUMMAN CORP | 7.88% | 03/01/2026 | 01/10/2011 | 250,000.00 | 325,927.50 | 330,246.50 | 332,395.25 | 2,148.75 | 0.00 |
| 666807AQ5 | NORTHROP GRUMMAN CORP | 7.88% | 03/01/2026 | 04/29/2011 | 750,000.00 | 971,752.50 | 990,739.50 | 997,185.75 | 6,446.25 | 0.00 |
| **Totals for Cusip** | | | | | **1,400,000.00** | **1,849,216.00** | **1,849,380.40** | **1,861,413.40** | **12,033.00** | **0.00** |
| 667752AB5 | NORTHWEST PIPELINE CORP | 6.05% | 06/15/2018 | 09/26/2008 | 1,445,000.00 | 1,441,094.17 | 1,566,056.32 | 1,516,138.80 | 0.00 | (49,917.52) |
| **Totals for Cusip** | | | | | **1,445,000.00** | **1,441,094.17** | **1,566,056.32** | **1,516,138.80** | **0.00** | **(49,917.52)** |
| 668074AU1 | NORTHWESTERN CORP | 4.18% | 11/15/2044 | 11/05/2014 | 450,000.00 | 450,000.00 | 442,441.80 | 450,247.95 | 7,806.15 | 0.00 |
| **Totals for Cusip** | | | | | **450,000.00** | **450,000.00** | **442,441.80** | **450,247.95** | **7,806.15** | **0.00** |
| 668444AC6 | NORTHWESTERN UNIVERSITY | 4.64% | 12/01/2044 | 10/22/2013 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 668444AC6 | NORTHWESTERN UNIVERSITY | 4.64% | 12/01/2044 | 04/16/2014 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| **Totals for Cusip** | | | | | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** |
| 66989HAH1 | NOVARTIS CAPITAL CORP | 4.40% | 05/06/2044 | 02/18/2014 | 4,225,000.00 | 4,191,031.00 | 4,406,527.13 | 4,556,409.00 | 149,881.87 | 0.00 |
| **Totals for Cusip** | | | | | **4,225,000.00** | **4,191,031.00** | **4,406,527.13** | **4,556,409.00** | **149,881.87** | **0.00** |
| 67021CAL1 | NSTAR ELECTRIC COMPANY | 2.70% | 06/01/2026 | 05/23/2016 | 920,000.00 | 916,798.40 | 916,798.40 | 884,303.08 | 0.00 | (32,495.32) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **920,000.00** | **916,798.40** | **916,798.40** | **884,303.08** | **0.00** | **(32,495.32)** |
| 674599CH6 | OCCIDENTAL PETROLEUM COR | 3.40% | 04/15/2026 | 03/28/2016 | 765,000.00 | 763,255.80 | 763,255.80 | 770,771.16 | 7,515.36 | 0.00 |
| **Totals for Cusip** | | | | | **765,000.00** | **763,255.80** | **763,255.80** | **770,771.16** | **7,515.36** | **0.00** |
| 674599CJ2 | OCCIDENTAL PETROLEUM COR | 4.40% | 04/15/2046 | 03/31/2016 | 915,000.00 | 917,397.30 | 917,397.30 | 931,136.03 | 13,738.73 | 0.00 |
| 674599CJ2 | OCCIDENTAL PETROLEUM COR | 4.40% | 04/15/2046 | 03/28/2016 | 2,085,000.00 | 2,068,820.40 | 2,068,820.40 | 2,121,768.98 | 52,948.58 | 0.00 |
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,986,217.70** | **2,986,217.70** | **3,052,905.01** | **66,687.31** | **0.00** |
| 678858BL4 | OKLAHOMA GAS AND ELECTRIC CO | 5.85% | 06/01/2040 | 06/04/2010 | 590,000.00 | 601,198.20 | 706,825.90 | 720,607.12 | 13,781.22 | 0.00 |
| 678858BL4 | OKLAHOMA GAS AND ELECTRIC CO | 5.85% | 06/01/2040 | 06/03/2010 | 670,000.00 | 665,698.60 | 802,666.70 | 818,316.56 | 15,649.86 | 0.00 |
| 678858BL4 | OKLAHOMA GAS AND ELECTRIC CO | 5.85% | 06/01/2040 | 06/03/2010 | 215,000.00 | 215,427.85 | 257,572.15 | 262,594.12 | 5,021.97 | 0.00 |
| **Totals for Cusip** | | | | | **1,475,000.00** | **1,482,324.65** | **1,767,064.75** | **1,801,517.80** | **34,453.05** | **0.00** |
| 68389XAN5 | ORACLE CORP | 1.20% | 10/15/2017 | 10/18/2012 | 5,225,000.00 | 5,215,960.75 | 5,227,769.25 | 5,226,238.33 | 0.00 | (1,530.92) |
| **Totals for Cusip** | | | | | **5,225,000.00** | **5,215,960.75** | **5,227,769.25** | **5,226,238.33** | **0.00** | **(1,530.92)** |
| 68389XAV7 | ORACLE CORP | 4.30% | 07/08/2034 | 06/30/2014 | 1,405,000.00 | 1,404,438.00 | 1,397,706.65 | 1,452,747.52 | 55,040.87 | 0.00 |
| **Totals for Cusip** | | | | | **1,405,000.00** | **1,404,438.00** | **1,397,706.65** | **1,452,747.52** | **55,040.87** | **0.00** |
| 68389XBL8 | ORACLE CORP | 2.40% | 09/15/2023 | 06/29/2016 | 2,775,000.00 | 2,774,528.25 | 2,774,528.25 | 2,688,422.78 | 0.00 | (86,105.47) |
| **Totals for Cusip** | | | | | **2,775,000.00** | **2,774,528.25** | **2,774,528.25** | **2,688,422.78** | **0.00** | **(86,105.47)** |
| 69349LAD0 | PNC BANK NA | 6.00% | 12/07/2017 | 12/04/2007 | 1,360,000.00 | 1,356,260.00 | 1,456,126.16 | 1,412,884.96 | 0.00 | (43,241.20) |
| **Totals for Cusip** | | | | | **1,360,000.00** | **1,356,260.00** | **1,456,126.16** | **1,412,884.96** | **0.00** | **(43,241.20)** |
| 69352PAE3 | PPL CAPITAL FUNDING INC | 3.50% | 12/01/2022 | 10/10/2012 | 850,000.00 | 848,665.50 | 856,305.30 | 869,286.50 | 12,981.20 | 0.00 |
| **Totals for Cusip** | | | | | **850,000.00** | **848,665.50** | **856,305.30** | **869,286.50** | **12,981.20** | **0.00** |
| 693627AY7 | PSI ENERGY | 6.12% | 10/15/2035 | 10/18/2005 | 790,000.00 | 789,581.30 | 945,969.70 | 951,982.39 | 6,012.69 | 0.00 |
| **Totals for Cusip** | | | | | **790,000.00** | **789,581.30** | **945,969.70** | **951,982.39** | **6,012.69** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 709599AE4 | PENSKE TRUCK LEASING/PTL | 3.75% | 05/11/2017 | 06/13/2014 | 2,350,000.00 | 2,495,418.00 | 2,397,434.75 | 2,368,273.60 | 0.00 | (29,161.15) |
| **Totals for Cusip** | | | | | **2,350,000.00** | **2,495,418.00** | **2,397,434.75** | **2,368,273.60** | **0.00** | **(29,161.15)** |
| 709599AL8 | PENSKE TRUCK LEASING/PTL | 2.88% | 07/17/2018 | 01/14/2013 | 1,495,000.00 | 1,491,755.85 | 1,504,409.53 | 1,514,295.97 | 9,886.44 | 0.00 |
| **Totals for Cusip** | | | | | **1,495,000.00** | **1,491,755.85** | **1,504,409.53** | **1,514,295.97** | **9,886.44** | **0.00** |
| 709599AU8 | PENSKE TRUCK LEASING/PTL | 3.20% | 07/15/2020 | 07/16/2015 | 2,255,000.00 | 2,245,957.45 | 2,232,371.08 | 2,280,007.95 | 47,636.87 | 0.00 |
| **Totals for Cusip** | | | | | **2,255,000.00** | **2,245,957.45** | **2,232,371.08** | **2,280,007.95** | **47,636.87** | **0.00** |
| 709629AK5 | PENTAIR FINANCE SA | 1.88% | 09/15/2017 | 01/12/2016 | 1,000,000.00 | 991,930.00 | 991,930.00 | 1,001,492.00 | 9,562.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **991,930.00** | **991,930.00** | **1,001,492.00** | **9,562.00** | **0.00** |
| 713448CZ9 | PEPSICO INC | 4.60% | 07/17/2045 | 05/18/2016 | 260,000.00 | 287,726.40 | 287,726.40 | 283,363.86 | 0.00 | (4,362.54) |
| **Totals for Cusip** | | | | | **260,000.00** | **287,726.40** | **287,726.40** | **283,363.86** | **0.00** | **(4,362.54)** |
| 71644EAJ1 | PETRO-CANADA | 6.80% | 05/15/2038 | 05/12/2008 | 1,245,000.00 | 1,242,310.80 | 1,361,255.61 | 1,614,481.14 | 253,225.53 | 0.00 |
| **Totals for Cusip** | | | | | **1,245,000.00** | **1,242,310.80** | **1,361,255.61** | **1,614,481.14** | **253,225.53** | **0.00** |
| 717081DE0 | PFIZER INC | 4.30% | 06/15/2043 | 05/28/2013 | 1,050,000.00 | 1,047,700.50 | 1,050,804.30 | 1,086,941.10 | 36,136.80 | 0.00 |
| **Totals for Cusip** | | | | | **1,050,000.00** | **1,047,700.50** | **1,050,804.30** | **1,086,941.10** | **36,136.80** | **0.00** |
| 718546AL8 | PHILLIPS 66 | 4.88% | 11/15/2044 | 11/12/2014 | 1,500,000.00 | 1,471,485.00 | 1,338,244.50 | 1,584,097.50 | 245,853.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,471,485.00** | **1,338,244.50** | **1,584,097.50** | **245,853.00** | **0.00** |
| 723787AB3 | PIONEER NATURAL RESOURCES CO | 7.20% | 01/15/2028 | 03/05/2013 | 1,525,000.00 | 1,983,765.75 | 1,628,434.65 | 1,842,274.73 | 213,840.08 | 0.00 |
| **Totals for Cusip** | | | | | **1,525,000.00** | **1,983,765.75** | **1,628,434.65** | **1,842,274.73** | **213,840.08** | **0.00** |
| 737679DB3 | POTOMAC ELECTRIC POWER CORP | 6.50% | 11/15/2037 | 03/24/2008 | 2,285,000.00 | 2,214,553.45 | 2,936,193.01 | 2,994,325.70 | 58,132.69 | 0.00 |
| **Totals for Cusip** | | | | | **2,285,000.00** | **2,214,553.45** | **2,936,193.01** | **2,994,325.70** | **58,132.69** | **0.00** |
| 737679DC1 | POTOMAC ELECTRIC POWER CORP | 7.90% | 12/15/2038 | 12/03/2008 | 810,000.00 | 810,000.00 | 1,182,931.29 | 1,195,572.15 | 12,640.86 | 0.00 |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **810,000.00** | **810,000.00** | **1,182,931.29** | **1,195,572.15** | **12,640.86** | **0.00** |
| 740816AM5 | PRES & FELLOWS OF HARVARD | 3.15% | 07/15/2046 | 10/06/2016 | 650,000.00 | 648,895.00 | 648,895.00 | 581,555.00 | 0.00 | (67,340.00) |
| 740816AM5 | PRES & FELLOWS OF HARVARD | 3.15% | 07/15/2046 | 11/22/2016 | 2,350,000.00 | 2,157,112.00 | 2,157,112.00 | 2,102,545.00 | 0.00 | (54,567.00) |
| 740816AM5 | PRES & FELLOWS OF HARVARD | 3.15% | 07/15/2046 | 11/29/2016 | 500,000.00 | 455,820.00 | 455,820.00 | 447,350.00 | 0.00 | (8,470.00) |
| **Totals for Cusip** | | | | | **3,500,000.00** | **3,261,827.00** | **3,261,827.00** | **3,131,450.00** | **0.00** | **(130,377.00)** |
| 740816AN3 | PRES & FELLOWS OF HARVARD | 3.30% | 07/15/2056 | 10/06/2016 | 650,000.00 | 645,177.00 | 645,177.00 | 571,633.40 | 0.00 | (73,543.60) |
| **Totals for Cusip** | | | | | **650,000.00** | **645,177.00** | **645,177.00** | **571,633.40** | **0.00** | **(73,543.60)** |
| 74251VAM4 | PRINCIPAL FINANCIAL GROUP INC | 3.10% | 11/15/2026 | 11/03/2016 | 410,000.00 | 409,401.40 | 409,401.40 | 396,285.09 | 0.00 | (13,116.31) |
| **Totals for Cusip** | | | | | **410,000.00** | **409,401.40** | **409,401.40** | **396,285.09** | **0.00** | **(13,116.31)** |
| 74251VAN2 | PRINCIPAL FINANCIAL GROUP INC | 4.30% | 11/15/2046 | 11/03/2016 | 575,000.00 | 574,321.50 | 574,321.50 | 563,368.90 | 0.00 | (10,952.60) |
| **Totals for Cusip** | | | | | **575,000.00** | **574,321.50** | **574,321.50** | **563,368.90** | **0.00** | **(10,952.60)** |
| 742651DW9 | PRIVATE EXPORT FUNDING | 3.25% | 06/15/2025 | 04/29/2016 | 1,725,000.00 | 1,849,752.00 | 1,849,752.00 | 1,781,878.43 | 0.00 | (67,873.57) |
| **Totals for Cusip** | | | | | **1,725,000.00** | **1,849,752.00** | **1,849,752.00** | **1,781,878.43** | **0.00** | **(67,873.57)** |
| 743756AB4 | PROV ST JOSEPH HLTH OBL | 2.75% | 10/01/2026 | 09/20/2016 | 335,000.00 | 335,000.00 | 335,000.00 | 317,127.41 | 0.00 | (17,872.59) |
| **Totals for Cusip** | | | | | **335,000.00** | **335,000.00** | **335,000.00** | **317,127.41** | **0.00** | **(17,872.59)** |
| 743756AC2 | PROV ST JOSEPH HLTH OBL | 3.74% | 10/01/2047 | 09/20/2016 | 710,000.00 | 710,000.00 | 710,000.00 | 655,131.91 | 0.00 | (54,868.09) |
| **Totals for Cusip** | | | | | **710,000.00** | **710,000.00** | **710,000.00** | **655,131.91** | **0.00** | **(54,868.09)** |
| 74456QAR7 | PUBLIC SERVICE ELECTRIC & GAS | 5.80% | 05/01/2037 | 05/07/2007 | 1,990,000.00 | 1,986,119.50 | 2,406,130.89 | 2,465,681.64 | 59,550.75 | 0.00 |
| **Totals for Cusip** | | | | | **1,990,000.00** | **1,986,119.50** | **2,406,130.89** | **2,465,681.64** | **59,550.75** | **0.00** |
| 74834LAS9 | QUEST DIAGNOSTIC INC | 4.70% | 04/01/2021 | 03/21/2011 | 1,100,000.00 | 1,098,163.00 | 1,164,880.20 | 1,180,650.90 | 15,770.70 | 0.00 |
| **Totals for Cusip** | | | | | **1,100,000.00** | **1,098,163.00** | **1,164,880.20** | **1,180,650.90** | **15,770.70** | **0.00** |
| 74834LAW0 | QUEST DIAGNOSTIC INC | 2.50% | 03/30/2020 | 03/05/2015 | 1,480,000.00 | 1,475,382.40 | 1,459,872.00 | 1,478,962.52 | 19,090.52 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,480,000.00** | **1,475,382.40** | **1,459,872.00** | **1,478,962.52** | **19,090.52** | **0.00** |
| 74834LAX8 | QUEST DIAGNOSTIC INC | 3.50% | 03/30/2025 | 03/11/2015 | 2,175,000.00 | 2,143,223.25 | 2,101,302.30 | 2,149,124.03 | 47,821.73 | 0.00 |
| **Totals for Cusip** | | | | | **2,175,000.00** | **2,143,223.25** | **2,101,302.30** | **2,149,124.03** | **47,821.73** | **0.00** |
| 74834LAY6 | QUEST DIAGNOSTIC INC | 4.70% | 03/30/2045 | 03/06/2015 | 725,000.00 | 710,898.75 | 649,183.85 | 722,502.38 | 73,318.53 | 0.00 |
| **Totals for Cusip** | | | | | **725,000.00** | **710,898.75** | **649,183.85** | **722,502.38** | **73,318.53** | **0.00** |
| 74834LAZ3 | QUEST DIAGNOSTIC INC | 3.45% | 06/01/2026 | 05/23/2016 | 470,000.00 | 468,698.10 | 468,698.10 | 463,579.80 | 0.00 | (5,118.30) |
| **Totals for Cusip** | | | | | **470,000.00** | **468,698.10** | **468,698.10** | **463,579.80** | **0.00** | **(5,118.30)** |
| 755111AJ0 | RAYTHEON CO | 6.75% | 03/15/2018 | 08/04/2008 | 800,000.00 | 843,144.00 | 886,464.00 | 849,433.60 | 0.00 | (37,030.40) |
| 755111AJ0 | RAYTHEON CO | 6.75% | 03/15/2018 | 09/23/2010 | 2,200,000.00 | 2,731,696.00 | 2,437,776.00 | 2,335,942.40 | 0.00 | (101,833.60) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **3,574,840.00** | **3,324,240.00** | **3,185,376.00** | **0.00** | **(138,864.00)** |
| 761713BC9 | REYNOLDS AMERICAN INC | 2.30% | 06/12/2018 | 06/09/2015 | 1,640,000.00 | 1,639,721.20 | 1,650,300.84 | 1,650,395.96 | 95.12 | 0.00 |
| **Totals for Cusip** | | | | | **1,640,000.00** | **1,639,721.20** | **1,650,300.84** | **1,650,395.96** | **95.12** | **0.00** |
| 771196BA9 | ROCHE HOLDINGS INC | 2.25% | 09/30/2019 | 09/22/2014 | 3,000,000.00 | 2,995,620.00 | 3,015,663.00 | 3,024,948.00 | 9,285.00 | 0.00 |
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,995,620.00** | **3,015,663.00** | **3,024,948.00** | **9,285.00** | **0.00** |
| 773903AC3 | ROCKWELL AUTOMATION INC | 5.20% | 01/15/2098 | 02/24/2012 | 575,000.00 | 574,637.75 | 576,909.58 | 570,416.10 | 0.00 | (6,493.48) |
| 773903AC3 | ROCKWELL AUTOMATION INC | 5.20% | 01/15/2098 | 02/24/2012 | 625,000.00 | 620,131.25 | 627,075.63 | 620,017.50 | 0.00 | (7,058.13) |
| **Totals for Cusip** | | | | | **1,200,000.00** | **1,194,769.00** | **1,203,985.21** | **1,190,433.60** | **0.00** | **(13,551.61)** |
| 773903AE9 | ROCKWELL AUTOMATION INC | 6.25% | 12/01/2037 | 02/12/2015 | 700,000.00 | 942,039.00 | 870,220.40 | 865,648.00 | 0.00 | (4,572.40) |
| **Totals for Cusip** | | | | | **700,000.00** | **942,039.00** | **870,220.40** | **865,648.00** | **0.00** | **(4,572.40)** |
| 776696AD8 | ROPER INDUSTRIES INC | 1.85% | 11/15/2017 | 11/15/2012 | 940,000.00 | 939,154.00 | 935,056.54 | 942,907.42 | 7,850.88 | 0.00 |
| **Totals for Cusip** | | | | | **940,000.00** | **939,154.00** | **935,056.54** | **942,907.42** | **7,850.88** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 776696AE6 | ROPER TECHNOLOGIES INC | 3.12% | 11/15/2022 | 06/03/2016 | 1,500,000.00 | 1,524,195.00 | 1,524,195.00 | 1,501,159.50 | 0.00 | (23,035.50) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,524,195.00** | **1,524,195.00** | **1,501,159.50** | **0.00** | **(23,035.50)** |
| 776743AB2 | ROPER TECHNOLOGIES INC | 3.85% | 12/15/2025 | 11/30/2015 | 1,100,000.00 | 1,098,174.00 | 1,095,070.90 | 1,113,512.40 | 18,441.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,100,000.00** | **1,098,174.00** | **1,095,070.90** | **1,113,512.40** | **18,441.50** | **0.00** |
| 776743AC0 | ROPER TECHNOLOGIES INC | 2.80% | 12/15/2021 | 12/08/2016 | 2,500,000.00 | 2,496,075.00 | 2,496,075.00 | 2,498,805.00 | 2,730.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,496,075.00** | **2,496,075.00** | **2,498,805.00** | **2,730.00** | **0.00** |
| 78349AAB9 | RWJ BARNABAS HEALTH | 3.95% | 07/01/2046 | 10/19/2016 | 1,095,000.00 | 1,095,000.00 | 1,095,000.00 | 1,008,540.99 | 0.00 | (86,459.01) |
| **Totals for Cusip** | | | | | **1,095,000.00** | **1,095,000.00** | **1,095,000.00** | **1,008,540.99** | **0.00** | **(86,459.01)** |
| 790849AM5 | ST JUDE MEDICAL INC | 2.80% | 09/15/2020 | 09/14/2015 | 1,805,000.00 | 1,804,169.70 | 1,805,682.29 | 1,815,124.25 | 9,441.96 | 0.00 |
| **Totals for Cusip** | | | | | **1,805,000.00** | **1,804,169.70** | **1,805,682.29** | **1,815,124.25** | **9,441.96** | **0.00** |
| 797440BL7 | SAN DIEGO GAS & ELECTRIC | 5.35% | 05/15/2040 | 05/10/2010 | 1,605,000.00 | 1,602,849.30 | 1,875,389.54 | 1,898,634.75 | 23,245.21 | 0.00 |
| **Totals for Cusip** | | | | | **1,605,000.00** | **1,602,849.30** | **1,875,389.54** | **1,898,634.75** | **23,245.21** | **0.00** |
| 797440BR4 | SAN DIEGO GAS & ELECTRIC | 3.60% | 09/01/2023 | 09/04/2013 | 625,000.00 | 624,900.00 | 650,667.50 | 654,268.13 | 3,600.63 | 0.00 |
| **Totals for Cusip** | | | | | **625,000.00** | **624,900.00** | **650,667.50** | **654,268.13** | **3,600.63** | **0.00** |
| 80283LAH6 | SANTANDER UK | 2.35% | 09/10/2019 | 09/03/2014 | 685,000.00 | 682,239.45 | 685,650.75 | 685,432.24 | 0.00 | (218.51) |
| **Totals for Cusip** | | | | | **685,000.00** | **682,239.45** | **685,650.75** | **685,432.24** | **0.00** | **(218.51)** |
| 806851AB7 | SCHLUMBERGER HLDGS CORP | 2.35% | 12/21/2018 | 12/10/2015 | 1,400,000.00 | 1,399,832.00 | 1,390,912.60 | 1,411,548.60 | 20,636.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,400,000.00** | **1,399,832.00** | **1,390,912.60** | **1,411,548.60** | **20,636.00** | **0.00** |
| 806851AE1 | SCHLUMBERGER HLDGS CORP | 3.62% | 12/21/2022 | 12/10/2015 | 1,300,000.00 | 1,298,245.00 | 1,284,169.90 | 1,347,440.90 | 63,271.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,300,000.00** | **1,298,245.00** | **1,284,169.90** | **1,347,440.90** | **63,271.00** | **0.00** |
| 81180WAP6 | SEAGATE HDD CAYMAN | 3.75% | 11/15/2018 | 10/31/2013 | 685,000.00 | 685,000.00 | 679,862.50 | 701,868.13 | 22,005.63 | 0.00 |
| **Totals for Cusip** | | | | | **685,000.00** | **685,000.00** | **679,862.50** | **701,868.13** | **22,005.63** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 81618TAA8 | SELECT INCOME REIT | 2.85% | 02/01/2018 | 01/29/2015 | 400,000.00 | 398,464.00 | 399,449.60 | 401,709.20 | 2,259.60 | 0.00 |
| **Totals for Cusip** | | | | | **400,000.00** | **398,464.00** | **399,449.60** | **401,709.20** | **2,259.60** | **0.00** |
| 822582BA9 | SHELL INTL FIN | 2.00% | 11/15/2018 | 10/30/2014 | 2,750,000.00 | 2,768,727.50 | 2,753,203.75 | 2,768,408.50 | 15,204.75 | 0.00 |
| **Totals for Cusip** | | | | | **2,750,000.00** | **2,768,727.50** | **2,753,203.75** | **2,768,408.50** | **15,204.75** | **0.00** |
| 82481LAA7 | SHIRE ACQ INV IRELAND DA | 1.90% | 09/23/2019 | 09/19/2016 | 2,000,000.00 | 1,998,380.00 | 1,998,380.00 | 1,974,644.00 | 0.00 | (23,736.00) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,998,380.00** | **1,998,380.00** | **1,974,644.00** | **0.00** | **(23,736.00)** |
| 82481LAC3 | SHIRE ACQ INV IRELAND DA | 2.88% | 09/23/2023 | 09/19/2016 | 1,255,000.00 | 1,254,836.85 | 1,254,836.85 | 1,192,810.99 | 0.00 | (62,025.86) |
| **Totals for Cusip** | | | | | **1,255,000.00** | **1,254,836.85** | **1,254,836.85** | **1,192,810.99** | **0.00** | **(62,025.86)** |
| 826200AD9 | SIEMENS FINACIERINGSMAT | 6.12% | 08/17/2026 | 11/18/2008 | 1,000,000.00 | 846,040.00 | 1,226,164.00 | 1,227,989.00 | 1,825.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **846,040.00** | **1,226,164.00** | **1,227,989.00** | **1,825.00** | **0.00** |
| 82620KAB9 | SIEMENS FINANCIERINGSMAT | 1.45% | 05/25/2018 | 05/18/2015 | 2,000,000.00 | 1,999,600.00 | 1,983,952.00 | 1,997,792.00 | 13,840.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,999,600.00** | **1,983,952.00** | **1,997,792.00** | **13,840.00** | **0.00** |
| 82620KAD5 | SIEMENS FINANCIERINGSMAT | 2.90% | 05/27/2022 | 05/18/2015 | 4,000,000.00 | 4,000,000.00 | 3,998,408.00 | 4,030,024.00 | 31,616.00 | 0.00 |
| **Totals for Cusip** | | | | | **4,000,000.00** | **4,000,000.00** | **3,998,408.00** | **4,030,024.00** | **31,616.00** | **0.00** |
| 82620KAJ2 | SIEMENS FINANCIERINGSMAT | 1.70% | 09/15/2021 | 09/23/2016 | 4,500,000.00 | 4,467,285.00 | 4,467,285.00 | 4,323,127.50 | 0.00 | (144,157.50) |
| **Totals for Cusip** | | | | | **4,500,000.00** | **4,467,285.00** | **4,467,285.00** | **4,323,127.50** | **0.00** | **(144,157.50)** |
| 82620KAL7 | SIEMENS FINANCIERINGSMAT | 2.35% | 10/15/2026 | 09/06/2016 | 2,500,000.00 | 2,492,825.00 | 2,492,825.00 | 2,314,020.00 | 0.00 | (178,805.00) |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,492,825.00** | **2,492,825.00** | **2,314,020.00** | **0.00** | **(178,805.00)** |
| 837004CJ7 | SOUTH CAROLINA ELECTRIC & GAS | 5.10% | 06/01/2065 | 05/19/2015 | 1,535,000.00 | 1,522,612.55 | 1,599,905.94 | 1,683,018.52 | 83,112.58 | 0.00 |
| **Totals for Cusip** | | | | | **1,535,000.00** | **1,522,612.55** | **1,599,905.94** | **1,683,018.52** | **83,112.58** | **0.00** |
| 844895AX0 | SOUTHWEST GAS HOLDINGS INC | 3.80% | 09/29/2046 | 09/26/2016 | 340,000.00 | 338,973.20 | 338,973.20 | 305,140.82 | 0.00 | (33,832.38) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **340,000.00** | **338,973.20** | **338,973.20** | **305,140.82** | **0.00** | **(33,832.38)** |
| 867229AE6 | SUNCOR ENERGY INC | 6.50% | 06/15/2038 | 09/29/2016 | 792,000.00 | 1,036,292.40 | 1,036,292.40 | 1,011,970.08 | 0.00 | (24,322.32) |
| **Totals for Cusip** | | | | | **792,000.00** | **1,036,292.40** | **1,036,292.40** | **1,011,970.08** | **0.00** | **(24,322.32)** |
| 86722TAB8 | SUNCOR ENERGY INC | 6.85% | 06/01/2039 | 04/27/2010 | 550,000.00 | 608,624.50 | 606,029.60 | 729,117.40 | 123,087.80 | 0.00 |
| **Totals for Cusip** | | | | | **550,000.00** | **608,624.50** | **606,029.60** | **729,117.40** | **123,087.80** | **0.00** |
| 86765BAQ2 | SUNOCO LOGISTICS PARTNER | 5.35% | 05/15/2045 | 11/12/2014 | 865,000.00 | 859,213.15 | 642,338.62 | 835,295.04 | 192,956.42 | 0.00 |
| **Totals for Cusip** | | | | | **865,000.00** | **859,213.15** | **642,338.62** | **835,295.04** | **192,956.42** | **0.00** |
| 87165BAD5 | SYNCHRONY FINANCIAL | 4.25% | 08/15/2024 | 08/06/2014 | 325,000.00 | 324,369.50 | 320,600.15 | 330,833.10 | 10,232.95 | 0.00 |
| **Totals for Cusip** | | | | | **325,000.00** | **324,369.50** | **320,600.15** | **330,833.10** | **10,232.95** | **0.00** |
| 87165BAE3 | SYNCHRONY FINANCIAL | 2.70% | 02/03/2020 | 01/26/2015 | 480,000.00 | 478,996.80 | 470,796.00 | 478,576.80 | 7,780.80 | 0.00 |
| **Totals for Cusip** | | | | | **480,000.00** | **478,996.80** | **470,796.00** | **478,576.80** | **7,780.80** | **0.00** |
| 871829AJ6 | SYSCO CORP | 5.38% | 09/21/2035 | 02/21/2013 | 1,500,000.00 | 1,805,400.00 | 1,655,103.00 | 1,640,265.00 | 0.00 | (14,838.00) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,805,400.00** | **1,655,103.00** | **1,640,265.00** | **0.00** | **(14,838.00)** |
| 871829AY3 | SYSCO CORP | 4.85% | 10/01/2045 | 09/23/2015 | 265,000.00 | 264,790.65 | 275,702.82 | 281,088.95 | 5,386.13 | 0.00 |
| **Totals for Cusip** | | | | | **265,000.00** | **264,790.65** | **275,702.82** | **281,088.95** | **5,386.13** | **0.00** |
| 875127AW2 | TAMPA ELECTRIC | 6.15% | 05/15/2037 | 05/22/2007 | 1,755,000.00 | 1,745,049.15 | 2,110,076.87 | 2,153,746.53 | 43,669.66 | 0.00 |
| **Totals for Cusip** | | | | | **1,755,000.00** | **1,745,049.15** | **2,110,076.87** | **2,153,746.53** | **43,669.66** | **0.00** |
| 875127BC5 | TAMPA ELECTRIC | 4.35% | 05/15/2044 | 05/12/2014 | 1,830,000.00 | 1,828,773.90 | 1,792,190.37 | 1,830,656.97 | 38,466.60 | 0.00 |
| **Totals for Cusip** | | | | | **1,830,000.00** | **1,828,773.90** | **1,792,190.37** | **1,830,656.97** | **38,466.60** | **0.00** |
| 875127BD3 | TAMPA ELECTRIC | 4.20% | 05/15/2045 | 05/15/2015 | 200,000.00 | 199,628.00 | 193,338.60 | 196,013.60 | 2,675.00 | 0.00 |
| **Totals for Cusip** | | | | | **200,000.00** | **199,628.00** | **193,338.60** | **196,013.60** | **2,675.00** | **0.00** |
| 880591DZ2 | TENNESSEE VALLEY AUTHORITY | 5.38% | 04/01/2056 | 03/29/2006 | 3,975,000.00 | 3,952,422.00 | 4,736,538.45 | 4,970,852.78 | 234,314.33 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **3,975,000.00** | **3,952,422.00** | **4,736,538.45** | **4,970,852.78** | **234,314.33** | **0.00** |
| 88059FBG5 | TENNESSEE VALLEY AUTHORITY | 0.00% | 05/01/2030 | 07/19/2005 | 3,444,000.00 | 1,035,960.68 | 2,037,229.32 | 2,128,137.14 | 90,907.82 | 0.00 |
| 88059FBG5 | TENNESSEE VALLEY AUTHORITY | 0.00% | 05/01/2030 | 03/08/2016 | 1,380,000.00 | 876,493.20 | 876,493.20 | 852,737.88 | 0.00 | (23,755.32) |
| **Totals for Cusip** | | | | | **4,824,000.00** | **1,912,453.88** | **2,913,722.52** | **2,980,875.02** | **90,907.82** | **(23,755.32)** |
| 88167AAC5 | TEVA PHARMACEUTICALS NE | 2.20% | 07/21/2021 | 07/18/2016 | 3,325,000.00 | 3,319,513.75 | 3,319,513.75 | 3,180,984.28 | 0.00 | (138,529.47) |
| **Totals for Cusip** | | | | | **3,325,000.00** | **3,319,513.75** | **3,319,513.75** | **3,180,984.28** | **0.00** | **(138,529.47)** |
| 883203BL4 | TEXTRON INC | 5.60% | 12/01/2017 | 11/29/2007 | 1,900,000.00 | 1,899,867.00 | 2,019,458.70 | 1,967,223.90 | 0.00 | (52,234.80) |
| 883203BL4 | TEXTRON INC | 5.60% | 12/01/2017 | 11/29/2007 | 145,000.00 | 145,265.35 | 154,116.59 | 150,130.25 | 0.00 | (3,986.34) |
| **Totals for Cusip** | | | | | **2,045,000.00** | **2,045,132.35** | **2,173,575.29** | **2,117,354.15** | **0.00** | **(56,221.14)** |
| 883203BT7 | TEXTRON INC | 3.65% | 03/01/2021 | 01/23/2014 | 340,000.00 | 339,442.40 | 342,120.58 | 349,271.12 | 7,150.54 | 0.00 |
| 883203BT7 | TEXTRON INC | 3.65% | 03/01/2021 | 01/29/2015 | 1,238,000.00 | 1,289,723.64 | 1,245,721.41 | 1,271,757.78 | 26,036.37 | 0.00 |
| **Totals for Cusip** | | | | | **1,578,000.00** | **1,629,166.04** | **1,587,841.99** | **1,621,028.90** | **33,186.91** | **0.00** |
| 883203BU4 | TEXTRON INC | 4.30% | 03/01/2024 | 05/22/2014 | 750,000.00 | 777,405.00 | 763,891.50 | 777,950.25 | 14,058.75 | 0.00 |
| **Totals for Cusip** | | | | | **750,000.00** | **777,405.00** | **763,891.50** | **777,950.25** | **14,058.75** | **0.00** |
| 883203BW0 | TEXTRON INC | 4.00% | 03/15/2026 | 03/04/2016 | 440,000.00 | 436,664.80 | 436,664.80 | 440,524.04 | 3,859.24 | 0.00 |
| **Totals for Cusip** | | | | | **440,000.00** | **436,664.80** | **436,664.80** | **440,524.04** | **3,859.24** | **0.00** |
| 883556BN1 | THERMO FISHER SCIENTIFIC INC | 3.00% | 04/15/2023 | 04/04/2016 | 1,020,000.00 | 1,015,022.40 | 1,015,022.40 | 1,002,524.34 | 0.00 | (12,498.06) |
| **Totals for Cusip** | | | | | **1,020,000.00** | **1,015,022.40** | **1,015,022.40** | **1,002,524.34** | **0.00** | **(12,498.06)** |
| 883556BR2 | THERMO FISHER SCIENTIFIC INC | 2.95% | 09/19/2026 | 09/14/2016 | 850,000.00 | 839,689.50 | 839,689.50 | 802,612.50 | 0.00 | (37,077.00) |
| **Totals for Cusip** | | | | | **850,000.00** | **839,689.50** | **839,689.50** | **802,612.50** | **0.00** | **(37,077.00)** |
| 887315AM1 | TIME WARNER COS INC | 9.15% | 02/01/2023 | 01/19/2006 | 375,000.00 | 460,886.25 | 486,540.75 | 480,918.00 | 0.00 | (5,622.75) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 887315AM1 | TIME WARNER COS INC | 9.15% | 02/01/2023 | 08/31/2009 | 285,000.00 | 346,038.45 | 369,770.97 | 365,497.68 | 0.00 | (4,273.29) |
| 887315AM1 | TIME WARNER COS INC | 9.15% | 02/01/2023 | 10/01/2010 | 250,000.00 | 341,020.00 | 324,360.50 | 320,612.00 | 0.00 | (3,748.50) |
| **Totals for Cusip** | | | | | **910,000.00** | **1,147,944.70** | **1,180,672.22** | **1,167,027.68** | **0.00** | **(13,644.54)** |
| 887315BH1 | TIME WARNER COS INC | 7.57% | 02/01/2024 | 09/30/2008 | 425,000.00 | 373,889.50 | 519,692.98 | 525,552.88 | 5,859.90 | 0.00 |
| 887315BH1 | TIME WARNER COS INC | 7.57% | 02/01/2024 | 10/28/2008 | 430,000.00 | 353,804.00 | 525,807.01 | 531,735.85 | 5,928.84 | 0.00 |
| 887315BH1 | TIME WARNER COS INC | 7.57% | 02/01/2024 | 05/02/2012 | 425,000.00 | 551,097.50 | 519,692.98 | 525,552.88 | 5,859.90 | 0.00 |
| **Totals for Cusip** | | | | | **1,280,000.00** | **1,278,791.00** | **1,565,192.97** | **1,582,841.61** | **17,648.64** | **0.00** |
| 887317BA2 | TIME WARNER INC | 2.95% | 07/15/2026 | 05/05/2016 | 1,335,000.00 | 1,317,671.70 | 1,317,671.70 | 1,243,581.87 | 0.00 | (74,089.83) |
| **Totals for Cusip** | | | | | **1,335,000.00** | **1,317,671.70** | **1,317,671.70** | **1,243,581.87** | **0.00** | **(74,089.83)** |
| 887317BB0 | TIME WARNER INC | 3.80% | 02/15/2027 | 11/29/2016 | 445,000.00 | 443,286.75 | 443,286.75 | 442,472.85 | 0.00 | (813.90) |
| **Totals for Cusip** | | | | | **445,000.00** | **443,286.75** | **443,286.75** | **442,472.85** | **0.00** | **(813.90)** |
| 891490AT1 | TOSCO CORP | 8.12% | 02/15/2030 | 08/24/2005 | 1,200,000.00 | 1,669,812.00 | 1,500,255.60 | 1,644,159.60 | 143,904.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,200,000.00** | **1,669,812.00** | **1,500,255.60** | **1,644,159.60** | **143,904.00** | **0.00** |
| 893939AE8 | TRAVELERS PROP CASUALTY | 7.75% | 04/15/2026 | 12/03/2010 | 2,400,000.00 | 2,962,680.00 | 3,142,192.80 | 3,152,097.60 | 9,904.80 | 0.00 |
| 893939AE8 | TRAVELERS PROP CASUALTY | 7.75% | 04/15/2026 | 07/23/2015 | 710,000.00 | 948,936.30 | 929,565.37 | 932,495.54 | 2,930.17 | 0.00 |
| **Totals for Cusip** | | | | | **3,110,000.00** | **3,911,616.30** | **4,071,758.17** | **4,084,593.14** | **12,834.97** | **0.00** |
| 89837RAD4 | DARTMOUTH COLLEGE | 3.47% | 06/01/2046 | 04/05/2016 | 750,000.00 | 749,962.50 | 749,962.50 | 704,382.00 | 0.00 | (45,580.50) |
| **Totals for Cusip** | | | | | **750,000.00** | **749,962.50** | **749,962.50** | **704,382.00** | **0.00** | **(45,580.50)** |
| 899043AA1 | TUFTS UNIVERSITY | 5.02% | 04/15/2112 | 03/22/2012 | 1,940,000.00 | 1,940,000.00 | 1,996,033.02 | 2,025,088.40 | 29,055.38 | 0.00 |
| **Totals for Cusip** | | | | | **1,940,000.00** | **1,940,000.00** | **1,996,033.02** | **2,025,088.40** | **29,055.38** | **0.00** |
| 90131HAS4 | 21ST CENTURY FOX AMERICA | 8.88% | 04/26/2023 | 04/06/2015 | 500,000.00 | 518,648.20 | 654,046.00 | 650,535.50 | 0.00 | (3,510.50) |
| 90131HAS4 | 21ST CENTURY FOX AMERICA | 8.88% | 04/26/2023 | 04/06/2015 | 15,000.00 | 18,350.24 | 19,621.38 | 19,516.07 | 0.00 | (105.31) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 90131HAS4 | 21ST CENTURY FOX AMERICA | 8.88% | 04/26/2023 | 04/06/2015 | 1,585,000.00 | 1,847,075.04 | 2,073,325.82 | 2,062,197.54 | 0.00 | (11,128.28) |
| **Totals for Cusip** | | | | | **2,100,000.00** | **2,384,073.48** | **2,746,993.20** | **2,732,249.11** | **0.00** | **(14,744.09)** |
| 90131HBB0 | 21ST CENTURY FOX AMERICA | 7.28% | 06/30/2028 | 04/06/2015 | 500,000.00 | 532,495.31 | 599,838.50 | 632,335.00 | 32,496.50 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **532,495.31** | **599,838.50** | **632,335.00** | **32,496.50** | **0.00** |
| 90131HBD6 | 21ST CENTURY FOX AMERICA | 6.55% | 03/15/2033 | 04/06/2015 | 520,000.00 | 529,336.12 | 592,630.48 | 631,226.44 | 38,595.96 | 0.00 |
| **Totals for Cusip** | | | | | **520,000.00** | **529,336.12** | **592,630.48** | **631,226.44** | **38,595.96** | **0.00** |
| 902133AF4 | TYCO ELECTRONICS GROUP | 6.55% | 10/01/2017 | 08/25/2011 | 450,000.00 | 536,346.00 | 484,957.80 | 466,762.50 | 0.00 | (18,195.30) |
| 902133AF4 | TYCO ELECTRONICS GROUP | 6.55% | 10/01/2017 | 01/19/2012 | 1,125,000.00 | 1,305,045.00 | 1,212,394.50 | 1,166,906.25 | 0.00 | (45,488.25) |
| 902133AF4 | TYCO ELECTRONICS GROUP | 6.55% | 10/01/2017 | 01/31/2012 | 1,075,000.00 | 1,274,434.00 | 1,158,510.30 | 1,115,043.75 | 0.00 | (43,466.55) |
| 902133AF4 | TYCO ELECTRONICS GROUP | 6.55% | 10/01/2017 | 05/28/2014 | 1,450,000.00 | 1,687,800.00 | 1,562,641.80 | 1,504,012.50 | 0.00 | (58,629.30) |
| **Totals for Cusip** | | | | | **4,100,000.00** | **4,803,625.00** | **4,418,504.40** | **4,252,725.00** | **0.00** | **(165,779.40)** |
| 902133AK3 | TYCO ELECTRONICS GROUP | 4.88% | 01/15/2021 | 12/15/2010 | 740,000.00 | 735,722.80 | 798,160.30 | 799,272.52 | 1,112.22 | 0.00 |
| **Totals for Cusip** | | | | | **740,000.00** | **735,722.80** | **798,160.30** | **799,272.52** | **1,112.22** | **0.00** |
| 902133AM9 | TYCO ELECTRONICS GROUP | 3.50% | 02/03/2022 | 12/16/2013 | 1,025,000.00 | 982,913.50 | 1,043,610.93 | 1,054,726.02 | 11,115.09 | 0.00 |
| **Totals for Cusip** | | | | | **1,025,000.00** | **982,913.50** | **1,043,610.93** | **1,054,726.02** | **11,115.09** | **0.00** |
| 902133AN7 | TYCO ELECTRONICS GROUP | 2.38% | 12/17/2018 | 11/20/2013 | 515,000.00 | 512,388.95 | 514,289.82 | 519,967.18 | 5,677.36 | 0.00 |
| **Totals for Cusip** | | | | | **515,000.00** | **512,388.95** | **514,289.82** | **519,967.18** | **5,677.36** | **0.00** |
| 902133AT4 | TYCO ELECTRONICS GROUP | 3.70% | 02/15/2026 | 01/25/2016 | 315,000.00 | 314,234.55 | 314,234.55 | 321,559.25 | 7,324.70 | 0.00 |
| **Totals for Cusip** | | | | | **315,000.00** | **314,234.55** | **314,234.55** | **321,559.25** | **7,324.70** | **0.00** |
| 902494AW3 | TYSON FOODS INC | 2.65% | 08/15/2019 | 08/05/2014 | 395,000.00 | 394,739.30 | 395,218.83 | 398,765.14 | 3,546.31 | 0.00 |
| **Totals for Cusip** | | | | | **395,000.00** | **394,739.30** | **395,218.83** | **398,765.14** | **3,546.31** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 90261XHC9 | UBS AG STAMFORD CT | 1.38% | 08/14/2017 | 08/11/2014 | 3,450,000.00 | 3,438,891.00 | 3,428,713.50 | 3,448,871.85 | 20,158.35 | 0.00 |
| **Totals for Cusip** | | | | | **3,450,000.00** | **3,438,891.00** | **3,428,713.50** | **3,448,871.85** | **20,158.35** | **0.00** |
| 90261XHL9 | UBS AG STAMFORD CT | 1.38% | 06/01/2017 | 05/27/2015 | 1,000,000.00 | 999,060.00 | 995,235.00 | 999,766.00 | 4,531.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **999,060.00** | **995,235.00** | **999,766.00** | **4,531.00** | **0.00** |
| 903280AD7 | USAA CAPITAL CORP | 2.12% | 06/03/2019 | 05/05/2014 | 2,800,000.00 | 2,799,860.00 | 2,797,676.00 | 2,813,325.20 | 15,649.20 | 0.00 |
| **Totals for Cusip** | | | | | **2,800,000.00** | **2,799,860.00** | **2,797,676.00** | **2,813,325.20** | **15,649.20** | **0.00** |
| 904764AU1 | UNILEVER CAPITAL CORP | 2.00% | 07/28/2026 | 07/25/2016 | 1,330,000.00 | 1,308,946.10 | 1,308,946.10 | 1,214,420.34 | 0.00 | (94,525.76) |
| **Totals for Cusip** | | | | | **1,330,000.00** | **1,308,946.10** | **1,308,946.10** | **1,214,420.34** | **0.00** | **(94,525.76)** |
| 90521APJ1 | UNION BANK NA | 2.62% | 09/26/2018 | 09/19/2013 | 900,000.00 | 899,793.00 | 908,639.10 | 909,837.00 | 1,197.90 | 0.00 |
| **Totals for Cusip** | | | | | **900,000.00** | **899,793.00** | **908,639.10** | **909,837.00** | **1,197.90** | **0.00** |
| 906548CK6 | UNION ELECTRIC CO | 3.50% | 04/15/2024 | 02/11/2016 | 1,300,000.00 | 1,380,015.00 | 1,380,015.00 | 1,338,092.60 | 0.00 | (41,922.40) |
| **Totals for Cusip** | | | | | **1,300,000.00** | **1,380,015.00** | **1,380,015.00** | **1,338,092.60** | **0.00** | **(41,922.40)** |
| 907818DP0 | UNION PACIFIC CORP | 4.25% | 04/15/2043 | 03/12/2013 | 1,860,000.00 | 1,834,108.80 | 1,864,116.18 | 1,915,677.24 | 51,561.06 | 0.00 |
| 907818DP0 | UNION PACIFIC CORP | 4.25% | 04/15/2043 | 05/23/2016 | 410,000.00 | 433,849.70 | 433,849.70 | 422,272.94 | 0.00 | (11,576.76) |
| **Totals for Cusip** | | | | | **2,270,000.00** | **2,267,958.50** | **2,297,965.88** | **2,337,950.18** | **51,561.06** | **(11,576.76)** |
| 907818EG9 | UNION PACIFIC CORP | 4.38% | 11/15/2065 | 10/26/2015 | 430,000.00 | 412,984.90 | 398,599.25 | 427,627.26 | 29,028.01 | 0.00 |
| 907818EG9 | UNION PACIFIC CORP | 4.38% | 11/15/2065 | 02/25/2016 | 1,000,000.00 | 951,060.00 | 951,060.00 | 994,482.00 | 43,422.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,430,000.00** | **1,364,044.90** | **1,349,659.25** | **1,422,109.26** | **72,450.01** | **0.00** |
| 909319AA3 | UNITED AIR 2013-1 A | 4.30% | 02/15/2027 | 08/01/2013 | 599,933.87 | 599,933.87 | 620,931.55 | 617,931.89 | 0.00 | (2,999.66) |
| **Totals for Cusip** | | | | | **599,933.87** | **599,933.87** | **620,931.55** | **617,931.89** | **0.00** | **(2,999.66)** |
| 911312AK2 | UNITED PARCEL SERVICE | 5.12% | 04/01/2019 | 06/04/2013 | 3,100,000.00 | 3,628,798.00 | 3,420,747.70 | 3,329,074.50 | 0.00 | (91,673.20) |
| **Totals for Cusip** | | | | | **3,100,000.00** | **3,628,798.00** | **3,420,747.70** | **3,329,074.50** | **0.00** | **(91,673.20)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 911312AN6 | UNITED PARCEL SERVICE | 4.88% | 11/15/2040 | 09/23/2015 | 480,000.00 | 534,768.00 | 532,241.28 | 548,977.92 | 16,736.64 | 0.00 |
| **Totals for Cusip** | | | | | **480,000.00** | **534,768.00** | **532,241.28** | **548,977.92** | **16,736.64** | **0.00** |
| 9128334S6 | US TREASURY STRIP | 0.00% | 08/15/2031 | 02/27/2012 | 25,000,000.00 | 13,856,250.00 | 16,030,200.00 | 16,446,075.00 | 415,875.00 | 0.00 |
| 9128334S6 | US TREASURY STRIP | 0.00% | 08/15/2031 | 12/24/2013 | 5,000,000.00 | 2,518,500.00 | 3,206,040.00 | 3,289,215.00 | 83,175.00 | 0.00 |
| 9128334S6 | US TREASURY STRIP | 0.00% | 08/15/2031 | 06/09/2014 | 8,280,000.00 | 4,623,634.80 | 5,309,202.24 | 5,446,940.04 | 137,737.80 | 0.00 |
| **Totals for Cusip** | | | | | **38,280,000.00** | **20,998,384.80** | **24,545,442.24** | **25,182,230.04** | **636,787.80** | **0.00** |
| 913017AR0 | UNITED TECHNOLOGIES | 8.88% | 11/15/2019 | 10/01/2009 | 1,000,000.00 | 1,354,070.00 | 1,228,476.00 | 1,186,922.00 | 0.00 | (41,554.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,354,070.00** | **1,228,476.00** | **1,186,922.00** | **0.00** | **(41,554.00)** |
| 913017AS8 | UNITED TECHNOLOGIES | 8.75% | 03/01/2021 | 12/02/2009 | 325,000.00 | 437,290.75 | 417,216.48 | 404,538.55 | 0.00 | (12,677.93) |
| **Totals for Cusip** | | | | | **325,000.00** | **437,290.75** | **417,216.48** | **404,538.55** | **0.00** | **(12,677.93)** |
| 913017BK4 | UNITED TECHNOLOGIES | 6.05% | 06/01/2036 | 05/23/2006 | 495,000.00 | 491,401.35 | 593,573.81 | 620,001.36 | 26,427.55 | 0.00 |
| 913017BK4 | UNITED TECHNOLOGIES | 6.05% | 06/01/2036 | 01/07/2010 | 180,000.00 | 193,057.20 | 215,845.02 | 225,455.04 | 9,610.02 | 0.00 |
| 913017BK4 | UNITED TECHNOLOGIES | 6.05% | 06/01/2036 | 10/20/2010 | 225,000.00 | 262,246.50 | 269,806.28 | 281,818.80 | 12,012.52 | 0.00 |
| **Totals for Cusip** | | | | | **900,000.00** | **946,705.05** | **1,079,225.11** | **1,127,275.20** | **48,050.09** | **0.00** |
| 913017BZ1 | UNITED TECHNOLOGIES | 1.78% | 05/04/2018 | 04/29/2015 | 3,800,000.00 | 3,814,250.00 | 3,761,639.00 | 3,800,828.40 | 39,189.40 | 0.00 |
| **Totals for Cusip** | | | | | **3,800,000.00** | **3,814,250.00** | **3,761,639.00** | **3,800,828.40** | **39,189.40** | **0.00** |
| 91324PAX0 | UNITEDHEALTH GROUP INC | 6.50% | 06/15/2037 | 02/27/2008 | 1,430,000.00 | 1,414,128.46 | 1,795,090.44 | 1,837,795.96 | 42,705.52 | 0.00 |
| **Totals for Cusip** | | | | | **1,430,000.00** | **1,414,128.46** | **1,795,090.44** | **1,837,795.96** | **42,705.52** | **0.00** |
| 91324PBU5 | UNITEDHEALTH GROUP INC | 4.62% | 11/15/2041 | 05/05/2016 | 335,000.00 | 372,603.75 | 372,603.75 | 353,808.91 | 0.00 | (18,794.84) |
| **Totals for Cusip** | | | | | **335,000.00** | **372,603.75** | **372,603.75** | **353,808.91** | **0.00** | **(18,794.84)** |
| 91324PCM2 | UNITEDHEALTH GROUP INC | 2.70% | 07/15/2020 | 07/20/2015 | 1,050,000.00 | 1,049,370.00 | 1,061,000.85 | 1,065,797.25 | 4,796.40 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,050,000.00** | **1,049,370.00** | **1,061,000.85** | **1,065,797.25** | **4,796.40** | **0.00** |
| 91324PCP5 | UNITEDHEALTH GROUP INC | 3.75% | 07/15/2025 | 07/20/2015 | 725,000.00 | 723,035.25 | 747,385.10 | 750,544.65 | 3,159.55 | 0.00 |
| **Totals for Cusip** | | | | | **725,000.00** | **723,035.25** | **747,385.10** | **750,544.65** | **3,159.55** | **0.00** |
| 91324PCR1 | UNITEDHEALTH GROUP INC | 4.75% | 07/15/2045 | 07/20/2015 | 140,000.00 | 139,424.60 | 147,460.60 | 154,226.52 | 6,765.92 | 0.00 |
| **Totals for Cusip** | | | | | **140,000.00** | **139,424.60** | **147,460.60** | **154,226.52** | **6,765.92** | **0.00** |
| 91481CAA8 | UNIVERSITY OF PENNSYLVANIA | 4.67% | 09/01/2112 | 03/29/2012 | 900,000.00 | 900,000.00 | 903,675.60 | 889,727.40 | 0.00 | (13,948.20) |
| **Totals for Cusip** | | | | | **900,000.00** | **900,000.00** | **903,675.60** | **889,727.40** | **0.00** | **(13,948.20)** |
| 914886AB2 | UNIV OF SOUTHERN CALIFORNIA | 3.03% | 10/01/2039 | 08/15/2016 | 3,605,000.00 | 3,605,000.00 | 3,605,000.00 | 3,201,881.69 | 0.00 | (403,118.31) |
| **Totals for Cusip** | | | | | **3,605,000.00** | **3,605,000.00** | **3,605,000.00** | **3,201,881.69** | **0.00** | **(403,118.31)** |
| 92276MBA2 | VENTAS REALTY LP/CAP CRP | 2.00% | 02/15/2018 | 12/06/2012 | 435,000.00 | 433,864.65 | 432,875.90 | 435,895.23 | 3,019.33 | 0.00 |
| **Totals for Cusip** | | | | | **435,000.00** | **433,864.65** | **432,875.90** | **435,895.23** | **3,019.33** | **0.00** |
| 92343VAW4 | VERIZON COMMUNICATIONS | 6.00% | 04/01/2041 | 04/10/2013 | 455,000.00 | 548,930.20 | 491,481.90 | 522,602.99 | 31,121.09 | 0.00 |
| **Totals for Cusip** | | | | | **455,000.00** | **548,930.20** | **491,481.90** | **522,602.99** | **31,121.09** | **0.00** |
| 92343VBC7 | VERIZON COMMUNICATIONS | 3.50% | 11/01/2021 | 03/25/2014 | 800,000.00 | 806,096.00 | 816,799.20 | 825,739.20 | 8,940.00 | 0.00 |
| **Totals for Cusip** | | | | | **800,000.00** | **806,096.00** | **816,799.20** | **825,739.20** | **8,940.00** | **0.00** |
| 92343VCX0 | VERIZON COMMUNICATIONS | 4.52% | 09/15/2048 | 11/02/2016 | 3,000,000.00 | 3,011,970.00 | 3,011,970.00 | 2,876,736.00 | 0.00 | (135,234.00) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **3,011,970.00** | **3,011,970.00** | **2,876,736.00** | **0.00** | **(135,234.00)** |
| 927804FC3 | VIRGINIA ELECTRIC & POWER | 5.95% | 09/15/2017 | 05/08/2008 | 950,000.00 | 978,367.00 | 1,021,055.25 | 978,854.35 | 0.00 | (42,200.90) |
| 927804FC3 | VIRGINIA ELECTRIC & POWER | 5.95% | 09/15/2017 | 08/14/2009 | 685,000.00 | 743,615.45 | 736,234.58 | 705,805.51 | 0.00 | (30,429.07) |
| **Totals for Cusip** | | | | | **1,635,000.00** | **1,721,982.45** | **1,757,289.83** | **1,684,659.86** | **0.00** | **(72,629.97)** |
| 927804FR0 | VIRGINIA ELECTRIC & POWER | 4.45% | 02/15/2044 | 02/04/2014 | 540,000.00 | 535,744.80 | 555,407.82 | 566,927.64 | 11,519.82 | 0.00 |
| **Totals for Cusip** | | | | | **540,000.00** | **535,744.80** | **555,407.82** | **566,927.64** | **11,519.82** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 928668AA0 | VOLKSWAGEN GROUP AMERICA | 1.25% | 05/23/2017 | 05/15/2014 | 1,800,000.00 | 1,798,884.00 | 1,756,971.00 | 1,797,084.00 | 40,113.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,800,000.00** | **1,798,884.00** | **1,756,971.00** | **1,797,084.00** | **40,113.00** | **0.00** |
| 928670AK4 | VOLKSWAGEN INTL FIN | 2.38% | 03/22/2017 | 05/12/2015 | 1,000,000.00 | 1,023,870.00 | 994,964.00 | 1,002,250.00 | 7,286.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,023,870.00** | **994,964.00** | **1,002,250.00** | **7,286.00** | **0.00** |
| 92890HAB8 | WEA FINANCE LLC / WESTFIEL | 2.70% | 09/17/2019 | 09/10/2014 | 1,600,000.00 | 1,596,800.00 | 1,586,819.20 | 1,618,315.20 | 31,496.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,600,000.00** | **1,596,800.00** | **1,586,819.20** | **1,618,315.20** | **31,496.00** | **0.00** |
| 93884PDW7 | WASHINGTON GAS AND LIGHT | 3.80% | 09/15/2046 | 09/13/2016 | 695,000.00 | 695,000.00 | 695,000.00 | 654,134.00 | 0.00 | (40,866.00) |
| **Totals for Cusip** | | | | | **695,000.00** | **695,000.00** | **695,000.00** | **654,134.00** | **0.00** | **(40,866.00)** |
| 94974BGU8 | WELLS FARGO AND CO | 4.75% | 12/07/2046 | 12/01/2016 | 940,000.00 | 938,214.00 | 938,214.00 | 953,964.64 | 15,750.64 | 0.00 |
| **Totals for Cusip** | | | | | **940,000.00** | **938,214.00** | **938,214.00** | **953,964.64** | **15,750.64** | **0.00** |
| 95709TAJ9 | WESTAR ENERGY | 4.10% | 04/01/2043 | 05/12/2014 | 1,690,000.00 | 1,633,807.50 | 1,641,377.01 | 1,692,420.08 | 51,043.07 | 0.00 |
| **Totals for Cusip** | | | | | **1,690,000.00** | **1,633,807.50** | **1,641,377.01** | **1,692,420.08** | **51,043.07** | **0.00** |
| 960386AJ9 | WABTEC | 3.45% | 11/15/2026 | 10/31/2016 | 1,175,000.00 | 1,174,588.75 | 1,174,588.75 | 1,129,482.85 | 0.00 | (45,105.90) |
| **Totals for Cusip** | | | | | **1,175,000.00** | **1,174,588.75** | **1,174,588.75** | **1,129,482.85** | **0.00** | **(45,105.90)** |
| 962166AT1 | WEYERHAEUSER CO | 8.50% | 01/15/2025 | 09/09/2013 | 650,000.00 | 798,882.50 | 834,067.65 | 840,472.75 | 6,405.10 | 0.00 |
| **Totals for Cusip** | | | | | **650,000.00** | **798,882.50** | **834,067.65** | **840,472.75** | **6,405.10** | **0.00** |
| 963320AQ9 | WHIRLPOOL CORP | 2.40% | 03/01/2019 | 02/20/2014 | 540,000.00 | 538,779.60 | 537,851.88 | 542,083.32 | 4,231.44 | 0.00 |
| **Totals for Cusip** | | | | | **540,000.00** | **538,779.60** | **537,851.88** | **542,083.32** | **4,231.44** | **0.00** |
| 976656CC0 | WISCONSIN ELECTRIC POWER | 4.25% | 12/15/2019 | 12/08/2009 | 2,805,000.00 | 2,795,967.90 | 3,012,959.90 | 2,982,949.20 | 0.00 | (30,010.70) |
| **Totals for Cusip** | | | | | **2,805,000.00** | **2,795,967.90** | **3,012,959.90** | **2,982,949.20** | **0.00** | **(30,010.70)** |
| 976826BF3 | WISCONSIN POWER & LIGHT | 7.60% | 10/01/2038 | 10/01/2008 | 1,870,000.00 | 1,837,536.80 | 2,692,863.58 | 2,741,844.49 | 48,980.91 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,870,000.00** | **1,837,536.80** | **2,692,863.58** | **2,741,844.49** | **48,980.91** | **0.00** |
| 983024AF7 | WYETH | 6.45% | 02/01/2024 | 07/11/2016 | 1,000,000.00 | 1,291,070.00 | 1,291,070.00 | 1,217,635.00 | 0.00 | (73,435.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,291,070.00** | **1,291,070.00** | **1,217,635.00** | **0.00** | **(73,435.00)** |
| 983024AN0 | WYETH | 5.95% | 04/01/2037 | 02/23/2010 | 815,000.00 | 847,388.10 | 969,061.08 | 1,025,634.31 | 56,573.23 | 0.00 |
| 983024AN0 | WYETH | 5.95% | 04/01/2037 | 09/16/2010 | 480,000.00 | 552,566.40 | 570,735.36 | 604,054.56 | 33,319.20 | 0.00 |
| 983024AN0 | WYETH | 5.95% | 04/01/2037 | 10/21/2016 | 750,000.00 | 992,595.00 | 992,595.00 | 943,835.25 | 0.00 | (48,759.75) |
| **Totals for Cusip** | | | | | **2,045,000.00** | **2,392,549.50** | **2,532,391.44** | **2,573,524.12** | **89,892.43** | **(48,759.75)** |
| 98372PAM0 | XL CAPITAL LTD | 5.75% | 10/01/2021 | 09/27/2011 | 1,150,000.00 | 1,150,000.00 | 1,281,495.60 | 1,278,031.80 | 0.00 | (3,463.80) |
| 98372PAM0 | XL CAPITAL LTD | 5.75% | 10/01/2021 | 10/08/2015 | 400,000.00 | 454,904.00 | 445,737.60 | 444,532.80 | 0.00 | (1,204.80) |
| **Totals for Cusip** | | | | | **1,550,000.00** | **1,604,904.00** | **1,727,233.20** | **1,722,564.60** | **0.00** | **(4,668.60)** |
| 984121BQ5 | XEROX CORP | 6.75% | 02/01/2017 | 06/18/2010 | 345,000.00 | 387,445.35 | 361,533.78 | 346,246.14 | 0.00 | (15,287.64) |
| **Totals for Cusip** | | | | | **345,000.00** | **387,445.35** | **361,533.78** | **346,246.14** | **0.00** | **(15,287.64)** |
| 98419MAB6 | XYLEM INC | 4.88% | 10/01/2021 | 07/16/2012 | 4,525,000.00 | 4,522,005.39 | 4,809,826.13 | 4,885,063.30 | 75,237.17 | 0.00 |
| **Totals for Cusip** | | | | | **4,525,000.00** | **4,522,005.39** | **4,809,826.13** | **4,885,063.30** | **75,237.17** | **0.00** |
| 98419MAK6 | XYLEM INC | 4.38% | 11/01/2046 | 10/03/2016 | 205,000.00 | 202,861.85 | 202,861.85 | 201,940.38 | 0.00 | (921.47) |
| **Totals for Cusip** | | | | | **205,000.00** | **202,861.85** | **202,861.85** | **201,940.38** | **0.00** | **(921.47)** |
| 98420EAB1 | XLIT LTD | 5.25% | 12/15/2043 | 11/18/2013 | 280,000.00 | 279,356.00 | 289,603.72 | 289,348.36 | 0.00 | (255.36) |
| 98420EAB1 | XLIT LTD | 5.25% | 12/15/2043 | 08/20/2015 | 320,000.00 | 343,907.20 | 330,975.68 | 330,683.84 | 0.00 | (291.84) |
| **Totals for Cusip** | | | | | **600,000.00** | **623,263.20** | **620,579.40** | **620,032.20** | **0.00** | **(547.20)** |
| 98956PAE2 | ZIMMER BIOMET HOLDINGS INC | 2.00% | 04/01/2018 | 03/10/2015 | 660,000.00 | 659,551.20 | 655,933.74 | 660,805.86 | 4,872.12 | 0.00 |
| **Totals for Cusip** | | | | | **660,000.00** | **659,551.20** | **655,933.74** | **660,805.86** | **4,872.12** | **0.00** |
| 98978VAG8 | ZOETIS INC | 1.88% | 02/01/2018 | 10/25/2013 | 1,005,000.00 | 1,004,498.25 | 991,568.18 | 1,004,996.99 | 13,428.81 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,005,000.00** | **1,004,498.25** | **991,568.18** | **1,004,996.99** | **13,428.81** | **0.00** |
| **Totals for Corporate** | | | | | **901,842,747.97** | **809,870,827.10** | **883,673,376.38** | **890,045,232.63** | **18,180,586.62** | **(11,808,730.37)** |
| **Fed Agency** | | | | | | | | | | |
| 3134A3ZU3 | FREDDIE MAC | 0.00% | 12/14/2029 | 06/09/2016 | 7,000,000.00 | 4,856,040.00 | 4,856,040.00 | 4,562,915.00 | 0.00 | (293,125.00) |
| **Totals for Cusip** | | | | | **7,000,000.00** | **4,856,040.00** | **4,856,040.00** | **4,562,915.00** | **0.00** | **(293,125.00)** |
| 3134A4CP7 | FREDDIE MAC | 0.00% | 03/15/2031 | 06/09/2016 | 2,000,000.00 | 1,319,860.00 | 1,319,860.00 | 1,215,254.00 | 0.00 | (104,606.00) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,319,860.00** | **1,319,860.00** | **1,215,254.00** | **0.00** | **(104,606.00)** |
| 3134A4NQ3 | FREDDIE MAC | 0.00% | 01/15/2030 | 06/09/2016 | 3,117,000.00 | 2,139,976.35 | 2,139,976.35 | 1,981,536.12 | 0.00 | (158,440.23) |
| **Totals for Cusip** | | | | | **3,117,000.00** | **2,139,976.35** | **2,139,976.35** | **1,981,536.12** | **0.00** | **(158,440.23)** |
| 31359MEU3 | FANNIE MAE | 6.25% | 05/15/2029 | 07/07/2016 | 755,000.00 | 1,112,391.33 | 1,112,391.33 | 1,000,760.81 | 0.00 | (111,630.52) |
| **Totals for Cusip** | | | | | **755,000.00** | **1,112,391.33** | **1,112,391.33** | **1,000,760.81** | **0.00** | **(111,630.52)** |
| 31359YBD8 | FNMA STRIP | 0.00% | 05/15/2027 | 09/12/2016 | 2,015,000.00 | 1,556,244.95 | 1,556,244.95 | 1,454,441.11 | 0.00 | (101,803.84) |
| **Totals for Cusip** | | | | | **2,015,000.00** | **1,556,244.95** | **1,556,244.95** | **1,454,441.11** | **0.00** | **(101,803.84)** |
| 31359YBH9 | FNMA STRIP | 0.00% | 05/15/2029 | 06/09/2016 | 1,530,000.00 | 1,076,814.00 | 1,076,814.00 | 1,011,042.36 | 0.00 | (65,771.64) |
| **Totals for Cusip** | | | | | **1,530,000.00** | **1,076,814.00** | **1,076,814.00** | **1,011,042.36** | **0.00** | **(65,771.64)** |
| 31359YEA1 | FNMA STRIP | 0.00% | 05/15/2030 | 11/09/2012 | 4,275,000.00 | 2,444,487.75 | 2,600,414.10 | 2,647,960.65 | 47,546.55 | 0.00 |
| **Totals for Cusip** | | | | | **4,275,000.00** | **2,444,487.75** | **2,600,414.10** | **2,647,960.65** | **47,546.55** | **0.00** |
| 31364DPJ9 | FANNIE MAE | 0.00% | 03/23/2027 | 11/09/2012 | 3,474,000.00 | 2,265,669.85 | 2,408,263.65 | 2,436,000.07 | 27,736.42 | 0.00 |
| **Totals for Cusip** | | | | | **3,474,000.00** | **2,265,669.85** | **2,408,263.65** | **2,436,000.07** | **27,736.42** | **0.00** |
| 3136F7NM5 | FANNIE MAE | 0.00% | 11/15/2030 | 11/09/2012 | 4,385,000.00 | 2,454,591.45 | 2,585,816.96 | 2,710,232.57 | 124,415.61 | 0.00 |
| **Totals for Cusip** | | | | | **4,385,000.00** | **2,454,591.45** | **2,585,816.96** | **2,710,232.57** | **124,415.61** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 76116EGF1 | RFCO STRIP | 0.00% | 01/15/2025 | 05/25/2011 | 5,709,000.00 | 3,174,483.74 | 4,395,787.28 | 4,572,315.26 | 176,527.98 | 0.00 |
| **Totals for Cusip** | | | | | **5,709,000.00** | **3,174,483.74** | **4,395,787.28** | **4,572,315.26** | **176,527.98** | **0.00** |
| 76116EGH7 | RFCO STRIP | 0.00% | 01/15/2026 | 12/31/1997 | 35,500,000.00 | 3,639,622.13 | 26,146,140.50 | 27,365,033.00 | 1,218,892.50 | 0.00 |
| 76116EGH7 | RFCO STRIP | 0.00% | 01/15/2026 | 12/31/1997 | 15,000,000.00 | 1,476,802.37 | 11,047,665.00 | 11,562,690.00 | 515,025.00 | 0.00 |
| **Totals for Cusip** | | | | | **50,500,000.00** | **5,116,424.50** | **37,193,805.50** | **38,927,723.00** | **1,733,917.50** | **0.00** |
| 76116EGJ3 | RFCO STRIP | 0.00% | 07/15/2026 | 12/31/1997 | 4,290,000.00 | 425,269.82 | 3,148,478.19 | 3,180,833.37 | 32,355.18 | 0.00 |
| **Totals for Cusip** | | | | | **4,290,000.00** | **425,269.82** | **3,148,478.19** | **3,180,833.37** | **32,355.18** | **0.00** |
| 76116EGK0 | RFCO STRIP | 0.00% | 01/15/2027 | 12/31/1997 | 28,835,000.00 | 2,763,822.60 | 20,615,669.76 | 21,457,651.76 | 841,982.00 | 0.00 |
| **Totals for Cusip** | | | | | **28,835,000.00** | **2,763,822.60** | **20,615,669.76** | **21,457,651.76** | **841,982.00** | **0.00** |
| 76116EGM6 | RFCO STRIP | 0.00% | 01/15/2028 | 12/31/1997 | 4,209,000.00 | 362,030.76 | 2,949,279.97 | 2,969,070.69 | 19,790.72 | 0.00 |
| 76116EGM6 | RFCO STRIP | 0.00% | 01/15/2028 | 12/31/1997 | 21,000,000.00 | 1,579,995.53 | 14,714,868.00 | 14,813,610.00 | 98,742.00 | 0.00 |
| 76116EGM6 | RFCO STRIP | 0.00% | 01/15/2028 | 12/31/1997 | 27,780,000.00 | 2,492,113.88 | 19,465,668.24 | 19,596,289.80 | 130,621.56 | 0.00 |
| **Totals for Cusip** | | | | | **52,989,000.00** | **4,434,140.17** | **37,129,816.21** | **37,378,970.49** | **249,154.28** | **0.00** |
| 76116EGN4 | RFCO STRIP | 0.00% | 07/15/2028 | 12/31/1997 | 21,579,000.00 | 1,873,403.51 | 14,814,717.19 | 14,958,519.64 | 143,802.45 | 0.00 |
| **Totals for Cusip** | | | | | **21,579,000.00** | **1,873,403.51** | **14,814,717.19** | **14,958,519.64** | **143,802.45** | **0.00** |
| 76116EGP9 | RFCO STRIP | 0.00% | 01/15/2029 | 12/31/1997 | 4,330,000.00 | 342,745.10 | 2,909,682.06 | 2,957,372.68 | 47,690.62 | 0.00 |
| 76116EGP9 | RFCO STRIP | 0.00% | 01/15/2029 | 12/31/1997 | 3,163,000.00 | 251,126.08 | 2,125,479.07 | 2,160,316.35 | 34,837.28 | 0.00 |
| **Totals for Cusip** | | | | | **7,493,000.00** | **593,871.18** | **5,035,161.13** | **5,117,689.03** | **82,527.90** | **0.00** |
| 76116EHF0 | RFCO STRIP | 0.00% | 04/15/2026 | 12/31/1997 | 9,725,000.00 | 1,017,501.98 | 7,192,969.83 | 7,276,818.78 | 83,848.95 | 0.00 |
| **Totals for Cusip** | | | | | **9,725,000.00** | **1,017,501.98** | **7,192,969.83** | **7,276,818.78** | **83,848.95** | **0.00** |
| 76116EHH6 | RFCO STRIP | 0.00% | 04/15/2027 | 12/31/1997 | 8,875,000.00 | 805,875.00 | 6,337,460.00 | 6,543,839.25 | 206,379.25 | 0.00 |
| **Totals for Cusip** | | | | | **8,875,000.00** | **805,875.00** | **6,337,460.00** | **6,543,839.25** | **206,379.25** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 76116EHK9 | RFCO STRIP | 0.00% | 04/15/2028 | 12/31/1997 | 10,650,000.00 | 900,081.39 | 7,387,297.95 | 7,437,001.50 | 49,703.55 | 0.00 |
| **Totals for Cusip** | | | | | **10,650,000.00** | **900,081.39** | **7,387,297.95** | **7,437,001.50** | **49,703.55** | **0.00** |
| 76116EHN3 | RFCO STRIP | 0.00% | 10/15/2029 | 12/31/1997 | 15,478,000.00 | 1,134,912.30 | 10,045,918.51 | 10,220,928.26 | 175,009.75 | 0.00 |
| 76116EHN3 | RFCO STRIP | 0.00% | 10/15/2029 | 12/31/1997 | 20,000,000.00 | 1,535,082.56 | 12,980,900.00 | 13,207,040.00 | 226,140.00 | 0.00 |
| 76116EHN3 | RFCO STRIP | 0.00% | 10/15/2029 | 12/31/1997 | 1,041,000.00 | 78,449.72 | 675,655.85 | 687,426.43 | 11,770.58 | 0.00 |
| 76116EHN3 | RFCO STRIP | 0.00% | 10/15/2029 | 12/31/1997 | 10,000,000.00 | 719,875.49 | 6,490,450.00 | 6,603,520.00 | 113,070.00 | 0.00 |
| 76116EHN3 | RFCO STRIP | 0.00% | 10/15/2029 | 05/19/2009 | 2,305,000.00 | 843,383.27 | 1,496,048.73 | 1,522,111.36 | 26,062.63 | 0.00 |
| **Totals for Cusip** | | | | | **48,824,000.00** | **4,311,703.34** | **31,688,973.09** | **32,241,026.05** | **552,052.96** | **0.00** |
| 76116FAC1 | RFCSP STRIP | 0.00% | 04/15/2030 | 12/31/1997 | 14,522,000.00 | 1,474,880.62 | 9,078,704.22 | 9,404,737.64 | 326,033.42 | 0.00 |
| **Totals for Cusip** | | | | | **14,522,000.00** | **1,474,880.62** | **9,078,704.22** | **9,404,737.64** | **326,033.42** | **0.00** |
| 76116FAD9 | RFCSP STRIP | 0.00% | 07/15/2020 | 11/09/2004 | 12,210,000.00 | 5,384,854.20 | 11,152,931.46 | 11,436,142.41 | 283,210.95 | 0.00 |
| **Totals for Cusip** | | | | | **12,210,000.00** | **5,384,854.20** | **11,152,931.46** | **11,436,142.41** | **283,210.95** | **0.00** |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 10/07/2015 | 1,550,000.00 | 1,417,382.00 | 1,402,593.45 | 1,448,681.15 | 46,087.70 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 11/17/2015 | 630,000.00 | 570,691.80 | 570,086.37 | 588,818.79 | 18,732.42 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 12/01/2015 | 1,755,000.00 | 1,601,086.50 | 1,588,097.75 | 1,640,280.92 | 52,183.17 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 03/22/2016 | 1,240,000.00 | 1,149,641.20 | 1,149,641.20 | 1,158,944.92 | 9,303.72 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 04/27/2016 | 5,000,000.00 | 4,662,300.00 | 4,662,300.00 | 4,673,165.00 | 10,865.00 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 07/01/2016 | 5,055,000.00 | 4,807,278.16 | 4,807,278.16 | 4,724,569.82 | 0.00 | (82,708.34) |
| **Totals for Cusip** | | | | | **15,230,000.00** | **14,208,379.66** | **14,179,996.93** | **14,234,460.60** | **137,172.01** | **(82,708.34)** |
| 76116FAG2 | RFCSP STRIP | 0.00% | 01/15/2021 | 08/28/2001 | 17,185,000.00 | 5,343,675.75 | 15,379,939.15 | 15,799,957.74 | 420,018.59 | 0.00 |
| 76116FAG2 | RFCSP STRIP | 0.00% | 01/15/2021 | 08/28/2001 | 25,129,000.00 | 7,813,862.55 | 22,489,525.23 | 23,103,703.12 | 614,177.89 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 76116FAG2 | RFCSP STRIP | 0.00% | 01/15/2021 | 08/28/2001 | 5,650,000.00 | 1,756,867.50 | 5,056,540.95 | 5,194,632.60 | 138,091.65 | 0.00 |
| 76116FAG2 | RFCSP STRIP | 0.00% | 01/15/2021 | 08/28/2001 | 9,720,000.00 | 3,022,434.00 | 8,699,040.36 | 8,936,606.88 | 237,566.52 | 0.00 |
| 76116FAG2 | RFCSP STRIP | 0.00% | 01/15/2021 | 12/23/2016 | 5,624,000.00 | 5,150,515.44 | 5,150,515.44 | 5,170,728.10 | 20,212.66 | 0.00 |
| **Totals for Cusip** | | | | | **63,308,000.00** | **23,087,355.24** | **56,775,561.13** | **58,205,628.44** | **1,430,067.31** | **0.00** |
| 912833LU2 | US TREASURY STRIP | 0.00% | 02/15/2025 | 10/01/2013 | 30,900,000.00 | 21,743,712.00 | 24,769,841.70 | 25,276,200.00 | 506,358.30 | 0.00 |
| **Totals for Cusip** | | | | | **30,900,000.00** | **21,743,712.00** | **24,769,841.70** | **25,276,200.00** | **506,358.30** | **0.00** |
| 912833RZ5 | US TREASURY STRIP | 0.00% | 08/15/2028 | 03/15/2013 | 6,700,000.00 | 4,253,160.00 | 4,777,850.40 | 4,871,851.40 | 94,001.00 | 0.00 |
| **Totals for Cusip** | | | | | **6,700,000.00** | **4,253,160.00** | **4,777,850.40** | **4,871,851.40** | **94,001.00** | **0.00** |
| **Totals for Fed Agency** | | | | | **420,890,000.00** | **114,794,994.63** | **315,330,843.31** | **321,541,551.31** | **7,128,793.57** | **(918,085.57)** |
| **Foreign** | | | | | | | | | | |
| 046353AM0 | ASTRAZENECA PLC | 4.38% | 11/16/2045 | 12/02/2015 | 1,125,000.00 | 1,150,593.75 | 1,127,280.37 | 1,129,223.25 | 1,942.88 | 0.00 |
| **Totals for Cusip** | | | | | **1,125,000.00** | **1,150,593.75** | **1,127,280.37** | **1,129,223.25** | **1,942.88** | **0.00** |
| 13645RAV6 | CANADIAN PACIFIC RR CO | 4.80% | 09/15/2035 | 09/08/2015 | 1,085,000.00 | 1,080,019.85 | 1,071,449.44 | 1,171,157.68 | 99,708.24 | 0.00 |
| **Totals for Cusip** | | | | | **1,085,000.00** | **1,080,019.85** | **1,071,449.44** | **1,171,157.68** | **99,708.24** | **0.00** |
| 13645RAX2 | CANADIAN PACIFIC RR CO | 6.12% | 09/15/2115 | 09/08/2015 | 1,860,000.00 | 1,860,000.00 | 1,884,116.76 | 2,226,964.98 | 342,848.22 | 0.00 |
| 13645RAX2 | CANADIAN PACIFIC RR CO | 6.12% | 09/15/2115 | 09/08/2015 | 140,000.00 | 142,480.80 | 141,815.24 | 167,621.02 | 25,805.78 | 0.00 |
| 13645RAX2 | CANADIAN PACIFIC RR CO | 6.12% | 09/15/2115 | 10/05/2015 | 150,000.00 | 158,913.00 | 151,944.90 | 179,593.95 | 27,649.05 | 0.00 |
| **Totals for Cusip** | | | | | **2,150,000.00** | **2,161,393.80** | **2,177,876.90** | **2,574,179.95** | **396,303.05** | **0.00** |
| 219868BW5 | CORP ANDINA DE FOMENTO | 2.00% | 05/10/2019 | 05/04/2016 | 1,755,000.00 | 1,754,842.05 | 1,754,842.05 | 1,743,562.67 | 0.00 | (11,279.38) |
| **Totals for Cusip** | | | | | **1,755,000.00** | **1,754,842.05** | **1,754,842.05** | **1,743,562.67** | **0.00** | **(11,279.38)** |
| 219868BX3 | CORP ANDINA DE FOMENTO | 2.12% | 09/27/2021 | 09/20/2016 | 1,800,000.00 | 1,796,598.00 | 1,796,598.00 | 1,742,706.00 | 0.00 | (53,892.00) |
| **Totals for Cusip** | | | | | **1,800,000.00** | **1,796,598.00** | **1,796,598.00** | **1,742,706.00** | **0.00** | **(53,892.00)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 471048AW8 | JPN BANK FOR INTL COOP | 1.50% | 07/21/2021 | 07/13/2016 | 1,000,000.00 | 995,260.00 | 995,260.00 | 958,779.00 | 0.00 | (36,481.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **995,260.00** | **995,260.00** | **958,779.00** | **0.00** | **(36,481.00)** |
| 471068AH9 | JAPAN FIN ORG MUNICIPAL | 2.12% | 04/13/2021 | 04/06/2016 | 1,000,000.00 | 997,800.00 | 997,800.00 | 978,108.00 | 0.00 | (19,692.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **997,800.00** | **997,800.00** | **978,108.00** | **0.00** | **(19,692.00)** |
| 559222AR5 | MAGNA INTERNATIONAL INC | 4.15% | 10/01/2025 | 12/01/2016 | 3,000,000.00 | 3,109,050.00 | 3,109,050.00 | 3,108,027.00 | 0.00 | (1,023.00) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **3,109,050.00** | **3,109,050.00** | **3,108,027.00** | **0.00** | **(1,023.00)** |
| 563469UL7 | MANITOBA PROVINCE OF | 2.12% | 06/22/2026 | 11/30/2016 | 300,000.00 | 281,520.00 | 281,520.00 | 279,855.00 | 0.00 | (1,665.00) |
| **Totals for Cusip** | | | | | **300,000.00** | **281,520.00** | **281,520.00** | **279,855.00** | **0.00** | **(1,665.00)** |
| 651333DR4 | NEWFOUNDLAND | 8.65% | 10/22/2022 | 04/13/2016 | 2,200,000.00 | 2,926,242.00 | 2,926,242.00 | 2,730,466.20 | 0.00 | (195,775.80) |
| **Totals for Cusip** | | | | | **2,200,000.00** | **2,926,242.00** | **2,926,242.00** | **2,730,466.20** | **0.00** | **(195,775.80)** |
| 656836AB9 | NA DEVELOPMENT BANK | 2.40% | 10/26/2022 | 11/17/2016 | 16,000,000.00 | 15,985,760.00 | 15,985,760.00 | 15,532,176.00 | 0.00 | (453,584.00) |
| **Totals for Cusip** | | | | | **16,000,000.00** | **15,985,760.00** | **15,985,760.00** | **15,532,176.00** | **0.00** | **(453,584.00)** |
| 709629AM1 | PENTAIR FINANCE SA | 2.90% | 09/15/2018 | 09/09/2015 | 4,000,000.00 | 3,997,600.00 | 3,982,096.00 | 4,046,228.00 | 64,132.00 | 0.00 |
| **Totals for Cusip** | | | | | **4,000,000.00** | **3,997,600.00** | **3,982,096.00** | **4,046,228.00** | **64,132.00** | **0.00** |
| 709629AP4 | PENTAIR FINANCE SA | 4.65% | 09/15/2025 | 01/06/2016 | 1,750,000.00 | 1,796,760.00 | 1,796,760.00 | 1,794,983.75 | 0.00 | (1,776.25) |
| **Totals for Cusip** | | | | | **1,750,000.00** | **1,796,760.00** | **1,796,760.00** | **1,794,983.75** | **0.00** | **(1,776.25)** |
| 903724BL5 | UKRAINE GOVERNMENT INTERNATION | 1.47% | 09/29/2021 | 09/22/2016 | 1,800,000.00 | 1,800,000.00 | 1,800,000.00 | 1,757,239.20 | 0.00 | (42,760.80) |
| **Totals for Cusip** | | | | | **1,800,000.00** | **1,800,000.00** | **1,800,000.00** | **1,757,239.20** | **0.00** | **(42,760.80)** |
| BE62884816 | BELGIUM KINGDOM OF | 1.12% | 08/03/2019 | 07/27/2016 | 2,200,000.00 | 2,196,700.00 | 2,196,700.00 | 2,165,653.60 | 0.00 | (31,046.40) |
| **Totals for Cusip** | | | | | **2,200,000.00** | **2,196,700.00** | **2,196,700.00** | **2,165,653.60** | **0.00** | **(31,046.40)** |
| **Totals for Foreign** | | | | | **41,165,000.00** | **42,030,139.45** | **41,999,234.76** | **41,712,345.30** | **562,086.17** | **(848,975.63)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **MMIP Investment** | | | | | | | | | | |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/01/1900 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/26/2016 | 454.06 | 454.06 | 454.06 | 454.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/27/2016 | 469.92 | 469.92 | 469.92 | 469.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/28/2016 | 460.35 | 460.35 | 460.35 | 460.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/28/2016 | 466,713.96 | 466,713.96 | 466,713.96 | 466,713.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/29/2016 | 402.70 | 402.70 | 402.70 | 402.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/29/2016 | 898,236.55 | 898,236.55 | 898,236.55 | 898,236.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/02/2016 | 402.67 | 402.67 | 402.67 | 402.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/03/2016 | 1,166.03 | 1,166.03 | 1,166.03 | 1,166.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/04/2016 | 361.55 | 361.55 | 361.55 | 361.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/04/2016 | 409,011.73 | 409,011.73 | 409,011.73 | 409,011.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/05/2016 | 385.83 | 385.83 | 385.83 | 385.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/06/2016 | 417.17 | 417.17 | 417.17 | 417.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/10/2016 | 1,263.26 | 1,263.26 | 1,263.26 | 1,263.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/09/2016 | 396.95 | 396.95 | 396.95 | 396.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/10/2016 | 187,059.73 | 187,059.73 | 187,059.73 | 187,059.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/11/2016 | 378.27 | 378.27 | 378.27 | 378.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/12/2016 | 402.54 | 402.54 | 402.54 | 402.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/13/2016 | 476.13 | 476.13 | 476.13 | 476.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/16/2016 | 474.93 | 474.93 | 474.93 | 474.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/17/2016 | 1,395.20 | 1,395.20 | 1,395.20 | 1,395.20 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/18/2016 | 505.97 | 505.97 | 505.97 | 505.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/19/2016 | 478.09 | 478.09 | 478.09 | 478.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/20/2016 | 461.37 | 461.37 | 461.37 | 461.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/20/2016 | 38,527.50 | 38,527.50 | 38,527.50 | 38,527.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/27/2016 | 418.08 | 418.08 | 418.08 | 418.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/26/2016 | 432.08 | 432.08 | 432.08 | 432.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/25/2016 | 425.94 | 425.94 | 425.94 | 425.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/26/2016 | 90,988.62 | 90,988.62 | 90,988.62 | 90,988.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/23/2016 | 440.16 | 440.16 | 440.16 | 440.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/24/2016 | 1,324.00 | 1,324.00 | 1,324.00 | 1,324.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/31/2016 | 420.23 | 420.23 | 420.23 | 420.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/31/2016 | 72,067.49 | 72,067.49 | 72,067.49 | 72,067.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/01/2016 | 1,662.09 | 1,662.09 | 1,662.09 | 1,662.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/02/2016 | 143.68 | 143.68 | 143.68 | 143.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/03/2016 | 79.32 | 79.32 | 79.32 | 79.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/09/2016 | 835,717.91 | 835,717.91 | 835,717.91 | 835,717.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/06/2016 | 127.63 | 127.63 | 127.63 | 127.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/06/2016 | 850,132.20 | 850,132.20 | 850,132.20 | 850,132.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/07/2016 | 415.74 | 415.74 | 415.74 | 415.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/08/2016 | 188.89 | 188.89 | 188.89 | 188.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/09/2016 | 191.73 | 191.73 | 191.73 | 191.73 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/10/2016 | 273.55 | 273.55 | 273.55 | 273.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/08/2016 | 868,151.34 | 868,151.34 | 868,151.34 | 868,151.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/13/2016 | 264.89 | 264.89 | 264.89 | 264.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/14/2016 | 916.80 | 916.80 | 916.80 | 916.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/15/2016 | 596.50 | 596.50 | 596.50 | 596.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/16/2016 | 251.85 | 251.85 | 251.85 | 251.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/17/2016 | 232.57 | 232.57 | 232.57 | 232.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/20/2016 | 225.97 | 225.97 | 225.97 | 225.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/20/2016 | 135,035.86 | 135,035.86 | 135,035.86 | 135,035.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/21/2016 | 688.77 | 688.77 | 688.77 | 688.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/22/2016 | 242.50 | 242.50 | 242.50 | 242.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/23/2016 | 237.40 | 237.40 | 237.40 | 237.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/24/2016 | 277.14 | 277.14 | 277.14 | 277.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/29/2016 | 322.83 | 322.83 | 322.83 | 322.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/27/2016 | 316.88 | 316.88 | 316.88 | 316.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/29/2016 | 869,176.33 | 869,176.33 | 869,176.33 | 869,176.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/30/2016 | 312.44 | 312.44 | 312.44 | 312.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/30/2016 | 427,965.56 | 427,965.56 | 427,965.56 | 427,965.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/01/2016 | 252.42 | 252.42 | 252.42 | 252.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/28/2016 | 944.15 | 944.15 | 944.15 | 944.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/05/2016 | 95.66 | 95.66 | 95.66 | 95.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/06/2016 | 467.44 | 467.44 | 467.44 | 467.44 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/07/2016 | 177.73 | 177.73 | 177.73 | 177.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/07/2016 | 135,610.90 | 135,610.90 | 135,610.90 | 135,610.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/08/2016 | 118.77 | 118.77 | 118.77 | 118.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/13/2016 | 153.93 | 153.93 | 153.93 | 153.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2016 | 135.28 | 135.28 | 135.28 | 135.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2016 | 166,416.87 | 166,416.87 | 166,416.87 | 166,416.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/12/2016 | 104,901.50 | 104,901.50 | 104,901.50 | 104,901.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/14/2016 | 275.68 | 275.68 | 275.68 | 275.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/15/2016 | 426.45 | 426.45 | 426.45 | 426.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/12/2016 | 374.33 | 374.33 | 374.33 | 374.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/18/2016 | 217.13 | 217.13 | 217.13 | 217.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/19/2016 | 673.55 | 673.55 | 673.55 | 673.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/20/2016 | 235.33 | 235.33 | 235.33 | 235.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/20/2016 | 348,783.06 | 348,783.06 | 348,783.06 | 348,783.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/21/2016 | 243.26 | 243.26 | 243.26 | 243.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/21/2016 | 88,739.83 | 88,739.83 | 88,739.83 | 88,739.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/22/2016 | 156.40 | 156.40 | 156.40 | 156.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/29/2016 | 563.70 | 563.70 | 563.70 | 563.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/29/2016 | 487,548.28 | 487,548.28 | 487,548.28 | 487,548.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/26/2016 | 943.82 | 943.82 | 943.82 | 943.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/28/2016 | 327.72 | 327.72 | 327.72 | 327.72 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/27/2016 | 297.13 | 297.13 | 297.13 | 297.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/25/2016 | 347.00 | 347.00 | 347.00 | 347.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/25/2016 | 402,690.56 | 402,690.56 | 402,690.56 | 402,690.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/01/2016 | 576.33 | 576.33 | 576.33 | 576.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/02/2016 | 1,416.64 | 1,416.64 | 1,416.64 | 1,416.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/03/2016 | 301.20 | 301.20 | 301.20 | 301.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/04/2016 | 267.13 | 267.13 | 267.13 | 267.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/05/2016 | 326.86 | 326.86 | 326.86 | 326.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/08/2016 | 328.00 | 328.00 | 328.00 | 328.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/09/2016 | 920.09 | 920.09 | 920.09 | 920.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/10/2016 | 261.51 | 261.51 | 261.51 | 261.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/11/2016 | 272.04 | 272.04 | 272.04 | 272.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/12/2016 | 462.59 | 462.59 | 462.59 | 462.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/15/2016 | 317,931.94 | 317,931.94 | 317,931.94 | 317,931.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/15/2016 | 473.64 | 473.64 | 473.64 | 473.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/16/2016 | 1,304.82 | 1,304.82 | 1,304.82 | 1,304.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/17/2016 | 404.74 | 404.74 | 404.74 | 404.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/18/2016 | 398.54 | 398.54 | 398.54 | 398.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/19/2016 | 414.88 | 414.88 | 414.88 | 414.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/22/2016 | 416.29 | 416.29 | 416.29 | 416.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/23/2016 | 1,209.49 | 1,209.49 | 1,209.49 | 1,209.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/24/2016 | 368.99 | 368.99 | 368.99 | 368.99 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/25/2016 | 390.55 | 390.55 | 390.55 | 390.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/26/2016 | 371.64 | 371.64 | 371.64 | 371.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/31/2016 | 604.09 | 604.09 | 604.09 | 604.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/01/2016 | 415.16 | 415.16 | 415.16 | 415.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/02/2016 | 307.29 | 307.29 | 307.29 | 307.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/29/2016 | 374.50 | 374.50 | 374.50 | 374.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/29/2016 | 115,343.75 | 115,343.75 | 115,343.75 | 115,343.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/30/2016 | 1,195.54 | 1,195.54 | 1,195.54 | 1,195.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/08/2016 | 776,739.99 | 776,739.99 | 776,739.99 | 776,739.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/06/2016 | 316.84 | 316.84 | 316.84 | 316.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/06/2016 | 431,517.50 | 431,517.50 | 431,517.50 | 431,517.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/07/2016 | 1,449.46 | 1,449.46 | 1,449.46 | 1,449.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/08/2016 | 515.71 | 515.71 | 515.71 | 515.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/09/2016 | 542.54 | 542.54 | 542.54 | 542.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/13/2016 | 1,600.22 | 1,600.22 | 1,600.22 | 1,600.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/14/2016 | 925,732.21 | 925,732.21 | 925,732.21 | 925,732.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/15/2016 | 828.58 | 828.58 | 828.58 | 828.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/12/2016 | 513.12 | 513.12 | 513.12 | 513.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/15/2016 | 652,988.24 | 652,988.24 | 652,988.24 | 652,988.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/14/2016 | 603.96 | 603.96 | 603.96 | 603.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/16/2016 | 653.72 | 653.72 | 653.72 | 653.72 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/19/2016 | 609.53 | 609.53 | 609.53 | 609.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/19/2016 | 543,061.17 | 543,061.17 | 543,061.17 | 543,061.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/20/2016 | 1,828.55 | 1,828.55 | 1,828.55 | 1,828.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/20/2016 | 413,458.53 | 413,458.53 | 413,458.53 | 413,458.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/21/2016 | 602.83 | 602.83 | 602.83 | 602.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/22/2016 | 641.92 | 641.92 | 641.92 | 641.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/23/2016 | 702.59 | 702.59 | 702.59 | 702.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/26/2016 | 697.10 | 697.10 | 697.10 | 697.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/27/2016 | 2,050.59 | 2,050.59 | 2,050.59 | 2,050.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/28/2016 | 663.41 | 663.41 | 663.41 | 663.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/29/2016 | 647.62 | 647.62 | 647.62 | 647.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/30/2016 | 609.39 | 609.39 | 609.39 | 609.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/30/2016 | 286,547.43 | 286,547.43 | 286,547.43 | 286,547.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/04/2016 | 1,648.97 | 1,648.97 | 1,648.97 | 1,648.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/03/2016 | 715.10 | 715.10 | 715.10 | 715.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/05/2016 | 396.10 | 396.10 | 396.10 | 396.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/06/2016 | 224.24 | 224.24 | 224.24 | 224.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/07/2016 | 228.91 | 228.91 | 228.91 | 228.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/07/2016 | 166,846.67 | 166,846.67 | 166,846.67 | 166,846.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/14/2016 | 305.94 | 305.94 | 305.94 | 305.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/10/2016 | 226.12 | 226.12 | 226.12 | 226.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/11/2016 | 678.37 | 678.37 | 678.37 | 678.37 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/12/2016 | 228.20 | 228.20 | 228.20 | 228.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/12/2016 | 129,340.70 | 129,340.70 | 129,340.70 | 129,340.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/13/2016 | 306.60 | 306.60 | 306.60 | 306.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/13/2016 | 613,591.89 | 613,591.89 | 613,591.89 | 613,591.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/18/2016 | 1,387.71 | 1,387.71 | 1,387.71 | 1,387.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/19/2016 | 378.96 | 378.96 | 378.96 | 378.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/20/2016 | 322.46 | 322.46 | 322.46 | 322.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/21/2016 | 364.62 | 364.62 | 364.62 | 364.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/17/2016 | 68,742.21 | 68,742.21 | 68,742.21 | 68,742.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/17/2016 | 522.31 | 522.31 | 522.31 | 522.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/24/2016 | 314.62 | 314.62 | 314.62 | 314.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/25/2016 | 967.72 | 967.72 | 967.72 | 967.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/25/2016 | 1,032,497.74 | 1,032,497.74 | 1,032,497.74 | 1,032,497.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/26/2016 | 349.89 | 349.89 | 349.89 | 349.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/26/2016 | 409,893.36 | 409,893.36 | 409,893.36 | 409,893.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/27/2016 | 352.59 | 352.59 | 352.59 | 352.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/28/2016 | 389.16 | 389.16 | 389.16 | 389.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/31/2016 | 19,415.18 | 19,415.18 | 19,415.18 | 19,415.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/31/2016 | 420.01 | 420.01 | 420.01 | 420.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/01/2016 | 1,262.83 | 1,262.83 | 1,262.83 | 1,262.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/02/2016 | 294.13 | 294.13 | 294.13 | 294.13 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/03/2016 | 333.92 | 333.92 | 333.92 | 333.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/04/2016 | 342.72 | 342.72 | 342.72 | 342.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/04/2016 | 769,609.82 | 769,609.82 | 769,609.82 | 769,609.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/07/2016 | 294.77 | 294.77 | 294.77 | 294.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/08/2016 | 874.41 | 874.41 | 874.41 | 874.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2016 | 297.70 | 297.70 | 297.70 | 297.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2016 | 859,798.30 | 859,798.30 | 859,798.30 | 859,798.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/10/2016 | 295.28 | 295.28 | 295.28 | 295.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/10/2016 | 107,829.28 | 107,829.28 | 107,829.28 | 107,829.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/11/2016 | 516.45 | 516.45 | 516.45 | 516.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/11/2016 | 561,898.17 | 561,898.17 | 561,898.17 | 561,898.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/15/2016 | 155,695.07 | 155,695.07 | 155,695.07 | 155,695.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/15/2016 | 1,550.06 | 1,550.06 | 1,550.06 | 1,550.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/14/2016 | 516.43 | 516.43 | 516.43 | 516.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/16/2016 | 329.71 | 329.71 | 329.71 | 329.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/17/2016 | 327.21 | 327.21 | 327.21 | 327.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/17/2016 | 250,364.12 | 250,364.12 | 250,364.12 | 250,364.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/18/2016 | 349.64 | 349.64 | 349.64 | 349.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/23/2016 | 408.96 | 408.96 | 408.96 | 408.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2016 | 905.26 | 905.26 | 905.26 | 905.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2016 | 1,316,701.05 | 1,316,701.05 | 1,316,701.05 | 1,316,701.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/22/2016 | 2,167.89 | 2,167.89 | 2,167.89 | 2,167.89 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/22/2016 | 1,606,544.62 | 1,606,544.62 | 1,606,544.62 | 1,606,544.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/25/2016 | 488.88 | 488.88 | 488.88 | 488.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/01/2016 | 407.77 | 407.77 | 407.77 | 407.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/02/2016 | 378.47 | 378.47 | 378.47 | 378.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/30/2016 | 623.36 | 623.36 | 623.36 | 623.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/29/2016 | 300,064.39 | 300,064.39 | 300,064.39 | 300,064.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/29/2016 | 1,467.02 | 1,467.02 | 1,467.02 | 1,467.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/28/2016 | 978.15 | 978.15 | 978.15 | 978.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/09/2016 | 415.95 | 415.95 | 415.95 | 415.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/08/2016 | 498.38 | 498.38 | 498.38 | 498.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/07/2016 | 1,665,655.11 | 1,665,655.11 | 1,665,655.11 | 1,665,655.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/07/2016 | 547.20 | 547.20 | 547.20 | 547.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/06/2016 | 751,714.06 | 751,714.06 | 751,714.06 | 751,714.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/06/2016 | 1,276.93 | 1,276.93 | 1,276.93 | 1,276.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/05/2016 | 668,573.70 | 668,573.70 | 668,573.70 | 668,573.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/05/2016 | 386.69 | 386.69 | 386.69 | 386.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2016 | 653.34 | 653.34 | 653.34 | 653.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/12/2016 | 504.90 | 504.90 | 504.90 | 504.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/12/2016 | 1,256,806.86 | 1,256,806.86 | 1,256,806.86 | 1,256,806.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/13/2016 | 2,536,824.16 | 2,536,824.16 | 2,536,824.16 | 2,536,824.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2016 | 4,453,601.12 | 4,453,601.12 | 4,453,601.12 | 4,453,601.12 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/15/2016 | 630.56 | 630.56 | 630.56 | 630.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/16/2016 | 668.62 | 668.62 | 668.62 | 668.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/13/2016 | 1,564.61 | 1,564.61 | 1,564.61 | 1,564.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2016 | 724.34 | 724.34 | 724.34 | 724.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2016 | 2,421,418.72 | 2,421,418.72 | 2,421,418.72 | 2,421,418.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/20/2016 | 2,126.13 | 2,126.13 | 2,126.13 | 2,126.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2016 | 723.01 | 723.01 | 723.01 | 723.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2016 | 1,048,560.13 | 1,048,560.13 | 1,048,560.13 | 1,048,560.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/23/2016 | 765.90 | 765.90 | 765.90 | 765.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/22/2016 | 1,206,734.41 | 1,206,734.41 | 1,206,734.41 | 1,206,734.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/22/2016 | 757.20 | 757.20 | 757.20 | 757.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/23/2016 | 732,493.17 | 732,493.17 | 732,493.17 | 732,493.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/27/2016 | 762.91 | 762.91 | 762.91 | 762.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/27/2016 | 22,343.52 | 22,343.52 | 22,343.52 | 22,343.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2016 | 3,082.67 | 3,082.67 | 3,082.67 | 3,082.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2016 | 1,248,754.39 | 1,248,754.39 | 1,248,754.39 | 1,248,754.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2016 | 797.10 | 797.10 | 797.10 | 797.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2016 | 126,151.41 | 126,151.41 | 126,151.41 | 126,151.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2016 | 774.08 | 774.08 | 774.08 | 774.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2016 | 5,380.00 | 5,380.00 | 5,380.00 | 5,380.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2016 | 30,021.25 | 30,021.25 | 30,021.25 | 30,021.25 | 0.00 | 0.00 |
| **Totals for Cusip** | | | | | **38,993,931.02** | **38,993,931.02** | **38,993,931.02** | **38,993,931.02** | **0.00** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for MMIP Investment** | | | | | **38,993,931.02** | **38,993,931.02** | **38,993,931.02** | **38,993,931.02** | **0.00** | **0.00** |
| **Municipals** | | | | | | | | | | |
| 01026CAC5 | ALABAMA ECON SETTLEMENT AUTH B | 3.16% | 09/15/2025 | 12/02/2016 | 640,000.00 | 640,000.00 | 640,000.00 | 645,536.00 | 5,536.00 | 0.00 |
| **Totals for Cusip** | | | | | **640,000.00** | **640,000.00** | **640,000.00** | **645,536.00** | **5,536.00** | **0.00** |
| 01026CAD3 | ALABAMA ECON SETTLEMENT AUTH B | 4.26% | 09/15/2032 | 12/02/2016 | 120,000.00 | 120,000.00 | 120,000.00 | 122,794.80 | 2,794.80 | 0.00 |
| **Totals for Cusip** | | | | | **120,000.00** | **120,000.00** | **120,000.00** | **122,794.80** | **2,794.80** | **0.00** |
| 072024ND0 | BAY AREA TOLL AUTH CALIF TOLL | 6.26% | 04/01/2049 | 10/28/2009 | 1,525,000.00 | 1,525,000.00 | 2,055,242.50 | 2,075,814.75 | 20,572.25 | 0.00 |
| **Totals for Cusip** | | | | | **1,525,000.00** | **1,525,000.00** | **2,055,242.50** | **2,075,814.75** | **20,572.25** | **0.00** |
| 072024NU2 | BAY AREA TOLL AUTH CALIF TOLL | 6.92% | 04/01/2040 | 06/24/2010 | 1,245,000.00 | 1,245,000.00 | 1,643,375.10 | 1,687,211.55 | 43,836.45 | 0.00 |
| **Totals for Cusip** | | | | | **1,245,000.00** | **1,245,000.00** | **1,643,375.10** | **1,687,211.55** | **43,836.45** | **0.00** |
| 13063A5E0 | CALIFORNIA STATE | 7.50% | 04/01/2034 | 04/22/2009 | 1,180,000.00 | 1,188,673.00 | 1,646,536.60 | 1,667,930.00 | 21,393.40 | 0.00 |
| **Totals for Cusip** | | | | | **1,180,000.00** | **1,188,673.00** | **1,646,536.60** | **1,667,930.00** | **21,393.40** | **0.00** |
| 13063BFS6 | CALIFORNIA ST BUILD AMERICA BN | 6.65% | 03/01/2022 | 03/26/2010 | 825,000.00 | 847,077.00 | 992,565.75 | 976,181.25 | 0.00 | (16,384.50) |
| **Totals for Cusip** | | | | | **825,000.00** | **847,077.00** | **992,565.75** | **976,181.25** | **0.00** | **(16,384.50)** |
| 15504RET2 | CENTRAL PUGET SOUND WASH REGL | 5.49% | 11/01/2039 | 09/16/2009 | 1,230,000.00 | 1,230,000.00 | 1,500,612.30 | 1,528,693.20 | 28,080.90 | 0.00 |
| 15504RET2 | CENTRAL PUGET SOUND WASH REGL | 5.49% | 11/01/2039 | 10/08/2009 | 980,000.00 | 1,029,137.20 | 1,195,609.80 | 1,217,983.20 | 22,373.40 | 0.00 |
| **Totals for Cusip** | | | | | **2,210,000.00** | **2,259,137.20** | **2,696,222.10** | **2,746,676.40** | **50,454.30** | **0.00** |
| 167725AC4 | CHICAGO ILL TRANSIT AUTH | 6.90% | 12/01/2040 | 07/30/2008 | 1,235,000.00 | 1,235,000.00 | 1,435,341.70 | 1,552,518.50 | 117,176.80 | 0.00 |
| 167725AC4 | CHICAGO ILL TRANSIT AUTH | 6.90% | 12/01/2040 | 10/30/2008 | 1,050,000.00 | 948,675.00 | 1,220,331.00 | 1,319,955.00 | 99,624.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,285,000.00** | **2,183,675.00** | **2,655,672.70** | **2,872,473.50** | **216,800.80** | **0.00** |
| 207758KM4 | CONNECTICUT ST SPL TAX | 5.46% | 11/01/2030 | 10/28/2010 | 2,160,000.00 | 2,160,000.00 | 2,463,242.40 | 2,517,458.40 | 54,216.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,160,000.00** | **2,160,000.00** | **2,463,242.40** | **2,517,458.40** | **54,216.00** | **0.00** |
| 254845GQ7 | DISTRICT COLUMBIA WTR & SWR | 5.52% | 10/01/2044 | 10/20/2010 | 1,655,000.00 | 1,655,000.00 | 1,942,556.25 | 2,009,219.65 | 66,663.40 | 0.00 |
| **Totals for Cusip** | | | | | **1,655,000.00** | **1,655,000.00** | **1,942,556.25** | **2,009,219.65** | **66,663.40** | **0.00** |
| 254845JZ4 | DISTRICT COLUMBIA WTR & SWR | 4.81% | 10/01/2114 | 07/11/2014 | 600,000.00 | 600,000.00 | 594,102.00 | 607,056.00 | 12,954.00 | 0.00 |
| 254845JZ4 | DISTRICT COLUMBIA WTR & SWR | 4.81% | 10/01/2114 | 10/31/2016 | 400,000.00 | 443,684.00 | 443,684.00 | 404,704.00 | 0.00 | (38,980.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,043,684.00** | **1,037,786.00** | **1,011,760.00** | **12,954.00** | **(38,980.00)** |
| 452252FK0 | ILLINOIS ST TOLL HWY AUTH | 5.85% | 12/01/2034 | 05/10/2010 | 1,825,000.00 | 1,833,924.25 | 2,218,342.25 | 2,228,379.75 | 10,037.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,825,000.00** | **1,833,924.25** | **2,218,342.25** | **2,228,379.75** | **10,037.50** | **0.00** |
| 544646XY3 | LOS ANGELES CALIF UNI SCH DIST | 5.76% | 07/01/2029 | 10/02/2009 | 3,360,000.00 | 3,390,643.20 | 4,003,641.60 | 4,027,665.60 | 24,024.00 | 0.00 |
| **Totals for Cusip** | | | | | **3,360,000.00** | **3,390,643.20** | **4,003,641.60** | **4,027,665.60** | **24,024.00** | **0.00** |
| 574300HZ5 | MARYLAND ST TRANSN AUTH TRANSN | 5.89% | 07/01/2043 | 12/15/2010 | 1,400,000.00 | 1,417,584.00 | 1,702,666.00 | 1,737,932.00 | 35,266.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,400,000.00** | **1,417,584.00** | **1,702,666.00** | **1,737,932.00** | **35,266.00** | **0.00** |
| 575718AB7 | MASS INSTITUTE OF TECH | 4.68% | 07/01/2114 | 04/02/2014 | 420,000.00 | 420,831.60 | 433,334.58 | 422,787.96 | 0.00 | (10,546.62) |
| 575718AB7 | MASS INSTITUTE OF TECH | 4.68% | 07/01/2114 | 04/01/2014 | 1,080,000.00 | 1,080,000.00 | 1,114,288.92 | 1,087,169.04 | 0.00 | (27,119.88) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,500,831.60** | **1,547,623.50** | **1,509,957.00** | **0.00** | **(37,666.50)** |
| 57604P5P5 | MASSACHUSETTS ST WTR POLLUTN A | 5.19% | 08/01/2040 | 06/30/2010 | 2,635,000.00 | 2,635,000.00 | 3,088,509.85 | 2,993,307.30 | 0.00 | (95,202.55) |
| **Totals for Cusip** | | | | | **2,635,000.00** | **2,635,000.00** | **3,088,509.85** | **2,993,307.30** | **0.00** | **(95,202.55)** |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 12/08/2010 | 1,295,000.00 | 1,295,000.00 | 1,779,925.70 | 1,811,899.25 | 31,973.55 | 0.00 |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 12/16/2010 | 1,955,000.00 | 1,987,922.20 | 2,687,069.30 | 2,735,338.25 | 48,268.95 | 0.00 |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 04/03/2014 | 1,750,000.00 | 2,353,837.50 | 2,405,305.00 | 2,448,512.50 | 43,207.50 | 0.00 |
| **Totals for Cusip** | | | | | **5,000,000.00** | **5,636,759.70** | **6,872,300.00** | **6,995,750.00** | **123,450.00** | **0.00** |
| 64966HYV6 | NEW YORK BUILD AMERICA | 5.85% | 06/01/2040 | 06/10/2010 | 805,000.00 | 805,000.00 | 999,536.30 | 1,010,444.05 | 10,907.75 | 0.00 |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **805,000.00** | **805,000.00** | **999,536.30** | **1,010,444.05** | **10,907.75** | **0.00** |
| 64966JAR7 | NEW YORK NY | 6.27% | 12/01/2037 | 12/15/2010 | 800,000.00 | 800,000.00 | 1,024,760.00 | 1,039,016.00 | 14,256.00 | 0.00 |
| **Totals for Cusip** | | | | | **800,000.00** | **800,000.00** | **1,024,760.00** | **1,039,016.00** | **14,256.00** | **0.00** |
| 64971MT44 | NEW YORK N Y CITY TRANSITIONAL | 5.27% | 05/01/2027 | 05/19/2010 | 1,370,000.00 | 1,370,000.00 | 1,548,552.10 | 1,590,350.80 | 41,798.70 | 0.00 |
| **Totals for Cusip** | | | | | **1,370,000.00** | **1,370,000.00** | **1,548,552.10** | **1,590,350.80** | **41,798.70** | **0.00** |
| 64971MZG0 | NEW YORK N Y CITY TRANSITIONAL | 5.77% | 08/01/2036 | 10/16/2009 | 2,960,000.00 | 2,960,000.00 | 3,626,000.00 | 3,639,734.40 | 13,734.40 | 0.00 |
| **Totals for Cusip** | | | | | **2,960,000.00** | **2,960,000.00** | **3,626,000.00** | **3,639,734.40** | **13,734.40** | **0.00** |
| 649902H48 | NEW YORK ST DORM AUTH | 5.43% | 03/15/2039 | 10/08/2009 | 4,595,000.00 | 4,595,000.00 | 5,311,820.00 | 5,522,087.20 | 210,267.20 | 0.00 |
| **Totals for Cusip** | | | | | **4,595,000.00** | **4,595,000.00** | **5,311,820.00** | **5,522,087.20** | **210,267.20** | **0.00** |
| 66285WFB7 | NORTH TEX TWY AUTH | 6.72% | 01/01/2049 | 08/03/2009 | 1,000,000.00 | 1,000,000.00 | 1,377,640.00 | 1,403,230.00 | 25,590.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,000,000.00** | **1,377,640.00** | **1,403,230.00** | **25,590.00** | **0.00** |
| 677632MV0 | OHIO ST UNIV GEN RCPTS | 4.91% | 06/01/2040 | 09/15/2010 | 2,810,000.00 | 2,810,000.00 | 3,154,646.50 | 3,204,833.10 | 50,186.60 | 0.00 |
| **Totals for Cusip** | | | | | **2,810,000.00** | **2,810,000.00** | **3,154,646.50** | **3,204,833.10** | **50,186.60** | **0.00** |
| 677632PA3 | OHIO ST UNIV GEN RCPTS | 4.80% | 06/01/2111 | 10/20/2011 | 875,000.00 | 866,188.75 | 837,453.75 | 861,236.25 | 23,782.50 | 0.00 |
| **Totals for Cusip** | | | | | **875,000.00** | **866,188.75** | **837,453.75** | **861,236.25** | **23,782.50** | **0.00** |
| 67766WQG | OHIO ST WTR DEV AUTH WTR | 4.88% | 12/01/2034 | 08/12/2010 | 1,530,000.00 | 1,530,000.00 | 1,719,062.10 | 1,706,516.10 | 0.00 | (12,546.00) |
| **Totals for Cusip** | | | | | **1,530,000.00** | **1,530,000.00** | **1,719,062.10** | **1,706,516.10** | **0.00** | **(12,546.00)** |
| 68607DNL5 | OREGON ST DEPT TRANSN HWY USER | 5.83% | 11/15/2034 | 01/21/2011 | 1,215,000.00 | 1,221,135.75 | 1,542,819.15 | 1,533,986.10 | 0.00 | (8,833.05) |
| **Totals for Cusip** | | | | | **1,215,000.00** | **1,221,135.75** | **1,542,819.15** | **1,533,986.10** | **0.00** | **(8,833.05)** |
| 709223VZ1 | PENNSYLVANIA ST TPK COMMN | 6.10% | 12/01/2039 | 06/22/2009 | 1,835,000.00 | 1,835,000.00 | 2,280,079.25 | 2,312,338.55 | 32,259.30 | 0.00 |
| **Totals for Cusip** | | | | | **1,835,000.00** | **1,835,000.00** | **2,280,079.25** | **2,312,338.55** | **32,259.30** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 73358WAJ3 | PORT AUTH NY AND NJ | 6.04% | 12/01/2029 | 06/17/2009 | 1,270,000.00 | 1,270,000.00 | 1,538,211.30 | 1,589,112.90 | 50,901.60 | 0.00 |
| **Totals for Cusip** | | | | | **1,270,000.00** | **1,270,000.00** | **1,538,211.30** | **1,589,112.90** | **50,901.60** | **0.00** |
| 759136QP2 | REGIONAL TRANSN DIST COLO SALE | 5.84% | 11/01/2050 | 11/10/2010 | 1,750,000.00 | 1,750,000.00 | 2,266,495.00 | 2,295,650.00 | 29,155.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,750,000.00** | **1,750,000.00** | **2,266,495.00** | **2,295,650.00** | **29,155.00** | **0.00** |
| 79575DE63 | SALT RIVER PROJECT ARIZ AGRIC | 4.84% | 01/01/2041 | 09/30/2010 | 2,090,000.00 | 2,090,000.00 | 2,388,243.00 | 2,391,796.00 | 3,553.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,090,000.00** | **2,090,000.00** | **2,388,243.00** | **2,391,796.00** | **3,553.00** | **0.00** |
| 796253Y30 | SAN ANTONIO TX ELEC &GAS | 5.81% | 02/01/2041 | 10/29/2010 | 1,500,000.00 | 1,500,000.00 | 1,885,200.00 | 1,870,140.00 | 0.00 | (15,060.00) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,500,000.00** | **1,885,200.00** | **1,870,140.00** | **0.00** | **(15,060.00)** |
| 796253Z21 | SAN ANTONIO TX ELEC &GAS | 4.43% | 02/01/2042 | 03/20/2012 | 1,090,000.00 | 1,090,000.00 | 1,138,232.50 | 1,163,411.50 | 25,179.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,090,000.00** | **1,090,000.00** | **1,138,232.50** | **1,163,411.50** | **25,179.00** | **0.00** |
| 837151AA7 | SOUTH CAROLINA ST PUB SVC AUTH | 6.45% | 01/01/2050 | 12/09/2010 | 385,000.00 | 385,000.00 | 482,239.45 | 507,776.50 | 25,537.05 | 0.00 |
| **Totals for Cusip** | | | | | **385,000.00** | **385,000.00** | **482,239.45** | **507,776.50** | **25,537.05** | **0.00** |
| 91412GHA6 | UNIVERSITY CALIFORNIA REVS | 4.86% | 05/15/2112 | 02/22/2012 | 390,000.00 | 390,000.00 | 370,644.30 | 376,938.90 | 6,294.60 | 0.00 |
| **Totals for Cusip** | | | | | **390,000.00** | **390,000.00** | **370,644.30** | **376,938.90** | **6,294.60** | **0.00** |
| 91514ADE2 | UNIV OF TEXAS TX UNIV REVENUES | 3.85% | 08/15/2046 | 01/07/2016 | 1,180,000.00 | 1,180,000.00 | 1,180,000.00 | 1,199,694.20 | 19,694.20 | 0.00 |
| **Totals for Cusip** | | | | | **1,180,000.00** | **1,180,000.00** | **1,180,000.00** | **1,199,694.20** | **19,694.20** | **0.00** |
| **Totals for Municipals** | | | | | **60,015,000.00** | **60,729,313.45** | **71,997,917.30** | **73,044,340.50** | **1,271,095.80** | **(224,672.60)** |
| **US Govt Bonds** | | | | | | | | | | |
| 76116EGB0 | RFCO STRIP | 0.00% | 01/15/2023 | 06/21/2016 | 6,449,000.00 | 5,750,121.87 | 5,750,121.87 | 5,579,120.19 | 0.00 | (171,001.68) |
| **Totals for Cusip** | | | | | **6,449,000.00** | **5,750,121.87** | **5,750,121.87** | **5,579,120.19** | **0.00** | **(171,001.68)** |
| 912803EC3 | US TREASURY STRIP | 0.00% | 05/15/2043 | 09/10/2015 | 3,320,000.00 | 1,404,360.00 | 1,415,076.96 | 1,450,654.08 | 35,577.12 | 0.00 |
| **Totals for Cusip** | | | | | **3,320,000.00** | **1,404,360.00** | **1,415,076.96** | **1,450,654.08** | **35,577.12** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912803EL3 | US TREASURY STRIP | 0.00% | 02/15/2045 | 06/16/2016 | 2,865,000.00 | 1,394,682.00 | 1,394,682.00 | 1,182,975.69 | 0.00 | (211,706.31) |
| **Totals for Cusip** | | | | | **2,865,000.00** | **1,394,682.00** | **1,394,682.00** | **1,182,975.69** | **0.00** | **(211,706.31)** |
| 912810EK0 | US TREASURY BOND | 8.12% | 08/15/2021 | 12/08/2016 | 110,000.00 | 141,045.89 | 141,045.89 | 140,091.05 | 0.00 | (954.84) |
| **Totals for Cusip** | | | | | **110,000.00** | **141,045.89** | **141,045.89** | **140,091.05** | **0.00** | **(954.84)** |
| 912810QL5 | US TREASURY BOND | 4.25% | 11/15/2040 | 11/04/2016 | 2,500,000.00 | 3,306,640.63 | 3,306,640.63 | 3,035,155.00 | 0.00 | (271,485.63) |
| **Totals for Cusip** | | | | | **2,500,000.00** | **3,306,640.63** | **3,306,640.63** | **3,035,155.00** | **0.00** | **(271,485.63)** |
| 912810QN1 | US TREASURY BOND | 4.75% | 02/15/2041 | 10/18/2016 | 3,300,000.00 | 4,730,771.96 | 4,730,771.96 | 4,302,375.00 | 0.00 | (428,396.96) |
| **Totals for Cusip** | | | | | **3,300,000.00** | **4,730,771.96** | **4,730,771.96** | **4,302,375.00** | **0.00** | **(428,396.96)** |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/02/2016 | 945,000.00 | 795,571.88 | 795,571.88 | 794,574.90 | 0.00 | (996.98) |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/01/2016 | 700,000.00 | 576,625.00 | 576,625.00 | 588,574.00 | 11,949.00 | 0.00 |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/07/2016 | 555,000.00 | 468,628.12 | 468,628.12 | 466,655.10 | 0.00 | (1,973.02) |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/15/2016 | 455,000.00 | 373,028.91 | 373,028.91 | 382,573.10 | 9,544.19 | 0.00 |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/15/2016 | 1,875,000.00 | 1,545,996.09 | 1,545,996.09 | 1,576,537.50 | 30,541.41 | 0.00 |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/15/2016 | 930,000.00 | 764,198.44 | 764,198.44 | 781,962.60 | 17,764.16 | 0.00 |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/21/2016 | 845,000.00 | 702,406.25 | 702,406.25 | 710,492.90 | 8,086.65 | 0.00 |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/22/2016 | 1,650,000.00 | 1,365,375.00 | 1,365,375.00 | 1,387,353.00 | 21,978.00 | 0.00 |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/21/2016 | 475,000.00 | 393,582.03 | 393,582.03 | 399,389.50 | 5,807.47 | 0.00 |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/19/2016 | 430,000.00 | 356,362.50 | 356,362.50 | 361,552.60 | 5,190.10 | 0.00 |
| **Totals for Cusip** | | | | | **8,860,000.00** | **7,341,774.22** | **7,341,774.22** | **7,449,665.20** | **110,860.98** | **(2,970.00)** |
| 912828A75 | US TREASURY NOTE | 1.50% | 12/31/2018 | 12/02/2015 | 10,000.00 | 10,076.80 | 10,045.31 | 10,058.20 | 12.89 | 0.00 |
| **Totals for Cusip** | | | | | **10,000.00** | **10,076.80** | **10,045.31** | **10,058.20** | **12.89** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912828B58 | US TREASURY NOTE | 2.12% | 01/31/2021 | 08/11/2016 | 1,895,000.00 | 1,983,013.87 | 1,983,013.87 | 1,920,241.40 | 0.00 | (62,772.47) |
| **Totals for Cusip** | | | | | **1,895,000.00** | **1,983,013.87** | **1,983,013.87** | **1,920,241.40** | **0.00** | **(62,772.47)** |
| 912828D23 | US TREASURY NOTE | 1.62% | 04/30/2019 | 04/01/2016 | 95,000.00 | 97,016.50 | 97,016.50 | 95,742.14 | 0.00 | (1,274.36) |
| 912828D23 | US TREASURY NOTE | 1.62% | 04/30/2019 | 06/17/2016 | 5,760,000.00 | 5,893,599.46 | 5,893,599.46 | 5,804,997.12 | 0.00 | (88,602.34) |
| 912828D23 | US TREASURY NOTE | 1.62% | 04/30/2019 | 06/24/2016 | 250,000.00 | 256,582.03 | 256,582.03 | 251,953.00 | 0.00 | (4,629.03) |
| 912828D23 | US TREASURY NOTE | 1.62% | 04/30/2019 | 06/20/2016 | 3,480,000.00 | 3,555,724.80 | 3,555,724.80 | 3,507,185.76 | 0.00 | (48,539.04) |
| **Totals for Cusip** | | | | | **9,585,000.00** | **9,802,922.79** | **9,802,922.79** | **9,659,878.02** | **0.00** | **(143,044.77)** |
| 912828F21 | US TREASURY NOTE | 2.12% | 09/30/2021 | 07/17/2015 | 105,000.00 | 105,958.65 | 106,107.44 | 105,931.04 | 0.00 | (176.40) |
| 912828F21 | US TREASURY NOTE | 2.12% | 09/30/2021 | 08/31/2015 | 2,985,000.00 | 3,037,587.31 | 3,016,482.80 | 3,011,468.00 | 0.00 | (5,014.80) |
| 912828F21 | US TREASURY NOTE | 2.12% | 09/30/2021 | 09/22/2016 | 8,565,000.00 | 8,935,171.93 | 8,935,171.93 | 8,640,945.86 | 0.00 | (294,226.07) |
| 912828F21 | US TREASURY NOTE | 2.12% | 09/30/2021 | 10/27/2016 | 7,290,000.00 | 7,552,838.67 | 7,552,838.67 | 7,354,640.43 | 0.00 | (198,198.24) |
| **Totals for Cusip** | | | | | **18,945,000.00** | **19,631,556.56** | **19,610,600.84** | **19,112,985.33** | **0.00** | **(497,615.51)** |
| 912828G53 | US TREASURY NOTE | 1.88% | 11/30/2021 | 06/07/2016 | 2,825,000.00 | 2,907,101.56 | 2,907,101.56 | 2,817,386.63 | 0.00 | (89,714.93) |
| **Totals for Cusip** | | | | | **2,825,000.00** | **2,907,101.56** | **2,907,101.56** | **2,817,386.63** | **0.00** | **(89,714.93)** |
| 912828G79 | US TREASURY NOTE | 1.00% | 12/15/2017 | 04/15/2015 | 135,000.00 | 135,896.48 | 134,815.46 | 135,142.43 | 326.97 | 0.00 |
| **Totals for Cusip** | | | | | **135,000.00** | **135,896.48** | **134,815.46** | **135,142.43** | **326.97** | **0.00** |
| 912828G87 | US TREASURY NOTE | 2.12% | 12/31/2021 | 05/29/2015 | 1,890,000.00 | 1,927,578.52 | 1,906,684.92 | 1,906,168.95 | 0.00 | (515.97) |
| **Totals for Cusip** | | | | | **1,890,000.00** | **1,927,578.52** | **1,906,684.92** | **1,906,168.95** | **0.00** | **(515.97)** |
| 912828J76 | US TREASURY NOTE | 1.75% | 03/31/2022 | 11/18/2015 | 600,000.00 | 591,219.70 | 590,765.40 | 592,008.00 | 1,242.60 | 0.00 |
| 912828J76 | US TREASURY NOTE | 1.75% | 03/31/2022 | 11/17/2015 | 490,000.00 | 482,822.27 | 482,458.41 | 483,473.20 | 1,014.79 | 0.00 |
| 912828J76 | US TREASURY NOTE | 1.75% | 03/31/2022 | 01/25/2016 | 7,920,000.00 | 7,943,203.13 | 7,943,203.13 | 7,814,505.60 | 0.00 | (128,697.53) |
| **Totals for Cusip** | | | | | **9,010,000.00** | **9,017,245.10** | **9,016,426.94** | **8,889,986.80** | **2,257.39** | **(128,697.53)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912828K82 | US TREASURY NOTE | 1.00% | 08/15/2018 | 09/26/2016 | 2,570,000.00 | 2,581,344.14 | 2,581,344.14 | 2,566,587.04 | 0.00 | (14,757.10) |
| **Totals for Cusip** | | | | | **2,570,000.00** | **2,581,344.14** | **2,581,344.14** | **2,566,587.04** | **0.00** | **(14,757.10)** |
| 912828L40 | US TREASURY NOTE | 1.00% | 09/15/2018 | 10/20/2016 | 875,000.00 | 877,392.58 | 877,392.58 | 873,154.63 | 0.00 | (4,237.95) |
| **Totals for Cusip** | | | | | **875,000.00** | **877,392.58** | **877,392.58** | **873,154.63** | **0.00** | **(4,237.95)** |
| 912828M72 | US TREASURY NOTE | 0.88% | 11/30/2017 | 04/06/2016 | 4,025,000.00 | 4,034,905.27 | 4,034,905.27 | 4,025,313.95 | 0.00 | (9,591.32) |
| **Totals for Cusip** | | | | | **4,025,000.00** | **4,034,905.27** | **4,034,905.27** | **4,025,313.95** | **0.00** | **(9,591.32)** |
| 912828M80 | US TREASURY NOTE | 2.00% | 11/30/2022 | 11/30/2015 | 4,020,000.00 | 4,020,000.00 | 3,998,014.62 | 3,992,832.84 | 0.00 | (5,181.78) |
| 912828M80 | US TREASURY NOTE | 2.00% | 11/30/2022 | 12/02/2015 | 565,000.00 | 565,000.00 | 561,910.02 | 561,181.73 | 0.00 | (728.29) |
| 912828M80 | US TREASURY NOTE | 2.00% | 11/30/2022 | 05/31/2016 | 6,235,000.00 | 6,384,299.03 | 6,384,299.03 | 6,192,863.87 | 0.00 | (191,435.16) |
| **Totals for Cusip** | | | | | **10,820,000.00** | **10,969,299.03** | **10,944,223.67** | **10,746,878.44** | **0.00** | **(197,345.23)** |
| 912828PC8 | US TREASURY NOTE | 2.62% | 11/15/2020 | 05/05/2016 | 395,000.00 | 420,458.98 | 420,458.98 | 408,269.63 | 0.00 | (12,189.35) |
| **Totals for Cusip** | | | | | **395,000.00** | **420,458.98** | **420,458.98** | **408,269.63** | **0.00** | **(12,189.35)** |
| 912828Q78 | US TREASURY NOTE | 1.38% | 04/30/2021 | 09/01/2016 | 1,555,000.00 | 1,569,286.41 | 1,569,286.41 | 1,525,419.24 | 0.00 | (43,867.17) |
| 912828Q78 | US TREASURY NOTE | 1.38% | 04/30/2021 | 09/01/2016 | 1,415,000.00 | 1,428,110.57 | 1,428,110.57 | 1,388,082.46 | 0.00 | (40,028.11) |
| **Totals for Cusip** | | | | | **2,970,000.00** | **2,997,396.98** | **2,997,396.98** | **2,913,501.70** | **0.00** | **(83,895.28)** |
| 912828R28 | US TREASURY NOTE | 1.62% | 04/30/2023 | 10/04/2016 | 18,380,000.00 | 18,598,980.47 | 18,598,980.47 | 17,776,915.44 | 0.00 | (822,065.03) |
| **Totals for Cusip** | | | | | **18,380,000.00** | **18,598,980.47** | **18,598,980.47** | **17,776,915.44** | **0.00** | **(822,065.03)** |
| 912828U24 | US TREASURY NOTE | 2.00% | 11/15/2026 | 12/15/2016 | 2,890,000.00 | 2,745,048.44 | 2,745,048.44 | 2,780,607.72 | 35,559.28 | 0.00 |
| 912828U24 | US TREASURY NOTE | 2.00% | 11/15/2026 | 12/15/2016 | 785,000.00 | 744,891.41 | 744,891.41 | 755,286.18 | 10,394.77 | 0.00 |
| 912828U24 | US TREASURY NOTE | 2.00% | 11/15/2026 | 12/13/2016 | 1,275,000.00 | 1,220,812.50 | 1,220,812.50 | 1,226,738.70 | 5,926.20 | 0.00 |
| 912828U24 | US TREASURY NOTE | 2.00% | 11/15/2026 | 12/12/2016 | 196,000.00 | 187,823.12 | 187,823.12 | 188,581.01 | 757.89 | 0.00 |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912828U24 | US TREASURY NOTE | 2.00% | 11/15/2026 | 12/19/2016 | 910,000.00 | 866,490.63 | 866,490.63 | 875,554.68 | 9,064.05 | 0.00 |
| **Totals for Cusip** | | | | | **6,056,000.00** | **5,765,066.10** | **5,765,066.10** | **5,826,768.29** | **61,702.19** | **0.00** |
| 912828U57 | US TREASURY NOTE | 2.12% | 11/30/2023 | 11/28/2016 | 3,075,000.00 | 3,072,117.19 | 3,072,117.19 | 3,054,578.93 | 0.00 | (17,538.26) |
| **Totals for Cusip** | | | | | **3,075,000.00** | **3,072,117.19** | **3,072,117.19** | **3,054,578.93** | **0.00** | **(17,538.26)** |
| 912828U65 | US TREASURY NOTE | 1.75% | 11/30/2021 | 11/28/2016 | 459,000.00 | 457,852.50 | 457,852.50 | 455,575.40 | 0.00 | (2,277.10) |
| **Totals for Cusip** | | | | | **459,000.00** | **457,852.50** | **457,852.50** | **455,575.40** | **0.00** | **(2,277.10)** |
| 912828U73 | US TREASURY NOTE | 1.38% | 12/15/2019 | 12/19/2016 | 8,000,000.00 | 7,940,000.00 | 7,940,000.00 | 7,980,936.00 | 40,936.00 | 0.00 |
| 912828U73 | US TREASURY NOTE | 1.38% | 12/15/2019 | 12/19/2016 | 3,555,000.00 | 3,528,337.50 | 3,528,337.50 | 3,546,528.44 | 18,190.94 | 0.00 |
| **Totals for Cusip** | | | | | **11,555,000.00** | **11,468,337.50** | **11,468,337.50** | **11,527,464.44** | **59,126.94** | **0.00** |
| 912828UZ1 | US TREASURY NOTE | 0.62% | 04/30/2018 | 12/13/2016 | 30,000.00 | 29,815.32 | 29,815.32 | 29,853.51 | 38.19 | 0.00 |
| **Totals for Cusip** | | | | | **30,000.00** | **29,815.32** | **29,815.32** | **29,853.51** | **38.19** | **0.00** |
| 912828VB3 | US TREASURY NOTE | 1.75% | 05/15/2023 | 09/30/2016 | 12,855,000.00 | 13,146,748.24 | 13,146,748.24 | 12,520,564.32 | 0.00 | (626,183.92) |
| **Totals for Cusip** | | | | | **12,855,000.00** | **13,146,748.24** | **13,146,748.24** | **12,520,564.32** | **0.00** | **(626,183.92)** |
| 912828VE7 | US TREASURY NOTE | 1.00% | 05/31/2018 | 04/06/2016 | 3,090,000.00 | 3,105,087.89 | 3,105,087.89 | 3,088,791.81 | 0.00 | (16,296.08) |
| **Totals for Cusip** | | | | | **3,090,000.00** | **3,105,087.89** | **3,105,087.89** | **3,088,791.81** | **0.00** | **(16,296.08)** |
| 912828XG0 | US TREASURY NOTE | 2.12% | 06/30/2022 | 02/24/2016 | 3,000,000.00 | 3,120,351.56 | 3,120,351.56 | 3,010,548.00 | 0.00 | (109,803.56) |
| 912828XG0 | US TREASURY NOTE | 2.12% | 06/30/2022 | 12/12/2016 | 1,700,000.00 | 1,704,814.28 | 1,704,814.28 | 1,705,977.20 | 1,162.92 | 0.00 |
| **Totals for Cusip** | | | | | **4,700,000.00** | **4,825,165.84** | **4,825,165.84** | **4,716,525.20** | **1,162.92** | **(109,803.56)** |
| 9128334U1 | US TREASURY STRIP | 0.00% | 08/15/2032 | 05/28/2013 | 24,800,000.00 | 13,510,544.00 | 15,362,360.00 | 15,758,713.60 | 396,353.60 | 0.00 |
| **Totals for Cusip** | | | | | **24,800,000.00** | **13,510,544.00** | **15,362,360.00** | **15,758,713.60** | **396,353.60** | **0.00** |
| 9128334V9 | US TREASURY STRIP | 0.00% | 02/15/2033 | 10/21/2010 | 14,400,000.00 | 5,714,352.00 | 8,751,744.00 | 8,985,283.20 | 233,539.20 | 0.00 |
| **Totals for Cusip** | | | | | **14,400,000.00** | **5,714,352.00** | **8,751,744.00** | **8,985,283.20** | **233,539.20** | **0.00** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 9128337S3 | US TREASURY STRIP | 0.00% | 11/15/2032 | 12/29/2011 | 23,400,000.00 | 12,585,690.00 | 14,328,428.40 | 14,740,572.60 | 412,144.20 | 0.00 |
| 9128337S3 | US TREASURY STRIP | 0.00% | 11/15/2032 | 01/13/2012 | 13,438,000.00 | 7,302,209.20 | 8,228,436.79 | 8,465,120.28 | 236,683.49 | 0.00 |
| **Totals for Cusip** | | | | | **36,838,000.00** | **19,887,899.20** | **22,556,865.19** | **23,205,692.88** | **648,827.69** | **0.00** |
| 9128337U8 | US TREASURY STRIP | 0.00% | 11/15/2033 | 04/27/2012 | 16,620,000.00 | 8,381,133.60 | 9,814,010.28 | 10,106,738.34 | 292,728.06 | 0.00 |
| **Totals for Cusip** | | | | | **16,620,000.00** | **8,381,133.60** | **9,814,010.28** | **10,106,738.34** | **292,728.06** | **0.00** |
| 9128337W4 | US TREASURY STRIP | 0.00% | 11/15/2034 | 10/21/2010 | 4,960,000.00 | 1,801,769.60 | 2,822,934.40 | 2,910,379.20 | 87,444.80 | 0.00 |
| 9128337W4 | US TREASURY STRIP | 0.00% | 11/15/2034 | 09/27/2011 | 21,500,000.00 | 10,124,565.00 | 12,236,510.00 | 12,615,555.00 | 379,045.00 | 0.00 |
| 9128337W4 | US TREASURY STRIP | 0.00% | 11/15/2034 | 05/10/2012 | 6,300,000.00 | 3,091,536.00 | 3,585,582.00 | 3,696,651.00 | 111,069.00 | 0.00 |
| **Totals for Cusip** | | | | | **32,760,000.00** | **15,017,870.60** | **18,645,026.40** | **19,222,585.20** | **577,558.80** | **0.00** |
| 912833LH1 | US TREASURY STRIP | 0.00% | 05/15/2022 | 12/04/2013 | 9,660,000.00 | 7,687,814.40 | 8,415,453.90 | 8,618,304.24 | 202,850.34 | 0.00 |
| **Totals for Cusip** | | | | | **9,660,000.00** | **7,687,814.40** | **8,415,453.90** | **8,618,304.24** | **202,850.34** | **0.00** |
| 912833LL2 | US TREASURY STRIP | 0.00% | 02/15/2023 | 02/27/2012 | 2,345,000.00 | 1,833,860.35 | 2,001,968.71 | 2,045,081.54 | 43,112.83 | 0.00 |
| **Totals for Cusip** | | | | | **2,345,000.00** | **1,833,860.35** | **2,001,968.71** | **2,045,081.54** | **43,112.83** | **0.00** |
| 912833LQ1 | US TREASURY STRIP | 0.00% | 02/15/2024 | 11/20/2013 | 14,496,000.00 | 10,734,722.88 | 12,016,343.23 | 12,254,976.38 | 238,633.15 | 0.00 |
| 912833LQ1 | US TREASURY STRIP | 0.00% | 02/15/2024 | 06/26/2014 | 21,860,000.00 | 16,914,175.00 | 18,120,672.12 | 18,480,531.44 | 359,859.32 | 0.00 |
| **Totals for Cusip** | | | | | **36,356,000.00** | **27,648,897.88** | **30,137,015.35** | **30,735,507.82** | **598,492.47** | **0.00** |
| 912833LX6 | US TREASURY STRIP | 0.00% | 11/15/2025 | 05/21/2004 | 15,230,000.00 | 4,353,038.60 | 11,929,430.55 | 12,127,923.14 | 198,492.59 | 0.00 |
| 912833LX6 | US TREASURY STRIP | 0.00% | 11/15/2025 | 09/10/2009 | 14,000,000.00 | 6,698,440.00 | 10,965,990.00 | 11,148,452.00 | 182,462.00 | 0.00 |
| 912833LX6 | US TREASURY STRIP | 0.00% | 11/15/2025 | 11/04/2009 | 7,875,000.00 | 3,772,518.75 | 6,168,369.38 | 6,271,004.25 | 102,634.87 | 0.00 |
| **Totals for Cusip** | | | | | **37,105,000.00** | **14,823,997.35** | **29,063,789.93** | **29,547,379.39** | **483,589.46** | **0.00** |
| 912833PA2 | US TREASURY STRIP | 0.00% | 08/15/2026 | 07/14/2014 | 34,090,000.00 | 23,829,250.90 | 26,057,782.38 | 26,518,713.27 | 460,930.89 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **34,090,000.00** | **23,829,250.90** | **26,057,782.38** | **26,518,713.27** | **460,930.89** | **0.00** |
| 912833PE4 | US TREASURY STRIP | 0.00% | 08/15/2027 | 09/26/2008 | 550,000.00 | 229,240.00 | 405,577.15 | 413,348.65 | 7,771.50 | 0.00 |
| 912833PE4 | US TREASURY STRIP | 0.00% | 08/15/2027 | 03/14/2013 | 2,470,000.00 | 1,627,730.00 | 1,821,410.11 | 1,856,311.21 | 34,901.10 | 0.00 |
| 912833PE4 | US TREASURY STRIP | 0.00% | 08/15/2027 | 05/28/2014 | 720,000.00 | 488,620.80 | 530,937.36 | 541,110.96 | 10,173.60 | 0.00 |
| **Totals for Cusip** | | | | | **3,740,000.00** | **2,345,590.80** | **2,757,924.62** | **2,810,770.82** | **52,846.20** | **0.00** |
| 912833RY8 | US TREASURY STRIP | 0.00% | 02/15/2028 | 05/28/2014 | 14,300,000.00 | 9,502,064.00 | 10,382,772.40 | 10,578,811.10 | 196,038.70 | 0.00 |
| **Totals for Cusip** | | | | | **14,300,000.00** | **9,502,064.00** | **10,382,772.40** | **10,578,811.10** | **196,038.70** | **0.00** |
| 912833WQ9 | US TREASURY STRIP | 0.00% | 05/15/2028 | 05/25/2012 | 24,926,000.00 | 16,509,985.36 | 17,911,649.12 | 18,257,946.04 | 346,296.92 | 0.00 |
| **Totals for Cusip** | | | | | **24,926,000.00** | **16,509,985.36** | **17,911,649.12** | **18,257,946.04** | **346,296.92** | **0.00** |
| 912833XS4 | US TREASURY STRIP | 0.00% | 05/15/2029 | 04/29/2010 | 11,000,000.00 | 4,445,540.00 | 7,641,942.00 | 7,804,467.00 | 162,525.00 | 0.00 |
| 912833XS4 | US TREASURY STRIP | 0.00% | 05/15/2029 | 04/29/2010 | 9,985,000.00 | 3,986,913.65 | 6,936,799.17 | 7,084,327.55 | 147,528.38 | 0.00 |
| 912833XS4 | US TREASURY STRIP | 0.00% | 05/15/2029 | 07/15/2011 | 30,955,000.00 | 14,323,807.15 | 21,505,119.51 | 21,962,479.64 | 457,360.13 | 0.00 |
| 912833XS4 | US TREASURY STRIP | 0.00% | 05/15/2029 | 09/20/2012 | 2,000,000.00 | 1,265,060.00 | 1,389,444.00 | 1,418,994.00 | 29,550.00 | 0.00 |
| **Totals for Cusip** | | | | | **53,940,000.00** | **24,021,320.80** | **37,473,304.68** | **38,270,268.19** | **796,963.51** | **0.00** |
| 912834LB2 | US TREASURY STRIP | 0.00% | 02/15/2042 | 07/09/2013 | 20,000,000.00 | 6,693,800.00 | 8,802,620.00 | 8,926,740.00 | 124,120.00 | 0.00 |
| 912834LB2 | US TREASURY STRIP | 0.00% | 02/15/2042 | 11/05/2013 | 17,140,000.00 | 5,531,763.60 | 7,543,845.34 | 7,650,216.18 | 106,370.84 | 0.00 |
| **Totals for Cusip** | | | | | **37,140,000.00** | **12,225,563.60** | **16,346,465.34** | **16,576,956.18** | **230,490.84** | **0.00** |
| 912834LK2 | US TREASURY STRIP | 0.00% | 05/15/2042 | 06/26/2014 | 32,400,000.00 | 12,186,612.00 | 14,090,662.80 | 14,298,120.00 | 207,457.20 | 0.00 |
| 912834LK2 | US TREASURY STRIP | 0.00% | 05/15/2042 | 06/26/2014 | 50,000,000.00 | 18,806,500.00 | 21,744,850.00 | 22,065,000.00 | 320,150.00 | 0.00 |
| **Totals for Cusip** | | | | | **82,400,000.00** | **30,993,112.00** | **35,835,512.80** | **36,363,120.00** | **527,607.20** | **0.00** |
| 912834MT2 | US TREASURY STRIP | 0.00% | 08/15/2043 | 05/07/2014 | 11,730,000.00 | 4,121,570.10 | 4,886,999.52 | 4,980,687.03 | 93,687.51 | 0.00 |
| **Totals for Cusip** | | | | | **11,730,000.00** | **4,121,570.10** | **4,886,999.52** | **4,980,687.03** | **93,687.51** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 8217 SBA
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for US Govt Bonds** | | | | | **626,704,000.00** | **389,889,583.22** | **448,177,262.51** | **450,705,185.54** | **6,452,979.81** | **(3,925,056.78)** |
| **Totals for 2560 8217 SBA 9FN** | | | | | **2,122,110,678.99** | **1,488,617,934.22** | **1,832,217,229.07** | **1,848,221,058.94** | **33,729,350.82** | **(17,725,520.95)** |
| | | | | Less cash due to broker | | (9,013,783) | | (9,013,783) | | |
| | | | | Total | | 1,479,604,151 | | 1,839,207,276 | | |



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# Appendix III

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Asset-Backed** | | | | | | | | | | |
| 05377RCA0 | AVIS BUDGET RENTAL CAR FUNDING | 2.63% | 12/20/2021 | 05/20/2015 | 800,000.00 | 799,820.80 | 789,954.64 | 790,214.64 | 260.00 | 0.00 |
| **Totals for Cusip** | | | | | **800,000.00** | **799,820.80** | **789,954.64** | **790,214.64** | **260.00** | **0.00** |
| 161571FQ2 | CHASE ISSUANCE TRUST | 2.16% | 09/16/2024 | 01/17/2013 | 1,200,000.00 | 1,190,671.88 | 1,165,569.12 | 1,168,920.00 | 3,350.88 | 0.00 |
| **Totals for Cusip** | | | | | **1,200,000.00** | **1,190,671.88** | **1,165,569.12** | **1,168,920.00** | **3,350.88** | **0.00** |
| 34530MAA7 | FORD CREDIT AUTO OWNER TRUST/F | 2.26% | 11/15/2025 | 05/06/2014 | 300,000.00 | 299,925.15 | 302,420.01 | 302,560.80 | 140.79 | 0.00 |
| **Totals for Cusip** | | | | | **300,000.00** | **299,925.15** | **302,420.01** | **302,560.80** | **140.79** | **0.00** |
| 34530NAA5 | FORD CREDIT AUTO OWNER TRUST | 2.31% | 04/15/2026 | 10/07/2014 | 500,000.00 | 499,816.55 | 499,179.10 | 504,181.65 | 5,002.55 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **499,816.55** | **499,179.10** | **504,181.65** | **5,002.55** | **0.00** |
| 34530WAA5 | FORD CREDIT AUTO OWNER TRUST/F | 2.44% | 01/15/2027 | 07/21/2015 | 500,000.00 | 499,802.35 | 497,257.90 | 504,393.70 | 7,135.80 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **499,802.35** | **497,257.90** | **504,393.70** | **7,135.80** | **0.00** |
| 42806DAA7 | HERTZ VEHICLE FINANCING LLC | 2.73% | 03/25/2021 | 04/07/2015 | 800,000.00 | 799,946.80 | 793,056.96 | 794,237.84 | 1,180.88 | 0.00 |
| **Totals for Cusip** | | | | | **800,000.00** | **799,946.80** | **793,056.96** | **794,237.84** | **1,180.88** | **0.00** |
| **Totals for Asset-Backed** | | | | | **4,100,000.00** | **4,089,983.53** | **4,047,437.73** | **4,064,508.63** | **17,070.90** | **0.00** |
| **CMO** | | | | | | | | | | |
| 361924AJ2 | GNMA | 6.50% | 06/17/2020 | 10/25/1991 | 12,356.07 | 9,996.86 | 13,028.78 | 12,884.96 | 0.00 | (143.82) |
| **Totals for Cusip** | | | | | **12,356.07** | **9,996.86** | **13,028.78** | **12,884.96** | **0.00** | **(143.82)** |
| **Totals for CMO** | | | | | **12,356.07** | **9,996.86** | **13,028.78** | **12,884.96** | **0.00** | **(143.82)** |
| **Corporate** | | | | | | | | | | |
| 00037BAA0 | ABB FINANCE USA INC | 1.62% | 05/08/2017 | 05/03/2012 | 110,000.00 | 109,230.00 | 110,074.03 | 110,148.17 | 74.14 | 0.00 |
| **Totals for Cusip** | | | | | **110,000.00** | **109,230.00** | **110,074.03** | **110,148.17** | **74.14** | **0.00** |
| 00084DAE0 | ABN AMRO BANK NV | 4.25% | 02/02/2017 | 01/30/2012 | 200,000.00 | 199,804.00 | 205,378.20 | 200,431.60 | 0.00 | (4,946.60) |
| **Totals for Cusip** | | | | | **200,000.00** | **199,804.00** | **205,378.20** | **200,431.60** | **0.00** | **(4,946.60)** |
| 00206RCN0 | AT&T CORP | 3.40% | 05/15/2025 | 04/23/2015 | 500,000.00 | 498,520.00 | 480,545.00 | 481,911.50 | 1,366.50 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **500,000.00** | **498,520.00** | **480,545.00** | **481,911.50** | **1,366.50** | **0.00** |
| 00206RCV2 | AT&T CORP | 2.40% | 03/15/2017 | 03/17/2016 | 200,000.00 | 202,000.00 | 202,000.00 | 200,412.51 | 0.00 | (1,587.49) |
| **Totals for Cusip** | | | | | **200,000.00** | **202,000.00** | **202,000.00** | **200,412.51** | **0.00** | **(1,587.49)** |
| 00287YAQ2 | ABBVIE INC | 3.60% | 05/14/2025 | 05/05/2015 | 240,000.00 | 239,580.00 | 236,864.40 | 237,717.12 | 852.72 | 0.00 |
| **Totals for Cusip** | | | | | **240,000.00** | **239,580.00** | **236,864.40** | **237,717.12** | **852.72** | **0.00** |
| 00287YAX7 | ABBVIE INC | 2.85% | 05/14/2023 | 05/09/2016 | 750,000.00 | 749,902.50 | 749,902.50 | 727,557.75 | 0.00 | (22,344.75) |
| **Totals for Cusip** | | | | | **750,000.00** | **749,902.50** | **749,902.50** | **727,557.75** | **0.00** | **(22,344.75)** |
| 00507UAR2 | ACTAVIS FUNDING SCS | 3.45% | 03/15/2022 | 03/03/2015 | 420,000.00 | 419,403.60 | 420,458.22 | 426,303.78 | 5,845.56 | 0.00 |
| **Totals for Cusip** | | | | | **420,000.00** | **419,403.60** | **420,458.22** | **426,303.78** | **5,845.56** | **0.00** |
| 00507UAS0 | ACTAVIS FUNDING SCS | 3.80% | 03/15/2025 | 03/03/2015 | 80,000.00 | 79,716.00 | 79,591.44 | 80,094.24 | 502.80 | 0.00 |
| **Totals for Cusip** | | | | | **80,000.00** | **79,716.00** | **79,591.44** | **80,094.24** | **502.80** | **0.00** |
| 008281AG2 | AFRICAN DEVELOPMENT BANK | 8.80% | 09/01/2019 | 02/19/2004 | 525,000.00 | 729,104.25 | 639,987.60 | 619,198.65 | 0.00 | (20,788.95) |
| **Totals for Cusip** | | | | | **525,000.00** | **729,104.25** | **639,987.60** | **619,198.65** | **0.00** | **(20,788.95)** |
| 010392FN3 | ALABAMA POWER CO | 2.80% | 04/01/2025 | 04/09/2015 | 60,000.00 | 59,932.80 | 57,893.04 | 58,429.32 | 536.28 | 0.00 |
| **Totals for Cusip** | | | | | **60,000.00** | **59,932.80** | **57,893.04** | **58,429.32** | **536.28** | **0.00** |
| 018490AP7 | ALLERGAN INC | 1.35% | 03/15/2018 | 03/07/2013 | 130,000.00 | 129,730.90 | 127,725.78 | 129,064.00 | 1,338.22 | 0.00 |
| **Totals for Cusip** | | | | | **130,000.00** | **129,730.90** | **127,725.78** | **129,064.00** | **1,338.22** | **0.00** |
| 023765AA8 | AMER AIRLINE 16-2 AA PTT | 3.20% | 06/15/2028 | 05/02/2016 | 220,000.00 | 220,000.00 | 220,000.00 | 213,950.00 | 0.00 | (6,050.00) |
| **Totals for Cusip** | | | | | **220,000.00** | **220,000.00** | **220,000.00** | **213,950.00** | **0.00** | **(6,050.00)** |
| 02665WBG5 | AMERICAN HONDA FINANCE | 1.70% | 09/09/2021 | 09/06/2016 | 500,000.00 | 499,000.00 | 499,000.00 | 482,531.00 | 0.00 | (16,469.00) |
| **Totals for Cusip** | | | | | **500,000.00** | **499,000.00** | **499,000.00** | **482,531.00** | **0.00** | **(16,469.00)** |
| 03040WAL9 | AMERICAN WATER CAPITAL C | 3.40% | 03/01/2025 | 08/10/2015 | 275,000.00 | 274,084.25 | 279,388.18 | 281,421.80 | 2,033.62 | 0.00 |
| **Totals for Cusip** | | | | | **275,000.00** | **274,084.25** | **279,388.18** | **281,421.80** | **2,033.62** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 031162CJ7 | AMGEN INC | 2.60% | 08/19/2026 | 08/10/2016 | 780,000.00 | 779,524.20 | 779,524.20 | 717,394.86 | 0.00 | (62,129.34) |
| **Totals for Cusip** | | | | | **780,000.00** | **779,524.20** | **779,524.20** | **717,394.86** | **0.00** | **(62,129.34)** |
| 035242AC0 | ANHEUSER-BUSCH INBEV FIN | 1.25% | 01/17/2018 | 01/14/2013 | 205,000.00 | 203,825.35 | 203,081.00 | 204,816.32 | 1,735.32 | 0.00 |
| **Totals for Cusip** | | | | | **205,000.00** | **203,825.35** | **203,081.00** | **204,816.32** | **1,735.32** | **0.00** |
| 037833BB5 | APPLE INC | 0.90% | 05/12/2017 | 05/06/2015 | 250,000.00 | 249,827.50 | 249,227.00 | 249,960.50 | 733.50 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **249,827.50** | **249,227.00** | **249,960.50** | **733.50** | **0.00** |
| 03939CAA1 | ARCH CAPITAL FINANCE LLC | 4.01% | 12/15/2026 | 11/29/2016 | 85,000.00 | 85,000.00 | 85,000.00 | 86,223.24 | 1,223.24 | 0.00 |
| **Totals for Cusip** | | | | | **85,000.00** | **85,000.00** | **85,000.00** | **86,223.24** | **1,223.24** | **0.00** |
| 04351LAB6 | ASCENSION HEALTH | 3.94% | 11/15/2046 | 04/25/2016 | 70,000.00 | 70,000.00 | 70,000.00 | 66,837.26 | 0.00 | (3,162.74) |
| **Totals for Cusip** | | | | | **70,000.00** | **70,000.00** | **70,000.00** | **66,837.26** | **0.00** | **(3,162.74)** |
| 05464HAA8 | AXIS SPECIALTY FINAN PLC | 2.65% | 04/01/2019 | 03/06/2014 | 65,000.00 | 64,932.40 | 64,723.49 | 65,447.92 | 724.43 | 0.00 |
| **Totals for Cusip** | | | | | **65,000.00** | **64,932.40** | **64,723.49** | **65,447.92** | **724.43** | **0.00** |
| 05523UAJ9 | BAE SYSTEMS HLDG | 6.38% | 06/01/2019 | 06/01/2009 | 130,000.00 | 129,546.30 | 145,486.64 | 141,820.64 | 0.00 | (3,666.00) |
| 05523UAJ9 | BAE SYSTEMS HLDG | 6.38% | 06/01/2019 | 04/07/2010 | 170,000.00 | 186,075.20 | 190,251.76 | 185,457.76 | 0.00 | (4,794.00) |
| **Totals for Cusip** | | | | | **300,000.00** | **315,621.50** | **335,738.40** | **327,278.40** | **0.00** | **(8,460.00)** |
| 05523UAL4 | BAE SYSTEMS HLDG | 4.75% | 10/07/2044 | 09/30/2014 | 95,000.00 | 94,503.15 | 92,452.86 | 96,134.30 | 3,681.44 | 0.00 |
| **Totals for Cusip** | | | | | **95,000.00** | **94,503.15** | **92,452.86** | **96,134.30** | **3,681.44** | **0.00** |
| 05565EAK1 | BMW US CAPITAL LLC | 1.45% | 09/13/2019 | 09/08/2016 | 725,000.00 | 724,093.75 | 724,093.75 | 716,480.53 | 0.00 | (7,613.22) |
| **Totals for Cusip** | | | | | **725,000.00** | **724,093.75** | **724,093.75** | **716,480.53** | **0.00** | **(7,613.22)** |
| 06406HDB2 | BANK OF NY MELLON CORP | 1.60% | 05/22/2018 | 05/22/2015 | 375,000.00 | 374,966.25 | 373,597.50 | 375,158.25 | 1,560.75 | 0.00 |
| **Totals for Cusip** | | | | | **375,000.00** | **374,966.25** | **373,597.50** | **375,158.25** | **1,560.75** | **0.00** |
| 064255AS1 | BANK OF TOKYO-MITSUBISHI UFJ | 1.20% | 03/10/2017 | 03/04/2014 | 450,000.00 | 449,509.50 | 447,122.70 | 449,943.75 | 2,821.05 | 0.00 |
| **Totals for Cusip** | | | | | **450,000.00** | **449,509.50** | **447,122.70** | **449,943.75** | **2,821.05** | **0.00** |
| 07177MAG8 | BAXALTA INC | 2.00% | 06/22/2018 | 05/27/2016 | 120,000.00 | 119,948.24 | 119,948.24 | 120,006.36 | 58.12 | 0.00 |



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## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **120,000.00** | **119,948.24** | **119,948.24** | **120,006.36** | **58.12** | **0.00** |
| 073902PR3 | BEAR STEARNS CO INC | 6.40% | 10/02/2017 | 09/27/2007 | 205,000.00 | 204,401.40 | 220,770.04 | 212,368.93 | 0.00 | (8,401.11) |
| 073902PR3 | BEAR STEARNS CO INC | 6.40% | 10/02/2017 | 04/02/2009 | 70,000.00 | 67,130.00 | 75,384.89 | 72,516.22 | 0.00 | (2,868.67) |
| **Totals for Cusip** | | | | | **275,000.00** | **271,531.40** | **296,154.93** | **284,885.15** | **0.00** | **(11,269.78)** |
| 073902RU4 | BEAR STEARNS CO INC | 7.25% | 02/01/2018 | 01/29/2008 | 85,000.00 | 84,767.10 | 93,762.48 | 89,950.23 | 0.00 | (3,812.25) |
| **Totals for Cusip** | | | | | **85,000.00** | **84,767.10** | **93,762.48** | **89,950.23** | **0.00** | **(3,812.25)** |
| 09062XAC7 | BIOGEN IDEC INC | 2.90% | 09/15/2020 | 09/10/2015 | 275,000.00 | 274,428.00 | 274,277.03 | 278,507.35 | 4,230.32 | 0.00 |
| **Totals for Cusip** | | | | | **275,000.00** | **274,428.00** | **274,277.03** | **278,507.35** | **4,230.32** | **0.00** |
| 097023AU9 | BOEING CO | 6.12% | 02/15/2033 | 09/10/2014 | 220,000.00 | 281,749.60 | 277,115.52 | 281,823.52 | 4,708.00 | 0.00 |
| 097023AU9 | BOEING CO | 6.12% | 02/15/2033 | 09/25/2014 | 100,000.00 | 128,513.00 | 125,961.60 | 128,101.60 | 2,140.00 | 0.00 |
| 097023AU9 | BOEING CO | 6.12% | 02/15/2033 | 03/25/2015 | 50,000.00 | 67,594.00 | 62,980.80 | 64,050.80 | 1,070.00 | 0.00 |
| **Totals for Cusip** | | | | | **370,000.00** | **477,856.60** | **466,057.92** | **473,975.92** | **7,918.00** | **0.00** |
| 111021AE1 | BRITISH TELECOM PLC | 9.12% | 12/15/2030 | 12/04/2003 | 285,000.00 | 368,026.20 | 415,859.18 | 434,818.80 | 18,959.62 | 0.00 |
| **Totals for Cusip** | | | | | **285,000.00** | **368,026.20** | **415,859.18** | **434,818.80** | **18,959.62** | **0.00** |
| 124857AR4 | CBS CORP | 2.90% | 01/15/2027 | 07/06/2016 | 75,000.00 | 73,762.50 | 73,762.50 | 69,570.15 | 0.00 | (4,192.35) |
| **Totals for Cusip** | | | | | **75,000.00** | **73,762.50** | **73,762.50** | **69,570.15** | **0.00** | **(4,192.35)** |
| 12527GAF0 | CF INDUSTRIES INC | 5.15% | 03/15/2034 | 03/06/2014 | 130,000.00 | 129,324.00 | 114,362.82 | 110,500.00 | 0.00 | (3,862.82) |
| **Totals for Cusip** | | | | | **130,000.00** | **129,324.00** | **114,362.82** | **110,500.00** | **0.00** | **(3,862.82)** |
| 12527GAG8 | CF INDUSTRIES INC | 3.40% | 12/01/2021 | 11/10/2016 | 55,000.00 | 54,919.15 | 54,919.15 | 54,421.90 | 0.00 | (497.25) |
| **Totals for Cusip** | | | | | **55,000.00** | **54,919.15** | **54,919.15** | **54,421.90** | **0.00** | **(497.25)** |
| 125896BQ2 | CMS ENERGY CORP | 3.00% | 05/15/2026 | 05/02/2016 | 75,000.00 | 74,716.50 | 74,716.50 | 72,183.23 | 0.00 | (2,533.27) |
| **Totals for Cusip** | | | | | **75,000.00** | **74,716.50** | **74,716.50** | **72,183.23** | **0.00** | **(2,533.27)** |
| 126408GH0 | CSX CORP | 6.00% | 10/01/2036 | 06/30/2010 | 135,000.00 | 144,656.55 | 152,906.54 | 161,251.83 | 8,345.29 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **135,000.00** | **144,656.55** | **152,906.54** | **161,251.83** | **8,345.29** | **0.00** |
| 126408HG1 | CSX CORP | 4.25% | 11/01/2066 | 10/13/2016 | 80,000.00 | 79,800.80 | 79,800.80 | 73,006.72 | 0.00 | (6,794.08) |
| **Totals for Cusip** | | | | | **80,000.00** | **79,800.80** | **79,800.80** | **73,006.72** | **0.00** | **(6,794.08)** |
| 126650CL2 | CVS CAREMARK CORP | 3.88% | 07/20/2025 | 07/13/2015 | 226,000.00 | 223,726.44 | 230,651.08 | 233,141.60 | 2,490.52 | 0.00 |
| **Totals for Cusip** | | | | | **226,000.00** | **223,726.44** | **230,651.08** | **233,141.60** | **2,490.52** | **0.00** |
| 136375BP6 | CANADIAN NATIONAL RAILWAY CO | 5.85% | 11/15/2017 | 09/19/2007 | 425,000.00 | 423,652.75 | 457,049.68 | 441,462.38 | 0.00 | (15,587.30) |
| **Totals for Cusip** | | | | | **425,000.00** | **423,652.75** | **457,049.68** | **441,462.38** | **0.00** | **(15,587.30)** |
| 13645RAE4 | CANADIAN PACIFIC RR CO | 5.75% | 03/15/2033 | 11/06/2015 | 215,000.00 | 239,869.05 | 233,373.47 | 250,469.20 | 17,095.73 | 0.00 |
| **Totals for Cusip** | | | | | **215,000.00** | **239,869.05** | **233,373.47** | **250,469.20** | **17,095.73** | **0.00** |
| 13645RAH7 | CANADIAN PACIFIC RR CO | 6.50% | 05/15/2018 | 05/14/2008 | 110,000.00 | 109,546.80 | 120,336.92 | 116,702.08 | 0.00 | (3,634.84) |
| **Totals for Cusip** | | | | | **110,000.00** | **109,546.80** | **120,336.92** | **116,702.08** | **0.00** | **(3,634.84)** |
| 14149YAX6 | CARDINAL HEALTH INC | 1.70% | 03/15/2018 | 02/19/2013 | 160,000.00 | 159,744.00 | 159,565.60 | 159,839.36 | 273.76 | 0.00 |
| **Totals for Cusip** | | | | | **160,000.00** | **159,744.00** | **159,565.60** | **159,839.36** | **273.76** | **0.00** |
| 14149YBC1 | CARDINAL HEALTH INC | 1.95% | 06/15/2018 | 06/16/2015 | 425,000.00 | 424,668.50 | 423,893.30 | 425,923.95 | 2,030.65 | 0.00 |
| **Totals for Cusip** | | | | | **425,000.00** | **424,668.50** | **423,893.30** | **425,923.95** | **2,030.65** | **0.00** |
| 149123CE9 | CATERPILLAR INC | 4.75% | 05/15/2064 | 05/05/2014 | 85,000.00 | 84,724.60 | 81,876.93 | 90,633.46 | 8,756.53 | 0.00 |
| **Totals for Cusip** | | | | | **85,000.00** | **84,724.60** | **81,876.93** | **90,633.46** | **8,756.53** | **0.00** |
| 14912L5P2 | CATERPILLAR FINANCIAL SERVICES | 1.30% | 03/01/2018 | 02/25/2013 | 150,000.00 | 149,710.50 | 149,039.55 | 149,656.35 | 616.80 | 0.00 |
| **Totals for Cusip** | | | | | **150,000.00** | **149,710.50** | **149,039.55** | **149,656.35** | **616.80** | **0.00** |
| 14916RAB0 | CATHOLIC HEALTH INITIATI | 1.60% | 11/01/2017 | 10/25/2012 | 20,000.00 | 19,994.20 | 19,961.12 | 20,087.50 | 126.38 | 0.00 |
| **Totals for Cusip** | | | | | **20,000.00** | **19,994.20** | **19,961.12** | **20,087.50** | **126.38** | **0.00** |
| 14916RAE4 | CATHOLIC HEALTH INITIATI | 2.60% | 08/01/2018 | 10/23/2013 | 60,000.00 | 59,974.80 | 60,247.14 | 60,586.80 | 339.66 | 0.00 |
| **Totals for Cusip** | | | | | **60,000.00** | **59,974.80** | **60,247.14** | **60,586.80** | **339.66** | **0.00** |
| 15639KAB8 | CENTRICA PLC | 5.38% | 10/16/2043 | 10/10/2013 | 200,000.00 | 198,468.00 | 199,699.80 | 211,725.00 | 12,025.20 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **200,000.00** | **198,468.00** | **199,699.80** | **211,725.00** | **12,025.20** | **0.00** |
| 161175BB9 | CHARTER COMM OPT LLC CAP | 4.46% | 07/23/2022 | 12/01/2016 | 250,000.00 | 250,000.00 | 250,000.00 | 261,257.75 | 11,257.75 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **250,000.00** | **250,000.00** | **261,257.75** | **11,257.75** | **0.00** |
| 166764BH2 | CHEVRON CORPORATION | 1.56% | 05/16/2019 | 05/09/2016 | 500,000.00 | 500,000.00 | 500,000.00 | 497,946.50 | 0.00 | (2,053.50) |
| **Totals for Cusip** | | | | | **500,000.00** | **500,000.00** | **500,000.00** | **497,946.50** | **0.00** | **(2,053.50)** |
| 172967KA8 | CITIGROUP INC | 4.45% | 09/29/2027 | 10/23/2015 | 125,000.00 | 125,373.75 | 124,172.38 | 126,980.75 | 2,808.37 | 0.00 |
| **Totals for Cusip** | | | | | **125,000.00** | **125,373.75** | **124,172.38** | **126,980.75** | **2,808.37** | **0.00** |
| 172967KK6 | CITIGROUP INC | 2.70% | 03/30/2021 | 06/02/2016 | 550,000.00 | 552,436.50 | 552,436.50 | 548,741.60 | 0.00 | (3,694.90) |
| **Totals for Cusip** | | | | | **550,000.00** | **552,436.50** | **552,436.50** | **548,741.60** | **0.00** | **(3,694.90)** |
| 172967KY6 | CITIGROUP INC | 3.20% | 10/21/2026 | 10/17/2016 | 525,000.00 | 524,690.25 | 524,690.25 | 502,016.55 | 0.00 | (22,673.70) |
| **Totals for Cusip** | | | | | **525,000.00** | **524,690.25** | **524,690.25** | **502,016.55** | **0.00** | **(22,673.70)** |
| 195869AG7 | COLONIAL PIPELINE | 7.63% | 04/15/2032 | 07/02/2015 | 100,000.00 | 128,483.00 | 127,324.40 | 130,105.20 | 2,780.80 | 0.00 |
| **Totals for Cusip** | | | | | **100,000.00** | **128,483.00** | **127,324.40** | **130,105.20** | **2,780.80** | **0.00** |
| 198280AB5 | COLUMBIA PIPELINE GROUP | 2.45% | 06/01/2018 | 05/12/2016 | 75,000.00 | 74,987.31 | 74,987.31 | 75,366.53 | 379.22 | 0.00 |
| **Totals for Cusip** | | | | | **75,000.00** | **74,987.31** | **74,987.31** | **75,366.53** | **379.22** | **0.00** |
| 20030NBR1 | COMCAST CORP | 2.75% | 03/01/2023 | 02/16/2016 | 220,000.00 | 219,663.40 | 219,663.40 | 218,427.22 | 0.00 | (1,236.18) |
| **Totals for Cusip** | | | | | **220,000.00** | **219,663.40** | **219,663.40** | **218,427.22** | **0.00** | **(1,236.18)** |
| 21079NAA9 | CONTINENTAL AIRLINES | 5.98% | 04/19/2022 | 03/27/2007 | 399,857.89 | 399,857.89 | 441,563.07 | 441,842.97 | 279.90 | 0.00 |
| **Totals for Cusip** | | | | | **399,857.89** | **399,857.89** | **441,563.07** | **441,842.97** | **279.90** | **0.00** |
| 21079VAA1 | CONTINENTAL AIRLINES | 4.75% | 01/12/2021 | 11/17/2010 | 13,858.13 | 13,858.13 | 14,585.69 | 14,620.33 | 34.64 | 0.00 |
| **Totals for Cusip** | | | | | **13,858.13** | **13,858.13** | **14,585.69** | **14,620.33** | **34.64** | **0.00** |
| 210805DH7 | CONTINENTAL AIRLINES | 6.70% | 06/15/2021 | 10/05/2005 | 29,724.10 | 28,386.51 | 30,913.06 | 31,581.86 | 668.80 | 0.00 |
| **Totals for Cusip** | | | | | **29,724.10** | **28,386.51** | **30,913.06** | **31,581.86** | **668.80** | **0.00** |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 225433AM3 | CRED SUIS GP FUN LTD | 3.45% | 04/16/2021 | 11/16/2016 | 500,000.00 | 499,972.29 | 499,972.29 | 503,156.00 | 3,183.71 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **499,972.29** | **499,972.29** | **503,156.00** | **3,183.71** | **0.00** |
| 22546QAL1 | CREDIT SUISSE NEW YORK | 1.38% | 05/26/2017 | 05/22/2014 | 380,000.00 | 379,889.80 | 378,204.88 | 380,088.16 | 1,883.28 | 0.00 |
| **Totals for Cusip** | | | | | **380,000.00** | **379,889.80** | **378,204.88** | **380,088.16** | **1,883.28** | **0.00** |
| 233851BA1 | DAIMLER FINANCE NA LLC | 2.38% | 08/01/2018 | 07/24/2013 | 360,000.00 | 359,107.20 | 360,542.52 | 362,709.00 | 2,166.48 | 0.00 |
| **Totals for Cusip** | | | | | **360,000.00** | **359,107.20** | **360,542.52** | **362,709.00** | **2,166.48** | **0.00** |
| 233851BU7 | DAIMLER FINANCE NA LLC | 1.65% | 05/18/2018 | 05/11/2015 | 500,000.00 | 499,360.00 | 492,951.00 | 499,075.00 | 6,124.00 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **499,360.00** | **492,951.00** | **499,075.00** | **6,124.00** | **0.00** |
| 233851CK8 | DAIMLER FINANCE NA LLC | 2.20% | 10/30/2021 | 10/26/2016 | 250,000.00 | 249,930.00 | 249,930.00 | 244,303.25 | 0.00 | (5,626.75) |
| **Totals for Cusip** | | | | | **250,000.00** | **249,930.00** | **249,930.00** | **244,303.25** | **0.00** | **(5,626.75)** |
| 235851AP7 | DANAHER CORP | 2.40% | 09/15/2020 | 09/10/2015 | 470,000.00 | 468,857.90 | 469,985.43 | 470,990.29 | 1,004.86 | 0.00 |
| **Totals for Cusip** | | | | | **470,000.00** | **468,857.90** | **469,985.43** | **470,990.29** | **1,004.86** | **0.00** |
| 24422ERW1 | DEERE JOHN CAPITAL CORP | 1.20% | 10/10/2017 | 09/04/2012 | 175,000.00 | 174,637.75 | 174,362.48 | 174,885.55 | 523.07 | 0.00 |
| **Totals for Cusip** | | | | | **175,000.00** | **174,637.75** | **174,362.48** | **174,885.55** | **523.07** | **0.00** |
| 24422ESF7 | DEERE JOHN CAPITAL CORP | 1.95% | 12/13/2018 | 12/10/2013 | 500,000.00 | 498,935.00 | 502,126.50 | 502,641.00 | 514.50 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **498,935.00** | **502,126.50** | **502,641.00** | **514.50** | **0.00** |
| 24422ETF6 | DEERE JOHN CAPITAL CORP | 2.55% | 01/08/2021 | 01/05/2016 | 250,000.00 | 249,742.50 | 249,742.50 | 251,043.75 | 1,301.25 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **249,742.50** | **249,742.50** | **251,043.75** | **1,301.25** | **0.00** |
| 247361ZH4 | DELTA AIR LINES | 4.95% | 05/23/2019 | 11/15/2010 | 42,443.20 | 42,443.20 | 44,565.36 | 44,480.47 | 0.00 | (84.89) |
| **Totals for Cusip** | | | | | **42,443.20** | **42,443.20** | **44,565.36** | **44,480.47** | **0.00** | **(84.89)** |
| 247367BH7 | DELTA AIR LINES | 6.82% | 08/10/2022 | 04/17/2008 | 237,330.87 | 237,330.87 | 273,357.69 | 272,930.50 | 0.00 | (427.19) |
| **Totals for Cusip** | | | | | **237,330.87** | **237,330.87** | **273,357.69** | **272,930.50** | **0.00** | **(427.19)** |
| 25272KAA1 | DIAMOND 1 FIN DIAMOND 2 | 3.48% | 06/01/2019 | 05/17/2016 | 310,000.00 | 309,922.50 | 309,922.50 | 316,449.86 | 6,527.36 | 0.00 |
| **Totals for Cusip** | | | | | **310,000.00** | **309,922.50** | **309,922.50** | **316,449.86** | **6,527.36** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## WCT 82/84 Annuity Dedicated
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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 25466AAD3 | DISCOVER BANK | 4.20% | 08/08/2023 | 08/05/2013 | 275,000.00 | 273,933.00 | 280,929.83 | 286,503.53 | 5,573.70 | 0.00 |
| **Totals for Cusip** | | | | | **275,000.00** | **273,933.00** | **280,929.83** | **286,503.53** | **5,573.70** | **0.00** |
| 25468PDH6 | DISNEY WALT COMPANY | 1.65% | 01/08/2019 | 01/05/2016 | 1,000,000.00 | 998,660.00 | 998,660.00 | 1,000,963.00 | 2,303.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **998,660.00** | **998,660.00** | **1,000,963.00** | **2,303.00** | **0.00** |
| 25746UBU2 | DOMINION RESOURCES INC | 2.96% | 07/01/2019 | 05/23/2016 | 100,000.00 | 100,099.00 | 100,099.00 | 101,240.70 | 1,141.70 | 0.00 |
| **Totals for Cusip** | | | | | **100,000.00** | **100,099.00** | **100,099.00** | **101,240.70** | **1,141.70** | **0.00** |
| 26441CAB1 | DUKE ENERGY CORP | 6.25% | 06/15/2018 | 09/21/2016 | 750,000.00 | 810,510.00 | 810,510.00 | 797,038.50 | 0.00 | (13,471.50) |
| **Totals for Cusip** | | | | | **750,000.00** | **810,510.00** | **810,510.00** | **797,038.50** | **0.00** | **(13,471.50)** |
| 26441YAQ0 | DUKE REALTY LP | 6.50% | 01/15/2018 | 09/06/2007 | 140,000.00 | 139,496.00 | 151,407.48 | 146,566.56 | 0.00 | (4,840.92) |
| **Totals for Cusip** | | | | | **140,000.00** | **139,496.00** | **151,407.48** | **146,566.56** | **0.00** | **(4,840.92)** |
| 26875PAM3 | EOG RESOURCES INC | 3.15% | 04/01/2025 | 03/12/2015 | 120,000.00 | 119,998.80 | 113,499.72 | 117,744.36 | 4,244.64 | 0.00 |
| **Totals for Cusip** | | | | | **120,000.00** | **119,998.80** | **113,499.72** | **117,744.36** | **4,244.64** | **0.00** |
| 26875PAP6 | EOG RESOURCES INC | 4.15% | 01/15/2026 | 01/11/2016 | 170,000.00 | 169,751.80 | 169,751.80 | 177,904.15 | 8,152.35 | 0.00 |
| **Totals for Cusip** | | | | | **170,000.00** | **169,751.80** | **169,751.80** | **177,904.15** | **8,152.35** | **0.00** |
| 26882PAR3 | ERAC USA FINANCE CO | 6.70% | 06/01/2034 | 05/21/2014 | 165,000.00 | 207,002.40 | 194,611.73 | 200,106.56 | 5,494.83 | 0.00 |
| **Totals for Cusip** | | | | | **165,000.00** | **207,002.40** | **194,611.73** | **200,106.56** | **5,494.83** | **0.00** |
| 26882PBB7 | ERAC USA FINANCE CO | 6.38% | 10/15/2017 | 10/10/2007 | 375,000.00 | 374,343.75 | 402,700.13 | 388,554.38 | 0.00 | (14,145.75) |
| 26882PBB7 | ERAC USA FINANCE CO | 6.38% | 10/15/2017 | 02/09/2010 | 210,000.00 | 229,950.00 | 225,512.07 | 217,590.45 | 0.00 | (7,921.62) |
| **Totals for Cusip** | | | | | **585,000.00** | **604,293.75** | **628,212.20** | **606,144.83** | **0.00** | **(22,067.37)** |
| 26882PBE1 | ERAC USA FINANCE CO | 7.00% | 10/15/2037 | 12/02/2014 | 250,000.00 | 327,870.00 | 304,672.50 | 316,764.00 | 12,091.50 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **327,870.00** | **304,672.50** | **316,764.00** | **12,091.50** | **0.00** |
| 26884TAL6 | ERAC USA FINANCE LLC | 3.85% | 11/15/2024 | 02/24/2015 | 142,000.00 | 147,718.34 | 142,053.39 | 144,308.92 | 2,255.53 | 0.00 |
| **Totals for Cusip** | | | | | **142,000.00** | **147,718.34** | **142,053.39** | **144,308.92** | **2,255.53** | **0.00** |



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## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 291011AW4 | EMERSON ELEC CO | 5.38% | 10/15/2017 | 05/21/2015 | 725,000.00 | 797,108.50 | 772,842.03 | 748,849.60 | 0.00 | (23,992.43) |
| **Totals for Cusip** | | | | | **725,000.00** | **797,108.50** | **772,842.03** | **748,849.60** | **0.00** | **(23,992.43)** |
| 29103DAA4 | EMERA US FINANCE LP | 2.15% | 06/15/2019 | 06/09/2016 | 400,000.00 | 399,852.00 | 399,852.00 | 399,338.80 | 0.00 | (513.20) |
| **Totals for Cusip** | | | | | **400,000.00** | **399,852.00** | **399,852.00** | **399,338.80** | **0.00** | **(513.20)** |
| 29103DAG1 | EMERA US FINANCE LP | 3.55% | 06/15/2026 | 06/09/2016 | 80,000.00 | 79,780.00 | 79,780.00 | 78,642.40 | 0.00 | (1,137.60) |
| **Totals for Cusip** | | | | | **80,000.00** | **79,780.00** | **79,780.00** | **78,642.40** | **0.00** | **(1,137.60)** |
| 292480AG5 | ENABLE MIDSTREAM PARTNERS LP | 2.40% | 05/15/2019 | 12/22/2015 | 110,000.00 | 109,941.65 | 97,732.14 | 107,997.78 | 10,265.64 | 0.00 |
| **Totals for Cusip** | | | | | **110,000.00** | **109,941.65** | **97,732.14** | **107,997.78** | **10,265.64** | **0.00** |
| 29364DAU4 | ENTERGY ARKANSAS INC | 3.50% | 04/01/2026 | 01/05/2016 | 35,000.00 | 34,884.85 | 34,884.85 | 35,666.65 | 781.80 | 0.00 |
| **Totals for Cusip** | | | | | **35,000.00** | **34,884.85** | **34,884.85** | **35,666.65** | **781.80** | **0.00** |
| 29364NAT5 | ENTERGY MISSISSIPPI | 2.85% | 06/01/2028 | 05/10/2016 | 80,000.00 | 79,974.40 | 79,974.40 | 75,964.88 | 0.00 | (4,009.52) |
| **Totals for Cusip** | | | | | **80,000.00** | **79,974.40** | **79,974.40** | **75,964.88** | **0.00** | **(4,009.52)** |
| 29364WAK4 | ENTERGY LOUISIANA LLC | 5.40% | 11/01/2024 | 11/10/2009 | 140,000.00 | 139,521.20 | 159,851.30 | 161,077.00 | 1,225.70 | 0.00 |
| **Totals for Cusip** | | | | | **140,000.00** | **139,521.20** | **159,851.30** | **161,077.00** | **1,225.70** | **0.00** |
| 29379VBC6 | ENTERPRISE PRODUCTS OPER | 5.10% | 02/15/2045 | 02/05/2014 | 215,000.00 | 214,666.75 | 180,092.17 | 226,749.54 | 46,657.37 | 0.00 |
| **Totals for Cusip** | | | | | **215,000.00** | **214,666.75** | **180,092.17** | **226,749.54** | **46,657.37** | **0.00** |
| 29379VBD4 | ENTERPRISE PRODUCTS OPER | 2.55% | 10/15/2019 | 10/02/2014 | 175,000.00 | 174,966.75 | 167,774.78 | 176,785.88 | 9,011.10 | 0.00 |
| **Totals for Cusip** | | | | | **175,000.00** | **174,966.75** | **167,774.78** | **176,785.88** | **9,011.10** | **0.00** |
| 294429AK1 | EQUIFAX INC | 2.30% | 06/01/2021 | 05/05/2016 | 65,000.00 | 64,968.80 | 64,968.80 | 63,699.81 | 0.00 | (1,268.99) |
| **Totals for Cusip** | | | | | **65,000.00** | **64,968.80** | **64,968.80** | **63,699.81** | **0.00** | **(1,268.99)** |
| 30161MAF0 | EXELON GENERATION CO LLC | 5.20% | 10/01/2019 | 09/16/2009 | 375,000.00 | 374,268.75 | 403,982.25 | 401,910.38 | 0.00 | (2,071.87) |
| **Totals for Cusip** | | | | | **375,000.00** | **374,268.75** | **403,982.25** | **401,910.38** | **0.00** | **(2,071.87)** |
| 30219GAQ1 | EXPRESS SCRIPTS HOLDING CO | 3.00% | 07/15/2023 | 06/29/2016 | 110,000.00 | 109,902.10 | 109,902.10 | 106,481.43 | 0.00 | (3,420.67) |
| **Totals for Cusip** | | | | | **110,000.00** | **109,902.10** | **109,902.10** | **106,481.43** | **0.00** | **(3,420.67)** |



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## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 30231GAF9 | EXXON MOBIL CORPORATION | 2.71% | 03/06/2025 | 03/18/2015 | 250,000.00 | 252,370.00 | 244,460.25 | 243,366.75 | 0.00 | (1,093.50) |
| **Totals for Cusip** | | | | | **250,000.00** | **252,370.00** | **244,460.25** | **243,366.75** | **0.00** | **(1,093.50)** |
| 30231GAG7 | EXXON MOBIL CORPORATION | 1.91% | 03/06/2020 | 03/03/2015 | 825,000.00 | 825,000.00 | 818,103.83 | 824,135.40 | 6,031.57 | 0.00 |
| **Totals for Cusip** | | | | | **825,000.00** | **825,000.00** | **818,103.83** | **824,135.40** | **6,031.57** | **0.00** |
| 30231GAV4 | EXXON MOBIL CORPORATION | 2.22% | 03/01/2021 | 02/29/2016 | 565,000.00 | 565,000.00 | 565,000.00 | 566,294.42 | 1,294.42 | 0.00 |
| **Totals for Cusip** | | | | | **565,000.00** | **565,000.00** | **565,000.00** | **566,294.42** | **1,294.42** | **0.00** |
| 302445AD3 | FLIR SYSTEMS INC | 3.12% | 06/15/2021 | 06/01/2016 | 110,000.00 | 109,924.10 | 109,924.10 | 110,290.62 | 366.52 | 0.00 |
| **Totals for Cusip** | | | | | **110,000.00** | **109,924.10** | **109,924.10** | **110,290.62** | **366.52** | **0.00** |
| 302491AQ8 | FMC CORP | 5.20% | 12/15/2019 | 11/24/2009 | 135,000.00 | 134,547.75 | 145,131.89 | 145,461.83 | 329.94 | 0.00 |
| **Totals for Cusip** | | | | | **135,000.00** | **134,547.75** | **145,131.89** | **145,461.83** | **329.94** | **0.00** |
| 313586RC5 | FANNIE MAE | 0.00% | 10/09/2019 | 10/15/2001 | 400,000.00 | 128,140.63 | 370,406.40 | 379,321.20 | 8,914.80 | 0.00 |
| **Totals for Cusip** | | | | | **400,000.00** | **128,140.63** | **370,406.40** | **379,321.20** | **8,914.80** | **0.00** |
| 31620MAP1 | FIDELITY NATIONAL INFORMATION | 3.62% | 10/15/2020 | 10/13/2015 | 250,000.00 | 249,672.50 | 253,256.75 | 258,817.00 | 5,560.25 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **249,672.50** | **253,256.75** | **258,817.00** | **5,560.25** | **0.00** |
| 31620MAQ9 | FIDELITY NATIONAL INFORMATION | 4.50% | 10/15/2022 | 10/13/2015 | 140,000.00 | 139,743.80 | 142,503.62 | 148,926.26 | 6,422.64 | 0.00 |
| **Totals for Cusip** | | | | | **140,000.00** | **139,743.80** | **142,503.62** | **148,926.26** | **6,422.64** | **0.00** |
| 316773CF5 | FIFTH THIRD BANCORP | 5.45% | 01/15/2017 | 05/16/2014 | 350,000.00 | 385,770.00 | 362,841.50 | 350,480.55 | 0.00 | (12,360.95) |
| **Totals for Cusip** | | | | | **350,000.00** | **385,770.00** | **362,841.50** | **350,480.55** | **0.00** | **(12,360.95)** |
| 337738AM0 | FISERV INC | 3.50% | 10/01/2022 | 09/18/2012 | 120,000.00 | 119,446.80 | 119,752.92 | 122,208.36 | 2,455.44 | 0.00 |
| **Totals for Cusip** | | | | | **120,000.00** | **119,446.80** | **119,752.92** | **122,208.36** | **2,455.44** | **0.00** |
| 338915AM3 | FLEETBOSTON FINANCIAL GROUP | 6.70% | 07/15/2028 | 10/23/2013 | 100,000.00 | 112,225.00 | 114,475.90 | 116,336.60 | 1,860.70 | 0.00 |
| **Totals for Cusip** | | | | | **100,000.00** | **112,225.00** | **114,475.90** | **116,336.60** | **1,860.70** | **0.00** |
| 345370BM1 | FORD MOTOR COMPANY | 7.75% | 06/15/2043 | 03/25/2015 | 161,000.00 | 215,834.99 | 184,258.87 | 196,032.31 | 11,773.44 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 345370BM1 | FORD MOTOR COMPANY | 7.75% | 06/15/2043 | 10/14/2015 | 100,000.00 | 124,134.00 | 114,446.50 | 121,759.20 | 7,312.70 | 0.00 |
| **Totals for Cusip** | | | | | **261,000.00** | **339,968.99** | **298,705.37** | **317,791.51** | **19,086.14** | **0.00** |
| 345370BZ2 | FORD MOTOR COMPANY | 6.38% | 02/01/2029 | 02/10/2015 | 320,000.00 | 390,156.80 | 360,449.92 | 365,015.36 | 4,565.44 | 0.00 |
| 345370BZ2 | FORD MOTOR COMPANY | 6.38% | 02/01/2029 | 02/10/2015 | 143,000.00 | 174,808.92 | 161,076.06 | 163,116.24 | 2,040.18 | 0.00 |
| **Totals for Cusip** | | | | | **463,000.00** | **564,965.72** | **521,525.98** | **528,131.60** | **6,605.62** | **0.00** |
| 345397XN8 | FORD MOTOR CREDIT CO LLC | 2.55% | 10/05/2018 | 10/05/2015 | 200,000.00 | 200,000.00 | 198,579.80 | 201,124.80 | 2,545.00 | 0.00 |
| **Totals for Cusip** | | | | | **200,000.00** | **200,000.00** | **198,579.80** | **201,124.80** | **2,545.00** | **0.00** |
| 36164QMS4 | GE CAPITAL INTL FUNDING | 2.34% | 11/15/2020 | 07/01/2016 | 207,000.00 | 207,118.07 | 207,118.07 | 206,901.26 | 0.00 | (216.81) |
| **Totals for Cusip** | | | | | **207,000.00** | **207,118.07** | **207,118.07** | **206,901.26** | **0.00** | **(216.81)** |
| 369622SM8 | GENERAL ELECTRIC CAPITAL CORP | 5.30% | 02/11/2021 | 02/08/2011 | 125,000.00 | 124,558.75 | 140,952.50 | 138,632.25 | 0.00 | (2,320.25) |
| **Totals for Cusip** | | | | | **125,000.00** | **124,558.75** | **140,952.50** | **138,632.25** | **0.00** | **(2,320.25)** |
| 36962G2T0 | GENERAL ELECTRIC CAPITAL CORP | 5.55% | 05/04/2020 | 10/16/2014 | 72,000.00 | 84,138.48 | 81,433.87 | 79,540.49 | 0.00 | (1,893.38) |
| **Totals for Cusip** | | | | | **72,000.00** | **84,138.48** | **81,433.87** | **79,540.49** | **0.00** | **(1,893.38)** |
| 37045VAF7 | GENERAL MOTORS COMPANY | 6.25% | 10/02/2043 | 09/08/2015 | 100,000.00 | 108,659.00 | 105,653.60 | 110,547.90 | 4,894.30 | 0.00 |
| **Totals for Cusip** | | | | | **100,000.00** | **108,659.00** | **105,653.60** | **110,547.90** | **4,894.30** | **0.00** |
| 37045XAL0 | GENERAL MOTORS FINL CO | 4.25% | 05/15/2023 | 06/25/2015 | 250,000.00 | 252,492.50 | 247,285.00 | 253,003.25 | 5,718.25 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **252,492.50** | **247,285.00** | **253,003.25** | **5,718.25** | **0.00** |
| 37045XBB1 | GENERAL MOTORS FINL CO | 3.10% | 01/15/2019 | 10/07/2015 | 180,000.00 | 179,917.20 | 179,738.46 | 181,910.34 | 2,171.88 | 0.00 |
| **Totals for Cusip** | | | | | **180,000.00** | **179,917.20** | **179,738.46** | **181,910.34** | **2,171.88** | **0.00** |
| 37045XBJ4 | GENERAL MOTORS FINL CO | 2.40% | 05/09/2019 | 05/04/2016 | 500,000.00 | 499,480.00 | 499,480.00 | 498,675.50 | 0.00 | (804.50) |
| **Totals for Cusip** | | | | | **500,000.00** | **499,480.00** | **499,480.00** | **498,675.50** | **0.00** | **(804.50)** |
| 373298BN7 | GEORGIA PACIFIC CORP | 7.38% | 12/01/2025 | 09/20/2016 | 250,000.00 | 333,122.50 | 333,122.50 | 314,095.00 | 0.00 | (19,027.50) |
| **Totals for Cusip** | | | | | **250,000.00** | **333,122.50** | **333,122.50** | **314,095.00** | **0.00** | **(19,027.50)** |
| 373334GE5 | GEORGIA POWER COMPANY | 5.70% | 06/01/2017 | 06/04/2007 | 245,000.00 | 244,470.80 | 258,606.57 | 249,443.81 | 0.00 | (9,162.76) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 373334GE5 | GEORGIA POWER COMPANY | 5.70% | 06/01/2017 | 04/30/2010 | 205,000.00 | 228,185.50 | 216,385.09 | 208,718.29 | 0.00 | (7,666.80) |
| **Totals for Cusip** | | | | | **450,000.00** | **472,656.30** | **474,991.66** | **458,162.10** | **0.00** | **(16,829.56)** |
| 375558AY9 | GILEAD SCIENCES INC | 2.35% | 02/01/2020 | 11/12/2014 | 70,000.00 | 69,840.40 | 70,047.04 | 70,363.72 | 316.68 | 0.00 |
| **Totals for Cusip** | | | | | **70,000.00** | **69,840.40** | **70,047.04** | **70,363.72** | **316.68** | **0.00** |
| 375558BB8 | GILEAD SCIENCES INC | 2.55% | 09/01/2020 | 09/09/2015 | 250,000.00 | 249,550.00 | 249,905.00 | 252,634.75 | 2,729.75 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **249,550.00** | **249,905.00** | **252,634.75** | **2,729.75** | **0.00** |
| 38141EC31 | GOLDMAN SACHS | 4.80% | 07/08/2044 | 06/30/2014 | 240,000.00 | 238,828.80 | 238,608.48 | 251,958.96 | 13,350.48 | 0.00 |
| **Totals for Cusip** | | | | | **240,000.00** | **238,828.80** | **238,608.48** | **251,958.96** | **13,350.48** | **0.00** |
| 38141GVR2 | GOLDMAN SACHS GROUP INC | 4.25% | 10/21/2025 | 10/16/2015 | 70,000.00 | 69,510.00 | 69,464.99 | 71,108.87 | 1,643.88 | 0.00 |
| **Totals for Cusip** | | | | | **70,000.00** | **69,510.00** | **69,464.99** | **71,108.87** | **1,643.88** | **0.00** |
| 38145XAA1 | GOLDMAN SACHS GROUP INC | 2.62% | 01/31/2019 | 01/28/2014 | 250,000.00 | 249,210.00 | 251,787.50 | 252,688.00 | 900.50 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **249,210.00** | **251,787.50** | **252,688.00** | **900.50** | **0.00** |
| 38148LAF3 | GOLDMAN SACHS GROUP INC | 5.15% | 05/22/2045 | 08/24/2016 | 60,000.00 | 66,633.00 | 66,633.00 | 63,099.60 | 0.00 | (3,533.40) |
| **Totals for Cusip** | | | | | **60,000.00** | **66,633.00** | **66,633.00** | **63,099.60** | **0.00** | **(3,533.40)** |
| 41283LAB1 | HARLEY-DAVIDSON FINL SER | 2.70% | 03/15/2017 | 01/26/2012 | 80,000.00 | 79,982.40 | 81,065.28 | 80,186.88 | 0.00 | (878.40) |
| **Totals for Cusip** | | | | | **80,000.00** | **79,982.40** | **81,065.28** | **80,186.88** | **0.00** | **(878.40)** |
| 41283LAD7 | HARLEY-DAVIDSON FINL SER | 2.40% | 09/15/2019 | 09/11/2014 | 310,000.00 | 308,812.70 | 308,538.35 | 311,902.47 | 3,364.12 | 0.00 |
| **Totals for Cusip** | | | | | **310,000.00** | **308,812.70** | **308,538.35** | **311,902.47** | **3,364.12** | **0.00** |
| 41283LAG0 | HARLEY-DAVIDSON FINL SER | 2.25% | 01/15/2019 | 01/05/2016 | 195,000.00 | 194,976.60 | 194,976.60 | 195,838.70 | 862.10 | 0.00 |
| **Totals for Cusip** | | | | | **195,000.00** | **194,976.60** | **194,976.60** | **195,838.70** | **862.10** | **0.00** |
| 413875AR6 | HARRIS CORP | 3.83% | 04/27/2025 | 04/22/2015 | 100,000.00 | 100,000.00 | 98,492.90 | 101,586.80 | 3,093.90 | 0.00 |
| **Totals for Cusip** | | | | | **100,000.00** | **100,000.00** | **98,492.90** | **101,586.80** | **3,093.90** | **0.00** |
| 42217KBF2 | WELLTOWER INC | 4.00% | 06/01/2025 | 05/20/2015 | 110,000.00 | 109,918.60 | 108,203.26 | 112,419.01 | 4,215.75 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **110,000.00** | **109,918.60** | **108,203.26** | **112,419.01** | **4,215.75** | **0.00** |
| 42307TAG3 | HEINZ H J FINANCE | 6.75% | 03/15/2032 | 06/15/2016 | 250,000.00 | 318,097.50 | 318,097.50 | 302,977.75 | 0.00 | (15,119.75) |
| **Totals for Cusip** | | | | | **250,000.00** | **318,097.50** | **318,097.50** | **302,977.75** | **0.00** | **(15,119.75)** |
| 438516BJ4 | HONEYWELL INTERNATIONAL INC | 1.40% | 10/30/2019 | 10/24/2016 | 750,000.00 | 749,407.50 | 749,407.50 | 743,064.75 | 0.00 | (6,342.75) |
| **Totals for Cusip** | | | | | **750,000.00** | **749,407.50** | **749,407.50** | **743,064.75** | **0.00** | **(6,342.75)** |
| 438516BL9 | HONEYWELL INTERNATIONAL INC | 2.50% | 11/01/2026 | 10/27/2016 | 500,000.00 | 492,365.00 | 492,365.00 | 473,270.00 | 0.00 | (19,095.00) |
| **Totals for Cusip** | | | | | **500,000.00** | **492,365.00** | **492,365.00** | **473,270.00** | **0.00** | **(19,095.00)** |
| 448814DX8 | HYDRO QUEBEC | 8.40% | 01/15/2022 | 04/27/2010 | 275,000.00 | 366,619.00 | 355,207.88 | 343,752.75 | 0.00 | (11,455.13) |
| **Totals for Cusip** | | | | | **275,000.00** | **366,619.00** | **355,207.88** | **343,752.75** | **0.00** | **(11,455.13)** |
| 448814EJ8 | HYDRO QUEBEC | 8.05% | 07/07/2024 | 12/19/2014 | 500,000.00 | 706,880.00 | 672,910.00 | 657,366.00 | 0.00 | (15,544.00) |
| **Totals for Cusip** | | | | | **500,000.00** | **706,880.00** | **672,910.00** | **657,366.00** | **0.00** | **(15,544.00)** |
| 45687AAJ1 | INGERSOLL-RAND GL HLD CO | 4.25% | 06/15/2023 | 06/10/2014 | 255,000.00 | 252,008.32 | 262,612.01 | 269,697.95 | 7,085.94 | 0.00 |
| **Totals for Cusip** | | | | | **255,000.00** | **252,008.32** | **262,612.01** | **269,697.95** | **7,085.94** | **0.00** |
| 45687AAL6 | INGERSOLL-RAND GL HLD CO | 2.88% | 01/15/2019 | 06/10/2014 | 500,000.00 | 509,246.49 | 505,012.00 | 508,952.50 | 3,940.50 | 0.00 |
| 45687AAL6 | INGERSOLL-RAND GL HLD CO | 2.88% | 01/15/2019 | 06/10/2014 | 65,000.00 | 64,918.24 | 65,651.56 | 66,163.83 | 512.27 | 0.00 |
| **Totals for Cusip** | | | | | **565,000.00** | **574,164.73** | **570,663.56** | **575,116.33** | **4,452.77** | **0.00** |
| 46513EGV8 | AID ISRAEL | 5.50% | 12/04/2023 | 07/20/2016 | 2,245,000.00 | 2,832,902.10 | 2,832,902.10 | 2,670,728.33 | 0.00 | (162,173.77) |
| **Totals for Cusip** | | | | | **2,245,000.00** | **2,832,902.10** | **2,832,902.10** | **2,670,728.33** | **0.00** | **(162,173.77)** |
| 46513EJX1 | AID ISRAEL | 5.50% | 04/26/2024 | 11/14/2013 | 185,000.00 | 220,300.22 | 223,725.68 | 221,768.57 | 0.00 | (1,957.11) |
| 46513EJX1 | AID ISRAEL | 5.50% | 04/26/2024 | 06/28/2016 | 375,000.00 | 480,480.00 | 480,480.00 | 449,530.88 | 0.00 | (30,949.12) |
| **Totals for Cusip** | | | | | **560,000.00** | **700,780.22** | **704,205.68** | **671,299.45** | **0.00** | **(32,906.23)** |
| 46625HJJ0 | JP MORGAN CHASE & CO | 3.38% | 05/01/2023 | 04/24/2013 | 330,000.00 | 328,224.60 | 324,329.61 | 328,818.27 | 4,488.66 | 0.00 |
| **Totals for Cusip** | | | | | **330,000.00** | **328,224.60** | **324,329.61** | **328,818.27** | **4,488.66** | **0.00** |
| 46625HJY7 | JP MORGAN CHASE & CO | 3.88% | 09/10/2024 | 09/03/2014 | 150,000.00 | 149,212.50 | 149,211.60 | 151,775.55 | 2,563.95 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **150,000.00** | **149,212.50** | **149,211.60** | **151,775.55** | **2,563.95** | **0.00** |
| 476556DA0 | JERSEY CENTRAL POWER AND LIGHT | 7.35% | 02/01/2019 | 01/22/2009 | 70,000.00 | 69,911.10 | 78,783.18 | 76,671.84 | 0.00 | (2,111.34) |
| **Totals for Cusip** | | | | | **70,000.00** | **69,911.10** | **78,783.18** | **76,671.84** | **0.00** | **(2,111.34)** |
| 476556DB8 | JERSEY CENTRAL POWER AND LIGHT | 4.70% | 04/01/2024 | 08/14/2013 | 400,000.00 | 397,924.00 | 414,420.40 | 425,607.60 | 11,187.20 | 0.00 |
| **Totals for Cusip** | | | | | **400,000.00** | **397,924.00** | **414,420.40** | **425,607.60** | **11,187.20** | **0.00** |
| 476556DC6 | JERSEY CENTRAL POWER AND LIGHT | 4.30% | 01/15/2026 | 08/11/2015 | 250,000.00 | 249,200.00 | 251,529.50 | 258,813.00 | 7,283.50 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **249,200.00** | **251,529.50** | **258,813.00** | **7,283.50** | **0.00** |
| 478375AR9 | JOHNSON CONTROLS INTL PL | 3.90% | 02/14/2026 | 12/09/2016 | 205,000.00 | 208,539.33 | 208,539.33 | 211,152.87 | 2,613.54 | 0.00 |
| **Totals for Cusip** | | | | | **205,000.00** | **208,539.33** | **208,539.33** | **211,152.87** | **2,613.54** | **0.00** |
| 478375AS7 | JOHNSON CONTROLS INTL PL | 5.12% | 09/14/2045 | 12/09/2016 | 200,000.00 | 210,887.00 | 210,887.00 | 212,788.80 | 1,901.80 | 0.00 |
| **Totals for Cusip** | | | | | **200,000.00** | **210,887.00** | **210,887.00** | **212,788.80** | **1,901.80** | **0.00** |
| 492386AU1 | KERR MCGEE CORPORATION | 6.95% | 07/01/2024 | 03/17/2010 | 125,000.00 | 141,738.75 | 134,288.00 | 147,474.13 | 13,186.13 | 0.00 |
| **Totals for Cusip** | | | | | **125,000.00** | **141,738.75** | **134,288.00** | **147,474.13** | **13,186.13** | **0.00** |
| 494386AC9 | KIMBERLY CLARK DE MEXICO SAB D | 3.25% | 03/12/2025 | 03/05/2015 | 165,000.00 | 164,107.35 | 158,960.34 | 156,390.14 | 0.00 | (2,570.20) |
| **Totals for Cusip** | | | | | **165,000.00** | **164,107.35** | **158,960.34** | **156,390.14** | **0.00** | **(2,570.20)** |
| 494550AQ9 | KINDER MORGAN ENERGY PARTNERS | 7.30% | 08/15/2033 | 10/01/2009 | 150,000.00 | 161,226.00 | 137,425.80 | 176,031.45 | 38,605.65 | 0.00 |
| **Totals for Cusip** | | | | | **150,000.00** | **161,226.00** | **137,425.80** | **176,031.45** | **38,605.65** | **0.00** |
| 500472AB1 | KONINKLIJKE PHILIPS | 5.75% | 03/11/2018 | 10/29/2014 | 500,000.00 | 561,115.00 | 535,058.00 | 524,013.50 | 0.00 | (11,044.50) |
| 500472AB1 | KONINKLIJKE PHILIPS | 5.75% | 03/11/2018 | 11/07/2016 | 316,000.00 | 333,926.68 | 333,926.68 | 331,176.53 | 0.00 | (2,750.15) |
| **Totals for Cusip** | | | | | **816,000.00** | **895,041.68** | **868,984.68** | **855,190.03** | **0.00** | **(13,794.65)** |
| 50076QAZ9 | KRAFT FOODS INC | 3.50% | 06/06/2022 | 01/08/2013 | 140,000.00 | 138,799.97 | 141,532.44 | 142,375.94 | 843.50 | 0.00 |
| **Totals for Cusip** | | | | | **140,000.00** | **138,799.97** | **141,532.44** | **142,375.94** | **843.50** | **0.00** |
| 50077LAJ5 | KRAFT HEINZ FOODS CO | 3.50% | 07/15/2022 | 08/16/2016 | 500,000.00 | 498,983.34 | 498,983.34 | 507,552.50 | 8,569.16 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **500,000.00** | **498,983.34** | **498,983.34** | **507,552.50** | **8,569.16** | **0.00** |
| 50540RAK8 | LABORATORY CORP OF AMER | 2.20% | 08/23/2017 | 08/20/2012 | 150,000.00 | 149,689.50 | 150,528.15 | 150,699.15 | 171.00 | 0.00 |
| **Totals for Cusip** | | | | | **150,000.00** | **149,689.50** | **150,528.15** | **150,699.15** | **171.00** | **0.00** |
| 525ESC1O7 | LEHMAN BROTHERS HOLDINGS | 0.00% | 05/17/2013 | 08/22/2007 | 245,000.00 | 136,955.02 | 9,670.10 | 14,087.50 | 4,417.40 | 0.00 |
| **Totals for Cusip** | | | | | **245,000.00** | **136,955.02** | **9,670.10** | **14,087.50** | **4,417.40** | **0.00** |
| 525ESC6J3 | LEHMAN BROTHERS HOLDINGS | 0.00% | 11/10/2049 | 11/08/2005 | 360,000.00 | 197,998.56 | 14,271.27 | 20,700.00 | 6,428.73 | 0.00 |
| **Totals for Cusip** | | | | | **360,000.00** | **197,998.56** | **14,271.27** | **20,700.00** | **6,428.73** | **0.00** |
| 525ESC6X2 | LEHMAN BROTHERS HOLDINGS | 0.00% | 09/26/2014 | 09/19/2007 | 370,000.00 | 215,658.27 | 14,938.59 | 21,941.00 | 7,002.41 | 0.00 |
| **Totals for Cusip** | | | | | **370,000.00** | **215,658.27** | **14,938.59** | **21,941.00** | **7,002.41** | **0.00** |
| 526107AD9 | LENNOX INTERNATIONAL INC | 3.00% | 11/15/2023 | 10/25/2016 | 255,000.00 | 254,854.65 | 254,854.65 | 247,578.74 | 0.00 | (7,275.91) |
| **Totals for Cusip** | | | | | **255,000.00** | **254,854.65** | **254,854.65** | **247,578.74** | **0.00** | **(7,275.91)** |
| 53079EAZ7 | LIBERTY MUTUAL GROUP | 6.50% | 05/01/2042 | 05/01/2012 | 85,000.00 | 84,800.25 | 96,625.03 | 100,778.72 | 4,153.69 | 0.00 |
| **Totals for Cusip** | | | | | **85,000.00** | **84,800.25** | **96,625.03** | **100,778.72** | **4,153.69** | **0.00** |
| 53079EBE3 | LIBERTY MUTUAL GROUP | 4.25% | 06/15/2023 | 06/13/2013 | 125,000.00 | 124,206.25 | 127,008.50 | 130,871.88 | 3,863.38 | 0.00 |
| 53079EBE3 | LIBERTY MUTUAL GROUP | 4.25% | 06/15/2023 | 06/13/2013 | 125,000.00 | 125,242.50 | 127,008.50 | 130,871.88 | 3,863.38 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **249,448.75** | **254,017.00** | **261,743.76** | **7,726.76** | **0.00** |
| 534187AX7 | LINCOLN NATIONAL CORP | 8.75% | 07/01/2019 | 06/17/2009 | 28,000.00 | 27,729.24 | 33,628.42 | 32,216.30 | 0.00 | (1,412.12) |
| **Totals for Cusip** | | | | | **28,000.00** | **27,729.24** | **33,628.42** | **32,216.30** | **0.00** | **(1,412.12)** |
| 538021AC0 | LITTON INDUSTRIES INC | 7.75% | 03/15/2026 | 07/26/2010 | 150,000.00 | 197,166.00 | 196,375.35 | 197,182.80 | 807.45 | 0.00 |
| **Totals for Cusip** | | | | | **150,000.00** | **197,166.00** | **196,375.35** | **197,182.80** | **807.45** | **0.00** |
| 53944VAG4 | LLOYDS BANK PLC | 1.75% | 05/14/2018 | 05/11/2015 | 350,000.00 | 349,664.00 | 349,244.35 | 349,533.80 | 289.45 | 0.00 |
| **Totals for Cusip** | | | | | **350,000.00** | **349,664.00** | **349,244.35** | **349,533.80** | **289.45** | **0.00** |
| 539830BJ7 | LOCKHEED MARTIN CORP | 1.85% | 11/23/2018 | 11/16/2015 | 295,000.00 | 294,495.55 | 294,478.44 | 296,174.99 | 1,696.55 | 0.00 |
| **Totals for Cusip** | | | | | **295,000.00** | **294,495.55** | **294,478.44** | **296,174.99** | **1,696.55** | **0.00** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 548661AK3 | LOWES COMPANIES | 6.50% | 03/15/2029 | 06/03/2015 | 200,000.00 | 251,872.00 | 248,419.00 | 258,347.60 | 9,928.60 | 0.00 |
| **Totals for Cusip** | | | | | **200,000.00** | **251,872.00** | **248,419.00** | **258,347.60** | **9,928.60** | **0.00** |
| 548661CN5 | LOWES COS INC | 6.10% | 09/15/2017 | 05/21/2015 | 612,000.00 | 681,400.80 | 659,128.90 | 632,610.94 | 0.00 | (26,517.96) |
| **Totals for Cusip** | | | | | **612,000.00** | **681,400.80** | **659,128.90** | **632,610.94** | **0.00** | **(26,517.96)** |
| 549271AG9 | LUBRIZOL CORP | 8.88% | 02/01/2019 | 09/15/2009 | 260,000.00 | 319,961.20 | 310,547.38 | 296,506.86 | 0.00 | (14,040.52) |
| **Totals for Cusip** | | | | | **260,000.00** | **319,961.20** | **310,547.38** | **296,506.86** | **0.00** | **(14,040.52)** |
| 552081AM3 | LYONDELLBASELL IND NV | 4.62% | 02/26/2055 | 05/03/2016 | 250,000.00 | 233,345.00 | 233,345.00 | 232,311.00 | 0.00 | (1,034.00) |
| **Totals for Cusip** | | | | | **250,000.00** | **233,345.00** | **233,345.00** | **232,311.00** | **0.00** | **(1,034.00)** |
| 559222AQ7 | MAGNA INTERNATIONAL INC | 3.62% | 06/15/2024 | 05/25/2016 | 400,000.00 | 412,620.00 | 412,620.00 | 402,558.80 | 0.00 | (10,061.20) |
| **Totals for Cusip** | | | | | **400,000.00** | **412,620.00** | **412,620.00** | **402,558.80** | **0.00** | **(10,061.20)** |
| 56585AAK8 | MARATHON PETROLEUM CORP | 2.70% | 12/14/2018 | 12/07/2015 | 415,000.00 | 414,668.00 | 410,369.85 | 420,524.90 | 10,155.05 | 0.00 |
| **Totals for Cusip** | | | | | **415,000.00** | **414,668.00** | **410,369.85** | **420,524.90** | **10,155.05** | **0.00** |
| 570535AK0 | MARKEL CORP | 4.90% | 07/01/2022 | 06/27/2012 | 350,000.00 | 349,482.00 | 375,329.85 | 377,566.35 | 2,236.50 | 0.00 |
| **Totals for Cusip** | | | | | **350,000.00** | **349,482.00** | **375,329.85** | **377,566.35** | **2,236.50** | **0.00** |
| 570535AQ7 | MARKEL CORP | 5.00% | 04/05/2046 | 03/29/2016 | 75,000.00 | 74,217.75 | 74,217.75 | 75,431.48 | 1,213.73 | 0.00 |
| **Totals for Cusip** | | | | | **75,000.00** | **74,217.75** | **74,217.75** | **75,431.48** | **1,213.73** | **0.00** |
| 571748AV4 | MARSH & MCLENNAN COS INC | 3.50% | 06/03/2024 | 05/27/2014 | 275,000.00 | 274,469.25 | 272,501.35 | 279,833.68 | 7,332.33 | 0.00 |
| **Totals for Cusip** | | | | | **275,000.00** | **274,469.25** | **272,501.35** | **279,833.68** | **7,332.33** | **0.00** |
| 571748AY8 | MARSH & MCLENNAN COS INC | 2.35% | 03/06/2020 | 03/03/2015 | 300,000.00 | 299,760.00 | 297,380.10 | 300,263.70 | 2,883.60 | 0.00 |
| **Totals for Cusip** | | | | | **300,000.00** | **299,760.00** | **297,380.10** | **300,263.70** | **2,883.60** | **0.00** |
| 571903AR4 | MARRIOTT INTERNATIONAL INC | 2.30% | 01/15/2022 | 06/07/2016 | 555,000.00 | 552,707.85 | 552,707.85 | 538,376.09 | 0.00 | (14,331.76) |
| **Totals for Cusip** | | | | | **555,000.00** | **552,707.85** | **552,707.85** | **538,376.09** | **0.00** | **(14,331.76)** |
| 579780AF4 | MCCORMICK & CO | 5.75% | 12/15/2017 | 12/04/2007 | 165,000.00 | 164,934.00 | 177,795.59 | 171,662.70 | 0.00 | (6,132.89) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **165,000.00** | **164,934.00** | **177,795.59** | **171,662.70** | **0.00** | **(6,132.89)** |
| 585055BQ8 | MEDTRONIC INC | 1.50% | 03/15/2018 | 08/31/2015 | 595,000.00 | 593,654.71 | 594,654.90 | 595,008.92 | 354.02 | 0.00 |
| **Totals for Cusip** | | | | | **595,000.00** | **593,654.71** | **594,654.90** | **595,008.92** | **354.02** | **0.00** |
| 585055BR6 | MEDTRONIC INC | 3.15% | 03/15/2022 | 08/31/2015 | 335,000.00 | 334,350.37 | 338,657.20 | 343,114.37 | 4,457.17 | 0.00 |
| **Totals for Cusip** | | | | | **335,000.00** | **334,350.37** | **338,657.20** | **343,114.37** | **4,457.17** | **0.00** |
| 586054AB4 | MEMORIAL SLOAN-KETTERING | 4.12% | 07/01/2052 | 11/28/2012 | 65,000.00 | 64,595.70 | 60,685.43 | 62,766.21 | 2,080.78 | 0.00 |
| **Totals for Cusip** | | | | | **65,000.00** | **64,595.70** | **60,685.43** | **62,766.21** | **2,080.78** | **0.00** |
| 58933YAG0 | MERCK & CO INC | 1.30% | 05/18/2018 | 05/15/2013 | 430,000.00 | 429,006.70 | 428,991.22 | 429,553.66 | 562.44 | 0.00 |
| **Totals for Cusip** | | | | | **430,000.00** | **429,006.70** | **428,991.22** | **429,553.66** | **562.44** | **0.00** |
| 594918AU8 | MICROSOFT CORP | 3.75% | 05/01/2043 | 07/28/2014 | 35,000.00 | 32,494.00 | 32,396.00 | 33,086.45 | 690.45 | 0.00 |
| **Totals for Cusip** | | | | | **35,000.00** | **32,494.00** | **32,396.00** | **33,086.45** | **690.45** | **0.00** |
| 6174468C6 | MORGAN STANLEY | 4.00% | 07/23/2025 | 07/20/2015 | 150,000.00 | 149,877.00 | 154,466.10 | 153,752.55 | 0.00 | (713.55) |
| **Totals for Cusip** | | | | | **150,000.00** | **149,877.00** | **154,466.10** | **153,752.55** | **0.00** | **(713.55)** |
| 61746BDJ2 | MORGAN STANLEY | 3.75% | 02/25/2023 | 02/20/2013 | 215,000.00 | 214,219.55 | 220,217.19 | 220,835.96 | 618.77 | 0.00 |
| **Totals for Cusip** | | | | | **215,000.00** | **214,219.55** | **220,217.19** | **220,835.96** | **618.77** | **0.00** |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 05/22/2013 | 95,000.00 | 94,468.00 | 95,969.10 | 97,519.59 | 1,550.49 | 0.00 |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 07/22/2016 | 45,000.00 | 47,020.95 | 47,020.95 | 46,193.49 | 0.00 | (827.46) |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 11/16/2016 | 30,000.00 | 31,003.50 | 31,003.50 | 30,795.66 | 0.00 | (207.84) |
| **Totals for Cusip** | | | | | **170,000.00** | **172,492.45** | **173,993.55** | **174,508.74** | **1,550.49** | **(1,035.30)** |
| 6174824M3 | MORGAN STANLEY | 4.88% | 11/01/2022 | 12/13/2013 | 30,000.00 | 30,633.30 | 31,837.56 | 32,152.17 | 314.61 | 0.00 |
| **Totals for Cusip** | | | | | **30,000.00** | **30,633.30** | **31,837.56** | **32,152.17** | **314.61** | **0.00** |
| 617482V92 | MORGAN STANLEY | 6.38% | 07/24/2042 | 07/19/2012 | 100,000.00 | 98,867.00 | 123,654.90 | 128,516.70 | 4,861.80 | 0.00 |
| **Totals for Cusip** | | | | | **100,000.00** | **98,867.00** | **123,654.90** | **128,516.70** | **4,861.80** | **0.00** |
| 61761JVL0 | MORGAN STANLEY | 3.70% | 10/23/2024 | 10/20/2014 | 215,000.00 | 214,625.90 | 216,033.94 | 217,561.08 | 1,527.14 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **215,000.00** | **214,625.90** | **216,033.94** | **217,561.08** | **1,527.14** | **0.00** |
| 62854AAE4 | MYLAN NV | 2.50% | 06/07/2019 | 05/31/2016 | 135,000.00 | 134,848.80 | 134,848.80 | 134,269.38 | 0.00 | (579.42) |
| **Totals for Cusip** | | | | | **135,000.00** | **134,848.80** | **134,848.80** | **134,269.38** | **0.00** | **(579.42)** |
| 62952EAB3 | NYU HOSPITAL CENTER | 5.75% | 07/01/2043 | 07/24/2013 | 105,000.00 | 105,000.00 | 119,906.12 | 122,254.34 | 2,348.22 | 0.00 |
| **Totals for Cusip** | | | | | **105,000.00** | **105,000.00** | **119,906.12** | **122,254.34** | **2,348.22** | **0.00** |
| 629568AX4 | NABORS INDUSTRIES INC | 4.62% | 09/15/2021 | 02/13/2012 | 300,000.00 | 298,995.85 | 246,528.00 | 304,956.00 | 58,428.00 | 0.00 |
| 629568AX4 | NABORS INDUSTRIES INC | 4.62% | 09/15/2021 | 07/30/2013 | 200,000.00 | 200,542.00 | 164,352.00 | 203,304.00 | 38,952.00 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **499,537.85** | **410,880.00** | **508,260.00** | **97,380.00** | **0.00** |
| 637071AL5 | NATIONAL OILWELL VARCO INC | 1.35% | 12/01/2017 | 11/15/2012 | 190,000.00 | 189,815.70 | 185,915.19 | 189,259.38 | 3,344.19 | 0.00 |
| **Totals for Cusip** | | | | | **190,000.00** | **189,815.70** | **185,915.19** | **189,259.38** | **3,344.19** | **0.00** |
| 637432NJ0 | NATIONAL RURAL UTILITIES COOP | 2.70% | 02/15/2023 | 02/03/2016 | 245,000.00 | 244,331.15 | 244,331.15 | 243,425.14 | 0.00 | (906.01) |
| **Totals for Cusip** | | | | | **245,000.00** | **244,331.15** | **244,331.15** | **243,425.14** | **0.00** | **(906.01)** |
| 638585BF5 | NATIONSBANK CORP | 6.80% | 03/15/2028 | 07/21/2011 | 225,000.00 | 227,189.25 | 263,260.80 | 265,216.50 | 1,955.70 | 0.00 |
| **Totals for Cusip** | | | | | **225,000.00** | **227,189.25** | **263,260.80** | **265,216.50** | **1,955.70** | **0.00** |
| 63946BAE0 | NBC UNIVERSAL MEDIA LLC | 4.38% | 04/01/2021 | 08/18/2011 | 265,000.00 | 264,925.81 | 287,850.95 | 286,284.54 | 0.00 | (1,566.41) |
| **Totals for Cusip** | | | | | **265,000.00** | **264,925.81** | **287,850.95** | **286,284.54** | **0.00** | **(1,566.41)** |
| 649322AA2 | NY & PRESBYTERIAN HOSPIT | 4.02% | 08/01/2045 | 01/29/2015 | 45,000.00 | 45,000.00 | 42,511.82 | 43,675.65 | 1,163.83 | 0.00 |
| **Totals for Cusip** | | | | | **45,000.00** | **45,000.00** | **42,511.82** | **43,675.65** | **1,163.83** | **0.00** |
| 649322AE4 | NY & PRESBYTERIAN HOSPIT | 4.76% | 08/01/2116 | 06/21/2016 | 120,000.00 | 119,992.80 | 119,992.80 | 113,456.88 | 0.00 | (6,535.92) |
| **Totals for Cusip** | | | | | **120,000.00** | **119,992.80** | **119,992.80** | **113,456.88** | **0.00** | **(6,535.92)** |
| 64952WBZ5 | NEW YORK LIFE | 1.30% | 04/27/2018 | 05/22/2015 | 1,000,000.00 | 997,800.00 | 991,926.00 | 997,217.00 | 5,291.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **997,800.00** | **991,926.00** | **997,217.00** | **5,291.00** | **0.00** |
| 651229AP1 | NEWELL BRANDS INC | 2.88% | 12/01/2019 | 11/14/2014 | 115,000.00 | 114,871.20 | 110,937.86 | 117,050.22 | 6,112.36 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **115,000.00** | **114,871.20** | **110,937.86** | **117,050.22** | **6,112.36** | **0.00** |
| 65473QBC6 | NISOURCE FINANCE CORP | 4.80% | 02/15/2044 | 04/09/2013 | 130,000.00 | 129,447.50 | 132,130.18 | 136,863.22 | 4,733.04 | 0.00 |
| **Totals for Cusip** | | | | | **130,000.00** | **129,447.50** | **132,130.18** | **136,863.22** | **4,733.04** | **0.00** |
| 655844AE8 | NORFOLK SOUTHERN CORP | 7.70% | 05/15/2017 | 01/04/2006 | 500,000.00 | 599,610.00 | 540,419.00 | 511,425.50 | 0.00 | (28,993.50) |
| **Totals for Cusip** | | | | | **500,000.00** | **599,610.00** | **540,419.00** | **511,425.50** | **0.00** | **(28,993.50)** |
| 655844AV0 | NORFOLK SOUTHERN CORP | 6.00% | 03/15/2105 | 03/06/2012 | 250,000.00 | 297,675.00 | 268,018.00 | 292,317.50 | 24,299.50 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **297,675.00** | **268,018.00** | **292,317.50** | **24,299.50** | **0.00** |
| 655844AW8 | NORFOLK SOUTHERN CORP | 5.59% | 05/17/2025 | 05/17/2005 | 48,000.00 | 47,908.80 | 54,882.67 | 54,905.95 | 23.28 | 0.00 |
| **Totals for Cusip** | | | | | **48,000.00** | **47,908.80** | **54,882.67** | **54,905.95** | **23.28** | **0.00** |
| 669827DL8 | PROVINCE OF NOVA SCOTIA | 9.12% | 05/01/2021 | 07/25/2000 | 450,000.00 | 521,523.00 | 580,647.15 | 557,755.65 | 0.00 | (22,891.50) |
| **Totals for Cusip** | | | | | **450,000.00** | **521,523.00** | **580,647.15** | **557,755.65** | **0.00** | **(22,891.50)** |
| 66989HAK4 | NOVARTIS CAPITAL CORP | 4.00% | 11/20/2045 | 05/26/2016 | 385,000.00 | 414,005.90 | 414,005.90 | 388,536.61 | 0.00 | (25,469.29) |
| **Totals for Cusip** | | | | | **385,000.00** | **414,005.90** | **414,005.90** | **388,536.61** | **0.00** | **(25,469.29)** |
| 67021CAL1 | NSTAR ELECTRIC COMPANY | 2.70% | 06/01/2026 | 05/23/2016 | 155,000.00 | 154,460.60 | 154,460.60 | 148,985.85 | 0.00 | (5,474.75) |
| **Totals for Cusip** | | | | | **155,000.00** | **154,460.60** | **154,460.60** | **148,985.85** | **0.00** | **(5,474.75)** |
| 6710648 | ASIAN DEV BANK | 1.00% | 05/17/2018 | 12/20/2006 | 715,000.00 | 461,997.25 | 702,375.96 | 708,471.34 | 6,095.38 | 0.00 |
| 6710648 | ASIAN DEV BANK | 1.00% | 05/17/2018 | 05/30/2014 | 35,000.00 | 34,265.00 | 34,382.04 | 34,680.42 | 298.38 | 0.00 |
| **Totals for Cusip** | | | | | **750,000.00** | **496,262.25** | **736,758.00** | **743,151.76** | **6,393.76** | **0.00** |
| 674599CH6 | OCCIDENTAL PETROLEUM COR | 3.40% | 04/15/2026 | 03/28/2016 | 230,000.00 | 229,475.60 | 229,475.60 | 231,735.12 | 2,259.52 | 0.00 |
| **Totals for Cusip** | | | | | **230,000.00** | **229,475.60** | **229,475.60** | **231,735.12** | **2,259.52** | **0.00** |
| 68389XAN5 | ORACLE CORP | 1.20% | 10/15/2017 | 10/18/2012 | 435,000.00 | 434,247.45 | 435,230.55 | 435,103.10 | 0.00 | (127.45) |
| **Totals for Cusip** | | | | | **435,000.00** | **434,247.45** | **435,230.55** | **435,103.10** | **0.00** | **(127.45)** |
| 68389XBK0 | ORACLE CORP | 1.90% | 09/15/2021 | 06/29/2016 | 400,000.00 | 399,304.00 | 399,304.00 | 390,877.20 | 0.00 | (8,426.80) |
| **Totals for Cusip** | | | | | **400,000.00** | **399,304.00** | **399,304.00** | **390,877.20** | **0.00** | **(8,426.80)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 68389XBL8 | ORACLE CORP | 2.40% | 09/15/2023 | 06/29/2016 | 255,000.00 | 254,956.65 | 254,956.65 | 247,044.26 | 0.00 | (7,912.39) |
| **Totals for Cusip** | | | | | **255,000.00** | **254,956.65** | **254,956.65** | **247,044.26** | **0.00** | **(7,912.39)** |
| 69352PAE3 | PPL CAPITAL FUNDING INC | 3.50% | 12/01/2022 | 10/10/2012 | 100,000.00 | 99,843.00 | 100,741.80 | 102,269.00 | 1,527.20 | 0.00 |
| **Totals for Cusip** | | | | | **100,000.00** | **99,843.00** | **100,741.80** | **102,269.00** | **1,527.20** | **0.00** |
| 69371RM52 | PACCAR FINANCIAL CORP | 1.40% | 05/18/2018 | 05/11/2015 | 500,000.00 | 499,340.00 | 495,257.00 | 499,452.00 | 4,195.00 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **499,340.00** | **495,257.00** | **499,452.00** | **4,195.00** | **0.00** |
| 709599AE4 | PENSKE TRUCK LEASING/PTL | 3.75% | 05/11/2017 | 06/13/2014 | 400,000.00 | 424,752.00 | 408,074.00 | 403,110.40 | 0.00 | (4,963.60) |
| **Totals for Cusip** | | | | | **400,000.00** | **424,752.00** | **408,074.00** | **403,110.40** | **0.00** | **(4,963.60)** |
| 709599AL8 | PENSKE TRUCK LEASING/PTL | 2.88% | 07/17/2018 | 01/14/2013 | 175,000.00 | 174,620.25 | 176,101.45 | 177,258.73 | 1,157.28 | 0.00 |
| **Totals for Cusip** | | | | | **175,000.00** | **174,620.25** | **176,101.45** | **177,258.73** | **1,157.28** | **0.00** |
| 709599AU8 | PENSKE TRUCK LEASING/PTL | 3.20% | 07/15/2020 | 07/16/2015 | 250,000.00 | 248,997.50 | 247,491.25 | 252,772.50 | 5,281.25 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **248,997.50** | **247,491.25** | **252,772.50** | **5,281.25** | **0.00** |
| 718546AJ3 | PHILLIPS 66 | 2.95% | 05/01/2017 | 12/14/2012 | 155,000.00 | 154,977.83 | 157,106.76 | 155,864.59 | 0.00 | (1,242.17) |
| **Totals for Cusip** | | | | | **155,000.00** | **154,977.83** | **157,106.76** | **155,864.59** | **0.00** | **(1,242.17)** |
| 723787AB3 | PIONEER NATURAL RESOURCES CO | 7.20% | 01/15/2028 | 03/05/2013 | 200,000.00 | 260,166.00 | 213,565.20 | 241,609.80 | 28,044.60 | 0.00 |
| **Totals for Cusip** | | | | | **200,000.00** | **260,166.00** | **213,565.20** | **241,609.80** | **28,044.60** | **0.00** |
| 740189AL9 | PRECISION CASTPARTS CORP | 2.25% | 06/15/2020 | 06/01/2015 | 150,000.00 | 149,985.00 | 149,143.80 | 150,553.80 | 1,410.00 | 0.00 |
| **Totals for Cusip** | | | | | **150,000.00** | **149,985.00** | **149,143.80** | **150,553.80** | **1,410.00** | **0.00** |
| 740816AM5 | PRES & FELLOWS OF HARVARD | 3.15% | 07/15/2046 | 10/06/2016 | 20,000.00 | 19,966.00 | 19,966.00 | 17,894.00 | 0.00 | (2,072.00) |
| **Totals for Cusip** | | | | | **20,000.00** | **19,966.00** | **19,966.00** | **17,894.00** | **0.00** | **(2,072.00)** |
| 740816AN3 | PRES & FELLOWS OF HARVARD | 3.30% | 07/15/2056 | 10/06/2016 | 20,000.00 | 19,851.60 | 19,851.60 | 17,588.72 | 0.00 | (2,262.88) |
| **Totals for Cusip** | | | | | **20,000.00** | **19,851.60** | **19,851.60** | **17,588.72** | **0.00** | **(2,262.88)** |
| 74251VAN2 | PRINCIPAL FINANCIAL GROUP INC | 4.30% | 11/15/2046 | 11/03/2016 | 85,000.00 | 84,899.70 | 84,899.70 | 83,280.62 | 0.00 | (1,619.08) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **85,000.00** | **84,899.70** | **84,899.70** | **83,280.62** | **0.00** | **(1,619.08)** |
| 742651DW9 | PRIVATE EXPORT FUNDING | 3.25% | 06/15/2025 | 04/29/2016 | 205,000.00 | 219,825.60 | 219,825.60 | 211,759.47 | 0.00 | (8,066.13) |
| **Totals for Cusip** | | | | | **205,000.00** | **219,825.60** | **219,825.60** | **211,759.47** | **0.00** | **(8,066.13)** |
| 743756AB4 | PROV ST JOSEPH HLTH OBL | 2.75% | 10/01/2026 | 09/20/2016 | 85,000.00 | 85,000.00 | 85,000.00 | 80,465.17 | 0.00 | (4,534.83) |
| **Totals for Cusip** | | | | | **85,000.00** | **85,000.00** | **85,000.00** | **80,465.17** | **0.00** | **(4,534.83)** |
| 744448CL3 | PUBLIC SERVICE COLORADO | 2.90% | 05/15/2025 | 05/05/2015 | 500,000.00 | 498,405.00 | 491,467.00 | 495,081.50 | 3,614.50 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **498,405.00** | **491,467.00** | **495,081.50** | **3,614.50** | **0.00** |
| 748148PR8 | PROVINCE OF QUEBEC | 7.50% | 07/15/2023 | 05/30/2014 | 90,000.00 | 119,556.00 | 116,157.60 | 112,811.04 | 0.00 | (3,346.56) |
| **Totals for Cusip** | | | | | **90,000.00** | **119,556.00** | **116,157.60** | **112,811.04** | **0.00** | **(3,346.56)** |
| 74834LAW0 | QUEST DIAGNOSTIC INC | 2.50% | 03/30/2020 | 03/05/2015 | 180,000.00 | 179,438.40 | 177,552.00 | 179,873.82 | 2,321.82 | 0.00 |
| **Totals for Cusip** | | | | | **180,000.00** | **179,438.40** | **177,552.00** | **179,873.82** | **2,321.82** | **0.00** |
| 74834LAX8 | QUEST DIAGNOSTIC INC | 3.50% | 03/30/2025 | 03/11/2015 | 200,000.00 | 197,078.00 | 193,223.20 | 197,620.60 | 4,397.40 | 0.00 |
| **Totals for Cusip** | | | | | **200,000.00** | **197,078.00** | **193,223.20** | **197,620.60** | **4,397.40** | **0.00** |
| 74834LAY6 | QUEST DIAGNOSTIC INC | 4.70% | 03/30/2045 | 03/06/2015 | 50,000.00 | 49,027.50 | 44,771.30 | 49,827.75 | 5,056.45 | 0.00 |
| **Totals for Cusip** | | | | | **50,000.00** | **49,027.50** | **44,771.30** | **49,827.75** | **5,056.45** | **0.00** |
| 74834LAZ3 | QUEST DIAGNOSTIC INC | 3.45% | 06/01/2026 | 05/23/2016 | 80,000.00 | 79,778.40 | 79,778.40 | 78,907.20 | 0.00 | (871.20) |
| **Totals for Cusip** | | | | | **80,000.00** | **79,778.40** | **79,778.40** | **78,907.20** | **0.00** | **(871.20)** |
| 755111AJ0 | RAYTHEON CO | 6.75% | 03/15/2018 | 09/23/2010 | 250,000.00 | 310,420.00 | 277,020.00 | 265,448.00 | 0.00 | (11,572.00) |
| **Totals for Cusip** | | | | | **250,000.00** | **310,420.00** | **277,020.00** | **265,448.00** | **0.00** | **(11,572.00)** |
| 761713BF2 | REYNOLDS AMERICAN INC | 4.00% | 06/12/2022 | 06/09/2015 | 130,000.00 | 129,819.30 | 135,145.66 | 135,969.99 | 824.33 | 0.00 |
| **Totals for Cusip** | | | | | **130,000.00** | **129,819.30** | **135,145.66** | **135,969.99** | **824.33** | **0.00** |
| 771196BA9 | ROCHE HOLDINGS INC | 2.25% | 09/30/2019 | 09/22/2014 | 500,000.00 | 499,270.00 | 502,610.50 | 504,158.00 | 1,547.50 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **499,270.00** | **502,610.50** | **504,158.00** | **1,547.50** | **0.00** |
| 776696AD8 | ROPER INDUSTRIES INC | 1.85% | 11/15/2017 | 11/15/2012 | 115,000.00 | 114,896.50 | 114,395.22 | 115,355.70 | 960.48 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **115,000.00** | **114,896.50** | **114,395.22** | **115,355.70** | **960.48** | **0.00** |
| 776696AE6 | ROPER TECHNOLOGIES INC | 3.12% | 11/15/2022 | 06/03/2016 | 200,000.00 | 203,226.00 | 203,226.00 | 200,154.60 | 0.00 | (3,071.40) |
| **Totals for Cusip** | | | | | **200,000.00** | **203,226.00** | **203,226.00** | **200,154.60** | **0.00** | **(3,071.40)** |
| 776743AA4 | ROPER TECHNOLOGIES INC | 3.00% | 12/15/2020 | 11/30/2015 | 200,000.00 | 199,924.00 | 199,169.80 | 202,601.20 | 3,431.40 | 0.00 |
| **Totals for Cusip** | | | | | **200,000.00** | **199,924.00** | **199,169.80** | **202,601.20** | **3,431.40** | **0.00** |
| 776743AC0 | ROPER TECHNOLOGIES INC | 2.80% | 12/15/2021 | 12/08/2016 | 500,000.00 | 499,215.00 | 499,215.00 | 499,761.00 | 546.00 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **499,215.00** | **499,215.00** | **499,761.00** | **546.00** | **0.00** |
| 790849AM5 | ST JUDE MEDICAL INC | 2.80% | 09/15/2020 | 09/14/2015 | 290,000.00 | 289,866.60 | 290,109.62 | 291,626.61 | 1,516.99 | 0.00 |
| **Totals for Cusip** | | | | | **290,000.00** | **289,866.60** | **290,109.62** | **291,626.61** | **1,516.99** | **0.00** |
| 797440BR4 | SAN DIEGO GAS & ELECTRIC | 3.60% | 09/01/2023 | 09/04/2013 | 300,000.00 | 299,952.00 | 312,320.40 | 314,048.70 | 1,728.30 | 0.00 |
| **Totals for Cusip** | | | | | **300,000.00** | **299,952.00** | **312,320.40** | **314,048.70** | **1,728.30** | **0.00** |
| 81180WAP6 | SEAGATE HDD CAYMAN | 3.75% | 11/15/2018 | 10/31/2013 | 90,000.00 | 90,000.00 | 89,325.00 | 92,216.25 | 2,891.25 | 0.00 |
| **Totals for Cusip** | | | | | **90,000.00** | **90,000.00** | **89,325.00** | **92,216.25** | **2,891.25** | **0.00** |
| 81618TAA8 | SELECT INCOME REIT | 2.85% | 02/01/2018 | 01/29/2015 | 75,000.00 | 74,712.00 | 74,896.80 | 75,320.48 | 423.68 | 0.00 |
| **Totals for Cusip** | | | | | **75,000.00** | **74,712.00** | **74,896.80** | **75,320.48** | **423.68** | **0.00** |
| 822582BA9 | SHELL INTL FIN | 2.00% | 11/15/2018 | 10/30/2014 | 575,000.00 | 578,915.75 | 575,669.88 | 578,849.05 | 3,179.17 | 0.00 |
| **Totals for Cusip** | | | | | **575,000.00** | **578,915.75** | **575,669.88** | **578,849.05** | **3,179.17** | **0.00** |
| 82481LAA7 | SHIRE ACQ INV IRELAND DA | 1.90% | 09/23/2019 | 09/19/2016 | 375,000.00 | 374,696.25 | 374,696.25 | 370,245.75 | 0.00 | (4,450.50) |
| **Totals for Cusip** | | | | | **375,000.00** | **374,696.25** | **374,696.25** | **370,245.75** | **0.00** | **(4,450.50)** |
| 82481LAD1 | SHIRE ACQ INV IRELAND DA | 3.20% | 09/23/2026 | 09/19/2016 | 190,000.00 | 189,773.90 | 189,773.90 | 177,523.65 | 0.00 | (12,250.25) |
| **Totals for Cusip** | | | | | **190,000.00** | **189,773.90** | **189,773.90** | **177,523.65** | **0.00** | **(12,250.25)** |
| 82620KAC7 | SIEMENS FINANCIERINGSMAT | 2.15% | 05/27/2020 | 05/18/2015 | 600,000.00 | 599,208.00 | 594,288.60 | 596,359.20 | 2,070.60 | 0.00 |
| **Totals for Cusip** | | | | | **600,000.00** | **599,208.00** | **594,288.60** | **596,359.20** | **2,070.60** | **0.00** |



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## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 82620KAJ2 | SIEMENS FINANCIERINGSMAT | 1.70% | 09/15/2021 | 09/23/2016 | 1,000,000.00 | 992,730.00 | 992,730.00 | 960,695.00 | 0.00 | (32,035.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **992,730.00** | **992,730.00** | **960,695.00** | **0.00** | **(32,035.00)** |
| 826418BJ3 | SIERRA PACIFIC POWER CO | 3.38% | 08/15/2023 | 08/12/2013 | 110,000.00 | 109,769.00 | 111,234.97 | 112,615.47 | 1,380.50 | 0.00 |
| **Totals for Cusip** | | | | | **110,000.00** | **109,769.00** | **111,234.97** | **112,615.47** | **1,380.50** | **0.00** |
| 842329AA2 | SOUTHERN BAPTIST HOSPITA | 4.86% | 07/15/2045 | 05/21/2015 | 135,000.00 | 135,000.00 | 139,465.40 | 145,878.98 | 6,413.58 | 0.00 |
| **Totals for Cusip** | | | | | **135,000.00** | **135,000.00** | **139,465.40** | **145,878.98** | **6,413.58** | **0.00** |
| 854502AE1 | STANLEY BLACK & DECKER I | 1.62% | 11/17/2018 | 11/07/2016 | 780,000.00 | 780,000.00 | 780,000.00 | 775,197.54 | 0.00 | (4,802.46) |
| **Totals for Cusip** | | | | | **780,000.00** | **780,000.00** | **780,000.00** | **775,197.54** | **0.00** | **(4,802.46)** |
| 85771PAW2 | STATOIL ASA | 2.25% | 11/08/2019 | 11/03/2014 | 750,000.00 | 749,685.00 | 747,340.50 | 756,227.25 | 8,886.75 | 0.00 |
| **Totals for Cusip** | | | | | **750,000.00** | **749,685.00** | **747,340.50** | **756,227.25** | **8,886.75** | **0.00** |
| 87165BAE3 | SYNCHRONY FINANCIAL | 2.70% | 02/03/2020 | 01/26/2015 | 160,000.00 | 159,665.60 | 156,932.00 | 159,525.60 | 2,593.60 | 0.00 |
| **Totals for Cusip** | | | | | **160,000.00** | **159,665.60** | **156,932.00** | **159,525.60** | **2,593.60** | **0.00** |
| 871829AZ0 | SYSCO CORP | 3.75% | 10/01/2025 | 09/23/2015 | 70,000.00 | 70,000.00 | 70,960.12 | 70,844.34 | 0.00 | (115.78) |
| **Totals for Cusip** | | | | | **70,000.00** | **70,000.00** | **70,960.12** | **70,844.34** | **0.00** | **(115.78)** |
| 875127BD3 | TAMPA ELECTRIC | 4.20% | 05/15/2045 | 05/15/2015 | 40,000.00 | 39,925.60 | 38,667.72 | 39,202.72 | 535.00 | 0.00 |
| **Totals for Cusip** | | | | | **40,000.00** | **39,925.60** | **38,667.72** | **39,202.72** | **535.00** | **0.00** |
| 880591DZ2 | TENNESSEE VALLEY AUTHORITY | 5.38% | 04/01/2056 | 03/29/2006 | 300,000.00 | 298,296.00 | 357,474.60 | 375,158.70 | 17,684.10 | 0.00 |
| **Totals for Cusip** | | | | | **300,000.00** | **298,296.00** | **357,474.60** | **375,158.70** | **17,684.10** | **0.00** |
| 880591EA6 | TENNESSEE VALLEY AUTHORITY | 5.50% | 07/18/2017 | 07/12/2007 | 650,000.00 | 644,826.00 | 693,226.30 | 666,805.10 | 0.00 | (26,421.20) |
| **Totals for Cusip** | | | | | **650,000.00** | **644,826.00** | **693,226.30** | **666,805.10** | **0.00** | **(26,421.20)** |
| 88167AAC5 | TEVA PHARMACEUTICALS NE | 2.20% | 07/21/2021 | 07/18/2016 | 250,000.00 | 249,587.50 | 249,587.50 | 239,171.75 | 0.00 | (10,415.75) |
| **Totals for Cusip** | | | | | **250,000.00** | **249,587.50** | **249,587.50** | **239,171.75** | **0.00** | **(10,415.75)** |
| 88167AAD3 | TEVA PHARMACEUTICALS NE | 2.80% | 07/21/2023 | 07/18/2016 | 85,000.00 | 84,716.10 | 84,716.10 | 80,460.24 | 0.00 | (4,255.86) |
| **Totals for Cusip** | | | | | **85,000.00** | **84,716.10** | **84,716.10** | **80,460.24** | **0.00** | **(4,255.86)** |



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## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 883203BT7 | TEXTRON INC | 3.65% | 03/01/2021 | 01/23/2014 | 60,000.00 | 59,901.60 | 60,374.22 | 61,636.08 | 1,261.86 | 0.00 |
| **Totals for Cusip** | | | | | **60,000.00** | **59,901.60** | **60,374.22** | **61,636.08** | **1,261.86** | **0.00** |
| 883203BU4 | TEXTRON INC | 4.30% | 03/01/2024 | 05/22/2014 | 225,000.00 | 233,221.50 | 229,167.45 | 233,385.08 | 4,217.63 | 0.00 |
| **Totals for Cusip** | | | | | **225,000.00** | **233,221.50** | **229,167.45** | **233,385.08** | **4,217.63** | **0.00** |
| 883556BN1 | THERMO FISHER SCIENTIFIC INC | 3.00% | 04/15/2023 | 04/04/2016 | 125,000.00 | 124,390.00 | 124,390.00 | 122,858.38 | 0.00 | (1,531.62) |
| **Totals for Cusip** | | | | | **125,000.00** | **124,390.00** | **124,390.00** | **122,858.38** | **0.00** | **(1,531.62)** |
| 883556BR2 | THERMO FISHER SCIENTIFIC INC | 2.95% | 09/19/2026 | 09/14/2016 | 90,000.00 | 88,908.30 | 88,908.30 | 84,982.50 | 0.00 | (3,925.80) |
| **Totals for Cusip** | | | | | **90,000.00** | **88,908.30** | **88,908.30** | **84,982.50** | **0.00** | **(3,925.80)** |
| 887315AM1 | TIME WARNER COS INC | 9.15% | 02/01/2023 | 08/31/2009 | 130,000.00 | 157,842.10 | 168,667.46 | 166,718.24 | 0.00 | (1,949.22) |
| 887315AM1 | TIME WARNER COS INC | 9.15% | 02/01/2023 | 03/03/2010 | 75,000.00 | 96,392.25 | 97,308.15 | 96,183.60 | 0.00 | (1,124.55) |
| 887315AM1 | TIME WARNER COS INC | 9.15% | 02/01/2023 | 10/01/2010 | 100,000.00 | 136,408.00 | 129,744.20 | 128,244.80 | 0.00 | (1,499.40) |
| **Totals for Cusip** | | | | | **305,000.00** | **390,642.35** | **395,719.81** | **391,146.64** | **0.00** | **(4,573.17)** |
| 887315BH1 | TIME WARNER COS INC | 7.57% | 02/01/2024 | 05/02/2012 | 175,000.00 | 226,922.50 | 213,991.23 | 216,404.13 | 2,412.90 | 0.00 |
| **Totals for Cusip** | | | | | **175,000.00** | **226,922.50** | **213,991.23** | **216,404.13** | **2,412.90** | **0.00** |
| 893939AE8 | TRAVELERS PROP CASUALTY | 7.75% | 04/15/2026 | 07/23/2015 | 250,000.00 | 334,132.50 | 327,311.75 | 328,343.50 | 1,031.75 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **334,132.50** | **327,311.75** | **328,343.50** | **1,031.75** | **0.00** |
| 899043AA1 | TUFTS UNIVERSITY | 5.02% | 04/15/2112 | 03/22/2012 | 125,000.00 | 125,000.00 | 128,610.38 | 130,482.50 | 1,872.12 | 0.00 |
| **Totals for Cusip** | | | | | **125,000.00** | **125,000.00** | **128,610.38** | **130,482.50** | **1,872.12** | **0.00** |
| 90131HBB0 | 21ST CENTURY FOX AMERICA | 7.28% | 06/30/2028 | 04/06/2015 | 150,000.00 | 164,575.63 | 179,951.55 | 189,700.50 | 9,748.95 | 0.00 |
| **Totals for Cusip** | | | | | **150,000.00** | **164,575.63** | **179,951.55** | **189,700.50** | **9,748.95** | **0.00** |
| 902133AF4 | TYCO ELECTRONICS GROUP | 6.55% | 10/01/2017 | 08/25/2011 | 100,000.00 | 119,188.00 | 107,768.40 | 103,725.00 | 0.00 | (4,043.40) |
| 902133AF4 | TYCO ELECTRONICS GROUP | 6.55% | 10/01/2017 | 01/19/2012 | 100,000.00 | 116,004.00 | 107,768.40 | 103,725.00 | 0.00 | (4,043.40) |
| 902133AF4 | TYCO ELECTRONICS GROUP | 6.55% | 10/01/2017 | 05/28/2014 | 170,000.00 | 197,880.00 | 183,206.28 | 176,332.50 | 0.00 | (6,873.78) |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **370,000.00** | **433,072.00** | **398,743.08** | **383,782.50** | **0.00** | **(14,960.58)** |
| 902133AK3 | TYCO ELECTRONICS GROUP | 4.88% | 01/15/2021 | 12/15/2010 | 120,000.00 | 119,306.40 | 129,431.40 | 129,611.76 | 180.36 | 0.00 |
| **Totals for Cusip** | | | | | **120,000.00** | **119,306.40** | **129,431.40** | **129,611.76** | **180.36** | **0.00** |
| 902133AN7 | TYCO ELECTRONICS GROUP | 2.38% | 12/17/2018 | 11/20/2013 | 260,000.00 | 258,681.80 | 259,641.46 | 262,507.70 | 2,866.24 | 0.00 |
| **Totals for Cusip** | | | | | **260,000.00** | **258,681.80** | **259,641.46** | **262,507.70** | **2,866.24** | **0.00** |
| 902133AT4 | TYCO ELECTRONICS GROUP | 3.70% | 02/15/2026 | 01/25/2016 | 105,000.00 | 104,744.85 | 104,744.85 | 107,186.42 | 2,441.57 | 0.00 |
| **Totals for Cusip** | | | | | **105,000.00** | **104,744.85** | **104,744.85** | **107,186.42** | **2,441.57** | **0.00** |
| 902494AW3 | TYSON FOODS INC | 2.65% | 08/15/2019 | 08/05/2014 | 65,000.00 | 64,957.10 | 65,036.01 | 65,619.58 | 583.57 | 0.00 |
| **Totals for Cusip** | | | | | **65,000.00** | **64,957.10** | **65,036.01** | **65,619.58** | **583.57** | **0.00** |
| 90261XHL9 | UBS AG STAMFORD CT | 1.38% | 06/01/2017 | 05/27/2015 | 1,000,000.00 | 999,060.00 | 995,235.00 | 999,766.00 | 4,531.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **999,060.00** | **995,235.00** | **999,766.00** | **4,531.00** | **0.00** |
| 903280AD7 | USAA CAPITAL CORP | 2.12% | 06/03/2019 | 05/05/2014 | 500,000.00 | 499,975.00 | 499,585.00 | 502,379.50 | 2,794.50 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **499,975.00** | **499,585.00** | **502,379.50** | **2,794.50** | **0.00** |
| 904764AU1 | UNILEVER CAPITAL CORP | 2.00% | 07/28/2026 | 07/25/2016 | 285,000.00 | 280,488.45 | 280,488.45 | 260,232.93 | 0.00 | (20,255.52) |
| **Totals for Cusip** | | | | | **285,000.00** | **280,488.45** | **280,488.45** | **260,232.93** | **0.00** | **(20,255.52)** |
| 90521APJ1 | UNION BANK NA | 2.62% | 09/26/2018 | 09/19/2013 | 400,000.00 | 399,908.00 | 403,839.60 | 404,372.00 | 532.40 | 0.00 |
| **Totals for Cusip** | | | | | **400,000.00** | **399,908.00** | **403,839.60** | **404,372.00** | **532.40** | **0.00** |
| 911312AK2 | UNITED PARCEL SERVICE | 5.12% | 04/01/2019 | 06/04/2013 | 500,000.00 | 585,290.00 | 551,733.50 | 536,947.50 | 0.00 | (14,786.00) |
| **Totals for Cusip** | | | | | **500,000.00** | **585,290.00** | **551,733.50** | **536,947.50** | **0.00** | **(14,786.00)** |
| 911312AP1 | UNITED PARCEL SERVICE | 1.12% | 10/01/2017 | 09/24/2012 | 50,000.00 | 49,917.50 | 49,963.00 | 49,978.40 | 15.40 | 0.00 |
| **Totals for Cusip** | | | | | **50,000.00** | **49,917.50** | **49,963.00** | **49,978.40** | **15.40** | **0.00** |
| 911312AQ9 | UNITED PARCEL SERVICE | 2.45% | 10/01/2022 | 09/24/2012 | 150,000.00 | 149,800.50 | 148,375.20 | 149,380.80 | 1,005.60 | 0.00 |
| **Totals for Cusip** | | | | | **150,000.00** | **149,800.50** | **148,375.20** | **149,380.80** | **1,005.60** | **0.00** |
| 913017AR0 | UNITED TECHNOLOGIES | 8.88% | 11/15/2019 | 09/30/2009 | 250,000.00 | 335,597.50 | 307,119.00 | 296,730.50 | 0.00 | (10,388.50) |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **250,000.00** | **335,597.50** | **307,119.00** | **296,730.50** | **0.00** | **(10,388.50)** |
| 913017AS8 | UNITED TECHNOLOGIES | 8.75% | 03/01/2021 | 12/02/2009 | 465,000.00 | 625,662.15 | 596,940.50 | 578,801.31 | 0.00 | (18,139.19) |
| **Totals for Cusip** | | | | | **465,000.00** | **625,662.15** | **596,940.50** | **578,801.31** | **0.00** | **(18,139.19)** |
| 913017BU2 | UNITED TECHNOLOGIES | 1.80% | 06/01/2017 | 05/24/2012 | 105,000.00 | 104,909.70 | 105,592.73 | 105,274.37 | 0.00 | (318.36) |
| **Totals for Cusip** | | | | | **105,000.00** | **104,909.70** | **105,592.73** | **105,274.37** | **0.00** | **(318.36)** |
| 913017BZ1 | UNITED TECHNOLOGIES | 1.78% | 05/04/2018 | 04/29/2015 | 500,000.00 | 501,875.00 | 494,952.50 | 500,109.00 | 5,156.50 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **501,875.00** | **494,952.50** | **500,109.00** | **5,156.50** | **0.00** |
| 91324PBY7 | UNITEDHEALTH GROUP INC | 1.40% | 10/15/2017 | 10/17/2012 | 145,000.00 | 144,826.00 | 144,721.89 | 145,211.12 | 489.23 | 0.00 |
| **Totals for Cusip** | | | | | **145,000.00** | **144,826.00** | **144,721.89** | **145,211.12** | **489.23** | **0.00** |
| 91324PCX8 | UNITEDHEALTH GROUP INC | 4.20% | 01/15/2047 | 12/15/2016 | 50,000.00 | 49,626.50 | 49,626.50 | 50,574.85 | 948.35 | 0.00 |
| **Totals for Cusip** | | | | | **50,000.00** | **49,626.50** | **49,626.50** | **50,574.85** | **948.35** | **0.00** |
| 914886AB2 | UNIV OF SOUTHERN CALIFORNIA | 3.03% | 10/01/2039 | 08/15/2016 | 200,000.00 | 200,000.00 | 200,000.00 | 177,635.60 | 0.00 | (22,364.40) |
| **Totals for Cusip** | | | | | **200,000.00** | **200,000.00** | **200,000.00** | **177,635.60** | **0.00** | **(22,364.40)** |
| 91529YAH9 | UNUMPROVIDENT CORP | 5.62% | 09/15/2020 | 09/08/2010 | 55,000.00 | 54,933.45 | 60,493.62 | 59,895.39 | 0.00 | (598.23) |
| **Totals for Cusip** | | | | | **55,000.00** | **54,933.45** | **60,493.62** | **59,895.39** | **0.00** | **(598.23)** |
| 92343VBR4 | VERIZON COMMUNICATIONS | 5.15% | 09/15/2023 | 09/12/2013 | 25,000.00 | 25,990.00 | 27,483.15 | 27,643.58 | 160.43 | 0.00 |
| 92343VBR4 | VERIZON COMMUNICATIONS | 5.15% | 09/15/2023 | 09/11/2013 | 375,000.00 | 373,785.00 | 412,247.25 | 414,653.63 | 2,406.38 | 0.00 |
| **Totals for Cusip** | | | | | **400,000.00** | **399,775.00** | **439,730.40** | **442,297.21** | **2,566.81** | **0.00** |
| 92343VCH5 | VERIZON COMMUNICATIONS | 2.62% | 02/21/2020 | 03/11/2015 | 230,000.00 | 230,613.14 | 230,799.71 | 232,206.62 | 1,406.91 | 0.00 |
| **Totals for Cusip** | | | | | **230,000.00** | **230,613.14** | **230,799.71** | **232,206.62** | **1,406.91** | **0.00** |
| 927804FR0 | VIRGINIA ELECTRIC & POWER | 4.45% | 02/15/2044 | 02/04/2014 | 55,000.00 | 54,566.60 | 56,569.32 | 57,742.63 | 1,173.31 | 0.00 |
| **Totals for Cusip** | | | | | **55,000.00** | **54,566.60** | **56,569.32** | **57,742.63** | **1,173.31** | **0.00** |
| 928668AA0 | VOLKSWAGEN GROUP AMERICA | 1.25% | 05/23/2017 | 05/15/2014 | 300,000.00 | 299,814.00 | 292,828.50 | 299,514.00 | 6,685.50 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **300,000.00** | **299,814.00** | **292,828.50** | **299,514.00** | **6,685.50** | **0.00** |
| 94973VBH9 | WELLPOINT INC | 2.25% | 08/15/2019 | 08/07/2014 | 200,000.00 | 199,538.00 | 198,739.80 | 199,596.00 | 856.20 | 0.00 |
| **Totals for Cusip** | | | | | **200,000.00** | **199,538.00** | **198,739.80** | **199,596.00** | **856.20** | **0.00** |
| 976656CC0 | WISCONSIN ELECTRIC POWER | 4.25% | 12/15/2019 | 12/08/2009 | 385,000.00 | 383,760.30 | 413,543.52 | 409,424.40 | 0.00 | (4,119.12) |
| **Totals for Cusip** | | | | | **385,000.00** | **383,760.30** | **413,543.52** | **409,424.40** | **0.00** | **(4,119.12)** |
| 983024AF7 | WYETH | 6.45% | 02/01/2024 | 07/11/2016 | 250,000.00 | 322,767.50 | 322,767.50 | 304,408.75 | 0.00 | (18,358.75) |
| **Totals for Cusip** | | | | | **250,000.00** | **322,767.50** | **322,767.50** | **304,408.75** | **0.00** | **(18,358.75)** |
| 98372PAM0 | XL CAPITAL LTD | 5.75% | 10/01/2021 | 09/27/2011 | 150,000.00 | 150,000.00 | 167,151.60 | 166,699.80 | 0.00 | (451.80) |
| **Totals for Cusip** | | | | | **150,000.00** | **150,000.00** | **167,151.60** | **166,699.80** | **0.00** | **(451.80)** |
| 984121BQ5 | XEROX CORP | 6.75% | 02/01/2017 | 06/18/2010 | 160,000.00 | 179,684.80 | 167,667.84 | 160,577.92 | 0.00 | (7,089.92) |
| **Totals for Cusip** | | | | | **160,000.00** | **179,684.80** | **167,667.84** | **160,577.92** | **0.00** | **(7,089.92)** |
| 98956PAK8 | ZIMMER BIOMET HOLDINGS INC | 2.70% | 04/01/2020 | 03/10/2015 | 310,000.00 | 309,838.80 | 306,103.92 | 310,015.50 | 3,911.58 | 0.00 |
| **Totals for Cusip** | | | | | **310,000.00** | **309,838.80** | **306,103.92** | **310,015.50** | **3,911.58** | **0.00** |
| **Totals for Corporate** | | | | | **79,408,214.19** | **82,089,055.68** | **81,912,041.81** | **81,659,498.99** | **877,523.72** | **(1,130,066.54)** |
| **Fed Agency** | | | | | | | | | | |
| 31359MEU3 | FANNIE MAE | 6.25% | 05/15/2029 | 01/11/2016 | 400,000.00 | 550,668.00 | 550,668.00 | 530,204.40 | 0.00 | (20,463.60) |
| **Totals for Cusip** | | | | | **400,000.00** | **550,668.00** | **550,668.00** | **530,204.40** | **0.00** | **(20,463.60)** |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 11/17/2015 | 1,590,000.00 | 1,440,317.40 | 1,438,789.41 | 1,486,066.47 | 47,277.06 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 03/22/2016 | 855,000.00 | 792,696.15 | 792,696.15 | 799,111.22 | 6,415.07 | 0.00 |
| **Totals for Cusip** | | | | | **2,445,000.00** | **2,233,013.55** | **2,231,485.56** | **2,285,177.69** | **53,692.13** | **0.00** |
| 76116FAG2 | RFCSP STRIP | 0.00% | 01/15/2021 | 09/04/2001 | 9,650,000.00 | 2,948,171.50 | 8,636,392.95 | 8,872,248.60 | 235,855.65 | 0.00 |
| **Totals for Cusip** | | | | | **9,650,000.00** | **2,948,171.50** | **8,636,392.95** | **8,872,248.60** | **235,855.65** | **0.00** |
| **Totals for Fed Agency** | | | | | **12,495,000.00** | **5,731,853.05** | **11,418,546.51** | **11,687,630.69** | **289,547.78** | **(20,463.60)** |
| **Foreign** | | | | | | | | | | |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 13645RAX2 | CANADIAN PACIFIC RR CO | 6.12% | 09/15/2115 | 09/08/2015 | 65,000.00 | 66,151.80 | 65,842.79 | 77,824.05 | 11,981.26 | 0.00 |
| 13645RAX2 | CANADIAN PACIFIC RR CO | 6.12% | 09/15/2115 | 09/08/2015 | 185,000.00 | 185,000.00 | 187,398.71 | 221,499.21 | 34,100.50 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **251,151.80** | **253,241.50** | **299,323.26** | **46,081.76** | **0.00** |
| 219868BW5 | CORP ANDINA DE FOMENTO | 2.00% | 05/10/2019 | 05/04/2016 | 205,000.00 | 204,981.55 | 204,981.55 | 203,664.02 | 0.00 | (1,317.53) |
| **Totals for Cusip** | | | | | **205,000.00** | **204,981.55** | **204,981.55** | **203,664.02** | **0.00** | **(1,317.53)** |
| 219868BX3 | CORP ANDINA DE FOMENTO | 2.12% | 09/27/2021 | 09/20/2016 | 210,000.00 | 209,603.10 | 209,603.10 | 203,315.70 | 0.00 | (6,287.40) |
| **Totals for Cusip** | | | | | **210,000.00** | **209,603.10** | **209,603.10** | **203,315.70** | **0.00** | **(6,287.40)** |
| 24713GAA0 | DELPHI AUTOMOTIVE PLC | 3.15% | 11/19/2020 | 11/09/2015 | 105,000.00 | 104,773.20 | 104,864.24 | 106,681.16 | 1,816.92 | 0.00 |
| **Totals for Cusip** | | | | | **105,000.00** | **104,773.20** | **104,864.24** | **106,681.16** | **1,816.92** | **0.00** |
| 471068AH9 | JAPAN FIN ORG MUNICIPAL | 2.12% | 04/13/2021 | 04/06/2016 | 200,000.00 | 199,560.00 | 199,560.00 | 195,621.60 | 0.00 | (3,938.40) |
| **Totals for Cusip** | | | | | **200,000.00** | **199,560.00** | **199,560.00** | **195,621.60** | **0.00** | **(3,938.40)** |
| 559222AR5 | MAGNA INTERNATIONAL INC | 4.15% | 10/01/2025 | 12/01/2016 | 250,000.00 | 258,977.50 | 258,977.50 | 259,002.25 | 24.75 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **258,977.50** | **258,977.50** | **259,002.25** | **24.75** | **0.00** |
| 563469UL7 | MANITOBA PROVINCE OF | 2.12% | 06/22/2026 | 11/30/2016 | 100,000.00 | 93,840.00 | 93,840.00 | 93,285.00 | 0.00 | (555.00) |
| **Totals for Cusip** | | | | | **100,000.00** | **93,840.00** | **93,840.00** | **93,285.00** | **0.00** | **(555.00)** |
| 651333DR4 | NEWFOUNDLAND | 8.65% | 10/22/2022 | 04/13/2016 | 400,000.00 | 532,044.00 | 532,044.00 | 496,448.40 | 0.00 | (35,595.60) |
| **Totals for Cusip** | | | | | **400,000.00** | **532,044.00** | **532,044.00** | **496,448.40** | **0.00** | **(35,595.60)** |
| 709629AM1 | PENTAIR FINANCE SA | 2.90% | 09/15/2018 | 09/09/2015 | 250,000.00 | 249,850.00 | 248,881.00 | 252,889.25 | 4,008.25 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **249,850.00** | **248,881.00** | **252,889.25** | **4,008.25** | **0.00** |
| 709629AN9 | PENTAIR FINANCE SA | 3.62% | 09/15/2020 | 09/09/2015 | 275,000.00 | 274,700.25 | 274,728.85 | 279,799.03 | 5,070.18 | 0.00 |
| **Totals for Cusip** | | | | | **275,000.00** | **274,700.25** | **274,728.85** | **279,799.03** | **5,070.18** | **0.00** |
| BE62884816 | BELGIUM KINGDOM OF | 1.12% | 08/03/2019 | 07/27/2016 | 200,000.00 | 199,700.00 | 199,700.00 | 196,877.60 | 0.00 | (2,822.40) |
| **Totals for Cusip** | | | | | **200,000.00** | **199,700.00** | **199,700.00** | **196,877.60** | **0.00** | **(2,822.40)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Foreign** | | | | | **2,445,000.00** | **2,579,181.40** | **2,580,421.74** | **2,586,907.27** | **57,001.86** | **(50,516.33)** |
| **MMIP Investment** | | | | | | | | | | |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/01/1900 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/01/1900 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/11/2005 | 796.13 | 796.13 | 796.13 | 796.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/11/2005 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/14/2005 | 798.92 | 798.92 | 798.92 | 798.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/15/2005 | 2,403.20 | 2,403.20 | 2,403.20 | 2,403.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/16/2005 | 844.63 | 844.63 | 844.63 | 844.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/18/2005 | 903.16 | 903.16 | 903.16 | 903.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/17/2005 | 864.75 | 864.75 | 864.75 | 864.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/21/2005 | 917.27 | 917.27 | 917.27 | 917.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/22/2005 | 2,730.79 | 2,730.79 | 2,730.79 | 2,730.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/23/2005 | 924.91 | 924.91 | 924.91 | 924.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/24/2005 | 924.36 | 924.36 | 924.36 | 924.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/25/2005 | 931.56 | 931.56 | 931.56 | 931.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/01/2005 | 932.05 | 932.05 | 932.05 | 932.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/28/2005 | 932.91 | 932.91 | 932.91 | 932.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/29/2005 | 2,803.03 | 2,803.03 | 2,803.03 | 2,803.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/30/2005 | 960.18 | 960.18 | 960.18 | 960.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/31/2005 | 970.11 | 970.11 | 970.11 | 970.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/06/2005 | 677.62 | 677.62 | 677.62 | 677.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/07/2005 | 671.87 | 671.87 | 671.87 | 671.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/08/2005 | 672.57 | 672.57 | 672.57 | 672.57 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/04/2005 | 683.59 | 683.59 | 683.59 | 683.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/05/2005 | 2,050.44 | 2,050.44 | 2,050.44 | 2,050.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/11/2005 | 649.30 | 649.30 | 649.30 | 649.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/12/2005 | 1,948.93 | 1,948.93 | 1,948.93 | 1,948.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/13/2005 | 651.16 | 651.16 | 651.16 | 651.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/15/2005 | 646.48 | 646.48 | 646.48 | 646.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/14/2005 | 645.52 | 645.52 | 645.52 | 645.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/18/2005 | 663.43 | 663.43 | 663.43 | 663.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/19/2005 | 2,000.90 | 2,000.90 | 2,000.90 | 2,000.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/20/2005 | 675.90 | 675.90 | 675.90 | 675.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/21/2005 | 546.10 | 546.10 | 546.10 | 546.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/22/2005 | 546.69 | 546.69 | 546.69 | 546.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/29/2005 | 337.59 | 337.59 | 337.59 | 337.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/25/2005 | 350.03 | 350.03 | 350.03 | 350.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/26/2005 | 1,054.68 | 1,054.68 | 1,054.68 | 1,054.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/27/2005 | 337.09 | 337.09 | 337.09 | 337.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/28/2005 | 337.83 | 337.83 | 337.83 | 337.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/02/2005 | 337.46 | 337.46 | 337.46 | 337.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/03/2005 | 786.10 | 786.10 | 786.10 | 786.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/04/2005 | 112.95 | 112.95 | 112.95 | 112.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/05/2005 | 115.15 | 115.15 | 115.15 | 115.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/06/2005 | 116.49 | 116.49 | 116.49 | 116.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/09/2005 | 112.59 | 112.59 | 112.59 | 112.59 | 0.00 | 0.00 |



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## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/10/2005 | 348.17 | 348.17 | 348.17 | 348.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/11/2005 | 128.79 | 128.79 | 128.79 | 128.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/13/2005 | 189.02 | 189.02 | 189.02 | 189.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/12/2005 | 202.27 | 202.27 | 202.27 | 202.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/16/2005 | 82.01 | 82.01 | 82.01 | 82.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/17/2005 | 374.52 | 374.52 | 374.52 | 374.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/18/2005 | 215.83 | 215.83 | 215.83 | 215.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/19/2005 | 209.51 | 209.51 | 209.51 | 209.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/20/2005 | 209.58 | 209.58 | 209.58 | 209.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/27/2005 | 263.25 | 263.25 | 263.25 | 263.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/26/2005 | 263.16 | 263.16 | 263.16 | 263.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/23/2005 | 210.70 | 210.70 | 210.70 | 210.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/24/2005 | 631.54 | 631.54 | 631.54 | 631.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/25/2005 | 210.21 | 210.21 | 210.21 | 210.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/25/2005 | 718.75 | 718.75 | 718.75 | 718.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/01/2005 | 1,018.10 | 1,018.10 | 1,018.10 | 1,018.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/02/2005 | 89.23 | 89.23 | 89.23 | 89.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/03/2005 | 89.30 | 89.30 | 89.30 | 89.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/31/2005 | 263.42 | 263.42 | 263.42 | 263.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/06/2005 | 89.10 | 89.10 | 89.10 | 89.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/07/2005 | 264.74 | 264.74 | 264.74 | 264.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/08/2005 | 86.82 | 86.82 | 86.82 | 86.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/10/2005 | 87.99 | 87.99 | 87.99 | 87.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/09/2005 | 86.68 | 86.68 | 86.68 | 86.68 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/13/2005 | 88.25 | 88.25 | 88.25 | 88.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/14/2005 | 266.57 | 266.57 | 266.57 | 266.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/15/2005 | 89.05 | 89.05 | 89.05 | 89.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/16/2005 | 191.80 | 191.80 | 191.80 | 191.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/17/2005 | 1,316.88 | 1,316.88 | 1,316.88 | 1,316.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/24/2005 | 985.11 | 985.11 | 985.11 | 985.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/20/2005 | 1,320.00 | 1,320.00 | 1,320.00 | 1,320.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/22/2005 | 898.89 | 898.89 | 898.89 | 898.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/23/2005 | 879.41 | 879.41 | 879.41 | 879.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/29/2005 | 845.78 | 845.78 | 845.78 | 845.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/30/2005 | 849.59 | 849.59 | 849.59 | 849.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/01/2005 | 868.16 | 868.16 | 868.16 | 868.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/28/2005 | 2,508.10 | 2,508.10 | 2,508.10 | 2,508.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/27/2005 | 834.70 | 834.70 | 834.70 | 834.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/05/2005 | 586.43 | 586.43 | 586.43 | 586.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/06/2005 | 2,350.47 | 2,350.47 | 2,350.47 | 2,350.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/07/2005 | 590.35 | 590.35 | 590.35 | 590.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/08/2005 | 607.24 | 607.24 | 607.24 | 607.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/13/2005 | 611.62 | 611.62 | 611.62 | 611.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/12/2005 | 1,834.89 | 1,834.89 | 1,834.89 | 1,834.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/14/2005 | 566.20 | 566.20 | 566.20 | 566.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/15/2005 | 614.18 | 614.18 | 614.18 | 614.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2005 | 611.10 | 611.10 | 611.10 | 611.10 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/22/2005 | 837.85 | 837.85 | 837.85 | 837.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/18/2005 | 707.01 | 707.01 | 707.01 | 707.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/19/2005 | 2,204.81 | 2,204.81 | 2,204.81 | 2,204.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/20/2005 | 792.95 | 792.95 | 792.95 | 792.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/21/2005 | 798.29 | 798.29 | 798.29 | 798.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/21/2005 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/27/2005 | 814.26 | 814.26 | 814.26 | 814.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/28/2005 | 819.67 | 819.67 | 819.67 | 819.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/29/2005 | 580.78 | 580.78 | 580.78 | 580.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/26/2005 | 2,435.49 | 2,435.49 | 2,435.49 | 2,435.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/25/2005 | 811.02 | 811.02 | 811.02 | 811.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/01/2005 | 593.57 | 593.57 | 593.57 | 593.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/02/2005 | 1,536.57 | 1,536.57 | 1,536.57 | 1,536.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/03/2005 | 354.94 | 354.94 | 354.94 | 354.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/04/2005 | 435.59 | 435.59 | 435.59 | 435.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/05/2005 | 443.32 | 443.32 | 443.32 | 443.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/09/2005 | 1,374.78 | 1,374.78 | 1,374.78 | 1,374.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/08/2005 | 447.68 | 447.68 | 447.68 | 447.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/10/2005 | 483.47 | 483.47 | 483.47 | 483.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/11/2005 | 475.93 | 475.93 | 475.93 | 475.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/12/2005 | 477.42 | 477.42 | 477.42 | 477.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/15/2005 | 480.44 | 480.44 | 480.44 | 480.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/16/2005 | 1,477.38 | 1,477.38 | 1,477.38 | 1,477.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/17/2005 | 519.94 | 519.94 | 519.94 | 519.94 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/18/2005 | 524.44 | 524.44 | 524.44 | 524.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/19/2005 | 560.65 | 560.65 | 560.65 | 560.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/23/2005 | 1,685.41 | 1,685.41 | 1,685.41 | 1,685.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/24/2005 | 592.77 | 592.77 | 592.77 | 592.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/25/2005 | 591.69 | 591.69 | 591.69 | 591.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/26/2005 | 594.09 | 594.09 | 594.09 | 594.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/22/2005 | 560.30 | 560.30 | 560.30 | 560.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/29/2005 | 600.08 | 600.08 | 600.08 | 600.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/30/2005 | 1,956.08 | 1,956.08 | 1,956.08 | 1,956.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/31/2005 | 755.73 | 755.73 | 755.73 | 755.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/02/2005 | 449.37 | 449.37 | 449.37 | 449.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/01/2005 | 755.13 | 755.13 | 755.13 | 755.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/06/2005 | 450.20 | 450.20 | 450.20 | 450.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/07/2005 | 1,501.83 | 1,501.83 | 1,501.83 | 1,501.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/08/2005 | 151.69 | 151.69 | 151.69 | 151.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/09/2005 | 151.82 | 151.82 | 151.82 | 151.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/12/2005 | 151.83 | 151.83 | 151.83 | 151.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/13/2005 | 432.43 | 432.43 | 432.43 | 432.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/14/2005 | 771.60 | 771.60 | 771.60 | 771.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/15/2005 | 777.04 | 777.04 | 777.04 | 777.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/16/2005 | 281.33 | 281.33 | 281.33 | 281.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/22/2005 | 328.18 | 328.18 | 328.18 | 328.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/23/2005 | 416.33 | 416.33 | 416.33 | 416.33 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/20/2005 | 905.26 | 905.26 | 905.26 | 905.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/19/2005 | 285.85 | 285.85 | 285.85 | 285.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/21/2005 | 335.08 | 335.08 | 335.08 | 335.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/26/2005 | 415.52 | 415.52 | 415.52 | 415.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/27/2005 | 1,248.68 | 1,248.68 | 1,248.68 | 1,248.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/28/2005 | 345.18 | 345.18 | 345.18 | 345.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/29/2005 | 359.20 | 359.20 | 359.20 | 359.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/30/2005 | 358.50 | 358.50 | 358.50 | 358.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/04/2005 | 1,480.95 | 1,480.95 | 1,480.95 | 1,480.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/03/2005 | 615.69 | 615.69 | 615.69 | 615.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/05/2005 | 363.30 | 363.30 | 363.30 | 363.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/06/2005 | 207.73 | 207.73 | 207.73 | 207.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/07/2005 | 209.24 | 209.24 | 209.24 | 209.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/10/2005 | 208.36 | 208.36 | 208.36 | 208.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/11/2005 | 625.71 | 625.71 | 625.71 | 625.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/12/2005 | 208.15 | 208.15 | 208.15 | 208.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/13/2005 | 209.54 | 209.54 | 209.54 | 209.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/14/2005 | 210.59 | 210.59 | 210.59 | 210.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/19/2005 | 292.83 | 292.83 | 292.83 | 292.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/17/2005 | 213.56 | 213.56 | 213.56 | 213.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/20/2005 | 301.56 | 301.56 | 301.56 | 301.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/21/2005 | 304.66 | 304.66 | 304.66 | 304.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/18/2005 | 703.00 | 703.00 | 703.00 | 703.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/24/2005 | 308.24 | 308.24 | 308.24 | 308.24 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/25/2005 | 924.73 | 924.73 | 924.73 | 924.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/25/2005 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/26/2005 | 312.57 | 312.57 | 312.57 | 312.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/28/2005 | 366.69 | 366.69 | 366.69 | 366.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/27/2005 | 312.68 | 312.68 | 312.68 | 312.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/31/2005 | 367.36 | 367.36 | 367.36 | 367.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/01/2005 | 1,111.90 | 1,111.90 | 1,111.90 | 1,111.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/02/2005 | 56.13 | 56.13 | 56.13 | 56.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/03/2005 | 56.28 | 56.28 | 56.28 | 56.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/03/2005 | 0.02 | 0.02 | 0.02 | 0.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/04/2005 | 47.68 | 47.68 | 47.68 | 47.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/11/2005 | 142.29 | 142.29 | 142.29 | 142.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2005 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2005 | 51.97 | 51.97 | 51.97 | 51.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/10/2005 | 62.04 | 62.04 | 62.04 | 62.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/07/2005 | 50.43 | 50.43 | 50.43 | 50.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/07/2005 | 607.52 | 607.52 | 607.52 | 607.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/08/2005 | 152.74 | 152.74 | 152.74 | 152.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/14/2005 | 142.29 | 142.29 | 142.29 | 142.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/15/2005 | 425.34 | 425.34 | 425.34 | 425.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/16/2005 | 109.86 | 109.86 | 109.86 | 109.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/17/2005 | 109.25 | 109.25 | 109.25 | 109.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/18/2005 | 893.18 | 893.18 | 893.18 | 893.18 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/23/2005 | 909.03 | 909.03 | 909.03 | 909.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/22/2005 | 2,687.79 | 2,687.79 | 2,687.79 | 2,687.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/25/2005 | 912.18 | 912.18 | 912.18 | 912.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2005 | 889.90 | 889.90 | 889.90 | 889.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/28/2005 | 1,835.39 | 1,835.39 | 1,835.39 | 1,835.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/30/2005 | 1,371.34 | 1,371.34 | 1,371.34 | 1,371.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/01/2005 | 1,373.34 | 1,373.34 | 1,373.34 | 1,373.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/02/2005 | 1,357.08 | 1,357.08 | 1,357.08 | 1,357.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/09/2005 | 1,426.69 | 1,426.69 | 1,426.69 | 1,426.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/05/2005 | 1,343.33 | 1,343.33 | 1,343.33 | 1,343.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/07/2005 | 1,446.56 | 1,446.56 | 1,446.56 | 1,446.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/08/2005 | 1,389.23 | 1,389.23 | 1,389.23 | 1,389.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/12/2005 | 1,430.34 | 1,430.34 | 1,430.34 | 1,430.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2005 | 1,755.78 | 1,755.78 | 1,755.78 | 1,755.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/15/2005 | 1,754.90 | 1,754.90 | 1,754.90 | 1,754.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/16/2005 | 1,469.38 | 1,469.38 | 1,469.38 | 1,469.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2005 | 1,484.44 | 1,484.44 | 1,484.44 | 1,484.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/20/2005 | 2,838.21 | 2,838.21 | 2,838.21 | 2,838.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2005 | 1,485.94 | 1,485.94 | 1,485.94 | 1,485.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/22/2005 | 1,488.82 | 1,488.82 | 1,488.82 | 1,488.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/23/2005 | 1,498.08 | 1,498.08 | 1,498.08 | 1,498.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2005 | 1,505.97 | 1,505.97 | 1,505.97 | 1,505.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/27/2005 | 1,500.17 | 1,500.17 | 1,500.17 | 1,500.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2005 | 1,513.16 | 1,513.16 | 1,513.16 | 1,513.16 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2005 | 1,510.88 | 1,510.88 | 1,510.88 | 1,510.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/05/2006 | 1,170.23 | 1,170.23 | 1,170.23 | 1,170.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/06/2006 | 754.70 | 754.70 | 754.70 | 754.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/13/2006 | 829.42 | 829.42 | 829.42 | 829.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/12/2006 | 754.91 | 754.91 | 754.91 | 754.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/09/2006 | 743.37 | 743.37 | 743.37 | 743.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/10/2006 | 2,238.87 | 2,238.87 | 2,238.87 | 2,238.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/11/2006 | 748.17 | 748.17 | 748.17 | 748.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/11/2006 | 476.71 | 476.71 | 476.71 | 476.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/19/2006 | 944.82 | 944.82 | 944.82 | 944.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/20/2006 | 939.96 | 939.96 | 939.96 | 939.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/17/2006 | 1,535.80 | 1,535.80 | 1,535.80 | 1,535.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/23/2006 | 938.73 | 938.73 | 938.73 | 938.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/24/2006 | 2,813.84 | 2,813.84 | 2,813.84 | 2,813.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/25/2006 | 1,031.07 | 1,031.07 | 1,031.07 | 1,031.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/26/2006 | 1,042.69 | 1,042.69 | 1,042.69 | 1,042.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/27/2006 | 1,029.45 | 1,029.45 | 1,029.45 | 1,029.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/01/2006 | 1,176.66 | 1,176.66 | 1,176.66 | 1,176.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/30/2006 | 1,033.94 | 1,033.94 | 1,033.94 | 1,033.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/02/2006 | 862.03 | 862.03 | 862.03 | 862.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/03/2006 | 875.22 | 875.22 | 875.22 | 875.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/06/2006 | 874.86 | 874.86 | 874.86 | 874.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/07/2006 | 2,610.60 | 2,610.60 | 2,610.60 | 2,610.60 | 0.00 | 0.00 |



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|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/08/2006 | 850.70 | 850.70 | 850.70 | 850.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/09/2006 | 940.23 | 940.23 | 940.23 | 940.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/10/2006 | 913.87 | 913.87 | 913.87 | 913.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/15/2006 | 974.01 | 974.01 | 974.01 | 974.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/17/2006 | 990.61 | 990.61 | 990.61 | 990.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/14/2006 | 2,763.32 | 2,763.32 | 2,763.32 | 2,763.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/16/2006 | 986.50 | 986.50 | 986.50 | 986.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/13/2006 | 918.38 | 918.38 | 918.38 | 918.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/21/2006 | 1,052.92 | 1,052.92 | 1,052.92 | 1,052.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/23/2006 | 1,018.91 | 1,018.91 | 1,018.91 | 1,018.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/24/2006 | 1,019.02 | 1,019.02 | 1,019.02 | 1,019.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/27/2006 | 1,021.94 | 1,021.94 | 1,021.94 | 1,021.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/01/2006 | 1,100.90 | 1,100.90 | 1,100.90 | 1,100.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/03/2006 | 721.24 | 721.24 | 721.24 | 721.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/02/2006 | 648.77 | 648.77 | 648.77 | 648.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/06/2006 | 358.76 | 358.76 | 358.76 | 358.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/07/2006 | 1,054.17 | 1,054.17 | 1,054.17 | 1,054.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/08/2006 | 269.23 | 269.23 | 269.23 | 269.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/09/2006 | 289.16 | 289.16 | 289.16 | 289.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/10/2006 | 269.86 | 269.86 | 269.86 | 269.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/17/2006 | 344.91 | 344.91 | 344.91 | 344.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/13/2006 | 262.40 | 262.40 | 262.40 | 262.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/14/2006 | 787.76 | 787.76 | 787.76 | 787.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/15/2006 | 214.87 | 214.87 | 214.87 | 214.87 | 0.00 | 0.00 |



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|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/16/2006 | 256.04 | 256.04 | 256.04 | 256.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/22/2006 | 282.93 | 282.93 | 282.93 | 282.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/23/2006 | 301.27 | 301.27 | 301.27 | 301.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/24/2006 | 326.21 | 326.21 | 326.21 | 326.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/20/2006 | 285.14 | 285.14 | 285.14 | 285.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/21/2006 | 848.53 | 848.53 | 848.53 | 848.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/27/2006 | 334.62 | 334.62 | 334.62 | 334.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/28/2006 | 1,039.53 | 1,039.53 | 1,039.53 | 1,039.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/29/2006 | 390.99 | 390.99 | 390.99 | 390.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/31/2006 | 638.20 | 638.20 | 638.20 | 638.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/30/2006 | 392.51 | 392.51 | 392.51 | 392.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/03/2006 | 648.30 | 648.30 | 648.30 | 648.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/04/2006 | 1,631.33 | 1,631.33 | 1,631.33 | 1,631.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/05/2006 | 340.39 | 340.39 | 340.39 | 340.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/06/2006 | 576.29 | 576.29 | 576.29 | 576.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/07/2006 | 184.91 | 184.91 | 184.91 | 184.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/10/2006 | 183.25 | 183.25 | 183.25 | 183.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/11/2006 | 556.89 | 556.89 | 556.89 | 556.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/12/2006 | 263.81 | 263.81 | 263.81 | 263.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/13/2006 | 123.11 | 123.11 | 123.11 | 123.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/17/2006 | 124.13 | 124.13 | 124.13 | 124.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/18/2006 | 645.40 | 645.40 | 645.40 | 645.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/19/2006 | 413.10 | 413.10 | 413.10 | 413.10 | 0.00 | 0.00 |



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|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/20/2006 | 417.50 | 417.50 | 417.50 | 417.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/21/2006 | 430.97 | 430.97 | 430.97 | 430.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/24/2006 | 427.76 | 427.76 | 427.76 | 427.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/25/2006 | 1,283.80 | 1,283.80 | 1,283.80 | 1,283.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/26/2006 | 436.40 | 436.40 | 436.40 | 436.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/27/2006 | 435.65 | 435.65 | 435.65 | 435.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/28/2006 | 476.24 | 476.24 | 476.24 | 476.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/02/2006 | 1,308.61 | 1,308.61 | 1,308.61 | 1,308.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/01/2006 | 477.21 | 477.21 | 477.21 | 477.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/03/2006 | 365.37 | 365.37 | 365.37 | 365.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/04/2006 | 388.45 | 388.45 | 388.45 | 388.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/05/2006 | 397.43 | 397.43 | 397.43 | 397.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/08/2006 | 411.80 | 411.80 | 411.80 | 411.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/09/2006 | 1,242.25 | 1,242.25 | 1,242.25 | 1,242.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/10/2006 | 422.90 | 422.90 | 422.90 | 422.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/11/2006 | 424.71 | 424.71 | 424.71 | 424.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/12/2006 | 427.27 | 427.27 | 427.27 | 427.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/18/2006 | 1,371.77 | 1,371.77 | 1,371.77 | 1,371.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/19/2006 | 1,322.84 | 1,322.84 | 1,322.84 | 1,322.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/16/2006 | 1,579.94 | 1,579.94 | 1,579.94 | 1,579.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/15/2006 | 465.63 | 465.63 | 465.63 | 465.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/17/2006 | 645.96 | 645.96 | 645.96 | 645.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/22/2006 | 1,323.61 | 1,323.61 | 1,323.61 | 1,323.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/22/2006 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |



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|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/24/2006 | 1,329.28 | 1,329.28 | 1,329.28 | 1,329.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/25/2006 | 1,613.93 | 1,613.93 | 1,613.93 | 1,613.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/26/2006 | 1,369.16 | 1,369.16 | 1,369.16 | 1,369.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/01/2006 | 1,048.15 | 1,048.15 | 1,048.15 | 1,048.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/30/2006 | 1,363.43 | 1,363.43 | 1,363.43 | 1,363.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/02/2006 | 651.41 | 651.41 | 651.41 | 651.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/05/2006 | 541.61 | 541.61 | 541.61 | 541.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/06/2006 | 1,623.76 | 1,623.76 | 1,623.76 | 1,623.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/07/2006 | 540.77 | 540.77 | 540.77 | 540.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/08/2006 | 562.26 | 562.26 | 562.26 | 562.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/09/2006 | 542.61 | 542.61 | 542.61 | 542.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/16/2006 | 696.21 | 696.21 | 696.21 | 696.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/13/2006 | 1,857.43 | 1,857.43 | 1,857.43 | 1,857.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/15/2006 | 646.49 | 646.49 | 646.49 | 646.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/12/2006 | 568.86 | 568.86 | 568.86 | 568.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/14/2006 | 646.10 | 646.10 | 646.10 | 646.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/19/2006 | 632.50 | 632.50 | 632.50 | 632.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/20/2006 | 1,904.22 | 1,904.22 | 1,904.22 | 1,904.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/21/2006 | 636.87 | 636.87 | 636.87 | 636.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/22/2006 | 634.73 | 634.73 | 634.73 | 634.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/23/2006 | 642.18 | 642.18 | 642.18 | 642.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/29/2006 | 652.06 | 652.06 | 652.06 | 652.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/26/2006 | 643.33 | 643.33 | 643.33 | 643.33 | 0.00 | 0.00 |



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|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/28/2006 | 651.07 | 651.07 | 651.07 | 651.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/30/2006 | 700.79 | 700.79 | 700.79 | 700.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/27/2006 | 1,935.83 | 1,935.83 | 1,935.83 | 1,935.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/03/2006 | 758.36 | 758.36 | 758.36 | 758.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/05/2006 | 1,899.72 | 1,899.72 | 1,899.72 | 1,899.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/06/2006 | 591.24 | 591.24 | 591.24 | 591.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/07/2006 | 218.53 | 218.53 | 218.53 | 218.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/14/2006 | 212.23 | 212.23 | 212.23 | 212.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/13/2006 | 264.69 | 264.69 | 264.69 | 264.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/10/2006 | 218.78 | 218.78 | 218.78 | 218.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2006 | 656.45 | 656.45 | 656.45 | 656.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/12/2006 | 218.94 | 218.94 | 218.94 | 218.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/18/2006 | 820.44 | 820.44 | 820.44 | 820.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/19/2006 | 1,283.72 | 1,283.72 | 1,283.72 | 1,283.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/20/2006 | 1,283.93 | 1,283.93 | 1,283.93 | 1,283.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/20/2006 | 1,307.27 | 1,307.27 | 1,307.27 | 1,307.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/21/2006 | 1,304.13 | 1,304.13 | 1,304.13 | 1,304.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/17/2006 | 211.30 | 211.30 | 211.30 | 211.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/28/2006 | 1,185.52 | 1,185.52 | 1,185.52 | 1,185.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/24/2006 | 1,180.64 | 1,180.64 | 1,180.64 | 1,180.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/27/2006 | 1,183.88 | 1,183.88 | 1,183.88 | 1,183.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/26/2006 | 1,184.14 | 1,184.14 | 1,184.14 | 1,184.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/31/2006 | 1,189.95 | 1,189.95 | 1,189.95 | 1,189.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/02/2006 | 1,309.34 | 1,309.34 | 1,309.34 | 1,309.34 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/03/2006 | 1,291.83 | 1,291.83 | 1,291.83 | 1,291.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/04/2006 | 1,370.05 | 1,370.05 | 1,370.05 | 1,370.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/07/2006 | 1,367.27 | 1,367.27 | 1,367.27 | 1,367.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/09/2006 | 1,381.94 | 1,381.94 | 1,381.94 | 1,381.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/10/2006 | 1,381.96 | 1,381.96 | 1,381.96 | 1,381.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/11/2006 | 1,363.22 | 1,363.22 | 1,363.22 | 1,363.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/14/2006 | 1,365.59 | 1,365.59 | 1,365.59 | 1,365.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/16/2006 | 2,303.44 | 2,303.44 | 2,303.44 | 2,303.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/17/2006 | 2,200.57 | 2,200.57 | 2,200.57 | 2,200.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/18/2006 | 2,166.79 | 2,166.79 | 2,166.79 | 2,166.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/21/2006 | 2,182.58 | 2,182.58 | 2,182.58 | 2,182.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/23/2006 | 2,201.37 | 2,201.37 | 2,201.37 | 2,201.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/24/2006 | 2,144.61 | 2,144.61 | 2,144.61 | 2,144.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/25/2006 | 2,145.41 | 2,145.41 | 2,145.41 | 2,145.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/01/2006 | 2,256.97 | 2,256.97 | 2,256.97 | 2,256.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/28/2006 | 2,276.22 | 2,276.22 | 2,276.22 | 2,276.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/31/2006 | 2,227.88 | 2,227.88 | 2,227.88 | 2,227.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/30/2006 | 2,228.89 | 2,228.89 | 2,228.89 | 2,228.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/05/2006 | 1,863.21 | 1,863.21 | 1,863.21 | 1,863.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/07/2006 | 1,764.82 | 1,764.82 | 1,764.82 | 1,764.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/08/2006 | 1,765.38 | 1,765.38 | 1,765.38 | 1,765.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/11/2006 | 1,822.06 | 1,822.06 | 1,822.06 | 1,822.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/13/2006 | 1,850.33 | 1,850.33 | 1,850.33 | 1,850.33 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/14/2006 | 2,014.65 | 2,014.65 | 2,014.65 | 2,014.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/15/2006 | 2,125.94 | 2,125.94 | 2,125.94 | 2,125.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/21/2006 | 1,743.49 | 1,743.49 | 1,743.49 | 1,743.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/20/2006 | 1,741.23 | 1,741.23 | 1,741.23 | 1,741.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/22/2006 | 1,733.07 | 1,733.07 | 1,733.07 | 1,733.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/18/2006 | 1,717.47 | 1,717.47 | 1,717.47 | 1,717.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/25/2006 | 1,739.24 | 1,739.24 | 1,739.24 | 1,739.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/27/2006 | 1,763.23 | 1,763.23 | 1,763.23 | 1,763.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/28/2006 | 1,764.06 | 1,764.06 | 1,764.06 | 1,764.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/29/2006 | 1,787.96 | 1,787.96 | 1,787.96 | 1,787.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/02/2006 | 1,758.69 | 1,758.69 | 1,758.69 | 1,758.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/04/2006 | 1,248.81 | 1,248.81 | 1,248.81 | 1,248.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/06/2006 | 1,263.00 | 1,263.00 | 1,263.00 | 1,263.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/05/2006 | 1,267.51 | 1,267.51 | 1,267.51 | 1,267.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/09/2006 | 1,251.13 | 1,251.13 | 1,251.13 | 1,251.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/11/2006 | 1,249.66 | 1,249.66 | 1,249.66 | 1,249.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/12/2006 | 1,255.45 | 1,255.45 | 1,255.45 | 1,255.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/13/2006 | 1,248.54 | 1,248.54 | 1,248.54 | 1,248.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/16/2006 | 1,256.42 | 1,256.42 | 1,256.42 | 1,256.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/18/2006 | 1,281.50 | 1,281.50 | 1,281.50 | 1,281.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/19/2006 | 1,318.56 | 1,318.56 | 1,318.56 | 1,318.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/20/2006 | 1,467.09 | 1,467.09 | 1,467.09 | 1,467.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/27/2006 | 1,047.42 | 1,047.42 | 1,047.42 | 1,047.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/23/2006 | 1,491.19 | 1,491.19 | 1,491.19 | 1,491.19 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/26/2006 | 1,045.02 | 1,045.02 | 1,045.02 | 1,045.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/25/2006 | 1,039.11 | 1,039.11 | 1,039.11 | 1,039.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/30/2006 | 1,060.60 | 1,060.60 | 1,060.60 | 1,060.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/01/2006 | 1,063.63 | 1,063.63 | 1,063.63 | 1,063.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/02/2006 | 411.11 | 411.11 | 411.11 | 411.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/03/2006 | 460.66 | 460.66 | 460.66 | 460.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/10/2006 | 177.27 | 177.27 | 177.27 | 177.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/06/2006 | 424.90 | 424.90 | 424.90 | 424.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/07/2006 | 1,296.32 | 1,296.32 | 1,296.32 | 1,296.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2006 | 165.66 | 165.66 | 165.66 | 165.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/08/2006 | 160.95 | 160.95 | 160.95 | 160.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/13/2006 | 219.39 | 219.39 | 219.39 | 219.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/14/2006 | 658.19 | 658.19 | 658.19 | 658.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/15/2006 | 408.33 | 408.33 | 408.33 | 408.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/04/2006 | 2,690.76 | 2,690.76 | 2,690.76 | 2,690.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/06/2006 | 2,695.95 | 2,695.95 | 2,695.95 | 2,695.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/07/2006 | 2,603.20 | 2,603.20 | 2,603.20 | 2,603.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/08/2006 | 2,604.17 | 2,604.17 | 2,604.17 | 2,604.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/15/2006 | 2,605.96 | 2,605.96 | 2,605.96 | 2,605.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/11/2006 | 2,740.87 | 2,740.87 | 2,740.87 | 2,740.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2006 | 2,597.76 | 2,597.76 | 2,597.76 | 2,597.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/13/2006 | 2,549.42 | 2,549.42 | 2,549.42 | 2,549.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/18/2006 | 2,774.64 | 2,774.64 | 2,774.64 | 2,774.64 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/20/2006 | 2,794.83 | 2,794.83 | 2,794.83 | 2,794.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2006 | 2,796.47 | 2,796.47 | 2,796.47 | 2,796.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/22/2006 | 2,802.73 | 2,802.73 | 2,802.73 | 2,802.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/26/2006 | 2,806.70 | 2,806.70 | 2,806.70 | 2,806.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2006 | 2,855.41 | 2,855.41 | 2,855.41 | 2,855.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2006 | 2,860.13 | 2,860.13 | 2,860.13 | 2,860.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2006 | 2,855.50 | 2,855.50 | 2,855.50 | 2,855.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/04/2007 | 2,465.60 | 2,465.60 | 2,465.60 | 2,465.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/05/2007 | 2,492.41 | 2,492.41 | 2,492.41 | 2,492.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/08/2007 | 2,493.23 | 2,493.23 | 2,493.23 | 2,493.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/10/2007 | 2,359.81 | 2,359.81 | 2,359.81 | 2,359.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/11/2007 | 2,357.15 | 2,357.15 | 2,357.15 | 2,357.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/12/2007 | 2,385.51 | 2,385.51 | 2,385.51 | 2,385.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/16/2007 | 2,272.59 | 2,272.59 | 2,272.59 | 2,272.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/18/2007 | 2,416.45 | 2,416.45 | 2,416.45 | 2,416.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/19/2007 | 2,476.44 | 2,476.44 | 2,476.44 | 2,476.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/24/2007 | 2,473.19 | 2,473.19 | 2,473.19 | 2,473.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/25/2007 | 2,499.66 | 2,499.66 | 2,499.66 | 2,499.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/26/2007 | 2,410.80 | 2,410.80 | 2,410.80 | 2,410.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/22/2007 | 2,475.99 | 2,475.99 | 2,475.99 | 2,475.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/29/2007 | 2,421.33 | 2,421.33 | 2,421.33 | 2,421.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/31/2007 | 2,624.57 | 2,624.57 | 2,624.57 | 2,624.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/01/2007 | 2,409.41 | 2,409.41 | 2,409.41 | 2,409.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/02/2007 | 1,897.17 | 1,897.17 | 1,897.17 | 1,897.17 | 0.00 | 0.00 |



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## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/08/2007 | 1,710.94 | 1,710.94 | 1,710.94 | 1,710.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/07/2007 | 1,819.58 | 1,819.58 | 1,819.58 | 1,819.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/09/2007 | 1,840.22 | 1,840.22 | 1,840.22 | 1,840.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/05/2007 | 2,114.63 | 2,114.63 | 2,114.63 | 2,114.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/12/2007 | 1,859.08 | 1,859.08 | 1,859.08 | 1,859.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/14/2007 | 2,105.35 | 2,105.35 | 2,105.35 | 2,105.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/15/2007 | 2,064.45 | 2,064.45 | 2,064.45 | 2,064.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/16/2007 | 1,988.00 | 1,988.00 | 1,988.00 | 1,988.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/23/2007 | 2,096.78 | 2,096.78 | 2,096.78 | 2,096.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/20/2007 | 2,115.75 | 2,115.75 | 2,115.75 | 2,115.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/22/2007 | 2,093.63 | 2,093.63 | 2,093.63 | 2,093.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/01/2007 | 2,174.65 | 2,174.65 | 2,174.65 | 2,174.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/02/2007 | 1,806.87 | 1,806.87 | 1,806.87 | 1,806.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/28/2007 | 2,383.19 | 2,383.19 | 2,383.19 | 2,383.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/26/2007 | 2,123.89 | 2,123.89 | 2,123.89 | 2,123.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/05/2007 | 1,817.85 | 1,817.85 | 1,817.85 | 1,817.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/07/2007 | 1,737.86 | 1,737.86 | 1,737.86 | 1,737.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/08/2007 | 1,447.07 | 1,447.07 | 1,447.07 | 1,447.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/09/2007 | 1,447.29 | 1,447.29 | 1,447.29 | 1,447.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/09/2007 | 499.93 | 499.93 | 499.93 | 499.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/12/2007 | 1,480.72 | 1,480.72 | 1,480.72 | 1,480.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/12/2007 | 3,057.81 | 3,057.81 | 3,057.81 | 3,057.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/10/2007 | 2,310.21 | 2,310.21 | 2,310.21 | 2,310.21 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/13/2007 | 1,274.57 | 1,274.57 | 1,274.57 | 1,274.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/08/2007 | 1,284.43 | 1,284.43 | 1,284.43 | 1,284.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/15/2007 | 1,059.02 | 1,059.02 | 1,059.02 | 1,059.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/17/2007 | 2,973.93 | 2,973.93 | 2,973.93 | 2,973.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/30/2007 | 482.61 | 482.61 | 482.61 | 482.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/25/2007 | 2,598.31 | 2,598.31 | 2,598.31 | 2,598.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/21/2007 | 2,404.03 | 2,404.03 | 2,404.03 | 2,404.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/26/2007 | 2,855.04 | 2,855.04 | 2,855.04 | 2,855.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/04/2008 | 2,970.67 | 2,970.67 | 2,970.67 | 2,970.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/06/2008 | 2,975.85 | 2,975.85 | 2,975.85 | 2,975.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/07/2008 | 2,718.92 | 2,718.92 | 2,718.92 | 2,718.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/08/2008 | 2,763.52 | 2,763.52 | 2,763.52 | 2,763.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/11/2008 | 2,709.80 | 2,709.80 | 2,709.80 | 2,709.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/13/2008 | 2,895.43 | 2,895.43 | 2,895.43 | 2,895.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/14/2008 | 2,911.59 | 2,911.59 | 2,911.59 | 2,911.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/15/2008 | 2,940.33 | 2,940.33 | 2,940.33 | 2,940.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/19/2008 | 2,852.11 | 2,852.11 | 2,852.11 | 2,852.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/22/2008 | 2,674.10 | 2,674.10 | 2,674.10 | 2,674.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/21/2008 | 2,734.48 | 2,734.48 | 2,734.48 | 2,734.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/25/2008 | 2,653.71 | 2,653.71 | 2,653.71 | 2,653.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/27/2008 | 2,747.59 | 2,747.59 | 2,747.59 | 2,747.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/28/2008 | 2,718.56 | 2,718.56 | 2,718.56 | 2,718.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/29/2008 | 2,912.60 | 2,912.60 | 2,912.60 | 2,912.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/03/2008 | 2,899.34 | 2,899.34 | 2,899.34 | 2,899.34 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/05/2008 | 2,539.26 | 2,539.26 | 2,539.26 | 2,539.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/06/2008 | 2,488.61 | 2,488.61 | 2,488.61 | 2,488.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/07/2008 | 2,586.72 | 2,586.72 | 2,586.72 | 2,586.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/13/2008 | 2,506.41 | 2,506.41 | 2,506.41 | 2,506.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/12/2008 | 2,561.73 | 2,561.73 | 2,561.73 | 2,561.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/14/2008 | 2,592.53 | 2,592.53 | 2,592.53 | 2,592.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/10/2008 | 2,567.00 | 2,567.00 | 2,567.00 | 2,567.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/17/2008 | 2,488.83 | 2,488.83 | 2,488.83 | 2,488.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/19/2008 | 2,460.25 | 2,460.25 | 2,460.25 | 2,460.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/20/2008 | 2,474.07 | 2,474.07 | 2,474.07 | 2,474.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/24/2008 | 2,349.16 | 2,349.16 | 2,349.16 | 2,349.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/26/2008 | 2,403.08 | 2,403.08 | 2,403.08 | 2,403.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/27/2008 | 2,449.74 | 2,449.74 | 2,449.74 | 2,449.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/28/2008 | 2,522.51 | 2,522.51 | 2,522.51 | 2,522.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/02/2008 | 2,157.24 | 2,157.24 | 2,157.24 | 2,157.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/31/2008 | 2,368.92 | 2,368.92 | 2,368.92 | 2,368.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/03/2008 | 2,155.64 | 2,155.64 | 2,155.64 | 2,155.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/04/2008 | 2,239.33 | 2,239.33 | 2,239.33 | 2,239.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/07/2008 | 2,079.79 | 2,079.79 | 2,079.79 | 2,079.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/09/2008 | 2,200.84 | 2,200.84 | 2,200.84 | 2,200.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/10/2008 | 2,313.34 | 2,313.34 | 2,313.34 | 2,313.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/11/2008 | 2,128.49 | 2,128.49 | 2,128.49 | 2,128.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/17/2008 | 2,243.67 | 2,243.67 | 2,243.67 | 2,243.67 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/14/2008 | 2,285.77 | 2,285.77 | 2,285.77 | 2,285.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/18/2008 | 2,245.99 | 2,245.99 | 2,245.99 | 2,245.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/16/2008 | 2,143.93 | 2,143.93 | 2,143.93 | 2,143.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/21/2008 | 2,240.65 | 2,240.65 | 2,240.65 | 2,240.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/23/2008 | 2,147.32 | 2,147.32 | 2,147.32 | 2,147.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/24/2008 | 2,127.63 | 2,127.63 | 2,127.63 | 2,127.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/25/2008 | 2,171.56 | 2,171.56 | 2,171.56 | 2,171.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/28/2008 | 2,228.40 | 2,228.40 | 2,228.40 | 2,228.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/30/2008 | 2,402.49 | 2,402.49 | 2,402.49 | 2,402.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/01/2008 | 2,305.75 | 2,305.75 | 2,305.75 | 2,305.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/02/2008 | 2,078.14 | 2,078.14 | 2,078.14 | 2,078.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/07/2008 | 1,992.65 | 1,992.65 | 1,992.65 | 1,992.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/05/2008 | 1,966.45 | 1,966.45 | 1,966.45 | 1,966.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/08/2008 | 2,141.82 | 2,141.82 | 2,141.82 | 2,141.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/09/2008 | 2,051.28 | 2,051.28 | 2,051.28 | 2,051.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/12/2008 | 2,045.97 | 2,045.97 | 2,045.97 | 2,045.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/14/2008 | 2,038.85 | 2,038.85 | 2,038.85 | 2,038.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/15/2008 | 2,320.41 | 2,320.41 | 2,320.41 | 2,320.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/16/2008 | 2,316.08 | 2,316.08 | 2,316.08 | 2,316.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/23/2008 | 1,288.11 | 1,288.11 | 1,288.11 | 1,288.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/22/2008 | 2,272.53 | 2,272.53 | 2,272.53 | 2,272.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/19/2008 | 2,323.93 | 2,323.93 | 2,323.93 | 2,323.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/21/2008 | 2,504.75 | 2,504.75 | 2,504.75 | 2,504.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/29/2008 | 2,293.12 | 2,293.12 | 2,293.12 | 2,293.12 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/30/2008 | 2,259.95 | 2,259.95 | 2,259.95 | 2,259.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/27/2008 | 2,290.65 | 2,290.65 | 2,290.65 | 2,290.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/02/2008 | 2,267.94 | 2,267.94 | 2,267.94 | 2,267.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/04/2008 | 2,053.99 | 2,053.99 | 2,053.99 | 2,053.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/05/2008 | 2,034.26 | 2,034.26 | 2,034.26 | 2,034.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/06/2008 | 2,017.69 | 2,017.69 | 2,017.69 | 2,017.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/12/2008 | 1,997.47 | 1,997.47 | 1,997.47 | 1,997.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/11/2008 | 1,998.23 | 1,998.23 | 1,998.23 | 1,998.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/13/2008 | 2,000.36 | 2,000.36 | 2,000.36 | 2,000.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/09/2008 | 2,012.63 | 2,012.63 | 2,012.63 | 2,012.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/16/2008 | 2,157.76 | 2,157.76 | 2,157.76 | 2,157.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/18/2008 | 2,190.46 | 2,190.46 | 2,190.46 | 2,190.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/19/2008 | 2,153.67 | 2,153.67 | 2,153.67 | 2,153.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/20/2008 | 2,178.66 | 2,178.66 | 2,178.66 | 2,178.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/26/2008 | 2,181.22 | 2,181.22 | 2,181.22 | 2,181.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/23/2008 | 2,169.62 | 2,169.62 | 2,169.62 | 2,169.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/25/2008 | 2,177.34 | 2,177.34 | 2,177.34 | 2,177.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/27/2008 | 2,220.83 | 2,220.83 | 2,220.83 | 2,220.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/02/2008 | 1,998.99 | 1,998.99 | 1,998.99 | 1,998.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/03/2008 | 1,918.85 | 1,918.85 | 1,918.85 | 1,918.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/30/2008 | 2,227.62 | 2,227.62 | 2,227.62 | 2,227.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/07/2008 | 1,984.83 | 1,984.83 | 1,984.83 | 1,984.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/09/2008 | 2,013.42 | 2,013.42 | 2,013.42 | 2,013.42 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/10/2008 | 2,074.76 | 2,074.76 | 2,074.76 | 2,074.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2008 | 2,004.95 | 2,004.95 | 2,004.95 | 2,004.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/18/2008 | 2,015.05 | 2,015.05 | 2,015.05 | 2,015.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/14/2008 | 2,015.71 | 2,015.71 | 2,015.71 | 2,015.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/17/2008 | 2,161.85 | 2,161.85 | 2,161.85 | 2,161.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/16/2008 | 2,035.98 | 2,035.98 | 2,035.98 | 2,035.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/21/2008 | 2,066.61 | 2,066.61 | 2,066.61 | 2,066.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/23/2008 | 2,031.45 | 2,031.45 | 2,031.45 | 2,031.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/24/2008 | 2,030.43 | 2,030.43 | 2,030.43 | 2,030.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/25/2008 | 2,121.57 | 2,121.57 | 2,121.57 | 2,121.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/25/2008 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/31/2008 | 2,085.54 | 2,085.54 | 2,085.54 | 2,085.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/01/2008 | 2,044.68 | 2,044.68 | 2,044.68 | 2,044.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/28/2008 | 2,031.94 | 2,031.94 | 2,031.94 | 2,031.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/30/2008 | 1,999.98 | 1,999.98 | 1,999.98 | 1,999.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/06/2008 | 1,827.05 | 1,827.05 | 1,827.05 | 1,827.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/07/2008 | 1,816.52 | 1,816.52 | 1,816.52 | 1,816.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/08/2008 | 1,821.02 | 1,821.02 | 1,821.02 | 1,821.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/04/2008 | 1,826.59 | 1,826.59 | 1,826.59 | 1,826.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/11/2008 | 1,810.15 | 1,810.15 | 1,810.15 | 1,810.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/13/2008 | 1,872.86 | 1,872.86 | 1,872.86 | 1,872.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/14/2008 | 1,971.57 | 1,971.57 | 1,971.57 | 1,971.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/15/2008 | 1,878.18 | 1,878.18 | 1,878.18 | 1,878.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/21/2008 | 1,786.84 | 1,786.84 | 1,786.84 | 1,786.84 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/20/2008 | 1,827.61 | 1,827.61 | 1,827.61 | 1,827.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/22/2008 | 1,869.92 | 1,869.92 | 1,869.92 | 1,869.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/18/2008 | 1,865.58 | 1,865.58 | 1,865.58 | 1,865.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/25/2008 | 1,866.78 | 1,866.78 | 1,866.78 | 1,866.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/27/2008 | 1,878.56 | 1,878.56 | 1,878.56 | 1,878.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/28/2008 | 1,847.84 | 1,847.84 | 1,847.84 | 1,847.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/29/2008 | 1,871.16 | 1,871.16 | 1,871.16 | 1,871.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/02/2008 | 1,900.74 | 1,900.74 | 1,900.74 | 1,900.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/04/2008 | 1,715.72 | 1,715.72 | 1,715.72 | 1,715.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/05/2008 | 1,701.71 | 1,701.71 | 1,701.71 | 1,701.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/10/2008 | 1,703.57 | 1,703.57 | 1,703.57 | 1,703.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/11/2008 | 1,730.24 | 1,730.24 | 1,730.24 | 1,730.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/12/2008 | 1,758.20 | 1,758.20 | 1,758.20 | 1,758.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/08/2008 | 1,715.31 | 1,715.31 | 1,715.31 | 1,715.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/15/2008 | 1,866.78 | 1,866.78 | 1,866.78 | 1,866.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/17/2008 | 1,722.04 | 1,722.04 | 1,722.04 | 1,722.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/18/2008 | 1,761.41 | 1,761.41 | 1,761.41 | 1,761.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/19/2008 | 1,649.90 | 1,649.90 | 1,649.90 | 1,649.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/25/2008 | 1,740.66 | 1,740.66 | 1,740.66 | 1,740.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/24/2008 | 1,853.60 | 1,853.60 | 1,853.60 | 1,853.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/26/2008 | 1,706.34 | 1,706.34 | 1,706.34 | 1,706.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/22/2008 | 1,887.91 | 1,887.91 | 1,887.91 | 1,887.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/01/2008 | 1,885.38 | 1,885.38 | 1,885.38 | 1,885.38 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## WCT 82/84 Annuity Dedicated
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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/02/2008 | 427.32 | 427.32 | 427.32 | 427.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/03/2008 | 665.57 | 665.57 | 665.57 | 665.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/06/2008 | 649.41 | 649.41 | 649.41 | 649.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/08/2008 | 1,667.35 | 1,667.35 | 1,667.35 | 1,667.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/09/2008 | 1,672.81 | 1,672.81 | 1,672.81 | 1,672.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/10/2008 | 1,484.44 | 1,484.44 | 1,484.44 | 1,484.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/17/2008 | 1,553.76 | 1,553.76 | 1,553.76 | 1,553.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/15/2008 | 1,061.04 | 1,061.04 | 1,061.04 | 1,061.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/13/2008 | 1,463.99 | 1,463.99 | 1,463.99 | 1,463.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/16/2008 | 1,572.41 | 1,572.41 | 1,572.41 | 1,572.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/20/2008 | 1,507.22 | 1,507.22 | 1,507.22 | 1,507.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/22/2008 | 1,445.96 | 1,445.96 | 1,445.96 | 1,445.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/23/2008 | 1,482.93 | 1,482.93 | 1,482.93 | 1,482.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/24/2008 | 1,426.39 | 1,426.39 | 1,426.39 | 1,426.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/31/2008 | 1,177.67 | 1,177.67 | 1,177.67 | 1,177.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/27/2008 | 1,390.45 | 1,390.45 | 1,390.45 | 1,390.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/30/2008 | 1,259.93 | 1,259.93 | 1,259.93 | 1,259.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/29/2008 | 1,419.87 | 1,419.87 | 1,419.87 | 1,419.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/03/2008 | 1,150.63 | 1,150.63 | 1,150.63 | 1,150.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/05/2008 | 992.68 | 992.68 | 992.68 | 992.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/06/2008 | 979.57 | 979.57 | 979.57 | 979.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/07/2008 | 990.96 | 990.96 | 990.96 | 990.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/10/2008 | 985.22 | 985.22 | 985.22 | 985.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/11/2008 | 2,946.06 | 2,946.06 | 2,946.06 | 2,946.06 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/12/2008 | 973.69 | 973.69 | 973.69 | 973.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/13/2008 | 863.89 | 863.89 | 863.89 | 863.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/14/2008 | 894.95 | 894.95 | 894.95 | 894.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/18/2008 | 2,900.66 | 2,900.66 | 2,900.66 | 2,900.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/19/2008 | 1,450.98 | 1,450.98 | 1,450.98 | 1,450.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/20/2008 | 1,583.17 | 1,583.17 | 1,583.17 | 1,583.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2008 | 1,606.94 | 1,606.94 | 1,606.94 | 1,606.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2008 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/17/2008 | 862.99 | 862.99 | 862.99 | 862.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/24/2008 | 1,583.76 | 1,583.76 | 1,583.76 | 1,583.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/26/2008 | 1,559.13 | 1,559.13 | 1,559.13 | 1,559.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/28/2008 | 1,551.36 | 1,551.36 | 1,551.36 | 1,551.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/03/2008 | 604.34 | 604.34 | 604.34 | 604.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/03/2008 | 1,454.18 | 1,454.18 | 1,454.18 | 1,454.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/04/2008 | 1,591.03 | 1,591.03 | 1,591.03 | 1,591.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/05/2008 | 1,582.65 | 1,582.65 | 1,582.65 | 1,582.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/08/2008 | 1,498.33 | 1,498.33 | 1,498.33 | 1,498.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/10/2008 | 1,779.21 | 1,779.21 | 1,779.21 | 1,779.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/11/2008 | 1,508.90 | 1,508.90 | 1,508.90 | 1,508.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/12/2008 | 1,551.48 | 1,551.48 | 1,551.48 | 1,551.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2008 | 1,478.85 | 1,478.85 | 1,478.85 | 1,478.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/18/2008 | 1,458.04 | 1,458.04 | 1,458.04 | 1,458.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/15/2008 | 1,721.71 | 1,721.71 | 1,721.71 | 1,721.71 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/17/2008 | 1,513.61 | 1,513.61 | 1,513.61 | 1,513.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/24/2008 | 1,465.20 | 1,465.20 | 1,465.20 | 1,465.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/26/2008 | 1,632.64 | 1,632.64 | 1,632.64 | 1,632.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/22/2008 | 1,412.42 | 1,412.42 | 1,412.42 | 1,412.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2008 | 2,709.81 | 2,709.81 | 2,709.81 | 2,709.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2008 | 1,466.18 | 1,466.18 | 1,466.18 | 1,466.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2008 | 1,525.58 | 1,525.58 | 1,525.58 | 1,525.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/09/2009 | 1,356.59 | 1,356.59 | 1,356.59 | 1,356.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/05/2009 | 2,957.50 | 2,957.50 | 2,957.50 | 2,957.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/08/2009 | 1,369.22 | 1,369.22 | 1,369.22 | 1,369.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/07/2009 | 1,447.37 | 1,447.37 | 1,447.37 | 1,447.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/12/2009 | 1,706.25 | 1,706.25 | 1,706.25 | 1,706.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/14/2009 | 1,322.71 | 1,322.71 | 1,322.71 | 1,322.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/15/2009 | 1,332.39 | 1,332.39 | 1,332.39 | 1,332.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/16/2009 | 1,362.67 | 1,362.67 | 1,362.67 | 1,362.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/20/2009 | 1,384.45 | 1,384.45 | 1,384.45 | 1,384.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/20/2009 | 2,431.74 | 2,431.74 | 2,431.74 | 2,431.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/22/2009 | 1,391.27 | 1,391.27 | 1,391.27 | 1,391.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/23/2009 | 1,440.51 | 1,440.51 | 1,440.51 | 1,440.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/26/2009 | 1,420.89 | 1,420.89 | 1,420.89 | 1,420.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/28/2009 | 1,309.59 | 1,309.59 | 1,309.59 | 1,309.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/29/2009 | 1,239.83 | 1,239.83 | 1,239.83 | 1,239.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/30/2009 | 1,290.87 | 1,290.87 | 1,290.87 | 1,290.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/02/2009 | 1,265.90 | 1,265.90 | 1,265.90 | 1,265.90 | 0.00 | 0.00 |



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## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/04/2009 | 1,186.85 | 1,186.85 | 1,186.85 | 1,186.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/05/2009 | 1,171.20 | 1,171.20 | 1,171.20 | 1,171.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/06/2009 | 1,172.52 | 1,172.52 | 1,172.52 | 1,172.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/13/2009 | 990.45 | 990.45 | 990.45 | 990.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/09/2009 | 1,151.69 | 1,151.69 | 1,151.69 | 1,151.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/12/2009 | 989.00 | 989.00 | 989.00 | 989.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/11/2009 | 1,002.18 | 1,002.18 | 1,002.18 | 1,002.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/17/2009 | 1,086.56 | 1,086.56 | 1,086.56 | 1,086.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/19/2009 | 1,034.70 | 1,034.70 | 1,034.70 | 1,034.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/20/2009 | 1,032.25 | 1,032.25 | 1,032.25 | 1,032.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/23/2009 | 1,090.82 | 1,090.82 | 1,090.82 | 1,090.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/25/2009 | 1,064.11 | 1,064.11 | 1,064.11 | 1,064.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/26/2009 | 1,067.39 | 1,067.39 | 1,067.39 | 1,067.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/27/2009 | 1,083.69 | 1,083.69 | 1,083.69 | 1,083.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/05/2009 | 953.02 | 953.02 | 953.02 | 953.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/04/2009 | 925.36 | 925.36 | 925.36 | 925.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/06/2009 | 935.33 | 935.33 | 935.33 | 935.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/02/2009 | 1,050.44 | 1,050.44 | 1,050.44 | 1,050.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/09/2009 | 922.75 | 922.75 | 922.75 | 922.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/10/2009 | 2,728.25 | 2,728.25 | 2,728.25 | 2,728.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/11/2009 | 898.44 | 898.44 | 898.44 | 898.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/12/2009 | 914.96 | 914.96 | 914.96 | 914.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/13/2009 | 828.26 | 828.26 | 828.26 | 828.26 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/19/2009 | 856.46 | 856.46 | 856.46 | 856.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/16/2009 | 858.11 | 858.11 | 858.11 | 858.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/18/2009 | 850.01 | 850.01 | 850.01 | 850.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/20/2009 | 823.68 | 823.68 | 823.68 | 823.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/17/2009 | 2,579.45 | 2,579.45 | 2,579.45 | 2,579.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/23/2009 | 811.52 | 811.52 | 811.52 | 811.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/24/2009 | 2,428.83 | 2,428.83 | 2,428.83 | 2,428.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/25/2009 | 794.75 | 794.75 | 794.75 | 794.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/26/2009 | 778.12 | 778.12 | 778.12 | 778.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/27/2009 | 775.29 | 775.29 | 775.29 | 775.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/03/2009 | 958.92 | 958.92 | 958.92 | 958.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/31/2009 | 2,377.87 | 2,377.87 | 2,377.87 | 2,377.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/02/2009 | 896.74 | 896.74 | 896.74 | 896.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/30/2009 | 781.59 | 781.59 | 781.59 | 781.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/01/2009 | 914.92 | 914.92 | 914.92 | 914.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/06/2009 | 787.54 | 787.54 | 787.54 | 787.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/07/2009 | 2,391.40 | 2,391.40 | 2,391.40 | 2,391.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/08/2009 | 797.78 | 797.78 | 797.78 | 797.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/09/2009 | 820.59 | 820.59 | 820.59 | 820.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/13/2009 | 804.20 | 804.20 | 804.20 | 804.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/15/2009 | 795.79 | 795.79 | 795.79 | 795.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/17/2009 | 755.91 | 755.91 | 755.91 | 755.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/16/2009 | 800.46 | 800.46 | 800.46 | 800.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/20/2009 | 776.63 | 776.63 | 776.63 | 776.63 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/21/2009 | 2,332.89 | 2,332.89 | 2,332.89 | 2,332.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/22/2009 | 784.36 | 784.36 | 784.36 | 784.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/23/2009 | 776.42 | 776.42 | 776.42 | 776.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/24/2009 | 762.65 | 762.65 | 762.65 | 762.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/30/2009 | 809.77 | 809.77 | 809.77 | 809.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/01/2009 | 777.25 | 777.25 | 777.25 | 777.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/27/2009 | 800.61 | 800.61 | 800.61 | 800.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/28/2009 | 2,416.94 | 2,416.94 | 2,416.94 | 2,416.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/29/2009 | 803.12 | 803.12 | 803.12 | 803.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/05/2009 | 2,312.17 | 2,312.17 | 2,312.17 | 2,312.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/06/2009 | 747.25 | 747.25 | 747.25 | 747.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/07/2009 | 745.11 | 745.11 | 745.11 | 745.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/08/2009 | 743.13 | 743.13 | 743.13 | 743.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/04/2009 | 768.65 | 768.65 | 768.65 | 768.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/11/2009 | 709.44 | 709.44 | 709.44 | 709.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/12/2009 | 2,337.11 | 2,337.11 | 2,337.11 | 2,337.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/13/2009 | 873.99 | 873.99 | 873.99 | 873.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/15/2009 | 679.75 | 679.75 | 679.75 | 679.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/14/2009 | 641.70 | 641.70 | 641.70 | 641.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/18/2009 | 861.23 | 861.23 | 861.23 | 861.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/19/2009 | 2,558.48 | 2,558.48 | 2,558.48 | 2,558.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/20/2009 | 834.95 | 834.95 | 834.95 | 834.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/21/2009 | 856.10 | 856.10 | 856.10 | 856.10 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/22/2009 | 838.80 | 838.80 | 838.80 | 838.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/26/2009 | 841.45 | 841.45 | 841.45 | 841.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/28/2009 | 792.61 | 792.61 | 792.61 | 792.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/29/2009 | 789.30 | 789.30 | 789.30 | 789.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/03/2009 | 783.10 | 783.10 | 783.10 | 783.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/01/2009 | 771.33 | 771.33 | 771.33 | 771.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/04/2009 | 745.03 | 745.03 | 745.03 | 745.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/05/2009 | 756.32 | 756.32 | 756.32 | 756.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/02/2009 | 2,320.85 | 2,320.85 | 2,320.85 | 2,320.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/08/2009 | 722.92 | 722.92 | 722.92 | 722.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/09/2009 | 2,189.60 | 2,189.60 | 2,189.60 | 2,189.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/10/2009 | 732.56 | 732.56 | 732.56 | 732.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/11/2009 | 726.60 | 726.60 | 726.60 | 726.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/12/2009 | 792.68 | 792.68 | 792.68 | 792.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/16/2009 | 2,251.71 | 2,251.71 | 2,251.71 | 2,251.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/15/2009 | 751.05 | 751.05 | 751.05 | 751.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/17/2009 | 749.32 | 749.32 | 749.32 | 749.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/18/2009 | 806.53 | 806.53 | 806.53 | 806.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/19/2009 | 726.85 | 726.85 | 726.85 | 726.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/22/2009 | 740.06 | 740.06 | 740.06 | 740.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/23/2009 | 2,186.78 | 2,186.78 | 2,186.78 | 2,186.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/24/2009 | 684.03 | 684.03 | 684.03 | 684.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/25/2009 | 676.29 | 676.29 | 676.29 | 676.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/26/2009 | 678.84 | 678.84 | 678.84 | 678.84 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/02/2009 | 701.41 | 701.41 | 701.41 | 701.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/30/2009 | 1,775.09 | 1,775.09 | 1,775.09 | 1,775.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/29/2009 | 591.38 | 591.38 | 591.38 | 591.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/01/2009 | 665.41 | 665.41 | 665.41 | 665.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/06/2009 | 638.17 | 638.17 | 638.17 | 638.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/07/2009 | 2,569.36 | 2,569.36 | 2,569.36 | 2,569.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/08/2009 | 634.85 | 634.85 | 634.85 | 634.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/09/2009 | 635.09 | 635.09 | 635.09 | 635.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/10/2009 | 615.22 | 615.22 | 615.22 | 615.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/14/2009 | 1,854.06 | 1,854.06 | 1,854.06 | 1,854.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/13/2009 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/15/2009 | 618.91 | 618.91 | 618.91 | 618.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/16/2009 | 595.58 | 595.58 | 595.58 | 595.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/17/2009 | 599.50 | 599.50 | 599.50 | 599.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/13/2009 | 608.98 | 608.98 | 608.98 | 608.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/20/2009 | 611.95 | 611.95 | 611.95 | 611.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/21/2009 | 1,827.01 | 1,827.01 | 1,827.01 | 1,827.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/22/2009 | 623.69 | 623.69 | 623.69 | 623.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/23/2009 | 646.88 | 646.88 | 646.88 | 646.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/24/2009 | 618.19 | 618.19 | 618.19 | 618.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/29/2009 | 571.21 | 571.21 | 571.21 | 571.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/27/2009 | 597.24 | 597.24 | 597.24 | 597.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/30/2009 | 574.23 | 574.23 | 574.23 | 574.23 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/31/2009 | 601.05 | 601.05 | 601.05 | 601.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/28/2009 | 1,815.21 | 1,815.21 | 1,815.21 | 1,815.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/03/2009 | 553.94 | 553.94 | 553.94 | 553.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/04/2009 | 1,686.22 | 1,686.22 | 1,686.22 | 1,686.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/05/2009 | 565.97 | 565.97 | 565.97 | 565.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/06/2009 | 549.22 | 549.22 | 549.22 | 549.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/07/2009 | 541.91 | 541.91 | 541.91 | 541.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/11/2009 | 1,639.20 | 1,639.20 | 1,639.20 | 1,639.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/10/2009 | 544.24 | 544.24 | 544.24 | 544.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/12/2009 | 563.67 | 563.67 | 563.67 | 563.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/13/2009 | 535.66 | 535.66 | 535.66 | 535.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/14/2009 | 543.80 | 543.80 | 543.80 | 543.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/17/2009 | 533.14 | 533.14 | 533.14 | 533.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/18/2009 | 1,579.38 | 1,579.38 | 1,579.38 | 1,579.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/19/2009 | 504.06 | 504.06 | 504.06 | 504.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/20/2009 | 520.82 | 520.82 | 520.82 | 520.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/21/2009 | 516.64 | 516.64 | 516.64 | 516.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/27/2009 | 492.97 | 492.97 | 492.97 | 492.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/28/2009 | 487.34 | 487.34 | 487.34 | 487.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/25/2009 | 1,506.24 | 1,506.24 | 1,506.24 | 1,506.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/24/2009 | 503.50 | 503.50 | 503.50 | 503.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/26/2009 | 497.78 | 497.78 | 497.78 | 497.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/31/2009 | 497.88 | 497.88 | 497.88 | 497.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/01/2009 | 1,494.37 | 1,494.37 | 1,494.37 | 1,494.37 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/02/2009 | 506.10 | 506.10 | 506.10 | 506.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/03/2009 | 501.01 | 501.01 | 501.01 | 501.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/04/2009 | 500.59 | 500.59 | 500.59 | 500.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/09/2009 | 1,809.12 | 1,809.12 | 1,809.12 | 1,809.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/08/2009 | 452.90 | 452.90 | 452.90 | 452.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/10/2009 | 447.76 | 447.76 | 447.76 | 447.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/11/2009 | 439.07 | 439.07 | 439.07 | 439.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/14/2009 | 469.21 | 469.21 | 469.21 | 469.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/15/2009 | 1,362.36 | 1,362.36 | 1,362.36 | 1,362.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/16/2009 | 453.66 | 453.66 | 453.66 | 453.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/17/2009 | 459.92 | 459.92 | 459.92 | 459.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/18/2009 | 506.51 | 506.51 | 506.51 | 506.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/22/2009 | 1,349.29 | 1,349.29 | 1,349.29 | 1,349.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/23/2009 | 447.97 | 447.97 | 447.97 | 447.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/21/2009 | 448.69 | 448.69 | 448.69 | 448.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/24/2009 | 725.09 | 725.09 | 725.09 | 725.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/25/2009 | 353.26 | 353.26 | 353.26 | 353.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/28/2009 | 334.11 | 334.11 | 334.11 | 334.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/29/2009 | 1,003.59 | 1,003.59 | 1,003.59 | 1,003.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/30/2009 | 339.49 | 339.49 | 339.49 | 339.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/01/2009 | 319.71 | 319.71 | 319.71 | 319.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/02/2009 | 307.37 | 307.37 | 307.37 | 307.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/07/2009 | 777.17 | 777.17 | 777.17 | 777.17 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/06/2009 | 879.85 | 879.85 | 879.85 | 879.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/08/2009 | 290.40 | 290.40 | 290.40 | 290.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/09/2009 | 240.53 | 240.53 | 240.53 | 240.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/05/2009 | 279.13 | 279.13 | 279.13 | 279.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/12/2009 | 242.57 | 242.57 | 242.57 | 242.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/13/2009 | 727.76 | 727.76 | 727.76 | 727.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/14/2009 | 242.16 | 242.16 | 242.16 | 242.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/15/2009 | 254.53 | 254.53 | 254.53 | 254.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/16/2009 | 263.44 | 263.44 | 263.44 | 263.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/23/2009 | 240.88 | 240.88 | 240.88 | 240.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/21/2009 | 244.56 | 244.56 | 244.56 | 244.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/20/2009 | 750.59 | 750.59 | 750.59 | 750.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/22/2009 | 248.98 | 248.98 | 248.98 | 248.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/19/2009 | 254.94 | 254.94 | 254.94 | 254.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/26/2009 | 232.27 | 232.27 | 232.27 | 232.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/27/2009 | 699.06 | 699.06 | 699.06 | 699.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/28/2009 | 234.26 | 234.26 | 234.26 | 234.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/29/2009 | 236.39 | 236.39 | 236.39 | 236.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/30/2009 | 259.05 | 259.05 | 259.05 | 259.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/04/2009 | 246.17 | 246.17 | 246.17 | 246.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/03/2009 | 762.14 | 762.14 | 762.14 | 762.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/05/2009 | 249.67 | 249.67 | 249.67 | 249.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/06/2009 | 247.11 | 247.11 | 247.11 | 247.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/02/2009 | 259.71 | 259.71 | 259.71 | 259.71 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2009 | 250.42 | 250.42 | 250.42 | 250.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/10/2009 | 764.97 | 764.97 | 764.97 | 764.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/11/2009 | 247.99 | 247.99 | 247.99 | 247.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/12/2009 | 241.52 | 241.52 | 241.52 | 241.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/13/2009 | 241.73 | 241.73 | 241.73 | 241.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/18/2009 | 241.76 | 241.76 | 241.76 | 241.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/20/2009 | 303.10 | 303.10 | 303.10 | 303.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/17/2009 | 867.64 | 867.64 | 867.64 | 867.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/19/2009 | 300.31 | 300.31 | 300.31 | 300.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/16/2009 | 249.88 | 249.88 | 249.88 | 249.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/23/2009 | 300.34 | 300.34 | 300.34 | 300.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/24/2009 | 891.41 | 891.41 | 891.41 | 891.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/25/2009 | 277.34 | 277.34 | 277.34 | 277.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/27/2009 | 286.01 | 286.01 | 286.01 | 286.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/03/2009 | 279.49 | 279.49 | 279.49 | 279.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/30/2009 | 578.61 | 578.61 | 578.61 | 578.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/02/2009 | 266.27 | 266.27 | 266.27 | 266.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/04/2009 | 261.97 | 261.97 | 261.97 | 261.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/04/2009 | 1,370.89 | 1,370.89 | 1,370.89 | 1,370.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/01/2009 | 873.75 | 873.75 | 873.75 | 873.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/07/2009 | 263.79 | 263.79 | 263.79 | 263.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/08/2009 | 797.66 | 797.66 | 797.66 | 797.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/09/2009 | 266.68 | 266.68 | 266.68 | 266.68 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/10/2009 | 269.46 | 269.46 | 269.46 | 269.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/10/2009 | 1,615.26 | 1,615.26 | 1,615.26 | 1,615.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/11/2009 | 284.67 | 284.67 | 284.67 | 284.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/17/2009 | 269.52 | 269.52 | 269.52 | 269.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/18/2009 | 275.16 | 275.16 | 275.16 | 275.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/15/2009 | 805.33 | 805.33 | 805.33 | 805.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2009 | 269.66 | 269.66 | 269.66 | 269.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/16/2009 | 267.28 | 267.28 | 267.28 | 267.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2009 | 300.58 | 300.58 | 300.58 | 300.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2009 | 881.25 | 881.25 | 881.25 | 881.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/22/2009 | 829.07 | 829.07 | 829.07 | 829.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/23/2009 | 286.48 | 286.48 | 286.48 | 286.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/24/2009 | 275.49 | 275.49 | 275.49 | 275.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2009 | 1,118.10 | 1,118.10 | 1,118.10 | 1,118.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2009 | 292.45 | 292.45 | 292.45 | 292.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2009 | 2,786.55 | 2,786.55 | 2,786.55 | 2,786.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2009 | 274.39 | 274.39 | 274.39 | 274.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2009 | 282.83 | 282.83 | 282.83 | 282.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2009 | 255.77 | 255.77 | 255.77 | 255.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/05/2010 | 1,044.78 | 1,044.78 | 1,044.78 | 1,044.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/06/2010 | 264.74 | 264.74 | 264.74 | 264.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/07/2010 | 261.53 | 261.53 | 261.53 | 261.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/08/2010 | 261.14 | 261.14 | 261.14 | 261.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/11/2010 | 261.92 | 261.92 | 261.92 | 261.92 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/12/2010 | 792.04 | 792.04 | 792.04 | 792.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/13/2010 | 272.49 | 272.49 | 272.49 | 272.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/14/2010 | 272.59 | 272.59 | 272.59 | 272.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/15/2010 | 262.60 | 262.60 | 262.60 | 262.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/19/2010 | 259.52 | 259.52 | 259.52 | 259.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/20/2010 | 1,038.79 | 1,038.79 | 1,038.79 | 1,038.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/21/2010 | 259.18 | 259.18 | 259.18 | 259.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/22/2010 | 253.37 | 253.37 | 253.37 | 253.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/27/2010 | 250.51 | 250.51 | 250.51 | 250.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/26/2010 | 743.34 | 743.34 | 743.34 | 743.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/28/2010 | 275.14 | 275.14 | 275.14 | 275.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/29/2010 | 263.95 | 263.95 | 263.95 | 263.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/25/2010 | 246.45 | 246.45 | 246.45 | 246.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/01/2010 | 240.42 | 240.42 | 240.42 | 240.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/02/2010 | 749.17 | 749.17 | 749.17 | 749.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/03/2010 | 213.10 | 213.10 | 213.10 | 213.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/04/2010 | 208.09 | 208.09 | 208.09 | 208.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/05/2010 | 207.53 | 207.53 | 207.53 | 207.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/12/2010 | 204.50 | 204.50 | 204.50 | 204.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/10/2010 | 202.64 | 202.64 | 202.64 | 202.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/09/2010 | 611.25 | 611.25 | 611.25 | 611.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/11/2010 | 226.51 | 226.51 | 226.51 | 226.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/08/2010 | 203.32 | 203.32 | 203.32 | 203.32 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/16/2010 | 201.27 | 201.27 | 201.27 | 201.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/17/2010 | 825.56 | 825.56 | 825.56 | 825.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/18/2010 | 205.69 | 205.69 | 205.69 | 205.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/19/2010 | 207.60 | 207.60 | 207.60 | 207.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/24/2010 | 200.21 | 200.21 | 200.21 | 200.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/22/2010 | 209.09 | 209.09 | 209.09 | 209.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/23/2010 | 623.34 | 623.34 | 623.34 | 623.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/25/2010 | 186.44 | 186.44 | 186.44 | 186.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/26/2010 | 198.03 | 198.03 | 198.03 | 198.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/22/2010 | 1,560.00 | 1,560.00 | 1,560.00 | 1,560.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/01/2010 | 193.98 | 193.98 | 193.98 | 193.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/02/2010 | 583.37 | 583.37 | 583.37 | 583.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/03/2010 | 189.85 | 189.85 | 189.85 | 189.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/04/2010 | 192.86 | 192.86 | 192.86 | 192.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/05/2010 | 195.86 | 195.86 | 195.86 | 195.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/10/2010 | 190.70 | 190.70 | 190.70 | 190.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/12/2010 | 196.18 | 196.18 | 196.18 | 196.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/09/2010 | 596.26 | 596.26 | 596.26 | 596.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/11/2010 | 192.84 | 192.84 | 192.84 | 192.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/08/2010 | 200.86 | 200.86 | 200.86 | 200.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/15/2010 | 196.66 | 196.66 | 196.66 | 196.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/16/2010 | 599.86 | 599.86 | 599.86 | 599.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/17/2010 | 201.79 | 201.79 | 201.79 | 201.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/18/2010 | 192.32 | 192.32 | 192.32 | 192.32 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/19/2010 | 196.57 | 196.57 | 196.57 | 196.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/24/2010 | 195.49 | 195.49 | 195.49 | 195.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/23/2010 | 588.34 | 588.34 | 588.34 | 588.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/25/2010 | 196.48 | 196.48 | 196.48 | 196.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/26/2010 | 199.70 | 199.70 | 199.70 | 199.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/22/2010 | 194.13 | 194.13 | 194.13 | 194.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/29/2010 | 209.14 | 209.14 | 209.14 | 209.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/30/2010 | 662.48 | 662.48 | 662.48 | 662.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/31/2010 | 249.80 | 249.80 | 249.80 | 249.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/01/2010 | 177.07 | 177.07 | 177.07 | 177.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/08/2010 | 177.08 | 177.08 | 177.08 | 177.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/07/2010 | 177.82 | 177.82 | 177.82 | 177.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/09/2010 | 177.90 | 177.90 | 177.90 | 177.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/05/2010 | 197.25 | 197.25 | 197.25 | 197.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/06/2010 | 768.74 | 768.74 | 768.74 | 768.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/12/2010 | 178.53 | 178.53 | 178.53 | 178.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/13/2010 | 539.04 | 539.04 | 539.04 | 539.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/14/2010 | 183.23 | 183.23 | 183.23 | 183.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/15/2010 | 181.86 | 181.86 | 181.86 | 181.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/15/2010 | 1,714.34 | 1,714.34 | 1,714.34 | 1,714.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/16/2010 | 191.04 | 191.04 | 191.04 | 191.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/21/2010 | 211.58 | 211.58 | 211.58 | 211.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/20/2010 | 630.16 | 630.16 | 630.16 | 630.16 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/22/2010 | 210.25 | 210.25 | 210.25 | 210.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/23/2010 | 196.89 | 196.89 | 196.89 | 196.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/19/2010 | 211.27 | 211.27 | 211.27 | 211.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/26/2010 | 200.86 | 200.86 | 200.86 | 200.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/27/2010 | 607.28 | 607.28 | 607.28 | 607.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/28/2010 | 203.24 | 203.24 | 203.24 | 203.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/29/2010 | 199.45 | 199.45 | 199.45 | 199.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/30/2010 | 250.99 | 250.99 | 250.99 | 250.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/04/2010 | 657.40 | 657.40 | 657.40 | 657.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/05/2010 | 221.02 | 221.02 | 221.02 | 221.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/03/2010 | 220.19 | 220.19 | 220.19 | 220.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/06/2010 | 212.81 | 212.81 | 212.81 | 212.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/07/2010 | 216.11 | 216.11 | 216.11 | 216.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/10/2010 | 233.50 | 233.50 | 233.50 | 233.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/11/2010 | 685.03 | 685.03 | 685.03 | 685.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/12/2010 | 237.29 | 237.29 | 237.29 | 237.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/13/2010 | 248.22 | 248.22 | 248.22 | 248.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/14/2010 | 245.32 | 245.32 | 245.32 | 245.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/19/2010 | 265.74 | 265.74 | 265.74 | 265.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/18/2010 | 774.08 | 774.08 | 774.08 | 774.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/20/2010 | 252.08 | 252.08 | 252.08 | 252.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/21/2010 | 260.43 | 260.43 | 260.43 | 260.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/17/2010 | 255.10 | 255.10 | 255.10 | 255.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/24/2010 | 262.57 | 262.57 | 262.57 | 262.57 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/25/2010 | 796.80 | 796.80 | 796.80 | 796.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/26/2010 | 276.75 | 276.75 | 276.75 | 276.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/27/2010 | 278.26 | 278.26 | 278.26 | 278.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/28/2010 | 335.33 | 335.33 | 335.33 | 335.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/03/2010 | 302.44 | 302.44 | 302.44 | 302.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/02/2010 | 1,514.35 | 1,514.35 | 1,514.35 | 1,514.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/04/2010 | 327.60 | 327.60 | 327.60 | 327.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/01/2010 | 401.73 | 401.73 | 401.73 | 401.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/07/2010 | 344.96 | 344.96 | 344.96 | 344.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/08/2010 | 1,030.75 | 1,030.75 | 1,030.75 | 1,030.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/09/2010 | 332.03 | 332.03 | 332.03 | 332.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/10/2010 | 335.77 | 335.77 | 335.77 | 335.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/11/2010 | 339.08 | 339.08 | 339.08 | 339.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/17/2010 | 334.20 | 334.20 | 334.20 | 334.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/14/2010 | 339.52 | 339.52 | 339.52 | 339.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/16/2010 | 340.52 | 340.52 | 340.52 | 340.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/18/2010 | 329.14 | 329.14 | 329.14 | 329.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/15/2010 | 1,043.35 | 1,043.35 | 1,043.35 | 1,043.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/21/2010 | 329.40 | 329.40 | 329.40 | 329.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/22/2010 | 987.94 | 987.94 | 987.94 | 987.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/22/2010 | 288.93 | 288.93 | 288.93 | 288.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/23/2010 | 324.39 | 324.39 | 324.39 | 324.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/24/2010 | 323.53 | 323.53 | 323.53 | 323.53 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/25/2010 | 318.78 | 318.78 | 318.78 | 318.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/30/2010 | 340.88 | 340.88 | 340.88 | 340.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/01/2010 | 158.01 | 158.01 | 158.01 | 158.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/02/2010 | 161.61 | 161.61 | 161.61 | 161.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/28/2010 | 317.13 | 317.13 | 317.13 | 317.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/29/2010 | 952.21 | 952.21 | 952.21 | 952.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/28/2010 | 2,247.44 | 2,247.44 | 2,247.44 | 2,247.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/06/2010 | 157.66 | 157.66 | 157.66 | 157.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/07/2010 | 635.32 | 635.32 | 635.32 | 635.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/08/2010 | 163.40 | 163.40 | 163.40 | 163.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/09/2010 | 161.70 | 161.70 | 161.70 | 161.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/14/2010 | 216.57 | 216.57 | 216.57 | 216.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/13/2010 | 534.98 | 534.98 | 534.98 | 534.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/15/2010 | 222.75 | 222.75 | 222.75 | 222.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/16/2010 | 221.15 | 221.15 | 221.15 | 221.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/12/2010 | 159.92 | 159.92 | 159.92 | 159.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/19/2010 | 220.67 | 220.67 | 220.67 | 220.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/20/2010 | 658.93 | 658.93 | 658.93 | 658.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/21/2010 | 230.42 | 230.42 | 230.42 | 230.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/22/2010 | 228.59 | 228.59 | 228.59 | 228.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/23/2010 | 224.29 | 224.29 | 224.29 | 224.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/29/2010 | 226.65 | 226.65 | 226.65 | 226.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/30/2010 | 245.24 | 245.24 | 245.24 | 245.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/26/2010 | 226.66 | 226.66 | 226.66 | 226.66 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/28/2010 | 227.19 | 227.19 | 227.19 | 227.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/27/2010 | 668.29 | 668.29 | 668.29 | 668.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/02/2010 | 246.66 | 246.66 | 246.66 | 246.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/03/2010 | 715.55 | 715.55 | 715.55 | 715.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/04/2010 | 224.22 | 224.22 | 224.22 | 224.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/05/2010 | 223.86 | 223.86 | 223.86 | 223.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/06/2010 | 227.64 | 227.64 | 227.64 | 227.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/11/2010 | 221.99 | 221.99 | 221.99 | 221.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/10/2010 | 661.70 | 661.70 | 661.70 | 661.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/12/2010 | 216.21 | 216.21 | 216.21 | 216.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/13/2010 | 223.23 | 223.23 | 223.23 | 223.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/09/2010 | 220.26 | 220.26 | 220.26 | 220.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/16/2010 | 226.22 | 226.22 | 226.22 | 226.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/17/2010 | 667.04 | 667.04 | 667.04 | 667.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/18/2010 | 229.20 | 229.20 | 229.20 | 229.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/19/2010 | 231.44 | 231.44 | 231.44 | 231.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/20/2010 | 230.47 | 230.47 | 230.47 | 230.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/25/2010 | 211.92 | 211.92 | 211.92 | 211.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/23/2010 | 232.21 | 232.21 | 232.21 | 232.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/26/2010 | 207.78 | 207.78 | 207.78 | 207.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/27/2010 | 145.68 | 145.68 | 145.68 | 145.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/24/2010 | 678.92 | 678.92 | 678.92 | 678.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/30/2010 | 145.23 | 145.23 | 145.23 | 145.23 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/31/2010 | 436.28 | 436.28 | 436.28 | 436.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/01/2010 | 149.21 | 149.21 | 149.21 | 149.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/02/2010 | 126.95 | 126.95 | 126.95 | 126.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/03/2010 | 136.93 | 136.93 | 136.93 | 136.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/08/2010 | 476.59 | 476.59 | 476.59 | 476.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/07/2010 | 120.50 | 120.50 | 120.50 | 120.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/09/2010 | 117.83 | 117.83 | 117.83 | 117.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/10/2010 | 123.90 | 123.90 | 123.90 | 123.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/13/2010 | 128.13 | 128.13 | 128.13 | 128.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/14/2010 | 403.69 | 403.69 | 403.69 | 403.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/15/2010 | 143.30 | 143.30 | 143.30 | 143.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/16/2010 | 120.00 | 120.00 | 120.00 | 120.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/17/2010 | 124.13 | 124.13 | 124.13 | 124.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/24/2010 | 95.43 | 95.43 | 95.43 | 95.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/22/2010 | 97.55 | 97.55 | 97.55 | 97.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/21/2010 | 362.99 | 362.99 | 362.99 | 362.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/23/2010 | 94.73 | 94.73 | 94.73 | 94.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/20/2010 | 121.83 | 121.83 | 121.83 | 121.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/27/2010 | 106.53 | 106.53 | 106.53 | 106.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/28/2010 | 314.23 | 314.23 | 314.23 | 314.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/29/2010 | 128.58 | 128.58 | 128.58 | 128.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/30/2010 | 128.71 | 128.71 | 128.71 | 128.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/01/2010 | 144.00 | 144.00 | 144.00 | 144.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/06/2010 | 125.55 | 125.55 | 125.55 | 125.55 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/05/2010 | 348.13 | 348.13 | 348.13 | 348.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/07/2010 | 123.06 | 123.06 | 123.06 | 123.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/08/2010 | 120.15 | 120.15 | 120.15 | 120.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/04/2010 | 138.63 | 138.63 | 138.63 | 138.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/11/2010 | 128.33 | 128.33 | 128.33 | 128.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/12/2010 | 366.52 | 366.52 | 366.52 | 366.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/13/2010 | 123.47 | 123.47 | 123.47 | 123.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/14/2010 | 122.38 | 122.38 | 122.38 | 122.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/15/2010 | 124.73 | 124.73 | 124.73 | 124.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/18/2010 | 126.77 | 126.77 | 126.77 | 126.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/21/2010 | 129.78 | 129.78 | 129.78 | 129.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/19/2010 | 378.60 | 378.60 | 378.60 | 378.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/22/2010 | 130.95 | 130.95 | 130.95 | 130.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/20/2010 | 132.71 | 132.71 | 132.71 | 132.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/25/2010 | 135.94 | 135.94 | 135.94 | 135.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/26/2010 | 408.62 | 408.62 | 408.62 | 408.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/27/2010 | 131.34 | 131.34 | 131.34 | 131.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/28/2010 | 142.13 | 142.13 | 142.13 | 142.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/29/2010 | 128.30 | 128.30 | 128.30 | 128.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/03/2010 | 180.64 | 180.64 | 180.64 | 180.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/02/2010 | 452.23 | 452.23 | 452.23 | 452.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/04/2010 | 178.16 | 178.16 | 178.16 | 178.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/05/2010 | 176.69 | 176.69 | 176.69 | 176.69 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/01/2010 | 166.24 | 166.24 | 166.24 | 166.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/08/2010 | 180.91 | 180.91 | 180.91 | 180.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2010 | 543.76 | 543.76 | 543.76 | 543.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/10/2010 | 184.15 | 184.15 | 184.15 | 184.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/11/2010 | 194.58 | 194.58 | 194.58 | 194.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/12/2010 | 189.07 | 189.07 | 189.07 | 189.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/19/2010 | 138.25 | 138.25 | 138.25 | 138.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/17/2010 | 139.48 | 139.48 | 139.48 | 139.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/16/2010 | 515.41 | 515.41 | 515.41 | 515.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/18/2010 | 138.32 | 138.32 | 138.32 | 138.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/15/2010 | 193.33 | 193.33 | 193.33 | 193.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/22/2010 | 136.66 | 136.66 | 136.66 | 136.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/23/2010 | 415.85 | 415.85 | 415.85 | 415.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/24/2010 | 140.60 | 140.60 | 140.60 | 140.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/26/2010 | 144.88 | 144.88 | 144.88 | 144.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/01/2010 | 136.98 | 136.98 | 136.98 | 136.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/29/2010 | 289.61 | 289.61 | 289.61 | 289.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/30/2010 | 433.38 | 433.38 | 433.38 | 433.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/02/2010 | 141.02 | 141.02 | 141.02 | 141.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/03/2010 | 99.93 | 99.93 | 99.93 | 99.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/29/2010 | 2,296.76 | 2,296.76 | 2,296.76 | 2,296.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/06/2010 | 98.62 | 98.62 | 98.62 | 98.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/07/2010 | 295.60 | 295.60 | 295.60 | 295.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/08/2010 | 97.56 | 97.56 | 97.56 | 97.56 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/09/2010 | 114.09 | 114.09 | 114.09 | 114.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/10/2010 | 108.83 | 108.83 | 108.83 | 108.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2010 | 349.80 | 349.80 | 349.80 | 349.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/15/2010 | 181.02 | 181.02 | 181.02 | 181.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/13/2010 | 114.00 | 114.00 | 114.00 | 114.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/16/2010 | 108.71 | 108.71 | 108.71 | 108.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/17/2010 | 117.64 | 117.64 | 117.64 | 117.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/20/2010 | 117.24 | 117.24 | 117.24 | 117.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2010 | 348.57 | 348.57 | 348.57 | 348.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/22/2010 | 115.77 | 115.77 | 115.77 | 115.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/23/2010 | 114.66 | 114.66 | 114.66 | 114.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2010 | 113.26 | 113.26 | 113.26 | 113.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/27/2010 | 113.26 | 113.26 | 113.26 | 113.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2010 | 2,444.14 | 2,444.14 | 2,444.14 | 2,444.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2010 | 123.42 | 123.42 | 123.42 | 123.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2010 | 132.28 | 132.28 | 132.28 | 132.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2010 | 127.35 | 127.35 | 127.35 | 127.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2010 | 455.35 | 455.35 | 455.35 | 455.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/04/2011 | 367.51 | 367.51 | 367.51 | 367.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/05/2011 | 114.28 | 114.28 | 114.28 | 114.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/06/2011 | 114.61 | 114.61 | 114.61 | 114.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/07/2011 | 138.65 | 138.65 | 138.65 | 138.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/14/2011 | 111.83 | 111.83 | 111.83 | 111.83 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/12/2011 | 131.13 | 131.13 | 131.13 | 131.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/11/2011 | 409.56 | 409.56 | 409.56 | 409.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/13/2011 | 111.83 | 111.83 | 111.83 | 111.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/10/2011 | 136.48 | 136.48 | 136.48 | 136.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/18/2011 | 111.20 | 111.20 | 111.20 | 111.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/19/2011 | 448.08 | 448.08 | 448.08 | 448.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/20/2011 | 113.82 | 113.82 | 113.82 | 113.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/21/2011 | 116.72 | 116.72 | 116.72 | 116.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/27/2011 | 124.74 | 124.74 | 124.74 | 124.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/24/2011 | 114.37 | 114.37 | 114.37 | 114.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/26/2011 | 115.00 | 115.00 | 115.00 | 115.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/28/2011 | 123.89 | 123.89 | 123.89 | 123.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/25/2011 | 338.75 | 338.75 | 338.75 | 338.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/31/2011 | 121.32 | 121.32 | 121.32 | 121.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/01/2011 | 358.41 | 358.41 | 358.41 | 358.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/02/2011 | 90.58 | 90.58 | 90.58 | 90.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/03/2011 | 95.96 | 95.96 | 95.96 | 95.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/04/2011 | 98.25 | 98.25 | 98.25 | 98.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/10/2011 | 114.07 | 114.07 | 114.07 | 114.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/09/2011 | 99.33 | 99.33 | 99.33 | 99.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/11/2011 | 116.38 | 116.38 | 116.38 | 116.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/07/2011 | 95.65 | 95.65 | 95.65 | 95.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/08/2011 | 289.24 | 289.24 | 289.24 | 289.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/14/2011 | 123.31 | 123.31 | 123.31 | 123.31 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/15/2011 | 376.13 | 376.13 | 376.13 | 376.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/16/2011 | 110.92 | 110.92 | 110.92 | 110.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/17/2011 | 123.76 | 123.76 | 123.76 | 123.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/18/2011 | 131.28 | 131.28 | 131.28 | 131.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/25/2011 | 152.26 | 152.26 | 152.26 | 152.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/22/2011 | 131.34 | 131.34 | 131.34 | 131.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/24/2011 | 130.49 | 130.49 | 130.49 | 130.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/23/2011 | 525.04 | 525.04 | 525.04 | 525.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/28/2011 | 153.34 | 153.34 | 153.34 | 153.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/01/2011 | 440.83 | 440.83 | 440.83 | 440.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/02/2011 | 117.77 | 117.77 | 117.77 | 117.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/03/2011 | 123.78 | 123.78 | 123.78 | 123.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/04/2011 | 123.70 | 123.70 | 123.70 | 123.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/11/2011 | 118.71 | 118.71 | 118.71 | 118.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/10/2011 | 121.79 | 121.79 | 121.79 | 121.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/07/2011 | 128.90 | 128.90 | 128.90 | 128.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/08/2011 | 366.94 | 366.94 | 366.94 | 366.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/09/2011 | 124.00 | 124.00 | 124.00 | 124.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/15/2011 | 353.72 | 353.72 | 353.72 | 353.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/16/2011 | 150.78 | 150.78 | 150.78 | 150.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/17/2011 | 127.57 | 127.57 | 127.57 | 127.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/18/2011 | 127.92 | 127.92 | 127.92 | 127.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/14/2011 | 120.62 | 120.62 | 120.62 | 120.62 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/25/2011 | 123.28 | 123.28 | 123.28 | 123.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/21/2011 | 132.74 | 132.74 | 132.74 | 132.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/22/2011 | 393.11 | 393.11 | 393.11 | 393.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/24/2011 | 123.76 | 123.76 | 123.76 | 123.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/23/2011 | 128.26 | 128.26 | 128.26 | 128.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/28/2011 | 130.07 | 130.07 | 130.07 | 130.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/29/2011 | 390.81 | 390.81 | 390.81 | 390.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/30/2011 | 125.63 | 125.63 | 125.63 | 125.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/31/2011 | 122.71 | 122.71 | 122.71 | 122.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/01/2011 | 137.25 | 137.25 | 137.25 | 137.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/07/2011 | 101.04 | 101.04 | 101.04 | 101.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/04/2011 | 99.79 | 99.79 | 99.79 | 99.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/05/2011 | 286.99 | 286.99 | 286.99 | 286.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/08/2011 | 110.06 | 110.06 | 110.06 | 110.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/06/2011 | 90.17 | 90.17 | 90.17 | 90.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/11/2011 | 104.10 | 104.10 | 104.10 | 104.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/12/2011 | 310.89 | 310.89 | 310.89 | 310.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/13/2011 | 99.35 | 99.35 | 99.35 | 99.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/14/2011 | 96.63 | 96.63 | 96.63 | 96.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/15/2011 | 100.78 | 100.78 | 100.78 | 100.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/18/2011 | 106.85 | 106.85 | 106.85 | 106.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/19/2011 | 312.82 | 312.82 | 312.82 | 312.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/21/2011 | 99.20 | 99.20 | 99.20 | 99.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/20/2011 | 99.74 | 99.74 | 99.74 | 99.74 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/25/2011 | 100.08 | 100.08 | 100.08 | 100.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/26/2011 | 400.51 | 400.51 | 400.51 | 400.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/26/2011 | 2,262.67 | 2,262.67 | 2,262.67 | 2,262.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/27/2011 | 99.56 | 99.56 | 99.56 | 99.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/28/2011 | 96.80 | 96.80 | 96.80 | 96.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/29/2011 | 105.28 | 105.28 | 105.28 | 105.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/06/2011 | 60.25 | 60.25 | 60.25 | 60.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/05/2011 | 62.24 | 62.24 | 62.24 | 62.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/02/2011 | 122.96 | 122.96 | 122.96 | 122.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/03/2011 | 335.05 | 335.05 | 335.05 | 335.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/04/2011 | 62.20 | 62.20 | 62.20 | 62.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/10/2011 | 181.78 | 181.78 | 181.78 | 181.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/11/2011 | 59.66 | 59.66 | 59.66 | 59.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/12/2011 | 59.11 | 59.11 | 59.11 | 59.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/13/2011 | 105.71 | 105.71 | 105.71 | 105.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/09/2011 | 61.51 | 61.51 | 61.51 | 61.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/20/2011 | 78.11 | 78.11 | 78.11 | 78.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/16/2011 | 145.99 | 145.99 | 145.99 | 145.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/17/2011 | 352.66 | 352.66 | 352.66 | 352.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/19/2011 | 66.59 | 66.59 | 66.59 | 66.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/18/2011 | 63.93 | 63.93 | 63.93 | 63.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/23/2011 | 76.58 | 76.58 | 76.58 | 76.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/24/2011 | 231.62 | 231.62 | 231.62 | 231.62 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/25/2011 | 78.89 | 78.89 | 78.89 | 78.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/26/2011 | 89.09 | 89.09 | 89.09 | 89.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/27/2011 | 89.53 | 89.53 | 89.53 | 89.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/31/2011 | 85.33 | 85.33 | 85.33 | 85.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/01/2011 | 340.32 | 340.32 | 340.32 | 340.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/02/2011 | 86.15 | 86.15 | 86.15 | 86.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/03/2011 | 98.47 | 98.47 | 98.47 | 98.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/06/2011 | 87.03 | 87.03 | 87.03 | 87.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/07/2011 | 258.97 | 258.97 | 258.97 | 258.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/08/2011 | 83.92 | 83.92 | 83.92 | 83.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/09/2011 | 84.25 | 84.25 | 84.25 | 84.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/10/2011 | 88.12 | 88.12 | 88.12 | 88.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/13/2011 | 87.51 | 87.51 | 87.51 | 87.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/14/2011 | 259.50 | 259.50 | 259.50 | 259.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/15/2011 | 86.20 | 86.20 | 86.20 | 86.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/17/2011 | 96.14 | 96.14 | 96.14 | 96.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/16/2011 | 92.47 | 92.47 | 92.47 | 92.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/20/2011 | 96.00 | 96.00 | 96.00 | 96.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/21/2011 | 287.33 | 287.33 | 287.33 | 287.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/22/2011 | 98.17 | 98.17 | 98.17 | 98.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/23/2011 | 99.23 | 99.23 | 99.23 | 99.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/24/2011 | 97.45 | 97.45 | 97.45 | 97.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/01/2011 | 93.73 | 93.73 | 93.73 | 93.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/27/2011 | 94.01 | 94.01 | 94.01 | 94.01 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/28/2011 | 281.09 | 281.09 | 281.09 | 281.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/29/2011 | 92.76 | 92.76 | 92.76 | 92.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/30/2011 | 101.70 | 101.70 | 101.70 | 101.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/07/2011 | 91.16 | 91.16 | 91.16 | 91.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/08/2011 | 86.30 | 86.30 | 86.30 | 86.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/05/2011 | 108.44 | 108.44 | 108.44 | 108.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/06/2011 | 415.09 | 415.09 | 415.09 | 415.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2011 | 85.97 | 85.97 | 85.97 | 85.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/12/2011 | 257.26 | 257.26 | 257.26 | 257.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/13/2011 | 82.41 | 82.41 | 82.41 | 82.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/14/2011 | 78.36 | 78.36 | 78.36 | 78.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/15/2011 | 580.54 | 580.54 | 580.54 | 580.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/15/2011 | 82.02 | 82.02 | 82.02 | 82.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/18/2011 | 83.81 | 83.81 | 83.81 | 83.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/19/2011 | 254.25 | 254.25 | 254.25 | 254.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/20/2011 | 85.76 | 85.76 | 85.76 | 85.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/21/2011 | 82.63 | 82.63 | 82.63 | 82.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/21/2011 | 1,387.50 | 1,387.50 | 1,387.50 | 1,387.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/22/2011 | 84.93 | 84.93 | 84.93 | 84.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/28/2011 | 85.73 | 85.73 | 85.73 | 85.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/25/2011 | 149.37 | 149.37 | 149.37 | 149.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/26/2011 | 251.03 | 251.03 | 251.03 | 251.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/29/2011 | 98.82 | 98.82 | 98.82 | 98.82 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/27/2011 | 84.90 | 84.90 | 84.90 | 84.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/01/2011 | 121.16 | 121.16 | 121.16 | 121.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/02/2011 | 333.05 | 333.05 | 333.05 | 333.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/03/2011 | 100.58 | 100.58 | 100.58 | 100.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/04/2011 | 126.10 | 126.10 | 126.10 | 126.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/05/2011 | 97.14 | 97.14 | 97.14 | 97.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/11/2011 | 92.92 | 92.92 | 92.92 | 92.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/08/2011 | 90.29 | 90.29 | 90.29 | 90.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/08/2011 | 1,031.25 | 1,031.25 | 1,031.25 | 1,031.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/10/2011 | 90.95 | 90.95 | 90.95 | 90.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/12/2011 | 96.34 | 96.34 | 96.34 | 96.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/09/2011 | 272.71 | 272.71 | 272.71 | 272.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/15/2011 | 100.21 | 100.21 | 100.21 | 100.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/16/2011 | 299.66 | 299.66 | 299.66 | 299.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/17/2011 | 116.61 | 116.61 | 116.61 | 116.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/18/2011 | 101.52 | 101.52 | 101.52 | 101.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/19/2011 | 102.67 | 102.67 | 102.67 | 102.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/26/2011 | 112.24 | 112.24 | 112.24 | 112.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/25/2011 | 96.85 | 96.85 | 96.85 | 96.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/24/2011 | 98.77 | 98.77 | 98.77 | 98.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/25/2011 | 1,666.05 | 1,666.05 | 1,666.05 | 1,666.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/22/2011 | 96.53 | 96.53 | 96.53 | 96.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/23/2011 | 307.20 | 307.20 | 307.20 | 307.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/29/2011 | 113.57 | 113.57 | 113.57 | 113.57 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/29/2011 | 2,167.22 | 2,167.22 | 2,167.22 | 2,167.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/30/2011 | 338.20 | 338.20 | 338.20 | 338.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/31/2011 | 115.88 | 115.88 | 115.88 | 115.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/01/2011 | 94.90 | 94.90 | 94.90 | 94.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/02/2011 | 96.91 | 96.91 | 96.91 | 96.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/07/2011 | 369.39 | 369.39 | 369.39 | 369.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/06/2011 | 91.32 | 91.32 | 91.32 | 91.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/08/2011 | 96.69 | 96.69 | 96.69 | 96.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/09/2011 | 99.78 | 99.78 | 99.78 | 99.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/12/2011 | 97.72 | 97.72 | 97.72 | 97.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/13/2011 | 293.11 | 293.11 | 293.11 | 293.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/14/2011 | 96.52 | 96.52 | 96.52 | 96.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/15/2011 | 97.13 | 97.13 | 97.13 | 97.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/16/2011 | 144.89 | 144.89 | 144.89 | 144.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/22/2011 | 158.73 | 158.73 | 158.73 | 158.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/23/2011 | 152.42 | 152.42 | 152.42 | 152.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/19/2011 | 146.86 | 146.86 | 146.86 | 146.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/21/2011 | 157.28 | 157.28 | 157.28 | 157.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/20/2011 | 440.44 | 440.44 | 440.44 | 440.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/26/2011 | 163.66 | 163.66 | 163.66 | 163.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/27/2011 | 489.34 | 489.34 | 489.34 | 489.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/28/2011 | 219.69 | 219.69 | 219.69 | 219.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/29/2011 | 213.95 | 213.95 | 213.95 | 213.95 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/30/2011 | 228.85 | 228.85 | 228.85 | 228.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/05/2011 | 193.78 | 193.78 | 193.78 | 193.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/04/2011 | 594.35 | 594.35 | 594.35 | 594.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/06/2011 | 198.49 | 198.49 | 198.49 | 198.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/07/2011 | 203.78 | 203.78 | 203.78 | 203.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/03/2011 | 202.77 | 202.77 | 202.77 | 202.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/09/2011 | 188.61 | 188.61 | 188.61 | 188.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/11/2011 | 565.83 | 565.83 | 565.83 | 565.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/12/2011 | 186.98 | 186.98 | 186.98 | 186.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/13/2011 | 175.70 | 175.70 | 175.70 | 175.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/14/2011 | 186.31 | 186.31 | 186.31 | 186.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/20/2011 | 175.07 | 175.07 | 175.07 | 175.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/21/2011 | 178.35 | 178.35 | 178.35 | 178.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/17/2011 | 185.71 | 185.71 | 185.71 | 185.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/19/2011 | 183.20 | 183.20 | 183.20 | 183.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/18/2011 | 585.19 | 585.19 | 585.19 | 585.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/24/2011 | 180.21 | 180.21 | 180.21 | 180.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/25/2011 | 539.88 | 539.88 | 539.88 | 539.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/26/2011 | 173.30 | 173.30 | 173.30 | 173.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/27/2011 | 166.06 | 166.06 | 166.06 | 166.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/28/2011 | 181.99 | 181.99 | 181.99 | 181.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/02/2011 | 156.57 | 156.57 | 156.57 | 156.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/01/2011 | 534.15 | 534.15 | 534.15 | 534.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/03/2011 | 160.58 | 160.58 | 160.58 | 160.58 | 0.00 | 0.00 |



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## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/04/2011 | 153.61 | 153.61 | 153.61 | 153.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/04/2011 | 0.31 | 0.31 | 0.31 | 0.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/31/2011 | 200.20 | 200.20 | 200.20 | 200.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/07/2011 | 149.66 | 149.66 | 149.66 | 149.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/08/2011 | 449.16 | 449.16 | 449.16 | 449.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2011 | 209.12 | 209.12 | 209.12 | 209.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/10/2011 | 124.49 | 124.49 | 124.49 | 124.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/11/2011 | 126.01 | 126.01 | 126.01 | 126.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/15/2011 | 386.29 | 386.29 | 386.29 | 386.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/15/2011 | 1,221.79 | 1,221.79 | 1,221.79 | 1,221.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/16/2011 | 155.18 | 155.18 | 155.18 | 155.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/17/2011 | 139.55 | 139.55 | 139.55 | 139.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/18/2011 | 145.67 | 145.67 | 145.67 | 145.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/14/2011 | 126.01 | 126.01 | 126.01 | 126.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2011 | 149.55 | 149.55 | 149.55 | 149.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/22/2011 | 437.70 | 437.70 | 437.70 | 437.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/25/2011 | 158.31 | 158.31 | 158.31 | 158.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/23/2011 | 145.60 | 145.60 | 145.60 | 145.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/28/2011 | 321.24 | 321.24 | 321.24 | 321.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/28/2011 | 1,639.85 | 1,639.85 | 1,639.85 | 1,639.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/29/2011 | 483.18 | 483.18 | 483.18 | 483.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/30/2011 | 171.09 | 171.09 | 171.09 | 171.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/01/2011 | 152.49 | 152.49 | 152.49 | 152.49 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/02/2011 | 155.19 | 155.19 | 155.19 | 155.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/09/2011 | 139.77 | 139.77 | 139.77 | 139.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/08/2011 | 136.73 | 136.73 | 136.73 | 136.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/05/2011 | 147.09 | 147.09 | 147.09 | 147.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/06/2011 | 437.65 | 437.65 | 437.65 | 437.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/07/2011 | 138.67 | 138.67 | 138.67 | 138.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/13/2011 | 415.31 | 415.31 | 415.31 | 415.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2011 | 146.25 | 146.25 | 146.25 | 146.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/15/2011 | 129.77 | 129.77 | 129.77 | 129.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/16/2011 | 132.52 | 132.52 | 132.52 | 132.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/12/2011 | 137.96 | 137.96 | 137.96 | 137.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/23/2011 | 135.39 | 135.39 | 135.39 | 135.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2011 | 133.73 | 133.73 | 133.73 | 133.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/20/2011 | 399.56 | 399.56 | 399.56 | 399.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/22/2011 | 138.82 | 138.82 | 138.82 | 138.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2011 | 129.18 | 129.18 | 129.18 | 129.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/27/2011 | 134.36 | 134.36 | 134.36 | 134.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2011 | 538.21 | 538.21 | 538.21 | 538.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2011 | 134.32 | 134.32 | 134.32 | 134.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2011 | 127.43 | 127.43 | 127.43 | 127.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2011 | 130.74 | 130.74 | 130.74 | 130.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/04/2012 | 514.94 | 514.94 | 514.94 | 514.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/05/2012 | 125.66 | 125.66 | 125.66 | 125.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/06/2012 | 121.68 | 121.68 | 121.68 | 121.68 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/11/2012 | 122.90 | 122.90 | 122.90 | 122.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/09/2012 | 138.08 | 138.08 | 138.08 | 138.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/12/2012 | 162.37 | 162.37 | 162.37 | 162.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/13/2012 | 126.21 | 126.21 | 126.21 | 126.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/10/2012 | 387.77 | 387.77 | 387.77 | 387.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/17/2012 | 143.31 | 143.31 | 143.31 | 143.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/18/2012 | 544.60 | 544.60 | 544.60 | 544.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/19/2012 | 145.51 | 145.51 | 145.51 | 145.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/20/2012 | 172.14 | 172.14 | 172.14 | 172.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/25/2012 | 148.76 | 148.76 | 148.76 | 148.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/24/2012 | 454.84 | 454.84 | 454.84 | 454.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/26/2012 | 109.58 | 109.58 | 109.58 | 109.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/26/2012 | 2,380.13 | 2,380.13 | 2,380.13 | 2,380.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/27/2012 | 136.64 | 136.64 | 136.64 | 136.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/27/2012 | 705.90 | 705.90 | 705.90 | 705.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/23/2012 | 152.80 | 152.80 | 152.80 | 152.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/03/2012 | 111.79 | 111.79 | 111.79 | 111.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/30/2012 | 104.92 | 104.92 | 104.92 | 104.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/31/2012 | 335.75 | 335.75 | 335.75 | 335.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/01/2012 | 118.99 | 118.99 | 118.99 | 118.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/02/2012 | 109.42 | 109.42 | 109.42 | 109.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/08/2012 | 123.38 | 123.38 | 123.38 | 123.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/09/2012 | 110.05 | 110.05 | 110.05 | 110.05 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/10/2012 | 114.06 | 114.06 | 114.06 | 114.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/06/2012 | 110.33 | 110.33 | 110.33 | 110.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/07/2012 | 331.68 | 331.68 | 331.68 | 331.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/13/2012 | 145.73 | 145.73 | 145.73 | 145.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/14/2012 | 337.32 | 337.32 | 337.32 | 337.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/15/2012 | 114.98 | 114.98 | 114.98 | 114.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/17/2012 | 110.98 | 110.98 | 110.98 | 110.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/16/2012 | 114.35 | 114.35 | 114.35 | 114.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/21/2012 | 164.17 | 164.17 | 164.17 | 164.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/22/2012 | 509.92 | 509.92 | 509.92 | 509.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/23/2012 | 117.19 | 117.19 | 117.19 | 117.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/24/2012 | 111.11 | 111.11 | 111.11 | 111.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/27/2012 | 126.03 | 126.03 | 126.03 | 126.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/28/2012 | 386.63 | 386.63 | 386.63 | 386.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/29/2012 | 137.56 | 137.56 | 137.56 | 137.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/01/2012 | 146.70 | 146.70 | 146.70 | 146.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/02/2012 | 125.64 | 125.64 | 125.64 | 125.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/05/2012 | 117.61 | 117.61 | 117.61 | 117.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/06/2012 | 349.70 | 349.70 | 349.70 | 349.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/07/2012 | 195.48 | 195.48 | 195.48 | 195.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/08/2012 | 93.81 | 93.81 | 93.81 | 93.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/09/2012 | 97.64 | 97.64 | 97.64 | 97.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/12/2012 | 104.42 | 104.42 | 104.42 | 104.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/13/2012 | 311.75 | 311.75 | 311.75 | 311.75 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/14/2012 | 100.95 | 100.95 | 100.95 | 100.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/15/2012 | 103.75 | 103.75 | 103.75 | 103.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/16/2012 | 60.91 | 60.91 | 60.91 | 60.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/20/2012 | 198.67 | 198.67 | 198.67 | 198.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/19/2012 | 63.87 | 63.87 | 63.87 | 63.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/21/2012 | 74.70 | 74.70 | 74.70 | 74.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/22/2012 | 74.02 | 74.02 | 74.02 | 74.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/22/2012 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/23/2012 | 77.59 | 77.59 | 77.59 | 77.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/30/2012 | 169.78 | 169.78 | 169.78 | 169.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/26/2012 | 136.22 | 136.22 | 136.22 | 136.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/27/2012 | 353.64 | 353.64 | 353.64 | 353.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/28/2012 | 116.59 | 116.59 | 116.59 | 116.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/29/2012 | 117.27 | 117.27 | 117.27 | 117.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/04/2012 | 136.58 | 136.58 | 136.58 | 136.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/05/2012 | 136.42 | 136.42 | 136.42 | 136.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/05/2012 | 2,228.09 | 2,228.09 | 2,228.09 | 2,228.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/02/2012 | 181.26 | 181.26 | 181.26 | 181.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/03/2012 | 468.34 | 468.34 | 468.34 | 468.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/09/2012 | 132.74 | 132.74 | 132.74 | 132.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/10/2012 | 556.07 | 556.07 | 556.07 | 556.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/11/2012 | 135.68 | 135.68 | 135.68 | 135.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/13/2012 | 159.34 | 159.34 | 159.34 | 159.34 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/12/2012 | 135.34 | 135.34 | 135.34 | 135.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/16/2012 | 138.41 | 138.41 | 138.41 | 138.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/17/2012 | 416.67 | 416.67 | 416.67 | 416.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/18/2012 | 136.58 | 136.58 | 136.58 | 136.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/19/2012 | 136.00 | 136.00 | 136.00 | 136.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/20/2012 | 134.80 | 134.80 | 134.80 | 134.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/27/2012 | 58.70 | 58.70 | 58.70 | 58.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/23/2012 | 62.76 | 62.76 | 62.76 | 62.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/24/2012 | 185.60 | 185.60 | 185.60 | 185.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/25/2012 | 60.89 | 60.89 | 60.89 | 60.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/26/2012 | 60.15 | 60.15 | 60.15 | 60.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/30/2012 | 58.79 | 58.79 | 58.79 | 58.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/02/2012 | 54.18 | 54.18 | 54.18 | 54.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/03/2012 | 55.90 | 55.90 | 55.90 | 55.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/04/2012 | 58.12 | 58.12 | 58.12 | 58.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/01/2012 | 179.01 | 179.01 | 179.01 | 179.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/07/2012 | 56.12 | 56.12 | 56.12 | 56.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/08/2012 | 169.83 | 169.83 | 169.83 | 169.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/09/2012 | 61.40 | 61.40 | 61.40 | 61.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/11/2012 | 60.28 | 60.28 | 60.28 | 60.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/10/2012 | 61.40 | 61.40 | 61.40 | 61.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/14/2012 | 56.45 | 56.45 | 56.45 | 56.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/15/2012 | 170.90 | 170.90 | 170.90 | 170.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/16/2012 | 57.67 | 57.67 | 57.67 | 57.67 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/17/2012 | 63.04 | 63.04 | 63.04 | 63.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/18/2012 | 60.72 | 60.72 | 60.72 | 60.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/25/2012 | 51.11 | 51.11 | 51.11 | 51.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/21/2012 | 60.99 | 60.99 | 60.99 | 60.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/22/2012 | 183.66 | 183.66 | 183.66 | 183.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/23/2012 | 58.42 | 58.42 | 58.42 | 58.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/24/2012 | 50.45 | 50.45 | 50.45 | 50.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/31/2012 | 51.92 | 51.92 | 51.92 | 51.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/01/2012 | 64.50 | 64.50 | 64.50 | 64.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/29/2012 | 57.33 | 57.33 | 57.33 | 57.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/30/2012 | 227.39 | 227.39 | 227.39 | 227.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/04/2012 | 55.70 | 55.70 | 55.70 | 55.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/05/2012 | 154.19 | 154.19 | 154.19 | 154.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/06/2012 | 49.35 | 49.35 | 49.35 | 49.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/07/2012 | 44.50 | 44.50 | 44.50 | 44.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/08/2012 | 45.01 | 45.01 | 45.01 | 45.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/12/2012 | 149.25 | 149.25 | 149.25 | 149.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/11/2012 | 49.16 | 49.16 | 49.16 | 49.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/13/2012 | 48.94 | 48.94 | 48.94 | 48.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/14/2012 | 113.07 | 113.07 | 113.07 | 113.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/15/2012 | 116.73 | 116.73 | 116.73 | 116.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/18/2012 | 116.63 | 116.63 | 116.63 | 116.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/19/2012 | 354.96 | 354.96 | 354.96 | 354.96 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/20/2012 | 121.61 | 121.61 | 121.61 | 121.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/21/2012 | 119.07 | 119.07 | 119.07 | 119.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/22/2012 | 116.03 | 116.03 | 116.03 | 116.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/25/2012 | 125.85 | 125.85 | 125.85 | 125.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/26/2012 | 377.47 | 377.47 | 377.47 | 377.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/27/2012 | 125.54 | 125.54 | 125.54 | 125.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/28/2012 | 125.91 | 125.91 | 125.91 | 125.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/29/2012 | 125.77 | 125.77 | 125.77 | 125.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/02/2012 | 94.86 | 94.86 | 94.86 | 94.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/03/2012 | 269.28 | 269.28 | 269.28 | 269.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/05/2012 | 87.52 | 87.52 | 87.52 | 87.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/06/2012 | 175.77 | 175.77 | 175.77 | 175.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2012 | 87.78 | 87.78 | 87.78 | 87.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/10/2012 | 300.90 | 300.90 | 300.90 | 300.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2012 | 2,312.50 | 2,312.50 | 2,312.50 | 2,312.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/12/2012 | 85.48 | 85.48 | 85.48 | 85.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/12/2012 | 175.52 | 175.52 | 175.52 | 175.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/13/2012 | 86.93 | 86.93 | 86.93 | 86.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/09/2012 | 87.24 | 87.24 | 87.24 | 87.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/20/2012 | 81.18 | 81.18 | 81.18 | 81.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/19/2012 | 93.57 | 93.57 | 93.57 | 93.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/16/2012 | 93.45 | 93.45 | 93.45 | 93.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/17/2012 | 281.36 | 281.36 | 281.36 | 281.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/18/2012 | 95.15 | 95.15 | 95.15 | 95.15 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/18/2012 | 1,185.97 | 1,185.97 | 1,185.97 | 1,185.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/24/2012 | 234.22 | 234.22 | 234.22 | 234.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/25/2012 | 79.30 | 79.30 | 79.30 | 79.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/26/2012 | 80.15 | 80.15 | 80.15 | 80.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/27/2012 | 81.38 | 81.38 | 81.38 | 81.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/23/2012 | 77.95 | 77.95 | 77.95 | 77.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/03/2012 | 65.53 | 65.53 | 65.53 | 65.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/30/2012 | 81.99 | 81.99 | 81.99 | 81.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/31/2012 | 245.91 | 245.91 | 245.91 | 245.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/02/2012 | 63.50 | 63.50 | 63.50 | 63.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/01/2012 | 100.51 | 100.51 | 100.51 | 100.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/06/2012 | 64.51 | 64.51 | 64.51 | 64.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/07/2012 | 202.60 | 202.60 | 202.60 | 202.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/08/2012 | 72.75 | 72.75 | 72.75 | 72.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/09/2012 | 75.33 | 75.33 | 75.33 | 75.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/10/2012 | 74.37 | 74.37 | 74.37 | 74.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/15/2012 | 73.86 | 73.86 | 73.86 | 73.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/17/2012 | 63.70 | 63.70 | 63.70 | 63.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/13/2012 | 75.08 | 75.08 | 75.08 | 75.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/14/2012 | 221.73 | 221.73 | 221.73 | 221.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/16/2012 | 76.91 | 76.91 | 76.91 | 76.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/20/2012 | 81.51 | 81.51 | 81.51 | 81.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/21/2012 | 247.05 | 247.05 | 247.05 | 247.05 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/22/2012 | 84.16 | 84.16 | 84.16 | 84.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/23/2012 | 73.51 | 73.51 | 73.51 | 73.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/24/2012 | 73.89 | 73.89 | 73.89 | 73.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/31/2012 | 78.62 | 78.62 | 78.62 | 78.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/27/2012 | 74.09 | 74.09 | 74.09 | 74.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/28/2012 | 222.18 | 222.18 | 222.18 | 222.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/30/2012 | 77.12 | 77.12 | 77.12 | 77.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/31/2012 | 1,968.75 | 1,968.75 | 1,968.75 | 1,968.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/29/2012 | 75.43 | 75.43 | 75.43 | 75.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/04/2012 | 79.48 | 79.48 | 79.48 | 79.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/05/2012 | 285.48 | 285.48 | 285.48 | 285.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/06/2012 | 69.38 | 69.38 | 69.38 | 69.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/07/2012 | 74.24 | 74.24 | 74.24 | 74.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/14/2012 | 66.18 | 66.18 | 66.18 | 66.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/12/2012 | 1,900.00 | 1,900.00 | 1,900.00 | 1,900.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/12/2012 | 71.61 | 71.61 | 71.61 | 71.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/13/2012 | 70.53 | 70.53 | 70.53 | 70.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/10/2012 | 70.10 | 70.10 | 70.10 | 70.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/10/2012 | 410.74 | 410.74 | 410.74 | 410.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/11/2012 | 210.35 | 210.35 | 210.35 | 210.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/17/2012 | 83.63 | 83.63 | 83.63 | 83.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/18/2012 | 243.35 | 243.35 | 243.35 | 243.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/19/2012 | 91.59 | 91.59 | 91.59 | 91.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/20/2012 | 84.48 | 84.48 | 84.48 | 84.48 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/21/2012 | 82.14 | 82.14 | 82.14 | 82.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/26/2012 | 85.54 | 85.54 | 85.54 | 85.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/25/2012 | 248.56 | 248.56 | 248.56 | 248.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/27/2012 | 83.79 | 83.79 | 83.79 | 83.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/28/2012 | 81.83 | 81.83 | 81.83 | 81.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/24/2012 | 82.67 | 82.67 | 82.67 | 82.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/01/2012 | 83.80 | 83.80 | 83.80 | 83.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/02/2012 | 243.80 | 243.80 | 243.80 | 243.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/03/2012 | 77.61 | 77.61 | 77.61 | 77.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/04/2012 | 78.43 | 78.43 | 78.43 | 78.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/04/2012 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/05/2012 | 68.84 | 68.84 | 68.84 | 68.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/08/2012 | 71.61 | 71.61 | 71.61 | 71.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/09/2012 | 208.31 | 208.31 | 208.31 | 208.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/10/2012 | 77.26 | 77.26 | 77.26 | 77.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/11/2012 | 80.84 | 80.84 | 80.84 | 80.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/12/2012 | 102.88 | 102.88 | 102.88 | 102.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/15/2012 | 103.10 | 103.10 | 103.10 | 103.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/16/2012 | 252.36 | 252.36 | 252.36 | 252.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/17/2012 | 60.26 | 60.26 | 60.26 | 60.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/18/2012 | 62.21 | 62.21 | 62.21 | 62.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/19/2012 | 63.08 | 63.08 | 63.08 | 63.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/23/2012 | 212.93 | 212.93 | 212.93 | 212.93 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/22/2012 | 64.72 | 64.72 | 64.72 | 64.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/24/2012 | 91.34 | 91.34 | 91.34 | 91.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/25/2012 | 86.73 | 86.73 | 86.73 | 86.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/26/2012 | 99.30 | 99.30 | 99.30 | 99.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/29/2012 | 100.06 | 100.06 | 100.06 | 100.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/30/2012 | 294.36 | 294.36 | 294.36 | 294.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/31/2012 | 99.14 | 99.14 | 99.14 | 99.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/01/2012 | 97.40 | 97.40 | 97.40 | 97.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/02/2012 | 84.41 | 84.41 | 84.41 | 84.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/07/2012 | 1,463.61 | 1,463.61 | 1,463.61 | 1,463.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/08/2012 | 82.26 | 82.26 | 82.26 | 82.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2012 | 83.89 | 83.89 | 83.89 | 83.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2012 | 2,567.43 | 2,567.43 | 2,567.43 | 2,567.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/06/2012 | 250.91 | 250.91 | 250.91 | 250.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/05/2012 | 82.76 | 82.76 | 82.76 | 82.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/07/2012 | 83.91 | 83.91 | 83.91 | 83.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/16/2012 | 101.32 | 101.32 | 101.32 | 101.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/12/2012 | 90.11 | 90.11 | 90.11 | 90.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/13/2012 | 269.82 | 269.82 | 269.82 | 269.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/15/2012 | 128.22 | 128.22 | 128.22 | 128.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/14/2012 | 90.36 | 90.36 | 90.36 | 90.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/19/2012 | 88.05 | 88.05 | 88.05 | 88.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/20/2012 | 270.79 | 270.79 | 270.79 | 270.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2012 | 98.19 | 98.19 | 98.19 | 98.19 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/23/2012 | 96.33 | 96.33 | 96.33 | 96.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/29/2012 | 96.21 | 96.21 | 96.21 | 96.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/30/2012 | 2,269.82 | 2,269.82 | 2,269.82 | 2,269.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/26/2012 | 193.42 | 193.42 | 193.42 | 193.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/27/2012 | 292.65 | 292.65 | 292.65 | 292.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/28/2012 | 98.65 | 98.65 | 98.65 | 98.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/30/2012 | 95.43 | 95.43 | 95.43 | 95.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/03/2012 | 98.54 | 98.54 | 98.54 | 98.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/04/2012 | 286.06 | 286.06 | 286.06 | 286.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/05/2012 | 64.47 | 64.47 | 64.47 | 64.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/06/2012 | 66.49 | 66.49 | 66.49 | 66.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/07/2012 | 68.24 | 68.24 | 68.24 | 68.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/07/2012 | 2,477.22 | 2,477.22 | 2,477.22 | 2,477.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/13/2012 | 69.01 | 69.01 | 69.01 | 69.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/10/2012 | 71.43 | 71.43 | 71.43 | 71.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/12/2012 | 73.32 | 73.32 | 73.32 | 73.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2012 | 42.07 | 42.07 | 42.07 | 42.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/11/2012 | 210.72 | 210.72 | 210.72 | 210.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/17/2012 | 44.00 | 44.00 | 44.00 | 44.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/18/2012 | 128.21 | 128.21 | 128.21 | 128.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2012 | 51.08 | 51.08 | 51.08 | 51.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/20/2012 | 39.37 | 39.37 | 39.37 | 39.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2012 | 41.25 | 41.25 | 41.25 | 41.25 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/26/2012 | 137.04 | 137.04 | 137.04 | 137.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2012 | 51.63 | 51.63 | 51.63 | 51.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/27/2012 | 93.01 | 93.01 | 93.01 | 93.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/24/2012 | 44.83 | 44.83 | 44.83 | 44.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2012 | 51.95 | 51.95 | 51.95 | 51.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2012 | 155.07 | 155.07 | 155.07 | 155.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/03/2013 | 90.22 | 90.22 | 90.22 | 90.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/04/2013 | 43.06 | 43.06 | 43.06 | 43.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/07/2013 | 39.21 | 39.21 | 39.21 | 39.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/08/2013 | 117.43 | 117.43 | 117.43 | 117.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/09/2013 | 42.56 | 42.56 | 42.56 | 42.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/11/2013 | 44.98 | 44.98 | 44.98 | 44.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/10/2013 | 42.88 | 42.88 | 42.88 | 42.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/14/2013 | 42.86 | 42.86 | 42.86 | 42.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/15/2013 | 127.66 | 127.66 | 127.66 | 127.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/16/2013 | 43.43 | 43.43 | 43.43 | 43.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/17/2013 | 46.05 | 46.05 | 46.05 | 46.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/18/2013 | 47.41 | 47.41 | 47.41 | 47.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/22/2013 | 56.00 | 56.00 | 56.00 | 56.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/23/2013 | 225.31 | 225.31 | 225.31 | 225.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/24/2013 | 46.34 | 46.34 | 46.34 | 46.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/25/2013 | 51.81 | 51.81 | 51.81 | 51.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/29/2013 | 155.60 | 155.60 | 155.60 | 155.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/30/2013 | 41.45 | 41.45 | 41.45 | 41.45 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/31/2013 | 42.09 | 42.09 | 42.09 | 42.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/01/2013 | 46.97 | 46.97 | 46.97 | 46.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/28/2013 | 53.34 | 53.34 | 53.34 | 53.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/08/2013 | 3,000.00 | 3,000.00 | 3,000.00 | 3,000.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/04/2013 | 38.53 | 38.53 | 38.53 | 38.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/05/2013 | 115.43 | 115.43 | 115.43 | 115.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/06/2013 | 38.21 | 38.21 | 38.21 | 38.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/08/2013 | 38.99 | 38.99 | 38.99 | 38.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/07/2013 | 38.43 | 38.43 | 38.43 | 38.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/11/2013 | 38.85 | 38.85 | 38.85 | 38.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/12/2013 | 117.91 | 117.91 | 117.91 | 117.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/13/2013 | 40.82 | 40.82 | 40.82 | 40.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/14/2013 | 40.16 | 40.16 | 40.16 | 40.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/15/2013 | 45.75 | 45.75 | 45.75 | 45.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/22/2013 | 49.89 | 49.89 | 49.89 | 49.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/19/2013 | 47.56 | 47.56 | 47.56 | 47.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/20/2013 | 190.94 | 190.94 | 190.94 | 190.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/21/2013 | 53.86 | 53.86 | 53.86 | 53.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/26/2013 | 147.92 | 147.92 | 147.92 | 147.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/27/2013 | 47.46 | 47.46 | 47.46 | 47.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/28/2013 | 46.71 | 46.71 | 46.71 | 46.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/01/2013 | 49.58 | 49.58 | 49.58 | 49.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/25/2013 | 49.67 | 49.67 | 49.67 | 49.67 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/25/2013 | 346.87 | 346.87 | 346.87 | 346.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/08/2013 | 55.50 | 55.50 | 55.50 | 55.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/04/2013 | 51.09 | 51.09 | 51.09 | 51.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/05/2013 | 148.45 | 148.45 | 148.45 | 148.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/07/2013 | 51.91 | 51.91 | 51.91 | 51.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/06/2013 | 51.37 | 51.37 | 51.37 | 51.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/11/2013 | 50.29 | 50.29 | 50.29 | 50.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/12/2013 | 150.56 | 150.56 | 150.56 | 150.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/13/2013 | 51.86 | 51.86 | 51.86 | 51.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/14/2013 | 60.33 | 60.33 | 60.33 | 60.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/15/2013 | 65.80 | 65.80 | 65.80 | 65.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/21/2013 | 64.47 | 64.47 | 64.47 | 64.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/18/2013 | 72.37 | 72.37 | 72.37 | 72.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/19/2013 | 214.04 | 214.04 | 214.04 | 214.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/22/2013 | 57.48 | 57.48 | 57.48 | 57.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/20/2013 | 73.79 | 73.79 | 73.79 | 73.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/25/2013 | 76.29 | 76.29 | 76.29 | 76.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/26/2013 | 389.68 | 389.68 | 389.68 | 389.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/27/2013 | 67.10 | 67.10 | 67.10 | 67.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/28/2013 | 56.91 | 56.91 | 56.91 | 56.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/05/2013 | 3,037.50 | 3,037.50 | 3,037.50 | 3,037.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/01/2013 | 83.20 | 83.20 | 83.20 | 83.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/02/2013 | 267.35 | 267.35 | 267.35 | 267.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/03/2013 | 61.13 | 61.13 | 61.13 | 61.13 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/05/2013 | 56.09 | 56.09 | 56.09 | 56.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/04/2013 | 54.57 | 54.57 | 54.57 | 54.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/08/2013 | 54.30 | 54.30 | 54.30 | 54.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/09/2013 | 167.01 | 167.01 | 167.01 | 167.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/10/2013 | 60.49 | 60.49 | 60.49 | 60.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/10/2013 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/11/2013 | 59.03 | 59.03 | 59.03 | 59.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/12/2013 | 56.92 | 56.92 | 56.92 | 56.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/18/2013 | 62.92 | 62.92 | 62.92 | 62.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/17/2013 | 62.35 | 62.35 | 62.35 | 62.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/19/2013 | 51.91 | 51.91 | 51.91 | 51.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/15/2013 | 55.65 | 55.65 | 55.65 | 55.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/16/2013 | 167.85 | 167.85 | 167.85 | 167.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/22/2013 | 54.92 | 54.92 | 54.92 | 54.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/23/2013 | 173.43 | 173.43 | 173.43 | 173.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/24/2013 | 86.87 | 86.87 | 86.87 | 86.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/25/2013 | 87.56 | 87.56 | 87.56 | 87.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/26/2013 | 90.31 | 90.31 | 90.31 | 90.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/26/2013 | 1,856.62 | 1,856.62 | 1,856.62 | 1,856.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/01/2013 | 98.34 | 98.34 | 98.34 | 98.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/30/2013 | 275.60 | 275.60 | 275.60 | 275.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/02/2013 | 78.47 | 78.47 | 78.47 | 78.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/03/2013 | 91.80 | 91.80 | 91.80 | 91.80 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/29/2013 | 88.03 | 88.03 | 88.03 | 88.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/06/2013 | 81.55 | 81.55 | 81.55 | 81.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/07/2013 | 236.09 | 236.09 | 236.09 | 236.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/07/2013 | 1,081.59 | 1,081.59 | 1,081.59 | 1,081.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/08/2013 | 85.90 | 85.90 | 85.90 | 85.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/09/2013 | 76.25 | 76.25 | 76.25 | 76.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/10/2013 | 70.59 | 70.59 | 70.59 | 70.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/13/2013 | 79.81 | 79.81 | 79.81 | 79.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/14/2013 | 232.74 | 232.74 | 232.74 | 232.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/15/2013 | 79.10 | 79.10 | 79.10 | 79.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/16/2013 | 75.50 | 75.50 | 75.50 | 75.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/17/2013 | 78.41 | 78.41 | 78.41 | 78.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/20/2013 | 81.90 | 81.90 | 81.90 | 81.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/21/2013 | 243.27 | 243.27 | 243.27 | 243.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/22/2013 | 80.64 | 80.64 | 80.64 | 80.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/23/2013 | 78.77 | 78.77 | 78.77 | 78.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/24/2013 | 80.80 | 80.80 | 80.80 | 80.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/29/2013 | 299.95 | 299.95 | 299.95 | 299.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/28/2013 | 75.17 | 75.17 | 75.17 | 75.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/30/2013 | 71.40 | 71.40 | 71.40 | 71.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/31/2013 | 60.59 | 60.59 | 60.59 | 60.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/03/2013 | 68.55 | 68.55 | 68.55 | 68.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/04/2013 | 208.94 | 208.94 | 208.94 | 208.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/05/2013 | 66.47 | 66.47 | 66.47 | 66.47 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/06/2013 | 65.00 | 65.00 | 65.00 | 65.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/07/2013 | 64.46 | 64.46 | 64.46 | 64.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/14/2013 | 56.35 | 56.35 | 56.35 | 56.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/12/2013 | 64.90 | 64.90 | 64.90 | 64.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/11/2013 | 190.84 | 190.84 | 190.84 | 190.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/13/2013 | 52.72 | 52.72 | 52.72 | 52.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/10/2013 | 64.05 | 64.05 | 64.05 | 64.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/17/2013 | 52.43 | 52.43 | 52.43 | 52.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/18/2013 | 152.61 | 152.61 | 152.61 | 152.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/19/2013 | 72.38 | 72.38 | 72.38 | 72.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/20/2013 | 49.41 | 49.41 | 49.41 | 49.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/21/2013 | 51.04 | 51.04 | 51.04 | 51.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/26/2013 | 52.38 | 52.38 | 52.38 | 52.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/25/2013 | 152.22 | 152.22 | 152.22 | 152.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/27/2013 | 50.81 | 50.81 | 50.81 | 50.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/28/2013 | 50.68 | 50.68 | 50.68 | 50.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/28/2013 | 2,125.00 | 2,125.00 | 2,125.00 | 2,125.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/24/2013 | 51.73 | 51.73 | 51.73 | 51.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/01/2013 | 53.27 | 53.27 | 53.27 | 53.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/02/2013 | 150.72 | 150.72 | 150.72 | 150.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/03/2013 | 95.40 | 95.40 | 95.40 | 95.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/05/2013 | 101.12 | 101.12 | 101.12 | 101.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2013 | 94.58 | 94.58 | 94.58 | 94.58 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/12/2013 | 94.50 | 94.50 | 94.50 | 94.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/08/2013 | 193.16 | 193.16 | 193.16 | 193.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/10/2013 | 108.37 | 108.37 | 108.37 | 108.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/09/2013 | 289.14 | 289.14 | 289.14 | 289.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/15/2013 | 98.69 | 98.69 | 98.69 | 98.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/16/2013 | 286.72 | 286.72 | 286.72 | 286.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/17/2013 | 100.08 | 100.08 | 100.08 | 100.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/18/2013 | 97.26 | 97.26 | 97.26 | 97.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/19/2013 | 95.59 | 95.59 | 95.59 | 95.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/24/2013 | 95.15 | 95.15 | 95.15 | 95.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/23/2013 | 284.87 | 284.87 | 284.87 | 284.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/25/2013 | 72.22 | 72.22 | 72.22 | 72.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/26/2013 | 72.56 | 72.56 | 72.56 | 72.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/22/2013 | 94.84 | 94.84 | 94.84 | 94.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/29/2013 | 77.53 | 77.53 | 77.53 | 77.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/30/2013 | 198.66 | 198.66 | 198.66 | 198.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/31/2013 | 61.97 | 61.97 | 61.97 | 61.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/01/2013 | 49.41 | 49.41 | 49.41 | 49.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/02/2013 | 59.05 | 59.05 | 59.05 | 59.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/08/2013 | 43.50 | 43.50 | 43.50 | 43.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/09/2013 | 42.23 | 42.23 | 42.23 | 42.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/05/2013 | 48.31 | 48.31 | 48.31 | 48.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/07/2013 | 42.78 | 42.78 | 42.78 | 42.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/06/2013 | 128.85 | 128.85 | 128.85 | 128.85 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/12/2013 | 42.52 | 42.52 | 42.52 | 42.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/12/2013 | 278.28 | 278.28 | 278.28 | 278.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/13/2013 | 127.97 | 127.97 | 127.97 | 127.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/14/2013 | 43.34 | 43.34 | 43.34 | 43.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/15/2013 | 35.33 | 35.33 | 35.33 | 35.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/16/2013 | 29.68 | 29.68 | 29.68 | 29.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/20/2013 | 102.45 | 102.45 | 102.45 | 102.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/19/2013 | 32.18 | 32.18 | 32.18 | 32.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/21/2013 | 34.43 | 34.43 | 34.43 | 34.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/22/2013 | 32.56 | 32.56 | 32.56 | 32.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/23/2013 | 31.94 | 31.94 | 31.94 | 31.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/26/2013 | 32.12 | 32.12 | 32.12 | 32.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/26/2013 | 1,650.00 | 1,650.00 | 1,650.00 | 1,650.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/27/2013 | 96.60 | 96.60 | 96.60 | 96.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/28/2013 | 31.98 | 31.98 | 31.98 | 31.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/29/2013 | 32.07 | 32.07 | 32.07 | 32.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/30/2013 | 31.81 | 31.81 | 31.81 | 31.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/03/2013 | 32.98 | 32.98 | 32.98 | 32.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/04/2013 | 119.97 | 119.97 | 119.97 | 119.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/05/2013 | 22.32 | 22.32 | 22.32 | 22.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/06/2013 | 25.22 | 25.22 | 25.22 | 25.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/09/2013 | 30.95 | 30.95 | 30.95 | 30.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/10/2013 | 89.30 | 89.30 | 89.30 | 89.30 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/11/2013 | 26.92 | 26.92 | 26.92 | 26.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/13/2013 | 27.46 | 27.46 | 27.46 | 27.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/12/2013 | 27.04 | 27.04 | 27.04 | 27.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/16/2013 | 27.62 | 27.62 | 27.62 | 27.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/17/2013 | 101.38 | 101.38 | 101.38 | 101.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/18/2013 | 45.43 | 45.43 | 45.43 | 45.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/19/2013 | 43.65 | 43.65 | 43.65 | 43.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/20/2013 | 42.76 | 42.76 | 42.76 | 42.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/27/2013 | 146.38 | 146.38 | 146.38 | 146.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/26/2013 | 1,237.27 | 1,237.27 | 1,237.27 | 1,237.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/23/2013 | 144.13 | 144.13 | 144.13 | 144.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/24/2013 | 431.68 | 431.68 | 431.68 | 431.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/25/2013 | 141.44 | 141.44 | 141.44 | 141.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/26/2013 | 146.60 | 146.60 | 146.60 | 146.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/01/2013 | 420.97 | 420.97 | 420.97 | 420.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/02/2013 | 135.08 | 135.08 | 135.08 | 135.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/03/2013 | 162.32 | 162.32 | 162.32 | 162.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/04/2013 | 157.40 | 157.40 | 157.40 | 157.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/30/2013 | 142.20 | 142.20 | 142.20 | 142.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/11/2013 | 16.18 | 16.18 | 16.18 | 16.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/07/2013 | 142.98 | 142.98 | 142.98 | 142.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/08/2013 | 380.85 | 380.85 | 380.85 | 380.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/10/2013 | 143.79 | 143.79 | 143.79 | 143.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/09/2013 | 123.54 | 123.54 | 123.54 | 123.54 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/14/2013 | 19.45 | 19.45 | 19.45 | 19.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/15/2013 | 60.04 | 60.04 | 60.04 | 60.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/16/2013 | 20.47 | 20.47 | 20.47 | 20.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/17/2013 | 128.97 | 128.97 | 128.97 | 128.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/18/2013 | 27.96 | 27.96 | 27.96 | 27.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/21/2013 | 17.89 | 17.89 | 17.89 | 17.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/22/2013 | 53.36 | 53.36 | 53.36 | 53.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/22/2013 | 8,960.00 | 8,960.00 | 8,960.00 | 8,960.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/24/2013 | 17.87 | 17.87 | 17.87 | 17.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/23/2013 | 18.48 | 18.48 | 18.48 | 18.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/24/2013 | 89,627.42 | 89,627.42 | 89,627.42 | 89,627.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/25/2013 | 18.71 | 18.71 | 18.71 | 18.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/23/2013 | 35,082.41 | 35,082.41 | 35,082.41 | 35,082.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/28/2013 | 22.24 | 22.24 | 22.24 | 22.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/29/2013 | 66.94 | 66.94 | 66.94 | 66.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/30/2013 | 24.28 | 24.28 | 24.28 | 24.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/31/2013 | 21.56 | 21.56 | 21.56 | 21.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/01/2013 | 123.46 | 123.46 | 123.46 | 123.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/05/2013 | 364.58 | 364.58 | 364.58 | 364.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/04/2013 | 124.37 | 124.37 | 124.37 | 124.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/06/2013 | 117.86 | 117.86 | 117.86 | 117.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/07/2013 | 116.70 | 116.70 | 116.70 | 116.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/08/2013 | 117.29 | 117.29 | 117.29 | 117.29 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/15/2013 | 102.34 | 102.34 | 102.34 | 102.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/11/2013 | 118.94 | 118.94 | 118.94 | 118.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/11/2013 | 53,184.10 | 53,184.10 | 53,184.10 | 53,184.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/12/2013 | 352.21 | 352.21 | 352.21 | 352.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/13/2013 | 125.27 | 125.27 | 125.27 | 125.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/14/2013 | 108.07 | 108.07 | 108.07 | 108.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/20/2013 | 98.58 | 98.58 | 98.58 | 98.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2013 | 97.32 | 97.32 | 97.32 | 97.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2013 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/22/2013 | 97.76 | 97.76 | 97.76 | 97.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/22/2013 | 13,126.83 | 13,126.83 | 13,126.83 | 13,126.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/18/2013 | 98.70 | 98.70 | 98.70 | 98.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/19/2013 | 296.28 | 296.28 | 296.28 | 296.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/27/2013 | 88.30 | 88.30 | 88.30 | 88.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/25/2013 | 100.27 | 100.27 | 100.27 | 100.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/26/2013 | 284.49 | 284.49 | 284.49 | 284.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/29/2013 | 85.75 | 85.75 | 85.75 | 85.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/29/2013 | 9,727.34 | 9,727.34 | 9,727.34 | 9,727.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/29/2013 | 21,894.33 | 21,894.33 | 21,894.33 | 21,894.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/25/2013 | 18,100.00 | 18,100.00 | 18,100.00 | 18,100.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/05/2013 | 69,150.34 | 69,150.34 | 69,150.34 | 69,150.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/02/2013 | 189.48 | 189.48 | 189.48 | 189.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/03/2013 | 280.46 | 280.46 | 280.46 | 280.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/04/2013 | 84.04 | 84.04 | 84.04 | 84.04 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/04/2013 | 14,463.83 | 14,463.83 | 14,463.83 | 14,463.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/06/2013 | 90.24 | 90.24 | 90.24 | 90.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/05/2013 | 98.75 | 98.75 | 98.75 | 98.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/09/2013 | 106.17 | 106.17 | 106.17 | 106.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/10/2013 | 267.34 | 267.34 | 267.34 | 267.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/11/2013 | 88.58 | 88.58 | 88.58 | 88.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/11/2013 | 78,419.05 | 78,419.05 | 78,419.05 | 78,419.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/12/2013 | 88.59 | 88.59 | 88.59 | 88.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/13/2013 | 87.89 | 87.89 | 87.89 | 87.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/13/2013 | 4,662.50 | 4,662.50 | 4,662.50 | 4,662.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/18/2013 | 121.93 | 121.93 | 121.93 | 121.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/17/2013 | 279.21 | 279.21 | 279.21 | 279.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2013 | 129.00 | 129.00 | 129.00 | 129.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/20/2013 | 120.57 | 120.57 | 120.57 | 120.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/16/2013 | 92.34 | 92.34 | 92.34 | 92.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/23/2013 | 136.56 | 136.56 | 136.56 | 136.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/24/2013 | 411.63 | 411.63 | 411.63 | 411.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/24/2013 | 90,000.00 | 90,000.00 | 90,000.00 | 90,000.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/26/2013 | 142.74 | 142.74 | 142.74 | 142.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/27/2013 | 287.13 | 287.13 | 287.13 | 287.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/02/2014 | 212.99 | 212.99 | 212.99 | 212.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/03/2014 | 270.92 | 270.92 | 270.92 | 270.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2013 | 412.39 | 412.39 | 412.39 | 412.39 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2013 | 1,123.88 | 1,123.88 | 1,123.88 | 1,123.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2013 | 68,970.49 | 68,970.49 | 68,970.49 | 68,970.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2013 | 140.69 | 140.69 | 140.69 | 140.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/10/2014 | 34,326.28 | 34,326.28 | 34,326.28 | 34,326.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/06/2014 | 134.84 | 134.84 | 134.84 | 134.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/07/2014 | 403.02 | 403.02 | 403.02 | 403.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/08/2014 | 126.03 | 126.03 | 126.03 | 126.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/09/2014 | 131.53 | 131.53 | 131.53 | 131.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/10/2014 | 127.07 | 127.07 | 127.07 | 127.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/09/2014 | 2,249.98 | 2,249.98 | 2,249.98 | 2,249.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/13/2014 | 123.11 | 123.11 | 123.11 | 123.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/14/2014 | 371.20 | 371.20 | 371.20 | 371.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/15/2014 | 133.32 | 133.32 | 133.32 | 133.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/16/2014 | 125.51 | 125.51 | 125.51 | 125.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/16/2014 | 8,611.13 | 8,611.13 | 8,611.13 | 8,611.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/17/2014 | 134.93 | 134.93 | 134.93 | 134.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/23/2014 | 17,875.00 | 17,875.00 | 17,875.00 | 17,875.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/24/2014 | 115.16 | 115.16 | 115.16 | 115.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/21/2014 | 4,643.61 | 4,643.61 | 4,643.61 | 4,643.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/23/2014 | 114.00 | 114.00 | 114.00 | 114.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/21/2014 | 118.91 | 118.91 | 118.91 | 118.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/22/2014 | 469.72 | 469.72 | 469.72 | 469.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/27/2014 | 118.80 | 118.80 | 118.80 | 118.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/28/2014 | 356.43 | 356.43 | 356.43 | 356.43 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/28/2014 | 10,113.67 | 10,113.67 | 10,113.67 | 10,113.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/29/2014 | 114.23 | 114.23 | 114.23 | 114.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/30/2014 | 110.74 | 110.74 | 110.74 | 110.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/31/2014 | 38,486.70 | 38,486.70 | 38,486.70 | 38,486.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/31/2014 | 111.52 | 111.52 | 111.52 | 111.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/03/2014 | 106.86 | 106.86 | 106.86 | 106.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/04/2014 | 338.85 | 338.85 | 338.85 | 338.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/05/2014 | 114.44 | 114.44 | 114.44 | 114.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/06/2014 | 115.83 | 115.83 | 115.83 | 115.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/07/2014 | 126.44 | 126.44 | 126.44 | 126.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/14/2014 | 7,520.73 | 7,520.73 | 7,520.73 | 7,520.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/12/2014 | 3,312.50 | 3,312.50 | 3,312.50 | 3,312.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/14/2014 | 124.85 | 124.85 | 124.85 | 124.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/13/2014 | 137.64 | 137.64 | 137.64 | 137.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/10/2014 | 117.31 | 117.31 | 117.31 | 117.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/11/2014 | 360.48 | 360.48 | 360.48 | 360.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/12/2014 | 121.25 | 121.25 | 121.25 | 121.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/18/2014 | 123.14 | 123.14 | 123.14 | 123.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/18/2014 | 13,406.25 | 13,406.25 | 13,406.25 | 13,406.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/19/2014 | 479.04 | 479.04 | 479.04 | 479.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/20/2014 | 121.08 | 121.08 | 121.08 | 121.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/21/2014 | 121.36 | 121.36 | 121.36 | 121.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/26/2014 | 110.66 | 110.66 | 110.66 | 110.66 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/24/2014 | 120.93 | 120.93 | 120.93 | 120.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/25/2014 | 1,650.00 | 1,650.00 | 1,650.00 | 1,650.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/26/2014 | 20,667.93 | 20,667.93 | 20,667.93 | 20,667.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/27/2014 | 110.14 | 110.14 | 110.14 | 110.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/27/2014 | 49,426.17 | 49,426.17 | 49,426.17 | 49,426.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/28/2014 | 116.29 | 116.29 | 116.29 | 116.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/28/2014 | 105,457.49 | 105,457.49 | 105,457.49 | 105,457.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/28/2014 | 23,498.46 | 23,498.46 | 23,498.46 | 23,498.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/25/2014 | 353.42 | 353.42 | 353.42 | 353.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/03/2014 | 189.45 | 189.45 | 189.45 | 189.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/06/2014 | 166.83 | 166.83 | 166.83 | 166.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/04/2014 | 438.37 | 438.37 | 438.37 | 438.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/07/2014 | 166.70 | 166.70 | 166.70 | 166.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/05/2014 | 165.83 | 165.83 | 165.83 | 165.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/10/2014 | 155.99 | 155.99 | 155.99 | 155.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/11/2014 | 388.99 | 388.99 | 388.99 | 388.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/12/2014 | 120.01 | 120.01 | 120.01 | 120.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/13/2014 | 137.07 | 137.07 | 137.07 | 137.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/14/2014 | 166.37 | 166.37 | 166.37 | 166.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/14/2014 | 10,425.46 | 10,425.46 | 10,425.46 | 10,425.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/18/2014 | 506.42 | 506.42 | 506.42 | 506.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/17/2014 | 168.29 | 168.29 | 168.29 | 168.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/19/2014 | 170.34 | 170.34 | 170.34 | 170.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/20/2014 | 231.32 | 231.32 | 231.32 | 231.32 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/21/2014 | 229.44 | 229.44 | 229.44 | 229.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/28/2014 | 206.36 | 206.36 | 206.36 | 206.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/24/2014 | 228.48 | 228.48 | 228.48 | 228.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/24/2014 | 12,348.18 | 12,348.18 | 12,348.18 | 12,348.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/25/2014 | 728.81 | 728.81 | 728.81 | 728.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/26/2014 | 234.45 | 234.45 | 234.45 | 234.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/27/2014 | 273.15 | 273.15 | 273.15 | 273.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/01/2014 | 567.77 | 567.77 | 567.77 | 567.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/02/2014 | 256.53 | 256.53 | 256.53 | 256.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/03/2014 | 207.06 | 207.06 | 207.06 | 207.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/04/2014 | 268.79 | 268.79 | 268.79 | 268.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/31/2014 | 184.38 | 184.38 | 184.38 | 184.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/31/2014 | 12,064.99 | 12,064.99 | 12,064.99 | 12,064.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/10/2014 | 204.75 | 204.75 | 204.75 | 204.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/07/2014 | 209.68 | 209.68 | 209.68 | 209.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/08/2014 | 627.60 | 627.60 | 627.60 | 627.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/09/2014 | 206.57 | 206.57 | 206.57 | 206.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/10/2014 | 10.74 | 10.74 | 10.74 | 10.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/11/2014 | 203.37 | 203.37 | 203.37 | 203.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/11/2014 | 75,764.03 | 75,764.03 | 75,764.03 | 75,764.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/08/2014 | 2,550.00 | 2,550.00 | 2,550.00 | 2,550.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/14/2014 | 206.52 | 206.52 | 206.52 | 206.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/14/2014 | 13,545.00 | 13,545.00 | 13,545.00 | 13,545.00 | 0.00 | 0.00 |



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|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/15/2014 | 622.82 | 622.82 | 622.82 | 622.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/16/2014 | 207.01 | 207.01 | 207.01 | 207.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/16/2014 | 86,395.25 | 86,395.25 | 86,395.25 | 86,395.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/17/2014 | 208.22 | 208.22 | 208.22 | 208.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/21/2014 | 14,371.27 | 14,371.27 | 14,371.27 | 14,371.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/22/2014 | 829.89 | 829.89 | 829.89 | 829.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/22/2014 | 6,400.00 | 6,400.00 | 6,400.00 | 6,400.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/23/2014 | 202.87 | 202.87 | 202.87 | 202.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/23/2014 | 22,759.34 | 22,759.34 | 22,759.34 | 22,759.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/24/2014 | 201.91 | 201.91 | 201.91 | 201.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/25/2014 | 205.50 | 205.50 | 205.50 | 205.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/21/2014 | 208.12 | 208.12 | 208.12 | 208.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/29/2014 | 25,747.26 | 25,747.26 | 25,747.26 | 25,747.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/29/2014 | 614.57 | 614.57 | 614.57 | 614.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/30/2014 | 225.79 | 225.79 | 225.79 | 225.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/01/2014 | 204.27 | 204.27 | 204.27 | 204.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/02/2014 | 247.50 | 247.50 | 247.50 | 247.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/28/2014 | 204.57 | 204.57 | 204.57 | 204.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/09/2014 | 203.33 | 203.33 | 203.33 | 203.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/08/2014 | 200.30 | 200.30 | 200.30 | 200.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/05/2014 | 198.41 | 198.41 | 198.41 | 198.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/05/2014 | 2,712.50 | 2,712.50 | 2,712.50 | 2,712.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/06/2014 | 596.01 | 596.01 | 596.01 | 596.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/06/2014 | 562.50 | 562.50 | 562.50 | 562.50 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/07/2014 | 200.33 | 200.33 | 200.33 | 200.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/13/2014 | 636.09 | 636.09 | 636.09 | 636.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/14/2014 | 189.29 | 189.29 | 189.29 | 189.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/14/2014 | 4,347.50 | 4,347.50 | 4,347.50 | 4,347.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/15/2014 | 206.42 | 206.42 | 206.42 | 206.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/16/2014 | 197.51 | 197.51 | 197.51 | 197.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/12/2014 | 202.94 | 202.94 | 202.94 | 202.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/21/2014 | 196.39 | 196.39 | 196.39 | 196.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/19/2014 | 214.05 | 214.05 | 214.05 | 214.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/20/2014 | 4,136.60 | 4,136.60 | 4,136.60 | 4,136.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/21/2014 | 23,366.06 | 23,366.06 | 23,366.06 | 23,366.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/22/2014 | 210.65 | 210.65 | 210.65 | 210.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/23/2014 | 196.19 | 196.19 | 196.19 | 196.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/20/2014 | 599.52 | 599.52 | 599.52 | 599.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/27/2014 | 203.34 | 203.34 | 203.34 | 203.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/28/2014 | 814.63 | 814.63 | 814.63 | 814.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/29/2014 | 202.47 | 202.47 | 202.47 | 202.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/30/2014 | 195.18 | 195.18 | 195.18 | 195.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/30/2014 | 2,282.50 | 2,282.50 | 2,282.50 | 2,282.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/02/2014 | 199.46 | 199.46 | 199.46 | 199.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/03/2014 | 633.01 | 633.01 | 633.01 | 633.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/04/2014 | 200.90 | 200.90 | 200.90 | 200.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/05/2014 | 222.14 | 222.14 | 222.14 | 222.14 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/06/2014 | 207.81 | 207.81 | 207.81 | 207.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/06/2014 | 35,237.78 | 35,237.78 | 35,237.78 | 35,237.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/12/2014 | 19,188.47 | 19,188.47 | 19,188.47 | 19,188.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/09/2014 | 203.02 | 203.02 | 203.02 | 203.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/09/2014 | 109,179.82 | 109,179.82 | 109,179.82 | 109,179.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/10/2014 | 608.30 | 608.30 | 608.30 | 608.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/12/2014 | 202.89 | 202.89 | 202.89 | 202.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/13/2014 | 210.00 | 210.00 | 210.00 | 210.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/11/2014 | 202.06 | 202.06 | 202.06 | 202.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/16/2014 | 206.43 | 206.43 | 206.43 | 206.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/17/2014 | 619.67 | 619.67 | 619.67 | 619.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/18/2014 | 210.94 | 210.94 | 210.94 | 210.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/19/2014 | 205.65 | 205.65 | 205.65 | 205.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/20/2014 | 203.56 | 203.56 | 203.56 | 203.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/26/2014 | 205.53 | 205.53 | 205.53 | 205.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/26/2014 | 1,357.54 | 1,357.54 | 1,357.54 | 1,357.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/27/2014 | 205.35 | 205.35 | 205.35 | 205.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/24/2014 | 17,996.66 | 17,996.66 | 17,996.66 | 17,996.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/24/2014 | 606.63 | 606.63 | 606.63 | 606.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/25/2014 | 212.07 | 212.07 | 212.07 | 212.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/23/2014 | 203.71 | 203.71 | 203.71 | 203.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/23/2014 | 3,684.72 | 3,684.72 | 3,684.72 | 3,684.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/30/2014 | 188.70 | 188.70 | 188.70 | 188.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/30/2014 | 11,835.00 | 11,835.00 | 11,835.00 | 11,835.00 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/01/2014 | 566.12 | 566.12 | 566.12 | 566.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/03/2014 | 186.05 | 186.05 | 186.05 | 186.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/02/2014 | 195.85 | 195.85 | 195.85 | 195.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/07/2014 | 224.20 | 224.20 | 224.20 | 224.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/08/2014 | 792.06 | 792.06 | 792.06 | 792.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/09/2014 | 196.03 | 196.03 | 196.03 | 196.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/09/2014 | 44,075.63 | 44,075.63 | 44,075.63 | 44,075.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/10/2014 | 196.26 | 196.26 | 196.26 | 196.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2014 | 192.25 | 192.25 | 192.25 | 192.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2014 | 60,502.56 | 60,502.56 | 60,502.56 | 60,502.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/15/2014 | 14,925.00 | 14,925.00 | 14,925.00 | 14,925.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/17/2014 | 194.92 | 194.92 | 194.92 | 194.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/18/2014 | 195.44 | 195.44 | 195.44 | 195.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/18/2014 | 41,217.58 | 41,217.58 | 41,217.58 | 41,217.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/15/2014 | 585.57 | 585.57 | 585.57 | 585.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/16/2014 | 196.63 | 196.63 | 196.63 | 196.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/14/2014 | 195.80 | 195.80 | 195.80 | 195.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/14/2014 | 65,671.97 | 65,671.97 | 65,671.97 | 65,671.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/24/2014 | 167.02 | 167.02 | 167.02 | 167.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/21/2014 | 188.76 | 188.76 | 188.76 | 188.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/21/2014 | 803.51 | 803.51 | 803.51 | 803.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/22/2014 | 564.97 | 564.97 | 564.97 | 564.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/23/2014 | 199.98 | 199.98 | 199.98 | 199.98 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/25/2014 | 161.32 | 161.32 | 161.32 | 161.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/22/2014 | 12,126.56 | 12,126.56 | 12,126.56 | 12,126.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/01/2014 | 177.86 | 177.86 | 177.86 | 177.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/28/2014 | 158.54 | 158.54 | 158.54 | 158.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/28/2014 | 5,989.05 | 5,989.05 | 5,989.05 | 5,989.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/29/2014 | 492.74 | 492.74 | 492.74 | 492.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/30/2014 | 178.29 | 178.29 | 178.29 | 178.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/30/2014 | 16,386.64 | 16,386.64 | 16,386.64 | 16,386.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/31/2014 | 166.50 | 166.50 | 166.50 | 166.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/31/2014 | 217.93 | 217.93 | 217.93 | 217.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/06/2014 | 172.79 | 172.79 | 172.79 | 172.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/06/2014 | 22,125.00 | 22,125.00 | 22,125.00 | 22,125.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/07/2014 | 170.80 | 170.80 | 170.80 | 170.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/08/2014 | 170.88 | 170.88 | 170.88 | 170.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/04/2014 | 187.22 | 187.22 | 187.22 | 187.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/05/2014 | 524.37 | 524.37 | 524.37 | 524.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/14/2014 | 174.37 | 174.37 | 174.37 | 174.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/11/2014 | 173.99 | 173.99 | 173.99 | 173.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/12/2014 | 521.09 | 521.09 | 521.09 | 521.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/13/2014 | 71,476.07 | 71,476.07 | 71,476.07 | 71,476.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/14/2014 | 2,330.41 | 2,330.41 | 2,330.41 | 2,330.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/15/2014 | 180.29 | 180.29 | 180.29 | 180.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/13/2014 | 173.78 | 173.78 | 173.78 | 173.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/18/2014 | 182.15 | 182.15 | 182.15 | 182.15 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/19/2014 | 536.77 | 536.77 | 536.77 | 536.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/20/2014 | 171.56 | 171.56 | 171.56 | 171.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/20/2014 | 77,368.54 | 77,368.54 | 77,368.54 | 77,368.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/21/2014 | 175.85 | 175.85 | 175.85 | 175.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/22/2014 | 174.86 | 174.86 | 174.86 | 174.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/25/2014 | 174.18 | 174.18 | 174.18 | 174.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/25/2014 | 4,158.23 | 4,158.23 | 4,158.23 | 4,158.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/26/2014 | 520.47 | 520.47 | 520.47 | 520.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/26/2014 | 23,918.88 | 23,918.88 | 23,918.88 | 23,918.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/27/2014 | 175.69 | 175.69 | 175.69 | 175.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/28/2014 | 173.90 | 173.90 | 173.90 | 173.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/29/2014 | 172.13 | 172.13 | 172.13 | 172.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/29/2014 | 17,621.02 | 17,621.02 | 17,621.02 | 17,621.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/05/2014 | 172.25 | 172.25 | 172.25 | 172.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/02/2014 | 173.39 | 173.39 | 173.39 | 173.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/04/2014 | 230.38 | 230.38 | 230.38 | 230.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/03/2014 | 698.43 | 698.43 | 698.43 | 698.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/08/2014 | 173.36 | 173.36 | 173.36 | 173.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/09/2014 | 519.57 | 519.57 | 519.57 | 519.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/10/2014 | 173.02 | 173.02 | 173.02 | 173.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/11/2014 | 172.39 | 172.39 | 172.39 | 172.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/12/2014 | 174.09 | 174.09 | 174.09 | 174.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/12/2014 | 63,900.56 | 63,900.56 | 63,900.56 | 63,900.56 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/18/2014 | 169.94 | 169.94 | 169.94 | 169.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/18/2014 | 20,968.72 | 20,968.72 | 20,968.72 | 20,968.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/19/2014 | 167.05 | 167.05 | 167.05 | 167.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/16/2014 | 44,045.28 | 44,045.28 | 44,045.28 | 44,045.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/16/2014 | 519.43 | 519.43 | 519.43 | 519.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/17/2014 | 168.40 | 168.40 | 168.40 | 168.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/15/2014 | 175.57 | 175.57 | 175.57 | 175.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/15/2014 | 92,572.29 | 92,572.29 | 92,572.29 | 92,572.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/25/2014 | 163.98 | 163.98 | 163.98 | 163.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/22/2014 | 156.48 | 156.48 | 156.48 | 156.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/22/2014 | 9,712.49 | 9,712.49 | 9,712.49 | 9,712.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/23/2014 | 470.08 | 470.08 | 470.08 | 470.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/24/2014 | 15,468.76 | 15,468.76 | 15,468.76 | 15,468.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/26/2014 | 160.48 | 160.48 | 160.48 | 160.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/24/2014 | 162.25 | 162.25 | 162.25 | 162.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/29/2014 | 160.27 | 160.27 | 160.27 | 160.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/30/2014 | 477.94 | 477.94 | 477.94 | 477.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/01/2014 | 145.49 | 145.49 | 145.49 | 145.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/02/2014 | 158.15 | 158.15 | 158.15 | 158.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/03/2014 | 154.17 | 154.17 | 154.17 | 154.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/08/2014 | 94,286.57 | 94,286.57 | 94,286.57 | 94,286.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/10/2014 | 185.39 | 185.39 | 185.39 | 185.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/10/2014 | 10.74 | 10.74 | 10.74 | 10.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/08/2014 | 161.70 | 161.70 | 161.70 | 161.70 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/09/2014 | 162.02 | 162.02 | 162.02 | 162.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/06/2014 | 160.45 | 160.45 | 160.45 | 160.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/07/2014 | 525.52 | 525.52 | 525.52 | 525.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/13/2014 | 167.29 | 167.29 | 167.29 | 167.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/14/2014 | 501.82 | 501.82 | 501.82 | 501.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/15/2014 | 168.28 | 168.28 | 168.28 | 168.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/16/2014 | 165.02 | 165.02 | 165.02 | 165.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/17/2014 | 5,375.00 | 5,375.00 | 5,375.00 | 5,375.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/17/2014 | 162.65 | 162.65 | 162.65 | 162.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/20/2014 | 165.25 | 165.25 | 165.25 | 165.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/20/2014 | 13,539.24 | 13,539.24 | 13,539.24 | 13,539.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/21/2014 | 481.91 | 481.91 | 481.91 | 481.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/21/2014 | 1,547.13 | 1,547.13 | 1,547.13 | 1,547.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/22/2014 | 156.57 | 156.57 | 156.57 | 156.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/22/2014 | 43,279.81 | 43,279.81 | 43,279.81 | 43,279.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/23/2014 | 159.21 | 159.21 | 159.21 | 159.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/24/2014 | 157.58 | 157.58 | 157.58 | 157.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/24/2014 | 7,130.56 | 7,130.56 | 7,130.56 | 7,130.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/29/2014 | 176.38 | 176.38 | 176.38 | 176.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/29/2014 | 5,387.60 | 5,387.60 | 5,387.60 | 5,387.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/30/2014 | 159.64 | 159.64 | 159.64 | 159.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/30/2014 | 8,776.90 | 8,776.90 | 8,776.90 | 8,776.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/31/2014 | 158.74 | 158.74 | 158.74 | 158.74 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/28/2014 | 474.40 | 474.40 | 474.40 | 474.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/27/2014 | 158.60 | 158.60 | 158.60 | 158.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/28/2014 | 13,812.46 | 13,812.46 | 13,812.46 | 13,812.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/06/2014 | 162.72 | 162.72 | 162.72 | 162.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/03/2014 | 172.30 | 172.30 | 172.30 | 172.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/05/2014 | 197.63 | 197.63 | 197.63 | 197.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/07/2014 | 165.29 | 165.29 | 165.29 | 165.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/04/2014 | 513.60 | 513.60 | 513.60 | 513.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/10/2014 | 166.98 | 166.98 | 166.98 | 166.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/10/2014 | 4,455.00 | 4,455.00 | 4,455.00 | 4,455.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/11/2014 | 499.30 | 499.30 | 499.30 | 499.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/12/2014 | 163.77 | 163.77 | 163.77 | 163.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/13/2014 | 166.12 | 166.12 | 166.12 | 166.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/13/2014 | 68,001.40 | 68,001.40 | 68,001.40 | 68,001.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/14/2014 | 165.53 | 165.53 | 165.53 | 165.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/17/2014 | 204.50 | 204.50 | 204.50 | 204.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/18/2014 | 487.52 | 487.52 | 487.52 | 487.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/19/2014 | 159.01 | 159.01 | 159.01 | 159.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/19/2014 | 62,328.47 | 62,328.47 | 62,328.47 | 62,328.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/20/2014 | 160.87 | 160.87 | 160.87 | 160.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/20/2014 | 10,383.60 | 10,383.60 | 10,383.60 | 10,383.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2014 | 161.54 | 161.54 | 161.54 | 161.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2014 | 3,356.87 | 3,356.87 | 3,356.87 | 3,356.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/25/2014 | 25,226.29 | 25,226.29 | 25,226.29 | 25,226.29 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/24/2014 | 157.78 | 157.78 | 157.78 | 157.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/25/2014 | 472.26 | 472.26 | 472.26 | 472.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/26/2014 | 155.44 | 155.44 | 155.44 | 155.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/26/2014 | 1,026.34 | 1,026.34 | 1,026.34 | 1,026.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/27/2014 | 158.30 | 158.30 | 158.30 | 158.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/24/2014 | 67,467.51 | 67,467.51 | 67,467.51 | 67,467.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/05/2014 | 155.69 | 155.69 | 155.69 | 155.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/04/2014 | 10,824.99 | 10,824.99 | 10,824.99 | 10,824.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/01/2014 | 305.93 | 305.93 | 305.93 | 305.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/02/2014 | 453.58 | 453.58 | 453.58 | 453.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/03/2014 | 153.13 | 153.13 | 153.13 | 153.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/03/2014 | 107,561.06 | 107,561.06 | 107,561.06 | 107,561.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/04/2014 | 155.13 | 155.13 | 155.13 | 155.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/09/2014 | 462.44 | 462.44 | 462.44 | 462.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/09/2014 | 2,450.00 | 2,450.00 | 2,450.00 | 2,450.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/10/2014 | 153.70 | 153.70 | 153.70 | 153.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/11/2014 | 148.91 | 148.91 | 148.91 | 148.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/12/2014 | 160.81 | 160.81 | 160.81 | 160.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/08/2014 | 154.41 | 154.41 | 154.41 | 154.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/17/2014 | 177.20 | 177.20 | 177.20 | 177.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/15/2014 | 162.23 | 162.23 | 162.23 | 162.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/16/2014 | 107,560.54 | 107,560.54 | 107,560.54 | 107,560.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/18/2014 | 181.67 | 181.67 | 181.67 | 181.67 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/18/2014 | 5,039.46 | 5,039.46 | 5,039.46 | 5,039.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2014 | 126.07 | 126.07 | 126.07 | 126.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/16/2014 | 496.10 | 496.10 | 496.10 | 496.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/26/2014 | 178.53 | 178.53 | 178.53 | 178.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/22/2014 | 187.70 | 187.70 | 187.70 | 187.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/23/2014 | 577.13 | 577.13 | 577.13 | 577.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/23/2014 | 4,375.00 | 4,375.00 | 4,375.00 | 4,375.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/24/2014 | 183.52 | 183.52 | 183.52 | 183.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2014 | 7,378.91 | 7,378.91 | 7,378.91 | 7,378.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2014 | 162.31 | 162.31 | 162.31 | 162.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/02/2015 | 176.70 | 176.70 | 176.70 | 176.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2014 | 541.29 | 541.29 | 541.29 | 541.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2014 | 358.74 | 358.74 | 358.74 | 358.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/09/2015 | 183.37 | 183.37 | 183.37 | 183.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/05/2015 | 352.09 | 352.09 | 352.09 | 352.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/06/2015 | 525.85 | 525.85 | 525.85 | 525.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/07/2015 | 169.85 | 169.85 | 169.85 | 169.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/07/2015 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/08/2015 | 35,845.00 | 35,845.00 | 35,845.00 | 35,845.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/09/2015 | 12,992.17 | 12,992.17 | 12,992.17 | 12,992.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/08/2015 | 175.63 | 175.63 | 175.63 | 175.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/16/2015 | 178.43 | 178.43 | 178.43 | 178.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/12/2015 | 174.32 | 174.32 | 174.32 | 174.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/12/2015 | 101,116.67 | 101,116.67 | 101,116.67 | 101,116.67 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/13/2015 | 523.06 | 523.06 | 523.06 | 523.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/14/2015 | 184.78 | 184.78 | 184.78 | 184.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/15/2015 | 197.20 | 197.20 | 197.20 | 197.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/15/2015 | 110,155.49 | 110,155.49 | 110,155.49 | 110,155.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/22/2015 | 170.67 | 170.67 | 170.67 | 170.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/23/2015 | 188.46 | 188.46 | 188.46 | 188.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/21/2015 | 766.76 | 766.76 | 766.76 | 766.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/20/2015 | 191.44 | 191.44 | 191.44 | 191.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/26/2015 | 203.53 | 203.53 | 203.53 | 203.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/27/2015 | 605.34 | 605.34 | 605.34 | 605.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/28/2015 | 197.24 | 197.24 | 197.24 | 197.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/29/2015 | 196.95 | 196.95 | 196.95 | 196.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/30/2015 | 188.60 | 188.60 | 188.60 | 188.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/04/2015 | 168.38 | 168.38 | 168.38 | 168.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/03/2015 | 563.01 | 563.01 | 563.01 | 563.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/05/2015 | 217.76 | 217.76 | 217.76 | 217.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/05/2015 | 61,877.96 | 61,877.96 | 61,877.96 | 61,877.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/06/2015 | 169.95 | 169.95 | 169.95 | 169.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/02/2015 | 196.40 | 196.40 | 196.40 | 196.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/09/2015 | 179.05 | 179.05 | 179.05 | 179.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/10/2015 | 530.34 | 530.34 | 530.34 | 530.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/11/2015 | 173.01 | 173.01 | 173.01 | 173.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/12/2015 | 184.15 | 184.15 | 184.15 | 184.15 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/13/2015 | 177.48 | 177.48 | 177.48 | 177.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/18/2015 | 705.34 | 705.34 | 705.34 | 705.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/19/2015 | 175.96 | 175.96 | 175.96 | 175.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/20/2015 | 162.64 | 162.64 | 162.64 | 162.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/16/2015 | 177.19 | 177.19 | 177.19 | 177.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/27/2015 | 225.71 | 225.71 | 225.71 | 225.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/23/2015 | 166.17 | 166.17 | 166.17 | 166.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/24/2015 | 499.27 | 499.27 | 499.27 | 499.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/25/2015 | 251.75 | 251.75 | 251.75 | 251.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/25/2015 | 254.07 | 254.07 | 254.07 | 254.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/26/2015 | 20,338.55 | 20,338.55 | 20,338.55 | 20,338.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/27/2015 | 4,578.31 | 4,578.31 | 4,578.31 | 4,578.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/26/2015 | 166.95 | 166.95 | 166.95 | 166.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/02/2015 | 215.65 | 215.65 | 215.65 | 215.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/03/2015 | 605.07 | 605.07 | 605.07 | 605.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/04/2015 | 181.47 | 181.47 | 181.47 | 181.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/05/2015 | 182.80 | 182.80 | 182.80 | 182.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/06/2015 | 181.79 | 181.79 | 181.79 | 181.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/12/2015 | 183.24 | 183.24 | 183.24 | 183.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/12/2015 | 79,312.91 | 79,312.91 | 79,312.91 | 79,312.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/13/2015 | 181.11 | 181.11 | 181.11 | 181.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/11/2015 | 180.62 | 180.62 | 180.62 | 180.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/10/2015 | 4,787.12 | 4,787.12 | 4,787.12 | 4,787.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/11/2015 | 33,883.22 | 33,883.22 | 33,883.22 | 33,883.22 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/09/2015 | 183.80 | 183.80 | 183.80 | 183.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/10/2015 | 555.87 | 555.87 | 555.87 | 555.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/19/2015 | 184.57 | 184.57 | 184.57 | 184.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/16/2015 | 188.64 | 188.64 | 188.64 | 188.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/17/2015 | 554.01 | 554.01 | 554.01 | 554.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/17/2015 | 35,238.53 | 35,238.53 | 35,238.53 | 35,238.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/18/2015 | 99,965.98 | 99,965.98 | 99,965.98 | 99,965.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/20/2015 | 182.50 | 182.50 | 182.50 | 182.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/18/2015 | 182.99 | 182.99 | 182.99 | 182.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/23/2015 | 185.44 | 185.44 | 185.44 | 185.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/23/2015 | 104,338.26 | 104,338.26 | 104,338.26 | 104,338.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/24/2015 | 541.97 | 541.97 | 541.97 | 541.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/24/2015 | 5,243.79 | 5,243.79 | 5,243.79 | 5,243.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/25/2015 | 180.71 | 180.71 | 180.71 | 180.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/25/2015 | 13,500.00 | 13,500.00 | 13,500.00 | 13,500.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/26/2015 | 179.14 | 179.14 | 179.14 | 179.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/27/2015 | 8,051.25 | 8,051.25 | 8,051.25 | 8,051.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/26/2015 | 1,514.39 | 1,514.39 | 1,514.39 | 1,514.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/27/2015 | 185.11 | 185.11 | 185.11 | 185.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/30/2015 | 181.82 | 181.82 | 181.82 | 181.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/30/2015 | 59,922.25 | 59,922.25 | 59,922.25 | 59,922.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/31/2015 | 538.34 | 538.34 | 538.34 | 538.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/31/2015 | 26,551.00 | 26,551.00 | 26,551.00 | 26,551.00 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/01/2015 | 184.52 | 184.52 | 184.52 | 184.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/02/2015 | 285.93 | 285.93 | 285.93 | 285.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/03/2015 | 160.25 | 160.25 | 160.25 | 160.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/07/2015 | 37,428.15 | 37,428.15 | 37,428.15 | 37,428.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/07/2015 | 648.54 | 648.54 | 648.54 | 648.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/08/2015 | 171.67 | 171.67 | 171.67 | 171.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/08/2015 | 14,511.61 | 14,511.61 | 14,511.61 | 14,511.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/09/2015 | 165.97 | 165.97 | 165.97 | 165.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/09/2015 | 94,325.74 | 94,325.74 | 94,325.74 | 94,325.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/10/2015 | 178.56 | 178.56 | 178.56 | 178.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/17/2015 | 171.00 | 171.00 | 171.00 | 171.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/16/2015 | 175.50 | 175.50 | 175.50 | 175.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/13/2015 | 170.49 | 170.49 | 170.49 | 170.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/14/2015 | 511.75 | 511.75 | 511.75 | 511.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/15/2015 | 170.71 | 170.71 | 170.71 | 170.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/20/2015 | 14,447.72 | 14,447.72 | 14,447.72 | 14,447.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/21/2015 | 502.73 | 502.73 | 502.73 | 502.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/22/2015 | 163.44 | 163.44 | 163.44 | 163.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/22/2015 | 22,145.89 | 22,145.89 | 22,145.89 | 22,145.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/23/2015 | 169.58 | 169.58 | 169.58 | 169.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/24/2015 | 157.14 | 157.14 | 157.14 | 157.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/20/2015 | 167.41 | 167.41 | 167.41 | 167.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/29/2015 | 163.53 | 163.53 | 163.53 | 163.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/28/2015 | 475.61 | 475.61 | 475.61 | 475.61 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/30/2015 | 184.56 | 184.56 | 184.56 | 184.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/30/2015 | 95,464.63 | 95,464.63 | 95,464.63 | 95,464.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/01/2015 | 166.37 | 166.37 | 166.37 | 166.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/27/2015 | 157.92 | 157.92 | 157.92 | 157.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/08/2015 | 161.45 | 161.45 | 161.45 | 161.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/04/2015 | 161.42 | 161.42 | 161.42 | 161.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/05/2015 | 487.34 | 487.34 | 487.34 | 487.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/06/2015 | 176.60 | 176.60 | 176.60 | 176.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/07/2015 | 150.44 | 150.44 | 150.44 | 150.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/07/2015 | 12,037.91 | 12,037.91 | 12,037.91 | 12,037.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/11/2015 | 154.38 | 154.38 | 154.38 | 154.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/12/2015 | 463.92 | 463.92 | 463.92 | 463.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/13/2015 | 155.52 | 155.52 | 155.52 | 155.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/14/2015 | 166.59 | 166.59 | 166.59 | 166.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/15/2015 | 155.47 | 155.47 | 155.47 | 155.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/15/2015 | 22,333.54 | 22,333.54 | 22,333.54 | 22,333.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/22/2015 | 170.42 | 170.42 | 170.42 | 170.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/18/2015 | 151.84 | 151.84 | 151.84 | 151.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/19/2015 | 452.95 | 452.95 | 452.95 | 452.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/21/2015 | 152.23 | 152.23 | 152.23 | 152.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/20/2015 | 146.01 | 146.01 | 146.01 | 146.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/26/2015 | 149.44 | 149.44 | 149.44 | 149.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/27/2015 | 598.83 | 598.83 | 598.83 | 598.83 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/28/2015 | 143.76 | 143.76 | 143.76 | 143.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/29/2015 | 141.95 | 141.95 | 141.95 | 141.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/29/2015 | 75,351.14 | 75,351.14 | 75,351.14 | 75,351.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/04/2015 | 23,574.53 | 23,574.53 | 23,574.53 | 23,574.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/05/2015 | 162.26 | 162.26 | 162.26 | 162.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/03/2015 | 44,151.40 | 44,151.40 | 44,151.40 | 44,151.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/03/2015 | 154.85 | 154.85 | 154.85 | 154.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/04/2015 | 158.34 | 158.34 | 158.34 | 158.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/01/2015 | 149.37 | 149.37 | 149.37 | 149.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/02/2015 | 484.86 | 484.86 | 484.86 | 484.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/02/2015 | 108,956.53 | 108,956.53 | 108,956.53 | 108,956.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/08/2015 | 161.67 | 161.67 | 161.67 | 161.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/09/2015 | 534.57 | 534.57 | 534.57 | 534.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/10/2015 | 163.16 | 163.16 | 163.16 | 163.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/11/2015 | 162.56 | 162.56 | 162.56 | 162.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/12/2015 | 80,951.02 | 80,951.02 | 80,951.02 | 80,951.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/12/2015 | 163.78 | 163.78 | 163.78 | 163.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/15/2015 | 168.98 | 168.98 | 168.98 | 168.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/16/2015 | 491.94 | 491.94 | 491.94 | 491.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/17/2015 | 164.61 | 164.61 | 164.61 | 164.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/18/2015 | 163.93 | 163.93 | 163.93 | 163.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/18/2015 | 5,040.56 | 5,040.56 | 5,040.56 | 5,040.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/19/2015 | 168.63 | 168.63 | 168.63 | 168.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/19/2015 | 379.57 | 379.57 | 379.57 | 379.57 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/23/2015 | 5,061.93 | 5,061.93 | 5,061.93 | 5,061.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/25/2015 | 160.72 | 160.72 | 160.72 | 160.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/25/2015 | 675.00 | 675.00 | 675.00 | 675.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/26/2015 | 159.13 | 159.13 | 159.13 | 159.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/26/2015 | 1,043.21 | 1,043.21 | 1,043.21 | 1,043.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/23/2015 | 484.49 | 484.49 | 484.49 | 484.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/24/2015 | 163.21 | 163.21 | 163.21 | 163.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/22/2015 | 162.57 | 162.57 | 162.57 | 162.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/22/2015 | 94,000.59 | 94,000.59 | 94,000.59 | 94,000.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/03/2015 | 152.05 | 152.05 | 152.05 | 152.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/29/2015 | 174.00 | 174.00 | 174.00 | 174.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/30/2015 | 517.24 | 517.24 | 517.24 | 517.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/02/2015 | 153.56 | 153.56 | 153.56 | 153.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/01/2015 | 166.37 | 166.37 | 166.37 | 166.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/07/2015 | 602.22 | 602.22 | 602.22 | 602.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/08/2015 | 155.82 | 155.82 | 155.82 | 155.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/09/2015 | 156.83 | 156.83 | 156.83 | 156.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/10/2015 | 155.35 | 155.35 | 155.35 | 155.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2015 | 160.39 | 160.39 | 160.39 | 160.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/17/2015 | 161.04 | 161.04 | 161.04 | 161.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/16/2015 | 162.39 | 162.39 | 162.39 | 162.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/14/2015 | 475.24 | 475.24 | 475.24 | 475.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/14/2015 | 73,362.37 | 73,362.37 | 73,362.37 | 73,362.37 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/15/2015 | 160.93 | 160.93 | 160.93 | 160.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/20/2015 | 15,651.03 | 15,651.03 | 15,651.03 | 15,651.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/21/2015 | 483.10 | 483.10 | 483.10 | 483.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/22/2015 | 153.94 | 153.94 | 153.94 | 153.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/23/2015 | 151.61 | 151.61 | 151.61 | 151.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/24/2015 | 144.91 | 144.91 | 144.91 | 144.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/20/2015 | 176.06 | 176.06 | 176.06 | 176.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/29/2015 | 153.15 | 153.15 | 153.15 | 153.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/27/2015 | 151.57 | 151.57 | 151.57 | 151.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/28/2015 | 461.26 | 461.26 | 461.26 | 461.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/30/2015 | 153.36 | 153.36 | 153.36 | 153.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/31/2015 | 170.76 | 170.76 | 170.76 | 170.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/27/2015 | 11,162.69 | 11,162.69 | 11,162.69 | 11,162.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/03/2015 | 152.58 | 152.58 | 152.58 | 152.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/04/2015 | 469.38 | 469.38 | 469.38 | 469.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/05/2015 | 151.28 | 151.28 | 151.28 | 151.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/05/2015 | 32,876.94 | 32,876.94 | 32,876.94 | 32,876.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/06/2015 | 149.49 | 149.49 | 149.49 | 149.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/07/2015 | 149.46 | 149.46 | 149.46 | 149.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/10/2015 | 143.23 | 143.23 | 143.23 | 143.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/11/2015 | 435.25 | 435.25 | 435.25 | 435.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/11/2015 | 7,585.84 | 7,585.84 | 7,585.84 | 7,585.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/12/2015 | 159.23 | 159.23 | 159.23 | 159.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/12/2015 | 23,401.01 | 23,401.01 | 23,401.01 | 23,401.01 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/13/2015 | 148.02 | 148.02 | 148.02 | 148.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/13/2015 | 70,134.44 | 70,134.44 | 70,134.44 | 70,134.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/14/2015 | 161.35 | 161.35 | 161.35 | 161.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/19/2015 | 145.95 | 145.95 | 145.95 | 145.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/17/2015 | 149.62 | 149.62 | 149.62 | 149.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/18/2015 | 462.88 | 462.88 | 462.88 | 462.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/20/2015 | 150.99 | 150.99 | 150.99 | 150.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/20/2015 | 29.86 | 29.86 | 29.86 | 29.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/21/2015 | 144.30 | 144.30 | 144.30 | 144.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/17/2015 | 6,061.67 | 6,061.67 | 6,061.67 | 6,061.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/28/2015 | 132.15 | 132.15 | 132.15 | 132.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/27/2015 | 148.53 | 148.53 | 148.53 | 148.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/26/2015 | 17,444.02 | 17,444.02 | 17,444.02 | 17,444.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/27/2015 | 1,820.00 | 1,820.00 | 1,820.00 | 1,820.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/24/2015 | 140.89 | 140.89 | 140.89 | 140.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/24/2015 | 9,200.84 | 9,200.84 | 9,200.84 | 9,200.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/25/2015 | 426.71 | 426.71 | 426.71 | 426.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/25/2015 | 1,650.00 | 1,650.00 | 1,650.00 | 1,650.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/26/2015 | 142.63 | 142.63 | 142.63 | 142.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/31/2015 | 122.12 | 122.12 | 122.12 | 122.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/31/2015 | 7,040.00 | 7,040.00 | 7,040.00 | 7,040.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/01/2015 | 395.96 | 395.96 | 395.96 | 395.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/02/2015 | 167.37 | 167.37 | 167.37 | 167.37 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/03/2015 | 131.25 | 131.25 | 131.25 | 131.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/04/2015 | 89.83 | 89.83 | 89.83 | 89.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/08/2015 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/08/2015 | 153.04 | 153.04 | 153.04 | 153.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/09/2015 | 471.33 | 471.33 | 471.33 | 471.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/09/2015 | 4,785.00 | 4,785.00 | 4,785.00 | 4,785.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/10/2015 | 123.61 | 123.61 | 123.61 | 123.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/11/2015 | 122.53 | 122.53 | 122.53 | 122.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/11/2015 | 10,355.00 | 10,355.00 | 10,355.00 | 10,355.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/18/2015 | 138.71 | 138.71 | 138.71 | 138.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/17/2015 | 131.23 | 131.23 | 131.23 | 131.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/16/2015 | 33,205.44 | 33,205.44 | 33,205.44 | 33,205.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/14/2015 | 123.79 | 123.79 | 123.79 | 123.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/14/2015 | 41,237.40 | 41,237.40 | 41,237.40 | 41,237.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/15/2015 | 382.73 | 382.73 | 382.73 | 382.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/16/2015 | 121.83 | 121.83 | 121.83 | 121.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/21/2015 | 153.65 | 153.65 | 153.65 | 153.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/21/2015 | 52,599.14 | 52,599.14 | 52,599.14 | 52,599.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/22/2015 | 412.55 | 412.55 | 412.55 | 412.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/22/2015 | 7,100.00 | 7,100.00 | 7,100.00 | 7,100.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/23/2015 | 146.43 | 146.43 | 146.43 | 146.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/24/2015 | 134.61 | 134.61 | 134.61 | 134.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/25/2015 | 132.85 | 132.85 | 132.85 | 132.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/30/2015 | 195.39 | 195.39 | 195.39 | 195.39 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/01/2015 | 146.87 | 146.87 | 146.87 | 146.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/02/2015 | 142.74 | 142.74 | 142.74 | 142.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/29/2015 | 406.97 | 406.97 | 406.97 | 406.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/29/2015 | 4,386.69 | 4,386.69 | 4,386.69 | 4,386.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/28/2015 | 135.80 | 135.80 | 135.80 | 135.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/07/2015 | 143.39 | 143.39 | 143.39 | 143.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/05/2015 | 139.37 | 139.37 | 139.37 | 139.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/05/2015 | 93,895.21 | 93,895.21 | 93,895.21 | 93,895.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/06/2015 | 59,007.55 | 59,007.55 | 59,007.55 | 59,007.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/08/2015 | 141.02 | 141.02 | 141.02 | 141.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/08/2015 | 2,256.25 | 2,256.25 | 2,256.25 | 2,256.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/09/2015 | 138.74 | 138.74 | 138.74 | 138.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/06/2015 | 418.47 | 418.47 | 418.47 | 418.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/16/2015 | 147.12 | 147.12 | 147.12 | 147.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/15/2015 | 143.45 | 143.45 | 143.45 | 143.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/12/2015 | 170.50 | 170.50 | 170.50 | 170.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/13/2015 | 431.66 | 431.66 | 431.66 | 431.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/14/2015 | 148.00 | 148.00 | 148.00 | 148.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/19/2015 | 155.47 | 155.47 | 155.47 | 155.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/19/2015 | 88,693.50 | 88,693.50 | 88,693.50 | 88,693.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/20/2015 | 436.51 | 436.51 | 436.51 | 436.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/21/2015 | 139.25 | 139.25 | 139.25 | 139.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/22/2015 | 136.22 | 136.22 | 136.22 | 136.22 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/23/2015 | 136.59 | 136.59 | 136.59 | 136.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/30/2015 | 418.45 | 418.45 | 418.45 | 418.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/26/2015 | 3,977.50 | 3,977.50 | 3,977.50 | 3,977.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/26/2015 | 133.55 | 133.55 | 133.55 | 133.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/27/2015 | 401.18 | 401.18 | 401.18 | 401.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/27/2015 | 12,708.58 | 12,708.58 | 12,708.58 | 12,708.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/28/2015 | 136.92 | 136.92 | 136.92 | 136.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/28/2015 | 97,123.43 | 97,123.43 | 97,123.43 | 97,123.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/29/2015 | 140.42 | 140.42 | 140.42 | 140.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/30/2015 | 138.87 | 138.87 | 138.87 | 138.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/03/2015 | 399.65 | 399.65 | 399.65 | 399.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/04/2015 | 133.24 | 133.24 | 133.24 | 133.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/05/2015 | 131.51 | 131.51 | 131.51 | 131.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/05/2015 | 1,998.00 | 1,998.00 | 1,998.00 | 1,998.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/06/2015 | 129.76 | 129.76 | 129.76 | 129.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/02/2015 | 129.82 | 129.82 | 129.82 | 129.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/11/2015 | 126.95 | 126.95 | 126.95 | 126.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2015 | 127.64 | 127.64 | 127.64 | 127.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2015 | 11,870.00 | 11,870.00 | 11,870.00 | 11,870.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/10/2015 | 16,921.25 | 16,921.25 | 16,921.25 | 16,921.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/11/2015 | 24,179.54 | 24,179.54 | 24,179.54 | 24,179.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/12/2015 | 126.20 | 126.20 | 126.20 | 126.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/13/2015 | 131.10 | 131.10 | 131.10 | 131.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/13/2015 | 57,282.34 | 57,282.34 | 57,282.34 | 57,282.34 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/10/2015 | 383.46 | 383.46 | 383.46 | 383.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/17/2015 | 384.65 | 384.65 | 384.65 | 384.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/16/2015 | 131.15 | 131.15 | 131.15 | 131.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/16/2015 | 1,030.59 | 1,030.59 | 1,030.59 | 1,030.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/18/2015 | 126.65 | 126.65 | 126.65 | 126.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/19/2015 | 124.87 | 124.87 | 124.87 | 124.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/20/2015 | 125.97 | 125.97 | 125.97 | 125.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/25/2015 | 9,665.12 | 9,665.12 | 9,665.12 | 9,665.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/23/2015 | 124.74 | 124.74 | 124.74 | 124.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/23/2015 | 1,753.33 | 1,753.33 | 1,753.33 | 1,753.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/25/2015 | 124.41 | 124.41 | 124.41 | 124.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/26/2015 | 131.08 | 131.08 | 131.08 | 131.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/26/2015 | 2,713.99 | 2,713.99 | 2,713.99 | 2,713.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/24/2015 | 375.17 | 375.17 | 375.17 | 375.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/04/2015 | 117.28 | 117.28 | 117.28 | 117.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/02/2015 | 115.47 | 115.47 | 115.47 | 115.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/03/2015 | 10,191.75 | 10,191.75 | 10,191.75 | 10,191.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/03/2015 | 114.37 | 114.37 | 114.37 | 114.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/30/2015 | 251.73 | 251.73 | 251.73 | 251.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/30/2015 | 10,379.99 | 10,379.99 | 10,379.99 | 10,379.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/30/2015 | 24,993.12 | 24,993.12 | 24,993.12 | 24,993.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/01/2015 | 380.29 | 380.29 | 380.29 | 380.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/07/2015 | 127.08 | 127.08 | 127.08 | 127.08 | 0.00 | 0.00 |



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## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/08/2015 | 361.87 | 361.87 | 361.87 | 361.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/09/2015 | 119.74 | 119.74 | 119.74 | 119.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/10/2015 | 130.83 | 130.83 | 130.83 | 130.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/11/2015 | 143.28 | 143.28 | 143.28 | 143.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/11/2015 | 63,282.51 | 63,282.51 | 63,282.51 | 63,282.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/17/2015 | 87,949.26 | 87,949.26 | 87,949.26 | 87,949.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/18/2015 | 206.35 | 206.35 | 206.35 | 206.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/17/2015 | 200.51 | 200.51 | 200.51 | 200.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/16/2015 | 22,485.92 | 22,485.92 | 22,485.92 | 22,485.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/16/2015 | 190.84 | 190.84 | 190.84 | 190.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/15/2015 | 420.56 | 420.56 | 420.56 | 420.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2015 | 137.42 | 137.42 | 137.42 | 137.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/18/2015 | 26,532.74 | 26,532.74 | 26,532.74 | 26,532.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/22/2015 | 686.68 | 686.68 | 686.68 | 686.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2015 | 225.20 | 225.20 | 225.20 | 225.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/23/2015 | 227.77 | 227.77 | 227.77 | 227.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/24/2015 | 269.33 | 269.33 | 269.33 | 269.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/22/2015 | 5,253.33 | 5,253.33 | 5,253.33 | 5,253.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2015 | 22,699.33 | 22,699.33 | 22,699.33 | 22,699.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2015 | 722.88 | 722.88 | 722.88 | 722.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2015 | 6,182.88 | 6,182.88 | 6,182.88 | 6,182.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2015 | 260.96 | 260.96 | 260.96 | 260.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2015 | 1,820.00 | 1,820.00 | 1,820.00 | 1,820.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2015 | 1,033.34 | 1,033.34 | 1,033.34 | 1,033.34 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2015 | 675.00 | 675.00 | 675.00 | 675.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2015 | 260.48 | 260.48 | 260.48 | 260.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2015 | 270.47 | 270.47 | 270.47 | 270.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/08/2016 | 244.90 | 244.90 | 244.90 | 244.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/08/2016 | 20,125.00 | 20,125.00 | 20,125.00 | 20,125.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/07/2016 | 248.57 | 248.57 | 248.57 | 248.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/06/2016 | 56,870.77 | 56,870.77 | 56,870.77 | 56,870.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/06/2016 | 254.79 | 254.79 | 254.79 | 254.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/04/2016 | 273.51 | 273.51 | 273.51 | 273.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/05/2016 | 1,049.30 | 1,049.30 | 1,049.30 | 1,049.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/15/2016 | 264.33 | 264.33 | 264.33 | 264.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/14/2016 | 10,002.22 | 10,002.22 | 10,002.22 | 10,002.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/14/2016 | 243.95 | 243.95 | 243.95 | 243.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/13/2016 | 257.40 | 257.40 | 257.40 | 257.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/12/2016 | 764.89 | 764.89 | 764.89 | 764.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/11/2016 | 252.68 | 252.68 | 252.68 | 252.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/19/2016 | 276.46 | 276.46 | 276.46 | 276.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/22/2016 | 296.13 | 296.13 | 296.13 | 296.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/20/2016 | 1,122.96 | 1,122.96 | 1,122.96 | 1,122.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/21/2016 | 286.83 | 286.83 | 286.83 | 286.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/29/2016 | 314.87 | 314.87 | 314.87 | 314.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/28/2016 | 313.43 | 313.43 | 313.43 | 313.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/27/2016 | 308.28 | 308.28 | 308.28 | 308.28 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/26/2016 | 19,016.56 | 19,016.56 | 19,016.56 | 19,016.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/26/2016 | 903.87 | 903.87 | 903.87 | 903.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/25/2016 | 300.00 | 300.00 | 300.00 | 300.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/01/2016 | 325.67 | 325.67 | 325.67 | 325.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/05/2016 | 27,905.54 | 27,905.54 | 27,905.54 | 27,905.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/05/2016 | 323.98 | 323.98 | 323.98 | 323.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/04/2016 | 18,602.88 | 18,602.88 | 18,602.88 | 18,602.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/04/2016 | 333.34 | 333.34 | 333.34 | 333.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/03/2016 | 36,109.92 | 36,109.92 | 36,109.92 | 36,109.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/02/2016 | 996.25 | 996.25 | 996.25 | 996.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/03/2016 | 328.22 | 328.22 | 328.22 | 328.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/12/2016 | 15,317.97 | 15,317.97 | 15,317.97 | 15,317.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/12/2016 | 330.52 | 330.52 | 330.52 | 330.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/11/2016 | 66,353.87 | 66,353.87 | 66,353.87 | 66,353.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/11/2016 | 328.54 | 328.54 | 328.54 | 328.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/10/2016 | 322.84 | 322.84 | 322.84 | 322.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/09/2016 | 20,995.83 | 20,995.83 | 20,995.83 | 20,995.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/09/2016 | 975.30 | 975.30 | 975.30 | 975.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/08/2016 | 322.83 | 322.83 | 322.83 | 322.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/08/2016 | 10,727.48 | 10,727.48 | 10,727.48 | 10,727.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/18/2016 | 328.97 | 328.97 | 328.97 | 328.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/19/2016 | 331.22 | 331.22 | 331.22 | 331.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/17/2016 | 1,316.99 | 1,316.99 | 1,316.99 | 1,316.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/16/2016 | 355.71 | 355.71 | 355.71 | 355.71 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/26/2016 | 328.13 | 328.13 | 328.13 | 328.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/25/2016 | 14,194.50 | 14,194.50 | 14,194.50 | 14,194.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/25/2016 | 356.31 | 356.31 | 356.31 | 356.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/24/2016 | 353.43 | 353.43 | 353.43 | 353.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/23/2016 | 3,018.75 | 3,018.75 | 3,018.75 | 3,018.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/23/2016 | 1,016.26 | 1,016.26 | 1,016.26 | 1,016.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/22/2016 | 335.37 | 335.37 | 335.37 | 335.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/29/2016 | 318.68 | 318.68 | 318.68 | 318.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/01/2016 | 1,071.68 | 1,071.68 | 1,071.68 | 1,071.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/29/2016 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/29/2016 | 1,350.00 | 1,350.00 | 1,350.00 | 1,350.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/04/2016 | 304.55 | 304.55 | 304.55 | 304.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/03/2016 | 298.30 | 298.30 | 298.30 | 298.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/02/2016 | 210.52 | 210.52 | 210.52 | 210.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/10/2016 | 297.71 | 297.71 | 297.71 | 297.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/11/2016 | 295.35 | 295.35 | 295.35 | 295.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/09/2016 | 299.87 | 299.87 | 299.87 | 299.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/08/2016 | 14,798.25 | 14,798.25 | 14,798.25 | 14,798.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/08/2016 | 921.68 | 921.68 | 921.68 | 921.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/07/2016 | 303.67 | 303.67 | 303.67 | 303.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/14/2016 | 293.07 | 293.07 | 293.07 | 293.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/18/2016 | 4,825.59 | 4,825.59 | 4,825.59 | 4,825.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/18/2016 | 311.54 | 311.54 | 311.54 | 311.54 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/17/2016 | 308.86 | 308.86 | 308.86 | 308.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/16/2016 | 86,121.65 | 86,121.65 | 86,121.65 | 86,121.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/16/2016 | 324.00 | 324.00 | 324.00 | 324.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/15/2016 | 7,806.25 | 7,806.25 | 7,806.25 | 7,806.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/15/2016 | 875.58 | 875.58 | 875.58 | 875.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/14/2016 | 39,826.05 | 39,826.05 | 39,826.05 | 39,826.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/21/2016 | 77,161.43 | 77,161.43 | 77,161.43 | 77,161.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/22/2016 | 921.83 | 921.83 | 921.83 | 921.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/24/2016 | 310.50 | 310.50 | 310.50 | 310.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/23/2016 | 298.95 | 298.95 | 298.95 | 298.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/22/2016 | 91,729.77 | 91,729.77 | 91,729.77 | 91,729.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/21/2016 | 312.39 | 312.39 | 312.39 | 312.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/29/2016 | 1,251.44 | 1,251.44 | 1,251.44 | 1,251.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/01/2016 | 351.58 | 351.58 | 351.58 | 351.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/31/2016 | 10,506.25 | 10,506.25 | 10,506.25 | 10,506.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/28/2016 | 313.02 | 313.02 | 313.02 | 313.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/31/2016 | 303.71 | 303.71 | 303.71 | 303.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/30/2016 | 323.82 | 323.82 | 323.82 | 323.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/08/2016 | 304.22 | 304.22 | 304.22 | 304.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/04/2016 | 333.76 | 333.76 | 333.76 | 333.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/05/2016 | 964.01 | 964.01 | 964.01 | 964.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/05/2016 | 36,078.66 | 36,078.66 | 36,078.66 | 36,078.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/06/2016 | 310.22 | 310.22 | 310.22 | 310.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/06/2016 | 35,824.64 | 35,824.64 | 35,824.64 | 35,824.64 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/07/2016 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/08/2016 | 31,578.87 | 31,578.87 | 31,578.87 | 31,578.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/07/2016 | 308.17 | 308.17 | 308.17 | 308.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/11/2016 | 301.04 | 301.04 | 301.04 | 301.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/15/2016 | 4,531.25 | 4,531.25 | 4,531.25 | 4,531.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/15/2016 | 333.93 | 333.93 | 333.93 | 333.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/14/2016 | 336.66 | 336.66 | 336.66 | 336.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/13/2016 | 333.16 | 333.16 | 333.16 | 333.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/12/2016 | 928.92 | 928.92 | 928.92 | 928.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/21/2016 | 495.13 | 495.13 | 495.13 | 495.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/22/2016 | 4,250.00 | 4,250.00 | 4,250.00 | 4,250.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/21/2016 | 23,931.09 | 23,931.09 | 23,931.09 | 23,931.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/20/2016 | 41,460.93 | 41,460.93 | 41,460.93 | 41,460.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/20/2016 | 349.91 | 349.91 | 349.91 | 349.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/19/2016 | 894.78 | 894.78 | 894.78 | 894.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/18/2016 | 349.59 | 349.59 | 349.59 | 349.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/22/2016 | 353.26 | 353.26 | 353.26 | 353.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/26/2016 | 12,083.48 | 12,083.48 | 12,083.48 | 12,083.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/25/2016 | 51,499.06 | 51,499.06 | 51,499.06 | 51,499.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/28/2016 | 361.62 | 361.62 | 361.62 | 361.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/27/2016 | 112,844.19 | 112,844.19 | 112,844.19 | 112,844.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/27/2016 | 373.84 | 373.84 | 373.84 | 373.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/26/2016 | 1,097.78 | 1,097.78 | 1,097.78 | 1,097.78 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/25/2016 | 355.94 | 355.94 | 355.94 | 355.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/29/2016 | 358.85 | 358.85 | 358.85 | 358.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/29/2016 | 65,456.56 | 65,456.56 | 65,456.56 | 65,456.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/28/2016 | 46,994.08 | 46,994.08 | 46,994.08 | 46,994.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/06/2016 | 347.07 | 347.07 | 347.07 | 347.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/05/2016 | 347.21 | 347.21 | 347.21 | 347.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/04/2016 | 266.71 | 266.71 | 266.71 | 266.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/04/2016 | 346.95 | 346.95 | 346.95 | 346.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/03/2016 | 1,047.81 | 1,047.81 | 1,047.81 | 1,047.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/02/2016 | 347.92 | 347.92 | 347.92 | 347.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/10/2016 | 3,847.50 | 3,847.50 | 3,847.50 | 3,847.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/13/2016 | 372.94 | 372.94 | 372.94 | 372.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/11/2016 | 353.85 | 353.85 | 353.85 | 353.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/10/2016 | 1,117.10 | 1,117.10 | 1,117.10 | 1,117.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/09/2016 | 351.87 | 351.87 | 351.87 | 351.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/12/2016 | 349.42 | 349.42 | 349.42 | 349.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/19/2016 | 377.93 | 377.93 | 377.93 | 377.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/18/2016 | 375.10 | 375.10 | 375.10 | 375.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/17/2016 | 56,270.35 | 56,270.35 | 56,270.35 | 56,270.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/17/2016 | 1,122.16 | 1,122.16 | 1,122.16 | 1,122.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/16/2016 | 39,972.39 | 39,972.39 | 39,972.39 | 39,972.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/16/2016 | 377.54 | 377.54 | 377.54 | 377.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/20/2016 | 364.24 | 364.24 | 364.24 | 364.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/27/2016 | 356.19 | 356.19 | 356.19 | 356.19 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/26/2016 | 570.21 | 570.21 | 570.21 | 570.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/26/2016 | 359.50 | 359.50 | 359.50 | 359.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/25/2016 | 355.46 | 355.46 | 355.46 | 355.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/24/2016 | 22,155.38 | 22,155.38 | 22,155.38 | 22,155.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/24/2016 | 1,070.34 | 1,070.34 | 1,070.34 | 1,070.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/23/2016 | 180.49 | 180.49 | 180.49 | 180.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/23/2016 | 355.50 | 355.50 | 355.50 | 355.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/31/2016 | 358.35 | 358.35 | 358.35 | 358.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/03/2016 | 91,491.21 | 91,491.21 | 91,491.21 | 91,491.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/03/2016 | 368.09 | 368.09 | 368.09 | 368.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/02/2016 | 327.47 | 327.47 | 327.47 | 327.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/01/2016 | 1,423.60 | 1,423.60 | 1,423.60 | 1,423.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/31/2016 | 84,172.23 | 84,172.23 | 84,172.23 | 84,172.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/31/2016 | 87,845.72 | 87,845.72 | 87,845.72 | 87,845.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/07/2016 | 1,019.46 | 1,019.46 | 1,019.46 | 1,019.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/06/2016 | 7.66 | 7.66 | 7.66 | 7.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/06/2016 | 339.91 | 339.91 | 339.91 | 339.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/09/2016 | 343.89 | 343.89 | 343.89 | 343.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/08/2016 | 368.35 | 368.35 | 368.35 | 368.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/08/2016 | 23,592.50 | 23,592.50 | 23,592.50 | 23,592.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/10/2016 | 4,553.96 | 4,553.96 | 4,553.96 | 4,553.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/10/2016 | 330.87 | 330.87 | 330.87 | 330.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/09/2016 | 1,211.01 | 1,211.01 | 1,211.01 | 1,211.01 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/16/2016 | 337.36 | 337.36 | 337.36 | 337.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/17/2016 | 334.25 | 334.25 | 334.25 | 334.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/15/2016 | 329.92 | 329.92 | 329.92 | 329.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/14/2016 | 7,475.00 | 7,475.00 | 7,475.00 | 7,475.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/14/2016 | 1,005.68 | 1,005.68 | 1,005.68 | 1,005.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/13/2016 | 336.87 | 336.87 | 336.87 | 336.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/24/2016 | 330.58 | 330.58 | 330.58 | 330.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/20/2016 | 322.45 | 322.45 | 322.45 | 322.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/20/2016 | 26,280.62 | 26,280.62 | 26,280.62 | 26,280.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/21/2016 | 961.07 | 961.07 | 961.07 | 961.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/22/2016 | 327.23 | 327.23 | 327.23 | 327.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/23/2016 | 321.46 | 321.46 | 321.46 | 321.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/24/2016 | 111,791.60 | 111,791.60 | 111,791.60 | 111,791.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/27/2016 | 345.30 | 345.30 | 345.30 | 345.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/28/2016 | 1,035.41 | 1,035.41 | 1,035.41 | 1,035.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/28/2016 | 68,908.49 | 68,908.49 | 68,908.49 | 68,908.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/29/2016 | 343.76 | 343.76 | 343.76 | 343.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/30/2016 | 329.42 | 329.42 | 329.42 | 329.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/01/2016 | 348.86 | 348.86 | 348.86 | 348.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/05/2016 | 320.31 | 320.31 | 320.31 | 320.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/06/2016 | 1,290.42 | 1,290.42 | 1,290.42 | 1,290.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/06/2016 | 19,442.44 | 19,442.44 | 19,442.44 | 19,442.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/08/2016 | 307.82 | 307.82 | 307.82 | 307.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/07/2016 | 320.79 | 320.79 | 320.79 | 320.79 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2016 | 344.69 | 344.69 | 344.69 | 344.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2016 | 71,246.93 | 71,246.93 | 71,246.93 | 71,246.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/12/2016 | 949.72 | 949.72 | 949.72 | 949.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/13/2016 | 318.59 | 318.59 | 318.59 | 318.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/13/2016 | 109,468.43 | 109,468.43 | 109,468.43 | 109,468.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/14/2016 | 322.02 | 322.02 | 322.02 | 322.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/14/2016 | 16,299.09 | 16,299.09 | 16,299.09 | 16,299.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/15/2016 | 316.35 | 316.35 | 316.35 | 316.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/15/2016 | 83,068.67 | 83,068.67 | 83,068.67 | 83,068.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/21/2016 | 84,285.54 | 84,285.54 | 84,285.54 | 84,285.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/22/2016 | 297.61 | 297.61 | 297.61 | 297.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/20/2016 | 310.13 | 310.13 | 310.13 | 310.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/19/2016 | 970.55 | 970.55 | 970.55 | 970.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/21/2016 | 320.09 | 320.09 | 320.09 | 320.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/18/2016 | 319.36 | 319.36 | 319.36 | 319.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/25/2016 | 344.27 | 344.27 | 344.27 | 344.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/26/2016 | 970.29 | 970.29 | 970.29 | 970.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/26/2016 | 35,836.18 | 35,836.18 | 35,836.18 | 35,836.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/27/2016 | 310.97 | 310.97 | 310.97 | 310.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/28/2016 | 314.10 | 314.10 | 314.10 | 314.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/29/2016 | 364.30 | 364.30 | 364.30 | 364.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/03/2016 | 314.98 | 314.98 | 314.98 | 314.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/02/2016 | 1,050.78 | 1,050.78 | 1,050.78 | 1,050.78 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/03/2016 | 70,999.86 | 70,999.86 | 70,999.86 | 70,999.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/04/2016 | 312.55 | 312.55 | 312.55 | 312.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/05/2016 | 309.58 | 309.58 | 309.58 | 309.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/05/2016 | 1,925.00 | 1,925.00 | 1,925.00 | 1,925.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/01/2016 | 372.20 | 372.20 | 372.20 | 372.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/12/2016 | 311.13 | 311.13 | 311.13 | 311.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/08/2016 | 312.41 | 312.41 | 312.41 | 312.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/08/2016 | 110,000.00 | 110,000.00 | 110,000.00 | 110,000.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/09/2016 | 937.93 | 937.93 | 937.93 | 937.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/10/2016 | 308.69 | 308.69 | 308.69 | 308.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/11/2016 | 321.11 | 321.11 | 321.11 | 321.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/09/2016 | 5,775.00 | 5,775.00 | 5,775.00 | 5,775.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/15/2016 | 314.99 | 314.99 | 314.99 | 314.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/16/2016 | 946.89 | 946.89 | 946.89 | 946.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/16/2016 | 110,492.42 | 110,492.42 | 110,492.42 | 110,492.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/17/2016 | 324.48 | 324.48 | 324.48 | 324.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/18/2016 | 329.95 | 329.95 | 329.95 | 329.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/19/2016 | 324.20 | 324.20 | 324.20 | 324.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/25/2016 | 319.92 | 319.92 | 319.92 | 319.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/22/2016 | 326.23 | 326.23 | 326.23 | 326.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/23/2016 | 982.34 | 982.34 | 982.34 | 982.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/24/2016 | 1,650.00 | 1,650.00 | 1,650.00 | 1,650.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/24/2016 | 323.16 | 323.16 | 323.16 | 323.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/26/2016 | 324.85 | 324.85 | 324.85 | 324.85 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/26/2016 | 6,470.12 | 6,470.12 | 6,470.12 | 6,470.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/02/2016 | 291.73 | 291.73 | 291.73 | 291.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/01/2016 | 320.72 | 320.72 | 320.72 | 320.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/31/2016 | 329.78 | 329.78 | 329.78 | 329.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/30/2016 | 989.04 | 989.04 | 989.04 | 989.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/29/2016 | 9,764.32 | 9,764.32 | 9,764.32 | 9,764.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/29/2016 | 325.92 | 325.92 | 325.92 | 325.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/09/2016 | 283.56 | 283.56 | 283.56 | 283.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/08/2016 | 298.23 | 298.23 | 298.23 | 298.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/06/2016 | 292.67 | 292.67 | 292.67 | 292.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/07/2016 | 1,172.61 | 1,172.61 | 1,172.61 | 1,172.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/13/2016 | 870.52 | 870.52 | 870.52 | 870.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/14/2016 | 78,370.70 | 78,370.70 | 78,370.70 | 78,370.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/15/2016 | 303.34 | 303.34 | 303.34 | 303.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/15/2016 | 5,125.00 | 5,125.00 | 5,125.00 | 5,125.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/16/2016 | 332.02 | 332.02 | 332.02 | 332.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/12/2016 | 291.23 | 291.23 | 291.23 | 291.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/14/2016 | 297.91 | 297.91 | 297.91 | 297.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/23/2016 | 312.05 | 312.05 | 312.05 | 312.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/19/2016 | 310.90 | 310.90 | 310.90 | 310.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/20/2016 | 945.01 | 945.01 | 945.01 | 945.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/20/2016 | 20,285.18 | 20,285.18 | 20,285.18 | 20,285.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/22/2016 | 313.24 | 313.24 | 313.24 | 313.24 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/21/2016 | 308.57 | 308.57 | 308.57 | 308.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/26/2016 | 307.75 | 307.75 | 307.75 | 307.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/27/2016 | 920.17 | 920.17 | 920.17 | 920.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/28/2016 | 308.25 | 308.25 | 308.25 | 308.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/29/2016 | 333.03 | 333.03 | 333.03 | 333.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/30/2016 | 327.46 | 327.46 | 327.46 | 327.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/30/2016 | 4,259.37 | 4,259.37 | 4,259.37 | 4,259.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/06/2016 | 4,426.00 | 4,426.00 | 4,426.00 | 4,426.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/07/2016 | 336.27 | 336.27 | 336.27 | 336.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/07/2016 | 59,447.48 | 59,447.48 | 59,447.48 | 59,447.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/06/2016 | 332.75 | 332.75 | 332.75 | 332.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/03/2016 | 385.81 | 385.81 | 385.81 | 385.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/04/2016 | 1,068.95 | 1,068.95 | 1,068.95 | 1,068.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/05/2016 | 341.04 | 341.04 | 341.04 | 341.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/10/2016 | 333.03 | 333.03 | 333.03 | 333.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/11/2016 | 999.11 | 999.11 | 999.11 | 999.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/12/2016 | 332.70 | 332.70 | 332.70 | 332.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/12/2016 | 1,674.65 | 1,674.65 | 1,674.65 | 1,674.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/13/2016 | 335.74 | 335.74 | 335.74 | 335.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/13/2016 | 39,720.38 | 39,720.38 | 39,720.38 | 39,720.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/14/2016 | 341.32 | 341.32 | 341.32 | 341.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/18/2016 | 996.30 | 996.30 | 996.30 | 996.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/17/2016 | 60,630.41 | 60,630.41 | 60,630.41 | 60,630.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/19/2016 | 334.48 | 334.48 | 334.48 | 334.48 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/20/2016 | 324.88 | 324.88 | 324.88 | 324.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/21/2016 | 336.98 | 336.98 | 336.98 | 336.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/17/2016 | 332.94 | 332.94 | 332.94 | 332.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/28/2016 | 274.91 | 274.91 | 274.91 | 274.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/24/2016 | 327.50 | 327.50 | 327.50 | 327.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/25/2016 | 990.95 | 990.95 | 990.95 | 990.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/26/2016 | 266.38 | 266.38 | 266.38 | 266.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/27/2016 | 270.57 | 270.57 | 270.57 | 270.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/27/2016 | 30,374.80 | 30,374.80 | 30,374.80 | 30,374.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/01/2016 | 854.04 | 854.04 | 854.04 | 854.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/02/2016 | 253.72 | 253.72 | 253.72 | 253.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/03/2016 | 274.26 | 274.26 | 274.26 | 274.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/03/2016 | 60,897.42 | 60,897.42 | 60,897.42 | 60,897.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/04/2016 | 264.34 | 264.34 | 264.34 | 264.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/31/2016 | 2,448.49 | 2,448.49 | 2,448.49 | 2,448.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/31/2016 | 283.12 | 283.12 | 283.12 | 283.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/10/2016 | 251.93 | 251.93 | 251.93 | 251.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/07/2016 | 262.51 | 262.51 | 262.51 | 262.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/07/2016 | 14,806.31 | 14,806.31 | 14,806.31 | 14,806.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/08/2016 | 781.57 | 781.57 | 781.57 | 781.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2016 | 78,630.77 | 78,630.77 | 78,630.77 | 78,630.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/10/2016 | 6,000.01 | 6,000.01 | 6,000.01 | 6,000.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/11/2016 | 245.73 | 245.73 | 245.73 | 245.73 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2016 | 255.55 | 255.55 | 255.55 | 255.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/14/2016 | 245.72 | 245.72 | 245.72 | 245.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/15/2016 | 736.56 | 736.56 | 736.56 | 736.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/15/2016 | 19,313.76 | 19,313.76 | 19,313.76 | 19,313.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/16/2016 | 251.57 | 251.57 | 251.57 | 251.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/17/2016 | 246.87 | 246.87 | 246.87 | 246.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/17/2016 | 32,426.34 | 32,426.34 | 32,426.34 | 32,426.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/18/2016 | 231.70 | 231.70 | 231.70 | 231.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/22/2016 | 677.93 | 677.93 | 677.93 | 677.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2016 | 286.50 | 286.50 | 286.50 | 286.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/23/2016 | 230.52 | 230.52 | 230.52 | 230.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/22/2016 | 11,597.32 | 11,597.32 | 11,597.32 | 11,597.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/23/2016 | 8,030.00 | 8,030.00 | 8,030.00 | 8,030.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2016 | 14,170.00 | 14,170.00 | 14,170.00 | 14,170.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/25/2016 | 238.21 | 238.21 | 238.21 | 238.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/28/2016 | 476.08 | 476.08 | 476.08 | 476.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/29/2016 | 710.92 | 710.92 | 710.92 | 710.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/29/2016 | 9,062.50 | 9,062.50 | 9,062.50 | 9,062.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/30/2016 | 245.50 | 245.50 | 245.50 | 245.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/02/2016 | 185.62 | 185.62 | 185.62 | 185.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/01/2016 | 241.32 | 241.32 | 241.32 | 241.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/05/2016 | 185.36 | 185.36 | 185.36 | 185.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/05/2016 | 89,377.75 | 89,377.75 | 89,377.75 | 89,377.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/06/2016 | 555.54 | 555.54 | 555.54 | 555.54 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/06/2016 | 218,780.31 | 218,780.31 | 218,780.31 | 218,780.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/07/2016 | 191.25 | 191.25 | 191.25 | 191.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/07/2016 | 51,440.73 | 51,440.73 | 51,440.73 | 51,440.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/08/2016 | 182.84 | 182.84 | 182.84 | 182.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/08/2016 | 1,668.74 | 1,668.74 | 1,668.74 | 1,668.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/09/2016 | 184.37 | 184.37 | 184.37 | 184.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2016 | 716,193.04 | 716,193.04 | 716,193.04 | 716,193.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/15/2016 | 227.92 | 227.92 | 227.92 | 227.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/16/2016 | 232.32 | 232.32 | 232.32 | 232.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/13/2016 | 529,676.47 | 529,676.47 | 529,676.47 | 529,676.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/13/2016 | 565.17 | 565.17 | 565.17 | 565.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2016 | 235.19 | 235.19 | 235.19 | 235.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/12/2016 | 184.65 | 184.65 | 184.65 | 184.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2016 | 258.35 | 258.35 | 258.35 | 258.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/23/2016 | 136,352.21 | 136,352.21 | 136,352.21 | 136,352.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2016 | 252.53 | 252.53 | 252.53 | 252.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/20/2016 | 753.92 | 753.92 | 753.92 | 753.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2016 | 27,574.64 | 27,574.64 | 27,574.64 | 27,574.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/22/2016 | 263.27 | 263.27 | 263.27 | 263.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/23/2016 | 263.88 | 263.88 | 263.88 | 263.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/22/2016 | 76,353.36 | 76,353.36 | 76,353.36 | 76,353.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2016 | 885,604.56 | 885,604.56 | 885,604.56 | 885,604.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/27/2016 | 262.72 | 262.72 | 262.72 | 262.72 | 0.00 | 0.00 |



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## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/27/2016 | 924.16 | 924.16 | 924.16 | 924.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2016 | 1,052.78 | 1,052.78 | 1,052.78 | 1,052.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2016 | 1,061.44 | 1,061.44 | 1,061.44 | 1,061.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2016 | 264.86 | 264.86 | 264.86 | 264.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2016 | 1,820.00 | 1,820.00 | 1,820.00 | 1,820.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2016 | 257.18 | 257.18 | 257.18 | 257.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2016 | 405.00 | 405.00 | 405.00 | 405.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2016 | 5,460.00 | 5,460.00 | 5,460.00 | 5,460.00 | 0.00 | 0.00 |
| **Totals for Cusip** | | | | | **12,951,029.15** | **12,951,029.15** | **12,951,029.15** | **12,951,029.15** | **0.00** | **0.00** |
| **Totals for MMIP Investment** | | | | | **12,951,029.15** | **12,951,029.15** | **12,951,029.15** | **12,951,029.15** | **0.00** | **0.00** |
| **Municipals** | | | | | | | | | | |
| 01026CAC5 | ALABAMA ECON SETTLEMENT AUTH B | 3.16% | 09/15/2025 | 12/02/2016 | 100,000.00 | 100,000.00 | 100,000.00 | 100,865.00 | 865.00 | 0.00 |
| **Totals for Cusip** | | | | | **100,000.00** | **100,000.00** | **100,000.00** | **100,865.00** | **865.00** | **0.00** |
| 072024NU2 | BAY AREA TOLL AUTH CALIF TOLL | 6.92% | 04/01/2040 | 06/24/2010 | 205,000.00 | 205,000.00 | 270,595.90 | 277,813.95 | 7,218.05 | 0.00 |
| **Totals for Cusip** | | | | | **205,000.00** | **205,000.00** | **270,595.90** | **277,813.95** | **7,218.05** | **0.00** |
| 13063BFS6 | CALIFORNIA ST BUILD AMERICA BN | 6.65% | 03/01/2022 | 03/25/2010 | 295,000.00 | 300,200.85 | 354,917.45 | 349,058.75 | 0.00 | (5,858.70) |
| 13063BFS6 | CALIFORNIA ST BUILD AMERICA BN | 6.65% | 03/01/2022 | 03/26/2010 | 45,000.00 | 46,204.20 | 54,139.95 | 53,246.25 | 0.00 | (893.70) |
| **Totals for Cusip** | | | | | **340,000.00** | **346,405.05** | **409,057.40** | **402,305.00** | **0.00** | **(6,752.40)** |
| 207758KM4 | CONNECTICUT ST SPL TAX | 5.46% | 11/01/2030 | 10/28/2010 | 170,000.00 | 170,000.00 | 193,866.30 | 198,133.30 | 4,267.00 | 0.00 |
| **Totals for Cusip** | | | | | **170,000.00** | **170,000.00** | **193,866.30** | **198,133.30** | **4,267.00** | **0.00** |
| 254845GQ7 | DISTRICT COLUMBIA WTR & SWR | 5.52% | 10/01/2044 | 10/20/2010 | 130,000.00 | 130,000.00 | 152,587.50 | 157,823.90 | 5,236.40 | 0.00 |
| **Totals for Cusip** | | | | | **130,000.00** | **130,000.00** | **152,587.50** | **157,823.90** | **5,236.40** | **0.00** |
| 254845JZ4 | DISTRICT COLUMBIA WTR & SWR | 4.81% | 10/01/2114 | 07/11/2014 | 85,000.00 | 85,000.00 | 84,164.45 | 85,999.60 | 1,835.15 | 0.00 |
| **Totals for Cusip** | | | | | **85,000.00** | **85,000.00** | **84,164.45** | **85,999.60** | **1,835.15** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 544646XY3 | LOS ANGELES CALIF UNI SCH DIST | 5.76% | 07/01/2029 | 10/02/2009 | 315,000.00 | 317,872.80 | 375,341.40 | 377,593.65 | 2,252.25 | 0.00 |
| **Totals for Cusip** | | | | | **315,000.00** | **317,872.80** | **375,341.40** | **377,593.65** | **2,252.25** | **0.00** |
| 57604P5P5 | MASSACHUSETTS ST WTR POLLUTN A | 5.19% | 08/01/2040 | 06/30/2010 | 215,000.00 | 215,000.00 | 252,003.65 | 244,235.70 | 0.00 | (7,767.95) |
| **Totals for Cusip** | | | | | **215,000.00** | **215,000.00** | **252,003.65** | **244,235.70** | **0.00** | **(7,767.95)** |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 12/08/2010 | 80,000.00 | 80,000.00 | 109,956.80 | 111,932.00 | 1,975.20 | 0.00 |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 12/16/2010 | 120,000.00 | 122,020.80 | 164,935.20 | 167,898.00 | 2,962.80 | 0.00 |
| **Totals for Cusip** | | | | | **200,000.00** | **202,020.80** | **274,892.00** | **279,830.00** | **4,938.00** | **0.00** |
| 64971MT44 | NEW YORK N Y CITY TRANSITIONAL | 5.27% | 05/01/2027 | 05/19/2010 | 465,000.00 | 465,000.00 | 525,603.45 | 539,790.60 | 14,187.15 | 0.00 |
| **Totals for Cusip** | | | | | **465,000.00** | **465,000.00** | **525,603.45** | **539,790.60** | **14,187.15** | **0.00** |
| 64971MZG0 | NEW YORK N Y CITY TRANSITIONAL | 5.77% | 08/01/2036 | 10/16/2009 | 265,000.00 | 265,000.00 | 324,625.00 | 325,854.60 | 1,229.60 | 0.00 |
| **Totals for Cusip** | | | | | **265,000.00** | **265,000.00** | **324,625.00** | **325,854.60** | **1,229.60** | **0.00** |
| 73358WAJ3 | PORT AUTH NY AND NJ | 6.04% | 12/01/2029 | 06/17/2009 | 60,000.00 | 60,000.00 | 72,671.40 | 75,076.20 | 2,404.80 | 0.00 |
| **Totals for Cusip** | | | | | **60,000.00** | **60,000.00** | **72,671.40** | **75,076.20** | **2,404.80** | **0.00** |
| 796253Z21 | SAN ANTONIO TX ELEC &GAS | 4.43% | 02/01/2042 | 03/20/2012 | 105,000.00 | 105,000.00 | 109,646.25 | 112,071.75 | 2,425.50 | 0.00 |
| **Totals for Cusip** | | | | | **105,000.00** | **105,000.00** | **109,646.25** | **112,071.75** | **2,425.50** | **0.00** |
| **Totals for Municipals** | | | | | **2,655,000.00** | **2,666,298.65** | **3,145,054.70** | **3,177,393.25** | **46,858.90** | **(14,520.35)** |
| **US Govt Bonds** | | | | | | | | | | |
| 912803EC3 | US TREASURY STRIP | 0.00% | 05/15/2043 | 09/10/2015 | 440,000.00 | 186,120.00 | 187,540.32 | 192,255.36 | 4,715.04 | 0.00 |
| **Totals for Cusip** | | | | | **440,000.00** | **186,120.00** | **187,540.32** | **192,255.36** | **4,715.04** | **0.00** |
| 912803EL3 | US TREASURY STRIP | 0.00% | 02/15/2045 | 06/16/2016 | 380,000.00 | 184,984.00 | 184,984.00 | 156,904.28 | 0.00 | (28,079.72) |
| **Totals for Cusip** | | | | | **380,000.00** | **184,984.00** | **184,984.00** | **156,904.28** | **0.00** | **(28,079.72)** |
| 912810EK0 | US TREASURY BOND | 8.12% | 08/15/2021 | 12/08/2016 | 145,000.00 | 185,924.13 | 185,924.13 | 184,665.48 | 0.00 | (1,258.65) |
| **Totals for Cusip** | | | | | **145,000.00** | **185,924.13** | **185,924.13** | **184,665.48** | **0.00** | **(1,258.65)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912810QL5 | US TREASURY BOND | 4.25% | 11/15/2040 | 11/04/2016 | 200,000.00 | 264,531.25 | 264,531.25 | 242,812.40 | 0.00 | (21,718.85) |
| **Totals for Cusip** | | | | | **200,000.00** | **264,531.25** | **264,531.25** | **242,812.40** | **0.00** | **(21,718.85)** |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 09/08/2016 | 45,000.00 | 44,275.78 | 44,275.78 | 37,836.90 | 0.00 | (6,438.88) |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 11/14/2016 | 10,000.00 | 8,463.34 | 8,463.34 | 8,408.20 | 0.00 | (55.14) |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 11/14/2016 | 10,000.00 | 8,467.60 | 8,467.60 | 8,408.20 | 0.00 | (59.40) |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/19/2016 | 90,000.00 | 74,587.50 | 74,587.50 | 75,673.80 | 1,086.30 | 0.00 |
| **Totals for Cusip** | | | | | **155,000.00** | **135,794.22** | **135,794.22** | **130,327.10** | **1,086.30** | **(6,553.42)** |
| 912828A34 | US TREASURY NOTE | 1.25% | 11/30/2018 | 09/15/2014 | 1,705,000.00 | 1,680,357.42 | 1,702,135.60 | 1,707,463.73 | 5,328.13 | 0.00 |
| **Totals for Cusip** | | | | | **1,705,000.00** | **1,680,357.42** | **1,702,135.60** | **1,707,463.73** | **5,328.13** | **0.00** |
| 912828A75 | US TREASURY NOTE | 1.50% | 12/31/2018 | 03/31/2015 | 780,000.00 | 789,508.20 | 783,534.18 | 784,539.60 | 1,005.42 | 0.00 |
| 912828A75 | US TREASURY NOTE | 1.50% | 12/31/2018 | 05/05/2015 | 1,000,000.00 | 1,009,760.00 | 1,004,531.00 | 1,005,820.00 | 1,289.00 | 0.00 |
| 912828A75 | US TREASURY NOTE | 1.50% | 12/31/2018 | 05/06/2015 | 1,110,000.00 | 1,119,790.20 | 1,115,029.41 | 1,116,460.20 | 1,430.79 | 0.00 |
| 912828A75 | US TREASURY NOTE | 1.50% | 12/31/2018 | 12/02/2015 | 1,840,000.00 | 1,854,131.20 | 1,848,337.04 | 1,850,708.80 | 2,371.76 | 0.00 |
| **Totals for Cusip** | | | | | **4,730,000.00** | **4,773,189.60** | **4,751,431.63** | **4,757,528.60** | **6,096.97** | **0.00** |
| 912828B74 | US TREASURY NOTE | 0.62% | 02/15/2017 | 04/22/2015 | 175,000.00 | 175,287.11 | 174,555.68 | 175,041.65 | 485.97 | 0.00 |
| 912828B74 | US TREASURY NOTE | 0.62% | 02/15/2017 | 04/24/2015 | 90,000.00 | 90,198.68 | 89,771.49 | 90,021.42 | 249.93 | 0.00 |
| 912828B74 | US TREASURY NOTE | 0.62% | 02/15/2017 | 06/15/2015 | 605,000.00 | 605,118.16 | 603,463.91 | 605,143.99 | 1,680.08 | 0.00 |
| **Totals for Cusip** | | | | | **870,000.00** | **870,603.95** | **867,791.08** | **870,207.06** | **2,415.98** | **0.00** |
| 912828F21 | US TREASURY NOTE | 2.12% | 09/30/2021 | 09/22/2016 | 300,000.00 | 312,965.74 | 312,965.74 | 302,660.10 | 0.00 | (10,305.64) |
| 912828F21 | US TREASURY NOTE | 2.12% | 09/30/2021 | 10/24/2016 | 5,800,000.00 | 6,023,390.63 | 6,023,390.63 | 5,851,428.60 | 0.00 | (171,962.03) |
| 912828F21 | US TREASURY NOTE | 2.12% | 09/30/2021 | 10/27/2016 | 1,420,000.00 | 1,471,197.66 | 1,471,197.66 | 1,432,591.14 | 0.00 | (38,606.52) |
| 912828F21 | US TREASURY NOTE | 2.12% | 09/30/2021 | 11/23/2016 | 1,200,000.00 | 1,215,609.38 | 1,215,609.38 | 1,210,640.40 | 0.00 | (4,968.98) |
| 912828F21 | US TREASURY NOTE | 2.12% | 09/30/2021 | 11/30/2016 | 1,500,000.00 | 1,517,929.69 | 1,517,929.69 | 1,513,300.50 | 0.00 | (4,629.19) |
| **Totals for Cusip** | | | | | **10,220,000.00** | **10,541,093.10** | **10,541,093.10** | **10,310,620.74** | **0.00** | **(230,472.36)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912828G79 | US TREASURY NOTE | 1.00% | 12/15/2017 | 04/15/2015 | 335,000.00 | 337,224.61 | 334,542.06 | 335,353.43 | 811.37 | 0.00 |
| **Totals for Cusip** | | | | | **335,000.00** | **337,224.61** | **334,542.06** | **335,353.43** | **811.37** | **0.00** |
| 912828G87 | US TREASURY NOTE | 2.12% | 12/31/2021 | 07/31/2015 | 925,000.00 | 939,850.59 | 933,165.90 | 932,913.38 | 0.00 | (252.52) |
| **Totals for Cusip** | | | | | **925,000.00** | **939,850.59** | **933,165.90** | **932,913.38** | **0.00** | **(252.52)** |
| 912828J27 | US TREASURY SEC | 2.00% | 02/15/2025 | 04/29/2016 | 1,220,000.00 | 1,243,303.91 | 1,243,303.91 | 1,187,402.82 | 0.00 | (55,901.09) |
| 912828J27 | US TREASURY SEC | 2.00% | 02/15/2025 | 05/03/2016 | 270,000.00 | 275,864.06 | 275,864.06 | 262,785.87 | 0.00 | (13,078.19) |
| 912828J27 | US TREASURY SEC | 2.00% | 02/15/2025 | 09/21/2016 | 500,000.00 | 514,296.88 | 514,296.88 | 486,640.50 | 0.00 | (27,656.38) |
| **Totals for Cusip** | | | | | **1,990,000.00** | **2,033,464.85** | **2,033,464.85** | **1,936,829.19** | **0.00** | **(96,635.66)** |
| 912828J35 | US TREASURY NOTE | 0.50% | 02/28/2017 | 02/25/2015 | 3,870,000.00 | 3,862,743.75 | 3,854,430.99 | 3,870,356.04 | 15,925.05 | 0.00 |
| 912828J35 | US TREASURY NOTE | 0.50% | 02/28/2017 | 02/25/2015 | 4,445,000.00 | 4,436,665.63 | 4,427,117.76 | 4,445,408.94 | 18,291.18 | 0.00 |
| 912828J35 | US TREASURY NOTE | 0.50% | 02/28/2017 | 02/25/2015 | 3,870,000.00 | 3,862,743.75 | 3,854,430.99 | 3,870,356.04 | 15,925.05 | 0.00 |
| 912828J35 | US TREASURY NOTE | 0.50% | 02/28/2017 | 03/02/2015 | 1,440,000.00 | 1,436,175.00 | 1,434,206.88 | 1,440,132.48 | 5,925.60 | 0.00 |
| 912828J35 | US TREASURY NOTE | 0.50% | 02/28/2017 | 04/01/2015 | 1,110,000.00 | 1,109,523.05 | 1,105,534.47 | 1,110,102.12 | 4,567.65 | 0.00 |
| **Totals for Cusip** | | | | | **14,735,000.00** | **14,707,851.18** | **14,675,721.09** | **14,736,355.62** | **60,634.53** | **0.00** |
| 912828J76 | US TREASURY NOTE | 1.75% | 03/31/2022 | 11/12/2015 | 1,435,000.00 | 1,410,998.02 | 1,412,913.92 | 1,415,885.80 | 2,971.88 | 0.00 |
| 912828J76 | US TREASURY NOTE | 1.75% | 03/31/2022 | 11/17/2015 | 180,000.00 | 177,363.28 | 177,229.62 | 177,602.40 | 372.78 | 0.00 |
| 912828J76 | US TREASURY NOTE | 1.75% | 03/31/2022 | 11/18/2015 | 220,000.00 | 216,780.56 | 216,613.98 | 217,069.60 | 455.62 | 0.00 |
| **Totals for Cusip** | | | | | **1,835,000.00** | **1,805,141.86** | **1,806,757.52** | **1,810,557.80** | **3,800.28** | **0.00** |
| 912828K82 | US TREASURY NOTE | 1.00% | 08/15/2018 | 09/26/2016 | 585,000.00 | 587,582.23 | 587,582.23 | 584,223.12 | 0.00 | (3,359.11) |
| **Totals for Cusip** | | | | | **585,000.00** | **587,582.23** | **587,582.23** | **584,223.12** | **0.00** | **(3,359.11)** |
| 912828L40 | US TREASURY NOTE | 1.00% | 09/15/2018 | 10/20/2016 | 200,000.00 | 200,546.88 | 200,546.88 | 199,578.20 | 0.00 | (968.68) |
| **Totals for Cusip** | | | | | **200,000.00** | **200,546.88** | **200,546.88** | **199,578.20** | **0.00** | **(968.68)** |
| 912828M56 | US TREASURY NOTE | 2.25% | 11/15/2025 | 12/08/2016 | 130,000.00 | 128,537.50 | 128,537.50 | 128,334.44 | 0.00 | (203.06) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **130,000.00** | **128,537.50** | **128,537.50** | **128,334.44** | **0.00** | **(203.06)** |
| 912828M72 | US TREASURY NOTE | 0.88% | 11/30/2017 | 04/06/2016 | 2,550,000.00 | 2,556,275.39 | 2,556,275.39 | 2,550,198.90 | 0.00 | (6,076.49) |
| **Totals for Cusip** | | | | | **2,550,000.00** | **2,556,275.39** | **2,556,275.39** | **2,550,198.90** | **0.00** | **(6,076.49)** |
| 912828M80 | US TREASURY NOTE | 2.00% | 11/30/2022 | 12/02/2015 | 210,000.00 | 210,000.00 | 208,851.51 | 208,580.82 | 0.00 | (270.69) |
| 912828M80 | US TREASURY NOTE | 2.00% | 11/30/2022 | 11/30/2015 | 1,365,000.00 | 1,365,000.00 | 1,357,534.82 | 1,355,775.33 | 0.00 | (1,759.49) |
| 912828M80 | US TREASURY NOTE | 2.00% | 11/30/2022 | 05/03/2016 | 1,300,000.00 | 1,338,949.22 | 1,338,949.22 | 1,291,214.60 | 0.00 | (47,734.62) |
| 912828M80 | US TREASURY NOTE | 2.00% | 11/30/2022 | 05/31/2016 | 1,860,000.00 | 1,904,538.28 | 1,904,538.28 | 1,847,430.12 | 0.00 | (57,108.16) |
| **Totals for Cusip** | | | | | **4,735,000.00** | **4,818,487.50** | **4,809,873.83** | **4,703,000.87** | **0.00** | **(106,872.96)** |
| 912828N30 | US TREASURY NOTE | 2.12% | 12/31/2022 | 06/30/2016 | 1,585,000.00 | 1,671,122.46 | 1,671,122.46 | 1,584,133.01 | 0.00 | (86,989.45) |
| 912828N30 | US TREASURY NOTE | 2.12% | 12/31/2022 | 07/29/2016 | 1,800,000.00 | 1,897,804.69 | 1,897,804.69 | 1,799,015.40 | 0.00 | (98,789.29) |
| **Totals for Cusip** | | | | | **3,385,000.00** | **3,568,927.15** | **3,568,927.15** | **3,383,148.41** | **0.00** | **(185,778.74)** |
| 912828PC8 | US TREASURY NOTE | 2.62% | 11/15/2020 | 05/05/2016 | 2,715,000.00 | 2,889,990.23 | 2,889,990.23 | 2,806,207.71 | 0.00 | (83,782.52) |
| **Totals for Cusip** | | | | | **2,715,000.00** | **2,889,990.23** | **2,889,990.23** | **2,806,207.71** | **0.00** | **(83,782.52)** |
| 912828Q78 | US TREASURY NOTE | 1.38% | 04/30/2021 | 07/21/2016 | 1,210,000.00 | 1,223,031.70 | 1,223,031.70 | 1,186,982.17 | 0.00 | (36,049.53) |
| 912828Q78 | US TREASURY NOTE | 1.38% | 04/30/2021 | 09/01/2016 | 1,350,000.00 | 1,362,508.32 | 1,362,508.32 | 1,324,318.95 | 0.00 | (38,189.37) |
| 912828Q78 | US TREASURY NOTE | 1.38% | 04/30/2021 | 09/01/2016 | 1,355,000.00 | 1,367,448.93 | 1,367,448.93 | 1,329,223.84 | 0.00 | (38,225.09) |
| **Totals for Cusip** | | | | | **3,915,000.00** | **3,952,988.95** | **3,952,988.95** | **3,840,524.96** | **0.00** | **(112,463.99)** |
| 912828R28 | US TREASURY NOTE | 1.62% | 04/30/2023 | 04/29/2016 | 2,745,000.00 | 2,745,000.00 | 2,745,000.00 | 2,654,931.06 | 0.00 | (90,068.94) |
| 912828R28 | US TREASURY NOTE | 1.62% | 04/30/2023 | 04/29/2016 | 1,525,000.00 | 1,525,000.00 | 1,525,000.00 | 1,474,961.70 | 0.00 | (50,038.30) |
| 912828R28 | US TREASURY NOTE | 1.62% | 04/30/2023 | 04/29/2016 | 2,080,000.00 | 2,080,000.00 | 2,080,000.00 | 2,011,751.04 | 0.00 | (68,248.96) |
| 912828R28 | US TREASURY NOTE | 1.62% | 04/30/2023 | 08/31/2016 | 1,800,000.00 | 1,824,328.13 | 1,824,328.13 | 1,740,938.40 | 0.00 | (83,389.73) |
| 912828R28 | US TREASURY NOTE | 1.62% | 04/30/2023 | 10/31/2016 | 1,800,000.00 | 1,805,554.69 | 1,805,554.69 | 1,740,938.40 | 0.00 | (64,616.29) |
| 912828R28 | US TREASURY NOTE | 1.62% | 04/30/2023 | 11/30/2016 | 1,500,000.00 | 1,455,175.78 | 1,455,175.78 | 1,450,782.00 | 0.00 | (4,393.78) |
| **Totals for Cusip** | | | | | **11,450,000.00** | **11,435,058.60** | **11,435,058.60** | **11,074,302.60** | **0.00** | **(360,756.00)** |



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## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912828SM3 | US TREASURY NOTE | 1.00% | 03/31/2017 | 03/05/2015 | 340,000.00 | 342,058.70 | 340,531.08 | 340,420.92 | 0.00 | (110.16) |
| 912828SM3 | US TREASURY NOTE | 1.00% | 03/31/2017 | 04/10/2015 | 10,000.00 | 10,084.38 | 10,015.62 | 10,012.38 | 0.00 | (3.24) |
| **Totals for Cusip** | | | | | **350,000.00** | **352,143.08** | **350,546.70** | **350,433.30** | **0.00** | **(113.40)** |
| 912828T83 | US TREASURY NOTE | 0.75% | 10/31/2018 | 12/09/2016 | 525,000.00 | 521,472.66 | 521,472.66 | 521,226.30 | 0.00 | (246.36) |
| **Totals for Cusip** | | | | | **525,000.00** | **521,472.66** | **521,472.66** | **521,226.30** | **0.00** | **(246.36)** |
| 912828TW0 | US TREASURY NOTE | 0.75% | 10/31/2017 | 12/22/2015 | 350,000.00 | 348,374.55 | 348,140.80 | 349,685.70 | 1,544.90 | 0.00 |
| **Totals for Cusip** | | | | | **350,000.00** | **348,374.55** | **348,140.80** | **349,685.70** | **1,544.90** | **0.00** |
| 912828U24 | US TREASURY NOTE | 2.00% | 11/15/2026 | 11/23/2016 | 375,000.00 | 362,519.53 | 362,519.53 | 360,805.50 | 0.00 | (1,714.03) |
| 912828U24 | US TREASURY NOTE | 2.00% | 11/15/2026 | 11/30/2016 | 135,000.00 | 130,781.25 | 130,781.25 | 129,889.98 | 0.00 | (891.27) |
| 912828U24 | US TREASURY NOTE | 2.00% | 11/15/2026 | 12/19/2016 | 165,000.00 | 157,110.94 | 157,110.94 | 158,754.42 | 1,643.48 | 0.00 |
| **Totals for Cusip** | | | | | **675,000.00** | **650,411.72** | **650,411.72** | **649,449.90** | **1,643.48** | **(2,605.30)** |
| 912828U65 | US TREASURY NOTE | 1.75% | 11/30/2021 | 11/29/2016 | 290,000.00 | 288,957.81 | 288,957.81 | 287,836.31 | 0.00 | (1,121.50) |
| 912828U65 | US TREASURY NOTE | 1.75% | 11/30/2021 | 11/28/2016 | 130,000.00 | 129,675.00 | 129,675.00 | 129,030.07 | 0.00 | (644.93) |
| 912828U65 | US TREASURY NOTE | 1.75% | 11/30/2021 | 11/28/2016 | 161,000.00 | 160,617.57 | 160,617.57 | 159,798.78 | 0.00 | (818.79) |
| **Totals for Cusip** | | | | | **581,000.00** | **579,250.38** | **579,250.38** | **576,665.16** | **0.00** | **(2,585.22)** |
| 912828U73 | US TREASURY NOTE | 1.38% | 12/15/2019 | 12/13/2016 | 175,000.00 | 174,671.88 | 174,671.88 | 174,582.98 | 0.00 | (88.90) |
| 912828U73 | US TREASURY NOTE | 1.38% | 12/15/2019 | 12/13/2016 | 400,000.00 | 399,250.00 | 399,250.00 | 399,046.80 | 0.00 | (203.20) |
| 912828U73 | US TREASURY NOTE | 1.38% | 12/15/2019 | 12/19/2016 | 470,000.00 | 466,475.00 | 466,475.00 | 468,879.99 | 2,404.99 | 0.00 |
| 912828U73 | US TREASURY NOTE | 1.38% | 12/15/2019 | 12/19/2016 | 1,050,000.00 | 1,042,125.00 | 1,042,125.00 | 1,047,497.85 | 5,372.85 | 0.00 |
| **Totals for Cusip** | | | | | **2,095,000.00** | **2,082,521.88** | **2,082,521.88** | **2,090,007.62** | **7,777.84** | **(292.10)** |
| 912828UF5 | US TREASURY NOTE | 1.12% | 12/31/2019 | 08/20/2015 | 910,000.00 | 899,598.70 | 892,724.56 | 901,148.43 | 8,423.87 | 0.00 |
| **Totals for Cusip** | | | | | **910,000.00** | **899,598.70** | **892,724.56** | **901,148.43** | **8,423.87** | **0.00** |
| 912828UZ1 | US TREASURY NOTE | 0.62% | 04/30/2018 | 06/11/2014 | 660,000.00 | 642,975.32 | 651,517.68 | 656,777.22 | 5,259.54 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912828UZ1 | US TREASURY NOTE | 0.62% | 04/30/2018 | 12/13/2016 | 2,265,000.00 | 2,251,056.50 | 2,251,056.50 | 2,253,940.01 | 2,883.51 | 0.00 |
| **Totals for Cusip** | | | | | **2,925,000.00** | **2,894,031.82** | **2,902,574.18** | **2,910,717.23** | **8,143.05** | **0.00** |
| 912828VB3 | US TREASURY NOTE | 1.75% | 05/15/2023 | 09/30/2016 | 1,850,000.00 | 1,891,986.33 | 1,891,986.33 | 1,801,870.40 | 0.00 | (90,115.93) |
| **Totals for Cusip** | | | | | **1,850,000.00** | **1,891,986.33** | **1,891,986.33** | **1,801,870.40** | **0.00** | **(90,115.93)** |
| 912828VE7 | US TREASURY NOTE | 1.00% | 05/31/2018 | 04/06/2016 | 1,960,000.00 | 1,969,570.31 | 1,969,570.31 | 1,959,233.64 | 0.00 | (10,336.67) |
| **Totals for Cusip** | | | | | **1,960,000.00** | **1,969,570.31** | **1,969,570.31** | **1,959,233.64** | **0.00** | **(10,336.67)** |
| 912828XB1 | US TREASURY NOTE | 2.12% | 05/15/2025 | 03/31/2016 | 1,135,000.00 | 1,169,848.05 | 1,169,848.05 | 1,112,654.12 | 0.00 | (57,193.93) |
| **Totals for Cusip** | | | | | **1,135,000.00** | **1,169,848.05** | **1,169,848.05** | **1,112,654.12** | **0.00** | **(57,193.93)** |
| 912828XG0 | US TREASURY NOTE | 2.12% | 06/30/2022 | 02/24/2016 | 2,000,000.00 | 2,080,234.38 | 2,080,234.38 | 2,007,032.00 | 0.00 | (73,202.38) |
| 912828XG0 | US TREASURY NOTE | 2.12% | 06/30/2022 | 12/12/2016 | 835,000.00 | 837,364.66 | 837,364.66 | 837,935.86 | 571.20 | 0.00 |
| **Totals for Cusip** | | | | | **2,835,000.00** | **2,917,599.04** | **2,917,599.04** | **2,844,967.86** | **571.20** | **(73,202.38)** |
| 9128337T1 | US TREASURY STRIP | 0.00% | 05/15/2033 | 12/28/2012 | 350,000.00 | 197,039.50 | 210,786.45 | 216,458.55 | 5,672.10 | 0.00 |
| **Totals for Cusip** | | | | | **350,000.00** | **197,039.50** | **210,786.45** | **216,458.55** | **5,672.10** | **0.00** |
| 912833KQ2 | US TREASURY STRIP | 0.00% | 02/15/2018 | 07/01/2014 | 10,225,000.00 | 9,791,460.00 | 9,983,137.85 | 10,108,363.43 | 125,225.58 | 0.00 |
| **Totals for Cusip** | | | | | **10,225,000.00** | **9,791,460.00** | **9,983,137.85** | **10,108,363.43** | **125,225.58** | **0.00** |
| 912833KV1 | US TREASURY STRIP | 0.00% | 05/15/2019 | 09/27/2011 | 1,435,000.00 | 1,260,504.00 | 1,364,010.55 | 1,390,457.60 | 26,447.05 | 0.00 |
| **Totals for Cusip** | | | | | **1,435,000.00** | **1,260,504.00** | **1,364,010.55** | **1,390,457.60** | **26,447.05** | **0.00** |
| 912833LH1 | US TREASURY STRIP | 0.00% | 05/15/2022 | 12/28/2012 | 1,160,000.00 | 989,340.80 | 1,010,551.40 | 1,034,910.24 | 24,358.84 | 0.00 |
| **Totals for Cusip** | | | | | **1,160,000.00** | **989,340.80** | **1,010,551.40** | **1,034,910.24** | **24,358.84** | **0.00** |
| 912833LQ1 | US TREASURY STRIP | 0.00% | 02/15/2024 | 06/26/2014 | 4,220,000.00 | 3,265,225.00 | 3,498,135.24 | 3,567,604.88 | 69,469.64 | 0.00 |
| **Totals for Cusip** | | | | | **4,220,000.00** | **3,265,225.00** | **3,498,135.24** | **3,567,604.88** | **69,469.64** | **0.00** |
| 912833LW8 | US TREASURY STRIP | 0.00% | 08/15/2025 | 03/27/2015 | 5,050,000.00 | 4,034,243.00 | 3,983,980.35 | 4,064,800.55 | 80,820.20 | 0.00 |
| **Totals for Cusip** | | | | | **5,050,000.00** | **4,034,243.00** | **3,983,980.35** | **4,064,800.55** | **80,820.20** | **0.00** |
| 912833PA2 | US TREASURY STRIP | 0.00% | 08/15/2026 | 12/17/2010 | 1,625,000.00 | 801,206.25 | 1,242,120.75 | 1,264,092.38 | 21,971.63 | 0.00 |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,625,000.00** | **801,206.25** | **1,242,120.75** | **1,264,092.38** | **21,971.63** | **0.00** |
| 912833WQ9 | US TREASURY STRIP | 0.00% | 05/15/2028 | 02/13/2013 | 3,000,000.00 | 1,913,010.00 | 2,155,779.00 | 2,197,458.00 | 41,679.00 | 0.00 |
| **Totals for Cusip** | | | | | **3,000,000.00** | **1,913,010.00** | **2,155,779.00** | **2,197,458.00** | **41,679.00** | **0.00** |
| **Totals for US Govt Bonds** | | | | | **111,586,000.00** | **107,313,362.26** | **108,459,805.71** | **107,486,518.67** | **508,636.98** | **(1,481,924.02)** |
| **Totals for WCT 82/84 Annuity Dedicated** | | | | | **225,652,599.41** | **217,430,760.58** | **224,527,366.13** | **223,626,371.61** | **1,796,640.14** | **(2,697,634.66)** |
| | | | | Less cash due to broker | (731,731) | | | (731,731) | | |
| | | | | Total | 216,699,030 | | | 222,894,641 | | |



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# Appendix IV

# Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Asset-Backed** | | | | | | | | | | |
| 03065DAC1 | AMERICREDIT AUTOMOBILE | 1.25% | 11/08/2019 | 08/02/2016 | 5,400,000.00 | 5,400,000.00 | 5,400,000.00 | 5,405,826.60 | 5,826.60 | 0.00 |
| **Totals for Cusip** | | | | | **5,400,000.00** | **5,400,000.00** | **5,400,000.00** | **5,405,826.60** | **5,826.60** | **0.00** |
| 04541GLH3 | ASSET BACKED SEC CORP | 1.49% | 09/25/2034 | 12/22/2010 | 383,642.51 | 340,962.27 | 379,345.67 | 381,231.51 | 1,885.84 | 0.00 |
| **Totals for Cusip** | | | | | **383,642.51** | **340,962.27** | **379,345.67** | **381,231.51** | **1,885.84** | **0.00** |
| 04542BLX8 | ASSET BACKED FUNDING | 1.38% | 12/25/2034 | 12/14/2010 | 193,552.51 | 176,616.66 | 192,704.13 | 193,489.88 | 785.75 | 0.00 |
| **Totals for Cusip** | | | | | **193,552.51** | **176,616.66** | **192,704.13** | **193,489.88** | **785.75** | **0.00** |
| 05377RBD5 | AVIS BUDGET RENTAL CAR | 1.92% | 09/20/2019 | 02/05/2013 | 12,000,000.00 | 11,994,897.60 | 11,910,027.60 | 11,939,662.80 | 29,635.20 | 0.00 |
| 05377RBD5 | AVIS BUDGET RENTAL CAR | 1.92% | 09/20/2019 | 12/17/2014 | 500,000.00 | 496,953.13 | 496,251.15 | 497,485.95 | 1,234.80 | 0.00 |
| 05377RBD5 | AVIS BUDGET RENTAL CAR | 1.92% | 09/20/2019 | 12/17/2014 | 2,400,000.00 | 2,387,531.25 | 2,382,005.52 | 2,387,932.56 | 5,927.04 | 0.00 |
| 05377RBD5 | AVIS BUDGET RENTAL CAR | 1.92% | 09/20/2019 | 12/17/2014 | 1,100,000.00 | 1,093,125.00 | 1,091,752.53 | 1,094,469.09 | 2,716.56 | 0.00 |
| **Totals for Cusip** | | | | | **16,000,000.00** | **15,972,506.98** | **15,880,036.80** | **15,919,550.40** | **39,513.60** | **0.00** |
| 05377RBX1 | AVIS BUDGET RENTAL CAR | 2.50% | 07/20/2021 | 01/22/2015 | 9,800,000.00 | 9,798,119.38 | 9,677,642.10 | 9,725,441.60 | 47,799.50 | 0.00 |
| **Totals for Cusip** | | | | | **9,800,000.00** | **9,798,119.38** | **9,677,642.10** | **9,725,441.60** | **47,799.50** | **0.00** |
| 05377RCA0 | AVIS BUDGET RENTAL CAR | 2.63% | 12/20/2021 | 05/20/2015 | 5,300,000.00 | 5,298,812.80 | 5,233,449.49 | 5,235,171.99 | 1,722.50 | 0.00 |
| **Totals for Cusip** | | | | | **5,300,000.00** | **5,298,812.80** | **5,233,449.49** | **5,235,171.99** | **1,722.50** | **0.00** |
| 12489WNN0 | CREDIT BASED ASSET | 3.77% | 07/25/2035 | 09/23/2005 | 591,943.67 | 591,931.53 | 564,617.00 | 565,605.91 | 988.91 | 0.00 |
| **Totals for Cusip** | | | | | **591,943.67** | **591,931.53** | **564,617.00** | **565,605.91** | **988.91** | **0.00** |
| 126671Y83 | COUNTRYWIDE ASSET | 1.24% | 04/25/2034 | 12/02/2010 | 144,097.73 | 112,396.23 | 129,866.77 | 133,281.71 | 3,414.94 | 0.00 |
| 126671Y83 | COUNTRYWIDE ASSET | 1.24% | 04/25/2034 | 12/02/2010 | 167,555.50 | 130,693.29 | 151,007.87 | 154,978.73 | 3,970.86 | 0.00 |
| **Totals for Cusip** | | | | | **311,653.23** | **243,089.52** | **280,874.64** | **288,260.44** | **7,385.80** | **0.00** |
| 126673BA9 | COUNTRYWIDE ASSET | 1.96% | 11/25/2034 | 03/23/2010 | 495,946.15 | 417,834.62 | 484,287.39 | 487,116.42 | 2,829.03 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 126673BA9 | COUNTRYWIDE ASSET | 1.96% | 11/25/2034 | 07/29/2010 | 359,065.03 | 308,795.94 | 350,624.10 | 352,672.31 | 2,048.21 | 0.00 |
| **Totals for Cusip** | | | | | **855,011.18** | **726,630.56** | **834,911.49** | **839,788.73** | **4,877.24** | **0.00** |
| 126673BB7 | COUNTRYWIDE ASSET | 1.56% | 11/25/2034 | 07/29/2010 | 121,105.58 | 104,468.14 | 117,319.57 | 118,276.43 | 956.86 | 0.00 |
| **Totals for Cusip** | | | | | **121,105.58** | **104,468.14** | **117,319.57** | **118,276.43** | **956.86** | **0.00** |
| 161542DN2 | CHASE FUNDING LOAN | 1.56% | 05/25/2034 | 03/17/2010 | 1,563,052.88 | 1,297,333.91 | 1,533,431.46 | 1,508,763.05 | 0.00 | (24,668.41) |
| **Totals for Cusip** | | | | | **1,563,052.88** | **1,297,333.91** | **1,533,431.46** | **1,508,763.05** | **0.00** | **(24,668.41)** |
| 161546JS6 | CHASE FUNDING MORTGAGE | 1.21% | 02/26/2035 | 06/11/2008 | 422,203.66 | 347,262.50 | 366,586.14 | 383,476.82 | 16,890.68 | 0.00 |
| 161546JS6 | CHASE FUNDING MORTGAGE | 1.21% | 02/26/2035 | 09/26/2008 | 12,408.75 | 8,562.03 | 10,774.13 | 11,270.55 | 496.42 | 0.00 |
| 161546JS6 | CHASE FUNDING MORTGAGE | 1.21% | 02/26/2035 | 09/23/2008 | 271,154.02 | 197,772.96 | 235,434.49 | 246,282.28 | 10,847.79 | 0.00 |
| **Totals for Cusip** | | | | | **705,766.43** | **553,597.49** | **612,794.76** | **641,029.65** | **28,234.89** | **0.00** |
| 17305EFA8 | CITIBANK CREDIT CARD | 1.05% | 05/26/2020 | 05/29/2014 | 10,000,000.00 | 9,980,078.13 | 9,968,925.00 | 10,009,942.00 | 41,017.00 | 0.00 |
| 17305EFA8 | CITIBANK CREDIT CARD | 1.05% | 05/26/2020 | 06/24/2014 | 2,180,000.00 | 2,176,934.38 | 2,173,225.65 | 2,182,167.36 | 8,941.71 | 0.00 |
| **Totals for Cusip** | | | | | **12,180,000.00** | **12,157,012.51** | **12,142,150.65** | **12,192,109.36** | **49,958.71** | **0.00** |
| 17305EFY6 | CITIBANK CREDIT CARD | 1.17% | 12/07/2023 | 12/12/2016 | 11,000,000.00 | 11,000,000.00 | 11,000,000.00 | 11,005,156.80 | 5,156.80 | 0.00 |
| **Totals for Cusip** | | | | | **11,000,000.00** | **11,000,000.00** | **11,000,000.00** | **11,005,156.80** | **5,156.80** | **0.00** |
| 32027NZL8 | FIRST FRANKLIN MTG LOAN | 1.06% | 01/25/2036 | 02/17/2006 | 4,950,723.26 | 4,950,723.26 | 4,806,798.32 | 4,838,653.24 | 31,854.92 | 0.00 |
| **Totals for Cusip** | | | | | **4,950,723.26** | **4,950,723.26** | **4,806,798.32** | **4,838,653.24** | **31,854.92** | **0.00** |
| 34530MAA7 | FORD CREDIT AUTO OWNER | 2.26% | 11/15/2025 | 05/06/2014 | 4,900,000.00 | 4,898,777.45 | 4,939,526.83 | 4,941,826.40 | 2,299.57 | 0.00 |
| **Totals for Cusip** | | | | | **4,900,000.00** | **4,898,777.45** | **4,939,526.83** | **4,941,826.40** | **2,299.57** | **0.00** |
| 34530NAA5 | FORD CREDIT AUTO OWNER | 2.31% | 04/15/2026 | 10/07/2014 | 8,700,000.00 | 8,696,807.97 | 8,685,716.34 | 8,772,760.71 | 87,044.37 | 0.00 |
| **Totals for Cusip** | | | | | **8,700,000.00** | **8,696,807.97** | **8,685,716.34** | **8,772,760.71** | **87,044.37** | **0.00** |
| 34530RAA6 | FORD CREDIT AUTO OWNER | 2.12% | 07/15/2026 | 01/13/2015 | 2,900,000.00 | 2,898,966.73 | 2,863,423.75 | 2,905,710.39 | 42,286.64 | 0.00 |



Prudential

# Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,900,000.00** | **2,898,966.73** | **2,863,423.75** | **2,905,710.39** | **42,286.64** | **0.00** |
| 34530UAA9 | FORD CREDIT AUTO OWNER | 2.31% | 08/15/2027 | 02/23/2016 | 5,400,000.00 | 5,398,533.90 | 5,398,533.90 | 5,389,515.36 | 0.00 | (9,018.54) |
| **Totals for Cusip** | | | | | **5,400,000.00** | **5,398,533.90** | **5,398,533.90** | **5,389,515.36** | **0.00** | **(9,018.54)** |
| 36159LCR5 | GE DEALER FLOORPLAN | 1.24% | 01/20/2020 | 06/16/2015 | 4,600,000.00 | 4,582,750.00 | 4,577,491.74 | 4,606,796.04 | 29,304.30 | 0.00 |
| **Totals for Cusip** | | | | | **4,600,000.00** | **4,582,750.00** | **4,577,491.74** | **4,606,796.04** | **29,304.30** | **0.00** |
| 36228FXP6 | GS MORTGAGE LOAN TRUST | 2.00% | 10/25/2033 | 08/04/2010 | 520,100.63 | 427,782.75 | 508,753.65 | 512,494.94 | 3,741.29 | 0.00 |
| **Totals for Cusip** | | | | | **520,100.63** | **427,782.75** | **508,753.65** | **512,494.94** | **3,741.29** | **0.00** |
| 36242DAR4 | GSAMP MORTGAGE LOAN | 1.86% | 09/25/2034 | 04/29/2010 | 38,277.61 | 32,248.89 | 37,409.19 | 38,022.11 | 612.92 | 0.00 |
| **Totals for Cusip** | | | | | **38,277.61** | **32,248.89** | **37,409.19** | **38,022.11** | **612.92** | **0.00** |
| 40431MAJ5 | HOUSEHOLD HOME EQUITY | 1.04% | 07/20/2036 | 07/22/2008 | 998,876.69 | 650,518.44 | 992,395.76 | 994,607.69 | 2,211.93 | 0.00 |
| **Totals for Cusip** | | | | | **998,876.69** | **650,518.44** | **992,395.76** | **994,607.69** | **2,211.93** | **0.00** |
| 42806DAH2 | HERTZ VEHICLE FINANCING | 2.67% | 09/25/2021 | 09/30/2015 | 6,400,000.00 | 6,398,208.64 | 6,319,788.16 | 6,297,980.80 | 0.00 | (21,807.36) |
| **Totals for Cusip** | | | | | **6,400,000.00** | **6,398,208.64** | **6,319,788.16** | **6,297,980.80** | **0.00** | **(21,807.36)** |
| 42806DAQ2 | HERTZ VEHICLE FINANCING | 2.32% | 03/25/2020 | 02/04/2016 | 5,500,000.00 | 5,498,721.80 | 5,498,721.80 | 5,463,713.75 | 0.00 | (35,008.05) |
| **Totals for Cusip** | | | | | **5,500,000.00** | **5,498,721.80** | **5,498,721.80** | **5,463,713.75** | **0.00** | **(35,008.05)** |
| 55264TCL3 | MBNA CREDIT CARD | 0.96% | 08/16/2021 | 09/25/2014 | 7,700,000.00 | 7,623,000.00 | 7,643,950.93 | 7,693,876.19 | 49,925.26 | 0.00 |
| **Totals for Cusip** | | | | | **7,700,000.00** | **7,623,000.00** | **7,643,950.93** | **7,693,876.19** | **49,925.26** | **0.00** |
| 61746RBV2 | MORGAN STANLEY ABS | 1.96% | 05/25/2033 | 03/08/2011 | 450,731.62 | 388,756.02 | 427,272.19 | 438,506.74 | 11,234.55 | 0.00 |
| **Totals for Cusip** | | | | | **450,731.62** | **388,756.02** | **427,272.19** | **438,506.74** | **11,234.55** | **0.00** |
| 76110VRD2 | RESIDENTIAL FUNDING MTG | 5.95% | 08/25/2034 | 05/24/2006 | 725,872.34 | 708,037.41 | 754,703.41 | 752,869.71 | 0.00 | (1,833.70) |
| **Totals for Cusip** | | | | | **725,872.34** | **708,037.41** | **754,703.41** | **752,869.71** | **0.00** | **(1,833.70)** |
| 80284MAC4 | SANTANDER DRIVE AUTO | 1.40% | 12/17/2018 | 08/20/2015 | 301,083.41 | 301,083.41 | 300,975.62 | 301,158.56 | 182.94 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **301,083.41** | **301,083.41** | **300,975.62** | **301,158.56** | **182.94** | **0.00** |
| 80285CAE1 | SANTANDER DRIVE AUTO | 1.35% | 07/15/2019 | 05/03/2016 | 4,043,416.63 | 4,043,416.63 | 4,043,416.63 | 4,048,311.99 | 4,895.36 | 0.00 |
| **Totals for Cusip** | | | | | **4,043,416.63** | **4,043,416.63** | **4,043,416.63** | **4,048,311.99** | **4,895.36** | **0.00** |
| 805564KQ3 | SAXON ASSET SECURITIES | 6.76% | 12/25/2030 | 07/08/2008 | 838,411.25 | 708,457.53 | 856,799.20 | 852,990.13 | 0.00 | (3,809.07) |
| **Totals for Cusip** | | | | | **838,411.25** | **708,457.53** | **856,799.20** | **852,990.13** | **0.00** | **(3,809.07)** |
| 805564PL9 | SAXON ASSET SECURITIES | 1.30% | 03/25/2035 | 12/06/2010 | 239,486.76 | 170,035.61 | 217,938.68 | 220,389.82 | 2,451.14 | 0.00 |
| 805564PL9 | SAXON ASSET SECURITIES | 1.30% | 03/25/2035 | 12/06/2010 | 931,855.14 | 661,617.16 | 848,010.45 | 857,547.99 | 9,537.54 | 0.00 |
| **Totals for Cusip** | | | | | **1,171,341.90** | **831,652.77** | **1,065,949.13** | **1,077,937.81** | **11,988.68** | **0.00** |
| 82650AAA6 | SIERRA RECEIVABLES | 1.87% | 08/20/2029 | 10/25/2012 | 562,926.32 | 562,823.64 | 559,742.64 | 559,372.62 | 0.00 | (370.02) |
| **Totals for Cusip** | | | | | **562,926.32** | **562,823.64** | **559,742.64** | **559,372.62** | **0.00** | **(370.02)** |
| 82650HAA1 | SIERRA RECEIVABLES | 2.20% | 10/20/2030 | 03/24/2015 | 106,759.10 | 107,192.81 | 106,120.59 | 106,724.53 | 603.94 | 0.00 |
| 82650HAA1 | SIERRA RECEIVABLES | 2.20% | 10/20/2030 | 03/24/2015 | 2,738,117.03 | 2,751,593.70 | 2,721,740.90 | 2,737,230.43 | 15,489.53 | 0.00 |
| **Totals for Cusip** | | | | | **2,844,876.13** | **2,858,786.51** | **2,827,861.49** | **2,843,954.96** | **16,093.47** | **0.00** |
| 83162CHT3 | SBA | 6.90% | 09/01/2017 | 07/01/2009 | 5,631.40 | 6,097.01 | 5,798.48 | 5,743.37 | 0.00 | (55.11) |
| **Totals for Cusip** | | | | | **5,631.40** | **6,097.01** | **5,798.48** | **5,743.37** | **0.00** | **(55.11)** |
| 83162CJU8 | SBA | 5.95% | 02/01/2019 | 07/01/2009 | 71,972.35 | 76,283.82 | 73,291.40 | 73,658.26 | 366.86 | 0.00 |
| **Totals for Cusip** | | | | | **71,972.35** | **76,283.82** | **73,291.40** | **73,658.26** | **366.86** | **0.00** |
| 83162CJW4 | SBA | 6.30% | 03/01/2019 | 07/01/2009 | 63,165.89 | 67,139.12 | 65,502.23 | 64,727.16 | 0.00 | (775.07) |
| **Totals for Cusip** | | | | | **63,165.89** | **67,139.12** | **65,502.23** | **64,727.16** | **0.00** | **(775.07)** |
| 83162CJX2 | SBA | 6.15% | 04/01/2019 | 07/01/2009 | 70,720.69 | 75,178.69 | 73,218.84 | 72,717.86 | 0.00 | (500.98) |
| **Totals for Cusip** | | | | | **70,720.69** | **75,178.69** | **73,218.84** | **72,717.86** | **0.00** | **(500.98)** |
| 83162CKA0 | SBA | 6.80% | 06/01/2019 | 07/01/2009 | 42,427.65 | 45,576.54 | 44,097.06 | 43,472.38 | 0.00 | (624.68) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **42,427.65** | **45,576.54** | **44,097.06** | **43,472.38** | **0.00** | **(624.68)** |
| 83162CKD4 | SBA | 7.30% | 08/01/2019 | 07/01/2009 | 30,094.16 | 32,537.16 | 31,330.07 | 30,959.21 | 0.00 | (370.86) |
| **Totals for Cusip** | | | | | **30,094.16** | **32,537.16** | **31,330.07** | **30,959.21** | **0.00** | **(370.86)** |
| 83162CKW2 | SBA | 7.39% | 07/01/2020 | 07/01/2009 | 61,124.40 | 66,483.90 | 64,679.58 | 63,600.56 | 0.00 | (1,079.02) |
| **Totals for Cusip** | | | | | **61,124.40** | **66,483.90** | **64,679.58** | **63,600.56** | **0.00** | **(1,079.02)** |
| 83162CKX0 | SBA | 7.33% | 08/01/2020 | 07/01/2009 | 83,236.02 | 90,217.97 | 88,582.79 | 86,833.10 | 0.00 | (1,749.69) |
| **Totals for Cusip** | | | | | **83,236.02** | **90,217.97** | **88,582.79** | **86,833.10** | **0.00** | **(1,749.69)** |
| 85022WAA2 | SPRINGCASTLE SPV | 3.05% | 04/25/2029 | 09/16/2016 | 5,082,911.02 | 5,082,716.35 | 5,082,716.35 | 5,108,325.58 | 25,609.23 | 0.00 |
| **Totals for Cusip** | | | | | **5,082,911.02** | **5,082,716.35** | **5,082,716.35** | **5,108,325.58** | **25,609.23** | **0.00** |
| 86358EKJ4 | STRUCTURED ASSET | 1.96% | 08/25/2034 | 11/03/2010 | 1,000,000.00 | 722,500.00 | 879,508.70 | 899,368.30 | 19,859.60 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **722,500.00** | **879,508.70** | **899,368.30** | **19,859.60** | **0.00** |
| 86359BMX6 | STRUCTURED ASSET | 1.26% | 04/25/2034 | 06/18/2008 | 1,014,944.19 | 847,478.40 | 954,345.02 | 944,457.64 | 0.00 | (9,887.38) |
| **Totals for Cusip** | | | | | **1,014,944.19** | **847,478.40** | **954,345.02** | **944,457.64** | **0.00** | **(9,887.38)** |
| 87165LAP6 | SYNCHRONY CREDIT CARD | 1.74% | 09/15/2021 | 09/25/2015 | 2,800,000.00 | 2,799,622.84 | 2,777,745.32 | 2,801,487.64 | 23,742.32 | 0.00 |
| **Totals for Cusip** | | | | | **2,800,000.00** | **2,799,622.84** | **2,777,745.32** | **2,801,487.64** | **23,742.32** | **0.00** |
| **Totals for Asset-Backed** | | | | | **138,278,593.55** | **136,032,967.30** | **137,099,324.28** | **137,546,113.55** | **558,347.21** | **(111,557.94)** |
| **CMO** | | | | | | | | | | |
| 05948KJ26 | BANK OF AMERICA | 6.00% | 08/25/2035 | 07/07/2005 | 840,408.63 | 856,396.84 | 688,786.81 | 744,905.85 | 56,119.04 | 0.00 |
| **Totals for Cusip** | | | | | **840,408.63** | **856,396.84** | **688,786.81** | **744,905.85** | **56,119.04** | **0.00** |
| 05948KY60 | BANK OF AMERICA | 6.00% | 01/25/2036 | 01/25/2006 | 1,744,014.49 | 1,753,279.58 | 1,466,848.04 | 1,482,418.59 | 15,570.55 | 0.00 |
| **Totals for Cusip** | | | | | **1,744,014.49** | **1,753,279.58** | **1,466,848.04** | **1,482,418.59** | **15,570.55** | **0.00** |
| 05948XEE7 | BANK OF AMERICA | 3.20% | 06/25/2033 | 11/09/2006 | 464,263.61 | 454,742.60 | 454,955.81 | 452,642.02 | 0.00 | (2,313.79) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **464,263.61** | **454,742.60** | **454,955.81** | **452,642.02** | **0.00** | **(2,313.79)** |
| 05949AH86 | BANK OF AMERICA | 3.22% | 02/25/2035 | 01/11/2005 | 433,892.33 | 433,884.08 | 423,644.53 | 432,634.56 | 8,990.03 | 0.00 |
| **Totals for Cusip** | | | | | **433,892.33** | **433,884.08** | **423,644.53** | **432,634.56** | **8,990.03** | **0.00** |
| 05949AW97 | BANK OF AMERICA | 3.12% | 03/25/2035 | 02/14/2005 | 492,384.14 | 492,377.73 | 454,686.90 | 444,064.91 | 0.00 | (10,621.99) |
| **Totals for Cusip** | | | | | **492,384.14** | **492,377.73** | **454,686.90** | **444,064.91** | **0.00** | **(10,621.99)** |
| 059511AF2 | BANC OF AMERICA COMM | 5.65% | 04/10/2049 | 09/25/2013 | 7,450,628.85 | 8,171,244.32 | 7,666,675.47 | 7,485,831.58 | 0.00 | (180,843.89) |
| **Totals for Cusip** | | | | | **7,450,628.85** | **8,171,244.32** | **7,666,675.47** | **7,485,831.58** | **0.00** | **(180,843.89)** |
| 12531YAM0 | CFCRE COMMERCIAL | 3.01% | 05/10/2058 | 05/04/2016 | 6,000,000.00 | 6,059,776.20 | 6,059,776.20 | 5,835,591.60 | 0.00 | (224,184.60) |
| **Totals for Cusip** | | | | | **6,000,000.00** | **6,059,776.20** | **6,059,776.20** | **5,835,591.60** | **0.00** | **(224,184.60)** |
| 12532BAC1 | CFCRE COMMERCIAL | 3.59% | 12/10/2054 | 12/09/2016 | 11,500,000.00 | 11,614,931.00 | 11,614,931.00 | 11,657,423.50 | 42,492.50 | 0.00 |
| **Totals for Cusip** | | | | | **11,500,000.00** | **11,614,931.00** | **11,614,931.00** | **11,657,423.50** | **42,492.50** | **0.00** |
| 12591KAD7 | COMM MORTGAGE TRUST | 3.76% | 10/10/2046 | 10/24/2013 | 3,500,000.00 | 3,534,844.99 | 3,636,230.50 | 3,681,046.25 | 44,815.75 | 0.00 |
| **Totals for Cusip** | | | | | **3,500,000.00** | **3,534,844.99** | **3,636,230.50** | **3,681,046.25** | **44,815.75** | **0.00** |
| 12591YAZ8 | COMM MORTGAGE TRUST | 2.84% | 06/10/2047 | 05/21/2014 | 6,200,000.00 | 6,385,943.77 | 6,297,334.42 | 6,321,069.26 | 23,734.84 | 0.00 |
| **Totals for Cusip** | | | | | **6,200,000.00** | **6,385,943.77** | **6,297,334.42** | **6,321,069.26** | **23,734.84** | **0.00** |
| 12592PBE2 | COMM MORTGAGE TRUST | 3.38% | 12/10/2047 | 11/25/2014 | 7,500,000.00 | 7,574,563.50 | 7,472,693.25 | 7,604,657.25 | 131,964.00 | 0.00 |
| **Totals for Cusip** | | | | | **7,500,000.00** | **7,574,563.50** | **7,472,693.25** | **7,604,657.25** | **131,964.00** | **0.00** |
| 12593PAV4 | COMM MORTGAGE TRUST | 3.50% | 08/10/2048 | 08/13/2015 | 11,000,000.00 | 11,109,702.56 | 11,076,316.90 | 11,289,082.20 | 212,765.30 | 0.00 |
| **Totals for Cusip** | | | | | **11,000,000.00** | **11,109,702.56** | **11,076,316.90** | **11,289,082.20** | **212,765.30** | **0.00** |
| 12632QAW3 | COMM MORTGAGE TRUST | 3.55% | 07/15/2047 | 06/19/2014 | 7,700,000.00 | 7,776,663.36 | 7,868,562.24 | 7,952,814.87 | 84,252.63 | 0.00 |
| **Totals for Cusip** | | | | | **7,700,000.00** | **7,776,663.36** | **7,868,562.24** | **7,952,814.87** | **84,252.63** | **0.00** |
| 12667F5M3 | COUNTRYWIDE | 5.00% | 04/25/2020 | 02/02/2005 | 45,654.88 | 46,154.23 | 46,165.28 | 44,993.18 | 0.00 | (1,172.10) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 12667F5M3 | COUNTRYWIDE | 5.00% | 04/25/2020 | 07/01/2009 | 130,442.59 | 102,356.67 | 131,900.83 | 128,552.01 | 0.00 | (3,348.82) |
| **Totals for Cusip** | | | | | **176,097.47** | **148,510.90** | **178,066.11** | **173,545.19** | **0.00** | **(4,520.92)** |
| 12667FQS7 | COUNTRYWIDE | 5.25% | 09/25/2019 | 10/06/2004 | 287,221.77 | 292,001.31 | 292,401.70 | 288,212.00 | 0.00 | (4,189.70) |
| **Totals for Cusip** | | | | | **287,221.77** | **292,001.31** | **292,401.70** | **288,212.00** | **0.00** | **(4,189.70)** |
| 12668BEK5 | COUNTRYWIDE | 1.86% | 02/25/2036 | 02/29/2012 | 1,459,699.48 | 810,947.73 | 1,149,815.20 | 1,082,649.76 | 0.00 | (67,165.44) |
| **Totals for Cusip** | | | | | **1,459,699.48** | **810,947.73** | **1,149,815.20** | **1,082,649.76** | **0.00** | **(67,165.44)** |
| 17290YAQ1 | CITIGROUP COMMERCIAL | 2.94% | 05/10/2049 | 01/01/1900 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| **Totals for Cusip** | | | | | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** |
| 17311QBK5 | CITIGROUP COMMERCIAL | 5.71% | 12/10/2049 | 08/29/2012 | 2,600,000.00 | 3,028,898.44 | 2,686,753.42 | 2,622,541.48 | 0.00 | (64,211.94) |
| **Totals for Cusip** | | | | | **2,600,000.00** | **3,028,898.44** | **2,686,753.42** | **2,622,541.48** | **0.00** | **(64,211.94)** |
| 17320DAE8 | CITIGROUP COMMERCIAL | 2.82% | 04/10/2046 | 04/16/2013 | 3,500,000.00 | 3,534,767.95 | 3,458,230.30 | 3,520,527.15 | 62,296.85 | 0.00 |
| **Totals for Cusip** | | | | | **3,500,000.00** | **3,534,767.95** | **3,458,230.30** | **3,520,527.15** | **62,296.85** | **0.00** |
| 17322MAV8 | CITIGROUP COMMERCIAL | 3.58% | 05/10/2047 | 05/07/2014 | 7,580,000.00 | 7,655,185.26 | 7,756,088.71 | 7,850,813.69 | 94,724.98 | 0.00 |
| **Totals for Cusip** | | | | | **7,580,000.00** | **7,655,185.26** | **7,756,088.71** | **7,850,813.69** | **94,724.98** | **0.00** |
| 17323VAY1 | CITIGROUP COMMERCIAL | 2.94% | 04/10/2048 | 04/01/2015 | 800,000.00 | 807,979.60 | 771,274.32 | 787,221.60 | 15,947.28 | 0.00 |
| **Totals for Cusip** | | | | | **800,000.00** | **807,979.60** | **771,274.32** | **787,221.60** | **15,947.28** | **0.00** |
| 17325GAC0 | CITIGROUP COMMERCIAL | 2.90% | 11/15/2049 | 11/03/2016 | 12,000,000.00 | 12,119,772.00 | 12,119,772.00 | 11,625,668.40 | 0.00 | (494,103.60) |
| **Totals for Cusip** | | | | | **12,000,000.00** | **12,119,772.00** | **12,119,772.00** | **11,625,668.40** | **0.00** | **(494,103.60)** |
| 31358S4W8 | FNMA | 7.50% | 10/25/2040 | 07/01/2009 | 1,053,947.20 | 1,138,921.67 | 1,184,052.55 | 1,177,925.75 | 0.00 | (6,126.80) |
| **Totals for Cusip** | | | | | **1,053,947.20** | **1,138,921.67** | **1,184,052.55** | **1,177,925.75** | **0.00** | **(6,126.80)** |
| 3136AEX69 | FNMA ACES | 2.39% | 01/25/2023 | 06/12/2013 | 6,200,000.00 | 5,914,180.62 | 6,077,656.64 | 6,124,285.60 | 46,628.96 | 0.00 |
| **Totals for Cusip** | | | | | **6,200,000.00** | **5,914,180.62** | **6,077,656.64** | **6,124,285.60** | **46,628.96** | **0.00** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3136AH2E9 | FNMA | 3.25% | 07/25/2023 | 01/09/2014 | 7,400,000.00 | 7,261,457.20 | 7,642,117.64 | 7,639,975.34 | 0.00 | (2,142.30) |
| **Totals for Cusip** | | | | | **7,400,000.00** | **7,261,457.20** | **7,642,117.64** | **7,639,975.34** | **0.00** | **(2,142.30)** |
| 3136AJB54 | FNMA ACES | 3.35% | 03/25/2024 | 04/14/2014 | 8,699,000.00 | 8,785,983.91 | 8,990,371.27 | 8,976,122.30 | 0.00 | (14,248.97) |
| **Totals for Cusip** | | | | | **8,699,000.00** | **8,785,983.91** | **8,990,371.27** | **8,976,122.30** | **0.00** | **(14,248.97)** |
| 3136AJB70 | FNMA ACES | 3.20% | 03/25/2024 | 04/14/2014 | 6,475,000.00 | 6,410,249.35 | 6,749,999.08 | 6,563,943.19 | 0.00 | (186,055.89) |
| **Totals for Cusip** | | | | | **6,475,000.00** | **6,410,249.35** | **6,749,999.08** | **6,563,943.19** | **0.00** | **(186,055.89)** |
| 3136AJDU7 | FNMA ACES | 3.51% | 12/25/2023 | 02/12/2014 | 6,960,000.00 | 7,029,085.66 | 7,323,076.06 | 7,250,092.80 | 0.00 | (72,983.26) |
| **Totals for Cusip** | | | | | **6,960,000.00** | **7,029,085.66** | **7,323,076.06** | **7,250,092.80** | **0.00** | **(72,983.26)** |
| 3136AKQP1 | FNMA | 2.88% | 06/25/2024 | 07/11/2014 | 12,580,000.00 | 12,454,606.33 | 12,795,711.78 | 12,585,108.74 | 0.00 | (210,603.04) |
| **Totals for Cusip** | | | | | **12,580,000.00** | **12,454,606.33** | **12,795,711.78** | **12,585,108.74** | **0.00** | **(210,603.04)** |
| 3136AN6U6 | FNMA ACES | 3.09% | 04/25/2027 | 06/12/2015 | 14,400,000.00 | 14,255,732.16 | 14,616,633.60 | 14,431,919.04 | 0.00 | (184,714.56) |
| **Totals for Cusip** | | | | | **14,400,000.00** | **14,255,732.16** | **14,616,633.60** | **14,431,919.04** | **0.00** | **(184,714.56)** |
| 3136APSZ6 | FNMA ACES | 2.83% | 04/25/2025 | 07/16/2015 | 8,000,000.00 | 7,906,170.40 | 7,918,154.40 | 7,988,104.80 | 69,950.40 | 0.00 |
| **Totals for Cusip** | | | | | **8,000,000.00** | **7,906,170.40** | **7,918,154.40** | **7,988,104.80** | **69,950.40** | **0.00** |
| 3136AQC99 | FNMA | 2.94% | 11/25/2025 | 12/11/2015 | 6,800,000.00 | 6,815,640.68 | 6,754,103.40 | 6,831,471.08 | 77,367.68 | 0.00 |
| **Totals for Cusip** | | | | | **6,800,000.00** | **6,815,640.68** | **6,754,103.40** | **6,831,471.08** | **77,367.68** | **0.00** |
| 3136AQHL7 | FNMA | 2.71% | 06/25/2025 | 10/07/2015 | 6,500,000.00 | 6,461,311.35 | 6,401,604.95 | 6,419,992.80 | 18,387.85 | 0.00 |
| **Totals for Cusip** | | | | | **6,500,000.00** | **6,461,311.35** | **6,401,604.95** | **6,419,992.80** | **18,387.85** | **0.00** |
| 3136AQTB6 | FNMA ACES | 2.98% | 10/25/2025 | 11/06/2015 | 7,500,000.00 | 7,469,839.50 | 7,496,267.25 | 7,379,768.25 | 0.00 | (116,499.00) |
| **Totals for Cusip** | | | | | **7,500,000.00** | **7,469,839.50** | **7,496,267.25** | **7,379,768.25** | **0.00** | **(116,499.00)** |
| 3136AR5S3 | FNMA | 2.47% | 04/25/2026 | 05/11/2016 | 8,800,000.00 | 8,887,471.12 | 8,887,471.12 | 8,460,408.00 | 0.00 | (427,063.12) |
| **Totals for Cusip** | | | | | **8,800,000.00** | **8,887,471.12** | **8,887,471.12** | **8,460,408.00** | **0.00** | **(427,063.12)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3136AR5U8 | FNMA | 2.38% | 04/25/2026 | 05/11/2016 | 9,500,000.00 | 9,475,555.55 | 9,475,555.55 | 9,039,643.30 | 0.00 | (435,912.25) |
| **Totals for Cusip** | | | | | **9,500,000.00** | **9,475,555.55** | **9,475,555.55** | **9,039,643.30** | **0.00** | **(435,912.25)** |
| 3136ARF37 | FNMA | 2.48% | 03/25/2026 | 04/12/2016 | 14,481,740.00 | 14,445,178.39 | 14,445,178.39 | 13,735,960.80 | 0.00 | (709,217.59) |
| **Totals for Cusip** | | | | | **14,481,740.00** | **14,445,178.39** | **14,445,178.39** | **13,735,960.80** | **0.00** | **(709,217.59)** |
| 3136ARTE8 | FNMA ACES | 2.70% | 02/25/2026 | 03/08/2016 | 21,000,000.00 | 21,209,397.30 | 21,209,397.30 | 20,616,015.00 | 0.00 | (593,382.30) |
| **Totals for Cusip** | | | | | **21,000,000.00** | **21,209,397.30** | **21,209,397.30** | **20,616,015.00** | **0.00** | **(593,382.30)** |
| 3136AT5E0 | FNMA | 2.25% | 07/25/2026 | 10/04/2016 | 13,745,739.00 | 13,710,379.74 | 13,710,379.74 | 12,835,525.03 | 0.00 | (874,854.71) |
| **Totals for Cusip** | | | | | **13,745,739.00** | **13,710,379.74** | **13,710,379.74** | **12,835,525.03** | **0.00** | **(874,854.71)** |
| 3137B5JM6 | FHLMC | 3.53% | 07/25/2023 | 11/06/2013 | 6,300,000.00 | 6,425,546.40 | 6,618,337.11 | 6,673,650.48 | 55,313.37 | 0.00 |
| **Totals for Cusip** | | | | | **6,300,000.00** | **6,425,546.40** | **6,618,337.11** | **6,673,650.48** | **55,313.37** | **0.00** |
| 3137BGK24 | FHLMC | 3.06% | 12/25/2024 | 02/10/2016 | 10,000,000.00 | 10,457,812.50 | 10,457,812.50 | 10,207,031.00 | 0.00 | (250,781.50) |
| **Totals for Cusip** | | | | | **10,000,000.00** | **10,457,812.50** | **10,457,812.50** | **10,207,031.00** | **0.00** | **(250,781.50)** |
| 3137BLAC2 | FHLMC | 3.28% | 06/25/2025 | 02/09/2016 | 8,500,000.00 | 9,033,906.25 | 9,033,906.25 | 8,782,381.05 | 0.00 | (251,525.20) |
| **Totals for Cusip** | | | | | **8,500,000.00** | **9,033,906.25** | **9,033,906.25** | **8,782,381.05** | **0.00** | **(251,525.20)** |
| 3137BLMD7 | FHLMC | 3.16% | 05/25/2025 | 10/01/2015 | 4,500,000.00 | 4,589,167.50 | 4,536,068.85 | 4,549,871.25 | 13,802.40 | 0.00 |
| **Totals for Cusip** | | | | | **4,500,000.00** | **4,589,167.50** | **4,536,068.85** | **4,549,871.25** | **13,802.40** | **0.00** |
| 3137BLW95 | FHLMC | 3.33% | 08/25/2025 | 02/09/2016 | 5,700,000.00 | 6,080,519.53 | 6,080,519.53 | 5,905,614.96 | 0.00 | (174,904.57) |
| **Totals for Cusip** | | | | | **5,700,000.00** | **6,080,519.53** | **6,080,519.53** | **5,905,614.96** | **0.00** | **(174,904.57)** |
| 31392JAD1 | FNMA | 7.50% | 07/25/2042 | 07/01/2009 | 3,762,819.78 | 4,066,197.13 | 4,407,895.78 | 4,339,413.21 | 0.00 | (68,482.57) |
| **Totals for Cusip** | | | | | **3,762,819.78** | **4,066,197.13** | **4,407,895.78** | **4,339,413.21** | **0.00** | **(68,482.57)** |
| 31392MEM0 | FHLMC | 5.65% | 07/25/2032 | 07/01/2009 | 735,674.70 | 787,516.81 | 841,868.83 | 803,364.06 | 0.00 | (38,504.77) |
| **Totals for Cusip** | | | | | **735,674.70** | **787,516.81** | **841,868.83** | **803,364.06** | **0.00** | **(38,504.77)** |



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# Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31392UZ56 | FHLMC | 5.25% | 07/25/2033 | 07/01/2009 | 877,149.11 | 952,118.00 | 991,700.93 | 1,005,857.85 | 14,156.92 | 0.00 |
| **Totals for Cusip** | | | | | **877,149.11** | **952,118.00** | **991,700.93** | **1,005,857.85** | **14,156.92** | **0.00** |
| 31392W7D6 | FHLMC | 7.50% | 08/25/2042 | 07/01/2009 | 1,101,775.12 | 1,179,587.97 | 1,353,487.99 | 1,311,484.24 | 0.00 | (42,003.75) |
| **Totals for Cusip** | | | | | **1,101,775.12** | **1,179,587.97** | **1,353,487.99** | **1,311,484.24** | **0.00** | **(42,003.75)** |
| 31394JYA9 | FHLMC | 4.50% | 10/15/2023 | 07/01/2009 | 1,853,721.90 | 1,865,573.30 | 1,984,097.67 | 1,969,690.74 | 0.00 | (14,406.93) |
| **Totals for Cusip** | | | | | **1,853,721.90** | **1,865,573.30** | **1,984,097.67** | **1,969,690.74** | **0.00** | **(14,406.93)** |
| 36251FAV8 | GS MORTGAGE SECURITIES | 3.14% | 02/10/2048 | 02/13/2015 | 8,000,000.00 | 8,079,329.60 | 7,871,838.40 | 8,005,408.00 | 133,569.60 | 0.00 |
| **Totals for Cusip** | | | | | **8,000,000.00** | **8,079,329.60** | **7,871,838.40** | **8,005,408.00** | **133,569.60** | **0.00** |
| 38375BGF3 | GNMA | 0.86% | 10/20/2060 | 02/29/2012 | 3,879,904.77 | 3,803,134.45 | 3,841,116.98 | 3,837,845.44 | 0.00 | (3,271.54) |
| **Totals for Cusip** | | | | | **3,879,904.77** | **3,803,134.45** | **3,841,116.98** | **3,837,845.44** | **0.00** | **(3,271.54)** |
| 38375BGS5 | GNMA | 0.88% | 08/20/2058 | 02/29/2012 | 1,062,616.43 | 1,045,047.39 | 1,054,870.89 | 1,051,831.94 | 0.00 | (3,038.95) |
| **Totals for Cusip** | | | | | **1,062,616.43** | **1,045,047.39** | **1,054,870.89** | **1,051,831.94** | **0.00** | **(3,038.95)** |
| 38375BHR6 | GNMA | 0.88% | 05/20/2059 | 02/29/2012 | 1,624,384.79 | 1,603,201.82 | 1,617,035.43 | 1,614,501.38 | 0.00 | (2,534.05) |
| 38375BHR6 | GNMA | 0.88% | 05/20/2059 | 02/20/2016 | 445.32 | 445.32 | 445.32 | 445.32 | 0.00 | 0.00 |
| 38375BHR6 | GNMA | 0.88% | 05/20/2059 | 10/20/2016 | 1,131.88 | 1,131.88 | 1,131.88 | 1,131.88 | 0.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,625,961.99** | **1,604,779.02** | **1,618,612.63** | **1,616,078.58** | **0.00** | **(2,534.05)** |
| 46590LAS1 | JPMDB COMMERCIAL | 2.88% | 06/15/2049 | 05/04/2016 | 6,000,000.00 | 6,059,952.00 | 6,059,952.00 | 5,860,082.40 | 0.00 | (199,869.60) |
| **Totals for Cusip** | | | | | **6,000,000.00** | **6,059,952.00** | **6,059,952.00** | **5,860,082.40** | **0.00** | **(199,869.60)** |
| 46630GAM7 | JP MORGAN MORTGAGE | 3.18% | 07/25/2035 | 01/08/2007 | 588,722.52 | 576,879.07 | 589,007.40 | 587,485.32 | 0.00 | (1,522.08) |
| 46630GAM7 | JP MORGAN MORTGAGE | 3.18% | 07/25/2035 | 07/01/2009 | 169,480.73 | 145,555.48 | 169,562.74 | 169,124.57 | 0.00 | (438.17) |
| **Totals for Cusip** | | | | | **758,203.25** | **722,434.55** | **758,570.14** | **756,609.89** | **0.00** | **(1,960.25)** |
| 46637WAC7 | JP MORGAN CHASE | 3.14% | 06/15/2045 | 06/22/2012 | 2,463,266.60 | 2,512,531.92 | 2,495,289.07 | 2,506,849.91 | 11,560.84 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,463,266.60** | **2,512,531.92** | **2,495,289.07** | **2,506,849.91** | **11,560.84** | **0.00** |
| 46639EAD3 | JP MORGAN CHASE | 2.61% | 12/15/2047 | 12/12/2012 | 4,000,000.00 | 4,039,980.00 | 3,910,409.60 | 4,005,947.60 | 95,538.00 | 0.00 |
| **Totals for Cusip** | | | | | **4,000,000.00** | **4,039,980.00** | **3,910,409.60** | **4,005,947.60** | **95,538.00** | **0.00** |
| 46639JAD2 | JP MORGAN CHASE | 2.88% | 12/15/2047 | 03/01/2013 | 8,500,000.00 | 8,584,932.00 | 8,396,896.70 | 8,594,519.15 | 197,622.45 | 0.00 |
| **Totals for Cusip** | | | | | **8,500,000.00** | **8,584,932.00** | **8,396,896.70** | **8,594,519.15** | **197,622.45** | **0.00** |
| 46639YAP2 | JP MORGAN CHASE | 2.69% | 04/15/2046 | 05/02/2013 | 4,500,000.00 | 4,544,995.50 | 4,359,658.05 | 4,549,108.05 | 189,450.00 | 0.00 |
| **Totals for Cusip** | | | | | **4,500,000.00** | **4,544,995.50** | **4,359,658.05** | **4,549,108.05** | **189,450.00** | **0.00** |
| 46643PBD1 | JPMBB COMMERCIAL | 3.41% | 11/15/2047 | 11/04/2014 | 3,000,000.00 | 3,029,979.00 | 3,008,277.30 | 3,075,144.30 | 66,867.00 | 0.00 |
| **Totals for Cusip** | | | | | **3,000,000.00** | **3,029,979.00** | **3,008,277.30** | **3,075,144.30** | **66,867.00** | **0.00** |
| 50219XAA7 | LSTAR SECURITIES | 2.62% | 11/01/2021 | 11/15/2016 | 3,214,478.24 | 3,167,806.59 | 3,167,806.59 | 3,169,499.01 | 1,692.42 | 0.00 |
| **Totals for Cusip** | | | | | **3,214,478.24** | **3,167,806.59** | **3,167,806.59** | **3,169,499.01** | **1,692.42** | **0.00** |
| 54910LAA7 | LSTAR SECURITIES | 2.62% | 08/01/2020 | 08/18/2015 | 3,440,435.56 | 3,383,146.11 | 3,377,475.59 | 3,436,171.83 | 58,696.24 | 0.00 |
| **Totals for Cusip** | | | | | **3,440,435.56** | **3,383,146.11** | **3,377,475.59** | **3,436,171.83** | **58,696.24** | **0.00** |
| 55265K2D0 | MASTER ASSET | 5.25% | 12/25/2033 | 02/29/2012 | 434,704.01 | 439,040.16 | 445,059.36 | 439,862.29 | 0.00 | (5,197.07) |
| **Totals for Cusip** | | | | | **434,704.01** | **439,040.16** | **445,059.36** | **439,862.29** | **0.00** | **(5,197.07)** |
| 576433UM6 | MASTR ADJUSTABLE RATE | 3.05% | 11/21/2034 | 02/29/2012 | 2,608,046.40 | 2,527,335.18 | 2,664,507.22 | 2,659,459.08 | 0.00 | (5,048.14) |
| **Totals for Cusip** | | | | | **2,608,046.40** | **2,527,335.18** | **2,664,507.22** | **2,659,459.08** | **0.00** | **(5,048.14)** |
| 61761QAD5 | MORGAN STANLEY BAML | 2.86% | 12/15/2048 | 02/05/2013 | 3,100,000.00 | 3,130,987.29 | 3,051,845.53 | 3,127,924.18 | 76,078.65 | 0.00 |
| **Totals for Cusip** | | | | | **3,100,000.00** | **3,130,987.29** | **3,051,845.53** | **3,127,924.18** | **76,078.65** | **0.00** |
| 61763BAT1 | MORGAN STANLEY BAML | 3.77% | 11/15/2046 | 11/26/2013 | 7,600,000.00 | 7,675,869.28 | 7,912,153.28 | 7,935,505.80 | 23,352.52 | 0.00 |
| **Totals for Cusip** | | | | | **7,600,000.00** | **7,675,869.28** | **7,912,153.28** | **7,935,505.80** | **23,352.52** | **0.00** |
| 61765TAE3 | MORGAN STANLEY BAML | 3.37% | 10/15/2048 | 10/07/2015 | 4,500,000.00 | 4,544,963.55 | 4,471,207.65 | 4,526,547.75 | 55,340.10 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **4,500,000.00** | **4,544,963.55** | **4,471,207.65** | **4,526,547.75** | **55,340.10** | **0.00** |
| 61767FAZ4 | MORGAN STANLEY CAPITAL I | 2.53% | 08/15/2049 | 08/12/2016 | 17,000,000.00 | 17,169,303.00 | 17,169,303.00 | 16,080,840.60 | 0.00 | (1,088,462.40) |
| **Totals for Cusip** | | | | | **17,000,000.00** | **17,169,303.00** | **17,169,303.00** | **16,080,840.60** | **0.00** | **(1,088,462.40)** |
| 90270RBD5 | UBS BARCLAYS | 2.79% | 12/10/2045 | 12/06/2012 | 4,700,000.00 | 4,817,462.40 | 4,626,013.54 | 4,737,025.66 | 111,012.12 | 0.00 |
| **Totals for Cusip** | | | | | **4,700,000.00** | **4,817,462.40** | **4,626,013.54** | **4,737,025.66** | **111,012.12** | **0.00** |
| 90270YBE8 | UBS BARCLAY COMM MORT | 2.92% | 03/10/2046 | 02/15/2013 | 8,500,000.00 | 8,584,947.30 | 8,405,117.05 | 8,549,304.25 | 144,187.20 | 0.00 |
| **Totals for Cusip** | | | | | **8,500,000.00** | **8,584,947.30** | **8,405,117.05** | **8,549,304.25** | **144,187.20** | **0.00** |
| 90349GBE4 | UBS-BARCLAYS | 2.97% | 04/10/2046 | 04/11/2013 | 7,000,000.00 | 7,069,958.98 | 6,909,045.50 | 7,060,992.40 | 151,946.90 | 0.00 |
| **Totals for Cusip** | | | | | **7,000,000.00** | **7,069,958.98** | **6,909,045.50** | **7,060,992.40** | **151,946.90** | **0.00** |
| 92922FJF6 | WASHINGTON MUTUAL | 2.82% | 10/25/2033 | 02/29/2012 | 734,158.61 | 721,792.42 | 742,741.52 | 737,372.61 | 0.00 | (5,368.91) |
| **Totals for Cusip** | | | | | **734,158.61** | **721,792.42** | **742,741.52** | **737,372.61** | **0.00** | **(5,368.91)** |
| 92979FAE0 | WACHOVIA BANK COMM | 5.61% | 05/15/2046 | 10/25/2013 | 14,975,059.76 | 16,481,925.14 | 15,463,510.28 | 15,207,417.28 | 0.00 | (256,093.00) |
| **Totals for Cusip** | | | | | **14,975,059.76** | **16,481,925.14** | **15,463,510.28** | **15,207,417.28** | **0.00** | **(256,093.00)** |
| 933634AJ6 | WASHINGTON MUTUAL MTG | 2.83% | 03/25/2037 | 02/29/2012 | 1,926,018.74 | 1,497,304.31 | 1,810,971.08 | 1,832,085.65 | 21,114.57 | 0.00 |
| **Totals for Cusip** | | | | | **1,926,018.74** | **1,497,304.31** | **1,810,971.08** | **1,832,085.65** | **21,114.57** | **0.00** |
| 9393362L6 | WASHINGTON MUTUAL | 5.00% | 03/25/2020 | 02/14/2005 | 334,620.80 | 338,280.71 | 334,209.52 | 335,099.17 | 889.65 | 0.00 |
| **Totals for Cusip** | | | | | **334,620.80** | **338,280.71** | **334,209.52** | **335,099.17** | **889.65** | **0.00** |
| 94989KAU7 | WELLS FARGO COMMERCIAL | 3.37% | 06/15/2048 | 06/19/2015 | 9,700,000.00 | 9,796,369.50 | 9,622,867.54 | 9,828,857.71 | 205,990.17 | 0.00 |
| **Totals for Cusip** | | | | | **9,700,000.00** | **9,796,369.50** | **9,622,867.54** | **9,828,857.71** | **205,990.17** | **0.00** |
| 94989NBD8 | WELLS FARGO COMMERCIAL | 3.41% | 09/15/2058 | 07/27/2015 | 11,000,000.00 | 11,109,934.00 | 10,936,398.00 | 11,198,249.70 | 261,851.70 | 0.00 |
| **Totals for Cusip** | | | | | **11,000,000.00** | **11,109,934.00** | **10,936,398.00** | **11,198,249.70** | **261,851.70** | **0.00** |
| 94989VAC3 | WELLS FARGO COML MTG | 3.35% | 09/15/2057 | 09/25/2015 | 5,700,000.00 | 5,756,606.70 | 5,640,340.95 | 5,763,802.38 | 123,461.43 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **5,700,000.00** | **5,756,606.70** | **5,640,340.95** | **5,763,802.38** | **123,461.43** | **0.00** |
| 95000KBA2 | WELLS FARGO COMMERCIAL | 2.64% | 11/15/2049 | 09/29/2016 | 12,000,000.00 | 12,119,076.00 | 12,119,076.00 | 11,376,178.80 | 0.00 | (742,897.20) |
| **Totals for Cusip** | | | | | **12,000,000.00** | **12,119,076.00** | **12,119,076.00** | **11,376,178.80** | **0.00** | **(742,897.20)** |
| **Totals for CMO** | | | | | **458,912,652.74** | **464,044,724.09** | **463,822,410.95** | **458,801,603.78** | **3,019,502.89** | **(8,040,310.06)** |
| **Corporate** | | | | | | | | | | |
| 00164VAD5 | AMC NETWORKS INC | 5.00% | 04/01/2024 | 03/23/2016 | 2,705,000.00 | 2,705,000.00 | 2,705,000.00 | 2,718,525.00 | 13,525.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,705,000.00** | **2,705,000.00** | **2,705,000.00** | **2,718,525.00** | **13,525.00** | **0.00** |
| 001957BD0 | AT&T CORP | 8.25% | 11/15/2031 | 07/01/2009 | 32,000.00 | 36,933.79 | 42,754.56 | 44,484.19 | 1,729.63 | 0.00 |
| **Totals for Cusip** | | | | | **32,000.00** | **36,933.79** | **42,754.56** | **44,484.19** | **1,729.63** | **0.00** |
| 00206RCG5 | AT&T INC | 4.80% | 06/15/2044 | 06/03/2014 | 3,260,000.00 | 3,248,133.60 | 2,986,603.36 | 3,080,419.64 | 93,816.28 | 0.00 |
| **Totals for Cusip** | | | | | **3,260,000.00** | **3,248,133.60** | **2,986,603.36** | **3,080,419.64** | **93,816.28** | **0.00** |
| 00206RCN0 | AT&T CORP | 3.40% | 05/15/2025 | 04/23/2015 | 5,710,000.00 | 5,693,098.40 | 5,487,823.90 | 5,503,429.33 | 15,605.43 | 0.00 |
| **Totals for Cusip** | | | | | **5,710,000.00** | **5,693,098.40** | **5,487,823.90** | **5,503,429.33** | **15,605.43** | **0.00** |
| 00206RCP5 | AT&T CORP | 4.50% | 05/15/2035 | 04/23/2015 | 790,000.00 | 787,716.90 | 730,640.19 | 763,271.14 | 32,630.95 | 0.00 |
| **Totals for Cusip** | | | | | **790,000.00** | **787,716.90** | **730,640.19** | **763,271.14** | **32,630.95** | **0.00** |
| 00206RCQ3 | AT&T CORP | 4.75% | 05/15/2046 | 04/23/2015 | 1,060,000.00 | 1,056,226.40 | 970,531.76 | 1,004,264.14 | 33,732.38 | 0.00 |
| 00206RCQ3 | AT&T CORP | 4.75% | 05/15/2046 | 06/16/2015 | 1,050,000.00 | 964,225.50 | 961,375.80 | 994,789.95 | 33,414.15 | 0.00 |
| **Totals for Cusip** | | | | | **2,110,000.00** | **2,020,451.90** | **1,931,907.56** | **1,999,054.09** | **67,146.53** | **0.00** |
| 00206RDH2 | AT&T CORP | 5.15% | 03/15/2042 | 03/03/2016 | 3,600,000.00 | 3,369,600.00 | 3,369,600.00 | 3,586,219.20 | 216,619.20 | 0.00 |
| **Totals for Cusip** | | | | | **3,600,000.00** | **3,369,600.00** | **3,369,600.00** | **3,586,219.20** | **216,619.20** | **0.00** |
| 00206RDJ8 | AT&T CORP | 4.50% | 03/09/2048 | 12/15/2016 | 43,000.00 | 44,732.37 | 44,732.37 | 38,638.64 | 0.00 | (6,093.73) |
| **Totals for Cusip** | | | | | **43,000.00** | **44,732.37** | **44,732.37** | **38,638.64** | **0.00** | **(6,093.73)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 00206RDK5 | AT&T CORP | 4.55% | 03/09/2049 | 12/15/2016 | 2,010,000.00 | 2,111,575.35 | 2,111,575.35 | 1,815,564.66 | 0.00 | (296,010.69) |
| **Totals for Cusip** | | | | | **2,010,000.00** | **2,111,575.35** | **2,111,575.35** | **1,815,564.66** | **0.00** | **(296,010.69)** |
| 00209TAB1 | AT&T BROADBAND CORP | 9.46% | 11/15/2022 | 10/18/2005 | 390,000.00 | 511,578.60 | 538,448.82 | 527,866.17 | 0.00 | (10,582.65) |
| **Totals for Cusip** | | | | | **390,000.00** | **511,578.60** | **538,448.82** | **527,866.17** | **0.00** | **(10,582.65)** |
| 002824BD1 | ABBOTT LABORATORIES | 2.90% | 11/30/2021 | 11/17/2016 | 5,860,000.00 | 5,849,627.80 | 5,849,627.80 | 5,843,299.00 | 0.00 | (6,328.80) |
| **Totals for Cusip** | | | | | **5,860,000.00** | **5,849,627.80** | **5,849,627.80** | **5,843,299.00** | **0.00** | **(6,328.80)** |
| 00287YAQ2 | ABBVIE INC | 3.60% | 05/14/2025 | 05/05/2015 | 2,520,000.00 | 2,515,590.00 | 2,487,076.20 | 2,496,029.76 | 8,953.56 | 0.00 |
| **Totals for Cusip** | | | | | **2,520,000.00** | **2,515,590.00** | **2,487,076.20** | **2,496,029.76** | **8,953.56** | **0.00** |
| 00287YAR0 | ABBVIE INC | 4.50% | 05/14/2035 | 05/05/2015 | 3,700,000.00 | 3,674,433.00 | 3,624,508.90 | 3,635,349.90 | 10,841.00 | 0.00 |
| 00287YAR0 | ABBVIE INC | 4.50% | 05/14/2035 | 05/05/2015 | 265,000.00 | 265,238.50 | 259,593.21 | 260,369.66 | 776.45 | 0.00 |
| 00287YAR0 | ABBVIE INC | 4.50% | 05/14/2035 | 05/05/2015 | 265,000.00 | 265,068.90 | 259,593.21 | 260,369.66 | 776.45 | 0.00 |
| **Totals for Cusip** | | | | | **4,230,000.00** | **4,204,740.40** | **4,143,695.32** | **4,156,089.22** | **12,393.90** | **0.00** |
| 00440EAJ6 | ACE INA HOLDINGS INC | 5.70% | 02/15/2017 | 02/05/2007 | 200,000.00 | 199,846.00 | 209,270.20 | 200,991.40 | 0.00 | (8,278.80) |
| **Totals for Cusip** | | | | | **200,000.00** | **199,846.00** | **209,270.20** | **200,991.40** | **0.00** | **(8,278.80)** |
| 00507UAS0 | ACTAVIS FUNDING SCS | 3.80% | 03/15/2025 | 03/03/2015 | 2,090,000.00 | 2,082,580.50 | 2,079,326.37 | 2,092,462.02 | 13,135.65 | 0.00 |
| **Totals for Cusip** | | | | | **2,090,000.00** | **2,082,580.50** | **2,079,326.37** | **2,092,462.02** | **13,135.65** | **0.00** |
| 00507UAT8 | ACTAVIS FUNDING SCS | 4.55% | 03/15/2035 | 03/03/2015 | 3,365,000.00 | 3,350,530.50 | 3,270,298.81 | 3,330,650.08 | 60,351.27 | 0.00 |
| **Totals for Cusip** | | | | | **3,365,000.00** | **3,350,530.50** | **3,270,298.81** | **3,330,650.08** | **60,351.27** | **0.00** |
| 00817YAG3 | AETNA INC | 6.75% | 12/15/2037 | 11/29/2007 | 2,315,000.00 | 2,299,304.30 | 2,914,661.40 | 3,008,599.47 | 93,938.07 | 0.00 |
| 00817YAG3 | AETNA INC | 6.75% | 12/15/2037 | 02/29/2012 | 625,000.00 | 816,137.50 | 786,895.63 | 812,256.87 | 25,361.24 | 0.00 |
| **Totals for Cusip** | | | | | **2,940,000.00** | **3,115,441.80** | **3,701,557.03** | **3,820,856.34** | **119,299.31** | **0.00** |
| 01959EAB4 | ALLIED WORLD ASSURANCE | 5.50% | 11/15/2020 | 11/09/2010 | 935,000.00 | 930,736.40 | 1,018,807.79 | 1,008,610.68 | 0.00 | (10,197.11) |



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# Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **935,000.00** | **930,736.40** | **1,018,807.79** | **1,008,610.68** | **0.00** | **(10,197.11)** |
| 02209SAN3 | ALTRIA GROUP INC | 2.85% | 08/09/2022 | 04/25/2014 | 10,000.00 | 9,534.80 | 9,748.81 | 10,012.25 | 263.44 | 0.00 |
| **Totals for Cusip** | | | | | **10,000.00** | **9,534.80** | **9,748.81** | **10,012.25** | **263.44** | **0.00** |
| 02209SAS2 | ALTRIA GROUP INC | 4.00% | 01/31/2024 | 10/28/2013 | 4,265,000.00 | 4,238,471.70 | 4,418,476.03 | 4,506,471.51 | 87,995.48 | 0.00 |
| **Totals for Cusip** | | | | | **4,265,000.00** | **4,238,471.70** | **4,418,476.03** | **4,506,471.51** | **87,995.48** | **0.00** |
| 02364WAV7 | AMERICA MOVIL SAB DE CV | 5.00% | 03/30/2020 | 02/29/2012 | 510,000.00 | 579,207.00 | 553,416.81 | 545,371.56 | 0.00 | (8,045.25) |
| **Totals for Cusip** | | | | | **510,000.00** | **579,207.00** | **553,416.81** | **545,371.56** | **0.00** | **(8,045.25)** |
| 026874DA2 | AMERICAN INTERNATIONAL | 4.50% | 07/16/2044 | 07/09/2014 | 1,850,000.00 | 1,838,844.50 | 1,710,802.30 | 1,824,238.75 | 113,436.45 | 0.00 |
| **Totals for Cusip** | | | | | **1,850,000.00** | **1,838,844.50** | **1,710,802.30** | **1,824,238.75** | **113,436.45** | **0.00** |
| 031162CE8 | AMGEN INC | 4.66% | 06/15/2051 | 05/25/2016 | 5,633,000.00 | 5,506,681.55 | 5,506,681.55 | 5,413,921.36 | 0.00 | (92,760.19) |
| **Totals for Cusip** | | | | | **5,633,000.00** | **5,506,681.55** | **5,506,681.55** | **5,413,921.36** | **0.00** | **(92,760.19)** |
| 032510AC3 | ANADARDO PETROLEUM | 6.20% | 03/15/2040 | 02/02/2016 | 205,000.00 | 154,203.05 | 154,203.05 | 234,784.66 | 80,581.61 | 0.00 |
| 032510AC3 | ANADARDO PETROLEUM | 6.20% | 03/15/2040 | 02/03/2016 | 400,000.00 | 300,060.00 | 300,060.00 | 458,116.40 | 158,056.40 | 0.00 |
| **Totals for Cusip** | | | | | **605,000.00** | **454,263.05** | **454,263.05** | **692,901.06** | **238,638.01** | **0.00** |
| 032511AY3 | ANANDARKO PETROLIUM | 6.45% | 09/15/2036 | 01/14/2011 | 780,000.00 | 764,782.20 | 751,810.02 | 928,329.48 | 176,519.46 | 0.00 |
| **Totals for Cusip** | | | | | **780,000.00** | **764,782.20** | **751,810.02** | **928,329.48** | **176,519.46** | **0.00** |
| 032511BB2 | ANANDARKO PETROLIUM | 0.00% | 10/10/2036 | 12/12/2013 | 5,000,000.00 | 1,762,500.00 | 1,800,000.00 | 2,021,560.00 | 221,560.00 | 0.00 |
| **Totals for Cusip** | | | | | **5,000,000.00** | **1,762,500.00** | **1,800,000.00** | **2,021,560.00** | **221,560.00** | **0.00** |
| 032511BN6 | ANANDARKO PETROLIUM | 5.55% | 03/15/2026 | 03/14/2016 | 1,355,000.00 | 1,350,799.50 | 1,350,799.50 | 1,516,597.30 | 165,797.80 | 0.00 |
| **Totals for Cusip** | | | | | **1,355,000.00** | **1,350,799.50** | **1,350,799.50** | **1,516,597.30** | **165,797.80** | **0.00** |
| 03523TAV0 | ANHEUSER-BUSCH INBEV | 5.00% | 04/15/2020 | 02/29/2012 | 540,000.00 | 632,187.72 | 591,076.98 | 586,950.84 | 0.00 | (4,126.14) |
| **Totals for Cusip** | | | | | **540,000.00** | **632,187.72** | **591,076.98** | **586,950.84** | **0.00** | **(4,126.14)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 035242AM8 | ANHEUSER-BUSCH INBEV | 4.70% | 02/01/2036 | 01/13/2016 | 4,330,000.00 | 4,293,887.80 | 4,293,887.80 | 4,554,588.44 | 260,700.64 | 0.00 |
| **Totals for Cusip** | | | | | **4,330,000.00** | **4,293,887.80** | **4,293,887.80** | **4,554,588.44** | **260,700.64** | **0.00** |
| 035242AN6 | ANHEUSER-BUSCH INBEV | 4.90% | 02/01/2046 | 01/13/2016 | 1,150,000.00 | 1,147,297.50 | 1,147,297.50 | 1,243,000.50 | 95,703.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,150,000.00** | **1,147,297.50** | **1,147,297.50** | **1,243,000.50** | **95,703.00** | **0.00** |
| 037411AW5 | APACHE CORP | 5.10% | 09/01/2040 | 07/21/2016 | 1,375,000.00 | 1,476,392.50 | 1,476,392.50 | 1,438,498.88 | 0.00 | (37,893.62) |
| **Totals for Cusip** | | | | | **1,375,000.00** | **1,476,392.50** | **1,476,392.50** | **1,438,498.88** | **0.00** | **(37,893.62)** |
| 04650NAB0 | AT&T INC | 5.35% | 09/01/2040 | 05/12/2011 | 194,000.00 | 146,281.07 | 191,617.10 | 199,237.42 | 7,620.32 | 0.00 |
| **Totals for Cusip** | | | | | **194,000.00** | **146,281.07** | **191,617.10** | **199,237.42** | **7,620.32** | **0.00** |
| 05463HAA9 | AXIS SPECIALTY FINANCE | 5.88% | 06/01/2020 | 03/18/2010 | 1,240,000.00 | 1,235,337.60 | 1,369,353.08 | 1,359,196.24 | 0.00 | (10,156.84) |
| **Totals for Cusip** | | | | | **1,240,000.00** | **1,235,337.60** | **1,369,353.08** | **1,359,196.24** | **0.00** | **(10,156.84)** |
| 055451AV0 | BHP BILLITON FIN USA LTD | 5.00% | 09/30/2043 | 09/25/2013 | 2,450,000.00 | 2,449,632.50 | 2,202,069.80 | 2,736,552.00 | 534,482.20 | 0.00 |
| **Totals for Cusip** | | | | | **2,450,000.00** | **2,449,632.50** | **2,202,069.80** | **2,736,552.00** | **534,482.20** | **0.00** |
| 05565QBZ0 | BP CAPITAL MARKETS PLC | 3.24% | 05/06/2022 | 05/31/2016 | 120,000.00 | 123,763.20 | 123,763.20 | 122,535.96 | 0.00 | (1,227.24) |
| **Totals for Cusip** | | | | | **120,000.00** | **123,763.20** | **123,763.20** | **122,535.96** | **0.00** | **(1,227.24)** |
| 058498AR7 | BALL CORP | 5.00% | 03/15/2022 | 02/24/2012 | 3,350,000.00 | 3,350,000.00 | 3,417,000.00 | 3,509,125.00 | 92,125.00 | 0.00 |
| **Totals for Cusip** | | | | | **3,350,000.00** | **3,350,000.00** | **3,417,000.00** | **3,509,125.00** | **92,125.00** | **0.00** |
| 059165EC0 | BALTIMORE GAS & ELECTRIC | 6.35% | 10/01/2036 | 08/17/2007 | 1,285,000.00 | 1,283,189.26 | 1,601,108.72 | 1,631,297.22 | 30,188.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,285,000.00** | **1,283,189.26** | **1,601,108.72** | **1,631,297.22** | **30,188.50** | **0.00** |
| 060505DA9 | BANK OF AMERICA CORP | 5.42% | 03/15/2017 | 02/29/2012 | 990,000.00 | 990,196.02 | 1,030,484.07 | 997,173.54 | 0.00 | (33,310.53) |
| **Totals for Cusip** | | | | | **990,000.00** | **990,196.02** | **1,030,484.07** | **997,173.54** | **0.00** | **(33,310.53)** |
| 060505DR2 | BANK OF AMERICA CORP | 8.00% | 01/30/3100 | 01/24/2008 | 6,500,000.00 | 6,500,000.00 | 6,613,750.00 | 6,678,750.00 | 65,000.00 | 0.00 |
| 060505DR2 | BANK OF AMERICA CORP | 8.00% | 01/30/3100 | 12/04/2013 | 1,770,000.00 | 1,961,160.00 | 1,800,975.00 | 1,818,675.00 | 17,700.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **8,270,000.00** | **8,461,160.00** | **8,414,725.00** | **8,497,425.00** | **82,700.00** | **0.00** |
| 06050TKN1 | BANK OF AMERICA | 5.30% | 03/15/2017 | 07/01/2009 | 2,570,000.00 | 2,180,508.79 | 2,673,506.75 | 2,589,904.65 | 0.00 | (83,602.10) |
| **Totals for Cusip** | | | | | **2,570,000.00** | **2,180,508.79** | **2,673,506.75** | **2,589,904.65** | **0.00** | **(83,602.10)** |
| 06051GDX4 | BANK OF AMERICA CORP | 5.65% | 05/01/2018 | 05/09/2012 | 2,210,000.00 | 2,356,346.20 | 2,376,430.68 | 2,315,554.02 | 0.00 | (60,876.66) |
| **Totals for Cusip** | | | | | **2,210,000.00** | **2,356,346.20** | **2,376,430.68** | **2,315,554.02** | **0.00** | **(60,876.66)** |
| 06051GDZ9 | BANK OF AMERICA CORP | 7.62% | 06/01/2019 | 02/29/2012 | 420,000.00 | 474,874.26 | 486,493.56 | 471,960.72 | 0.00 | (14,532.84) |
| **Totals for Cusip** | | | | | **420,000.00** | **474,874.26** | **486,493.56** | **471,960.72** | **0.00** | **(14,532.84)** |
| 06051GEC9 | BANK OF AMERICA CORP | 5.62% | 07/01/2020 | 02/29/2012 | 190,000.00 | 197,111.32 | 211,046.11 | 208,915.07 | 0.00 | (2,131.04) |
| **Totals for Cusip** | | | | | **190,000.00** | **197,111.32** | **211,046.11** | **208,915.07** | **0.00** | **(2,131.04)** |
| 06051GEM7 | BANK OF AMERICA CORP | 5.70% | 01/24/2022 | 01/19/2012 | 1,015,000.00 | 1,010,797.90 | 1,144,609.41 | 1,140,086.57 | 0.00 | (4,522.84) |
| 06051GEM7 | BANK OF AMERICA CORP | 5.70% | 01/24/2022 | 03/27/2015 | 1,930,000.00 | 2,251,094.10 | 2,176,449.42 | 2,167,849.34 | 0.00 | (8,600.08) |
| 06051GEM7 | BANK OF AMERICA CORP | 5.70% | 01/24/2022 | 06/21/2016 | 885,000.00 | 1,015,351.65 | 1,015,351.65 | 994,065.63 | 0.00 | (21,286.02) |
| **Totals for Cusip** | | | | | **3,830,000.00** | **4,277,243.65** | **4,336,410.48** | **4,302,001.54** | **0.00** | **(34,408.94)** |
| 06051GEU9 | BANK OF AMERICA CORP | 3.30% | 01/11/2023 | 03/19/2013 | 4,795,000.00 | 4,765,414.85 | 4,719,838.38 | 4,811,015.30 | 91,176.92 | 0.00 |
| **Totals for Cusip** | | | | | **4,795,000.00** | **4,765,414.85** | **4,719,838.38** | **4,811,015.30** | **91,176.92** | **0.00** |
| 06051GEX3 | BANK OF AMERICA CORP | 2.60% | 01/15/2019 | 10/17/2013 | 6,675,000.00 | 6,673,865.25 | 6,696,753.83 | 6,732,057.90 | 35,304.07 | 0.00 |
| **Totals for Cusip** | | | | | **6,675,000.00** | **6,673,865.25** | **6,696,753.83** | **6,732,057.90** | **35,304.07** | **0.00** |
| 06051GFB0 | BANK OF AMERICA CORP | 4.12% | 01/22/2024 | 01/15/2014 | 7,440,000.00 | 7,434,568.80 | 7,684,404.00 | 7,732,027.44 | 47,623.44 | 0.00 |
| **Totals for Cusip** | | | | | **7,440,000.00** | **7,434,568.80** | **7,684,404.00** | **7,732,027.44** | **47,623.44** | **0.00** |
| 06051GFF1 | BANK OF AMERICA CORP | 4.00% | 04/01/2024 | 03/27/2014 | 2,705,000.00 | 2,694,856.25 | 2,766,444.08 | 2,789,772.00 | 23,327.92 | 0.00 |
| **Totals for Cusip** | | | | | **2,705,000.00** | **2,694,856.25** | **2,766,444.08** | **2,789,772.00** | **23,327.92** | **0.00** |
| 06051GFH7 | BANK OF AMERICA CORP | 4.20% | 08/26/2024 | 10/03/2014 | 1,310,000.00 | 1,313,419.10 | 1,299,753.18 | 1,334,502.24 | 34,749.06 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,310,000.00** | **1,313,419.10** | **1,299,753.18** | **1,334,502.24** | **34,749.06** | **0.00** |
| 06051GFU8 | BANK OF AMERICA CORP | 4.45% | 03/03/2026 | 02/29/2016 | 3,870,000.00 | 3,870,000.00 | 3,870,000.00 | 3,988,182.06 | 118,182.06 | 0.00 |
| **Totals for Cusip** | | | | | **3,870,000.00** | **3,870,000.00** | **3,870,000.00** | **3,988,182.06** | **118,182.06** | **0.00** |
| 06423KAA9 | BANK ONE CAPITAL III | 8.75% | 09/01/2030 | 07/01/2009 | 5,000,000.00 | 4,697,080.00 | 7,160,905.00 | 7,037,350.00 | 0.00 | (123,555.00) |
| **Totals for Cusip** | | | | | **5,000,000.00** | **4,697,080.00** | **7,160,905.00** | **7,037,350.00** | **0.00** | **(123,555.00)** |
| 064255AW2 | BANK OF TOKYO-MITSUBISHI | 3.75% | 03/10/2024 | 03/04/2014 | 1,755,000.00 | 1,751,226.75 | 1,797,930.81 | 1,815,884.46 | 17,953.65 | 0.00 |
| **Totals for Cusip** | | | | | **1,755,000.00** | **1,751,226.75** | **1,797,930.81** | **1,815,884.46** | **17,953.65** | **0.00** |
| 06738EAN5 | BARCLAYS PLC | 4.38% | 01/12/2026 | 01/05/2016 | 2,705,000.00 | 2,691,799.60 | 2,691,799.60 | 2,739,683.51 | 47,883.91 | 0.00 |
| **Totals for Cusip** | | | | | **2,705,000.00** | **2,691,799.60** | **2,691,799.60** | **2,739,683.51** | **47,883.91** | **0.00** |
| 073902PR3 | BEAR STEARNS CO INC | 6.40% | 10/02/2017 | 09/27/2007 | 995,000.00 | 992,094.60 | 1,071,542.37 | 1,030,766.27 | 0.00 | (40,776.10) |
| **Totals for Cusip** | | | | | **995,000.00** | **992,094.60** | **1,071,542.37** | **1,030,766.27** | **0.00** | **(40,776.10)** |
| 075887BF5 | BECTON DICKINSON & CO | 3.73% | 12/15/2024 | 12/04/2014 | 1,245,000.00 | 1,245,000.00 | 1,255,614.87 | 1,273,164.39 | 17,549.52 | 0.00 |
| **Totals for Cusip** | | | | | **1,245,000.00** | **1,245,000.00** | **1,255,614.87** | **1,273,164.39** | **17,549.52** | **0.00** |
| 084423AL6 | BERKLEY WR CORP | 6.15% | 08/15/2019 | 08/19/2004 | 1,025,000.00 | 1,018,593.75 | 1,139,403.33 | 1,116,540.70 | 0.00 | (22,862.63) |
| 084423AL6 | BERKLEY WR CORP | 6.15% | 08/15/2019 | 03/31/2006 | 475,000.00 | 470,102.75 | 528,016.18 | 517,421.30 | 0.00 | (10,594.88) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,488,696.50** | **1,667,419.51** | **1,633,962.00** | **0.00** | **(33,457.51)** |
| 084670BS6 | BERKSHIRE HATHAWAY INC | 3.12% | 03/15/2026 | 03/08/2016 | 3,765,000.00 | 3,761,460.90 | 3,761,460.90 | 3,740,546.33 | 0.00 | (20,914.57) |
| **Totals for Cusip** | | | | | **3,765,000.00** | **3,761,460.90** | **3,761,460.90** | **3,740,546.33** | **0.00** | **(20,914.57)** |
| 120111BM0 | BUILDING MATERIALS CORP | 5.38% | 11/15/2024 | 10/27/2014 | 2,185,000.00 | 2,185,000.00 | 2,179,537.50 | 2,245,087.50 | 65,550.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,185,000.00** | **2,185,000.00** | **2,179,537.50** | **2,245,087.50** | **65,550.00** | **0.00** |
| 120568AT7 | BUNGE LTD FINANCE CORP | 8.50% | 06/15/2019 | 06/04/2009 | 1,435,000.00 | 1,434,956.95 | 1,660,840.30 | 1,644,013.49 | 0.00 | (16,826.81) |
| 120568AT7 | BUNGE LTD FINANCE CORP | 8.50% | 06/15/2019 | 07/01/2009 | 250,000.00 | 261,413.00 | 289,345.00 | 286,413.50 | 0.00 | (2,931.50) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,685,000.00** | **1,696,369.95** | **1,950,185.30** | **1,930,426.99** | **0.00** | **(19,758.31)** |
| 12189PAF9 | BURLINGTON NORTH SANTA | 7.57% | 01/02/2021 | 07/01/2009 | 1,277,314.24 | 1,477,431.06 | 1,407,787.04 | 1,372,716.84 | 0.00 | (35,070.20) |
| **Totals for Cusip** | | | | | **1,277,314.24** | **1,477,431.06** | **1,407,787.04** | **1,372,716.84** | **0.00** | **(35,070.20)** |
| 12189TAJ3 | BURLINGTON NORTH SANTA | 6.70% | 08/01/2028 | 02/02/2006 | 1,450,000.00 | 1,614,328.50 | 1,776,574.80 | 1,846,905.60 | 70,330.80 | 0.00 |
| **Totals for Cusip** | | | | | **1,450,000.00** | **1,614,328.50** | **1,776,574.80** | **1,846,905.60** | **70,330.80** | **0.00** |
| 12189TAX2 | BURLINGTON NORTH SANTA | 6.20% | 08/15/2036 | 08/14/2006 | 810,000.00 | 805,310.10 | 953,493.93 | 1,037,912.94 | 84,419.01 | 0.00 |
| 12189TAX2 | BURLINGTON NORTH SANTA | 6.20% | 08/15/2036 | 09/05/2006 | 10,000.00 | 10,247.90 | 11,771.53 | 12,813.74 | 1,042.21 | 0.00 |
| **Totals for Cusip** | | | | | **820,000.00** | **815,558.00** | **965,265.46** | **1,050,726.68** | **85,461.22** | **0.00** |
| 1248EPBG7 | CCO HOLDINGS LLC / CAP | 5.38% | 05/01/2025 | 04/13/2015 | 2,500,000.00 | 2,500,000.00 | 2,487,500.00 | 2,575,000.00 | 87,500.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,500,000.00** | **2,487,500.00** | **2,575,000.00** | **87,500.00** | **0.00** |
| 125094AQ5 | CPD FINANCIAL | 3.15% | 07/24/2024 | 07/21/2014 | 3,290,000.00 | 3,277,695.40 | 3,304,870.80 | 3,336,685.10 | 31,814.30 | 0.00 |
| **Totals for Cusip** | | | | | **3,290,000.00** | **3,277,695.40** | **3,304,870.80** | **3,336,685.10** | **31,814.30** | **0.00** |
| 12527GAE3 | CF INDUSTRIES INC | 5.38% | 03/15/2044 | 03/06/2014 | 1,615,000.00 | 1,610,930.20 | 1,404,592.96 | 1,332,875.65 | 0.00 | (71,717.31) |
| **Totals for Cusip** | | | | | **1,615,000.00** | **1,610,930.20** | **1,404,592.96** | **1,332,875.65** | **0.00** | **(71,717.31)** |
| 125509BH1 | CIGNA CORP | 6.15% | 11/15/2036 | 11/07/2006 | 735,000.00 | 731,001.60 | 836,920.98 | 852,269.99 | 15,349.01 | 0.00 |
| 125509BH1 | CIGNA CORP | 6.15% | 11/15/2036 | 01/24/2007 | 370,000.00 | 365,471.20 | 421,307.16 | 429,033.87 | 7,726.71 | 0.00 |
| **Totals for Cusip** | | | | | **1,105,000.00** | **1,096,472.80** | **1,258,228.14** | **1,281,303.86** | **23,075.72** | **0.00** |
| 125509BJ7 | CIGNA CORP | 5.38% | 03/15/2017 | 03/12/2007 | 1,675,000.00 | 1,662,102.50 | 1,745,561.05 | 1,687,771.88 | 0.00 | (57,789.17) |
| **Totals for Cusip** | | | | | **1,675,000.00** | **1,662,102.50** | **1,745,561.05** | **1,687,771.88** | **0.00** | **(57,789.17)** |
| 125509BQ1 | CIGNA CORP | 5.88% | 03/15/2041 | 03/02/2011 | 1,260,000.00 | 1,251,885.60 | 1,449,178.92 | 1,448,361.18 | 0.00 | (817.74) |
| 125509BQ1 | CIGNA CORP | 5.88% | 03/15/2041 | 02/29/2012 | 1,340,000.00 | 1,506,973.38 | 1,541,190.28 | 1,540,320.62 | 0.00 | (869.66) |
| **Totals for Cusip** | | | | | **2,600,000.00** | **2,758,858.98** | **2,990,369.20** | **2,988,681.80** | **0.00** | **(1,687.40)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 12592BAF1 | CNH INDUSTRIAL CAPITAL L | 4.88% | 04/01/2021 | 03/14/2016 | 1,635,000.00 | 1,625,958.45 | 1,625,958.45 | 1,700,400.00 | 74,441.55 | 0.00 |
| **Totals for Cusip** | | | | | **1,635,000.00** | **1,625,958.45** | **1,625,958.45** | **1,700,400.00** | **74,441.55** | **0.00** |
| 12625GAC8 | CNOOC FINANCE 2013 LTD | 3.00% | 05/09/2023 | 05/02/2013 | 995,000.00 | 979,846.15 | 931,287.17 | 960,374.00 | 29,086.83 | 0.00 |
| **Totals for Cusip** | | | | | **995,000.00** | **979,846.15** | **931,287.17** | **960,374.00** | **29,086.83** | **0.00** |
| 126410LK3 | CSX TRANSPORTATION INC | 9.75% | 06/15/2020 | 07/01/2009 | 1,953,000.00 | 2,273,581.04 | 2,481,126.35 | 2,404,373.45 | 0.00 | (76,752.90) |
| **Totals for Cusip** | | | | | **1,953,000.00** | **2,273,581.04** | **2,481,126.35** | **2,404,373.45** | **0.00** | **(76,752.90)** |
| 126650BQ2 | CVS CAREMARK CORP | 6.94% | 01/10/2030 | 02/29/2012 | 327,643.63 | 376,803.27 | 374,609.69 | 384,290.26 | 9,680.57 | 0.00 |
| **Totals for Cusip** | | | | | **327,643.63** | **376,803.27** | **374,609.69** | **384,290.26** | **9,680.57** | **0.00** |
| 126650CD0 | CVS CAREMARK CORP | 5.30% | 12/05/2043 | 12/02/2013 | 605,000.00 | 603,826.30 | 649,820.22 | 685,516.43 | 35,696.21 | 0.00 |
| **Totals for Cusip** | | | | | **605,000.00** | **603,826.30** | **649,820.22** | **685,516.43** | **35,696.21** | **0.00** |
| 126650CN8 | CVS CAREMARK CORP | 5.12% | 07/20/2045 | 07/13/2015 | 1,805,000.00 | 1,798,411.75 | 1,901,442.96 | 2,011,576.84 | 110,133.88 | 0.00 |
| **Totals for Cusip** | | | | | **1,805,000.00** | **1,798,411.75** | **1,901,442.96** | **2,011,576.84** | **110,133.88** | **0.00** |
| 136385AL5 | CANADIAN NATURAL | 6.25% | 03/15/2038 | 11/01/2016 | 2,500,000.00 | 2,813,750.00 | 2,813,750.00 | 2,844,160.00 | 30,410.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,813,750.00** | **2,813,750.00** | **2,844,160.00** | **30,410.00** | **0.00** |
| 141781AX2 | CARGILL INC | 6.00% | 11/27/2017 | 11/19/2007 | 1,370,000.00 | 1,363,492.50 | 1,470,748.43 | 1,425,872.71 | 0.00 | (44,875.72) |
| **Totals for Cusip** | | | | | **1,370,000.00** | **1,363,492.50** | **1,470,748.43** | **1,425,872.71** | **0.00** | **(44,875.72)** |
| 144141DD7 | CAROLINA POWER & LIGHT | 4.10% | 03/15/2043 | 06/26/2014 | 2,190,000.00 | 2,171,625.90 | 2,125,572.39 | 2,189,737.20 | 64,164.81 | 0.00 |
| **Totals for Cusip** | | | | | **2,190,000.00** | **2,171,625.90** | **2,125,572.39** | **2,189,737.20** | **64,164.81** | **0.00** |
| 15189XAD0 | CENTERPOINT ENER | 6.95% | 03/15/2033 | 01/07/2004 | 400,000.00 | 397,666.93 | 526,824.40 | 532,643.60 | 5,819.20 | 0.00 |
| **Totals for Cusip** | | | | | **400,000.00** | **397,666.93** | **526,824.40** | **532,643.60** | **5,819.20** | **0.00** |
| 161175AZ7 | CHARTER COMM OPT LLC | 6.38% | 10/23/2035 | 12/01/2016 | 1,830,000.00 | 1,830,000.00 | 1,830,000.00 | 2,089,552.56 | 259,552.56 | 0.00 |
| **Totals for Cusip** | | | | | **1,830,000.00** | **1,830,000.00** | **1,830,000.00** | **2,089,552.56** | **259,552.56** | **0.00** |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 161175BA1 | CHARTER COMM OPT LLC | 6.48% | 10/23/2045 | 12/01/2016 | 2,215,000.00 | 2,215,000.00 | 2,215,000.00 | 2,560,714.99 | 345,714.99 | 0.00 |
| 161175BA1 | CHARTER COMM OPT LLC | 6.48% | 10/23/2045 | 12/01/2016 | 696,000.00 | 842,859.93 | 842,859.93 | 804,630.98 | 0.00 | (38,228.95) |
| **Totals for Cusip** | | | | | **2,911,000.00** | **3,057,859.93** | **3,057,859.93** | **3,365,345.97** | **345,714.99** | **(38,228.95)** |
| 169905AE6 | CHOICE HOTELS INTL INC | 5.75% | 07/01/2022 | 07/09/2013 | 1,525,000.00 | 1,603,156.25 | 1,631,750.00 | 1,627,937.50 | 0.00 | (3,812.50) |
| **Totals for Cusip** | | | | | **1,525,000.00** | **1,603,156.25** | **1,631,750.00** | **1,627,937.50** | **0.00** | **(3,812.50)** |
| 171232AP6 | CHUBB CORP | 6.38% | 03/29/2067 | 01/22/2010 | 1,200,000.00 | 1,152,000.00 | 1,152,396.00 | 1,128,000.00 | 0.00 | (24,396.00) |
| 171232AP6 | CHUBB CORP | 6.38% | 03/29/2067 | 01/28/2010 | 1,545,000.00 | 1,483,200.00 | 1,483,709.85 | 1,452,300.00 | 0.00 | (31,409.85) |
| 171232AP6 | CHUBB CORP | 6.38% | 03/29/2067 | 02/09/2010 | 350,000.00 | 339,500.00 | 336,115.50 | 329,000.00 | 0.00 | (7,115.50) |
| **Totals for Cusip** | | | | | **3,095,000.00** | **2,974,700.00** | **2,972,221.35** | **2,909,300.00** | **0.00** | **(62,921.35)** |
| 172967EW7 | CITIGROUP INC | 8.12% | 07/15/2039 | 07/20/2009 | 535,000.00 | 524,144.85 | 767,338.20 | 794,974.69 | 27,636.49 | 0.00 |
| 172967EW7 | CITIGROUP INC | 8.12% | 07/15/2039 | 06/24/2011 | 305,000.00 | 385,016.75 | 437,454.48 | 453,209.87 | 15,755.39 | 0.00 |
| 172967EW7 | CITIGROUP INC | 8.12% | 07/15/2039 | 06/24/2011 | 385,000.00 | 484,776.60 | 552,196.64 | 572,084.59 | 19,887.95 | 0.00 |
| **Totals for Cusip** | | | | | **1,225,000.00** | **1,393,938.20** | **1,756,989.32** | **1,820,269.15** | **63,279.83** | **0.00** |
| 172967HV6 | CITIGROUP INC | 4.00% | 08/05/2024 | 10/03/2014 | 3,300,000.00 | 3,276,537.00 | 3,268,273.80 | 3,325,565.10 | 57,291.30 | 0.00 |
| **Totals for Cusip** | | | | | **3,300,000.00** | **3,276,537.00** | **3,268,273.80** | **3,325,565.10** | **57,291.30** | **0.00** |
| 172967JZ5 | CITIGROUP INC | 5.95% | 01/30/3100 | 08/05/2015 | 4,860,000.00 | 4,860,000.00 | 4,844,812.50 | 4,932,657.00 | 87,844.50 | 0.00 |
| **Totals for Cusip** | | | | | **4,860,000.00** | **4,860,000.00** | **4,844,812.50** | **4,932,657.00** | **87,844.50** | **0.00** |
| 172967KA8 | CITIGROUP INC | 4.45% | 09/29/2027 | 09/23/2015 | 2,400,000.00 | 2,388,960.00 | 2,384,109.60 | 2,438,030.40 | 53,920.80 | 0.00 |
| **Totals for Cusip** | | | | | **2,400,000.00** | **2,388,960.00** | **2,384,109.60** | **2,438,030.40** | **53,920.80** | **0.00** |
| 172967KD2 | CITIGROUP INC | 6.12% | 01/30/3100 | 11/05/2015 | 1,550,000.00 | 1,550,000.00 | 1,581,000.00 | 1,604,250.00 | 23,250.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,550,000.00** | **1,550,000.00** | **1,581,000.00** | **1,604,250.00** | **23,250.00** | **0.00** |
| 172967KG5 | CITIGROUP INC | 3.70% | 01/12/2026 | 01/05/2016 | 5,260,000.00 | 5,253,004.20 | 5,253,004.20 | 5,232,921.52 | 0.00 | (20,082.68) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **5,260,000.00** | **5,253,004.20** | **5,253,004.20** | **5,232,921.52** | **0.00** | **(20,082.68)** |
| 172967KM2 | CITIGROUP INC | 6.25% | 01/30/3100 | 04/18/2016 | 1,110,000.00 | 1,110,000.00 | 1,110,000.00 | 1,142,190.00 | 32,190.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,110,000.00** | **1,110,000.00** | **1,110,000.00** | **1,142,190.00** | **32,190.00** | **0.00** |
| 195325BN4 | REPUBLIC OF COLUMBIA | 4.38% | 07/12/2021 | 01/12/2016 | 550,000.00 | 551,650.00 | 551,650.00 | 576,125.00 | 24,475.00 | 0.00 |
| **Totals for Cusip** | | | | | **550,000.00** | **551,650.00** | **551,650.00** | **576,125.00** | **24,475.00** | **0.00** |
| 195325BQ7 | REPUBLIC OF COLUMBIA | 4.00% | 02/26/2024 | 09/19/2013 | 865,000.00 | 852,846.75 | 823,912.50 | 873,650.00 | 49,737.50 | 0.00 |
| **Totals for Cusip** | | | | | **865,000.00** | **852,846.75** | **823,912.50** | **873,650.00** | **49,737.50** | **0.00** |
| 20030NAX9 | COMCAST CORP | 6.40% | 05/15/2038 | 11/10/2009 | 825,000.00 | 844,701.00 | 1,023,991.65 | 1,056,412.50 | 32,420.85 | 0.00 |
| 20030NAX9 | COMCAST CORP | 6.40% | 05/15/2038 | 06/15/2010 | 370,000.00 | 384,766.70 | 459,244.74 | 473,785.00 | 14,540.26 | 0.00 |
| **Totals for Cusip** | | | | | **1,195,000.00** | **1,229,467.70** | **1,483,236.39** | **1,530,197.50** | **46,961.11** | **0.00** |
| 200447AD2 | COMISION FED DE ELECTRIC | 4.88% | 01/15/2024 | 10/17/2013 | 1,565,000.00 | 1,556,032.55 | 1,541,525.00 | 1,555,218.75 | 13,693.75 | 0.00 |
| **Totals for Cusip** | | | | | **1,565,000.00** | **1,556,032.55** | **1,541,525.00** | **1,555,218.75** | **13,693.75** | **0.00** |
| 200447AF7 | COMISION FED DE ELECTRIC | 4.75% | 02/23/2027 | 10/11/2016 | 885,000.00 | 883,902.60 | 883,902.60 | 849,600.00 | 0.00 | (34,302.60) |
| 200447AF7 | COMISION FED DE ELECTRIC | 4.75% | 02/23/2027 | 10/21/2016 | 1,000,000.00 | 1,032,500.00 | 1,032,500.00 | 960,000.00 | 0.00 | (72,500.00) |
| **Totals for Cusip** | | | | | **1,885,000.00** | **1,916,402.60** | **1,916,402.60** | **1,809,600.00** | **0.00** | **(106,802.60)** |
| 208251AE8 | CONOCO INC | 6.95% | 04/15/2029 | 07/20/2016 | 1,316,000.00 | 1,641,038.84 | 1,641,038.84 | 1,654,946.33 | 13,907.49 | 0.00 |
| **Totals for Cusip** | | | | | **1,316,000.00** | **1,641,038.84** | **1,641,038.84** | **1,654,946.33** | **13,907.49** | **0.00** |
| 21079NAA9 | CONTINENTAL AIRLINES | 5.98% | 04/19/2022 | 03/27/2007 | 899,439.85 | 899,439.85 | 993,251.43 | 993,881.03 | 629.60 | 0.00 |
| 21079NAA9 | CONTINENTAL AIRLINES | 5.98% | 04/19/2022 | 07/01/2009 | 1,872,224.58 | 1,544,585.27 | 2,067,497.61 | 2,068,808.16 | 1,310.55 | 0.00 |
| 21079NAA9 | CONTINENTAL AIRLINES | 5.98% | 04/19/2022 | 02/29/2012 | 472,465.60 | 517,349.83 | 521,743.76 | 522,074.49 | 330.73 | 0.00 |
| **Totals for Cusip** | | | | | **3,244,130.03** | **2,961,374.95** | **3,582,492.80** | **3,584,763.68** | **2,270.88** | **0.00** |
| 21079VAA1 | CONTINENTAL AIRLINES | 4.75% | 01/12/2021 | 11/17/2010 | 627,077.32 | 627,077.32 | 659,998.88 | 661,566.57 | 1,567.69 | 0.00 |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **627,077.32** | **627,077.32** | **659,998.88** | **661,566.57** | **1,567.69** | **0.00** |
| 210805CB1 | CONTINENTAL AIRLINES | 6.65% | 09/15/2017 | 10/29/2002 | 41,034.40 | 32,417.18 | 41,980.97 | 41,598.62 | 0.00 | (382.35) |
| **Totals for Cusip** | | | | | **41,034.40** | **32,417.18** | **41,980.97** | **41,598.62** | **0.00** | **(382.35)** |
| 210805DH7 | CONTINENTAL AIRLINES | 6.70% | 06/15/2021 | 10/05/2005 | 62,813.19 | 59,986.60 | 65,325.72 | 66,739.01 | 1,413.29 | 0.00 |
| **Totals for Cusip** | | | | | **62,813.19** | **59,986.60** | **65,325.72** | **66,739.01** | **1,413.29** | **0.00** |
| 23331ABF5 | DR HORTON INC | 3.62% | 02/15/2018 | 06/14/2013 | 450,000.00 | 448,875.00 | 455,625.00 | 454,500.00 | 0.00 | (1,125.00) |
| **Totals for Cusip** | | | | | **450,000.00** | **448,875.00** | **455,625.00** | **454,500.00** | **0.00** | **(1,125.00)** |
| 24668PAE7 | DELHAIZE GROUP | 5.70% | 10/01/2040 | 03/21/2011 | 72,950.00 | 62,427.02 | 75,058.33 | 80,835.38 | 5,777.05 | 0.00 |
| 24668PAE7 | DELHAIZE GROUP | 5.70% | 10/01/2040 | 03/21/2011 | 2,697,050.00 | 2,297,992.89 | 2,774,997.44 | 2,988,582.23 | 213,584.79 | 0.00 |
| **Totals for Cusip** | | | | | **2,770,000.00** | **2,360,419.91** | **2,850,055.77** | **3,069,417.61** | **219,361.84** | **0.00** |
| 247361ZH4 | DELTA AIR LINES | 4.95% | 05/23/2019 | 11/15/2010 | 618,777.33 | 618,777.33 | 649,716.20 | 648,478.64 | 0.00 | (1,237.56) |
| **Totals for Cusip** | | | | | **618,777.33** | **618,777.33** | **649,716.20** | **648,478.64** | **0.00** | **(1,237.56)** |
| 247367BH7 | DELTA AIR LINES | 6.82% | 08/10/2022 | 04/17/2008 | 1,144,462.23 | 1,144,462.23 | 1,318,191.60 | 1,316,131.56 | 0.00 | (2,060.04) |
| 247367BH7 | DELTA AIR LINES | 6.82% | 08/10/2022 | 02/29/2012 | 385,003.43 | 422,079.25 | 443,446.95 | 442,753.94 | 0.00 | (693.01) |
| **Totals for Cusip** | | | | | **1,529,465.66** | **1,566,541.48** | **1,761,638.55** | **1,758,885.50** | **0.00** | **(2,753.05)** |
| 24736WAA8 | DELTA AIR LINES | 5.30% | 04/15/2019 | 03/30/2011 | 769,953.87 | 769,953.87 | 816,151.10 | 812,301.33 | 0.00 | (3,849.77) |
| **Totals for Cusip** | | | | | **769,953.87** | **769,953.87** | **816,151.10** | **812,301.33** | **0.00** | **(3,849.77)** |
| 25152R5F6 | DEUTSCHE BANK AG | 3.38% | 05/12/2021 | 05/09/2016 | 2,845,000.00 | 2,836,322.75 | 2,836,322.75 | 2,816,231.36 | 0.00 | (20,091.39) |
| **Totals for Cusip** | | | | | **2,845,000.00** | **2,836,322.75** | **2,836,322.75** | **2,816,231.36** | **0.00** | **(20,091.39)** |
| 25179MAL7 | DEVON ENERGY | 5.60% | 07/15/2041 | 07/27/2016 | 2,000,000.00 | 1,956,560.00 | 1,956,560.00 | 2,059,992.00 | 103,432.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,956,560.00** | **1,956,560.00** | **2,059,992.00** | **103,432.00** | **0.00** |
| 25214BAP9 | DEXIA CREDIT LOCAL | 1.88% | 09/15/2021 | 09/07/2016 | 2,500,000.00 | 2,494,075.00 | 2,494,075.00 | 2,412,532.50 | 0.00 | (81,542.50) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,494,075.00** | **2,494,075.00** | **2,412,532.50** | **0.00** | **(81,542.50)** |
| 25272KAA1 | DIAMOND 1 FIN DIAMOND 2 | 3.48% | 06/01/2019 | 05/17/2016 | 1,905,000.00 | 1,904,523.75 | 1,904,523.75 | 1,944,635.43 | 40,111.68 | 0.00 |
| **Totals for Cusip** | | | | | **1,905,000.00** | **1,904,523.75** | **1,904,523.75** | **1,944,635.43** | **40,111.68** | **0.00** |
| 25272KAD5 | DIAMOND 1 FIN DIAMOND 2 | 4.42% | 06/15/2021 | 05/17/2016 | 1,620,000.00 | 1,619,530.20 | 1,619,530.20 | 1,676,286.90 | 56,756.70 | 0.00 |
| **Totals for Cusip** | | | | | **1,620,000.00** | **1,619,530.20** | **1,619,530.20** | **1,676,286.90** | **56,756.70** | **0.00** |
| 25466AAA9 | DISCOVER BANK | 8.70% | 11/18/2019 | 11/10/2009 | 543,000.00 | 395,163.46 | 642,386.38 | 616,523.29 | 0.00 | (25,863.09) |
| **Totals for Cusip** | | | | | **543,000.00** | **395,163.46** | **642,386.38** | **616,523.29** | **0.00** | **(25,863.09)** |
| 25466AAB7 | DISCOVER BANK | 7.00% | 04/15/2020 | 04/12/2010 | 1,235,000.00 | 1,226,441.45 | 1,406,150.01 | 1,371,316.83 | 0.00 | (34,833.18) |
| **Totals for Cusip** | | | | | **1,235,000.00** | **1,226,441.45** | **1,406,150.01** | **1,371,316.83** | **0.00** | **(34,833.18)** |
| 25466AAE1 | DISCOVER BANK | 4.25% | 03/13/2026 | 03/10/2014 | 1,875,000.00 | 1,869,412.50 | 1,887,613.13 | 1,910,107.50 | 22,494.37 | 0.00 |
| **Totals for Cusip** | | | | | **1,875,000.00** | **1,869,412.50** | **1,887,613.13** | **1,910,107.50** | **22,494.37** | **0.00** |
| 254709AJ7 | DISCOVER FINANCIAL | 3.85% | 11/21/2022 | 03/19/2013 | 1,747,000.00 | 1,281,713.80 | 1,731,062.12 | 1,773,612.05 | 42,549.93 | 0.00 |
| **Totals for Cusip** | | | | | **1,747,000.00** | **1,281,713.80** | **1,731,062.12** | **1,773,612.05** | **42,549.93** | **0.00** |
| 257375AF2 | DOMINION GAS HLDGS LLC | 4.80% | 11/01/2043 | 07/31/2014 | 175,000.00 | 174,578.48 | 167,366.68 | 181,333.78 | 13,967.10 | 0.00 |
| **Totals for Cusip** | | | | | **175,000.00** | **174,578.48** | **167,366.68** | **181,333.78** | **13,967.10** | **0.00** |
| 260543BJ1 | DOW CHEMICAL CO/THE | 7.38% | 11/01/2029 | 07/01/2009 | 3,430,000.00 | 3,117,273.18 | 4,236,218.07 | 4,507,009.71 | 270,791.64 | 0.00 |
| **Totals for Cusip** | | | | | **3,430,000.00** | **3,117,273.18** | **4,236,218.07** | **4,507,009.71** | **270,791.64** | **0.00** |
| 260543CC5 | DOW CHEMICAL CO/THE | 4.25% | 11/15/2020 | 09/26/2013 | 750,000.00 | 783,960.00 | 785,074.50 | 794,310.00 | 9,235.50 | 0.00 |
| **Totals for Cusip** | | | | | **750,000.00** | **783,960.00** | **785,074.50** | **794,310.00** | **9,235.50** | **0.00** |
| 260543CK7 | DOW CHEMICAL CO/THE | 4.25% | 10/01/2034 | 10/24/2014 | 1,570,000.00 | 1,542,148.20 | 1,416,954.83 | 1,547,327.63 | 130,372.80 | 0.00 |
| **Totals for Cusip** | | | | | **1,570,000.00** | **1,542,148.20** | **1,416,954.83** | **1,547,327.63** | **130,372.80** | **0.00** |
| 26875PAP6 | EOG RESOURCES INC | 4.15% | 01/15/2026 | 01/11/2016 | 5,225,000.00 | 5,217,371.50 | 5,217,371.50 | 5,467,936.38 | 250,564.88 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **5,225,000.00** | **5,217,371.50** | **5,217,371.50** | **5,467,936.38** | **250,564.88** | **0.00** |
| 26882PBB7 | ERAC USA FINANCE CO | 6.38% | 10/15/2017 | 10/10/2007 | 1,838,000.00 | 1,834,783.50 | 1,973,767.55 | 1,904,434.51 | 0.00 | (69,333.04) |
| **Totals for Cusip** | | | | | **1,838,000.00** | **1,834,783.50** | **1,973,767.55** | **1,904,434.51** | **0.00** | **(69,333.04)** |
| 26882PBE1 | ERAC USA FINANCE CO | 7.00% | 10/15/2037 | 10/10/2007 | 630,000.00 | 624,544.20 | 767,774.70 | 798,245.28 | 30,470.58 | 0.00 |
| **Totals for Cusip** | | | | | **630,000.00** | **624,544.20** | **767,774.70** | **798,245.28** | **30,470.58** | **0.00** |
| 283677AW2 | EL PASO ELECTRIC | 6.00% | 05/15/2035 | 05/11/2005 | 1,350,000.00 | 1,342,197.00 | 1,596,430.35 | 1,556,621.55 | 0.00 | (39,808.80) |
| 283677AW2 | EL PASO ELECTRIC | 6.00% | 05/15/2035 | 03/31/2006 | 320,000.00 | 300,291.20 | 378,413.12 | 368,976.96 | 0.00 | (9,436.16) |
| **Totals for Cusip** | | | | | **1,670,000.00** | **1,642,488.20** | **1,974,843.47** | **1,925,598.51** | **0.00** | **(49,244.96)** |
| 29103DAG1 | EMERA US FINANCE LP | 3.55% | 06/15/2026 | 06/09/2016 | 1,240,000.00 | 1,236,590.00 | 1,236,590.00 | 1,218,957.20 | 0.00 | (17,632.80) |
| **Totals for Cusip** | | | | | **1,240,000.00** | **1,236,590.00** | **1,236,590.00** | **1,218,957.20** | **0.00** | **(17,632.80)** |
| 29266MAE9 | ENERGY EAST | 6.75% | 09/15/2033 | 09/08/2003 | 265,000.00 | 264,549.50 | 306,264.48 | 303,632.50 | 0.00 | (2,631.98) |
| **Totals for Cusip** | | | | | **265,000.00** | **264,549.50** | **306,264.48** | **303,632.50** | **0.00** | **(2,631.98)** |
| 29268BAF8 | ENEL FINANCE INTERNATION | 6.00% | 10/07/2039 | 09/30/2009 | 1,870,000.00 | 1,859,958.10 | 2,090,923.67 | 2,089,126.60 | 0.00 | (1,797.07) |
| **Totals for Cusip** | | | | | **1,870,000.00** | **1,859,958.10** | **2,090,923.67** | **2,089,126.60** | **0.00** | **(1,797.07)** |
| 30161MAE3 | EXELON GENERATION CO | 6.20% | 10/01/2017 | 09/25/2007 | 1,180,000.00 | 1,177,120.80 | 1,258,966.78 | 1,219,626.76 | 0.00 | (39,340.02) |
| **Totals for Cusip** | | | | | **1,180,000.00** | **1,177,120.80** | **1,258,966.78** | **1,219,626.76** | **0.00** | **(39,340.02)** |
| 30161MAG8 | EXELON GENERATION CO | 6.25% | 10/01/2039 | 09/16/2009 | 1,300,000.00 | 1,298,219.00 | 1,315,068.30 | 1,308,925.80 | 0.00 | (6,142.50) |
| **Totals for Cusip** | | | | | **1,300,000.00** | **1,298,219.00** | **1,315,068.30** | **1,308,925.80** | **0.00** | **(6,142.50)** |
| 30161NAC5 | EXELON CORPORATION | 5.62% | 06/15/2035 | 02/29/2012 | 980,000.00 | 1,110,092.06 | 1,045,863.84 | 1,084,387.64 | 38,523.80 | 0.00 |
| **Totals for Cusip** | | | | | **980,000.00** | **1,110,092.06** | **1,045,863.84** | **1,084,387.64** | **38,523.80** | **0.00** |
| 30769QAA8 | FARMER MAC GTD | 5.12% | 04/19/2017 | 02/29/2012 | 3,500,000.00 | 4,059,723.50 | 3,678,409.00 | 3,546,487.00 | 0.00 | (131,922.00) |
| **Totals for Cusip** | | | | | **3,500,000.00** | **4,059,723.50** | **3,678,409.00** | **3,546,487.00** | **0.00** | **(131,922.00)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3134A4AA2 | FREDDIE MAC | 6.75% | 03/15/2031 | 02/29/2012 | 1,520,000.00 | 2,258,022.32 | 2,179,009.68 | 2,142,269.76 | 0.00 | (36,739.92) |
| 3134A4AA2 | FREDDIE MAC | 6.75% | 03/15/2031 | 08/02/2016 | 1,250,000.00 | 1,946,905.00 | 1,946,905.00 | 1,761,735.00 | 0.00 | (185,170.00) |
| **Totals for Cusip** | | | | | **2,770,000.00** | **4,204,927.32** | **4,125,914.68** | **3,904,004.76** | **0.00** | **(221,909.92)** |
| 313586RC5 | FANNIE MAE | 0.00% | 10/09/2019 | 02/29/2012 | 2,560,000.00 | 1,991,825.92 | 2,370,600.96 | 2,427,655.68 | 57,054.72 | 0.00 |
| **Totals for Cusip** | | | | | **2,560,000.00** | **1,991,825.92** | **2,370,600.96** | **2,427,655.68** | **57,054.72** | **0.00** |
| 31359MFJ7 | FANNIE MAE | 7.12% | 01/15/2030 | 01/26/2016 | 1,335,000.00 | 2,012,926.35 | 2,012,926.35 | 1,904,999.61 | 0.00 | (107,926.74) |
| 31359MFJ7 | FANNIE MAE | 7.12% | 01/15/2030 | 07/29/2016 | 1,655,000.00 | 2,617,150.80 | 2,617,150.80 | 2,361,628.73 | 0.00 | (255,522.07) |
| **Totals for Cusip** | | | | | **2,990,000.00** | **4,630,077.15** | **4,630,077.15** | **4,266,628.34** | **0.00** | **(363,448.81)** |
| 31359MFP3 | FANNIE MAE | 7.25% | 05/15/2030 | 05/28/2014 | 1,855,000.00 | 2,767,660.00 | 2,742,124.07 | 2,687,932.10 | 0.00 | (54,191.97) |
| **Totals for Cusip** | | | | | **1,855,000.00** | **2,767,660.00** | **2,742,124.07** | **2,687,932.10** | **0.00** | **(54,191.97)** |
| 31620MAN6 | FIDELITY NATIONAL | 2.85% | 10/15/2018 | 10/13/2015 | 3,005,000.00 | 3,003,737.90 | 3,015,610.66 | 3,057,265.97 | 41,655.31 | 0.00 |
| **Totals for Cusip** | | | | | **3,005,000.00** | **3,003,737.90** | **3,015,610.66** | **3,057,265.97** | **41,655.31** | **0.00** |
| 31620MAP1 | FIDELITY NATIONAL | 3.62% | 10/15/2020 | 10/13/2015 | 4,020,000.00 | 4,014,733.80 | 4,072,368.54 | 4,161,777.36 | 89,408.82 | 0.00 |
| **Totals for Cusip** | | | | | **4,020,000.00** | **4,014,733.80** | **4,072,368.54** | **4,161,777.36** | **89,408.82** | **0.00** |
| 33767BAA7 | FIRSTENERGY | 5.45% | 07/15/2044 | 05/14/2014 | 680,000.00 | 677,008.00 | 684,781.76 | 721,865.56 | 37,083.80 | 0.00 |
| **Totals for Cusip** | | | | | **680,000.00** | **677,008.00** | **684,781.76** | **721,865.56** | **37,083.80** | **0.00** |
| 345370CQ1 | FORD MOTOR COMPANY | 4.75% | 01/15/2043 | 02/10/2016 | 2,280,000.00 | 2,052,684.00 | 2,052,684.00 | 2,164,647.96 | 111,963.96 | 0.00 |
| 345370CQ1 | FORD MOTOR COMPANY | 4.75% | 01/15/2043 | 08/09/2016 | 125,000.00 | 135,216.25 | 135,216.25 | 118,675.88 | 0.00 | (16,540.37) |
| **Totals for Cusip** | | | | | **2,405,000.00** | **2,187,900.25** | **2,187,900.25** | **2,283,323.84** | **111,963.96** | **(16,540.37)** |
| 345397XL2 | FORD MOTOR CREDIT CO | 4.13% | 08/04/2025 | 02/23/2016 | 3,195,000.00 | 3,178,386.00 | 3,178,386.00 | 3,198,840.39 | 20,454.39 | 0.00 |
| **Totals for Cusip** | | | | | **3,195,000.00** | **3,178,386.00** | **3,178,386.00** | **3,198,840.39** | **20,454.39** | **0.00** |
| 35803QAD9 | FRESEMIUS MED CARE | 6.88% | 07/15/2017 | 02/29/2012 | 720,000.00 | 799,200.00 | 768,600.00 | 738,900.00 | 0.00 | (29,700.00) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **720,000.00** | **799,200.00** | **768,600.00** | **738,900.00** | **0.00** | **(29,700.00)** |
| 36164QMS4 | GE CAPITAL INTL FUNDING | 2.34% | 11/15/2020 | 07/01/2016 | 1,484,000.00 | 1,484,834.76 | 1,484,834.76 | 1,483,292.13 | 0.00 | (1,542.63) |
| **Totals for Cusip** | | | | | **1,484,000.00** | **1,484,834.76** | **1,484,834.76** | **1,483,292.13** | **0.00** | **(1,542.63)** |
| 36164QNA2 | GE CAPITAL INTL FUNDING | 4.42% | 11/15/2035 | 07/01/2016 | 628,000.00 | 627,919.98 | 627,919.98 | 658,085.60 | 30,165.62 | 0.00 |
| **Totals for Cusip** | | | | | **628,000.00** | **627,919.98** | **627,919.98** | **658,085.60** | **30,165.62** | **0.00** |
| 361841AD1 | GLP CAPITAL LP FIN II | 4.88% | 11/01/2020 | 07/29/2014 | 2,625,000.00 | 2,658,499.04 | 2,572,500.00 | 2,756,250.00 | 183,750.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,625,000.00** | **2,658,499.04** | **2,572,500.00** | **2,756,250.00** | **183,750.00** | **0.00** |
| 369604BF9 | GENERAL ELECTRIC CORP | 4.12% | 10/09/2042 | 10/01/2012 | 335,000.00 | 333,113.95 | 327,223.65 | 337,965.09 | 10,741.44 | 0.00 |
| **Totals for Cusip** | | | | | **335,000.00** | **333,113.95** | **327,223.65** | **337,965.09** | **10,741.44** | **0.00** |
| 369622SM8 | GENERAL ELECTRIC | 5.30% | 02/11/2021 | 02/08/2011 | 513,000.00 | 511,189.11 | 578,469.06 | 568,946.75 | 0.00 | (9,522.31) |
| **Totals for Cusip** | | | | | **513,000.00** | **511,189.11** | **578,469.06** | **568,946.75** | **0.00** | **(9,522.31)** |
| 37045VAF7 | GENERAL MOTORS | 6.25% | 10/02/2043 | 07/21/2014 | 2,390,000.00 | 2,390,000.00 | 2,525,121.04 | 2,642,094.81 | 116,973.77 | 0.00 |
| 37045VAF7 | GENERAL MOTORS | 6.25% | 10/02/2043 | 07/21/2014 | 800,000.00 | 802,979.26 | 845,228.80 | 884,383.20 | 39,154.40 | 0.00 |
| 37045VAF7 | GENERAL MOTORS | 6.25% | 10/02/2043 | 07/21/2014 | 430,000.00 | 430,000.00 | 454,310.48 | 475,355.97 | 21,045.49 | 0.00 |
| **Totals for Cusip** | | | | | **3,620,000.00** | **3,622,979.26** | **3,824,660.32** | **4,001,833.98** | **177,173.66** | **0.00** |
| 37331NAB7 | GEORGIA PACIFIC LLC | 5.40% | 11/01/2020 | 10/27/2010 | 630,000.00 | 626,301.90 | 694,926.54 | 692,608.77 | 0.00 | (2,317.77) |
| **Totals for Cusip** | | | | | **630,000.00** | **626,301.90** | **694,926.54** | **692,608.77** | **0.00** | **(2,317.77)** |
| 375558AS2 | GILEAD SCIENCES INC | 5.65% | 12/01/2041 | 12/06/2011 | 385,000.00 | 384,126.05 | 438,635.12 | 444,994.55 | 6,359.43 | 0.00 |
| **Totals for Cusip** | | | | | **385,000.00** | **384,126.05** | **438,635.12** | **444,994.55** | **6,359.43** | **0.00** |
| 375558AX1 | GILEAD SCIENCES INC | 4.80% | 04/01/2044 | 03/04/2014 | 1,095,000.00 | 1,092,875.70 | 1,099,312.11 | 1,137,010.77 | 37,698.66 | 0.00 |
| **Totals for Cusip** | | | | | **1,095,000.00** | **1,092,875.70** | **1,099,312.11** | **1,137,010.77** | **37,698.66** | **0.00** |
| 375558AZ6 | GILEAD SCIENCES INC | 3.50% | 02/01/2025 | 11/12/2014 | 2,575,000.00 | 2,572,579.50 | 2,596,475.50 | 2,603,476.93 | 7,001.43 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,575,000.00** | **2,572,579.50** | **2,596,475.50** | **2,603,476.93** | **7,001.43** | **0.00** |
| 375558BK8 | GILEAD SCIENCES INC | 4.15% | 03/01/2047 | 10/11/2016 | 50,000.00 | 50,342.00 | 50,342.00 | 47,490.15 | 0.00 | (2,851.85) |
| 375558BK8 | GILEAD SCIENCES INC | 4.15% | 03/01/2047 | 10/12/2016 | 50,000.00 | 50,454.00 | 50,454.00 | 47,490.15 | 0.00 | (2,963.85) |
| **Totals for Cusip** | | | | | **100,000.00** | **100,796.00** | **100,796.00** | **94,980.30** | **0.00** | **(5,815.70)** |
| 38141EA58 | GOLDMAN SACHS | 5.38% | 03/15/2020 | 03/01/2010 | 680,000.00 | 673,873.20 | 747,009.24 | 737,790.48 | 0.00 | (9,218.76) |
| 38141EA58 | GOLDMAN SACHS | 5.38% | 03/15/2020 | 02/29/2012 | 1,120,000.00 | 1,147,696.48 | 1,230,368.16 | 1,215,184.32 | 0.00 | (15,183.84) |
| **Totals for Cusip** | | | | | **1,800,000.00** | **1,821,569.68** | **1,977,377.40** | **1,952,974.80** | **0.00** | **(24,402.60)** |
| 38141EA66 | GOLDMAN SACHS | 6.00% | 06/15/2020 | 08/17/2010 | 2,100,000.00 | 2,284,779.00 | 2,373,231.00 | 2,328,776.10 | 0.00 | (44,454.90) |
| **Totals for Cusip** | | | | | **2,100,000.00** | **2,284,779.00** | **2,373,231.00** | **2,328,776.10** | **0.00** | **(44,454.90)** |
| 38141EC23 | GOLDMAN SACHS | 3.85% | 07/08/2024 | 10/03/2014 | 4,620,000.00 | 4,640,050.80 | 4,714,525.20 | 4,716,054.42 | 1,529.22 | 0.00 |
| **Totals for Cusip** | | | | | **4,620,000.00** | **4,640,050.80** | **4,714,525.20** | **4,716,054.42** | **1,529.22** | **0.00** |
| 38141GFM1 | GOLDMAN SACHS GROUP | 6.15% | 04/01/2018 | 01/26/2010 | 3,425,000.00 | 3,644,028.75 | 3,719,262.30 | 3,602,808.88 | 0.00 | (116,453.42) |
| **Totals for Cusip** | | | | | **3,425,000.00** | **3,644,028.75** | **3,719,262.30** | **3,602,808.88** | **0.00** | **(116,453.42)** |
| 38141GGM0 | GOLDMAN SACHS GROUP | 6.25% | 02/01/2041 | 01/21/2011 | 905,000.00 | 901,588.15 | 1,079,485.81 | 1,121,808.14 | 42,322.33 | 0.00 |
| 38141GGM0 | GOLDMAN SACHS GROUP | 6.25% | 02/01/2041 | 02/29/2012 | 1,500,000.00 | 1,548,558.00 | 1,789,203.00 | 1,859,350.50 | 70,147.50 | 0.00 |
| **Totals for Cusip** | | | | | **2,405,000.00** | **2,450,146.15** | **2,868,688.81** | **2,981,158.64** | **112,469.83** | **0.00** |
| 38141GGQ1 | GOLDMAN SACHS GROUP | 5.25% | 07/27/2021 | 07/22/2011 | 1,210,000.00 | 1,209,346.60 | 1,337,800.20 | 1,326,147.90 | 0.00 | (11,652.30) |
| 38141GGQ1 | GOLDMAN SACHS GROUP | 5.25% | 07/27/2021 | 08/24/2011 | 4,860,000.00 | 4,637,460.60 | 5,373,313.20 | 5,326,511.40 | 0.00 | (46,801.80) |
| 38141GGQ1 | GOLDMAN SACHS GROUP | 5.25% | 07/27/2021 | 10/25/2011 | 635,000.00 | 642,632.70 | 702,068.70 | 695,953.65 | 0.00 | (6,115.05) |
| **Totals for Cusip** | | | | | **6,705,000.00** | **6,489,439.90** | **7,413,182.10** | **7,348,612.95** | **0.00** | **(64,569.15)** |
| 38143U8H7 | GOLDMAN SACHS GROUP | 3.75% | 02/25/2026 | 02/22/2016 | 1,485,000.00 | 1,481,569.65 | 1,481,569.65 | 1,489,362.93 | 7,793.28 | 0.00 |
| **Totals for Cusip** | | | | | **1,485,000.00** | **1,481,569.65** | **1,481,569.65** | **1,489,362.93** | **7,793.28** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 38148BAB4 | GOLDMAN SACHS GROUP | 5.38% | 01/30/3100 | 04/16/2015 | 4,775,000.00 | 4,775,000.00 | 4,745,156.25 | 4,822,750.00 | 77,593.75 | 0.00 |
| **Totals for Cusip** | | | | | **4,775,000.00** | **4,775,000.00** | **4,745,156.25** | **4,822,750.00** | **77,593.75** | **0.00** |
| 38148BAC2 | GOLDMAN SACHS GROUP | 5.30% | 01/30/3100 | 07/20/2016 | 1,035,000.00 | 1,035,000.00 | 1,035,000.00 | 992,306.25 | 0.00 | (42,693.75) |
| **Totals for Cusip** | | | | | **1,035,000.00** | **1,035,000.00** | **1,035,000.00** | **992,306.25** | **0.00** | **(42,693.75)** |
| 397624AE7 | GREIF INC | 6.75% | 02/01/2017 | 10/29/2007 | 1,475,000.00 | 1,465,781.25 | 1,541,375.00 | 1,478,687.50 | 0.00 | (62,687.50) |
| **Totals for Cusip** | | | | | **1,475,000.00** | **1,465,781.25** | **1,541,375.00** | **1,478,687.50** | **0.00** | **(62,687.50)** |
| 398433AH5 | GRIFFON CORP | 5.25% | 03/01/2022 | 06/17/2014 | 1,045,000.00 | 1,045,000.00 | 996,668.75 | 1,058,846.25 | 62,177.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,045,000.00** | **1,045,000.00** | **996,668.75** | **1,058,846.25** | **62,177.50** | **0.00** |
| 404119BP3 | HCA INC | 4.25% | 10/15/2019 | 10/07/2014 | 1,305,000.00 | 1,305,000.00 | 1,331,100.00 | 1,357,200.00 | 26,100.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,305,000.00** | **1,305,000.00** | **1,331,100.00** | **1,357,200.00** | **26,100.00** | **0.00** |
| 404119BQ1 | HCA INC | 5.25% | 04/15/2025 | 10/07/2014 | 925,000.00 | 925,000.00 | 931,937.50 | 965,468.75 | 33,531.25 | 0.00 |
| **Totals for Cusip** | | | | | **925,000.00** | **925,000.00** | **931,937.50** | **965,468.75** | **33,531.25** | **0.00** |
| 404121AE5 | HCA INC | 5.88% | 03/15/2022 | 02/29/2012 | 250,000.00 | 256,250.00 | 263,750.00 | 269,375.00 | 5,625.00 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **256,250.00** | **263,750.00** | **269,375.00** | **5,625.00** | **0.00** |
| 404121AF2 | HCA INC | 4.75% | 05/01/2023 | 08/06/2013 | 2,700,000.00 | 2,538,000.00 | 2,673,000.00 | 2,764,125.00 | 91,125.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,700,000.00** | **2,538,000.00** | **2,673,000.00** | **2,764,125.00** | **91,125.00** | **0.00** |
| 40429CGD8 | HSBC FINANCE CORP | 6.68% | 01/15/2021 | 02/29/2012 | 1,550,000.00 | 1,658,748.00 | 1,778,897.80 | 1,742,263.55 | 0.00 | (36,634.25) |
| **Totals for Cusip** | | | | | **1,550,000.00** | **1,658,748.00** | **1,778,897.80** | **1,742,263.55** | **0.00** | **(36,634.25)** |
| 416518AB4 | HARTFORD FINL SVCS GRP | 5.12% | 04/15/2022 | 04/02/2012 | 2,010,000.00 | 1,999,065.60 | 2,207,410.14 | 2,229,461.85 | 22,051.71 | 0.00 |
| **Totals for Cusip** | | | | | **2,010,000.00** | **1,999,065.60** | **2,207,410.14** | **2,229,461.85** | **22,051.71** | **0.00** |
| 42809HAG2 | HESS CORP | 4.30% | 04/01/2027 | 09/19/2016 | 1,860,000.00 | 1,856,094.00 | 1,856,094.00 | 1,851,484.92 | 0.00 | (4,609.08) |
| **Totals for Cusip** | | | | | **1,860,000.00** | **1,856,094.00** | **1,856,094.00** | **1,851,484.92** | **0.00** | **(4,609.08)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 42824CAS8 | HP ENTERPRISE CO | 2.45% | 10/05/2017 | 12/23/2016 | 7,325,000.00 | 7,330,179.39 | 7,330,179.39 | 7,365,727.00 | 35,547.61 | 0.00 |
| **Totals for Cusip** | | | | | **7,325,000.00** | **7,330,179.39** | **7,330,179.39** | **7,365,727.00** | **35,547.61** | **0.00** |
| 42824CAU3 | HP ENTERPRISE CO | 2.85% | 10/05/2018 | 12/23/2016 | 1,375,000.00 | 1,375,892.51 | 1,375,892.51 | 1,388,297.63 | 12,405.12 | 0.00 |
| **Totals for Cusip** | | | | | **1,375,000.00** | **1,375,892.51** | **1,375,892.51** | **1,388,297.63** | **12,405.12** | **0.00** |
| 437076BA9 | HOME DEPOT INC | 4.20% | 04/01/2043 | 04/02/2013 | 1,940,000.00 | 1,931,813.20 | 1,943,381.42 | 1,998,875.12 | 55,493.70 | 0.00 |
| **Totals for Cusip** | | | | | **1,940,000.00** | **1,931,813.20** | **1,943,381.42** | **1,998,875.12** | **55,493.70** | **0.00** |
| 445545AF3 | REPUBLIC OF HUNGARY | 7.62% | 03/29/2041 | 05/23/2016 | 1,492,000.00 | 2,109,315.00 | 2,109,315.00 | 2,084,697.00 | 0.00 | (24,618.00) |
| **Totals for Cusip** | | | | | **1,492,000.00** | **2,109,315.00** | **2,109,315.00** | **2,084,697.00** | **0.00** | **(24,618.00)** |
| 445545AK2 | REPUBLIC OF HUNGARY | 4.00% | 03/25/2019 | 03/18/2014 | 1,602,000.00 | 1,591,683.12 | 1,669,284.00 | 1,658,070.00 | 0.00 | (11,214.00) |
| **Totals for Cusip** | | | | | **1,602,000.00** | **1,591,683.12** | **1,669,284.00** | **1,658,070.00** | **0.00** | **(11,214.00)** |
| 44965UAA2 | ILFC E-CAPITAL TRUST | 4.92% | 12/21/2065 | 02/29/2012 | 590,000.00 | 427,750.00 | 542,800.00 | 519,200.00 | 0.00 | (23,600.00) |
| **Totals for Cusip** | | | | | **590,000.00** | **427,750.00** | **542,800.00** | **519,200.00** | **0.00** | **(23,600.00)** |
| 453140AA3 | IMPERIAL TOBACCO | 2.05% | 02/11/2018 | 02/05/2013 | 4,430,000.00 | 4,426,013.00 | 4,409,945.39 | 4,434,111.04 | 24,165.65 | 0.00 |
| **Totals for Cusip** | | | | | **4,430,000.00** | **4,426,013.00** | **4,409,945.39** | **4,434,111.04** | **24,165.65** | **0.00** |
| 455780BD7 | REPUBLIC OF INDONESIA | 5.88% | 03/13/2020 | 10/10/2013 | 1,550,000.00 | 1,666,250.00 | 1,680,110.10 | 1,691,659.15 | 11,549.05 | 0.00 |
| 455780BD7 | REPUBLIC OF INDONESIA | 5.88% | 03/13/2020 | 10/10/2013 | 1,415,000.00 | 1,517,587.50 | 1,533,777.93 | 1,544,321.10 | 10,543.17 | 0.00 |
| **Totals for Cusip** | | | | | **2,965,000.00** | **3,183,837.50** | **3,213,888.03** | **3,235,980.25** | **22,092.22** | **0.00** |
| 460146CA9 | INTERNATIONAL PAPER | 7.95% | 06/15/2018 | 07/13/2010 | 23,000.00 | 27,243.04 | 26,080.87 | 24,965.97 | 0.00 | (1,114.90) |
| 460146CA9 | INTERNATIONAL PAPER | 7.95% | 06/15/2018 | 07/13/2010 | 770,000.00 | 910,779.10 | 873,142.27 | 835,817.29 | 0.00 | (37,324.98) |
| **Totals for Cusip** | | | | | **793,000.00** | **938,022.14** | **899,223.14** | **860,783.26** | **0.00** | **(38,439.88)** |
| 460146CF8 | INTERNATIONAL PAPER | 7.30% | 11/15/2039 | 11/30/2009 | 2,535,000.00 | 2,528,434.35 | 2,889,410.75 | 3,230,142.63 | 340,731.88 | 0.00 |
| 460146CF8 | INTERNATIONAL PAPER | 7.30% | 11/15/2039 | 02/29/2012 | 750,000.00 | 964,886.25 | 854,855.25 | 955,663.50 | 100,808.25 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **3,285,000.00** | **3,493,320.60** | **3,744,266.00** | **4,185,806.13** | **441,540.13** | **0.00** |
| 46513EFF4 | AID ISRAEL | 5.50% | 09/18/2023 | 11/21/2013 | 3,556,000.00 | 4,231,910.26 | 4,260,763.64 | 4,208,792.70 | 0.00 | (51,970.94) |
| **Totals for Cusip** | | | | | **3,556,000.00** | **4,231,910.26** | **4,260,763.64** | **4,208,792.70** | **0.00** | **(51,970.94)** |
| 46513EGV8 | AID ISRAEL | 5.50% | 12/04/2023 | 01/06/2016 | 5,000.00 | 6,088.94 | 6,088.94 | 5,948.17 | 0.00 | (140.77) |
| 46513EGV8 | AID ISRAEL | 5.50% | 12/04/2023 | 01/06/2016 | 425,000.00 | 517,559.82 | 517,559.82 | 505,594.45 | 0.00 | (11,965.37) |
| **Totals for Cusip** | | | | | **430,000.00** | **523,648.76** | **523,648.76** | **511,542.62** | **0.00** | **(12,106.14)** |
| 46513EJX1 | AID ISRAEL | 5.50% | 04/26/2024 | 01/06/2016 | 1,120,000.00 | 1,368,989.40 | 1,368,989.40 | 1,342,598.88 | 0.00 | (26,390.52) |
| 46513EJX1 | AID ISRAEL | 5.50% | 04/26/2024 | 06/28/2016 | 1,170,000.00 | 1,499,097.60 | 1,499,097.60 | 1,402,536.33 | 0.00 | (96,561.27) |
| **Totals for Cusip** | | | | | **2,290,000.00** | **2,868,087.00** | **2,868,087.00** | **2,745,135.21** | **0.00** | **(122,951.79)** |
| 46625HGN4 | JP MORGAN CHASE & CO | 6.12% | 06/27/2017 | 02/29/2012 | 3,650,000.00 | 4,105,782.80 | 3,865,258.75 | 3,729,920.40 | 0.00 | (135,338.35) |
| **Totals for Cusip** | | | | | **3,650,000.00** | **4,105,782.80** | **3,865,258.75** | **3,729,920.40** | **0.00** | **(135,338.35)** |
| 46625HHA1 | JP MORGAN CHASE & CO | 7.90% | 01/30/3100 | 04/16/2008 | 4,200,000.00 | 4,200,000.00 | 4,275,600.00 | 4,349,100.00 | 73,500.00 | 0.00 |
| **Totals for Cusip** | | | | | **4,200,000.00** | **4,200,000.00** | **4,275,600.00** | **4,349,100.00** | **73,500.00** | **0.00** |
| 46625HHU7 | JP MORGAN CHASE & CO | 4.25% | 10/15/2020 | 10/14/2010 | 1,500,000.00 | 1,492,650.00 | 1,591,266.00 | 1,587,354.00 | 0.00 | (3,912.00) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,492,650.00** | **1,591,266.00** | **1,587,354.00** | **0.00** | **(3,912.00)** |
| 46625HJY7 | JP MORGAN CHASE & CO | 3.88% | 09/10/2024 | 09/03/2014 | 3,400,000.00 | 3,382,150.00 | 3,382,129.60 | 3,440,245.80 | 58,116.20 | 0.00 |
| 46625HJY7 | JP MORGAN CHASE & CO | 3.88% | 09/10/2024 | 10/03/2014 | 3,250,000.00 | 3,219,807.50 | 3,232,918.00 | 3,288,470.25 | 55,552.25 | 0.00 |
| **Totals for Cusip** | | | | | **6,650,000.00** | **6,601,957.50** | **6,615,047.60** | **6,728,716.05** | **113,668.45** | **0.00** |
| 472319AM4 | JEFFERIES GROUP INC | 6.50% | 01/20/2043 | 01/15/2013 | 1,220,000.00 | 1,205,238.00 | 1,128,066.90 | 1,255,367.80 | 127,300.90 | 0.00 |
| **Totals for Cusip** | | | | | **1,220,000.00** | **1,205,238.00** | **1,128,066.90** | **1,255,367.80** | **127,300.90** | **0.00** |
| 48121CYK6 | JP MORGAN CHASE | 6.00% | 10/01/2017 | 09/19/2007 | 1,080,000.00 | 1,078,779.60 | 1,154,692.80 | 1,114,542.72 | 0.00 | (40,150.08) |
| **Totals for Cusip** | | | | | **1,080,000.00** | **1,078,779.60** | **1,154,692.80** | **1,114,542.72** | **0.00** | **(40,150.08)** |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 48126HAC4 | JPMORGAN CHASE & CO | 6.10% | 01/30/3100 | 09/18/2014 | 3,575,000.00 | 3,575,000.00 | 3,593,232.50 | 3,617,453.13 | 24,220.63 | 0.00 |
| **Totals for Cusip** | | | | | **3,575,000.00** | **3,575,000.00** | **3,593,232.50** | **3,617,453.13** | **24,220.63** | **0.00** |
| 492386AU1 | KERR MCGEE CORPORATION | 6.95% | 07/01/2024 | 02/29/2012 | 40,000.00 | 49,330.32 | 42,972.16 | 47,191.72 | 4,219.56 | 0.00 |
| **Totals for Cusip** | | | | | **40,000.00** | **49,330.32** | **42,972.16** | **47,191.72** | **4,219.56** | **0.00** |
| 494550AU0 | KINDER MORGAN ENERGY | 6.00% | 02/01/2017 | 02/29/2012 | 770,000.00 | 896,572.60 | 779,000.53 | 772,332.33 | 0.00 | (6,668.20) |
| **Totals for Cusip** | | | | | **770,000.00** | **896,572.60** | **779,000.53** | **772,332.33** | **0.00** | **(6,668.20)** |
| 50048MBK5 | KOMMUNALBANKEN AS | 1.12% | 05/23/2018 | 05/15/2013 | 7,012,000.00 | 6,994,329.76 | 6,957,755.17 | 6,984,358.70 | 26,603.53 | 0.00 |
| **Totals for Cusip** | | | | | **7,012,000.00** | **6,994,329.76** | **6,957,755.17** | **6,984,358.70** | **26,603.53** | **0.00** |
| 500605AE0 | KOPPERS INC | 7.88% | 12/01/2019 | 10/01/2014 | 3,000,000.00 | 3,127,500.00 | 2,962,500.00 | 3,041,250.00 | 78,750.00 | 0.00 |
| **Totals for Cusip** | | | | | **3,000,000.00** | **3,127,500.00** | **2,962,500.00** | **3,041,250.00** | **78,750.00** | **0.00** |
| 50076QAR7 | KRAFT FOODS INC | 6.88% | 01/26/2039 | 01/08/2013 | 1,455,000.00 | 1,446,224.63 | 1,724,466.00 | 1,827,993.62 | 103,527.62 | 0.00 |
| **Totals for Cusip** | | | | | **1,455,000.00** | **1,446,224.63** | **1,724,466.00** | **1,827,993.62** | **103,527.62** | **0.00** |
| 50077LAB2 | KRAFT HEINZ FOODS CO | 4.38% | 06/01/2046 | 08/16/2016 | 835,000.00 | 832,321.85 | 832,321.85 | 785,717.47 | 0.00 | (46,604.38) |
| **Totals for Cusip** | | | | | **835,000.00** | **832,321.85** | **832,321.85** | **785,717.47** | **0.00** | **(46,604.38)** |
| 50077LAD8 | KRAFT HEINZ FOODS CO | 3.00% | 06/01/2026 | 08/16/2016 | 2,075,000.00 | 2,066,030.29 | 2,066,030.29 | 1,948,086.78 | 0.00 | (117,943.51) |
| **Totals for Cusip** | | | | | **2,075,000.00** | **2,066,030.29** | **2,066,030.29** | **1,948,086.78** | **0.00** | **(117,943.51)** |
| 50077LAL0 | KRAFT HEINZ FOODS CO | 5.00% | 07/15/2035 | 08/16/2016 | 1,535,000.00 | 1,520,857.23 | 1,520,857.23 | 1,610,366.97 | 89,509.74 | 0.00 |
| **Totals for Cusip** | | | | | **1,535,000.00** | **1,520,857.23** | **1,520,857.23** | **1,610,366.97** | **89,509.74** | **0.00** |
| 50247VAC3 | LYB INTL FINANCE BV | 4.88% | 03/15/2044 | 02/25/2014 | 1,305,000.00 | 1,289,744.55 | 1,191,718.17 | 1,351,441.04 | 159,722.87 | 0.00 |
| **Totals for Cusip** | | | | | **1,305,000.00** | **1,289,744.55** | **1,191,718.17** | **1,351,441.04** | **159,722.87** | **0.00** |
| 513272AB0 | LAMB WESTON HLD | 4.88% | 11/01/2026 | 11/01/2016 | 1,720,000.00 | 1,720,000.00 | 1,720,000.00 | 1,701,725.00 | 0.00 | (18,275.00) |
| **Totals for Cusip** | | | | | **1,720,000.00** | **1,720,000.00** | **1,720,000.00** | **1,701,725.00** | **0.00** | **(18,275.00)** |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 525ESC1H2 | LEHMAN BROTHERS | 0.00% | 04/04/2016 | 03/22/2006 | 560,000.00 | 324,102.22 | 21,994.72 | 32,200.00 | 10,205.28 | 0.00 |
| 525ESC1H2 | LEHMAN BROTHERS | 0.00% | 04/04/2016 | 03/22/2006 | 1,805,000.00 | 1,044,650.91 | 70,893.68 | 103,787.50 | 32,893.82 | 0.00 |
| 525ESC1H2 | LEHMAN BROTHERS | 0.00% | 04/04/2016 | 03/31/2006 | 800,000.00 | 454,603.16 | 31,421.03 | 46,000.00 | 14,578.97 | 0.00 |
| **Totals for Cusip** | | | | | **3,165,000.00** | **1,823,356.29** | **124,309.43** | **181,987.50** | **57,678.07** | **0.00** |
| 525ESC2W8 | LEHMAN BROTHERS | 0.00% | 02/06/2012 | 01/09/2007 | 3,470,000.00 | 2,054,633.60 | 138,496.43 | 199,525.00 | 61,028.57 | 0.00 |
| **Totals for Cusip** | | | | | **3,470,000.00** | **2,054,633.60** | **138,496.43** | **199,525.00** | **61,028.57** | **0.00** |
| 525ESC6Y0 | LEHMAN BROTHERS | 0.00% | 09/27/2027 | 09/19/2007 | 1,050,000.00 | 609,356.64 | 41,532.51 | 62,475.00 | 20,942.49 | 0.00 |
| **Totals for Cusip** | | | | | **1,050,000.00** | **609,356.64** | **41,532.51** | **62,475.00** | **20,942.49** | **0.00** |
| 53079EAE4 | LIBERTY MUTUAL GROUP | 7.00% | 03/15/2034 | 02/11/2005 | 560,000.00 | 598,628.80 | 646,626.96 | 664,918.24 | 18,291.28 | 0.00 |
| 53079EAE4 | LIBERTY MUTUAL GROUP | 7.00% | 03/15/2034 | 02/11/2005 | 1,070,000.00 | 1,141,615.10 | 1,235,519.37 | 1,270,468.78 | 34,949.41 | 0.00 |
| 53079EAE4 | LIBERTY MUTUAL GROUP | 7.00% | 03/15/2034 | 03/31/2006 | 385,000.00 | 385,635.25 | 444,556.04 | 457,131.29 | 12,575.25 | 0.00 |
| **Totals for Cusip** | | | | | **2,015,000.00** | **2,125,879.15** | **2,326,702.37** | **2,392,518.31** | **65,815.94** | **0.00** |
| 53079EAZ7 | LIBERTY MUTUAL GROUP | 6.50% | 05/01/2042 | 05/01/2012 | 965,000.00 | 962,732.25 | 1,096,978.23 | 1,144,134.88 | 47,156.65 | 0.00 |
| **Totals for Cusip** | | | | | **965,000.00** | **962,732.25** | **1,096,978.23** | **1,144,134.88** | **47,156.65** | **0.00** |
| 532716AU1 | LIMITED BRANDS | 5.62% | 02/15/2022 | 01/29/2013 | 2,500,000.00 | 2,712,500.00 | 2,656,250.00 | 2,668,750.00 | 12,500.00 | 0.00 |
| 532716AU1 | LIMITED BRANDS | 5.62% | 02/15/2022 | 06/12/2013 | 1,000,000.00 | 1,055,000.00 | 1,062,500.00 | 1,067,500.00 | 5,000.00 | 0.00 |
| **Totals for Cusip** | | | | | **3,500,000.00** | **3,767,500.00** | **3,718,750.00** | **3,736,250.00** | **17,500.00** | **0.00** |
| 534187AW9 | LINCOLN NATIONAL CORP | 6.30% | 10/09/2037 | 10/03/2007 | 1,082,000.00 | 1,076,362.78 | 1,272,143.11 | 1,274,380.68 | 2,237.57 | 0.00 |
| **Totals for Cusip** | | | | | **1,082,000.00** | **1,076,362.78** | **1,272,143.11** | **1,274,380.68** | **2,237.57** | **0.00** |
| 534187AX7 | LINCOLN NATIONAL CORP | 8.75% | 07/01/2019 | 06/17/2009 | 574,000.00 | 568,449.42 | 689,382.61 | 660,434.07 | 0.00 | (28,948.54) |
| **Totals for Cusip** | | | | | **574,000.00** | **568,449.42** | **689,382.61** | **660,434.07** | **0.00** | **(28,948.54)** |
| 548661AK3 | LOWES COMPANIES | 6.50% | 03/15/2029 | 07/17/2009 | 1,070,000.00 | 1,107,920.80 | 1,329,041.65 | 1,382,159.66 | 53,118.01 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,070,000.00** | **1,107,920.80** | **1,329,041.65** | **1,382,159.66** | **53,118.01** | **0.00** |
| 552081AG6 | LYONDELLBASELL IND NV | 5.00% | 04/15/2019 | 09/07/2012 | 2,176,000.00 | 2,358,240.00 | 2,314,826.62 | 2,299,274.75 | 0.00 | (15,551.87) |
| **Totals for Cusip** | | | | | **2,176,000.00** | **2,358,240.00** | **2,314,826.62** | **2,299,274.75** | **0.00** | **(15,551.87)** |
| 552081AM3 | LYONDELLBASELL IND NV | 4.62% | 02/26/2055 | 10/26/2016 | 770,000.00 | 748,801.90 | 748,801.90 | 715,517.88 | 0.00 | (33,284.02) |
| **Totals for Cusip** | | | | | **770,000.00** | **748,801.90** | **748,801.90** | **715,517.88** | **0.00** | **(33,284.02)** |
| 55616XAF4 | MACYS RETAIL HLDGS INC | 3.88% | 01/15/2022 | 01/10/2012 | 245,000.00 | 243,013.05 | 241,249.30 | 250,935.13 | 9,685.83 | 0.00 |
| **Totals for Cusip** | | | | | **245,000.00** | **243,013.05** | **241,249.30** | **250,935.13** | **9,685.83** | **0.00** |
| 55616XAH0 | MACYS RETAIL HLDGS INC | 2.88% | 02/15/2023 | 11/13/2014 | 500,000.00 | 480,695.00 | 453,126.00 | 475,848.50 | 22,722.50 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **480,695.00** | **453,126.00** | **475,848.50** | **22,722.50** | **0.00** |
| 570535AP9 | MARKEL CORP | 5.00% | 03/30/2043 | 03/05/2013 | 220,000.00 | 215,996.00 | 219,548.56 | 223,135.66 | 3,587.10 | 0.00 |
| **Totals for Cusip** | | | | | **220,000.00** | **215,996.00** | **219,548.56** | **223,135.66** | **3,587.10** | **0.00** |
| 570535AQ7 | MARKEL CORP | 5.00% | 04/05/2046 | 03/29/2016 | 730,000.00 | 722,386.10 | 722,386.10 | 734,199.69 | 11,813.59 | 0.00 |
| **Totals for Cusip** | | | | | **730,000.00** | **722,386.10** | **722,386.10** | **734,199.69** | **11,813.59** | **0.00** |
| 571903AK9 | MARRIOTT INTERNATIONAL | 3.25% | 09/15/2022 | 09/05/2012 | 2,195,000.00 | 2,188,656.45 | 2,169,445.81 | 2,213,378.74 | 43,932.93 | 0.00 |
| **Totals for Cusip** | | | | | **2,195,000.00** | **2,188,656.45** | **2,169,445.81** | **2,213,378.74** | **43,932.93** | **0.00** |
| 585055BS4 | MEDTRONIC INC | 3.50% | 03/15/2025 | 08/31/2015 | 8,425,000.00 | 8,348,666.27 | 8,493,832.25 | 8,675,340.45 | 181,508.20 | 0.00 |
| **Totals for Cusip** | | | | | **8,425,000.00** | **8,348,666.27** | **8,493,832.25** | **8,675,340.45** | **181,508.20** | **0.00** |
| 585055BT2 | MEDTRONIC INC | 4.38% | 03/15/2035 | 08/31/2015 | 3,333,000.00 | 3,303,982.53 | 3,369,136.39 | 3,526,074.02 | 156,937.63 | 0.00 |
| **Totals for Cusip** | | | | | **3,333,000.00** | **3,303,982.53** | **3,369,136.39** | **3,526,074.02** | **156,937.63** | **0.00** |
| 59018YJ69 | MERRILL LYNCH & CO | 6.40% | 08/28/2017 | 08/22/2007 | 230,000.00 | 229,664.20 | 246,375.54 | 237,052.95 | 0.00 | (9,322.59) |
| **Totals for Cusip** | | | | | **230,000.00** | **229,664.20** | **246,375.54** | **237,052.95** | **0.00** | **(9,322.59)** |
| 594918BU7 | MICROSOFT CORP | 3.95% | 08/08/2056 | 11/09/2016 | 230,000.00 | 218,881.80 | 218,881.80 | 217,230.86 | 0.00 | (1,650.94) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 594918BU7 | MICROSOFT CORP | 3.95% | 08/08/2056 | 11/09/2016 | 170,000.00 | 158,890.50 | 158,890.50 | 160,561.94 | 1,671.44 | 0.00 |
| 594918BU7 | MICROSOFT CORP | 3.95% | 08/08/2056 | 11/09/2016 | 180,000.00 | 168,724.80 | 168,724.80 | 170,006.76 | 1,281.96 | 0.00 |
| 594918BU7 | MICROSOFT CORP | 3.95% | 08/08/2056 | 11/09/2016 | 320,000.00 | 302,697.60 | 302,697.60 | 302,234.24 | 0.00 | (463.36) |
| **Totals for Cusip** | | | | | **900,000.00** | **849,194.70** | **849,194.70** | **850,033.80** | **2,953.40** | **(2,114.30)** |
| 6174466Q7 | MORGAN STANLEY | 6.62% | 04/01/2018 | 05/26/2011 | 135,000.00 | 151,798.05 | 148,031.55 | 142,766.28 | 0.00 | (5,265.27) |
| **Totals for Cusip** | | | | | **135,000.00** | **151,798.05** | **148,031.55** | **142,766.28** | **0.00** | **(5,265.27)** |
| 6174467Y9 | MORGAN STANLEY | 4.35% | 09/08/2026 | 10/03/2014 | 2,880,000.00 | 2,870,899.20 | 2,889,414.72 | 2,951,274.24 | 61,859.52 | 0.00 |
| **Totals for Cusip** | | | | | **2,880,000.00** | **2,870,899.20** | **2,889,414.72** | **2,951,274.24** | **61,859.52** | **0.00** |
| 617446C23 | MORGAN STANLEY | 5.45% | 01/09/2017 | 01/04/2007 | 270,000.00 | 269,136.00 | 280,272.96 | 270,132.84 | 0.00 | (10,140.12) |
| 617446C23 | MORGAN STANLEY | 5.45% | 01/09/2017 | 01/04/2007 | 255,000.00 | 254,184.00 | 264,702.24 | 255,125.46 | 0.00 | (9,576.78) |
| 617446C23 | MORGAN STANLEY | 5.45% | 01/09/2017 | 08/30/2007 | 710,000.00 | 680,847.40 | 737,014.08 | 710,349.32 | 0.00 | (26,664.76) |
| 617446C23 | MORGAN STANLEY | 5.45% | 01/09/2017 | 01/08/2009 | 3,460,000.00 | 2,975,600.00 | 3,591,646.08 | 3,461,702.32 | 0.00 | (129,943.76) |
| **Totals for Cusip** | | | | | **4,695,000.00** | **4,179,767.40** | **4,873,635.36** | **4,697,309.94** | **0.00** | **(176,325.42)** |
| 617446H51 | MORGAN STANLEY | 5.55% | 04/27/2017 | 02/29/2012 | 1,580,000.00 | 1,620,681.84 | 1,657,800.78 | 1,600,911.30 | 0.00 | (56,889.48) |
| **Totals for Cusip** | | | | | **1,580,000.00** | **1,620,681.84** | **1,657,800.78** | **1,600,911.30** | **0.00** | **(56,889.48)** |
| 61744YAD0 | MORGAN STANLEY | 5.95% | 12/28/2017 | 12/20/2007 | 655,000.00 | 653,146.35 | 704,339.19 | 681,743.65 | 0.00 | (22,595.54) |
| **Totals for Cusip** | | | | | **655,000.00** | **653,146.35** | **704,339.19** | **681,743.65** | **0.00** | **(22,595.54)** |
| 61746BDJ2 | MORGAN STANLEY | 3.75% | 02/25/2023 | 04/22/2015 | 3,400,000.00 | 3,552,932.00 | 3,482,504.40 | 3,492,289.60 | 9,785.20 | 0.00 |
| **Totals for Cusip** | | | | | **3,400,000.00** | **3,552,932.00** | **3,482,504.40** | **3,492,289.60** | **9,785.20** | **0.00** |
| 61746BDZ6 | MORGAN STANLEY | 3.88% | 01/27/2026 | 04/27/2016 | 2,875,000.00 | 2,976,631.25 | 2,976,631.25 | 2,904,054.75 | 0.00 | (72,576.50) |
| **Totals for Cusip** | | | | | **2,875,000.00** | **2,976,631.25** | **2,976,631.25** | **2,904,054.75** | **0.00** | **(72,576.50)** |
| 61747WAL3 | MORGAN STANLEY | 5.50% | 07/28/2021 | 07/21/2011 | 70,000.00 | 69,979.00 | 78,426.04 | 77,569.59 | 0.00 | (856.45) |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 61747WAL3 | MORGAN STANLEY | 5.50% | 07/28/2021 | 10/27/2011 | 4,550,000.00 | 4,483,251.50 | 5,097,692.60 | 5,042,023.35 | 0.00 | (55,669.25) |
| 61747WAL3 | MORGAN STANLEY | 5.50% | 07/28/2021 | 10/01/2013 | 28,000.00 | 30,782.08 | 31,370.42 | 31,027.84 | 0.00 | (342.58) |
| **Totals for Cusip** | | | | | **4,648,000.00** | **4,584,012.58** | **5,207,489.06** | **5,150,620.78** | **0.00** | **(56,868.28)** |
| 61747YCJ2 | MORGAN STANLEY | 5.62% | 09/23/2019 | 09/16/2009 | 4,950,000.00 | 4,929,457.50 | 5,462,815.05 | 5,365,602.00 | 0.00 | (97,213.05) |
| **Totals for Cusip** | | | | | **4,950,000.00** | **4,929,457.50** | **5,462,815.05** | **5,365,602.00** | **0.00** | **(97,213.05)** |
| 61761JQK8 | MORGAN STANLEY | 5.45% | 01/30/3100 | 04/22/2014 | 2,325,000.00 | 2,325,000.00 | 2,269,781.25 | 2,301,750.00 | 31,968.75 | 0.00 |
| **Totals for Cusip** | | | | | **2,325,000.00** | **2,325,000.00** | **2,269,781.25** | **2,301,750.00** | **31,968.75** | **0.00** |
| 61945CAD5 | MOSAIC COMPANY | 5.45% | 11/15/2033 | 11/07/2013 | 900,000.00 | 896,634.00 | 909,611.10 | 892,625.40 | 0.00 | (16,985.70) |
| **Totals for Cusip** | | | | | **900,000.00** | **896,634.00** | **909,611.10** | **892,625.40** | **0.00** | **(16,985.70)** |
| 61945CAE3 | MOSAIC COMPANY | 5.62% | 11/15/2043 | 11/07/2013 | 2,285,000.00 | 2,283,012.05 | 2,190,165.65 | 2,202,043.08 | 11,877.43 | 0.00 |
| 61945CAE3 | MOSAIC COMPANY | 5.62% | 11/15/2043 | 11/19/2013 | 380,000.00 | 383,275.60 | 364,228.86 | 366,204.10 | 1,975.24 | 0.00 |
| 61945CAE3 | MOSAIC COMPANY | 5.62% | 11/15/2043 | 03/28/2014 | 300,000.00 | 324,312.00 | 287,549.10 | 289,108.50 | 1,559.40 | 0.00 |
| **Totals for Cusip** | | | | | **2,965,000.00** | **2,990,599.65** | **2,841,943.61** | **2,857,355.68** | **15,412.07** | **0.00** |
| 629377BY7 | NRG ENERGY INC | 6.25% | 05/01/2024 | 01/26/2015 | 350,000.00 | 350,000.00 | 294,070.00 | 340,375.00 | 46,305.00 | 0.00 |
| **Totals for Cusip** | | | | | **350,000.00** | **350,000.00** | **294,070.00** | **340,375.00** | **46,305.00** | **0.00** |
| 629377BZ4 | NRG ENERGY INC | 7.25% | 05/15/2026 | 05/09/2016 | 1,280,000.00 | 1,280,000.00 | 1,280,000.00 | 1,273,600.00 | 0.00 | (6,400.00) |
| **Totals for Cusip** | | | | | **1,280,000.00** | **1,280,000.00** | **1,280,000.00** | **1,273,600.00** | **0.00** | **(6,400.00)** |
| 62944BAR5 | BK NEDERLANDSE | 2.62% | 04/28/2021 | 01/25/2016 | 7,192,000.00 | 7,422,266.05 | 7,422,266.05 | 7,301,476.62 | 0.00 | (120,789.43) |
| **Totals for Cusip** | | | | | **7,192,000.00** | **7,422,266.05** | **7,422,266.05** | **7,301,476.62** | **0.00** | **(120,789.43)** |
| 62947QAN8 | NXP BV / NXP FUNDING LLC | 5.75% | 03/15/2023 | 01/28/2016 | 2,600,000.00 | 2,655,250.00 | 2,655,250.00 | 2,743,000.00 | 87,750.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,600,000.00** | **2,655,250.00** | **2,655,250.00** | **2,743,000.00** | **87,750.00** | **0.00** |
| 629568AX4 | NABORS INDUSTRIES INC | 4.62% | 09/15/2021 | 02/13/2012 | 2,570,000.00 | 2,561,397.79 | 2,111,923.20 | 2,612,456.40 | 500,533.20 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,570,000.00** | **2,561,397.79** | **2,111,923.20** | **2,612,456.40** | **500,533.20** | **0.00** |
| 641423BS6 | NEVADA POWER | 6.50% | 05/15/2018 | 10/12/2007 | 2,630,000.00 | 2,698,380.00 | 2,929,301.89 | 2,805,260.57 | 0.00 | (124,041.32) |
| **Totals for Cusip** | | | | | **2,630,000.00** | **2,698,380.00** | **2,929,301.89** | **2,805,260.57** | **0.00** | **(124,041.32)** |
| 646139W35 | NEW JERSEY TPK AUTH | 7.41% | 01/01/2040 | 04/20/2009 | 635,000.00 | 635,000.00 | 901,858.75 | 917,060.65 | 15,201.90 | 0.00 |
| 646139W35 | NEW JERSEY TPK AUTH | 7.41% | 01/01/2040 | 05/13/2010 | 1,375,000.00 | 1,647,662.50 | 1,952,843.75 | 1,985,761.25 | 32,917.50 | 0.00 |
| 646139W35 | NEW JERSEY TPK AUTH | 7.41% | 01/01/2040 | 05/17/2010 | 555,000.00 | 673,992.00 | 788,238.75 | 801,525.45 | 13,286.70 | 0.00 |
| 646139W35 | NEW JERSEY TPK AUTH | 7.41% | 01/01/2040 | 02/29/2012 | 925,000.00 | 1,330,640.25 | 1,313,731.25 | 1,335,875.75 | 22,144.50 | 0.00 |
| **Totals for Cusip** | | | | | **3,490,000.00** | **4,287,294.75** | **4,956,672.50** | **5,040,223.10** | **83,550.60** | **0.00** |
| 651229AW6 | NEWELL BRANDS INC | 4.20% | 04/01/2026 | 03/18/2016 | 1,420,000.00 | 1,417,131.60 | 1,417,131.60 | 1,482,167.60 | 65,036.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,420,000.00** | **1,417,131.60** | **1,417,131.60** | **1,482,167.60** | **65,036.00** | **0.00** |
| 654579AD3 | NIPPON LIFE INSURANCE | 5.10% | 10/16/2044 | 10/09/2014 | 1,365,000.00 | 1,365,000.00 | 1,426,425.00 | 1,407,656.25 | 0.00 | (18,768.75) |
| **Totals for Cusip** | | | | | **1,365,000.00** | **1,365,000.00** | **1,426,425.00** | **1,407,656.25** | **0.00** | **(18,768.75)** |
| 65473QAR4 | NISOURCE FINANCE CORP | 5.45% | 09/15/2020 | 09/07/2005 | 1,275,000.00 | 1,269,657.75 | 1,397,693.25 | 1,392,284.70 | 0.00 | (5,408.55) |
| **Totals for Cusip** | | | | | **1,275,000.00** | **1,269,657.75** | **1,397,693.25** | **1,392,284.70** | **0.00** | **(5,408.55)** |
| 655044AD7 | NOBLE ENERGY INC | 8.25% | 03/01/2019 | 02/29/2012 | 1,180,000.00 | 1,497,402.30 | 1,319,706.10 | 1,325,499.90 | 5,793.80 | 0.00 |
| **Totals for Cusip** | | | | | **1,180,000.00** | **1,497,402.30** | **1,319,706.10** | **1,325,499.90** | **5,793.80** | **0.00** |
| 655044AJ4 | NOBLE ENERGY INC | 5.05% | 11/15/2044 | 07/28/2016 | 1,800,000.00 | 1,780,344.00 | 1,780,344.00 | 1,805,306.40 | 24,962.40 | 0.00 |
| **Totals for Cusip** | | | | | **1,800,000.00** | **1,780,344.00** | **1,780,344.00** | **1,805,306.40** | **24,962.40** | **0.00** |
| 65548QAA2 | NORBORD DELWARE GP I | 7.70% | 02/15/2017 | 02/09/2007 | 325,000.00 | 324,054.25 | 338,000.00 | 329,062.50 | 0.00 | (8,937.50) |
| **Totals for Cusip** | | | | | **325,000.00** | **324,054.25** | **338,000.00** | **329,062.50** | **0.00** | **(8,937.50)** |
| 655844AW8 | NORFOLK SOUTHERN CORP | 5.59% | 05/17/2025 | 08/10/2007 | 102,000.00 | 92,814.90 | 116,625.68 | 116,675.15 | 49.47 | 0.00 |
| **Totals for Cusip** | | | | | **102,000.00** | **92,814.90** | **116,625.68** | **116,675.15** | **49.47** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 655855FA7 | NORFOLK SOUTHERN | 9.75% | 06/15/2020 | 07/01/2009 | 2,610,000.00 | 3,468,990.15 | 3,330,044.19 | 3,226,158.36 | 0.00 | (103,885.83) |
| **Totals for Cusip** | | | | | **2,610,000.00** | **3,468,990.15** | **3,330,044.19** | **3,226,158.36** | **0.00** | **(103,885.83)** |
| 665859AP9 | NORTHERN TRUST | 3.95% | 10/30/2025 | 12/06/2013 | 2,680,000.00 | 2,616,725.20 | 2,806,161.00 | 2,810,499.92 | 4,338.92 | 0.00 |
| **Totals for Cusip** | | | | | **2,680,000.00** | **2,616,725.20** | **2,806,161.00** | **2,810,499.92** | **4,338.92** | **0.00** |
| 668131AA3 | NORTHWEST MUTUAL LIFE | 6.06% | 03/30/2040 | 03/23/2010 | 850,000.00 | 850,000.00 | 1,021,269.05 | 1,046,678.10 | 25,409.05 | 0.00 |
| **Totals for Cusip** | | | | | **850,000.00** | **850,000.00** | **1,021,269.05** | **1,046,678.10** | **25,409.05** | **0.00** |
| 67019EAB3 | NSTAR | 4.50% | 11/15/2019 | 11/12/2009 | 1,375,000.00 | 1,363,546.25 | 1,467,228.13 | 1,459,463.50 | 0.00 | (7,764.63) |
| **Totals for Cusip** | | | | | **1,375,000.00** | **1,363,546.25** | **1,467,228.13** | **1,459,463.50** | **0.00** | **(7,764.63)** |
| 674599CM5 | OCCIDENTAL PETROLEUM | 3.00% | 02/15/2027 | 11/02/2016 | 980,000.00 | 975,874.20 | 975,874.20 | 948,223.50 | 0.00 | (27,650.70) |
| **Totals for Cusip** | | | | | **980,000.00** | **975,874.20** | **975,874.20** | **948,223.50** | **0.00** | **(27,650.70)** |
| 67740QAF3 | OHIO NAT FINANCIAL | 6.38% | 04/30/2020 | 04/20/2010 | 1,635,000.00 | 1,626,285.45 | 1,825,521.65 | 1,797,705.39 | 0.00 | (27,816.26) |
| **Totals for Cusip** | | | | | **1,635,000.00** | **1,626,285.45** | **1,825,521.65** | **1,797,705.39** | **0.00** | **(27,816.26)** |
| 68268NAD5 | ONEOK PARTNERS LP | 6.85% | 10/15/2037 | 11/02/2016 | 1,375,000.00 | 1,595,770.00 | 1,595,770.00 | 1,598,826.63 | 3,056.63 | 0.00 |
| **Totals for Cusip** | | | | | **1,375,000.00** | **1,595,770.00** | **1,595,770.00** | **1,598,826.63** | **3,056.63** | **0.00** |
| 68268NAJ2 | ONEOK PARTNERS LP | 3.38% | 10/01/2022 | 11/14/2016 | 4,227,000.00 | 4,254,179.61 | 4,254,179.61 | 4,244,643.50 | 0.00 | (9,536.11) |
| **Totals for Cusip** | | | | | **4,227,000.00** | **4,254,179.61** | **4,254,179.61** | **4,244,643.50** | **0.00** | **(9,536.11)** |
| 68389XAV7 | ORACLE CORP | 4.30% | 07/08/2034 | 06/30/2014 | 2,545,000.00 | 2,543,982.00 | 2,531,788.91 | 2,631,489.28 | 99,700.37 | 0.00 |
| **Totals for Cusip** | | | | | **2,545,000.00** | **2,543,982.00** | **2,531,788.91** | **2,631,489.28** | **99,700.37** | **0.00** |
| 693304AH0 | EXELON CORP | 5.95% | 10/01/2036 | 09/18/2006 | 940,000.00 | 937,114.20 | 1,139,866.56 | 1,155,954.66 | 16,088.10 | 0.00 |
| **Totals for Cusip** | | | | | **940,000.00** | **937,114.20** | **1,139,866.56** | **1,155,954.66** | **16,088.10** | **0.00** |
| 693627AY7 | PSI ENERGY | 6.12% | 10/15/2035 | 10/18/2005 | 1,222,000.00 | 1,221,352.34 | 1,463,259.46 | 1,472,560.10 | 9,300.64 | 0.00 |
| **Totals for Cusip** | | | | | **1,222,000.00** | **1,221,352.34** | **1,463,259.46** | **1,472,560.10** | **9,300.64** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 698299BD5 | REPUBLIC OF PANAMA | 4.00% | 09/22/2024 | 09/15/2014 | 1,435,000.00 | 1,424,596.25 | 1,435,000.00 | 1,460,112.50 | 25,112.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,435,000.00** | **1,424,596.25** | **1,435,000.00** | **1,460,112.50** | **25,112.50** | **0.00** |
| 71270QEB8 | PEOPLES UNITED BANK | 4.00% | 07/15/2024 | 06/23/2014 | 1,310,000.00 | 1,302,257.90 | 1,295,343.72 | 1,290,418.12 | 0.00 | (4,925.60) |
| **Totals for Cusip** | | | | | **1,310,000.00** | **1,302,257.90** | **1,295,343.72** | **1,290,418.12** | **0.00** | **(4,925.60)** |
| 71654QAX0 | PETRO MEXICANOS | 5.50% | 01/21/2021 | 11/19/2012 | 2,570,000.00 | 3,017,180.00 | 2,592,359.00 | 2,643,887.50 | 51,528.50 | 0.00 |
| **Totals for Cusip** | | | | | **2,570,000.00** | **3,017,180.00** | **2,592,359.00** | **2,643,887.50** | **51,528.50** | **0.00** |
| 71654QAZ5 | PETRO MEXICANOS | 6.50% | 06/02/2041 | 07/05/2016 | 1,484,000.00 | 1,558,200.00 | 1,558,200.00 | 1,389,840.20 | 0.00 | (168,359.80) |
| 71654QAZ5 | PETRO MEXICANOS | 6.50% | 06/02/2041 | 07/06/2016 | 731,000.00 | 763,895.00 | 763,895.00 | 684,618.05 | 0.00 | (79,276.95) |
| **Totals for Cusip** | | | | | **2,215,000.00** | **2,322,095.00** | **2,322,095.00** | **2,074,458.25** | **0.00** | **(247,636.75)** |
| 718546AJ3 | PHILLIPS 66 | 2.95% | 05/01/2017 | 12/14/2012 | 1,305,000.00 | 1,304,813.36 | 1,322,737.56 | 1,312,279.29 | 0.00 | (10,458.27) |
| **Totals for Cusip** | | | | | **1,305,000.00** | **1,304,813.36** | **1,322,737.56** | **1,312,279.29** | **0.00** | **(10,458.27)** |
| 731011AT9 | REPUBLIC OF POLAND | 3.00% | 03/17/2023 | 09/10/2012 | 3,025,000.00 | 2,978,052.00 | 2,994,750.00 | 2,964,500.00 | 0.00 | (30,250.00) |
| **Totals for Cusip** | | | | | **3,025,000.00** | **2,978,052.00** | **2,994,750.00** | **2,964,500.00** | **0.00** | **(30,250.00)** |
| 74251VAF9 | PRINCIPAL FINANCIAL | 4.62% | 09/15/2042 | 09/05/2012 | 290,000.00 | 289,483.80 | 282,652.85 | 300,355.03 | 17,702.18 | 0.00 |
| **Totals for Cusip** | | | | | **290,000.00** | **289,483.80** | **282,652.85** | **300,355.03** | **17,702.18** | **0.00** |
| 742651DP4 | PRIVATE EXPORT FUNDING | 2.45% | 07/15/2024 | 01/07/2016 | 135,000.00 | 132,992.55 | 132,992.55 | 131,506.74 | 0.00 | (1,485.81) |
| **Totals for Cusip** | | | | | **135,000.00** | **132,992.55** | **132,992.55** | **131,506.74** | **0.00** | **(1,485.81)** |
| 742651DS8 | PRIVATE EXPORT FUNDING | 1.88% | 07/15/2018 | 01/11/2016 | 605,000.00 | 613,361.10 | 613,361.10 | 609,689.36 | 0.00 | (3,671.74) |
| **Totals for Cusip** | | | | | **605,000.00** | **613,361.10** | **613,361.10** | **609,689.36** | **0.00** | **(3,671.74)** |
| 742651DW9 | PRIVATE EXPORT FUNDING | 3.25% | 06/15/2025 | 04/29/2016 | 2,115,000.00 | 2,267,956.80 | 2,267,956.80 | 2,184,737.90 | 0.00 | (83,218.90) |
| **Totals for Cusip** | | | | | **2,115,000.00** | **2,267,956.80** | **2,267,956.80** | **2,184,737.90** | **0.00** | **(83,218.90)** |
| 743315AM5 | PROGRESSIVE CORP OHIO | 6.70% | 06/15/2067 | 01/15/2010 | 950,000.00 | 878,750.00 | 947,625.00 | 928,625.00 | 0.00 | (19,000.00) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 743315AM5 | PROGRESSIVE CORP OHIO | 6.70% | 06/15/2067 | 01/22/2010 | 508,000.00 | 467,360.00 | 506,730.00 | 496,570.00 | 0.00 | (10,160.00) |
| **Totals for Cusip** | | | | | **1,458,000.00** | **1,346,110.00** | **1,454,355.00** | **1,425,195.00** | **0.00** | **(29,160.00)** |
| 74340XAU5 | PROLOGIS LP | 6.88% | 03/15/2020 | 06/08/2011 | 171,000.00 | 170,608.83 | 194,596.97 | 191,818.74 | 0.00 | (2,778.23) |
| **Totals for Cusip** | | | | | **171,000.00** | **170,608.83** | **194,596.97** | **191,818.74** | **0.00** | **(2,778.23)** |
| 759468AC5 | RELIANCE HOLDINGS USA | 5.40% | 02/14/2022 | 10/10/2012 | 780,000.00 | 856,393.20 | 843,527.10 | 843,259.56 | 0.00 | (267.54) |
| 759468AC5 | RELIANCE HOLDINGS USA | 5.40% | 02/14/2022 | 10/11/2012 | 30,000.00 | 33,000.00 | 32,443.35 | 32,433.06 | 0.00 | (10.29) |
| 759468AC5 | RELIANCE HOLDINGS USA | 5.40% | 02/14/2022 | 10/10/2012 | 1,000,000.00 | 1,096,100.00 | 1,081,445.00 | 1,081,102.00 | 0.00 | (343.00) |
| **Totals for Cusip** | | | | | **1,810,000.00** | **1,985,493.20** | **1,957,415.45** | **1,956,794.62** | **0.00** | **(620.83)** |
| 76116FAB3 | RFCSP STRIP | 0.00% | 01/15/2030 | 03/11/2016 | 3,600,000.00 | 2,391,084.00 | 2,391,084.00 | 2,353,104.00 | 0.00 | (37,980.00) |
| **Totals for Cusip** | | | | | **3,600,000.00** | **2,391,084.00** | **2,391,084.00** | **2,353,104.00** | **0.00** | **(37,980.00)** |
| 761713BS4 | REYNOLDS AMERICAN INC | 8.12% | 06/23/2019 | 12/17/2015 | 485,000.00 | 563,782.22 | 570,707.75 | 553,305.46 | 0.00 | (17,402.29) |
| **Totals for Cusip** | | | | | **485,000.00** | **563,782.22** | **570,707.75** | **553,305.46** | **0.00** | **(17,402.29)** |
| 772739AL2 | ROCK TENN COMPANY | 4.90% | 03/01/2022 | 03/21/2013 | 2,220,000.00 | 2,216,110.16 | 2,354,498.70 | 2,409,894.36 | 55,395.66 | 0.00 |
| **Totals for Cusip** | | | | | **2,220,000.00** | **2,216,110.16** | **2,354,498.70** | **2,409,894.36** | **55,395.66** | **0.00** |
| 78442FEH7 | SLM CORP | 8.45% | 06/15/2018 | 07/01/2009 | 1,665,000.00 | 1,424,382.52 | 1,752,412.50 | 1,794,037.50 | 41,625.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,665,000.00** | **1,424,382.52** | **1,752,412.50** | **1,794,037.50** | **41,625.00** | **0.00** |
| 790849AL7 | ST JUDE MEDICAL INC | 2.00% | 09/15/2018 | 09/14/2015 | 9,250,000.00 | 9,227,707.50 | 9,232,841.25 | 9,263,051.75 | 30,210.50 | 0.00 |
| **Totals for Cusip** | | | | | **9,250,000.00** | **9,227,707.50** | **9,232,841.25** | **9,263,051.75** | **30,210.50** | **0.00** |
| 82937WAA3 | SINOPEC GROUP OVERSEAS | 1.75% | 04/10/2017 | 04/02/2014 | 4,490,000.00 | 4,479,807.70 | 4,473,916.82 | 4,488,527.28 | 14,610.46 | 0.00 |
| **Totals for Cusip** | | | | | **4,490,000.00** | **4,479,807.70** | **4,473,916.82** | **4,488,527.28** | **14,610.46** | **0.00** |
| 82938BAB6 | SINOPEC GRP OVERSEA | 2.50% | 04/28/2020 | 04/21/2015 | 2,000,000.00 | 1,991,520.00 | 1,967,502.00 | 1,986,742.00 | 19,240.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,991,520.00** | **1,967,502.00** | **1,986,742.00** | **19,240.00** | **0.00** |



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# Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 84265VAJ4 | SOUTHERN COPPER CORP | 5.88% | 04/23/2045 | 04/20/2015 | 1,290,000.00 | 1,274,945.70 | 988,297.38 | 1,266,426.54 | 278,129.16 | 0.00 |
| 84265VAJ4 | SOUTHERN COPPER CORP | 5.88% | 04/23/2045 | 04/29/2015 | 740,000.00 | 729,921.20 | 566,930.28 | 726,477.24 | 159,546.96 | 0.00 |
| **Totals for Cusip** | | | | | **2,030,000.00** | **2,004,866.90** | **1,555,227.66** | **1,992,903.78** | **437,676.12** | **0.00** |
| 845743BL6 | SOUTHWESTERN PUBLIC | 6.00% | 10/01/2036 | 10/03/2006 | 770,000.00 | 764,078.70 | 896,302.33 | 923,098.33 | 26,796.00 | 0.00 |
| **Totals for Cusip** | | | | | **770,000.00** | **764,078.70** | **896,302.33** | **923,098.33** | **26,796.00** | **0.00** |
| 85208NAA8 | SPRINT SPECTRUM SPEC I | 3.36% | 09/20/2021 | 10/20/2016 | 3,475,000.00 | 3,474,942.32 | 3,474,942.32 | 3,481,498.25 | 6,555.93 | 0.00 |
| **Totals for Cusip** | | | | | **3,475,000.00** | **3,474,942.32** | **3,474,942.32** | **3,481,498.25** | **6,555.93** | **0.00** |
| 857004AB1 | STATE GRID OVERSEAS INV | 2.75% | 05/07/2019 | 04/28/2014 | 2,785,000.00 | 2,759,294.45 | 2,813,562.96 | 2,821,296.91 | 7,733.95 | 0.00 |
| 857004AB1 | STATE GRID OVERSEAS INV | 2.75% | 05/07/2019 | 05/22/2014 | 1,860,000.00 | 1,869,616.20 | 1,879,076.16 | 1,884,241.38 | 5,165.22 | 0.00 |
| **Totals for Cusip** | | | | | **4,645,000.00** | **4,628,910.65** | **4,692,639.12** | **4,705,538.29** | **12,899.17** | **0.00** |
| 857477AF0 | STATE STREET CORP | 4.96% | 03/15/2018 | 02/29/2012 | 1,520,000.00 | 1,615,618.64 | 1,594,788.56 | 1,570,343.92 | 0.00 | (24,444.64) |
| **Totals for Cusip** | | | | | **1,520,000.00** | **1,615,618.64** | **1,594,788.56** | **1,570,343.92** | **0.00** | **(24,444.64)** |
| 865622BG8 | SUMITOMO MITSUI BANKING | 2.45% | 01/10/2019 | 01/07/2014 | 3,270,000.00 | 3,265,879.80 | 3,281,667.36 | 3,287,899.98 | 6,232.62 | 0.00 |
| **Totals for Cusip** | | | | | **3,270,000.00** | **3,265,879.80** | **3,281,667.36** | **3,287,899.98** | **6,232.62** | **0.00** |
| 875127AW2 | TAMPA ELECTRIC | 6.15% | 05/15/2037 | 05/22/2007 | 850,000.00 | 845,180.50 | 1,021,974.55 | 1,043,125.10 | 21,150.55 | 0.00 |
| **Totals for Cusip** | | | | | **850,000.00** | **845,180.50** | **1,021,974.55** | **1,043,125.10** | **21,150.55** | **0.00** |
| 87612EBD7 | TARGET CORPORATION | 3.50% | 07/01/2024 | 06/17/2014 | 950,000.00 | 945,782.00 | 985,790.30 | 986,803.00 | 1,012.70 | 0.00 |
| **Totals for Cusip** | | | | | **950,000.00** | **945,782.00** | **985,790.30** | **986,803.00** | **1,012.70** | **0.00** |
| 878091BC0 | TEACHERS INSURANCE AND | 6.85% | 12/16/2039 | 12/11/2009 | 3,460,000.00 | 3,455,605.80 | 4,277,871.34 | 4,490,125.04 | 212,253.70 | 0.00 |
| 878091BC0 | TEACHERS INSURANCE AND | 6.85% | 12/16/2039 | 02/29/2012 | 1,140,000.00 | 1,489,614.06 | 1,409,472.06 | 1,479,405.36 | 69,933.30 | 0.00 |
| **Totals for Cusip** | | | | | **4,600,000.00** | **4,945,219.86** | **5,687,343.40** | **5,969,530.40** | **282,187.00** | **0.00** |
| 880591DM1 | TENNESSEE VALLEY | 7.12% | 05/01/2030 | 01/25/2016 | 470,000.00 | 675,930.50 | 675,930.50 | 669,532.86 | 0.00 | (6,397.64) |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 880591DM1 | TENNESSEE VALLEY | 7.12% | 05/01/2030 | 04/28/2016 | 890,000.00 | 1,314,193.58 | 1,314,193.58 | 1,267,838.82 | 0.00 | (46,354.76) |
| **Totals for Cusip** | | | | | **1,360,000.00** | **1,990,124.08** | **1,990,124.08** | **1,937,371.68** | **0.00** | **(52,752.40)** |
| 88167AAE1 | TEVA PHARMACEUTICALS NE | 3.15% | 10/01/2026 | 07/18/2016 | 1,065,000.00 | 1,062,167.10 | 1,062,167.10 | 981,852.26 | 0.00 | (80,314.84) |
| **Totals for Cusip** | | | | | **1,065,000.00** | **1,062,167.10** | **1,062,167.10** | **981,852.26** | **0.00** | **(80,314.84)** |
| 88167AAF8 | TEVA PHARMACEUTICALS NE | 4.10% | 10/01/2046 | 07/18/2016 | 340,000.00 | 337,167.80 | 337,167.80 | 291,333.08 | 0.00 | (45,834.72) |
| **Totals for Cusip** | | | | | **340,000.00** | **337,167.80** | **337,167.80** | **291,333.08** | **0.00** | **(45,834.72)** |
| 887315AM1 | TIME WARNER COS INC | 9.15% | 02/01/2023 | 01/19/2006 | 905,000.00 | 1,112,272.15 | 1,174,185.01 | 1,160,615.44 | 0.00 | (13,569.57) |
| **Totals for Cusip** | | | | | **905,000.00** | **1,112,272.15** | **1,174,185.01** | **1,160,615.44** | **0.00** | **(13,569.57)** |
| 887317AE5 | TIME WARNER INC | 6.20% | 03/15/2040 | 09/07/2011 | 700,000.00 | 781,655.00 | 768,714.80 | 808,037.30 | 39,322.50 | 0.00 |
| **Totals for Cusip** | | | | | **700,000.00** | **781,655.00** | **768,714.80** | **808,037.30** | **39,322.50** | **0.00** |
| 887317AH8 | TIME WARNER INC | 6.10% | 07/15/2040 | 02/29/2012 | 490,000.00 | 581,085.12 | 529,268.60 | 559,350.19 | 30,081.59 | 0.00 |
| **Totals for Cusip** | | | | | **490,000.00** | **581,085.12** | **529,268.60** | **559,350.19** | **30,081.59** | **0.00** |
| 887317AK1 | TIME WARNER INC | 4.75% | 03/29/2021 | 02/29/2012 | 420,000.00 | 469,926.66 | 451,454.22 | 449,946.42 | 0.00 | (1,507.80) |
| **Totals for Cusip** | | | | | **420,000.00** | **469,926.66** | **451,454.22** | **449,946.42** | **0.00** | **(1,507.80)** |
| 887317AL9 | TIME WARNER INC | 6.25% | 03/29/2041 | 03/29/2011 | 1,820,000.00 | 1,796,467.40 | 2,021,242.86 | 2,123,541.42 | 102,298.56 | 0.00 |
| 887317AL9 | TIME WARNER INC | 6.25% | 03/29/2041 | 02/29/2012 | 120,000.00 | 144,705.60 | 133,268.76 | 140,013.72 | 6,744.96 | 0.00 |
| **Totals for Cusip** | | | | | **1,940,000.00** | **1,941,173.00** | **2,154,511.62** | **2,263,555.14** | **109,043.52** | **0.00** |
| 887317BB0 | TIME WARNER INC | 3.80% | 02/15/2027 | 11/29/2016 | 665,000.00 | 662,439.75 | 662,439.75 | 661,223.47 | 0.00 | (1,216.28) |
| **Totals for Cusip** | | | | | **665,000.00** | **662,439.75** | **662,439.75** | **661,223.47** | **0.00** | **(1,216.28)** |
| 88732JAP3 | TIME WARNER CABLE INC | 8.75% | 02/14/2019 | 02/29/2012 | 1,500,000.00 | 1,984,047.00 | 1,740,079.50 | 1,690,416.00 | 0.00 | (49,663.50) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,984,047.00** | **1,740,079.50** | **1,690,416.00** | **0.00** | **(49,663.50)** |
| 88732JAS7 | TIME WARNER CABLE INC | 8.25% | 04/01/2019 | 07/01/2009 | 2,775,000.00 | 3,148,562.18 | 3,186,532.50 | 3,118,267.50 | 0.00 | (68,265.00) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,775,000.00** | **3,148,562.18** | **3,186,532.50** | **3,118,267.50** | **0.00** | **(68,265.00)** |
| 900123AX8 | REPUBLIC OF TURKEY | 7.00% | 06/05/2020 | 02/12/2014 | 2,230,000.00 | 2,486,450.00 | 2,481,218.42 | 2,394,400.06 | 0.00 | (86,818.36) |
| 900123AX8 | REPUBLIC OF TURKEY | 7.00% | 06/05/2020 | 03/24/2015 | 600,000.00 | 700,875.00 | 667,592.40 | 644,233.20 | 0.00 | (23,359.20) |
| 900123AX8 | REPUBLIC OF TURKEY | 7.00% | 06/05/2020 | 03/31/2015 | 900,000.00 | 1,041,750.00 | 1,001,388.60 | 966,349.80 | 0.00 | (35,038.80) |
| **Totals for Cusip** | | | | | **3,730,000.00** | **4,229,075.00** | **4,150,199.42** | **4,004,983.06** | **0.00** | **(145,216.36)** |
| 90131HAX3 | 21ST CENTURY FOX | 7.70% | 10/30/2025 | 04/06/2015 | 2,285,000.00 | 2,212,252.87 | 2,867,313.97 | 2,944,624.66 | 77,310.69 | 0.00 |
| **Totals for Cusip** | | | | | **2,285,000.00** | **2,212,252.87** | **2,867,313.97** | **2,944,624.66** | **77,310.69** | **0.00** |
| 90131HBP9 | 21ST CENTURY FOX | 6.90% | 08/15/2039 | 04/06/2015 | 10,000.00 | 12,205.11 | 11,825.82 | 12,557.52 | 731.70 | 0.00 |
| 90131HBP9 | 21ST CENTURY FOX | 6.90% | 08/15/2039 | 04/06/2015 | 10,000.00 | 12,205.11 | 11,825.82 | 12,557.52 | 731.70 | 0.00 |
| 90131HBP9 | 21ST CENTURY FOX | 6.90% | 08/15/2039 | 04/06/2015 | 115,000.00 | 114,771.29 | 135,996.93 | 144,411.48 | 8,414.55 | 0.00 |
| **Totals for Cusip** | | | | | **135,000.00** | **139,181.51** | **159,648.57** | **169,526.52** | **9,877.95** | **0.00** |
| 907818DK1 | UNION PACIFIC CORP | 4.16% | 07/15/2022 | 02/29/2012 | 247,000.00 | 272,415.07 | 267,067.76 | 266,175.85 | 0.00 | (891.91) |
| **Totals for Cusip** | | | | | **247,000.00** | **272,415.07** | **267,067.76** | **266,175.85** | **0.00** | **(891.91)** |
| 907833AJ6 | UNION PACIFIC RR | 8.00% | 01/10/2021 | 07/01/2009 | 2,917,910.04 | 3,209,701.04 | 3,188,836.24 | 3,110,695.77 | 0.00 | (78,140.47) |
| **Totals for Cusip** | | | | | **2,917,910.04** | **3,209,701.04** | **3,188,836.24** | **3,110,695.77** | **0.00** | **(78,140.47)** |
| 909287AA2 | UNITED AIR LINES | 6.64% | 07/02/2022 | 06/19/2007 | 1,047,301.91 | 1,047,301.91 | 1,115,376.53 | 1,128,467.81 | 13,091.28 | 0.00 |
| **Totals for Cusip** | | | | | **1,047,301.91** | **1,047,301.91** | **1,115,376.53** | **1,128,467.81** | **13,091.28** | **0.00** |
| 91086QBB3 | UNITED MEXICAN STATES | 4.75% | 03/08/2044 | 11/23/2016 | 2,600,000.00 | 2,297,100.00 | 2,297,100.00 | 2,364,180.00 | 67,080.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,600,000.00** | **2,297,100.00** | **2,297,100.00** | **2,364,180.00** | **67,080.00** | **0.00** |
| 91086QBC1 | UNITED MEXICAN STATES | 4.00% | 10/02/2023 | 11/02/2016 | 1,124,000.00 | 1,178,514.00 | 1,178,514.00 | 1,126,697.60 | 0.00 | (51,816.40) |
| **Totals for Cusip** | | | | | **1,124,000.00** | **1,178,514.00** | **1,178,514.00** | **1,126,697.60** | **0.00** | **(51,816.40)** |
| 911365AZ7 | UNITED RENTALS NORTH | 7.62% | 04/15/2022 | 01/22/2015 | 896,000.00 | 984,480.00 | 957,555.20 | 943,040.00 | 0.00 | (14,515.20) |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **896,000.00** | **984,480.00** | **957,555.20** | **943,040.00** | **0.00** | **(14,515.20)** |
| 912833XY1 | US TREASURY STRIP | 0.00% | 08/15/2030 | 12/24/2015 | 8,545,000.00 | 5,744,290.80 | 5,673,162.22 | 5,828,800.85 | 155,638.63 | 0.00 |
| **Totals for Cusip** | | | | | **8,545,000.00** | **5,744,290.80** | **5,673,162.22** | **5,828,800.85** | **155,638.63** | **0.00** |
| 912920AC9 | US WEST COMMUNICATIONS | 6.88% | 09/15/2033 | 02/29/2012 | 374,000.00 | 374,000.00 | 358,888.90 | 357,099.31 | 0.00 | (1,789.59) |
| **Totals for Cusip** | | | | | **374,000.00** | **374,000.00** | **358,888.90** | **357,099.31** | **0.00** | **(1,789.59)** |
| 91324PAX0 | UNITEDHEALTH GROUP INC | 6.50% | 06/15/2037 | 02/27/2008 | 900,000.00 | 890,010.92 | 1,129,777.20 | 1,156,654.80 | 26,877.60 | 0.00 |
| **Totals for Cusip** | | | | | **900,000.00** | **890,010.92** | **1,129,777.20** | **1,156,654.80** | **26,877.60** | **0.00** |
| 91324PBE1 | UNITEDHEALTH GROUP INC | 6.62% | 11/15/2037 | 02/27/2008 | 780,000.00 | 773,991.90 | 994,319.04 | 1,020,289.92 | 25,970.88 | 0.00 |
| **Totals for Cusip** | | | | | **780,000.00** | **773,991.90** | **994,319.04** | **1,020,289.92** | **25,970.88** | **0.00** |
| 91324PBK7 | UNITEDHEALTH GROUP INC | 6.88% | 02/15/2038 | 02/04/2008 | 340,000.00 | 334,815.00 | 444,680.90 | 462,671.32 | 17,990.42 | 0.00 |
| **Totals for Cusip** | | | | | **340,000.00** | **334,815.00** | **444,680.90** | **462,671.32** | **17,990.42** | **0.00** |
| 91324PCQ3 | UNITEDHEALTH GROUP INC | 4.62% | 07/15/2035 | 07/20/2015 | 2,275,000.00 | 2,274,727.00 | 2,361,718.45 | 2,479,838.73 | 118,120.28 | 0.00 |
| **Totals for Cusip** | | | | | **2,275,000.00** | **2,274,727.00** | **2,361,718.45** | **2,479,838.73** | **118,120.28** | **0.00** |
| 91529YAH9 | UNUMPROVIDENT CORP | 5.62% | 09/15/2020 | 09/08/2010 | 755,000.00 | 754,086.45 | 830,412.42 | 822,200.29 | 0.00 | (8,212.13) |
| **Totals for Cusip** | | | | | **755,000.00** | **754,086.45** | **830,412.42** | **822,200.29** | **0.00** | **(8,212.13)** |
| 91913YAT7 | VALERO ENERGY CORP | 4.90% | 03/15/2045 | 03/10/2015 | 600,000.00 | 597,564.00 | 500,325.00 | 597,925.80 | 97,600.80 | 0.00 |
| 91913YAT7 | VALERO ENERGY CORP | 4.90% | 03/15/2045 | 03/18/2015 | 530,000.00 | 531,234.90 | 441,953.75 | 528,167.79 | 86,214.04 | 0.00 |
| **Totals for Cusip** | | | | | **1,130,000.00** | **1,128,798.90** | **942,278.75** | **1,126,093.59** | **183,814.84** | **0.00** |
| 92343VCM4 | VERIZON COMMUNICATIONS | 5.01% | 08/21/2054 | 03/11/2015 | 7,935,000.00 | 8,039,998.01 | 7,265,214.59 | 7,893,436.47 | 628,221.88 | 0.00 |
| **Totals for Cusip** | | | | | **7,935,000.00** | **8,039,998.01** | **7,265,214.59** | **7,893,436.47** | **628,221.88** | **0.00** |
| 92343VCX0 | VERIZON COMMUNICATIONS | 4.52% | 09/15/2048 | 08/20/2015 | 2,836,000.00 | 2,798,409.99 | 2,536,226.29 | 2,719,474.43 | 183,248.14 | 0.00 |
| 92343VCX0 | VERIZON COMMUNICATIONS | 4.52% | 09/15/2048 | 08/20/2015 | 81,000.00 | 79,929.11 | 72,438.06 | 77,671.87 | 5,233.81 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 92343VCX0 | VERIZON COMMUNICATIONS | 4.52% | 09/15/2048 | 08/20/2015 | 54,000.00 | 53,195.83 | 48,292.04 | 51,781.25 | 3,489.21 | 0.00 |
| **Totals for Cusip** | | | | | **2,971,000.00** | **2,931,534.93** | **2,656,956.39** | **2,848,927.55** | **191,971.16** | **0.00** |
| 92343VCZ5 | VERIZON COMMUNICATIONS | 4.67% | 03/15/2055 | 08/20/2015 | 7,095,000.00 | 6,834,481.42 | 6,159,886.10 | 6,662,985.45 | 503,099.35 | 0.00 |
| **Totals for Cusip** | | | | | **7,095,000.00** | **6,834,481.42** | **6,159,886.10** | **6,662,985.45** | **503,099.35** | **0.00** |
| 925524AV2 | VIACOM INC | 5.50% | 05/15/2033 | 06/03/2003 | 480,000.00 | 494,236.80 | 474,159.84 | 498,588.48 | 24,428.64 | 0.00 |
| **Totals for Cusip** | | | | | **480,000.00** | **494,236.80** | **474,159.84** | **498,588.48** | **24,428.64** | **0.00** |
| 92553PAQ5 | VIACOM INC | 4.88% | 06/15/2043 | 02/11/2014 | 560,000.00 | 528,628.80 | 449,778.00 | 485,472.96 | 35,694.96 | 0.00 |
| **Totals for Cusip** | | | | | **560,000.00** | **528,628.80** | **449,778.00** | **485,472.96** | **35,694.96** | **0.00** |
| 92553PAW2 | VIACOM INC | 5.25% | 04/01/2044 | 09/08/2016 | 445,000.00 | 455,911.40 | 455,911.40 | 404,834.75 | 0.00 | (51,076.65) |
| **Totals for Cusip** | | | | | **445,000.00** | **455,911.40** | **455,911.40** | **404,834.75** | **0.00** | **(51,076.65)** |
| 92658TAQ1 | VIDEOTRON LTD | 5.00% | 07/15/2022 | 07/30/2013 | 2,500,000.00 | 2,484,375.00 | 2,500,000.00 | 2,562,500.00 | 62,500.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,484,375.00** | **2,500,000.00** | **2,562,500.00** | **62,500.00** | **0.00** |
| 942683AE3 | WATSON | 6.12% | 08/15/2019 | 08/18/2009 | 1,170,000.00 | 1,167,613.20 | 1,304,610.84 | 1,278,258.93 | 0.00 | (26,351.91) |
| **Totals for Cusip** | | | | | **1,170,000.00** | **1,167,613.20** | **1,304,610.84** | **1,278,258.93** | **0.00** | **(26,351.91)** |
| 94973VAY3 | WELLPOINT INC | 4.62% | 05/15/2042 | 05/02/2012 | 1,025,000.00 | 1,017,743.00 | 967,923.90 | 1,029,888.23 | 61,964.33 | 0.00 |
| **Totals for Cusip** | | | | | **1,025,000.00** | **1,017,743.00** | **967,923.90** | **1,029,888.23** | **61,964.33** | **0.00** |
| 94973VBB2 | WELLPOINT INC | 4.65% | 01/15/2043 | 09/05/2012 | 890,000.00 | 884,846.90 | 846,891.96 | 893,466.55 | 46,574.59 | 0.00 |
| **Totals for Cusip** | | | | | **890,000.00** | **884,846.90** | **846,891.96** | **893,466.55** | **46,574.59** | **0.00** |
| 96949LAA3 | WILLIAMS PARTNERS LP | 3.60% | 03/15/2022 | 06/23/2015 | 135,000.00 | 131,209.20 | 106,166.57 | 135,714.29 | 29,547.72 | 0.00 |
| **Totals for Cusip** | | | | | **135,000.00** | **131,209.20** | **106,166.57** | **135,714.29** | **29,547.72** | **0.00** |
| 976656BZ0 | WISCONSIN ELECTRIC | 5.70% | 12/01/2036 | 11/02/2006 | 630,000.00 | 629,514.90 | 753,842.88 | 768,168.45 | 14,325.57 | 0.00 |
| **Totals for Cusip** | | | | | **630,000.00** | **629,514.90** | **753,842.88** | **768,168.45** | **14,325.57** | **0.00** |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 983024AF7 | WYETH | 6.45% | 02/01/2024 | 12/11/2003 | 425,000.00 | 423,414.75 | 519,865.53 | 517,494.88 | 0.00 | (2,370.65) |
| **Totals for Cusip** | | | | | **425,000.00** | **423,414.75** | **519,865.53** | **517,494.88** | **0.00** | **(2,370.65)** |
| 983024AN0 | WYETH | 5.95% | 04/01/2037 | 02/29/2012 | 300,000.00 | 392,514.00 | 356,709.60 | 377,534.10 | 20,824.50 | 0.00 |
| **Totals for Cusip** | | | | | **300,000.00** | **392,514.00** | **356,709.60** | **377,534.10** | **20,824.50** | **0.00** |
| 98419MAB6 | XYLEM INC | 4.88% | 10/01/2021 | 07/16/2012 | 3,040,000.00 | 3,037,988.15 | 3,231,352.80 | 3,281,898.88 | 50,546.08 | 0.00 |
| **Totals for Cusip** | | | | | **3,040,000.00** | **3,037,988.15** | **3,231,352.80** | **3,281,898.88** | **50,546.08** | **0.00** |
| B54Y3V4 | MYRIAD INT HOLDING BV | 6.38% | 07/28/2017 | 02/26/2014 | 2,500,000.00 | 2,787,500.00 | 2,610,550.00 | 2,549,400.00 | 0.00 | (61,150.00) |
| B54Y3V4 | MYRIAD INT HOLDING BV | 6.38% | 07/28/2017 | 02/27/2014 | 900,000.00 | 1,005,750.00 | 939,798.00 | 917,784.00 | 0.00 | (22,014.00) |
| **Totals for Cusip** | | | | | **3,400,000.00** | **3,793,250.00** | **3,550,348.00** | **3,467,184.00** | **0.00** | **(83,164.00)** |
| **Totals for Corporate** | | | | | **673,005,421.62** | **675,705,103.72** | **688,663,137.27** | **696,925,424.81** | **14,311,703.72** | **(6,049,416.18)** |
| **Fed Agency** | | | | | | | | | | |
| 01F022410 | FNMA | 2.50% | 01/01/2027 | 12/14/2016 | 1,500,000.00 | 1,501,171.88 | 1,501,171.88 | 1,502,373.00 | 1,201.12 | 0.00 |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,501,171.88** | **1,501,171.88** | **1,502,373.00** | **1,201.12** | **0.00** |
| 01F032617 | FNMA | 3.50% | 01/01/2040 | 12/15/2016 | 3,500,000.00 | 3,546,484.37 | 3,546,484.37 | 3,587,226.65 | 40,742.28 | 0.00 |
| **Totals for Cusip** | | | | | **3,500,000.00** | **3,546,484.37** | **3,546,484.37** | **3,587,226.65** | **40,742.28** | **0.00** |
| 01F040610 | FNMA | 4.00% | 04/01/2040 | 12/08/2016 | 8,000,000.00 | 8,403,750.00 | 8,403,750.00 | 8,410,468.80 | 6,718.80 | 0.00 |
| 01F040610 | FNMA | 4.00% | 04/01/2040 | 12/07/2016 | 17,000,000.00 | 17,892,500.00 | 17,892,500.00 | 17,872,246.20 | 0.00 | (20,253.80) |
| 01F040610 | FNMA | 4.00% | 04/01/2040 | 12/08/2016 | 4,000,000.00 | 4,194,375.00 | 4,194,375.00 | 4,205,234.40 | 10,859.40 | 0.00 |
| 01F040610 | FNMA | 4.00% | 04/01/2040 | 12/07/2016 | 500,000.00 | 526,250.00 | 526,250.00 | 525,654.30 | 0.00 | (595.70) |
| **Totals for Cusip** | | | | | **29,500,000.00** | **31,016,875.00** | **31,016,875.00** | **31,013,603.70** | **17,578.20** | **(20,849.50)** |
| 02R022415 | FHLMC | 2.50% | 01/15/2028 | 12/12/2016 | 8,000,000.00 | 7,991,875.00 | 7,991,875.00 | 8,014,375.20 | 22,500.20 | 0.00 |
| **Totals for Cusip** | | | | | **8,000,000.00** | **7,991,875.00** | **7,991,875.00** | **8,014,375.20** | **22,500.20** | **0.00** |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 02R040615 | FHLMC | 4.00% | 01/13/2040 | 12/07/2016 | 6,500,000.00 | 6,832,109.38 | 6,832,109.38 | 6,827,158.00 | 0.00 | (4,951.38) |
| **Totals for Cusip** | | | | | **6,500,000.00** | **6,832,109.38** | **6,832,109.38** | **6,827,158.00** | **0.00** | **(4,951.38)** |
| 21H030617 | GNMA II | 3.00% | 01/15/2043 | 12/15/2016 | 2,000,000.00 | 1,995,937.50 | 1,995,937.50 | 2,025,039.00 | 29,101.50 | 0.00 |
| 21H030617 | GNMA II | 3.00% | 01/15/2043 | 12/15/2016 | 500,000.00 | 499,062.50 | 499,062.50 | 506,259.75 | 7,197.25 | 0.00 |
| 21H030617 | GNMA II | 3.00% | 01/15/2043 | 12/13/2016 | 16,000,000.00 | 16,155,000.00 | 16,155,000.00 | 16,200,312.00 | 45,312.00 | 0.00 |
| 21H030617 | GNMA II | 3.00% | 01/15/2043 | 12/15/2016 | 6,500,000.00 | 6,484,765.63 | 6,484,765.63 | 6,581,376.75 | 96,611.12 | 0.00 |
| 21H030617 | GNMA II | 3.00% | 01/15/2043 | 12/15/2016 | 1,000,000.00 | 997,656.25 | 997,656.25 | 1,012,519.50 | 14,863.25 | 0.00 |
| 21H030617 | GNMA II | 3.00% | 01/15/2043 | 12/15/2016 | 1,500,000.00 | 1,495,312.50 | 1,495,312.50 | 1,518,779.25 | 23,466.75 | 0.00 |
| 21H030617 | GNMA II | 3.00% | 01/15/2043 | 12/15/2016 | 4,500,000.00 | 4,490,156.25 | 4,490,156.25 | 4,556,337.75 | 66,181.50 | 0.00 |
| **Totals for Cusip** | | | | | **32,000,000.00** | **32,117,890.63** | **32,117,890.63** | **32,400,624.00** | **282,733.37** | **0.00** |
| 21H032613 | GNMA II | 3.50% | 01/20/2041 | 12/07/2016 | 3,000,000.00 | 3,120,878.91 | 3,120,878.91 | 3,118,535.10 | 0.00 | (2,343.81) |
| 21H032613 | GNMA II | 3.50% | 01/20/2041 | 12/16/2016 | 10,500,000.00 | 10,794,082.03 | 10,794,082.03 | 10,914,872.85 | 120,790.82 | 0.00 |
| **Totals for Cusip** | | | | | **13,500,000.00** | **13,914,960.94** | **13,914,960.94** | **14,033,407.95** | **120,790.82** | **(2,343.81)** |
| 31359MEU3 | FANNIE MAE | 6.25% | 05/15/2029 | 01/20/2016 | 965,000.00 | 1,354,261.70 | 1,354,261.70 | 1,279,118.12 | 0.00 | (75,143.58) |
| 31359MEU3 | FANNIE MAE | 6.25% | 05/15/2029 | 08/12/2016 | 910,000.00 | 1,328,117.70 | 1,328,117.70 | 1,206,215.01 | 0.00 | (121,902.69) |
| **Totals for Cusip** | | | | | **1,875,000.00** | **2,682,379.40** | **2,682,379.40** | **2,485,333.13** | **0.00** | **(197,046.27)** |
| 31359MGK3 | FANNIE MAE | 6.62% | 11/15/2030 | 07/29/2016 | 1,110,000.00 | 1,711,946.34 | 1,711,946.34 | 1,544,105.46 | 0.00 | (167,840.88) |
| **Totals for Cusip** | | | | | **1,110,000.00** | **1,711,946.34** | **1,711,946.34** | **1,544,105.46** | **0.00** | **(167,840.88)** |
| 3135G0Q22 | FANNIE MAE | 1.88% | 09/24/2026 | 10/20/2016 | 550,000.00 | 540,752.30 | 540,752.30 | 505,298.75 | 0.00 | (35,453.55) |
| **Totals for Cusip** | | | | | **550,000.00** | **540,752.30** | **540,752.30** | **505,298.75** | **0.00** | **(35,453.55)** |
| 76116FAC1 | RFCSP STRIP | 0.00% | 04/15/2030 | 03/11/2016 | 5,544,000.00 | 3,655,159.20 | 3,655,159.20 | 3,590,405.28 | 0.00 | (64,753.92) |
| **Totals for Cusip** | | | | | **5,544,000.00** | **3,655,159.20** | **3,655,159.20** | **3,590,405.28** | **0.00** | **(64,753.92)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 12/01/2015 | 820,000.00 | 748,086.00 | 742,017.18 | 766,399.06 | 24,381.88 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 03/21/2016 | 710,000.00 | 658,681.20 | 658,681.20 | 663,589.43 | 4,908.23 | 0.00 |
| **Totals for Cusip** | | | | | **1,530,000.00** | **1,406,767.20** | **1,400,698.38** | **1,429,988.49** | **29,290.11** | **0.00** |
| **Totals for Fed Agency** | | | | | **105,109,000.00** | **106,918,371.64** | **106,912,302.82** | **106,933,899.61** | **514,836.10** | **(493,239.31)** |
| **Foreign** | | | | | | | | | | |
| 00254EMJ8 | SWEDISH EXPORT CREDIT | 1.75% | 03/10/2021 | 03/03/2016 | 5,540,000.00 | 5,513,408.00 | 5,513,408.00 | 5,436,773.18 | 0.00 | (76,634.82) |
| **Totals for Cusip** | | | | | **5,540,000.00** | **5,513,408.00** | **5,513,408.00** | **5,436,773.18** | **0.00** | **(76,634.82)** |
| 013051DV6 | PROVINCE OF ALBERTA | 1.90% | 12/06/2019 | 12/01/2016 | 1,800,000.00 | 1,799,172.00 | 1,799,172.00 | 1,802,755.80 | 3,583.80 | 0.00 |
| **Totals for Cusip** | | | | | **1,800,000.00** | **1,799,172.00** | **1,799,172.00** | **1,802,755.80** | **3,583.80** | **0.00** |
| 055451AW8 | BHP FINANCE USA LTD | 6.25% | 10/19/2075 | 10/14/2015 | 2,070,000.00 | 2,070,000.00 | 2,026,012.50 | 2,241,189.00 | 215,176.50 | 0.00 |
| **Totals for Cusip** | | | | | **2,070,000.00** | **2,070,000.00** | **2,026,012.50** | **2,241,189.00** | **215,176.50** | **0.00** |
| 066716AJ0 | AID TUNISIA | 1.42% | 08/05/2021 | 08/03/2016 | 1,600,000.00 | 1,600,000.00 | 1,600,000.00 | 1,546,627.20 | 0.00 | (53,372.80) |
| **Totals for Cusip** | | | | | **1,600,000.00** | **1,600,000.00** | **1,600,000.00** | **1,546,627.20** | **0.00** | **(53,372.80)** |
| 12802DAR7 | CAISSE D'AMORT DETTE | 2.00% | 03/22/2021 | 03/15/2016 | 2,820,000.00 | 2,817,208.20 | 2,817,208.20 | 2,789,011.02 | 0.00 | (28,197.18) |
| **Totals for Cusip** | | | | | **2,820,000.00** | **2,817,208.20** | **2,817,208.20** | **2,789,011.02** | **0.00** | **(28,197.18)** |
| 219868BW5 | CORP ANDINA DE FOMENTO | 2.00% | 05/10/2019 | 05/04/2016 | 2,480,000.00 | 2,479,776.80 | 2,479,776.80 | 2,463,837.84 | 0.00 | (15,938.96) |
| **Totals for Cusip** | | | | | **2,480,000.00** | **2,479,776.80** | **2,479,776.80** | **2,463,837.84** | **0.00** | **(15,938.96)** |
| 219868BX3 | CORP ANDINA DE FOMENTO | 2.12% | 09/27/2021 | 09/20/2016 | 2,220,000.00 | 2,215,804.20 | 2,215,804.20 | 2,149,337.40 | 0.00 | (66,466.80) |
| **Totals for Cusip** | | | | | **2,220,000.00** | **2,215,804.20** | **2,215,804.20** | **2,149,337.40** | **0.00** | **(66,466.80)** |
| 31808LAA0 | FINNVERA PLC | 2.38% | 06/04/2025 | 09/01/2016 | 800,000.00 | 823,312.00 | 823,312.00 | 765,472.00 | 0.00 | (57,840.00) |
| **Totals for Cusip** | | | | | **800,000.00** | **823,312.00** | **823,312.00** | **765,472.00** | **0.00** | **(57,840.00)** |
| 418097AE1 | HASHEMITE KINGDOM OF | 2.58% | 06/30/2022 | 07/20/2016 | 200,000.00 | 212,040.00 | 212,040.00 | 203,446.60 | 0.00 | (8,593.40) |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **200,000.00** | **212,040.00** | **212,040.00** | **203,446.60** | **0.00** | **(8,593.40)** |
| 418097AF8 | HASHEMITE KINGDOM OF | 3.00% | 06/30/2025 | 01/08/2016 | 250,000.00 | 259,000.00 | 259,000.00 | 255,010.00 | 0.00 | (3,990.00) |
| **Totals for Cusip** | | | | | **250,000.00** | **259,000.00** | **259,000.00** | **255,010.00** | **0.00** | **(3,990.00)** |
| 445545AE6 | REPUBLIC OF HUNGARY | 6.38% | 03/29/2021 | 04/05/2016 | 4,000,000.00 | 4,565,000.00 | 4,565,000.00 | 4,479,040.00 | 0.00 | (85,960.00) |
| **Totals for Cusip** | | | | | **4,000,000.00** | **4,565,000.00** | **4,565,000.00** | **4,479,040.00** | **0.00** | **(85,960.00)** |
| 455780BY1 | REPUBLIC OF INDONESIA | 5.25% | 01/08/2047 | 12/01/2016 | 1,320,000.00 | 1,310,047.20 | 1,310,047.20 | 1,316,201.04 | 6,153.84 | 0.00 |
| **Totals for Cusip** | | | | | **1,320,000.00** | **1,310,047.20** | **1,310,047.20** | **1,316,201.04** | **6,153.84** | **0.00** |
| 471048AW8 | JPN BANK FOR INTL COOP | 1.50% | 07/21/2021 | 07/13/2016 | 1,200,000.00 | 1,194,312.00 | 1,194,312.00 | 1,150,534.80 | 0.00 | (43,777.20) |
| **Totals for Cusip** | | | | | **1,200,000.00** | **1,194,312.00** | **1,194,312.00** | **1,150,534.80** | **0.00** | **(43,777.20)** |
| 471068AH9 | JAPAN FIN ORG MUNICIPAL | 2.12% | 04/13/2021 | 04/06/2016 | 1,200,000.00 | 1,197,360.00 | 1,197,360.00 | 1,173,729.60 | 0.00 | (23,630.40) |
| **Totals for Cusip** | | | | | **1,200,000.00** | **1,197,360.00** | **1,197,360.00** | **1,173,729.60** | **0.00** | **(23,630.40)** |
| 471068AJ5 | JAPAN FIN ORG MUNICIPAL | 2.12% | 10/25/2023 | 10/18/2016 | 2,600,000.00 | 2,581,722.00 | 2,581,722.00 | 2,473,338.40 | 0.00 | (108,383.60) |
| **Totals for Cusip** | | | | | **2,600,000.00** | **2,581,722.00** | **2,581,722.00** | **2,473,338.40** | **0.00** | **(108,383.60)** |
| 563469UL7 | MANITOBA PROVINCE OF | 2.12% | 06/22/2026 | 11/30/2016 | 400,000.00 | 375,360.00 | 375,360.00 | 373,140.00 | 0.00 | (2,220.00) |
| **Totals for Cusip** | | | | | **400,000.00** | **375,360.00** | **375,360.00** | **373,140.00** | **0.00** | **(2,220.00)** |
| 65557CAQ6 | NORDEA BANK AB | 1.88% | 09/17/2018 | 09/09/2015 | 4,215,000.00 | 4,203,282.30 | 4,187,530.85 | 4,212,922.01 | 25,391.16 | 0.00 |
| **Totals for Cusip** | | | | | **4,215,000.00** | **4,203,282.30** | **4,187,530.85** | **4,212,922.01** | **25,391.16** | **0.00** |
| 656836AA1 | NA DEVELOPMENT BANK | 4.38% | 02/11/2020 | 04/07/2016 | 1,400,000.00 | 1,540,000.00 | 1,540,000.00 | 1,489,523.00 | 0.00 | (50,477.00) |
| 656836AA1 | NA DEVELOPMENT BANK | 4.38% | 02/11/2020 | 12/06/2016 | 500,000.00 | 536,835.00 | 536,835.00 | 531,972.50 | 0.00 | (4,862.50) |
| **Totals for Cusip** | | | | | **1,900,000.00** | **2,076,835.00** | **2,076,835.00** | **2,021,495.50** | **0.00** | **(55,339.50)** |
| 656836AB9 | NA DEVELOPMENT BANK | 2.40% | 10/26/2022 | 04/18/2016 | 1,985,000.00 | 2,003,809.86 | 2,003,809.86 | 1,926,960.59 | 0.00 | (76,849.27) |
| **Totals for Cusip** | | | | | **1,985,000.00** | **2,003,809.86** | **2,003,809.86** | **1,926,960.59** | **0.00** | **(76,849.27)** |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 698299AX2 | REPUBLIC OF PANAMA | 5.20% | 01/30/2020 | 11/21/2013 | 1,600,000.00 | 1,726,784.00 | 1,736,000.00 | 1,718,400.00 | 0.00 | (17,600.00) |
| **Totals for Cusip** | | | | | **1,600,000.00** | **1,726,784.00** | **1,736,000.00** | **1,718,400.00** | **0.00** | **(17,600.00)** |
| 698299BE3 | REPUBLIC OF PANAMA | 3.75% | 03/16/2025 | 03/11/2015 | 970,000.00 | 958,912.90 | 950,600.00 | 962,725.00 | 12,125.00 | 0.00 |
| **Totals for Cusip** | | | | | **970,000.00** | **958,912.90** | **950,600.00** | **962,725.00** | **12,125.00** | **0.00** |
| 71656LBP5 | PETROLEOS MEXICANOS | 5.38% | 03/13/2022 | 12/06/2016 | 855,000.00 | 850,263.30 | 850,263.30 | 875,502.90 | 25,239.60 | 0.00 |
| **Totals for Cusip** | | | | | **855,000.00** | **850,263.30** | **850,263.30** | **875,502.90** | **25,239.60** | **0.00** |
| 74815HCB6 | PROVINCE OF QUEBEC | 7.14% | 02/27/2026 | 09/08/2016 | 1,690,000.00 | 2,333,095.70 | 2,333,095.70 | 2,165,853.30 | 0.00 | (167,242.40) |
| **Totals for Cusip** | | | | | **1,690,000.00** | **2,333,095.70** | **2,333,095.70** | **2,165,853.30** | **0.00** | **(167,242.40)** |
| 77586TAE6 | ROMANIAN GOVERNMENT | 6.12% | 01/22/2044 | 03/31/2015 | 1,000,000.00 | 1,278,750.00 | 1,170,000.00 | 1,167,250.00 | 0.00 | (2,750.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,278,750.00** | **1,170,000.00** | **1,167,250.00** | **0.00** | **(2,750.00)** |
| 80413TAA7 | SAUDI INTERNATIONAL | 2.38% | 10/26/2021 | 10/19/2016 | 2,330,000.00 | 2,306,863.10 | 2,306,863.10 | 2,262,280.88 | 0.00 | (44,582.22) |
| **Totals for Cusip** | | | | | **2,330,000.00** | **2,306,863.10** | **2,306,863.10** | **2,262,280.88** | **0.00** | **(44,582.22)** |
| 903724BL5 | UKRAINE GOVERNMENT | 1.47% | 09/29/2021 | 09/22/2016 | 2,200,000.00 | 2,200,000.00 | 2,200,000.00 | 2,147,736.80 | 0.00 | (52,263.20) |
| **Totals for Cusip** | | | | | **2,200,000.00** | **2,200,000.00** | **2,200,000.00** | **2,147,736.80** | **0.00** | **(52,263.20)** |
| B53QG12 | REPUBLIC OF INDONESIA | 4.88% | 05/05/2021 | 07/30/2015 | 1,740,000.00 | 1,854,840.00 | 1,802,323.32 | 1,841,983.14 | 39,659.82 | 0.00 |
| B53QG12 | REPUBLIC OF INDONESIA | 4.88% | 05/05/2021 | 07/28/2015 | 1,200,000.00 | 1,279,200.00 | 1,242,981.60 | 1,270,333.20 | 27,351.60 | 0.00 |
| **Totals for Cusip** | | | | | **2,940,000.00** | **3,134,040.00** | **3,045,304.92** | **3,112,316.34** | **67,011.42** | **0.00** |
| BE62884816 | BELGIUM KINGDOM OF | 1.12% | 08/03/2019 | 07/27/2016 | 2,600,000.00 | 2,596,100.00 | 2,596,100.00 | 2,559,408.80 | 0.00 | (36,691.20) |
| **Totals for Cusip** | | | | | **2,600,000.00** | **2,596,100.00** | **2,596,100.00** | **2,559,408.80** | **0.00** | **(36,691.20)** |
| XS11104481 | FINNVERA PLC | 1.88% | 09/16/2019 | 10/27/2016 | 2,200,000.00 | 2,228,635.49 | 2,228,635.49 | 2,196,651.60 | 0.00 | (31,983.89) |
| **Totals for Cusip** | | | | | **2,200,000.00** | **2,228,635.49** | **2,228,635.49** | **2,196,651.60** | **0.00** | **(31,983.89)** |
| Y20721BN8 | REPUBLIC OF INDONESIA | 4.75% | 01/08/2026 | 12/16/2016 | 600,000.00 | 611,700.00 | 611,700.00 | 619,370.40 | 7,670.40 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| Y20721BN8 | REPUBLIC OF INDONESIA | 4.75% | 01/08/2026 | 12/16/2016 | 400,000.00 | 408,500.00 | 408,500.00 | 412,913.60 | 4,413.60 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,020,200.00** | **1,020,200.00** | **1,032,284.00** | **12,084.00** | **0.00** |
| **Totals for Foreign** | | | | | **57,985,000.00** | **59,931,094.05** | **59,674,773.12** | **58,981,231.60** | **366,765.32** | **(1,060,306.84)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **MMIP Investment** | | | | | | | | | | |
| 818999963 | MONEY MARKET | | | 01/01/1900 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/11/2005 | 18,284.44 | 18,284.44 | 18,284.44 | 18,284.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/14/2005 | 17,969.15 | 17,969.15 | 17,969.15 | 17,969.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/16/2005 | 15,087.12 | 15,087.12 | 15,087.12 | 15,087.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/17/2005 | 14,501.23 | 14,501.23 | 14,501.23 | 14,501.23 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 03/18/2005 | 15,511.86 | 15,511.86 | 15,511.86 | 15,511.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/25/2005 | 16,500.60 | 16,500.60 | 16,500.60 | 16,500.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/21/2005 | 16,209.11 | 16,209.11 | 16,209.11 | 16,209.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/24/2005 | 16,333.30 | 16,333.30 | 16,333.30 | 16,333.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/23/2005 | 15,891.91 | 15,891.91 | 15,891.91 | 15,891.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/28/2005 | 17,118.48 | 17,118.48 | 17,118.48 | 17,118.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/30/2005 | 17,512.86 | 17,512.86 | 17,512.86 | 17,512.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/31/2005 | 17,538.14 | 17,538.14 | 17,538.14 | 17,538.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/01/2005 | 15,968.08 | 15,968.08 | 15,968.08 | 15,968.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/04/2005 | 16,130.32 | 16,130.32 | 16,130.32 | 16,130.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/06/2005 | 15,261.25 | 15,261.25 | 15,261.25 | 15,261.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/07/2005 | 14,687.75 | 14,687.75 | 14,687.75 | 14,687.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/08/2005 | 14,629.77 | 14,629.77 | 14,629.77 | 14,629.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/14/2005 | 5,326.83 | 5,326.83 | 5,326.83 | 5,326.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/15/2005 | 10,274.63 | 10,274.63 | 10,274.63 | 10,274.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/12/2005 | 44,538.52 | 44,538.52 | 44,538.52 | 44,538.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/11/2005 | 14,905.62 | 14,905.62 | 14,905.62 | 14,905.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/13/2005 | 4,672.12 | 4,672.12 | 4,672.12 | 4,672.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/18/2005 | 11,780.69 | 11,780.69 | 11,780.69 | 11,780.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/19/2005 | 34,765.40 | 34,765.40 | 34,765.40 | 34,765.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/20/2005 | 10,503.77 | 10,503.77 | 10,503.77 | 10,503.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/21/2005 | 10,671.43 | 10,671.43 | 10,671.43 | 10,671.43 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 04/22/2005 | 13,098.27 | 13,098.27 | 13,098.27 | 13,098.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/26/2005 | 33,867.05 | 33,867.05 | 33,867.05 | 33,867.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/25/2005 | 11,218.64 | 11,218.64 | 11,218.64 | 11,218.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/27/2005 | 10,988.66 | 10,988.66 | 10,988.66 | 10,988.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/28/2005 | 11,245.59 | 11,245.59 | 11,245.59 | 11,245.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/29/2005 | 13,400.06 | 13,400.06 | 13,400.06 | 13,400.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/02/2005 | 13,324.12 | 13,324.12 | 13,324.12 | 13,324.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/03/2005 | 47,288.64 | 47,288.64 | 47,288.64 | 47,288.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/04/2005 | 20,801.59 | 20,801.59 | 20,801.59 | 20,801.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/05/2005 | 17,176.99 | 17,176.99 | 17,176.99 | 17,176.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/06/2005 | 17,145.22 | 17,145.22 | 17,145.22 | 17,145.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/09/2005 | 15,830.41 | 15,830.41 | 15,830.41 | 15,830.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/11/2005 | 16,051.33 | 16,051.33 | 16,051.33 | 16,051.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/12/2005 | 17,293.58 | 17,293.58 | 17,293.58 | 17,293.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/13/2005 | 20,171.04 | 20,171.04 | 20,171.04 | 20,171.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/16/2005 | 18,937.34 | 18,937.34 | 18,937.34 | 18,937.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/18/2005 | 22,668.83 | 22,668.83 | 22,668.83 | 22,668.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/19/2005 | 22,617.61 | 22,617.61 | 22,617.61 | 22,617.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/20/2005 | 23,084.09 | 23,084.09 | 23,084.09 | 23,084.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/27/2005 | 23,622.27 | 23,622.27 | 23,622.27 | 23,622.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/23/2005 | 23,886.09 | 23,886.09 | 23,886.09 | 23,886.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/26/2005 | 24,479.58 | 24,479.58 | 24,479.58 | 24,479.58 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 05/25/2005 | 23,747.33 | 23,747.33 | 23,747.33 | 23,747.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/31/2005 | 23,473.81 | 23,473.81 | 23,473.81 | 23,473.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/02/2005 | 22,599.34 | 22,599.34 | 22,599.34 | 22,599.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/03/2005 | 22,517.76 | 22,517.76 | 22,517.76 | 22,517.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/06/2005 | 20,947.97 | 20,947.97 | 20,947.97 | 20,947.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/08/2005 | 21,915.75 | 21,915.75 | 21,915.75 | 21,915.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/09/2005 | 20,493.60 | 20,493.60 | 20,493.60 | 20,493.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/10/2005 | 19,719.41 | 19,719.41 | 19,719.41 | 19,719.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/16/2005 | 29,893.72 | 29,893.72 | 29,893.72 | 29,893.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/15/2005 | 28,786.88 | 28,786.88 | 28,786.88 | 28,786.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/17/2005 | 29,917.81 | 29,917.81 | 29,917.81 | 29,917.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/13/2005 | 19,787.85 | 19,787.85 | 19,787.85 | 19,787.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/20/2005 | 29,422.63 | 29,422.63 | 29,422.63 | 29,422.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/22/2005 | 29,307.94 | 29,307.94 | 29,307.94 | 29,307.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/23/2005 | 29,665.18 | 29,665.18 | 29,665.18 | 29,665.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/24/2005 | 31,207.84 | 31,207.84 | 31,207.84 | 31,207.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/30/2005 | 23,427.53 | 23,427.53 | 23,427.53 | 23,427.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/27/2005 | 29,271.40 | 29,271.40 | 29,271.40 | 29,271.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/29/2005 | 30,576.21 | 30,576.21 | 30,576.21 | 30,576.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/30/2005 | 30,716.03 | 30,716.03 | 30,716.03 | 30,716.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/30/2005 | 29,730.01 | 29,730.01 | 29,730.01 | 29,730.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/01/2005 | 31,349.62 | 31,349.62 | 31,349.62 | 31,349.62 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 06/29/2005 | 15,813.66 | 15,813.66 | 15,813.66 | 15,813.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/05/2005 | 33,123.75 | 33,123.75 | 33,123.75 | 33,123.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/07/2005 | 31,227.04 | 31,227.04 | 31,227.04 | 31,227.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/08/2005 | 30,965.25 | 30,965.25 | 30,965.25 | 30,965.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/13/2005 | 30,133.13 | 30,133.13 | 30,133.13 | 30,133.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/15/2005 | 21,156.28 | 21,156.28 | 21,156.28 | 21,156.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/11/2005 | 31,161.92 | 31,161.92 | 31,161.92 | 31,161.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/12/2005 | 144.43 | 144.43 | 144.43 | 144.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/14/2005 | 29,965.51 | 29,965.51 | 29,965.51 | 29,965.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/18/2005 | 21,681.11 | 21,681.11 | 21,681.11 | 21,681.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/20/2005 | 21,637.35 | 21,637.35 | 21,637.35 | 21,637.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/21/2005 | 21,854.44 | 21,854.44 | 21,854.44 | 21,854.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/22/2005 | 22,273.29 | 22,273.29 | 22,273.29 | 22,273.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/25/2005 | 22,080.68 | 22,080.68 | 22,080.68 | 22,080.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/27/2005 | 22,498.53 | 22,498.53 | 22,498.53 | 22,498.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/28/2005 | 22,523.79 | 22,523.79 | 22,523.79 | 22,523.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/29/2005 | 22,371.41 | 22,371.41 | 22,371.41 | 22,371.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/28/2005 | 5,442.97 | 5,442.97 | 5,442.97 | 5,442.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/01/2005 | 21,931.74 | 21,931.74 | 21,931.74 | 21,931.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/03/2005 | 23,032.40 | 23,032.40 | 23,032.40 | 23,032.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/04/2005 | 22,648.00 | 22,648.00 | 22,648.00 | 22,648.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/05/2005 | 23,467.67 | 23,467.67 | 23,467.67 | 23,467.67 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 08/12/2005 | 15,365.85 | 15,365.85 | 15,365.85 | 15,365.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/08/2005 | 22,330.77 | 22,330.77 | 22,330.77 | 22,330.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/10/2005 | 24,771.17 | 24,771.17 | 24,771.17 | 24,771.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/11/2005 | 24,384.88 | 24,384.88 | 24,384.88 | 24,384.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/11/2005 | 3,375.45 | 3,375.45 | 3,375.45 | 3,375.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/18/2005 | 18,847.60 | 18,847.60 | 18,847.60 | 18,847.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/19/2005 | 19,193.62 | 19,193.62 | 19,193.62 | 19,193.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/17/2005 | 18,579.41 | 18,579.41 | 18,579.41 | 18,579.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/15/2005 | 15,450.88 | 15,450.88 | 15,450.88 | 15,450.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/22/2005 | 19,476.94 | 19,476.94 | 19,476.94 | 19,476.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/24/2005 | 20,172.78 | 20,172.78 | 20,172.78 | 20,172.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/25/2005 | 19,320.86 | 19,320.86 | 19,320.86 | 19,320.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/26/2005 | 20,397.96 | 20,397.96 | 20,397.96 | 20,397.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/02/2005 | 20,010.72 | 20,010.72 | 20,010.72 | 20,010.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/29/2005 | 19,618.34 | 19,618.34 | 19,618.34 | 19,618.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/01/2005 | 19,560.93 | 19,560.93 | 19,560.93 | 19,560.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/31/2005 | 19,553.69 | 19,553.69 | 19,553.69 | 19,553.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/06/2005 | 20,004.50 | 20,004.50 | 20,004.50 | 20,004.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/06/2005 | 41,559.39 | 41,559.39 | 41,559.39 | 41,559.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/08/2005 | 19,068.46 | 19,068.46 | 19,068.46 | 19,068.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/09/2005 | 19,939.68 | 19,939.68 | 19,939.68 | 19,939.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/12/2005 | 18,215.06 | 18,215.06 | 18,215.06 | 18,215.06 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 09/14/2005 | 24,785.89 | 24,785.89 | 24,785.89 | 24,785.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/15/2005 | 27,735.27 | 27,735.27 | 27,735.27 | 27,735.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/16/2005 | 21,438.63 | 21,438.63 | 21,438.63 | 21,438.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/21/2005 | 21,964.66 | 21,964.66 | 21,964.66 | 21,964.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/22/2005 | 22,085.80 | 22,085.80 | 22,085.80 | 22,085.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/23/2005 | 21,909.14 | 21,909.14 | 21,909.14 | 21,909.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/19/2005 | 22,167.54 | 22,167.54 | 22,167.54 | 22,167.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/26/2005 | 21,719.36 | 21,719.36 | 21,719.36 | 21,719.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/28/2005 | 23,764.75 | 23,764.75 | 23,764.75 | 23,764.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/29/2005 | 23,419.30 | 23,419.30 | 23,419.30 | 23,419.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/30/2005 | 23,494.39 | 23,494.39 | 23,494.39 | 23,494.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/30/2005 | 20,823.38 | 20,823.38 | 20,823.38 | 20,823.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/05/2005 | 22,335.27 | 22,335.27 | 22,335.27 | 22,335.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/03/2005 | 23,729.28 | 23,729.28 | 23,729.28 | 23,729.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/06/2005 | 20,926.35 | 20,926.35 | 20,926.35 | 20,926.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/07/2005 | 21,075.85 | 21,075.85 | 21,075.85 | 21,075.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/10/2005 | 20,737.12 | 20,737.12 | 20,737.12 | 20,737.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/12/2005 | 21,045.72 | 21,045.72 | 21,045.72 | 21,045.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/13/2005 | 21,070.22 | 21,070.22 | 21,070.22 | 21,070.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/14/2005 | 20,784.48 | 20,784.48 | 20,784.48 | 20,784.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/20/2005 | 6.32 | 6.32 | 6.32 | 6.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/20/2005 | 22,199.47 | 22,199.47 | 22,199.47 | 22,199.47 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 10/21/2005 | 22,185.91 | 22,185.91 | 22,185.91 | 22,185.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/17/2005 | 20,568.14 | 20,568.14 | 20,568.14 | 20,568.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/19/2005 | 22,133.46 | 22,133.46 | 22,133.46 | 22,133.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/24/2005 | 22,203.49 | 22,203.49 | 22,203.49 | 22,203.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/26/2005 | 22,473.27 | 22,473.27 | 22,473.27 | 22,473.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/27/2005 | 22,487.14 | 22,487.14 | 22,487.14 | 22,487.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/28/2005 | 22,124.39 | 22,124.39 | 22,124.39 | 22,124.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/31/2005 | 22,331.60 | 22,331.60 | 22,331.60 | 22,331.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/02/2005 | 25,327.70 | 25,327.70 | 25,327.70 | 25,327.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/04/2005 | 23,094.13 | 23,094.13 | 23,094.13 | 23,094.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/03/2005 | 25,750.98 | 25,750.98 | 25,750.98 | 25,750.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/07/2005 | 22,703.88 | 22,703.88 | 22,703.88 | 22,703.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/09/2005 | 23,249.07 | 23,249.07 | 23,249.07 | 23,249.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/10/2005 | 23,426.82 | 23,426.82 | 23,426.82 | 23,426.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/11/2005 | 23,579.15 | 23,579.15 | 23,579.15 | 23,579.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/14/2005 | 23,579.26 | 23,579.26 | 23,579.26 | 23,579.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/16/2005 | 24,619.19 | 24,619.19 | 24,619.19 | 24,619.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/17/2005 | 24,763.78 | 24,763.78 | 24,763.78 | 24,763.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/18/2005 | 24,740.94 | 24,740.94 | 24,740.94 | 24,740.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/21/2005 | 24,514.36 | 24,514.36 | 24,514.36 | 24,514.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/23/2005 | 20,346.91 | 20,346.91 | 20,346.91 | 20,346.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/25/2005 | 20,692.42 | 20,692.42 | 20,692.42 | 20,692.42 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 11/28/2005 | 42,212.69 | 42,212.69 | 42,212.69 | 42,212.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/30/2005 | 21,607.66 | 21,607.66 | 21,607.66 | 21,607.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/01/2005 | 21,631.99 | 21,631.99 | 21,631.99 | 21,631.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/02/2005 | 21,911.13 | 21,911.13 | 21,911.13 | 21,911.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/05/2005 | 21,422.96 | 21,422.96 | 21,422.96 | 21,422.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/07/2005 | 25,405.31 | 25,405.31 | 25,405.31 | 25,405.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/08/2005 | 24,129.29 | 24,129.29 | 24,129.29 | 24,129.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/09/2005 | 24,454.31 | 24,454.31 | 24,454.31 | 24,454.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/14/2005 | 23,684.22 | 23,684.22 | 23,684.22 | 23,684.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/12/2005 | 23,382.70 | 23,382.70 | 23,382.70 | 23,382.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/15/2005 | 24,159.96 | 24,159.96 | 24,159.96 | 24,159.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/16/2005 | 22,801.03 | 22,801.03 | 22,801.03 | 22,801.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/19/2005 | 22,935.16 | 22,935.16 | 22,935.16 | 22,935.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/21/2005 | 19,381.07 | 19,381.07 | 19,381.07 | 19,381.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/22/2005 | 21,287.54 | 21,287.54 | 21,287.54 | 21,287.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/23/2005 | 21,429.98 | 21,429.98 | 21,429.98 | 21,429.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/30/2005 | 0.24 | 0.24 | 0.24 | 0.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/30/2005 | 22,868.76 | 22,868.76 | 22,868.76 | 22,868.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/30/2005 | 22,038.65 | 22,038.65 | 22,038.65 | 22,038.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/27/2005 | 21,511.00 | 21,511.00 | 21,511.00 | 21,511.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/29/2005 | 22,760.09 | 22,760.09 | 22,760.09 | 22,760.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/05/2006 | 23,082.86 | 23,082.86 | 23,082.86 | 23,082.86 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 01/06/2006 | 14,300.79 | 14,300.79 | 14,300.79 | 14,300.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/09/2006 | 18,232.95 | 18,232.95 | 18,232.95 | 18,232.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/11/2006 | 19,233.59 | 19,233.59 | 19,233.59 | 19,233.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/12/2006 | 18,434.57 | 18,434.57 | 18,434.57 | 18,434.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/13/2006 | 20,289.03 | 20,289.03 | 20,289.03 | 20,289.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/20/2006 | 22,112.09 | 22,112.09 | 22,112.09 | 22,112.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/19/2006 | 18,342.81 | 18,342.81 | 18,342.81 | 18,342.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/17/2006 | 19,668.97 | 19,668.97 | 19,668.97 | 19,668.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/23/2006 | 19,813.63 | 19,813.63 | 19,813.63 | 19,813.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/25/2006 | 19,328.45 | 19,328.45 | 19,328.45 | 19,328.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/26/2006 | 20,541.33 | 20,541.33 | 20,541.33 | 20,541.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/27/2006 | 20,293.73 | 20,293.73 | 20,293.73 | 20,293.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/30/2006 | 19,784.94 | 19,784.94 | 19,784.94 | 19,784.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/01/2006 | 20,095.79 | 20,095.79 | 20,095.79 | 20,095.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/02/2006 | 22,212.69 | 22,212.69 | 22,212.69 | 22,212.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/03/2006 | 21,979.18 | 21,979.18 | 21,979.18 | 21,979.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/06/2006 | 19,021.63 | 19,021.63 | 19,021.63 | 19,021.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/08/2006 | 19,103.40 | 19,103.40 | 19,103.40 | 19,103.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/09/2006 | 19,437.32 | 19,437.32 | 19,437.32 | 19,437.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/10/2006 | 20,780.41 | 20,780.41 | 20,780.41 | 20,780.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/13/2006 | 22,066.21 | 22,066.21 | 22,066.21 | 22,066.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/15/2006 | 22,517.80 | 22,517.80 | 22,517.80 | 22,517.80 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 02/16/2006 | 22,990.61 | 22,990.61 | 22,990.61 | 22,990.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/17/2006 | 23,109.45 | 23,109.45 | 23,109.45 | 23,109.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/24/2006 | 24,712.08 | 24,712.08 | 24,712.08 | 24,712.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/21/2006 | 23,443.34 | 23,443.34 | 23,443.34 | 23,443.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/23/2006 | 22,983.17 | 22,983.17 | 22,983.17 | 22,983.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/22/2006 | 47,200.47 | 47,200.47 | 47,200.47 | 47,200.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/27/2006 | 24,873.19 | 24,873.19 | 24,873.19 | 24,873.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/01/2006 | 21,846.57 | 21,846.57 | 21,846.57 | 21,846.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/02/2006 | 20,824.66 | 20,824.66 | 20,824.66 | 20,824.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/03/2006 | 20,396.60 | 20,396.60 | 20,396.60 | 20,396.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/10/2006 | 20,708.11 | 20,708.11 | 20,708.11 | 20,708.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/06/2006 | 21,373.49 | 21,373.49 | 21,373.49 | 21,373.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/08/2006 | 20,285.00 | 20,285.00 | 20,285.00 | 20,285.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/08/2006 | 5,270.70 | 5,270.70 | 5,270.70 | 5,270.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/09/2006 | 20,905.34 | 20,905.34 | 20,905.34 | 20,905.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/16/2006 | 18,850.93 | 18,850.93 | 18,850.93 | 18,850.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/17/2006 | 19,331.58 | 19,331.58 | 19,331.58 | 19,331.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/13/2006 | 20,830.30 | 20,830.30 | 20,830.30 | 20,830.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/15/2006 | 21,998.80 | 21,998.80 | 21,998.80 | 21,998.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/20/2006 | 20,353.17 | 20,353.17 | 20,353.17 | 20,353.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/22/2006 | 20,758.77 | 20,758.77 | 20,758.77 | 20,758.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/23/2006 | 20,624.74 | 20,624.74 | 20,624.74 | 20,624.74 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 03/24/2006 | 21,988.93 | 21,988.93 | 21,988.93 | 21,988.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/29/2006 | 23,778.71 | 23,778.71 | 23,778.71 | 23,778.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/27/2006 | 30,494.41 | 30,494.41 | 30,494.41 | 30,494.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/30/2006 | 24,335.34 | 24,335.34 | 24,335.34 | 24,335.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/31/2006 | 23,763.70 | 23,763.70 | 23,763.70 | 23,763.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/27/2006 | 21,957.26 | 21,957.26 | 21,957.26 | 21,957.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/03/2006 | 22,372.39 | 22,372.39 | 22,372.39 | 22,372.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/04/2006 | 29,957.70 | 29,957.70 | 29,957.70 | 29,957.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/06/2006 | 47,176.56 | 47,176.56 | 47,176.56 | 47,176.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/07/2006 | 45,373.77 | 45,373.77 | 45,373.77 | 45,373.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/13/2006 | 39,509.25 | 39,509.25 | 39,509.25 | 39,509.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/10/2006 | 42,157.41 | 42,157.41 | 42,157.41 | 42,157.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/12/2006 | 44,170.70 | 44,170.70 | 44,170.70 | 44,170.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/17/2006 | 39,495.68 | 39,495.68 | 39,495.68 | 39,495.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/20/2006 | 39,985.76 | 39,985.76 | 39,985.76 | 39,985.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/20/2006 | 0.02 | 0.02 | 0.02 | 0.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/21/2006 | 41,244.30 | 41,244.30 | 41,244.30 | 41,244.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/19/2006 | 39,978.06 | 39,978.06 | 39,978.06 | 39,978.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/24/2006 | 39,849.79 | 39,849.79 | 39,849.79 | 39,849.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/26/2006 | 41,454.98 | 41,454.98 | 41,454.98 | 41,454.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/27/2006 | 41,384.23 | 41,384.23 | 41,384.23 | 41,384.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/28/2006 | 41,479.89 | 41,479.89 | 41,479.89 | 41,479.89 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 05/03/2006 | 47,570.85 | 47,570.85 | 47,570.85 | 47,570.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/01/2006 | 41,552.22 | 41,552.22 | 41,552.22 | 41,552.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/04/2006 | 46,124.20 | 46,124.20 | 46,124.20 | 46,124.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/05/2006 | 46,946.55 | 46,946.55 | 46,946.55 | 46,946.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/08/2006 | 47,107.97 | 47,107.97 | 47,107.97 | 47,107.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/10/2006 | 47,573.13 | 47,573.13 | 47,573.13 | 47,573.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/11/2006 | 47,621.86 | 47,621.86 | 47,621.86 | 47,621.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/11/2006 | 28,777.79 | 28,777.79 | 28,777.79 | 28,777.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/12/2006 | 46,949.33 | 46,949.33 | 46,949.33 | 46,949.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/19/2006 | 43,478.33 | 43,478.33 | 43,478.33 | 43,478.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/18/2006 | 44,757.04 | 44,757.04 | 44,757.04 | 44,757.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/15/2006 | 46,985.00 | 46,985.00 | 46,985.00 | 46,985.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/24/2006 | 42,650.59 | 42,650.59 | 42,650.59 | 42,650.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/25/2006 | 42,723.83 | 42,723.83 | 42,723.83 | 42,723.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/26/2006 | 45,890.71 | 45,890.71 | 45,890.71 | 45,890.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/22/2006 | 43,422.54 | 43,422.54 | 43,422.54 | 43,422.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/30/2006 | 47,254.21 | 47,254.21 | 47,254.21 | 47,254.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/01/2006 | 46,279.62 | 46,279.62 | 46,279.62 | 46,279.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/07/2006 | 43,549.29 | 43,549.29 | 43,549.29 | 43,549.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/09/2006 | 42,121.51 | 42,121.51 | 42,121.51 | 42,121.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/08/2006 | 45,804.29 | 45,804.29 | 45,804.29 | 45,804.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/12/2006 | 39,914.37 | 39,914.37 | 39,914.37 | 39,914.37 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 06/14/2006 | 40,048.98 | 40,048.98 | 40,048.98 | 40,048.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/15/2006 | 40,752.94 | 40,752.94 | 40,752.94 | 40,752.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/16/2006 | 44,189.30 | 44,189.30 | 44,189.30 | 44,189.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/19/2006 | 40,704.79 | 40,704.79 | 40,704.79 | 40,704.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/21/2006 | 40,805.67 | 40,805.67 | 40,805.67 | 40,805.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/22/2006 | 40,616.85 | 40,616.85 | 40,616.85 | 40,616.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/23/2006 | 43,626.37 | 43,626.37 | 43,626.37 | 43,626.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/28/2006 | 41,580.72 | 41,580.72 | 41,580.72 | 41,580.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/29/2006 | 41,672.75 | 41,672.75 | 41,672.75 | 41,672.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/26/2006 | 43,266.38 | 43,266.38 | 43,266.38 | 43,266.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/30/2006 | 41,828.68 | 41,828.68 | 41,828.68 | 41,828.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/03/2006 | 41,431.93 | 41,431.93 | 41,431.93 | 41,431.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/07/2006 | 46,622.87 | 46,622.87 | 46,622.87 | 46,622.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/10/2006 | 46,685.27 | 46,685.27 | 46,685.27 | 46,685.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/12/2006 | 46,403.48 | 46,403.48 | 46,403.48 | 46,403.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/14/2006 | 46,222.35 | 46,222.35 | 46,222.35 | 46,222.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/20/2006 | 39,665.85 | 39,665.85 | 39,665.85 | 39,665.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/17/2006 | 42,861.09 | 42,861.09 | 42,861.09 | 42,861.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/20/2006 | 45,157.92 | 45,157.92 | 45,157.92 | 45,157.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/21/2006 | 45,061.46 | 45,061.46 | 45,061.46 | 45,061.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/19/2006 | 45,151.38 | 45,151.38 | 45,151.38 | 45,151.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/24/2006 | 46,042.57 | 46,042.57 | 46,042.57 | 46,042.57 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 08/08/2006 | 16,363.13 | 16,363.13 | 16,363.13 | 16,363.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/15/2006 | 19,389.77 | 19,389.77 | 19,389.77 | 19,389.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/31/2006 | 5,558.76 | 5,558.76 | 5,558.76 | 5,558.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/06/2006 | 44,618.93 | 44,618.93 | 44,618.93 | 44,618.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/30/2006 | 46,432.35 | 46,432.35 | 46,432.35 | 46,432.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/15/2006 | 43,412.16 | 43,412.16 | 43,412.16 | 43,412.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/14/2006 | 43,791.70 | 43,791.70 | 43,791.70 | 43,791.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/13/2006 | 43,699.67 | 43,699.67 | 43,699.67 | 43,699.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/20/2006 | 42,115.88 | 42,115.88 | 42,115.88 | 42,115.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/21/2006 | 43,101.39 | 43,101.39 | 43,101.39 | 43,101.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/22/2006 | 43,166.35 | 43,166.35 | 43,166.35 | 43,166.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/18/2006 | 43,923.29 | 43,923.29 | 43,923.29 | 43,923.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/26/2006 | 42,903.76 | 42,903.76 | 42,903.76 | 42,903.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/28/2006 | 44,712.76 | 44,712.76 | 44,712.76 | 44,712.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/29/2006 | 44,390.81 | 44,390.81 | 44,390.81 | 44,390.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/29/2006 | 46,183.98 | 46,183.98 | 46,183.98 | 46,183.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/05/2007 | 45,141.96 | 45,141.96 | 45,141.96 | 45,141.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/04/2007 | 47,186.14 | 47,186.14 | 47,186.14 | 47,186.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/08/2007 | 45,794.03 | 45,794.03 | 45,794.03 | 45,794.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/10/2007 | 46,019.89 | 46,019.89 | 46,019.89 | 46,019.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/11/2007 | 45,719.35 | 45,719.35 | 45,719.35 | 45,719.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/12/2007 | 45,641.05 | 45,641.05 | 45,641.05 | 45,641.05 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 01/16/2007 | 46,465.07 | 46,465.07 | 46,465.07 | 46,465.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/18/2007 | 46,998.23 | 46,998.23 | 46,998.23 | 46,998.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/19/2007 | 47,061.83 | 47,061.83 | 47,061.83 | 47,061.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/22/2007 | 47,061.76 | 47,061.76 | 47,061.76 | 47,061.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/25/2007 | 47,455.24 | 47,455.24 | 47,455.24 | 47,455.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/24/2007 | 46,987.30 | 46,987.30 | 46,987.30 | 46,987.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/07/2007 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/09/2007 | 47,372.18 | 47,372.18 | 47,372.18 | 47,372.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/14/2007 | 45,653.06 | 45,653.06 | 45,653.06 | 45,653.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/15/2007 | 46,768.75 | 46,768.75 | 46,768.75 | 46,768.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/21/2007 | 47,489.15 | 47,489.15 | 47,489.15 | 47,489.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/22/2007 | 47,295.95 | 47,295.95 | 47,295.95 | 47,295.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/23/2007 | 45,741.19 | 45,741.19 | 45,741.19 | 45,741.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/29/2007 | 44,430.68 | 44,430.68 | 44,430.68 | 44,430.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/28/2007 | 43,923.11 | 43,923.11 | 43,923.11 | 43,923.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/30/2007 | 45,395.76 | 45,395.76 | 45,395.76 | 45,395.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/26/2007 | 45,041.22 | 45,041.22 | 45,041.22 | 45,041.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/02/2007 | 45,658.74 | 45,658.74 | 45,658.74 | 45,658.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/04/2007 | 46,647.99 | 46,647.99 | 46,647.99 | 46,647.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/05/2007 | 42,580.58 | 42,580.58 | 42,580.58 | 42,580.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/09/2007 | 40,903.72 | 40,903.72 | 40,903.72 | 40,903.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/11/2007 | 44,563.40 | 44,563.40 | 44,563.40 | 44,563.40 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 04/12/2007 | 44,257.56 | 44,257.56 | 44,257.56 | 44,257.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/13/2007 | 40,138.62 | 40,138.62 | 40,138.62 | 40,138.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/20/2007 | 44,077.01 | 44,077.01 | 44,077.01 | 44,077.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/18/2007 | 43,994.89 | 43,994.89 | 43,994.89 | 43,994.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/16/2007 | 43,241.22 | 43,241.22 | 43,241.22 | 43,241.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/19/2007 | 44,070.77 | 44,070.77 | 44,070.77 | 44,070.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/23/2007 | 44,086.54 | 44,086.54 | 44,086.54 | 44,086.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/25/2007 | 43,779.48 | 43,779.48 | 43,779.48 | 43,779.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/26/2007 | 45,146.23 | 45,146.23 | 45,146.23 | 45,146.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/27/2007 | 45,124.28 | 45,124.28 | 45,124.28 | 45,124.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/30/2007 | 45,161.77 | 45,161.77 | 45,161.77 | 45,161.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/04/2007 | 47,584.89 | 47,584.89 | 47,584.89 | 47,584.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/02/2007 | 46,039.38 | 46,039.38 | 46,039.38 | 46,039.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/08/2007 | 43.89 | 43.89 | 43.89 | 43.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/09/2007 | 11,537.03 | 11,537.03 | 11,537.03 | 11,537.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/10/2007 | 45,111.31 | 45,111.31 | 45,111.31 | 45,111.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/11/2007 | 45,122.61 | 45,122.61 | 45,122.61 | 45,122.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/14/2007 | 43,916.45 | 43,916.45 | 43,916.45 | 43,916.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/15/2007 | 27,348.36 | 27,348.36 | 27,348.36 | 27,348.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/16/2007 | 45,028.19 | 45,028.19 | 45,028.19 | 45,028.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/24/2007 | 43,111.70 | 43,111.70 | 43,111.70 | 43,111.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/21/2007 | 46,357.89 | 46,357.89 | 46,357.89 | 46,357.89 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 05/25/2007 | 47,621.27 | 47,621.27 | 47,621.27 | 47,621.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/23/2007 | 39,913.19 | 39,913.19 | 39,913.19 | 39,913.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/31/2007 | 45,614.36 | 45,614.36 | 45,614.36 | 45,614.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/01/2007 | 43,069.36 | 43,069.36 | 43,069.36 | 43,069.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/04/2007 | 44,700.34 | 44,700.34 | 44,700.34 | 44,700.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/06/2007 | 36,700.10 | 36,700.10 | 36,700.10 | 36,700.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/07/2007 | 36,730.16 | 36,730.16 | 36,730.16 | 36,730.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/08/2007 | 38,290.33 | 38,290.33 | 38,290.33 | 38,290.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/15/2007 | 30,584.36 | 30,584.36 | 30,584.36 | 30,584.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/11/2007 | 35,480.58 | 35,480.58 | 35,480.58 | 35,480.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/14/2007 | 32,834.97 | 32,834.97 | 32,834.97 | 32,834.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/13/2007 | 32,092.72 | 32,092.72 | 32,092.72 | 32,092.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/18/2007 | 33,081.50 | 33,081.50 | 33,081.50 | 33,081.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/20/2007 | 31,412.61 | 31,412.61 | 31,412.61 | 31,412.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/21/2007 | 31,069.37 | 31,069.37 | 31,069.37 | 31,069.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/22/2007 | 33,533.65 | 33,533.65 | 33,533.65 | 33,533.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/25/2007 | 33,735.90 | 33,735.90 | 33,735.90 | 33,735.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/27/2007 | 35,726.33 | 35,726.33 | 35,726.33 | 35,726.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/28/2007 | 42,253.82 | 42,253.82 | 42,253.82 | 42,253.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/29/2007 | 40,550.02 | 40,550.02 | 40,550.02 | 40,550.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/05/2007 | 36,726.20 | 36,726.20 | 36,726.20 | 36,726.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/02/2007 | 36,736.50 | 36,736.50 | 36,736.50 | 36,736.50 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 07/11/2007 | 36,779.40 | 36,779.40 | 36,779.40 | 36,779.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/12/2007 | 36,766.53 | 36,766.53 | 36,766.53 | 36,766.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/13/2007 | 36,603.11 | 36,603.11 | 36,603.11 | 36,603.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/09/2007 | 36,738.21 | 36,738.21 | 36,738.21 | 36,738.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/16/2007 | 35,754.09 | 35,754.09 | 35,754.09 | 35,754.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/18/2007 | 36,217.90 | 36,217.90 | 36,217.90 | 36,217.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/19/2007 | 33,622.09 | 33,622.09 | 33,622.09 | 33,622.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/20/2007 | 33,200.28 | 33,200.28 | 33,200.28 | 33,200.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/25/2007 | 36,992.10 | 36,992.10 | 36,992.10 | 36,992.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/23/2007 | 36,016.11 | 36,016.11 | 36,016.11 | 36,016.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/25/2007 | 30,397.67 | 30,397.67 | 30,397.67 | 30,397.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/26/2007 | 34,775.15 | 34,775.15 | 34,775.15 | 34,775.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/27/2007 | 34,696.36 | 34,696.36 | 34,696.36 | 34,696.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/30/2007 | 34,568.38 | 34,568.38 | 34,568.38 | 34,568.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/01/2007 | 33,836.17 | 33,836.17 | 33,836.17 | 33,836.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/02/2007 | 36,162.77 | 36,162.77 | 36,162.77 | 36,162.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/03/2007 | 36,632.64 | 36,632.64 | 36,632.64 | 36,632.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/10/2007 | 36,956.25 | 36,956.25 | 36,956.25 | 36,956.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/06/2007 | 35,273.94 | 35,273.94 | 35,273.94 | 35,273.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/09/2007 | 34,020.92 | 34,020.92 | 34,020.92 | 34,020.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/08/2007 | 33,271.96 | 33,271.96 | 33,271.96 | 33,271.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/13/2007 | 34,112.85 | 34,112.85 | 34,112.85 | 34,112.85 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 08/15/2007 | 31,337.96 | 31,337.96 | 31,337.96 | 31,337.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/16/2007 | 31,443.58 | 31,443.58 | 31,443.58 | 31,443.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/17/2007 | 31,671.17 | 31,671.17 | 31,671.17 | 31,671.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/20/2007 | 32,574.52 | 32,574.52 | 32,574.52 | 32,574.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/22/2007 | 29,255.47 | 29,255.47 | 29,255.47 | 29,255.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/24/2007 | 29,558.54 | 29,558.54 | 29,558.54 | 29,558.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/23/2007 | 29,417.30 | 29,417.30 | 29,417.30 | 29,417.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/27/2007 | 29,547.97 | 29,547.97 | 29,547.97 | 29,547.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/29/2007 | 30,812.68 | 30,812.68 | 30,812.68 | 30,812.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/30/2007 | 30,109.10 | 30,109.10 | 30,109.10 | 30,109.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/31/2007 | 30,022.66 | 30,022.66 | 30,022.66 | 30,022.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/04/2007 | 30,000.25 | 30,000.25 | 30,000.25 | 30,000.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/06/2007 | 32,680.86 | 32,680.86 | 32,680.86 | 32,680.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/07/2007 | 31,199.05 | 31,199.05 | 31,199.05 | 31,199.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/12/2007 | 32,579.37 | 32,579.37 | 32,579.37 | 32,579.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/14/2007 | 32,894.16 | 32,894.16 | 32,894.16 | 32,894.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/13/2007 | 32,611.08 | 32,611.08 | 32,611.08 | 32,611.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/10/2007 | 27,644.77 | 27,644.77 | 27,644.77 | 27,644.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/17/2007 | 33,912.06 | 33,912.06 | 33,912.06 | 33,912.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/19/2007 | 31,368.08 | 31,368.08 | 31,368.08 | 31,368.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/20/2007 | 30,858.61 | 30,858.61 | 30,858.61 | 30,858.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/21/2007 | 30,914.90 | 30,914.90 | 30,914.90 | 30,914.90 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 09/24/2007 | 30,819.80 | 30,819.80 | 30,819.80 | 30,819.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/26/2007 | 27,036.60 | 27,036.60 | 27,036.60 | 27,036.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/27/2007 | 27,371.87 | 27,371.87 | 27,371.87 | 27,371.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/28/2007 | 26,788.16 | 26,788.16 | 26,788.16 | 26,788.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/03/2007 | 27,728.25 | 27,728.25 | 27,728.25 | 27,728.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/01/2007 | 17,024.79 | 17,024.79 | 17,024.79 | 17,024.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/04/2007 | 27,609.81 | 27,609.81 | 27,609.81 | 27,609.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/05/2007 | 24,071.29 | 24,071.29 | 24,071.29 | 24,071.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/08/2007 | 23,248.47 | 23,248.47 | 23,248.47 | 23,248.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/10/2007 | 22,733.23 | 22,733.23 | 22,733.23 | 22,733.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/11/2007 | 20,603.17 | 20,603.17 | 20,603.17 | 20,603.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/12/2007 | 17,898.13 | 17,898.13 | 17,898.13 | 17,898.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/15/2007 | 18,534.92 | 18,534.92 | 18,534.92 | 18,534.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/19/2007 | 15,119.94 | 15,119.94 | 15,119.94 | 15,119.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/17/2007 | 19,870.71 | 19,870.71 | 19,870.71 | 19,870.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/18/2007 | 24,620.13 | 24,620.13 | 24,620.13 | 24,620.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/22/2007 | 15,294.69 | 15,294.69 | 15,294.69 | 15,294.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/23/2007 | 47,405.18 | 47,405.18 | 47,405.18 | 47,405.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/24/2007 | 16,816.06 | 16,816.06 | 16,816.06 | 16,816.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/24/2007 | 14,827.67 | 14,827.67 | 14,827.67 | 14,827.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/25/2007 | 16,695.17 | 16,695.17 | 16,695.17 | 16,695.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/26/2007 | 17,868.07 | 17,868.07 | 17,868.07 | 17,868.07 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 11/01/2007 | 17,587.01 | 17,587.01 | 17,587.01 | 17,587.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/31/2007 | 18,565.76 | 18,565.76 | 18,565.76 | 18,565.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/02/2007 | 18,728.33 | 18,728.33 | 18,728.33 | 18,728.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/29/2007 | 18,166.80 | 18,166.80 | 18,166.80 | 18,166.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/05/2007 | 18,862.43 | 18,862.43 | 18,862.43 | 18,862.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/07/2007 | 15,397.00 | 15,397.00 | 15,397.00 | 15,397.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/08/2007 | 15,367.93 | 15,367.93 | 15,367.93 | 15,367.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/09/2007 | 16,287.45 | 16,287.45 | 16,287.45 | 16,287.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/15/2007 | 18,949.88 | 18,949.88 | 18,949.88 | 18,949.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/16/2007 | 21,651.15 | 21,651.15 | 21,651.15 | 21,651.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/12/2007 | 16,013.06 | 16,013.06 | 16,013.06 | 16,013.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/14/2007 | 18,592.86 | 18,592.86 | 18,592.86 | 18,592.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/21/2007 | 22,047.17 | 22,047.17 | 22,047.17 | 22,047.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/23/2007 | 21,968.33 | 21,968.33 | 21,968.33 | 21,968.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/19/2007 | 20,173.85 | 20,173.85 | 20,173.85 | 20,173.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/26/2007 | 44,169.98 | 44,169.98 | 44,169.98 | 44,169.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/28/2007 | 22,982.23 | 22,982.23 | 22,982.23 | 22,982.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/29/2007 | 21,536.94 | 21,536.94 | 21,536.94 | 21,536.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/30/2007 | 22,771.87 | 22,771.87 | 22,771.87 | 22,771.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/07/2007 | 24,365.90 | 24,365.90 | 24,365.90 | 24,365.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/03/2007 | 23,000.37 | 23,000.37 | 23,000.37 | 23,000.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/06/2007 | 24,291.72 | 24,291.72 | 24,291.72 | 24,291.72 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 12/05/2007 | 24,195.41 | 24,195.41 | 24,195.41 | 24,195.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/10/2007 | 24,539.22 | 24,539.22 | 24,539.22 | 24,539.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/12/2007 | 24,596.21 | 24,596.21 | 24,596.21 | 24,596.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/13/2007 | 7,074.87 | 7,074.87 | 7,074.87 | 7,074.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/14/2007 | 5,716.44 | 5,716.44 | 5,716.44 | 5,716.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/21/2007 | 6,739.84 | 6,739.84 | 6,739.84 | 6,739.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/17/2007 | 5,928.60 | 5,928.60 | 5,928.60 | 5,928.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/18/2007 | 19,727.98 | 19,727.98 | 19,727.98 | 19,727.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/19/2007 | 8,752.46 | 8,752.46 | 8,752.46 | 8,752.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/20/2007 | 7,098.56 | 7,098.56 | 7,098.56 | 7,098.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/24/2007 | 8,419.69 | 8,419.69 | 8,419.69 | 8,419.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/26/2007 | 25,159.23 | 25,159.23 | 25,159.23 | 25,159.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/27/2007 | 17,847.38 | 17,847.38 | 17,847.38 | 17,847.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/28/2007 | 9,434.56 | 9,434.56 | 9,434.56 | 9,434.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/31/2007 | 9,513.44 | 9,513.44 | 9,513.44 | 9,513.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/31/2007 | 28,234.57 | 28,234.57 | 28,234.57 | 28,234.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/03/2008 | 19,279.05 | 19,279.05 | 19,279.05 | 19,279.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/04/2008 | 10,009.32 | 10,009.32 | 10,009.32 | 10,009.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/08/2008 | 30,012.27 | 30,012.27 | 30,012.27 | 30,012.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/07/2008 | 39,400.75 | 39,400.75 | 39,400.75 | 39,400.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/09/2008 | 10,478.49 | 10,478.49 | 10,478.49 | 10,478.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/10/2008 | 7,878.67 | 7,878.67 | 7,878.67 | 7,878.67 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 01/11/2008 | 8,790.10 | 8,790.10 | 8,790.10 | 8,790.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/07/2008 | 10,048.94 | 10,048.94 | 10,048.94 | 10,048.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/14/2008 | 5,120.80 | 5,120.80 | 5,120.80 | 5,120.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/15/2008 | 19,732.41 | 19,732.41 | 19,732.41 | 19,732.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/16/2008 | 10,206.51 | 10,206.51 | 10,206.51 | 10,206.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/17/2008 | 10,043.51 | 10,043.51 | 10,043.51 | 10,043.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/18/2008 | 10,541.45 | 10,541.45 | 10,541.45 | 10,541.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/25/2008 | 6,712.74 | 6,712.74 | 6,712.74 | 6,712.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/23/2008 | 38,458.55 | 38,458.55 | 38,458.55 | 38,458.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/22/2008 | 10,456.30 | 10,456.30 | 10,456.30 | 10,456.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/24/2008 | 7,961.54 | 7,961.54 | 7,961.54 | 7,961.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/28/2008 | 9,952.05 | 9,952.05 | 9,952.05 | 9,952.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/29/2008 | 29,279.68 | 29,279.68 | 29,279.68 | 29,279.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/30/2008 | 9,346.11 | 9,346.11 | 9,346.11 | 9,346.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/31/2008 | 9,181.70 | 9,181.70 | 9,181.70 | 9,181.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/01/2008 | 5,448.39 | 5,448.39 | 5,448.39 | 5,448.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/06/2008 | 6,041.06 | 6,041.06 | 6,041.06 | 6,041.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/05/2008 | 17,669.40 | 17,669.40 | 17,669.40 | 17,669.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/07/2008 | 5,571.93 | 5,571.93 | 5,571.93 | 5,571.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/08/2008 | 5,492.28 | 5,492.28 | 5,492.28 | 5,492.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/04/2008 | 5,883.97 | 5,883.97 | 5,883.97 | 5,883.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/11/2008 | 5,565.05 | 5,565.05 | 5,565.05 | 5,565.05 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 02/12/2008 | 16,396.68 | 16,396.68 | 16,396.68 | 16,396.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/13/2008 | 13,383.62 | 13,383.62 | 13,383.62 | 13,383.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/14/2008 | 13,564.10 | 13,564.10 | 13,564.10 | 13,564.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/15/2008 | 13,351.86 | 13,351.86 | 13,351.86 | 13,351.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/21/2008 | 12,454.46 | 12,454.46 | 12,454.46 | 12,454.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/22/2008 | 12,120.16 | 12,120.16 | 12,120.16 | 12,120.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/19/2008 | 13,624.52 | 13,624.52 | 13,624.52 | 13,624.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/25/2008 | 9,071.90 | 9,071.90 | 9,071.90 | 9,071.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/26/2008 | 27,845.72 | 27,845.72 | 27,845.72 | 27,845.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/27/2008 | 9,651.07 | 9,651.07 | 9,651.07 | 9,651.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/28/2008 | 12,284.83 | 12,284.83 | 12,284.83 | 12,284.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/29/2008 | 11,963.47 | 11,963.47 | 11,963.47 | 11,963.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/07/2008 | 14,300.60 | 14,300.60 | 14,300.60 | 14,300.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/03/2008 | 9,220.17 | 9,220.17 | 9,220.17 | 9,220.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/04/2008 | 29,023.83 | 29,023.83 | 29,023.83 | 29,023.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/06/2008 | 13,073.15 | 13,073.15 | 13,073.15 | 13,073.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/05/2008 | 11,208.80 | 11,208.80 | 11,208.80 | 11,208.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/10/2008 | 13,507.61 | 13,507.61 | 13,507.61 | 13,507.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/11/2008 | 40,731.51 | 40,731.51 | 40,731.51 | 40,731.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/12/2008 | 13,518.02 | 13,518.02 | 13,518.02 | 13,518.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/13/2008 | 14,736.93 | 14,736.93 | 14,736.93 | 14,736.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/14/2008 | 18,292.80 | 18,292.80 | 18,292.80 | 18,292.80 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 03/20/2008 | 14,254.67 | 14,254.67 | 14,254.67 | 14,254.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/17/2008 | 14,777.56 | 14,777.56 | 14,777.56 | 14,777.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/18/2008 | 44,607.32 | 44,607.32 | 44,607.32 | 44,607.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/19/2008 | 14,151.08 | 14,151.08 | 14,151.08 | 14,151.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/27/2008 | 15,356.30 | 15,356.30 | 15,356.30 | 15,356.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/28/2008 | 16,090.40 | 16,090.40 | 16,090.40 | 16,090.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/24/2008 | 13,580.70 | 13,580.70 | 13,580.70 | 13,580.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/26/2008 | 14,886.93 | 14,886.93 | 14,886.93 | 14,886.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/31/2008 | 14,751.18 | 14,751.18 | 14,751.18 | 14,751.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/01/2008 | 44,330.50 | 44,330.50 | 44,330.50 | 44,330.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/02/2008 | 14,822.89 | 14,822.89 | 14,822.89 | 14,822.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/03/2008 | 14,743.55 | 14,743.55 | 14,743.55 | 14,743.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/04/2008 | 16,830.59 | 16,830.59 | 16,830.59 | 16,830.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/08/2008 | 46,997.03 | 46,997.03 | 46,997.03 | 46,997.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/07/2008 | 16,034.05 | 16,034.05 | 16,034.05 | 16,034.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/09/2008 | 14,874.21 | 14,874.21 | 14,874.21 | 14,874.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/10/2008 | 16,268.81 | 16,268.81 | 16,268.81 | 16,268.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/11/2008 | 16,131.52 | 16,131.52 | 16,131.52 | 16,131.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/18/2008 | 17,538.98 | 17,538.98 | 17,538.98 | 17,538.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/14/2008 | 15,259.74 | 15,259.74 | 15,259.74 | 15,259.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/15/2008 | 44,817.56 | 44,817.56 | 44,817.56 | 44,817.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/16/2008 | 16,751.48 | 16,751.48 | 16,751.48 | 16,751.48 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 04/17/2008 | 17,439.59 | 17,439.59 | 17,439.59 | 17,439.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/24/2008 | 17,020.63 | 17,020.63 | 17,020.63 | 17,020.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/25/2008 | 17,667.26 | 17,667.26 | 17,667.26 | 17,667.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/23/2008 | 16,941.63 | 16,941.63 | 16,941.63 | 16,941.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/21/2008 | 17,608.87 | 17,608.87 | 17,608.87 | 17,608.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/28/2008 | 18,764.50 | 18,764.50 | 18,764.50 | 18,764.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/30/2008 | 19,795.81 | 19,795.81 | 19,795.81 | 19,795.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/01/2008 | 18,548.69 | 18,548.69 | 18,548.69 | 18,548.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/02/2008 | 20,255.50 | 20,255.50 | 20,255.50 | 20,255.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/09/2008 | 19,356.42 | 19,356.42 | 19,356.42 | 19,356.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/05/2008 | 17,860.75 | 17,860.75 | 17,860.75 | 17,860.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/08/2008 | 20,170.61 | 20,170.61 | 20,170.61 | 20,170.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/07/2008 | 18,787.76 | 18,787.76 | 18,787.76 | 18,787.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/12/2008 | 19,081.32 | 19,081.32 | 19,081.32 | 19,081.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/14/2008 | 18,936.15 | 18,936.15 | 18,936.15 | 18,936.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/15/2008 | 18,732.87 | 18,732.87 | 18,732.87 | 18,732.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/16/2008 | 19,355.95 | 19,355.95 | 19,355.95 | 19,355.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/23/2008 | 11,224.65 | 11,224.65 | 11,224.65 | 11,224.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/19/2008 | 20,024.97 | 20,024.97 | 20,024.97 | 20,024.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/21/2008 | 20,699.83 | 20,699.83 | 20,699.83 | 20,699.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/22/2008 | 18,784.60 | 18,784.60 | 18,784.60 | 18,784.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/30/2008 | 14,516.79 | 14,516.79 | 14,516.79 | 14,516.79 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 05/29/2008 | 19,101.68 | 19,101.68 | 19,101.68 | 19,101.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/27/2008 | 18,679.02 | 18,679.02 | 18,679.02 | 18,679.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/02/2008 | 14,561.17 | 14,561.17 | 14,561.17 | 14,561.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/03/2008 | 45,506.20 | 45,506.20 | 45,506.20 | 45,506.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/04/2008 | 15,032.01 | 15,032.01 | 15,032.01 | 15,032.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/05/2008 | 15,065.98 | 15,065.98 | 15,065.98 | 15,065.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/06/2008 | 16,119.90 | 16,119.90 | 16,119.90 | 16,119.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/12/2008 | 13,921.30 | 13,921.30 | 13,921.30 | 13,921.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/09/2008 | 14,863.90 | 14,863.90 | 14,863.90 | 14,863.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/11/2008 | 13,993.00 | 13,993.00 | 13,993.00 | 13,993.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/13/2008 | 15,031.54 | 15,031.54 | 15,031.54 | 15,031.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/10/2008 | 44,255.11 | 44,255.11 | 44,255.11 | 44,255.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/16/2008 | 15,110.62 | 15,110.62 | 15,110.62 | 15,110.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/17/2008 | 46,093.57 | 46,093.57 | 46,093.57 | 46,093.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/18/2008 | 16,842.57 | 16,842.57 | 16,842.57 | 16,842.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/19/2008 | 16,124.89 | 16,124.89 | 16,124.89 | 16,124.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/20/2008 | 15,783.68 | 15,783.68 | 15,783.68 | 15,783.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/23/2008 | 15,781.50 | 15,781.50 | 15,781.50 | 15,781.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/26/2008 | 16,267.29 | 16,267.29 | 16,267.29 | 16,267.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/24/2008 | 47,497.12 | 47,497.12 | 47,497.12 | 47,497.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/27/2008 | 16,396.60 | 16,396.60 | 16,396.60 | 16,396.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/25/2008 | 15,640.01 | 15,640.01 | 15,640.01 | 15,640.01 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 06/30/2008 | 15,122.64 | 15,122.64 | 15,122.64 | 15,122.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/01/2008 | 45,382.13 | 45,382.13 | 45,382.13 | 45,382.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/02/2008 | 15,907.71 | 15,907.71 | 15,907.71 | 15,907.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/03/2008 | 15,276.75 | 15,276.75 | 15,276.75 | 15,276.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/11/2008 | 17,141.53 | 17,141.53 | 17,141.53 | 17,141.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/07/2008 | 15,581.99 | 15,581.99 | 15,581.99 | 15,581.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/10/2008 | 16,404.77 | 16,404.77 | 16,404.77 | 16,404.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/09/2008 | 15,976.16 | 15,976.16 | 15,976.16 | 15,976.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/14/2008 | 15,510.00 | 15,510.00 | 15,510.00 | 15,510.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/15/2008 | 45,132.34 | 45,132.34 | 45,132.34 | 45,132.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/16/2008 | 14,034.26 | 14,034.26 | 14,034.26 | 14,034.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/17/2008 | 16,143.02 | 16,143.02 | 16,143.02 | 16,143.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/18/2008 | 14,995.26 | 14,995.26 | 14,995.26 | 14,995.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/25/2008 | 15,367.65 | 15,367.65 | 15,367.65 | 15,367.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/24/2008 | 14,733.76 | 14,733.76 | 14,733.76 | 14,733.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/21/2008 | 14,103.93 | 14,103.93 | 14,103.93 | 14,103.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/22/2008 | 41,823.13 | 41,823.13 | 41,823.13 | 41,823.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/23/2008 | 14,820.69 | 14,820.69 | 14,820.69 | 14,820.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/29/2008 | 45,681.64 | 45,681.64 | 45,681.64 | 45,681.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/30/2008 | 14,447.12 | 14,447.12 | 14,447.12 | 14,447.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/31/2008 | 15,430.89 | 15,430.89 | 15,430.89 | 15,430.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/01/2008 | 15,404.36 | 15,404.36 | 15,404.36 | 15,404.36 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 07/28/2008 | 15,131.52 | 15,131.52 | 15,131.52 | 15,131.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/04/2008 | 16,774.21 | 16,774.21 | 16,774.21 | 16,774.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/06/2008 | 15,353.22 | 15,353.22 | 15,353.22 | 15,353.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/08/2008 | 15,283.37 | 15,283.37 | 15,283.37 | 15,283.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/07/2008 | 15,260.77 | 15,260.77 | 15,260.77 | 15,260.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/11/2008 | 15,143.31 | 15,143.31 | 15,143.31 | 15,143.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/12/2008 | 45,507.17 | 45,507.17 | 45,507.17 | 45,507.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/13/2008 | 14,854.67 | 14,854.67 | 14,854.67 | 14,854.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/14/2008 | 11,586.75 | 11,586.75 | 11,586.75 | 11,586.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/15/2008 | 14,024.50 | 14,024.50 | 14,024.50 | 14,024.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/18/2008 | 11,688.25 | 11,688.25 | 11,688.25 | 11,688.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/19/2008 | 35,373.14 | 35,373.14 | 35,373.14 | 35,373.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/20/2008 | 11,792.79 | 11,792.79 | 11,792.79 | 11,792.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/21/2008 | 11,587.86 | 11,587.86 | 11,587.86 | 11,587.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/22/2008 | 12,147.77 | 12,147.77 | 12,147.77 | 12,147.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/26/2008 | 38,298.33 | 38,298.33 | 38,298.33 | 38,298.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/27/2008 | 13,249.75 | 13,249.75 | 13,249.75 | 13,249.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/28/2008 | 12,993.15 | 12,993.15 | 12,993.15 | 12,993.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/29/2008 | 13,165.71 | 13,165.71 | 13,165.71 | 13,165.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/25/2008 | 12,618.71 | 12,618.71 | 12,618.71 | 12,618.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/02/2008 | 13,242.60 | 13,242.60 | 13,242.60 | 13,242.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/04/2008 | 14,026.66 | 14,026.66 | 14,026.66 | 14,026.66 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 09/05/2008 | 13,929.05 | 13,929.05 | 13,929.05 | 13,929.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/10/2008 | 13,938.44 | 13,938.44 | 13,938.44 | 13,938.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/09/2008 | 42,237.47 | 42,237.47 | 42,237.47 | 42,237.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/11/2008 | 14,198.46 | 14,198.46 | 14,198.46 | 14,198.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/12/2008 | 6,674.98 | 6,674.98 | 6,674.98 | 6,674.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/08/2008 | 14,063.75 | 14,063.75 | 14,063.75 | 14,063.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/15/2008 | 6,259.98 | 6,259.98 | 6,259.98 | 6,259.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/16/2008 | 19,119.07 | 19,119.07 | 19,119.07 | 19,119.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/17/2008 | 5,958.82 | 5,958.82 | 5,958.82 | 5,958.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/18/2008 | 6,100.64 | 6,100.64 | 6,100.64 | 6,100.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/19/2008 | 5,770.17 | 5,770.17 | 5,770.17 | 5,770.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/26/2008 | 6,793.73 | 6,793.73 | 6,793.73 | 6,793.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/24/2008 | 6,923.67 | 6,923.67 | 6,923.67 | 6,923.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/23/2008 | 20,805.97 | 20,805.97 | 20,805.97 | 20,805.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/25/2008 | 6,632.50 | 6,632.50 | 6,632.50 | 6,632.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/22/2008 | 7,052.07 | 7,052.07 | 7,052.07 | 7,052.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/30/2008 | 12,423.68 | 12,423.68 | 12,423.68 | 12,423.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/01/2008 | 5,310.30 | 5,310.30 | 5,310.30 | 5,310.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/02/2008 | 1,386.63 | 1,386.63 | 1,386.63 | 1,386.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/03/2008 | 2,177.57 | 2,177.57 | 2,177.57 | 2,177.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/09/2008 | 5,521.43 | 5,521.43 | 5,521.43 | 5,521.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/06/2008 | 2,238.13 | 2,238.13 | 2,238.13 | 2,238.13 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 10/08/2008 | 5,891.59 | 5,891.59 | 5,891.59 | 5,891.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/10/2008 | 4,787.46 | 4,787.46 | 4,787.46 | 4,787.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/07/2008 | 11,995.85 | 11,995.85 | 11,995.85 | 11,995.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/13/2008 | 4,698.14 | 4,698.14 | 4,698.14 | 4,698.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/14/2008 | 15,089.31 | 15,089.31 | 15,089.31 | 15,089.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/15/2008 | 3,379.37 | 3,379.37 | 3,379.37 | 3,379.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/16/2008 | 5,305.62 | 5,305.62 | 5,305.62 | 5,305.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/17/2008 | 5,314.44 | 5,314.44 | 5,314.44 | 5,314.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/22/2008 | 6,386.40 | 6,386.40 | 6,386.40 | 6,386.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/20/2008 | 5,176.84 | 5,176.84 | 5,176.84 | 5,176.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/23/2008 | 6,758.65 | 6,758.65 | 6,758.65 | 6,758.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/21/2008 | 16,838.63 | 16,838.63 | 16,838.63 | 16,838.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/24/2008 | 6,803.43 | 6,803.43 | 6,803.43 | 6,803.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/27/2008 | 6,759.05 | 6,759.05 | 6,759.05 | 6,759.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/28/2008 | 20,635.58 | 20,635.58 | 20,635.58 | 20,635.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/29/2008 | 7,270.85 | 7,270.85 | 7,270.85 | 7,270.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/30/2008 | 6,346.40 | 6,346.40 | 6,346.40 | 6,346.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/31/2008 | 6,716.07 | 6,716.07 | 6,716.07 | 6,716.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/06/2008 | 4,462.66 | 4,462.66 | 4,462.66 | 4,462.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/03/2008 | 3,860.58 | 3,860.58 | 3,860.58 | 3,860.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/05/2008 | 4,424.02 | 4,424.02 | 4,424.02 | 4,424.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/07/2008 | 4,236.94 | 4,236.94 | 4,236.94 | 4,236.94 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 11/04/2008 | 12,130.18 | 12,130.18 | 12,130.18 | 12,130.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/10/2008 | 2,703.59 | 2,703.59 | 2,703.59 | 2,703.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/11/2008 | 8,080.78 | 8,080.78 | 8,080.78 | 8,080.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/11/2008 | 487.30 | 487.30 | 487.30 | 487.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/12/2008 | 2,668.33 | 2,668.33 | 2,668.33 | 2,668.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/13/2008 | 2,429.72 | 2,429.72 | 2,429.72 | 2,429.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/14/2008 | 4,048.59 | 4,048.59 | 4,048.59 | 4,048.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/21/2008 | 2,422.34 | 2,422.34 | 2,422.34 | 2,422.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/19/2008 | 1,899.15 | 1,899.15 | 1,899.15 | 1,899.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/18/2008 | 2,785.77 | 2,785.77 | 2,785.77 | 2,785.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/20/2008 | 2,346.42 | 2,346.42 | 2,346.42 | 2,346.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/17/2008 | 824.91 | 824.91 | 824.91 | 824.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/24/2008 | 1,161.01 | 1,161.01 | 1,161.01 | 1,161.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/25/2008 | 3,505.65 | 3,505.65 | 3,505.65 | 3,505.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/26/2008 | 1,478.76 | 1,478.76 | 1,478.76 | 1,478.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/28/2008 | 1,629.58 | 1,629.58 | 1,629.58 | 1,629.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/03/2008 | 231,333.56 | 231,333.56 | 231,333.56 | 231,333.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/01/2008 | 3,401.55 | 3,401.55 | 3,401.55 | 3,401.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/03/2008 | 2,702.89 | 2,702.89 | 2,702.89 | 2,702.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/04/2008 | 2,979.87 | 2,979.87 | 2,979.87 | 2,979.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/05/2008 | 3,255.05 | 3,255.05 | 3,255.05 | 3,255.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/02/2008 | 6,249.95 | 6,249.95 | 6,249.95 | 6,249.95 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 12/08/2008 | 1,881.23 | 1,881.23 | 1,881.23 | 1,881.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/09/2008 | 5,539.84 | 5,539.84 | 5,539.84 | 5,539.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/10/2008 | 1,855.03 | 1,855.03 | 1,855.03 | 1,855.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/11/2008 | 1,872.34 | 1,872.34 | 1,872.34 | 1,872.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/12/2008 | 2,102.94 | 2,102.94 | 2,102.94 | 2,102.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/18/2008 | 3,017.31 | 3,017.31 | 3,017.31 | 3,017.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/19/2008 | 3,073.02 | 3,073.02 | 3,073.02 | 3,073.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/15/2008 | 3,461.64 | 3,461.64 | 3,461.64 | 3,461.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/17/2008 | 3,185.84 | 3,185.84 | 3,185.84 | 3,185.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/16/2008 | 10,422.40 | 10,422.40 | 10,422.40 | 10,422.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/22/2008 | 2,932.13 | 2,932.13 | 2,932.13 | 2,932.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/23/2008 | 8,950.65 | 8,950.65 | 8,950.65 | 8,950.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/24/2008 | 2,986.13 | 2,986.13 | 2,986.13 | 2,986.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/26/2008 | 3,409.46 | 3,409.46 | 3,409.46 | 3,409.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/31/2008 | 133,671.19 | 133,671.19 | 133,671.19 | 133,671.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/29/2008 | 5,787.58 | 5,787.58 | 5,787.58 | 5,787.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/31/2008 | 3,314.45 | 3,314.45 | 3,314.45 | 3,314.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/31/2008 | 3,475.63 | 3,475.63 | 3,475.63 | 3,475.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/30/2008 | 9,690.77 | 9,690.77 | 9,690.77 | 9,690.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/05/2009 | 6,976.84 | 6,976.84 | 6,976.84 | 6,976.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/05/2009 | 60,073.07 | 60,073.07 | 60,073.07 | 60,073.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/06/2009 | 10,294.27 | 10,294.27 | 10,294.27 | 10,294.27 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 01/07/2009 | 3,604.93 | 3,604.93 | 3,604.93 | 3,604.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/08/2009 | 3,762.32 | 3,762.32 | 3,762.32 | 3,762.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/09/2009 | 3,270.44 | 3,270.44 | 3,270.44 | 3,270.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/15/2009 | 3,817.03 | 3,817.03 | 3,817.03 | 3,817.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/15/2009 | 127,561.41 | 127,561.41 | 127,561.41 | 127,561.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/16/2009 | 3,826.16 | 3,826.16 | 3,826.16 | 3,826.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/12/2009 | 3,927.64 | 3,927.64 | 3,927.64 | 3,927.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/14/2009 | 3,783.98 | 3,783.98 | 3,783.98 | 3,783.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/13/2009 | 11,593.61 | 11,593.61 | 11,593.61 | 11,593.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/20/2009 | 3,963.92 | 3,963.92 | 3,963.92 | 3,963.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/21/2009 | 15,918.81 | 15,918.81 | 15,918.81 | 15,918.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/22/2009 | 3,987.25 | 3,987.25 | 3,987.25 | 3,987.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/22/2009 | 258,061.92 | 258,061.92 | 258,061.92 | 258,061.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/23/2009 | 4,098.01 | 4,098.01 | 4,098.01 | 4,098.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/27/2009 | 11,767.95 | 11,767.95 | 11,767.95 | 11,767.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/26/2009 | 3,953.35 | 3,953.35 | 3,953.35 | 3,953.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/28/2009 | 3,953.24 | 3,953.24 | 3,953.24 | 3,953.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/29/2009 | 3,844.96 | 3,844.96 | 3,844.96 | 3,844.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/30/2009 | 4,022.57 | 4,022.57 | 4,022.57 | 4,022.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/30/2009 | 210,863.19 | 210,863.19 | 210,863.19 | 210,863.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/02/2009 | 3,935.38 | 3,935.38 | 3,935.38 | 3,935.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/03/2009 | 12,289.56 | 12,289.56 | 12,289.56 | 12,289.56 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 02/04/2009 | 4,004.66 | 4,004.66 | 4,004.66 | 4,004.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/05/2009 | 4,172.22 | 4,172.22 | 4,172.22 | 4,172.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/06/2009 | 3,959.38 | 3,959.38 | 3,959.38 | 3,959.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/09/2009 | 3,821.37 | 3,821.37 | 3,821.37 | 3,821.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/10/2009 | 11,131.21 | 11,131.21 | 11,131.21 | 11,131.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/11/2009 | 3,456.12 | 3,456.12 | 3,456.12 | 3,456.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/12/2009 | 3,452.76 | 3,452.76 | 3,452.76 | 3,452.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/13/2009 | 2,483.22 | 2,483.22 | 2,483.22 | 2,483.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/17/2009 | 2,576.23 | 2,576.23 | 2,576.23 | 2,576.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/18/2009 | 10,388.96 | 10,388.96 | 10,388.96 | 10,388.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/20/2009 | 2,667.04 | 2,667.04 | 2,667.04 | 2,667.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/19/2009 | 2,622.24 | 2,622.24 | 2,622.24 | 2,622.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/23/2009 | 2,690.66 | 2,690.66 | 2,690.66 | 2,690.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/24/2009 | 8,167.21 | 8,167.21 | 8,167.21 | 8,167.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/25/2009 | 2,720.30 | 2,720.30 | 2,720.30 | 2,720.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/26/2009 | 2,836.61 | 2,836.61 | 2,836.61 | 2,836.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/27/2009 | 2,949.30 | 2,949.30 | 2,949.30 | 2,949.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/06/2009 | 2,578.64 | 2,578.64 | 2,578.64 | 2,578.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/05/2009 | 2,657.12 | 2,657.12 | 2,657.12 | 2,657.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/02/2009 | 2,755.78 | 2,755.78 | 2,755.78 | 2,755.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/03/2009 | 8,214.63 | 8,214.63 | 8,214.63 | 8,214.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/04/2009 | 2,610.10 | 2,610.10 | 2,610.10 | 2,610.10 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 03/04/2009 | 276,927.30 | 276,927.30 | 276,927.30 | 276,927.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/10/2009 | 7,510.35 | 7,510.35 | 7,510.35 | 7,510.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/10/2009 | 12,358.29 | 12,358.29 | 12,358.29 | 12,358.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/11/2009 | 2,348.65 | 2,348.65 | 2,348.65 | 2,348.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/11/2009 | 37,600.23 | 37,600.23 | 37,600.23 | 37,600.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/12/2009 | 2,263.33 | 2,263.33 | 2,263.33 | 2,263.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/13/2009 | 2,090.70 | 2,090.70 | 2,090.70 | 2,090.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/09/2009 | 2,554.27 | 2,554.27 | 2,554.27 | 2,554.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/18/2009 | 2,372.45 | 2,372.45 | 2,372.45 | 2,372.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/17/2009 | 7,530.40 | 7,530.40 | 7,530.40 | 7,530.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/19/2009 | 2,387.32 | 2,387.32 | 2,387.32 | 2,387.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/20/2009 | 2,274.80 | 2,274.80 | 2,274.80 | 2,274.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/16/2009 | 2,630.23 | 2,630.23 | 2,630.23 | 2,630.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/23/2009 | 2,225.08 | 2,225.08 | 2,225.08 | 2,225.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/23/2009 | 55,420.03 | 55,420.03 | 55,420.03 | 55,420.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/24/2009 | 6,673.45 | 6,673.45 | 6,673.45 | 6,673.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/25/2009 | 2,202.30 | 2,202.30 | 2,202.30 | 2,202.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/26/2009 | 2,262.59 | 2,262.59 | 2,262.59 | 2,262.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/27/2009 | 2,377.48 | 2,377.48 | 2,377.48 | 2,377.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/01/2009 | 2,456.46 | 2,456.46 | 2,456.46 | 2,456.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/30/2009 | 2,387.74 | 2,387.74 | 2,387.74 | 2,387.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/02/2009 | 2,578.48 | 2,578.48 | 2,578.48 | 2,578.48 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 04/03/2009 | 2,727.02 | 2,727.02 | 2,727.02 | 2,727.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/31/2009 | 7,262.91 | 7,262.91 | 7,262.91 | 7,262.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/06/2009 | 2,316.00 | 2,316.00 | 2,316.00 | 2,316.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/07/2009 | 7,031.28 | 7,031.28 | 7,031.28 | 7,031.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/08/2009 | 2,347.64 | 2,347.64 | 2,347.64 | 2,347.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/09/2009 | 2,566.04 | 2,566.04 | 2,566.04 | 2,566.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/14/2009 | 10,049.39 | 10,049.39 | 10,049.39 | 10,049.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/13/2009 | 138,770.69 | 138,770.69 | 138,770.69 | 138,770.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/15/2009 | 2,385.09 | 2,385.09 | 2,385.09 | 2,385.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/16/2009 | 2,393.16 | 2,393.16 | 2,393.16 | 2,393.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/17/2009 | 2,311.59 | 2,311.59 | 2,311.59 | 2,311.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/13/2009 | 2,505.18 | 2,505.18 | 2,505.18 | 2,505.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/24/2009 | 1,726.31 | 1,726.31 | 1,726.31 | 1,726.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/20/2009 | 2,313.21 | 2,313.21 | 2,313.21 | 2,313.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/21/2009 | 7,000.90 | 7,000.90 | 7,000.90 | 7,000.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/22/2009 | 2,350.51 | 2,350.51 | 2,350.51 | 2,350.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/22/2009 | 193,915.52 | 193,915.52 | 193,915.52 | 193,915.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/23/2009 | 2,240.57 | 2,240.57 | 2,240.57 | 2,240.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/29/2009 | 2,014.92 | 2,014.92 | 2,014.92 | 2,014.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/30/2009 | 1,845.90 | 1,845.90 | 1,845.90 | 1,845.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/01/2009 | 1,417.25 | 1,417.25 | 1,417.25 | 1,417.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/27/2009 | 1,739.18 | 1,739.18 | 1,739.18 | 1,739.18 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 04/28/2009 | 5,366.34 | 5,366.34 | 5,366.34 | 5,366.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/08/2009 | 1,997.00 | 1,997.00 | 1,997.00 | 1,997.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/04/2009 | 1,690.86 | 1,690.86 | 1,690.86 | 1,690.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/05/2009 | 5,014.67 | 5,014.67 | 5,014.67 | 5,014.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/05/2009 | 146.54 | 146.54 | 146.54 | 146.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/07/2009 | 1,744.83 | 1,744.83 | 1,744.83 | 1,744.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/06/2009 | 1,532.08 | 1,532.08 | 1,532.08 | 1,532.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/11/2009 | 1,939.87 | 1,939.87 | 1,939.87 | 1,939.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/12/2009 | 6,382.75 | 6,382.75 | 6,382.75 | 6,382.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/13/2009 | 3,188.23 | 3,188.23 | 3,188.23 | 3,188.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/14/2009 | 2,356.37 | 2,356.37 | 2,356.37 | 2,356.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/15/2009 | 2,338.55 | 2,338.55 | 2,338.55 | 2,338.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/20/2009 | 2,323.66 | 2,323.66 | 2,323.66 | 2,323.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/18/2009 | 2,377.84 | 2,377.84 | 2,377.84 | 2,377.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/19/2009 | 7,063.10 | 7,063.10 | 7,063.10 | 7,063.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/21/2009 | 2,382.50 | 2,382.50 | 2,382.50 | 2,382.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/19/2009 | 253,092.91 | 253,092.91 | 253,092.91 | 253,092.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/21/2009 | 226,344.82 | 226,344.82 | 226,344.82 | 226,344.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/22/2009 | 2,399.02 | 2,399.02 | 2,399.02 | 2,399.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/26/2009 | 2,576.44 | 2,576.44 | 2,576.44 | 2,576.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/27/2009 | 10,216.80 | 10,216.80 | 10,216.80 | 10,216.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/28/2009 | 2,773.44 | 2,773.44 | 2,773.44 | 2,773.44 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 05/29/2009 | 2,760.39 | 2,760.39 | 2,760.39 | 2,760.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/04/2009 | 2,803.62 | 2,803.62 | 2,803.62 | 2,803.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/01/2009 | 2,592.33 | 2,592.33 | 2,592.33 | 2,592.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/03/2009 | 2,632.45 | 2,632.45 | 2,632.45 | 2,632.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/05/2009 | 2,896.40 | 2,896.40 | 2,896.40 | 2,896.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/02/2009 | 7,813.20 | 7,813.20 | 7,813.20 | 7,813.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/08/2009 | 2,761.56 | 2,761.56 | 2,761.56 | 2,761.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/09/2009 | 8,233.02 | 8,233.02 | 8,233.02 | 8,233.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/10/2009 | 2,532.57 | 2,532.57 | 2,532.57 | 2,532.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/11/2009 | 2,672.20 | 2,672.20 | 2,672.20 | 2,672.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/12/2009 | 2,605.02 | 2,605.02 | 2,605.02 | 2,605.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/19/2009 | 2,418.73 | 2,418.73 | 2,418.73 | 2,418.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/17/2009 | 2,486.34 | 2,486.34 | 2,486.34 | 2,486.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/16/2009 | 212,123.05 | 212,123.05 | 212,123.05 | 212,123.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/18/2009 | 2,755.95 | 2,755.95 | 2,755.95 | 2,755.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/15/2009 | 2,486.63 | 2,486.63 | 2,486.63 | 2,486.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/16/2009 | 7,417.48 | 7,417.48 | 7,417.48 | 7,417.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/22/2009 | 2,437.12 | 2,437.12 | 2,437.12 | 2,437.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/23/2009 | 7,044.95 | 7,044.95 | 7,044.95 | 7,044.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/24/2009 | 2,030.64 | 2,030.64 | 2,030.64 | 2,030.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/25/2009 | 2,026.43 | 2,026.43 | 2,026.43 | 2,026.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/26/2009 | 2,238.48 | 2,238.48 | 2,238.48 | 2,238.48 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 07/01/2009 | 2,339.08 | 2,339.08 | 2,339.08 | 2,339.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/30/2009 | 7,384.15 | 7,384.15 | 7,384.15 | 7,384.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/02/2009 | 5,413.41 | 5,413.41 | 5,413.41 | 5,413.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/29/2009 | 2,421.31 | 2,421.31 | 2,421.31 | 2,421.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/06/2009 | 5,193.68 | 5,193.68 | 5,193.68 | 5,193.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/07/2009 | 21,054.72 | 21,054.72 | 21,054.72 | 21,054.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/08/2009 | 5,347.30 | 5,347.30 | 5,347.30 | 5,347.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/09/2009 | 5,065.39 | 5,065.39 | 5,065.39 | 5,065.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/10/2009 | 5,011.67 | 5,011.67 | 5,011.67 | 5,011.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/16/2009 | 4,634.59 | 4,634.59 | 4,634.59 | 4,634.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/15/2009 | 4,567.14 | 4,567.14 | 4,567.14 | 4,567.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/17/2009 | 4,682.29 | 4,682.29 | 4,682.29 | 4,682.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/13/2009 | 4,991.94 | 4,991.94 | 4,991.94 | 4,991.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/14/2009 | 14,846.93 | 14,846.93 | 14,846.93 | 14,846.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/20/2009 | 4,755.91 | 4,755.91 | 4,755.91 | 4,755.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/21/2009 | 14,362.38 | 14,362.38 | 14,362.38 | 14,362.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/22/2009 | 4,824.50 | 4,824.50 | 4,824.50 | 4,824.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/23/2009 | 5,061.08 | 5,061.08 | 5,061.08 | 5,061.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/24/2009 | 4,802.58 | 4,802.58 | 4,802.58 | 4,802.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/30/2009 | 4,582.82 | 4,582.82 | 4,582.82 | 4,582.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/27/2009 | 4,497.57 | 4,497.57 | 4,497.57 | 4,497.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/29/2009 | 4,631.05 | 4,631.05 | 4,631.05 | 4,631.05 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 07/31/2009 | 4,671.74 | 4,671.74 | 4,671.74 | 4,671.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/28/2009 | 13,652.76 | 13,652.76 | 13,652.76 | 13,652.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/03/2009 | 4,639.05 | 4,639.05 | 4,639.05 | 4,639.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/04/2009 | 12,134.23 | 12,134.23 | 12,134.23 | 12,134.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/05/2009 | 2,786.12 | 2,786.12 | 2,786.12 | 2,786.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/06/2009 | 2,860.38 | 2,860.38 | 2,860.38 | 2,860.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/07/2009 | 2,813.25 | 2,813.25 | 2,813.25 | 2,813.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/13/2009 | 2,266.87 | 2,266.87 | 2,266.87 | 2,266.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/12/2009 | 2,394.85 | 2,394.85 | 2,394.85 | 2,394.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/14/2009 | 1,696.43 | 1,696.43 | 1,696.43 | 1,696.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/10/2009 | 2,743.48 | 2,743.48 | 2,743.48 | 2,743.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/11/2009 | 8,255.92 | 8,255.92 | 8,255.92 | 8,255.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/17/2009 | 1,661.93 | 1,661.93 | 1,661.93 | 1,661.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/17/2009 | 150,778.67 | 150,778.67 | 150,778.67 | 150,778.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/18/2009 | 5,066.82 | 5,066.82 | 5,066.82 | 5,066.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/19/2009 | 1,772.58 | 1,772.58 | 1,772.58 | 1,772.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/20/2009 | 1,773.82 | 1,773.82 | 1,773.82 | 1,773.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/21/2009 | 1,619.52 | 1,619.52 | 1,619.52 | 1,619.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/26/2009 | 1,669.24 | 1,669.24 | 1,669.24 | 1,669.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/25/2009 | 4,723.22 | 4,723.22 | 4,723.22 | 4,723.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/27/2009 | 1,746.75 | 1,746.75 | 1,746.75 | 1,746.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/28/2009 | 1,736.76 | 1,736.76 | 1,736.76 | 1,736.76 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 08/24/2009 | 1,588.38 | 1,588.38 | 1,588.38 | 1,588.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/31/2009 | 1,769.19 | 1,769.19 | 1,769.19 | 1,769.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/01/2009 | 5,305.10 | 5,305.10 | 5,305.10 | 5,305.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/02/2009 | 996.84 | 996.84 | 996.84 | 996.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/03/2009 | 989.00 | 989.00 | 989.00 | 989.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/04/2009 | 686.48 | 686.48 | 686.48 | 686.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/09/2009 | 2,564.93 | 2,564.93 | 2,564.93 | 2,564.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/10/2009 | 632.02 | 632.02 | 632.02 | 632.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/08/2009 | 644.17 | 644.17 | 644.17 | 644.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/10/2009 | 53,254.28 | 53,254.28 | 53,254.28 | 53,254.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/11/2009 | 630.33 | 630.33 | 630.33 | 630.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/14/2009 | 671.54 | 671.54 | 671.54 | 671.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/15/2009 | 2,146.36 | 2,146.36 | 2,146.36 | 2,146.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/16/2009 | 967.54 | 967.54 | 967.54 | 967.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/17/2009 | 979.29 | 979.29 | 979.29 | 979.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/18/2009 | 1,075.60 | 1,075.60 | 1,075.60 | 1,075.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/23/2009 | 880.04 | 880.04 | 880.04 | 880.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/22/2009 | 2,470.37 | 2,470.37 | 2,470.37 | 2,470.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/24/2009 | 1,902.00 | 1,902.00 | 1,902.00 | 1,902.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/25/2009 | 1,093.37 | 1,093.37 | 1,093.37 | 1,093.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/21/2009 | 812.86 | 812.86 | 812.86 | 812.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/28/2009 | 1,092.42 | 1,092.42 | 1,092.42 | 1,092.42 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 09/29/2009 | 3,487.90 | 3,487.90 | 3,487.90 | 3,487.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/30/2009 | 1,320.18 | 1,320.18 | 1,320.18 | 1,320.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/01/2009 | 1,153.75 | 1,153.75 | 1,153.75 | 1,153.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/02/2009 | 1,237.52 | 1,237.52 | 1,237.52 | 1,237.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/08/2009 | 1,144.10 | 1,144.10 | 1,144.10 | 1,144.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/09/2009 | 1,108.30 | 1,108.30 | 1,108.30 | 1,108.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/06/2009 | 3,502.23 | 3,502.23 | 3,502.23 | 3,502.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/05/2009 | 142,844.47 | 142,844.47 | 142,844.47 | 142,844.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/07/2009 | 3,048.61 | 3,048.61 | 3,048.61 | 3,048.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/05/2009 | 1,116.96 | 1,116.96 | 1,116.96 | 1,116.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/12/2009 | 1,107.15 | 1,107.15 | 1,107.15 | 1,107.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/13/2009 | 3,321.64 | 3,321.64 | 3,321.64 | 3,321.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/14/2009 | 1,112.53 | 1,112.53 | 1,112.53 | 1,112.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/15/2009 | 1,224.87 | 1,224.87 | 1,224.87 | 1,224.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/16/2009 | 1,291.61 | 1,291.61 | 1,291.61 | 1,291.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/20/2009 | 3,736.73 | 3,736.73 | 3,736.73 | 3,736.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/19/2009 | 1,277.30 | 1,277.30 | 1,277.30 | 1,277.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/21/2009 | 1,216.53 | 1,216.53 | 1,216.53 | 1,216.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/22/2009 | 1,192.11 | 1,192.11 | 1,192.11 | 1,192.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/23/2009 | 1,118.65 | 1,118.65 | 1,118.65 | 1,118.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/30/2009 | 1,286.95 | 1,286.95 | 1,286.95 | 1,286.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/26/2009 | 1,079.57 | 1,079.57 | 1,079.57 | 1,079.57 | 0.00 | 0.00 |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 10/26/2009 | 98,062.86 | 98,062.86 | 98,062.86 | 98,062.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/27/2009 | 3,313.40 | 3,313.40 | 3,313.40 | 3,313.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/28/2009 | 1,179.03 | 1,179.03 | 1,179.03 | 1,179.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/29/2009 | 1,206.38 | 1,206.38 | 1,206.38 | 1,206.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/02/2009 | 1,327.49 | 1,327.49 | 1,327.49 | 1,327.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/04/2009 | 1,256.63 | 1,256.63 | 1,256.63 | 1,256.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/05/2009 | 1,234.78 | 1,234.78 | 1,234.78 | 1,234.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/06/2009 | 1,050.53 | 1,050.53 | 1,050.53 | 1,050.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/03/2009 | 3,941.40 | 3,941.40 | 3,941.40 | 3,941.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/13/2009 | 930.32 | 930.32 | 930.32 | 930.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/09/2009 | 812.39 | 812.39 | 812.39 | 812.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/10/2009 | 2,475.02 | 2,475.02 | 2,475.02 | 2,475.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/10/2009 | 152,580.50 | 152,580.50 | 152,580.50 | 152,580.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/12/2009 | 892.01 | 892.01 | 892.01 | 892.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/11/2009 | 915.89 | 915.89 | 915.89 | 915.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/16/2009 | 972.09 | 972.09 | 972.09 | 972.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/17/2009 | 3,104.30 | 3,104.30 | 3,104.30 | 3,104.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/18/2009 | 980.72 | 980.72 | 980.72 | 980.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/19/2009 | 786.28 | 786.28 | 786.28 | 786.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/20/2009 | 807.01 | 807.01 | 807.01 | 807.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/27/2009 | 394.58 | 394.58 | 394.58 | 394.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/25/2009 | 129,178.12 | 129,178.12 | 129,178.12 | 129,178.12 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 11/23/2009 | 374.23 | 374.23 | 374.23 | 374.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/24/2009 | 1,156.17 | 1,156.17 | 1,156.17 | 1,156.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/25/2009 | 393.12 | 393.12 | 393.12 | 393.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/01/2009 | 1,431.80 | 1,431.80 | 1,431.80 | 1,431.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/02/2009 | 316.68 | 316.68 | 316.68 | 316.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/03/2009 | 347.72 | 347.72 | 347.72 | 347.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/04/2009 | 345.76 | 345.76 | 345.76 | 345.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/30/2009 | 848.49 | 848.49 | 848.49 | 848.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/10/2009 | 247.72 | 247.72 | 247.72 | 247.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/07/2009 | 302.72 | 302.72 | 302.72 | 302.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/08/2009 | 855.59 | 855.59 | 855.59 | 855.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/09/2009 | 218,218.18 | 218,218.18 | 218,218.18 | 218,218.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/11/2009 | 271.90 | 271.90 | 271.90 | 271.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/09/2009 | 248.29 | 248.29 | 248.29 | 248.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/14/2009 | 310.60 | 310.60 | 310.60 | 310.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/15/2009 | 1,034.80 | 1,034.80 | 1,034.80 | 1,034.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/16/2009 | 463.62 | 463.62 | 463.62 | 463.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/17/2009 | 481.42 | 481.42 | 481.42 | 481.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/18/2009 | 347.90 | 347.90 | 347.90 | 347.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/23/2009 | 405.43 | 405.43 | 405.43 | 405.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/21/2009 | 372.92 | 372.92 | 372.92 | 372.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/24/2009 | 350.80 | 350.80 | 350.80 | 350.80 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 12/22/2009 | 1,071.89 | 1,071.89 | 1,071.89 | 1,071.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/28/2009 | 371.45 | 371.45 | 371.45 | 371.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/29/2009 | 1,471.25 | 1,471.25 | 1,471.25 | 1,471.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/30/2009 | 448.17 | 448.17 | 448.17 | 448.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/31/2009 | 476.18 | 476.18 | 476.18 | 476.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/31/2009 | 338.66 | 338.66 | 338.66 | 338.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/05/2010 | 1,407.25 | 1,407.25 | 1,407.25 | 1,407.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/06/2010 | 384.42 | 384.42 | 384.42 | 384.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/08/2010 | 880.71 | 880.71 | 880.71 | 880.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/07/2010 | 523.25 | 523.25 | 523.25 | 523.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/11/2010 | 919.66 | 919.66 | 919.66 | 919.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/12/2010 | 2,593.39 | 2,593.39 | 2,593.39 | 2,593.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/13/2010 | 532.65 | 532.65 | 532.65 | 532.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/14/2010 | 620.88 | 620.88 | 620.88 | 620.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/15/2010 | 787.66 | 787.66 | 787.66 | 787.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/19/2010 | 738.65 | 738.65 | 738.65 | 738.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/20/2010 | 2,931.48 | 2,931.48 | 2,931.48 | 2,931.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/21/2010 | 722.37 | 722.37 | 722.37 | 722.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/22/2010 | 819.35 | 819.35 | 819.35 | 819.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/28/2010 | 921.05 | 921.05 | 921.05 | 921.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/29/2010 | 934.98 | 934.98 | 934.98 | 934.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/26/2010 | 2,378.63 | 2,378.63 | 2,378.63 | 2,378.63 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 01/25/2010 | 772.10 | 772.10 | 772.10 | 772.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/27/2010 | 880.77 | 880.77 | 880.77 | 880.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/01/2010 | 855.92 | 855.92 | 855.92 | 855.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/02/2010 | 2,338.53 | 2,338.53 | 2,338.53 | 2,338.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/03/2010 | 510.59 | 510.59 | 510.59 | 510.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/04/2010 | 499.18 | 499.18 | 499.18 | 499.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/05/2010 | 505.21 | 505.21 | 505.21 | 505.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/04/2010 | 119,956.33 | 119,956.33 | 119,956.33 | 119,956.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/08/2010 | 601.87 | 601.87 | 601.87 | 601.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/09/2010 | 1,816.53 | 1,816.53 | 1,816.53 | 1,816.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/10/2010 | 608.85 | 608.85 | 608.85 | 608.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/11/2010 | 616.76 | 616.76 | 616.76 | 616.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/12/2010 | 422.23 | 422.23 | 422.23 | 422.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/19/2010 | 535.41 | 535.41 | 535.41 | 535.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/16/2010 | 549.74 | 549.74 | 549.74 | 549.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/17/2010 | 2,143.26 | 2,143.26 | 2,143.26 | 2,143.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/18/2010 | 482.72 | 482.72 | 482.72 | 482.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/24/2010 | 601.33 | 601.33 | 601.33 | 601.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/25/2010 | 966.12 | 966.12 | 966.12 | 966.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/26/2010 | 1,056.04 | 1,056.04 | 1,056.04 | 1,056.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/23/2010 | 2,159.40 | 2,159.40 | 2,159.40 | 2,159.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/22/2010 | 722.39 | 722.39 | 722.39 | 722.39 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 03/01/2010 | 1,048.03 | 1,048.03 | 1,048.03 | 1,048.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/02/2010 | 3,265.84 | 3,265.84 | 3,265.84 | 3,265.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/03/2010 | 1,088.65 | 1,088.65 | 1,088.65 | 1,088.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/04/2010 | 1,098.44 | 1,098.44 | 1,098.44 | 1,098.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/05/2010 | 1,069.94 | 1,069.94 | 1,069.94 | 1,069.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/09/2010 | 3,267.15 | 3,267.15 | 3,267.15 | 3,267.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/08/2010 | 1,090.99 | 1,090.99 | 1,090.99 | 1,090.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/10/2010 | 909.59 | 909.59 | 909.59 | 909.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/11/2010 | 927.54 | 927.54 | 927.54 | 927.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/12/2010 | 886.83 | 886.83 | 886.83 | 886.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/19/2010 | 772.85 | 772.85 | 772.85 | 772.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/15/2010 | 891.52 | 891.52 | 891.52 | 891.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/16/2010 | 2,764.86 | 2,764.86 | 2,764.86 | 2,764.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/17/2010 | 1,027.71 | 1,027.71 | 1,027.71 | 1,027.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/18/2010 | 810.32 | 810.32 | 810.32 | 810.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/24/2010 | 706.31 | 706.31 | 706.31 | 706.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/25/2010 | 497.34 | 497.34 | 497.34 | 497.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/26/2010 | 537.17 | 537.17 | 537.17 | 537.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/23/2010 | 2,295.39 | 2,295.39 | 2,295.39 | 2,295.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/22/2010 | 761.10 | 761.10 | 761.10 | 761.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/29/2010 | 591.96 | 591.96 | 591.96 | 591.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/30/2010 | 1,886.46 | 1,886.46 | 1,886.46 | 1,886.46 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 03/31/2010 | 686.41 | 686.41 | 686.41 | 686.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/31/2010 | 58,634.45 | 58,634.45 | 58,634.45 | 58,634.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/01/2010 | 637.82 | 637.82 | 637.82 | 637.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/06/2010 | 2,481.55 | 2,481.55 | 2,481.55 | 2,481.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/05/2010 | 605.20 | 605.20 | 605.20 | 605.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/07/2010 | 712.21 | 712.21 | 712.21 | 712.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/08/2010 | 819.08 | 819.08 | 819.08 | 819.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/09/2010 | 802.36 | 802.36 | 802.36 | 802.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/12/2010 | 854.03 | 854.03 | 854.03 | 854.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/13/2010 | 2,671.50 | 2,671.50 | 2,671.50 | 2,671.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/14/2010 | 812.83 | 812.83 | 812.83 | 812.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/15/2010 | 821.76 | 821.76 | 821.76 | 821.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/16/2010 | 854.51 | 854.51 | 854.51 | 854.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/20/2010 | 2,956.89 | 2,956.89 | 2,956.89 | 2,956.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/21/2010 | 1,100.87 | 1,100.87 | 1,100.87 | 1,100.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/22/2010 | 1,332.46 | 1,332.46 | 1,332.46 | 1,332.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/23/2010 | 1,276.05 | 1,276.05 | 1,276.05 | 1,276.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/19/2010 | 945.04 | 945.04 | 945.04 | 945.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/26/2010 | 1,282.77 | 1,282.77 | 1,282.77 | 1,282.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/27/2010 | 3,884.39 | 3,884.39 | 3,884.39 | 3,884.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/28/2010 | 1,435.53 | 1,435.53 | 1,435.53 | 1,435.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/30/2010 | 1,328.54 | 1,328.54 | 1,328.54 | 1,328.54 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 04/29/2010 | 1,385.46 | 1,385.46 | 1,385.46 | 1,385.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/03/2010 | 1,295.24 | 1,295.24 | 1,295.24 | 1,295.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/04/2010 | 4,086.79 | 4,086.79 | 4,086.79 | 4,086.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/05/2010 | 1,516.30 | 1,516.30 | 1,516.30 | 1,516.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/06/2010 | 1,481.58 | 1,481.58 | 1,481.58 | 1,481.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/07/2010 | 1,346.09 | 1,346.09 | 1,346.09 | 1,346.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/14/2010 | 1,428.05 | 1,428.05 | 1,428.05 | 1,428.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/10/2010 | 1,447.31 | 1,447.31 | 1,447.31 | 1,447.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/11/2010 | 4,257.34 | 4,257.34 | 4,257.34 | 4,257.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/12/2010 | 1,502.89 | 1,502.89 | 1,502.89 | 1,502.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/13/2010 | 1,527.11 | 1,527.11 | 1,527.11 | 1,527.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/19/2010 | 1,684.29 | 1,684.29 | 1,684.29 | 1,684.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/20/2010 | 1,736.14 | 1,736.14 | 1,736.14 | 1,736.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/21/2010 | 1,778.90 | 1,778.90 | 1,778.90 | 1,778.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/17/2010 | 1,492.11 | 1,492.11 | 1,492.11 | 1,492.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/18/2010 | 4,550.81 | 4,550.81 | 4,550.81 | 4,550.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/24/2010 | 1,743.67 | 1,743.67 | 1,743.67 | 1,743.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/25/2010 | 5,277.77 | 5,277.77 | 5,277.77 | 5,277.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/26/2010 | 1,835.28 | 1,835.28 | 1,835.28 | 1,835.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/28/2010 | 2,126.44 | 2,126.44 | 2,126.44 | 2,126.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/27/2010 | 1,936.37 | 1,936.37 | 1,936.37 | 1,936.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/01/2010 | 2,227.71 | 2,227.71 | 2,227.71 | 2,227.71 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 06/02/2010 | 7,628.56 | 7,628.56 | 7,628.56 | 7,628.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/03/2010 | 998.27 | 998.27 | 998.27 | 998.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/04/2010 | 1,187.06 | 1,187.06 | 1,187.06 | 1,187.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/07/2010 | 1,182.53 | 1,182.53 | 1,182.53 | 1,182.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/08/2010 | 3,513.40 | 3,513.40 | 3,513.40 | 3,513.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/09/2010 | 1,119.66 | 1,119.66 | 1,119.66 | 1,119.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/09/2010 | 107,844.41 | 107,844.41 | 107,844.41 | 107,844.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/10/2010 | 1,075.53 | 1,075.53 | 1,075.53 | 1,075.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/11/2010 | 1,093.56 | 1,093.56 | 1,093.56 | 1,093.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/15/2010 | 3,327.61 | 3,327.61 | 3,327.61 | 3,327.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/16/2010 | 1,145.71 | 1,145.71 | 1,145.71 | 1,145.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/17/2010 | 1,227.56 | 1,227.56 | 1,227.56 | 1,227.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/18/2010 | 1,211.50 | 1,211.50 | 1,211.50 | 1,211.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/14/2010 | 1,130.78 | 1,130.78 | 1,130.78 | 1,130.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/21/2010 | 1,263.99 | 1,263.99 | 1,263.99 | 1,263.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/22/2010 | 3,800.08 | 3,800.08 | 3,800.08 | 3,800.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/23/2010 | 1,251.23 | 1,251.23 | 1,251.23 | 1,251.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/25/2010 | 1,558.12 | 1,558.12 | 1,558.12 | 1,558.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/24/2010 | 1,240.81 | 1,240.81 | 1,240.81 | 1,240.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/28/2010 | 1,720.74 | 1,720.74 | 1,720.74 | 1,720.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/29/2010 | 5,397.05 | 5,397.05 | 5,397.05 | 5,397.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/30/2010 | 2,257.44 | 2,257.44 | 2,257.44 | 2,257.44 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 07/01/2010 | 1,569.69 | 1,569.69 | 1,569.69 | 1,569.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/02/2010 | 1,216.48 | 1,216.48 | 1,216.48 | 1,216.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/06/2010 | 1,183.48 | 1,183.48 | 1,183.48 | 1,183.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/07/2010 | 4,756.04 | 4,756.04 | 4,756.04 | 4,756.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/08/2010 | 1,202.96 | 1,202.96 | 1,202.96 | 1,202.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/09/2010 | 1,214.82 | 1,214.82 | 1,214.82 | 1,214.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/14/2010 | 105,601.36 | 105,601.36 | 105,601.36 | 105,601.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/15/2010 | 1,315.99 | 1,315.99 | 1,315.99 | 1,315.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/16/2010 | 1,349.48 | 1,349.48 | 1,349.48 | 1,349.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/13/2010 | 3,658.71 | 3,658.71 | 3,658.71 | 3,658.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/12/2010 | 1,215.51 | 1,215.51 | 1,215.51 | 1,215.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/14/2010 | 1,232.68 | 1,232.68 | 1,232.68 | 1,232.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/19/2010 | 1,367.59 | 1,367.59 | 1,367.59 | 1,367.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/20/2010 | 4,080.29 | 4,080.29 | 4,080.29 | 4,080.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/21/2010 | 1,493.10 | 1,493.10 | 1,493.10 | 1,493.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/23/2010 | 1,463.22 | 1,463.22 | 1,463.22 | 1,463.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/22/2010 | 1,492.39 | 1,492.39 | 1,492.39 | 1,492.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/26/2010 | 1,545.71 | 1,545.71 | 1,545.71 | 1,545.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/27/2010 | 4,580.29 | 4,580.29 | 4,580.29 | 4,580.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/28/2010 | 1,631.78 | 1,631.78 | 1,631.78 | 1,631.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/29/2010 | 1,632.15 | 1,632.15 | 1,632.15 | 1,632.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/30/2010 | 1,832.68 | 1,832.68 | 1,832.68 | 1,832.68 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 08/06/2010 | 885.01 | 885.01 | 885.01 | 885.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/02/2010 | 1,802.57 | 1,802.57 | 1,802.57 | 1,802.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/03/2010 | 4,484.99 | 4,484.99 | 4,484.99 | 4,484.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/04/2010 | 863.16 | 863.16 | 863.16 | 863.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/05/2010 | 881.24 | 881.24 | 881.24 | 881.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/09/2010 | 937.45 | 937.45 | 937.45 | 937.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/10/2010 | 2,799.95 | 2,799.95 | 2,799.95 | 2,799.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/11/2010 | 1,033.24 | 1,033.24 | 1,033.24 | 1,033.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/12/2010 | 1,000.44 | 1,000.44 | 1,000.44 | 1,000.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/13/2010 | 908.32 | 908.32 | 908.32 | 908.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/16/2010 | 956.84 | 956.84 | 956.84 | 956.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/17/2010 | 2,853.84 | 2,853.84 | 2,853.84 | 2,853.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/18/2010 | 1,053.35 | 1,053.35 | 1,053.35 | 1,053.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/20/2010 | 1,100.30 | 1,100.30 | 1,100.30 | 1,100.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/19/2010 | 1,089.38 | 1,089.38 | 1,089.38 | 1,089.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/23/2010 | 1,083.45 | 1,083.45 | 1,083.45 | 1,083.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/24/2010 | 3,164.01 | 3,164.01 | 3,164.01 | 3,164.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/25/2010 | 979.17 | 979.17 | 979.17 | 979.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/26/2010 | 964.50 | 964.50 | 964.50 | 964.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/27/2010 | 1,007.20 | 1,007.20 | 1,007.20 | 1,007.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/03/2010 | 776.88 | 776.88 | 776.88 | 776.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/30/2010 | 1,072.78 | 1,072.78 | 1,072.78 | 1,072.78 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 08/31/2010 | 3,407.08 | 3,407.08 | 3,407.08 | 3,407.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/01/2010 | 1,033.90 | 1,033.90 | 1,033.90 | 1,033.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/02/2010 | 681.51 | 681.51 | 681.51 | 681.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/09/2010 | 689.82 | 689.82 | 689.82 | 689.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/10/2010 | 685.88 | 685.88 | 685.88 | 685.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/10/2010 | 157,372.65 | 157,372.65 | 157,372.65 | 157,372.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/07/2010 | 716.53 | 716.53 | 716.53 | 716.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/08/2010 | 2,837.84 | 2,837.84 | 2,837.84 | 2,837.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/13/2010 | 556.49 | 556.49 | 556.49 | 556.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/14/2010 | 1,713.63 | 1,713.63 | 1,713.63 | 1,713.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/15/2010 | 809.44 | 809.44 | 809.44 | 809.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/17/2010 | 979.06 | 979.06 | 979.06 | 979.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/16/2010 | 871.86 | 871.86 | 871.86 | 871.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/20/2010 | 964.43 | 964.43 | 964.43 | 964.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/21/2010 | 2,896.31 | 2,896.31 | 2,896.31 | 2,896.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/22/2010 | 1,032.33 | 1,032.33 | 1,032.33 | 1,032.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/23/2010 | 1,146.85 | 1,146.85 | 1,146.85 | 1,146.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/24/2010 | 1,197.18 | 1,197.18 | 1,197.18 | 1,197.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/01/2010 | 1,444.35 | 1,444.35 | 1,444.35 | 1,444.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/30/2010 | 71,155.63 | 71,155.63 | 71,155.63 | 71,155.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/27/2010 | 1,421.10 | 1,421.10 | 1,421.10 | 1,421.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/28/2010 | 3,810.99 | 3,810.99 | 3,810.99 | 3,810.99 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 09/29/2010 | 1,380.77 | 1,380.77 | 1,380.77 | 1,380.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/30/2010 | 1,381.87 | 1,381.87 | 1,381.87 | 1,381.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/05/2010 | 2,688.00 | 2,688.00 | 2,688.00 | 2,688.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/06/2010 | 952.00 | 952.00 | 952.00 | 952.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/07/2010 | 926.50 | 926.50 | 926.50 | 926.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/08/2010 | 1,031.68 | 1,031.68 | 1,031.68 | 1,031.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/04/2010 | 1,058.01 | 1,058.01 | 1,058.01 | 1,058.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/15/2010 | 843.24 | 843.24 | 843.24 | 843.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/11/2010 | 1,022.13 | 1,022.13 | 1,022.13 | 1,022.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/12/2010 | 2,919.18 | 2,919.18 | 2,919.18 | 2,919.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/14/2010 | 901.24 | 901.24 | 901.24 | 901.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/13/2010 | 987.45 | 987.45 | 987.45 | 987.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/18/2010 | 879.50 | 879.50 | 879.50 | 879.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/19/2010 | 2,663.02 | 2,663.02 | 2,663.02 | 2,663.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/20/2010 | 942.00 | 942.00 | 942.00 | 942.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/21/2010 | 1,014.38 | 1,014.38 | 1,014.38 | 1,014.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/22/2010 | 1,130.18 | 1,130.18 | 1,130.18 | 1,130.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/28/2010 | 194,148.39 | 194,148.39 | 194,148.39 | 194,148.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/28/2010 | 1,171.56 | 1,171.56 | 1,171.56 | 1,171.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/29/2010 | 1,013.10 | 1,013.10 | 1,013.10 | 1,013.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/25/2010 | 1,166.86 | 1,166.86 | 1,166.86 | 1,166.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/26/2010 | 3,516.98 | 3,516.98 | 3,516.98 | 3,516.98 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 10/27/2010 | 1,073.03 | 1,073.03 | 1,073.03 | 1,073.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/01/2010 | 1,205.37 | 1,205.37 | 1,205.37 | 1,205.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/02/2010 | 3,415.31 | 3,415.31 | 3,415.31 | 3,415.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/03/2010 | 1,029.02 | 1,029.02 | 1,029.02 | 1,029.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/04/2010 | 1,042.20 | 1,042.20 | 1,042.20 | 1,042.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/05/2010 | 1,060.39 | 1,060.39 | 1,060.39 | 1,060.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/11/2010 | 1,097.92 | 1,097.92 | 1,097.92 | 1,097.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/08/2010 | 1,081.04 | 1,081.04 | 1,081.04 | 1,081.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/10/2010 | 1,057.45 | 1,057.45 | 1,057.45 | 1,057.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/12/2010 | 1,066.82 | 1,066.82 | 1,066.82 | 1,066.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/09/2010 | 3,427.31 | 3,427.31 | 3,427.31 | 3,427.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/15/2010 | 1,113.95 | 1,113.95 | 1,113.95 | 1,113.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/16/2010 | 3,328.32 | 3,328.32 | 3,328.32 | 3,328.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/17/2010 | 1,186.33 | 1,186.33 | 1,186.33 | 1,186.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/18/2010 | 1,160.60 | 1,160.60 | 1,160.60 | 1,160.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/19/2010 | 1,161.86 | 1,161.86 | 1,161.86 | 1,161.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/19/2010 | 280,824.93 | 280,824.93 | 280,824.93 | 280,824.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/23/2010 | 3,587.72 | 3,587.72 | 3,587.72 | 3,587.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/24/2010 | 1,217.15 | 1,217.15 | 1,217.15 | 1,217.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/22/2010 | 1,159.29 | 1,159.29 | 1,159.29 | 1,159.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/26/2010 | 1,211.96 | 1,211.96 | 1,211.96 | 1,211.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/29/2010 | 2,511.22 | 2,511.22 | 2,511.22 | 2,511.22 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 11/30/2010 | 3,959.13 | 3,959.13 | 3,959.13 | 3,959.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/01/2010 | 1,366.70 | 1,366.70 | 1,366.70 | 1,366.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/02/2010 | 1,388.93 | 1,388.93 | 1,388.93 | 1,388.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/03/2010 | 1,209.29 | 1,209.29 | 1,209.29 | 1,209.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/09/2010 | 1,637.21 | 1,637.21 | 1,637.21 | 1,637.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/06/2010 | 1,143.30 | 1,143.30 | 1,143.30 | 1,143.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/08/2010 | 1,149.50 | 1,149.50 | 1,149.50 | 1,149.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/10/2010 | 1,436.40 | 1,436.40 | 1,436.40 | 1,436.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/07/2010 | 3,438.64 | 3,438.64 | 3,438.64 | 3,438.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/13/2010 | 1,444.69 | 1,444.69 | 1,444.69 | 1,444.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/14/2010 | 4,130.52 | 4,130.52 | 4,130.52 | 4,130.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/15/2010 | 1,574.50 | 1,574.50 | 1,574.50 | 1,574.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/16/2010 | 1,222.38 | 1,222.38 | 1,222.38 | 1,222.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/17/2010 | 1,172.74 | 1,172.74 | 1,172.74 | 1,172.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/23/2010 | 1,063.97 | 1,063.97 | 1,063.97 | 1,063.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/22/2010 | 1,139.49 | 1,139.49 | 1,139.49 | 1,139.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/20/2010 | 1,175.67 | 1,175.67 | 1,175.67 | 1,175.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/21/2010 | 3,474.38 | 3,474.38 | 3,474.38 | 3,474.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/28/2010 | 3,876.30 | 3,876.30 | 3,876.30 | 3,876.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/29/2010 | 915.98 | 915.98 | 915.98 | 915.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/30/2010 | 1,194.07 | 1,194.07 | 1,194.07 | 1,194.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/31/2010 | 1,187.57 | 1,187.57 | 1,187.57 | 1,187.57 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 12/31/2010 | 940.86 | 940.86 | 940.86 | 940.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/27/2010 | 958.90 | 958.90 | 958.90 | 958.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/06/2011 | 244,308.10 | 244,308.10 | 244,308.10 | 244,308.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/04/2011 | 2,843.97 | 2,843.97 | 2,843.97 | 2,843.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/06/2011 | 1,063.22 | 1,063.22 | 1,063.22 | 1,063.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/07/2011 | 1,333.15 | 1,333.15 | 1,333.15 | 1,333.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/05/2011 | 979.80 | 979.80 | 979.80 | 979.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/10/2011 | 1,307.24 | 1,307.24 | 1,307.24 | 1,307.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/11/2011 | 3,933.21 | 3,933.21 | 3,933.21 | 3,933.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/12/2011 | 1,295.91 | 1,295.91 | 1,295.91 | 1,295.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/13/2011 | 1,282.71 | 1,282.71 | 1,282.71 | 1,282.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/14/2011 | 1,302.16 | 1,302.16 | 1,302.16 | 1,302.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/18/2011 | 1,131.57 | 1,131.57 | 1,131.57 | 1,131.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/19/2011 | 4,595.73 | 4,595.73 | 4,595.73 | 4,595.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/20/2011 | 1,370.35 | 1,370.35 | 1,370.35 | 1,370.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/21/2011 | 1,499.18 | 1,499.18 | 1,499.18 | 1,499.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/24/2011 | 1,467.38 | 1,467.38 | 1,467.38 | 1,467.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/25/2011 | 4,380.73 | 4,380.73 | 4,380.73 | 4,380.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/26/2011 | 1,452.86 | 1,452.86 | 1,452.86 | 1,452.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/27/2011 | 1,519.36 | 1,519.36 | 1,519.36 | 1,519.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/28/2011 | 1,367.26 | 1,367.26 | 1,367.26 | 1,367.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/04/2011 | 1,614.73 | 1,614.73 | 1,614.73 | 1,614.73 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 01/31/2011 | 1,320.98 | 1,320.98 | 1,320.98 | 1,320.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/01/2011 | 4,181.77 | 4,181.77 | 4,181.77 | 4,181.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/03/2011 | 1,540.78 | 1,540.78 | 1,540.78 | 1,540.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/02/2011 | 1,539.66 | 1,539.66 | 1,539.66 | 1,539.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/07/2011 | 1,500.75 | 1,500.75 | 1,500.75 | 1,500.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/08/2011 | 4,529.76 | 4,529.76 | 4,529.76 | 4,529.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/09/2011 | 1,586.00 | 1,586.00 | 1,586.00 | 1,586.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/09/2011 | 249,099.41 | 249,099.41 | 249,099.41 | 249,099.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/10/2011 | 1,494.67 | 1,494.67 | 1,494.67 | 1,494.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/11/2011 | 1,662.43 | 1,662.43 | 1,662.43 | 1,662.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/17/2011 | 1,662.86 | 1,662.86 | 1,662.86 | 1,662.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/16/2011 | 1,977.68 | 1,977.68 | 1,977.68 | 1,977.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/18/2011 | 1,485.22 | 1,485.22 | 1,485.22 | 1,485.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/14/2011 | 1,756.60 | 1,756.60 | 1,756.60 | 1,756.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/15/2011 | 5,298.85 | 5,298.85 | 5,298.85 | 5,298.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/22/2011 | 1,614.95 | 1,614.95 | 1,614.95 | 1,614.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/23/2011 | 6,381.58 | 6,381.58 | 6,381.58 | 6,381.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/24/2011 | 1,529.68 | 1,529.68 | 1,529.68 | 1,529.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/25/2011 | 1,448.41 | 1,448.41 | 1,448.41 | 1,448.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/03/2011 | 278,173.61 | 278,173.61 | 278,173.61 | 278,173.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/28/2011 | 1,599.34 | 1,599.34 | 1,599.34 | 1,599.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/01/2011 | 5,202.47 | 5,202.47 | 5,202.47 | 5,202.47 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 03/03/2011 | 1,732.32 | 1,732.32 | 1,732.32 | 1,732.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/04/2011 | 1,716.37 | 1,716.37 | 1,716.37 | 1,716.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/04/2011 | 228,119.76 | 228,119.76 | 228,119.76 | 228,119.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/02/2011 | 1,716.00 | 1,716.00 | 1,716.00 | 1,716.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/07/2011 | 1,784.38 | 1,784.38 | 1,784.38 | 1,784.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/08/2011 | 5,086.34 | 5,086.34 | 5,086.34 | 5,086.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/09/2011 | 1,671.21 | 1,671.21 | 1,671.21 | 1,671.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/10/2011 | 1,576.38 | 1,576.38 | 1,576.38 | 1,576.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/11/2011 | 1,483.32 | 1,483.32 | 1,483.32 | 1,483.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/15/2011 | 4,423.27 | 4,423.27 | 4,423.27 | 4,423.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/16/2011 | 1,579.61 | 1,579.61 | 1,579.61 | 1,579.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/14/2011 | 1,477.68 | 1,477.68 | 1,477.68 | 1,477.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/17/2011 | 1,642.82 | 1,642.82 | 1,642.82 | 1,642.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/18/2011 | 1,630.77 | 1,630.77 | 1,630.77 | 1,630.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/21/2011 | 1,690.01 | 1,690.01 | 1,690.01 | 1,690.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/22/2011 | 5,302.98 | 5,302.98 | 5,302.98 | 5,302.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/23/2011 | 1,999.36 | 1,999.36 | 1,999.36 | 1,999.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/24/2011 | 1,944.83 | 1,944.83 | 1,944.83 | 1,944.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/25/2011 | 2,025.25 | 2,025.25 | 2,025.25 | 2,025.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/30/2011 | 2,059.15 | 2,059.15 | 2,059.15 | 2,059.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/29/2011 | 6,149.50 | 6,149.50 | 6,149.50 | 6,149.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/31/2011 | 1,977.25 | 1,977.25 | 1,977.25 | 1,977.25 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 04/01/2011 | 1,799.64 | 1,799.64 | 1,799.64 | 1,799.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/28/2011 | 2,041.58 | 2,041.58 | 2,041.58 | 2,041.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/04/2011 | 2,142.15 | 2,142.15 | 2,142.15 | 2,142.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/05/2011 | 6,277.86 | 6,277.86 | 6,277.86 | 6,277.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/06/2011 | 2,101.62 | 2,101.62 | 2,101.62 | 2,101.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/07/2011 | 2,249.95 | 2,249.95 | 2,249.95 | 2,249.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/08/2011 | 1,934.79 | 1,934.79 | 1,934.79 | 1,934.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/15/2011 | 1,722.29 | 1,722.29 | 1,722.29 | 1,722.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/13/2011 | 2,095.39 | 2,095.39 | 2,095.39 | 2,095.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/12/2011 | 5,937.86 | 5,937.86 | 5,937.86 | 5,937.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/14/2011 | 2,125.47 | 2,125.47 | 2,125.47 | 2,125.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/11/2011 | 2,000.79 | 2,000.79 | 2,000.79 | 2,000.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/18/2011 | 1,870.97 | 1,870.97 | 1,870.97 | 1,870.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/19/2011 | 5,515.06 | 5,515.06 | 5,515.06 | 5,515.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/20/2011 | 1,639.06 | 1,639.06 | 1,639.06 | 1,639.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/21/2011 | 1,629.50 | 1,629.50 | 1,629.50 | 1,629.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/28/2011 | 1,727.07 | 1,727.07 | 1,727.07 | 1,727.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/25/2011 | 1,674.58 | 1,674.58 | 1,674.58 | 1,674.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/27/2011 | 1,733.02 | 1,733.02 | 1,733.02 | 1,733.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/29/2011 | 1,747.32 | 1,747.32 | 1,747.32 | 1,747.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/26/2011 | 6,728.24 | 6,728.24 | 6,728.24 | 6,728.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/02/2011 | 2,194.12 | 2,194.12 | 2,194.12 | 2,194.12 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 05/03/2011 | 6,262.48 | 6,262.48 | 6,262.48 | 6,262.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/04/2011 | 1,868.49 | 1,868.49 | 1,868.49 | 1,868.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/04/2011 | 160,987.16 | 160,987.16 | 160,987.16 | 160,987.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/05/2011 | 1,870.08 | 1,870.08 | 1,870.08 | 1,870.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/06/2011 | 1,828.69 | 1,828.69 | 1,828.69 | 1,828.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/12/2011 | 1,703.43 | 1,703.43 | 1,703.43 | 1,703.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/13/2011 | 1,644.76 | 1,644.76 | 1,644.76 | 1,644.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/09/2011 | 1,797.05 | 1,797.05 | 1,797.05 | 1,797.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/11/2011 | 1,732.54 | 1,732.54 | 1,732.54 | 1,732.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/10/2011 | 5,319.74 | 5,319.74 | 5,319.74 | 5,319.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/16/2011 | 1,684.37 | 1,684.37 | 1,684.37 | 1,684.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/17/2011 | 5,001.14 | 5,001.14 | 5,001.14 | 5,001.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/18/2011 | 1,655.60 | 1,655.60 | 1,655.60 | 1,655.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/19/2011 | 1,541.63 | 1,541.63 | 1,541.63 | 1,541.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/20/2011 | 1,463.83 | 1,463.83 | 1,463.83 | 1,463.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/25/2011 | 1,437.06 | 1,437.06 | 1,437.06 | 1,437.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/24/2011 | 4,375.09 | 4,375.09 | 4,375.09 | 4,375.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/26/2011 | 1,512.18 | 1,512.18 | 1,512.18 | 1,512.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/27/2011 | 1,547.74 | 1,547.74 | 1,547.74 | 1,547.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/23/2011 | 1,455.69 | 1,455.69 | 1,455.69 | 1,455.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/31/2011 | 1,492.15 | 1,492.15 | 1,492.15 | 1,492.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/01/2011 | 5,915.96 | 5,915.96 | 5,915.96 | 5,915.96 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 06/02/2011 | 1,510.91 | 1,510.91 | 1,510.91 | 1,510.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/03/2011 | 1,651.71 | 1,651.71 | 1,651.71 | 1,651.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/09/2011 | 1,556.36 | 1,556.36 | 1,556.36 | 1,556.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/10/2011 | 1,571.53 | 1,571.53 | 1,571.53 | 1,571.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/07/2011 | 4,412.71 | 4,412.71 | 4,412.71 | 4,412.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/08/2011 | 165,343.44 | 165,343.44 | 165,343.44 | 165,343.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/08/2011 | 1,464.29 | 1,464.29 | 1,464.29 | 1,464.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/06/2011 | 1,465.49 | 1,465.49 | 1,465.49 | 1,465.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/13/2011 | 1,572.74 | 1,572.74 | 1,572.74 | 1,572.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/14/2011 | 4,619.11 | 4,619.11 | 4,619.11 | 4,619.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/15/2011 | 1,513.97 | 1,513.97 | 1,513.97 | 1,513.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/16/2011 | 1,558.53 | 1,558.53 | 1,558.53 | 1,558.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/17/2011 | 1,661.95 | 1,661.95 | 1,661.95 | 1,661.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/22/2011 | 1,478.95 | 1,478.95 | 1,478.95 | 1,478.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/21/2011 | 4,750.22 | 4,750.22 | 4,750.22 | 4,750.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/23/2011 | 1,482.07 | 1,482.07 | 1,482.07 | 1,482.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/24/2011 | 1,452.66 | 1,452.66 | 1,452.66 | 1,452.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/20/2011 | 1,638.95 | 1,638.95 | 1,638.95 | 1,638.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/27/2011 | 1,392.50 | 1,392.50 | 1,392.50 | 1,392.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/28/2011 | 4,221.17 | 4,221.17 | 4,221.17 | 4,221.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/29/2011 | 1,462.01 | 1,462.01 | 1,462.01 | 1,462.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/30/2011 | 1,431.75 | 1,431.75 | 1,431.75 | 1,431.75 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 07/01/2011 | 1,353.83 | 1,353.83 | 1,353.83 | 1,353.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/07/2011 | 1,367.83 | 1,367.83 | 1,367.83 | 1,367.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/05/2011 | 1,501.68 | 1,501.68 | 1,501.68 | 1,501.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/08/2011 | 1,263.20 | 1,263.20 | 1,263.20 | 1,263.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/06/2011 | 5,957.54 | 5,957.54 | 5,957.54 | 5,957.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/11/2011 | 1,254.21 | 1,254.21 | 1,254.21 | 1,254.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/11/2011 | 116,333.14 | 116,333.14 | 116,333.14 | 116,333.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/12/2011 | 3,755.63 | 3,755.63 | 3,755.63 | 3,755.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/13/2011 | 1,479.57 | 1,479.57 | 1,479.57 | 1,479.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/14/2011 | 1,402.20 | 1,402.20 | 1,402.20 | 1,402.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/15/2011 | 1,137.98 | 1,137.98 | 1,137.98 | 1,137.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/19/2011 | 3,595.59 | 3,595.59 | 3,595.59 | 3,595.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/18/2011 | 1,189.40 | 1,189.40 | 1,189.40 | 1,189.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/20/2011 | 1,019.67 | 1,019.67 | 1,019.67 | 1,019.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/21/2011 | 969.00 | 969.00 | 969.00 | 969.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/22/2011 | 1,012.97 | 1,012.97 | 1,012.97 | 1,012.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/29/2011 | 1,167.68 | 1,167.68 | 1,167.68 | 1,167.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/25/2011 | 1,747.36 | 1,747.36 | 1,747.36 | 1,747.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/25/2011 | 216,915.82 | 216,915.82 | 216,915.82 | 216,915.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/26/2011 | 2,952.64 | 2,952.64 | 2,952.64 | 2,952.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/27/2011 | 1,039.41 | 1,039.41 | 1,039.41 | 1,039.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/28/2011 | 993.42 | 993.42 | 993.42 | 993.42 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 08/03/2011 | 1,257.55 | 1,257.55 | 1,257.55 | 1,257.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/04/2011 | 1,582.15 | 1,582.15 | 1,582.15 | 1,582.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/05/2011 | 1,113.17 | 1,113.17 | 1,113.17 | 1,113.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/01/2011 | 1,549.92 | 1,549.92 | 1,549.92 | 1,549.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/02/2011 | 4,256.66 | 4,256.66 | 4,256.66 | 4,256.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/08/2011 | 1,027.90 | 1,027.90 | 1,027.90 | 1,027.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/09/2011 | 3,094.51 | 3,094.51 | 3,094.51 | 3,094.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/10/2011 | 942.18 | 942.18 | 942.18 | 942.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/12/2011 | 934.29 | 934.29 | 934.29 | 934.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/11/2011 | 1,012.87 | 1,012.87 | 1,012.87 | 1,012.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/15/2011 | 960.44 | 960.44 | 960.44 | 960.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/16/2011 | 2,858.30 | 2,858.30 | 2,858.30 | 2,858.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/17/2011 | 1,141.84 | 1,141.84 | 1,141.84 | 1,141.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/18/2011 | 962.48 | 962.48 | 962.48 | 962.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/19/2011 | 1,064.01 | 1,064.01 | 1,064.01 | 1,064.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/22/2011 | 1,002.73 | 1,002.73 | 1,002.73 | 1,002.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/23/2011 | 3,073.10 | 3,073.10 | 3,073.10 | 3,073.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/24/2011 | 1,110.12 | 1,110.12 | 1,110.12 | 1,110.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/25/2011 | 1,152.85 | 1,152.85 | 1,152.85 | 1,152.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/26/2011 | 1,759.62 | 1,759.62 | 1,759.62 | 1,759.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/30/2011 | 5,303.46 | 5,303.46 | 5,303.46 | 5,303.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/31/2011 | 1,692.80 | 1,692.80 | 1,692.80 | 1,692.80 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 09/01/2011 | 915.80 | 915.80 | 915.80 | 915.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/02/2011 | 1,047.68 | 1,047.68 | 1,047.68 | 1,047.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/29/2011 | 1,787.89 | 1,787.89 | 1,787.89 | 1,787.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/06/2011 | 1,009.60 | 1,009.60 | 1,009.60 | 1,009.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/07/2011 | 4,084.01 | 4,084.01 | 4,084.01 | 4,084.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/08/2011 | 1,057.93 | 1,057.93 | 1,057.93 | 1,057.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/09/2011 | 1,086.37 | 1,086.37 | 1,086.37 | 1,086.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/13/2011 | 3,106.28 | 3,106.28 | 3,106.28 | 3,106.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/12/2011 | 1,059.00 | 1,059.00 | 1,059.00 | 1,059.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/14/2011 | 981.96 | 981.96 | 981.96 | 981.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/15/2011 | 923.93 | 923.93 | 923.93 | 923.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/16/2011 | 1,043.08 | 1,043.08 | 1,043.08 | 1,043.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/19/2011 | 1,075.04 | 1,075.04 | 1,075.04 | 1,075.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/20/2011 | 3,223.30 | 3,223.30 | 3,223.30 | 3,223.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/21/2011 | 1,175.59 | 1,175.59 | 1,175.59 | 1,175.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/22/2011 | 960.03 | 960.03 | 960.03 | 960.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/23/2011 | 747.60 | 747.60 | 747.60 | 747.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/28/2011 | 760.65 | 760.65 | 760.65 | 760.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/29/2011 | 783.29 | 783.29 | 783.29 | 783.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/29/2011 | 114,392.77 | 114,392.77 | 114,392.77 | 114,392.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/30/2011 | 1,082.10 | 1,082.10 | 1,082.10 | 1,082.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/27/2011 | 2,057.40 | 2,057.40 | 2,057.40 | 2,057.40 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 09/26/2011 | 687.96 | 687.96 | 687.96 | 687.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/27/2011 | 98,141.77 | 98,141.77 | 98,141.77 | 98,141.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/07/2011 | 896.89 | 896.89 | 896.89 | 896.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/03/2011 | 738.65 | 738.65 | 738.65 | 738.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/04/2011 | 2,287.65 | 2,287.65 | 2,287.65 | 2,287.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/06/2011 | 876.39 | 876.39 | 876.39 | 876.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/05/2011 | 810.77 | 810.77 | 810.77 | 810.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/09/2011 | 869.17 | 869.17 | 869.17 | 869.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/11/2011 | 2,607.55 | 2,607.55 | 2,607.55 | 2,607.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/12/2011 | 858.58 | 858.58 | 858.58 | 858.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/13/2011 | 857.66 | 857.66 | 857.66 | 857.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/14/2011 | 769.60 | 769.60 | 769.60 | 769.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/20/2011 | 747.41 | 747.41 | 747.41 | 747.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/17/2011 | 731.27 | 731.27 | 731.27 | 731.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/18/2011 | 2,363.43 | 2,363.43 | 2,363.43 | 2,363.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/21/2011 | 851.02 | 851.02 | 851.02 | 851.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/19/2011 | 831.83 | 831.83 | 831.83 | 831.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/24/2011 | 851.62 | 851.62 | 851.62 | 851.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/25/2011 | 2,549.82 | 2,549.82 | 2,549.82 | 2,549.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/26/2011 | 868.21 | 868.21 | 868.21 | 868.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/27/2011 | 793.50 | 793.50 | 793.50 | 793.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/28/2011 | 1,139.36 | 1,139.36 | 1,139.36 | 1,139.36 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 11/04/2011 | 886.48 | 886.48 | 886.48 | 886.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/31/2011 | 1,261.18 | 1,261.18 | 1,261.18 | 1,261.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/01/2011 | 3,267.35 | 3,267.35 | 3,267.35 | 3,267.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/03/2011 | 923.17 | 923.17 | 923.17 | 923.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/02/2011 | 913.49 | 913.49 | 913.49 | 913.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/07/2011 | 862.83 | 862.83 | 862.83 | 862.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/08/2011 | 2,540.08 | 2,540.08 | 2,540.08 | 2,540.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/09/2011 | 1,166.83 | 1,166.83 | 1,166.83 | 1,166.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/10/2011 | 717.76 | 717.76 | 717.76 | 717.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/11/2011 | 750.33 | 750.33 | 750.33 | 750.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/18/2011 | 909.92 | 909.92 | 909.92 | 909.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/17/2011 | 916.51 | 916.51 | 916.51 | 916.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/14/2011 | 750.33 | 750.33 | 750.33 | 750.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/15/2011 | 2,308.97 | 2,308.97 | 2,308.97 | 2,308.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/16/2011 | 919.26 | 919.26 | 919.26 | 919.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/22/2011 | 2,800.70 | 2,800.70 | 2,800.70 | 2,800.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/23/2011 | 872.18 | 872.18 | 872.18 | 872.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/25/2011 | 864.32 | 864.32 | 864.32 | 864.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/21/2011 | 948.14 | 948.14 | 948.14 | 948.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/28/2011 | 1,757.87 | 1,757.87 | 1,757.87 | 1,757.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/29/2011 | 2,701.96 | 2,701.96 | 2,701.96 | 2,701.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/30/2011 | 1,247.04 | 1,247.04 | 1,247.04 | 1,247.04 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 12/02/2011 | 1,053.37 | 1,053.37 | 1,053.37 | 1,053.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/01/2011 | 969.21 | 969.21 | 969.21 | 969.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/05/2011 | 1,003.24 | 1,003.24 | 1,003.24 | 1,003.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/06/2011 | 2,983.89 | 2,983.89 | 2,983.89 | 2,983.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/07/2011 | 1,073.50 | 1,073.50 | 1,073.50 | 1,073.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/08/2011 | 1,058.40 | 1,058.40 | 1,058.40 | 1,058.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/08/2011 | 193,661.43 | 193,661.43 | 193,661.43 | 193,661.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/09/2011 | 1,086.49 | 1,086.49 | 1,086.49 | 1,086.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/15/2011 | 223,593.78 | 223,593.78 | 223,593.78 | 223,593.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/15/2011 | 642.26 | 642.26 | 642.26 | 642.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/16/2011 | 655.80 | 655.80 | 655.80 | 655.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/12/2011 | 690.99 | 690.99 | 690.99 | 690.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/13/2011 | 2,055.05 | 2,055.05 | 2,055.05 | 2,055.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/14/2011 | 720.75 | 720.75 | 720.75 | 720.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/19/2011 | 676.87 | 676.87 | 676.87 | 676.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/20/2011 | 2,011.72 | 2,011.72 | 2,011.72 | 2,011.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/21/2011 | 1,094.23 | 1,094.23 | 1,094.23 | 1,094.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/22/2011 | 1,109.70 | 1,109.70 | 1,109.70 | 1,109.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/23/2011 | 284.73 | 284.73 | 284.73 | 284.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/30/2011 | 318.08 | 318.08 | 318.08 | 318.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/27/2011 | 281.04 | 281.04 | 281.04 | 281.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/29/2011 | 329.04 | 329.04 | 329.04 | 329.04 | 0.00 | 0.00 |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 12/30/2011 | 217.69 | 217.69 | 217.69 | 217.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/28/2011 | 1,178.79 | 1,178.79 | 1,178.79 | 1,178.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/04/2012 | 932.28 | 932.28 | 932.28 | 932.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/05/2012 | 294.33 | 294.33 | 294.33 | 294.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/06/2012 | 287.47 | 287.47 | 287.47 | 287.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/13/2012 | 228.12 | 228.12 | 228.12 | 228.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/09/2012 | 376.57 | 376.57 | 376.57 | 376.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/10/2012 | 990.10 | 990.10 | 990.10 | 990.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/11/2012 | 255.75 | 255.75 | 255.75 | 255.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/12/2012 | 287.36 | 287.36 | 287.36 | 287.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/19/2012 | 368.16 | 368.16 | 368.16 | 368.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/20/2012 | 420.07 | 420.07 | 420.07 | 420.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/17/2012 | 308.66 | 308.66 | 308.66 | 308.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/18/2012 | 1,151.54 | 1,151.54 | 1,151.54 | 1,151.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/23/2012 | 370.07 | 370.07 | 370.07 | 370.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/24/2012 | 1,212.27 | 1,212.27 | 1,212.27 | 1,212.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/25/2012 | 563.03 | 563.03 | 563.03 | 563.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/26/2012 | 436.68 | 436.68 | 436.68 | 436.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/27/2012 | 499.31 | 499.31 | 499.31 | 499.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/31/2012 | 1,595.27 | 1,595.27 | 1,595.27 | 1,595.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/30/2012 | 501.33 | 501.33 | 501.33 | 501.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/01/2012 | 366.27 | 366.27 | 366.27 | 366.27 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 02/02/2012 | 295.42 | 295.42 | 295.42 | 295.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/03/2012 | 365.52 | 365.52 | 365.52 | 365.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/06/2012 | 374.60 | 374.60 | 374.60 | 374.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/07/2012 | 1,001.01 | 1,001.01 | 1,001.01 | 1,001.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/08/2012 | 294.32 | 294.32 | 294.32 | 294.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/09/2012 | 377.95 | 377.95 | 377.95 | 377.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/10/2012 | 481.90 | 481.90 | 481.90 | 481.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/13/2012 | 640.56 | 640.56 | 640.56 | 640.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/14/2012 | 1,622.43 | 1,622.43 | 1,622.43 | 1,622.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/15/2012 | 647.70 | 647.70 | 647.70 | 647.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/15/2012 | 252,205.65 | 252,205.65 | 252,205.65 | 252,205.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/16/2012 | 459.54 | 459.54 | 459.54 | 459.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/17/2012 | 248.66 | 248.66 | 248.66 | 248.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/21/2012 | 469.72 | 469.72 | 469.72 | 469.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/22/2012 | 1,366.50 | 1,366.50 | 1,366.50 | 1,366.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/23/2012 | 270.29 | 270.29 | 270.29 | 270.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/24/2012 | 265.03 | 265.03 | 265.03 | 265.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/28/2012 | 1,345.09 | 1,345.09 | 1,345.09 | 1,345.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/27/2012 | 348.13 | 348.13 | 348.13 | 348.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/29/2012 | 801.15 | 801.15 | 801.15 | 801.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/01/2012 | 470.81 | 470.81 | 470.81 | 470.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/02/2012 | 471.57 | 471.57 | 471.57 | 471.57 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 03/05/2012 | 417.36 | 417.36 | 417.36 | 417.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/06/2012 | 1,340.76 | 1,340.76 | 1,340.76 | 1,340.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/07/2012 | 755.35 | 755.35 | 755.35 | 755.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/08/2012 | 429.21 | 429.21 | 429.21 | 429.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/09/2012 | 450.91 | 450.91 | 450.91 | 450.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/15/2012 | 547.39 | 547.39 | 547.39 | 547.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/16/2012 | 620.03 | 620.03 | 620.03 | 620.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/13/2012 | 1,343.20 | 1,343.20 | 1,343.20 | 1,343.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/12/2012 | 433.56 | 433.56 | 433.56 | 433.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/14/2012 | 472.15 | 472.15 | 472.15 | 472.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/19/2012 | 701.24 | 701.24 | 701.24 | 701.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/20/2012 | 2,089.49 | 2,089.49 | 2,089.49 | 2,089.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/21/2012 | 471.00 | 471.00 | 471.00 | 471.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/22/2012 | 494.70 | 494.70 | 494.70 | 494.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/23/2012 | 509.40 | 509.40 | 509.40 | 509.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/27/2012 | 1,564.43 | 1,564.43 | 1,564.43 | 1,564.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/26/2012 | 588.36 | 588.36 | 588.36 | 588.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/28/2012 | 540.90 | 540.90 | 540.90 | 540.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/29/2012 | 573.19 | 573.19 | 573.19 | 573.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/30/2012 | 657.82 | 657.82 | 657.82 | 657.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/05/2012 | 190,523.47 | 190,523.47 | 190,523.47 | 190,523.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/02/2012 | 1,725.74 | 1,725.74 | 1,725.74 | 1,725.74 | 0.00 | 0.00 |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 04/03/2012 | 4,251.70 | 4,251.70 | 4,251.70 | 4,251.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/04/2012 | 937.46 | 937.46 | 937.46 | 937.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/05/2012 | 937.53 | 937.53 | 937.53 | 937.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/11/2012 | 870.15 | 870.15 | 870.15 | 870.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/12/2012 | 910.11 | 910.11 | 910.11 | 910.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/13/2012 | 1,212.31 | 1,212.31 | 1,212.31 | 1,212.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/10/2012 | 3,595.37 | 3,595.37 | 3,595.37 | 3,595.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/09/2012 | 870.37 | 870.37 | 870.37 | 870.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/16/2012 | 1,198.68 | 1,198.68 | 1,198.68 | 1,198.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/17/2012 | 3,510.72 | 3,510.72 | 3,510.72 | 3,510.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/18/2012 | 1,113.93 | 1,113.93 | 1,113.93 | 1,113.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/19/2012 | 1,116.85 | 1,116.85 | 1,116.85 | 1,116.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/20/2012 | 48,371.98 | 48,371.98 | 48,371.98 | 48,371.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/20/2012 | 1,107.22 | 1,107.22 | 1,107.22 | 1,107.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/23/2012 | 1,079.61 | 1,079.61 | 1,079.61 | 1,079.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/24/2012 | 3,201.08 | 3,201.08 | 3,201.08 | 3,201.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/25/2012 | 1,061.24 | 1,061.24 | 1,061.24 | 1,061.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/26/2012 | 1,136.18 | 1,136.18 | 1,136.18 | 1,136.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/27/2012 | 813.16 | 813.16 | 813.16 | 813.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/04/2012 | 977.25 | 977.25 | 977.25 | 977.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/30/2012 | 1,019.60 | 1,019.60 | 1,019.60 | 1,019.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/01/2012 | 2,811.15 | 2,811.15 | 2,811.15 | 2,811.15 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 05/02/2012 | 905.12 | 905.12 | 905.12 | 905.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/03/2012 | 1,044.22 | 1,044.22 | 1,044.22 | 1,044.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/09/2012 | 1,059.61 | 1,059.61 | 1,059.61 | 1,059.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/10/2012 | 838.90 | 838.90 | 838.90 | 838.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/11/2012 | 793.67 | 793.67 | 793.67 | 793.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/07/2012 | 904.51 | 904.51 | 904.51 | 904.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/08/2012 | 2,870.91 | 2,870.91 | 2,870.91 | 2,870.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/14/2012 | 845.18 | 845.18 | 845.18 | 845.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/15/2012 | 2,622.68 | 2,622.68 | 2,622.68 | 2,622.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/16/2012 | 890.75 | 890.75 | 890.75 | 890.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/18/2012 | 908.30 | 908.30 | 908.30 | 908.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/17/2012 | 937.38 | 937.38 | 937.38 | 937.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/21/2012 | 893.47 | 893.47 | 893.47 | 893.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/22/2012 | 2,575.74 | 2,575.74 | 2,575.74 | 2,575.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/23/2012 | 749.76 | 749.76 | 749.76 | 749.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/24/2012 | 779.35 | 779.35 | 779.35 | 779.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/24/2012 | 261,253.56 | 261,253.56 | 261,253.56 | 261,253.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/25/2012 | 844.10 | 844.10 | 844.10 | 844.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/25/2012 | 154,846.15 | 154,846.15 | 154,846.15 | 154,846.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/31/2012 | 867.37 | 867.37 | 867.37 | 867.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/29/2012 | 954.90 | 954.90 | 954.90 | 954.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/01/2012 | 964.51 | 964.51 | 964.51 | 964.51 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 05/30/2012 | 3,777.84 | 3,777.84 | 3,777.84 | 3,777.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/04/2012 | 959.08 | 959.08 | 959.08 | 959.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/05/2012 | 2,642.69 | 2,642.69 | 2,642.69 | 2,642.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/06/2012 | 965.96 | 965.96 | 965.96 | 965.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/07/2012 | 951.67 | 951.67 | 951.67 | 951.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/08/2012 | 975.24 | 975.24 | 975.24 | 975.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/15/2012 | 857.14 | 857.14 | 857.14 | 857.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/11/2012 | 767.00 | 767.00 | 767.00 | 767.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/12/2012 | 2,322.38 | 2,322.38 | 2,322.38 | 2,322.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/14/2012 | 797.45 | 797.45 | 797.45 | 797.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/13/2012 | 799.25 | 799.25 | 799.25 | 799.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/18/2012 | 841.12 | 841.12 | 841.12 | 841.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/19/2012 | 2,513.41 | 2,513.41 | 2,513.41 | 2,513.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/20/2012 | 836.07 | 836.07 | 836.07 | 836.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/21/2012 | 571.80 | 571.80 | 571.80 | 571.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/22/2012 | 943.02 | 943.02 | 943.02 | 943.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/29/2012 | 1,312.57 | 1,312.57 | 1,312.57 | 1,312.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/28/2012 | 1,475.69 | 1,475.69 | 1,475.69 | 1,475.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/25/2012 | 1,137.11 | 1,137.11 | 1,137.11 | 1,137.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/26/2012 | 3,298.35 | 3,298.35 | 3,298.35 | 3,298.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/27/2012 | 1,012.27 | 1,012.27 | 1,012.27 | 1,012.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/03/2012 | 3,811.10 | 3,811.10 | 3,811.10 | 3,811.10 | 0.00 | 0.00 |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 07/05/2012 | 889.31 | 889.31 | 889.31 | 889.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/06/2012 | 1,796.47 | 1,796.47 | 1,796.47 | 1,796.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/02/2012 | 1,544.67 | 1,544.67 | 1,544.67 | 1,544.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/09/2012 | 888.22 | 888.22 | 888.22 | 888.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/10/2012 | 2,962.09 | 2,962.09 | 2,962.09 | 2,962.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/11/2012 | 735.81 | 735.81 | 735.81 | 735.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/13/2012 | 782.70 | 782.70 | 782.70 | 782.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/12/2012 | 749.41 | 749.41 | 749.41 | 749.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/16/2012 | 883.81 | 883.81 | 883.81 | 883.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/17/2012 | 2,705.36 | 2,705.36 | 2,705.36 | 2,705.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/18/2012 | 890.39 | 890.39 | 890.39 | 890.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/19/2012 | 883.50 | 883.50 | 883.50 | 883.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/20/2012 | 743.86 | 743.86 | 743.86 | 743.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/26/2012 | 977.13 | 977.13 | 977.13 | 977.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/23/2012 | 696.18 | 696.18 | 696.18 | 696.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/24/2012 | 2,122.13 | 2,122.13 | 2,122.13 | 2,122.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/25/2012 | 808.37 | 808.37 | 808.37 | 808.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/27/2012 | 970.72 | 970.72 | 970.72 | 970.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/31/2012 | 3,554.54 | 3,554.54 | 3,554.54 | 3,554.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/01/2012 | 1,989.98 | 1,989.98 | 1,989.98 | 1,989.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/02/2012 | 351.14 | 351.14 | 351.14 | 351.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/03/2012 | 416.11 | 416.11 | 416.11 | 416.11 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 07/30/2012 | 1,189.01 | 1,189.01 | 1,189.01 | 1,189.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/09/2012 | 446.35 | 446.35 | 446.35 | 446.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/06/2012 | 438.33 | 438.33 | 438.33 | 438.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/07/2012 | 1,313.00 | 1,313.00 | 1,313.00 | 1,313.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/07/2012 | 3,681.70 | 3,681.70 | 3,681.70 | 3,681.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/08/2012 | 223,277.07 | 223,277.07 | 223,277.07 | 223,277.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/10/2012 | 475.15 | 475.15 | 475.15 | 475.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/08/2012 | 432.65 | 432.65 | 432.65 | 432.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/13/2012 | 492.52 | 492.52 | 492.52 | 492.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/14/2012 | 1,518.77 | 1,518.77 | 1,518.77 | 1,518.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/15/2012 | 551.79 | 551.79 | 551.79 | 551.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/16/2012 | 531.36 | 531.36 | 531.36 | 531.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/17/2012 | 412.02 | 412.02 | 412.02 | 412.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/24/2012 | 493.70 | 493.70 | 493.70 | 493.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/24/2012 | 250,985.90 | 250,985.90 | 250,985.90 | 250,985.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/21/2012 | 1,581.16 | 1,581.16 | 1,581.16 | 1,581.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/23/2012 | 489.35 | 489.35 | 489.35 | 489.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/22/2012 | 497.85 | 497.85 | 497.85 | 497.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/20/2012 | 521.25 | 521.25 | 521.25 | 521.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/27/2012 | 495.48 | 495.48 | 495.48 | 495.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/27/2012 | 79,906.48 | 79,906.48 | 79,906.48 | 79,906.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/28/2012 | 1,547.95 | 1,547.95 | 1,547.95 | 1,547.95 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 08/29/2012 | 552.34 | 552.34 | 552.34 | 552.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/30/2012 | 551.02 | 551.02 | 551.02 | 551.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/31/2012 | 577.29 | 577.29 | 577.29 | 577.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/30/2012 | 57,536.37 | 57,536.37 | 57,536.37 | 57,536.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/04/2012 | 644.20 | 644.20 | 644.20 | 644.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/05/2012 | 2,282.38 | 2,282.38 | 2,282.38 | 2,282.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/06/2012 | 358.08 | 358.08 | 358.08 | 358.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/07/2012 | 383.71 | 383.71 | 383.71 | 383.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/07/2012 | 132,429.48 | 132,429.48 | 132,429.48 | 132,429.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/10/2012 | 396.19 | 396.19 | 396.19 | 396.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/11/2012 | 1,189.47 | 1,189.47 | 1,189.47 | 1,189.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/11/2012 | 198,145.70 | 198,145.70 | 198,145.70 | 198,145.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/14/2012 | 481.59 | 481.59 | 481.59 | 481.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/12/2012 | 414.02 | 414.02 | 414.02 | 414.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/13/2012 | 396.78 | 396.78 | 396.78 | 396.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/17/2012 | 578.10 | 578.10 | 578.10 | 578.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/18/2012 | 1,734.81 | 1,734.81 | 1,734.81 | 1,734.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/19/2012 | 612.04 | 612.04 | 612.04 | 612.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/20/2012 | 568.19 | 568.19 | 568.19 | 568.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/21/2012 | 574.94 | 574.94 | 574.94 | 574.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/27/2012 | 633.87 | 633.87 | 633.87 | 633.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/24/2012 | 550.07 | 550.07 | 550.07 | 550.07 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 09/26/2012 | 640.25 | 640.25 | 640.25 | 640.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/28/2012 | 620.47 | 620.47 | 620.47 | 620.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/25/2012 | 1,648.13 | 1,648.13 | 1,648.13 | 1,648.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/01/2012 | 603.82 | 603.82 | 603.82 | 603.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/02/2012 | 1,845.75 | 1,845.75 | 1,845.75 | 1,845.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/03/2012 | 594.96 | 594.96 | 594.96 | 594.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/04/2012 | 601.19 | 601.19 | 601.19 | 601.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/04/2012 | 993.39 | 993.39 | 993.39 | 993.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/05/2012 | 564.82 | 564.82 | 564.82 | 564.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/12/2012 | 1,007.70 | 1,007.70 | 1,007.70 | 1,007.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/10/2012 | 932.10 | 932.10 | 932.10 | 932.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/09/2012 | 1,972.54 | 1,972.54 | 1,972.54 | 1,972.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/11/2012 | 978.58 | 978.58 | 978.58 | 978.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/08/2012 | 678.08 | 678.08 | 678.08 | 678.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/15/2012 | 979.97 | 979.97 | 979.97 | 979.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/16/2012 | 2,919.35 | 2,919.35 | 2,919.35 | 2,919.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/17/2012 | 984.83 | 984.83 | 984.83 | 984.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/18/2012 | 1,035.23 | 1,035.23 | 1,035.23 | 1,035.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/19/2012 | 908.85 | 908.85 | 908.85 | 908.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/24/2012 | 812.40 | 812.40 | 812.40 | 812.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/23/2012 | 2,680.82 | 2,680.82 | 2,680.82 | 2,680.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/25/2012 | 732.92 | 732.92 | 732.92 | 732.92 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 10/26/2012 | 907.37 | 907.37 | 907.37 | 907.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/22/2012 | 890.31 | 890.31 | 890.31 | 890.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/29/2012 | 1,174.54 | 1,174.54 | 1,174.54 | 1,174.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/30/2012 | 3,431.26 | 3,431.26 | 3,431.26 | 3,431.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/31/2012 | 1,020.36 | 1,020.36 | 1,020.36 | 1,020.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/01/2012 | 1,148.78 | 1,148.78 | 1,148.78 | 1,148.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/02/2012 | 1,150.40 | 1,150.40 | 1,150.40 | 1,150.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/06/2012 | 3,286.08 | 3,286.08 | 3,286.08 | 3,286.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/07/2012 | 1,041.33 | 1,041.33 | 1,041.33 | 1,041.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/05/2012 | 1,111.18 | 1,111.18 | 1,111.18 | 1,111.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/08/2012 | 1,020.01 | 1,020.01 | 1,020.01 | 1,020.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/09/2012 | 1,002.40 | 1,002.40 | 1,002.40 | 1,002.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/12/2012 | 1,019.31 | 1,019.31 | 1,019.31 | 1,019.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/13/2012 | 3,052.32 | 3,052.32 | 3,052.32 | 3,052.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/14/2012 | 1,031.55 | 1,031.55 | 1,031.55 | 1,031.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/15/2012 | 1,020.44 | 1,020.44 | 1,020.44 | 1,020.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/16/2012 | 1,345.27 | 1,345.27 | 1,345.27 | 1,345.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/21/2012 | 1,089.12 | 1,089.12 | 1,089.12 | 1,089.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/20/2012 | 3,226.65 | 3,226.65 | 3,226.65 | 3,226.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/23/2012 | 1,077.09 | 1,077.09 | 1,077.09 | 1,077.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/19/2012 | 1,077.20 | 1,077.20 | 1,077.20 | 1,077.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/26/2012 | 2,166.11 | 2,166.11 | 2,166.11 | 2,166.11 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 11/27/2012 | 3,349.37 | 3,349.37 | 3,349.37 | 3,349.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/27/2012 | 92,882.89 | 92,882.89 | 92,882.89 | 92,882.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/28/2012 | 1,175.89 | 1,175.89 | 1,175.89 | 1,175.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/29/2012 | 1,147.09 | 1,147.09 | 1,147.09 | 1,147.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/29/2012 | 38,267.16 | 38,267.16 | 38,267.16 | 38,267.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/30/2012 | 1,139.64 | 1,139.64 | 1,139.64 | 1,139.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/06/2012 | 924.56 | 924.56 | 924.56 | 924.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/07/2012 | 870.09 | 870.09 | 870.09 | 870.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/04/2012 | 2,594.79 | 2,594.79 | 2,594.79 | 2,594.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/03/2012 | 917.93 | 917.93 | 917.93 | 917.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/05/2012 | 890.64 | 890.64 | 890.64 | 890.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/10/2012 | 874.41 | 874.41 | 874.41 | 874.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/11/2012 | 2,580.80 | 2,580.80 | 2,580.80 | 2,580.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/12/2012 | 919.58 | 919.58 | 919.58 | 919.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/12/2012 | 56,288.20 | 56,288.20 | 56,288.20 | 56,288.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/14/2012 | 878.96 | 878.96 | 878.96 | 878.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/13/2012 | 838.68 | 838.68 | 838.68 | 838.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/17/2012 | 933.25 | 933.25 | 933.25 | 933.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/18/2012 | 2,744.57 | 2,744.57 | 2,744.57 | 2,744.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/19/2012 | 950.19 | 950.19 | 950.19 | 950.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/20/2012 | 1,054.14 | 1,054.14 | 1,054.14 | 1,054.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/21/2012 | 1,140.29 | 1,140.29 | 1,140.29 | 1,140.29 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 12/28/2012 | 1,276.20 | 1,276.20 | 1,276.20 | 1,276.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/24/2012 | 1,226.94 | 1,226.94 | 1,226.94 | 1,226.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/26/2012 | 3,684.64 | 3,684.64 | 3,684.64 | 3,684.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/27/2012 | 2,445.38 | 2,445.38 | 2,445.38 | 2,445.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/27/2012 | 10,697.76 | 10,697.76 | 10,697.76 | 10,697.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/31/2012 | 1,282.80 | 1,282.80 | 1,282.80 | 1,282.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/31/2012 | 3,574.99 | 3,574.99 | 3,574.99 | 3,574.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/03/2013 | 2,006.25 | 2,006.25 | 2,006.25 | 2,006.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/04/2013 | 1,115.54 | 1,115.54 | 1,115.54 | 1,115.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/11/2013 | 29,264.80 | 29,264.80 | 29,264.80 | 29,264.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/07/2013 | 836.30 | 836.30 | 836.30 | 836.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/08/2013 | 2,502.67 | 2,502.67 | 2,502.67 | 2,502.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/08/2013 | 160,072.58 | 160,072.58 | 160,072.58 | 160,072.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/09/2013 | 753.21 | 753.21 | 753.21 | 753.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/11/2013 | 756.04 | 756.04 | 756.04 | 756.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/10/2013 | 694.88 | 694.88 | 694.88 | 694.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/14/2013 | 765.65 | 765.65 | 765.65 | 765.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/15/2013 | 2,385.19 | 2,385.19 | 2,385.19 | 2,385.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/16/2013 | 917.71 | 917.71 | 917.71 | 917.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/16/2013 | 198,877.20 | 198,877.20 | 198,877.20 | 198,877.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/17/2013 | 776.64 | 776.64 | 776.64 | 776.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/18/2013 | 745.52 | 745.52 | 745.52 | 745.52 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 01/25/2013 | 624.54 | 624.54 | 624.54 | 624.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/24/2013 | 593.02 | 593.02 | 593.02 | 593.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/22/2013 | 613.48 | 613.48 | 613.48 | 613.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/23/2013 | 2,517.15 | 2,517.15 | 2,517.15 | 2,517.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/29/2013 | 1,952.54 | 1,952.54 | 1,952.54 | 1,952.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/30/2013 | 638.23 | 638.23 | 638.23 | 638.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/31/2013 | 758.52 | 758.52 | 758.52 | 758.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/01/2013 | 841.48 | 841.48 | 841.48 | 841.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/28/2013 | 666.73 | 666.73 | 666.73 | 666.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/08/2013 | 835.08 | 835.08 | 835.08 | 835.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/04/2013 | 792.19 | 792.19 | 792.19 | 792.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/05/2013 | 2,371.70 | 2,371.70 | 2,371.70 | 2,371.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/07/2013 | 816.71 | 816.71 | 816.71 | 816.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/06/2013 | 775.18 | 775.18 | 775.18 | 775.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/11/2013 | 814.53 | 814.53 | 814.53 | 814.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/12/2013 | 2,451.82 | 2,451.82 | 2,451.82 | 2,451.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/13/2013 | 827.75 | 827.75 | 827.75 | 827.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/14/2013 | 855.72 | 855.72 | 855.72 | 855.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/15/2013 | 908.61 | 908.61 | 908.61 | 908.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/21/2013 | 911.84 | 911.84 | 911.84 | 911.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/19/2013 | 959.68 | 959.68 | 959.68 | 959.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/20/2013 | 3,789.58 | 3,789.58 | 3,789.58 | 3,789.58 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 02/22/2013 | 863.40 | 863.40 | 863.40 | 863.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/26/2013 | 2,518.53 | 2,518.53 | 2,518.53 | 2,518.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/27/2013 | 828.64 | 828.64 | 828.64 | 828.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/28/2013 | 856.13 | 856.13 | 856.13 | 856.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/01/2013 | 756.53 | 756.53 | 756.53 | 756.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/25/2013 | 829.29 | 829.29 | 829.29 | 829.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/08/2013 | 1,245.86 | 1,245.86 | 1,245.86 | 1,245.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/04/2013 | 1,284.53 | 1,284.53 | 1,284.53 | 1,284.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/05/2013 | 3,584.29 | 3,584.29 | 3,584.29 | 3,584.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/06/2013 | 1,179.14 | 1,179.14 | 1,179.14 | 1,179.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/07/2013 | 1,216.66 | 1,216.66 | 1,216.66 | 1,216.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/06/2013 | 14,068.25 | 14,068.25 | 14,068.25 | 14,068.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/11/2013 | 1,191.71 | 1,191.71 | 1,191.71 | 1,191.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/12/2013 | 3,550.51 | 3,550.51 | 3,550.51 | 3,550.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/13/2013 | 1,167.36 | 1,167.36 | 1,167.36 | 1,167.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/14/2013 | 1,192.70 | 1,192.70 | 1,192.70 | 1,192.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/15/2013 | 1,139.67 | 1,139.67 | 1,139.67 | 1,139.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/22/2013 | 1,217.96 | 1,217.96 | 1,217.96 | 1,217.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/20/2013 | 1,348.16 | 1,348.16 | 1,348.16 | 1,348.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/21/2013 | 1,187.28 | 1,187.28 | 1,187.28 | 1,187.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/20/2013 | 256,575.54 | 256,575.54 | 256,575.54 | 256,575.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/18/2013 | 1,230.24 | 1,230.24 | 1,230.24 | 1,230.24 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 03/19/2013 | 3,558.33 | 3,558.33 | 3,558.33 | 3,558.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/25/2013 | 1,351.22 | 1,351.22 | 1,351.22 | 1,351.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/26/2013 | 6,541.43 | 6,541.43 | 6,541.43 | 6,541.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/27/2013 | 1,102.89 | 1,102.89 | 1,102.89 | 1,102.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/28/2013 | 880.53 | 880.53 | 880.53 | 880.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/05/2013 | 1,079.56 | 1,079.56 | 1,079.56 | 1,079.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/01/2013 | 1,268.36 | 1,268.36 | 1,268.36 | 1,268.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/02/2013 | 4,199.27 | 4,199.27 | 4,199.27 | 4,199.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/04/2013 | 1,077.14 | 1,077.14 | 1,077.14 | 1,077.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/03/2013 | 1,100.59 | 1,100.59 | 1,100.59 | 1,100.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/08/2013 | 1,037.17 | 1,037.17 | 1,037.17 | 1,037.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/09/2013 | 3,132.85 | 3,132.85 | 3,132.85 | 3,132.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/09/2013 | 70,644.90 | 70,644.90 | 70,644.90 | 70,644.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/10/2013 | 1,104.61 | 1,104.61 | 1,104.61 | 1,104.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/11/2013 | 1,111.59 | 1,111.59 | 1,111.59 | 1,111.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/12/2013 | 1,056.34 | 1,056.34 | 1,056.34 | 1,056.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/15/2013 | 1,099.03 | 1,099.03 | 1,099.03 | 1,099.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/18/2013 | 1,256.49 | 1,256.49 | 1,256.49 | 1,256.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/16/2013 | 3,325.05 | 3,325.05 | 3,325.05 | 3,325.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/19/2013 | 1,098.05 | 1,098.05 | 1,098.05 | 1,098.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/17/2013 | 1,213.88 | 1,213.88 | 1,213.88 | 1,213.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/22/2013 | 1,059.93 | 1,059.93 | 1,059.93 | 1,059.93 | 0.00 | 0.00 |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 04/23/2013 | 3,356.37 | 3,356.37 | 3,356.37 | 3,356.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/24/2013 | 1,216.21 | 1,216.21 | 1,216.21 | 1,216.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/25/2013 | 1,094.70 | 1,094.70 | 1,094.70 | 1,094.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/26/2013 | 975.51 | 975.51 | 975.51 | 975.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/01/2013 | 1,061.27 | 1,061.27 | 1,061.27 | 1,061.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/30/2013 | 3,384.47 | 3,384.47 | 3,384.47 | 3,384.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/02/2013 | 1,046.64 | 1,046.64 | 1,046.64 | 1,046.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/03/2013 | 1,212.01 | 1,212.01 | 1,212.01 | 1,212.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/29/2013 | 1,092.31 | 1,092.31 | 1,092.31 | 1,092.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/06/2013 | 965.70 | 965.70 | 965.70 | 965.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/07/2013 | 3,158.32 | 3,158.32 | 3,158.32 | 3,158.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/08/2013 | 1,277.20 | 1,277.20 | 1,277.20 | 1,277.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/09/2013 | 1,129.38 | 1,129.38 | 1,129.38 | 1,129.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/10/2013 | 971.93 | 971.93 | 971.93 | 971.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/17/2013 | 1,116.05 | 1,116.05 | 1,116.05 | 1,116.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/15/2013 | 1,172.39 | 1,172.39 | 1,172.39 | 1,172.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/14/2013 | 3,358.77 | 3,358.77 | 3,358.77 | 3,358.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/16/2013 | 1,122.58 | 1,122.58 | 1,122.58 | 1,122.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/13/2013 | 1,125.63 | 1,125.63 | 1,125.63 | 1,125.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/20/2013 | 1,177.96 | 1,177.96 | 1,177.96 | 1,177.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/21/2013 | 3,490.64 | 3,490.64 | 3,490.64 | 3,490.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/22/2013 | 1,157.92 | 1,157.92 | 1,157.92 | 1,157.92 | 0.00 | 0.00 |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 05/23/2013 | 963.45 | 963.45 | 963.45 | 963.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/24/2013 | 820.07 | 820.07 | 820.07 | 820.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/30/2013 | 972.76 | 972.76 | 972.76 | 972.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/29/2013 | 3,886.01 | 3,886.01 | 3,886.01 | 3,886.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/31/2013 | 930.26 | 930.26 | 930.26 | 930.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/28/2013 | 967.33 | 967.33 | 967.33 | 967.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/03/2013 | 1,086.96 | 1,086.96 | 1,086.96 | 1,086.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/04/2013 | 3,324.30 | 3,324.30 | 3,324.30 | 3,324.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/05/2013 | 1,066.55 | 1,066.55 | 1,066.55 | 1,066.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/06/2013 | 1,047.06 | 1,047.06 | 1,047.06 | 1,047.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/07/2013 | 1,142.52 | 1,142.52 | 1,142.52 | 1,142.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/10/2013 | 1,556.20 | 1,556.20 | 1,556.20 | 1,556.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/11/2013 | 4,689.00 | 4,689.00 | 4,689.00 | 4,689.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/14/2013 | 1,671.66 | 1,671.66 | 1,671.66 | 1,671.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/12/2013 | 1,717.01 | 1,717.01 | 1,717.01 | 1,717.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/13/2013 | 1,643.62 | 1,643.62 | 1,643.62 | 1,643.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/17/2013 | 1,614.09 | 1,614.09 | 1,614.09 | 1,614.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/18/2013 | 4,662.98 | 4,662.98 | 4,662.98 | 4,662.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/19/2013 | 2,213.57 | 2,213.57 | 2,213.57 | 2,213.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/20/2013 | 1,462.48 | 1,462.48 | 1,462.48 | 1,462.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/21/2013 | 1,411.57 | 1,411.57 | 1,411.57 | 1,411.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/27/2013 | 1,514.04 | 1,514.04 | 1,514.04 | 1,514.04 | 0.00 | 0.00 |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 06/24/2013 | 1,437.84 | 1,437.84 | 1,437.84 | 1,437.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/26/2013 | 1,552.41 | 1,552.41 | 1,552.41 | 1,552.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/28/2013 | 1,500.64 | 1,500.64 | 1,500.64 | 1,500.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/25/2013 | 4,327.12 | 4,327.12 | 4,327.12 | 4,327.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/01/2013 | 1,549.38 | 1,549.38 | 1,549.38 | 1,549.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/02/2013 | 4,375.18 | 4,375.18 | 4,375.18 | 4,375.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/03/2013 | 1,178.95 | 1,178.95 | 1,178.95 | 1,178.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/05/2013 | 1,263.03 | 1,263.03 | 1,263.03 | 1,263.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/12/2013 | 1,201.84 | 1,201.84 | 1,201.84 | 1,201.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/11/2013 | 1,196.14 | 1,196.14 | 1,196.14 | 1,196.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/08/2013 | 2,414.67 | 2,414.67 | 2,414.67 | 2,414.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/09/2013 | 3,592.28 | 3,592.28 | 3,592.28 | 3,592.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/10/2013 | 1,337.44 | 1,337.44 | 1,337.44 | 1,337.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/16/2013 | 3,510.78 | 3,510.78 | 3,510.78 | 3,510.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/17/2013 | 1,169.18 | 1,169.18 | 1,169.18 | 1,169.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/18/2013 | 1,267.58 | 1,267.58 | 1,267.58 | 1,267.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/19/2013 | 1,252.30 | 1,252.30 | 1,252.30 | 1,252.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/15/2013 | 1,248.13 | 1,248.13 | 1,248.13 | 1,248.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/26/2013 | 1,166.50 | 1,166.50 | 1,166.50 | 1,166.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/22/2013 | 1,166.61 | 1,166.61 | 1,166.61 | 1,166.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/23/2013 | 3,501.01 | 3,501.01 | 3,501.01 | 3,501.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/25/2013 | 1,123.22 | 1,123.22 | 1,123.22 | 1,123.22 | 0.00 | 0.00 |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 07/24/2013 | 1,107.13 | 1,107.13 | 1,107.13 | 1,107.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/29/2013 | 1,219.41 | 1,219.41 | 1,219.41 | 1,219.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/30/2013 | 3,476.89 | 3,476.89 | 3,476.89 | 3,476.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/31/2013 | 1,250.68 | 1,250.68 | 1,250.68 | 1,250.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/01/2013 | 1,135.45 | 1,135.45 | 1,135.45 | 1,135.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/02/2013 | 1,578.32 | 1,578.32 | 1,578.32 | 1,578.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/08/2013 | 1,136.79 | 1,136.79 | 1,136.79 | 1,136.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/05/2013 | 1,254.85 | 1,254.85 | 1,254.85 | 1,254.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/06/2013 | 3,349.18 | 3,349.18 | 3,349.18 | 3,349.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/09/2013 | 1,219.39 | 1,219.39 | 1,219.39 | 1,219.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/07/2013 | 1,111.95 | 1,111.95 | 1,111.95 | 1,111.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/12/2013 | 1,226.42 | 1,226.42 | 1,226.42 | 1,226.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/13/2013 | 3,683.31 | 3,683.31 | 3,683.31 | 3,683.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/14/2013 | 1,280.08 | 1,280.08 | 1,280.08 | 1,280.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/15/2013 | 1,271.74 | 1,271.74 | 1,271.74 | 1,271.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/15/2013 | 180,031.80 | 180,031.80 | 180,031.80 | 180,031.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/16/2013 | 1,129.70 | 1,129.70 | 1,129.70 | 1,129.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/21/2013 | 1,134.83 | 1,134.83 | 1,134.83 | 1,134.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/19/2013 | 1,135.30 | 1,135.30 | 1,135.30 | 1,135.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/20/2013 | 3,528.45 | 3,528.45 | 3,528.45 | 3,528.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/22/2013 | 1,118.49 | 1,118.49 | 1,118.49 | 1,118.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/23/2013 | 1,104.20 | 1,104.20 | 1,104.20 | 1,104.20 | 0.00 | 0.00 |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 08/19/2013 | 142,443.88 | 142,443.88 | 142,443.88 | 142,443.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/30/2013 | 23,395.69 | 23,395.69 | 23,395.69 | 23,395.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/26/2013 | 1,044.40 | 1,044.40 | 1,044.40 | 1,044.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/27/2013 | 3,139.21 | 3,139.21 | 3,139.21 | 3,139.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/27/2013 | 158,349.55 | 158,349.55 | 158,349.55 | 158,349.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/28/2013 | 1,077.93 | 1,077.93 | 1,077.93 | 1,077.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/29/2013 | 1,078.78 | 1,078.78 | 1,078.78 | 1,078.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/30/2013 | 1,111.78 | 1,111.78 | 1,111.78 | 1,111.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/05/2013 | 937.44 | 937.44 | 937.44 | 937.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/06/2013 | 1,051.38 | 1,051.38 | 1,051.38 | 1,051.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/03/2013 | 1,140.99 | 1,140.99 | 1,140.99 | 1,140.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/04/2013 | 4,433.18 | 4,433.18 | 4,433.18 | 4,433.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/13/2013 | 1,179.65 | 1,179.65 | 1,179.65 | 1,179.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/09/2013 | 1,088.21 | 1,088.21 | 1,088.21 | 1,088.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/09/2013 | 271,007.06 | 271,007.06 | 271,007.06 | 271,007.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/10/2013 | 3,193.57 | 3,193.57 | 3,193.57 | 3,193.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/11/2013 | 1,331.02 | 1,331.02 | 1,331.02 | 1,331.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/12/2013 | 69,646.49 | 69,646.49 | 69,646.49 | 69,646.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/12/2013 | 1,343.31 | 1,343.31 | 1,343.31 | 1,343.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/16/2013 | 1,168.06 | 1,168.06 | 1,168.06 | 1,168.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/17/2013 | 3,128.23 | 3,128.23 | 3,128.23 | 3,128.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/18/2013 | 751.39 | 751.39 | 751.39 | 751.39 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 09/19/2013 | 833.44 | 833.44 | 833.44 | 833.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/20/2013 | 817.21 | 817.21 | 817.21 | 817.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/20/2013 | 199,861.10 | 199,861.10 | 199,861.10 | 199,861.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/27/2013 | 924.10 | 924.10 | 924.10 | 924.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/24/2013 | 2,498.02 | 2,498.02 | 2,498.02 | 2,498.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/26/2013 | 909.51 | 909.51 | 909.51 | 909.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/23/2013 | 831.23 | 831.23 | 831.23 | 831.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/25/2013 | 808.85 | 808.85 | 808.85 | 808.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/30/2013 | 806.62 | 806.62 | 806.62 | 806.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/01/2013 | 2,295.96 | 2,295.96 | 2,295.96 | 2,295.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/02/2013 | 748.88 | 748.88 | 748.88 | 748.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/03/2013 | 819.59 | 819.59 | 819.59 | 819.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/04/2013 | 911.14 | 911.14 | 911.14 | 911.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/10/2013 | 890.57 | 890.57 | 890.57 | 890.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/07/2013 | 902.34 | 902.34 | 902.34 | 902.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/09/2013 | 771.65 | 771.65 | 771.65 | 771.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/11/2013 | 624.09 | 624.09 | 624.09 | 624.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/08/2013 | 2,398.58 | 2,398.58 | 2,398.58 | 2,398.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/14/2013 | 762.85 | 762.85 | 762.85 | 762.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/15/2013 | 2,355.22 | 2,355.22 | 2,355.22 | 2,355.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/16/2013 | 786.20 | 786.20 | 786.20 | 786.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/17/2013 | 822.18 | 822.18 | 822.18 | 822.18 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 10/18/2013 | 1,144.35 | 1,144.35 | 1,144.35 | 1,144.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/25/2013 | 785.28 | 785.28 | 785.28 | 785.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/22/2013 | 2,549.00 | 2,549.00 | 2,549.00 | 2,549.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/24/2013 | 800.80 | 800.80 | 800.80 | 800.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/23/2013 | 835.42 | 835.42 | 835.42 | 835.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/21/2013 | 855.24 | 855.24 | 855.24 | 855.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/28/2013 | 848.34 | 848.34 | 848.34 | 848.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/29/2013 | 2,574.77 | 2,574.77 | 2,574.77 | 2,574.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/30/2013 | 886.67 | 886.67 | 886.67 | 886.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/31/2013 | 922.76 | 922.76 | 922.76 | 922.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/01/2013 | 861.21 | 861.21 | 861.21 | 861.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/07/2013 | 766.66 | 766.66 | 766.66 | 766.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/04/2013 | 872.82 | 872.82 | 872.82 | 872.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/06/2013 | 787.34 | 787.34 | 787.34 | 787.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/08/2013 | 810.20 | 810.20 | 810.20 | 810.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/05/2013 | 2,511.47 | 2,511.47 | 2,511.47 | 2,511.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/11/2013 | 817.37 | 817.37 | 817.37 | 817.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/12/2013 | 2,420.42 | 2,420.42 | 2,420.42 | 2,420.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/13/2013 | 863.75 | 863.75 | 863.75 | 863.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/14/2013 | 906.53 | 906.53 | 906.53 | 906.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/15/2013 | 835.75 | 835.75 | 835.75 | 835.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/18/2013 | 779.58 | 779.58 | 779.58 | 779.58 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 11/21/2013 | 839.04 | 839.04 | 839.04 | 839.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/19/2013 | 2,340.77 | 2,340.77 | 2,340.77 | 2,340.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/22/2013 | 877.83 | 877.83 | 877.83 | 877.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/20/2013 | 845.91 | 845.91 | 845.91 | 845.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/25/2013 | 887.21 | 887.21 | 887.21 | 887.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/26/2013 | 2,548.30 | 2,548.30 | 2,548.30 | 2,548.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/27/2013 | 814.95 | 814.95 | 814.95 | 814.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/29/2013 | 825.74 | 825.74 | 825.74 | 825.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/05/2013 | 1,103.96 | 1,103.96 | 1,103.96 | 1,103.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/02/2013 | 2,277.06 | 2,277.06 | 2,277.06 | 2,277.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/04/2013 | 1,094.58 | 1,094.58 | 1,094.58 | 1,094.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/06/2013 | 1,078.46 | 1,078.46 | 1,078.46 | 1,078.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/03/2013 | 3,809.09 | 3,809.09 | 3,809.09 | 3,809.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/09/2013 | 1,248.50 | 1,248.50 | 1,248.50 | 1,248.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/10/2013 | 3,209.52 | 3,209.52 | 3,209.52 | 3,209.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/11/2013 | 1,109.80 | 1,109.80 | 1,109.80 | 1,109.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/12/2013 | 1,108.64 | 1,108.64 | 1,108.64 | 1,108.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/13/2013 | 1,092.47 | 1,092.47 | 1,092.47 | 1,092.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/19/2013 | 1,027.33 | 1,027.33 | 1,027.33 | 1,027.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/18/2013 | 1,058.44 | 1,058.44 | 1,058.44 | 1,058.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/20/2013 | 985.42 | 985.42 | 985.42 | 985.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/16/2013 | 1,146.35 | 1,146.35 | 1,146.35 | 1,146.35 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 12/17/2013 | 3,466.61 | 3,466.61 | 3,466.61 | 3,466.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/23/2013 | 1,185.07 | 1,185.07 | 1,185.07 | 1,185.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/24/2013 | 3,576.33 | 3,576.33 | 3,576.33 | 3,576.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/26/2013 | 1,580.97 | 1,580.97 | 1,580.97 | 1,580.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/27/2013 | 3,168.29 | 3,168.29 | 3,168.29 | 3,168.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/03/2014 | 243,598.19 | 243,598.19 | 243,598.19 | 243,598.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/30/2013 | 1,569.60 | 1,569.60 | 1,569.60 | 1,569.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/31/2013 | 4,599.27 | 4,599.27 | 4,599.27 | 4,599.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/03/2014 | 2,613.63 | 2,613.63 | 2,613.63 | 2,613.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/02/2014 | 2,008.27 | 2,008.27 | 2,008.27 | 2,008.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/06/2014 | 1,317.63 | 1,317.63 | 1,317.63 | 1,317.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/07/2014 | 3,871.64 | 3,871.64 | 3,871.64 | 3,871.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/08/2014 | 1,080.36 | 1,080.36 | 1,080.36 | 1,080.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/09/2014 | 1,029.96 | 1,029.96 | 1,029.96 | 1,029.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/10/2014 | 995.11 | 995.11 | 995.11 | 995.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/13/2014 | 1,146.68 | 1,146.68 | 1,146.68 | 1,146.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/14/2014 | 3,163.45 | 3,163.45 | 3,163.45 | 3,163.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/15/2014 | 877.72 | 877.72 | 877.72 | 877.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/16/2014 | 848.71 | 848.71 | 848.71 | 848.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/17/2014 | 883.40 | 883.40 | 883.40 | 883.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/21/2014 | 673.44 | 673.44 | 673.44 | 673.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/22/2014 | 2,519.14 | 2,519.14 | 2,519.14 | 2,519.14 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 01/23/2014 | 518.47 | 518.47 | 518.47 | 518.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/24/2014 | 467.54 | 467.54 | 467.54 | 467.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/27/2014 | 484.22 | 484.22 | 484.22 | 484.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/28/2014 | 1,457.04 | 1,457.04 | 1,457.04 | 1,457.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/29/2014 | 484.25 | 484.25 | 484.25 | 484.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/31/2014 | 407.07 | 407.07 | 407.07 | 407.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/30/2014 | 459.40 | 459.40 | 459.40 | 459.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/03/2014 | 397.06 | 397.06 | 397.06 | 397.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/04/2014 | 1,277.57 | 1,277.57 | 1,277.57 | 1,277.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/05/2014 | 434.81 | 434.81 | 434.81 | 434.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/06/2014 | 441.34 | 441.34 | 441.34 | 441.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/07/2014 | 484.34 | 484.34 | 484.34 | 484.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/14/2014 | 352.12 | 352.12 | 352.12 | 352.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/10/2014 | 484.98 | 484.98 | 484.98 | 484.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/11/2014 | 1,409.18 | 1,409.18 | 1,409.18 | 1,409.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/12/2014 | 432.55 | 432.55 | 432.55 | 432.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/13/2014 | 500.60 | 500.60 | 500.60 | 500.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/20/2014 | 596.66 | 596.66 | 596.66 | 596.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/21/2014 | 570.42 | 570.42 | 570.42 | 570.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/18/2014 | 526.83 | 526.83 | 526.83 | 526.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/19/2014 | 2,091.22 | 2,091.22 | 2,091.22 | 2,091.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/24/2014 | 620.63 | 620.63 | 620.63 | 620.63 | 0.00 | 0.00 |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 02/25/2014 | 1,812.00 | 1,812.00 | 1,812.00 | 1,812.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/26/2014 | 577.18 | 577.18 | 577.18 | 577.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/27/2014 | 582.87 | 582.87 | 582.87 | 582.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/28/2014 | 486.62 | 486.62 | 486.62 | 486.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/05/2014 | 557.49 | 557.49 | 557.49 | 557.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/04/2014 | 1,572.67 | 1,572.67 | 1,572.67 | 1,572.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/06/2014 | 562.29 | 562.29 | 562.29 | 562.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/06/2014 | 229,380.02 | 229,380.02 | 229,380.02 | 229,380.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/03/2014 | 718.73 | 718.73 | 718.73 | 718.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/07/2014 | 488.21 | 488.21 | 488.21 | 488.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/14/2014 | 343.42 | 343.42 | 343.42 | 343.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/10/2014 | 547.22 | 547.22 | 547.22 | 547.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/11/2014 | 1,234.99 | 1,234.99 | 1,234.99 | 1,234.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/12/2014 | 140.14 | 140.14 | 140.14 | 140.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/13/2014 | 353.01 | 353.01 | 353.01 | 353.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/17/2014 | 345.05 | 345.05 | 345.05 | 345.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/17/2014 | 176,659.71 | 176,659.71 | 176,659.71 | 176,659.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/18/2014 | 1,057.39 | 1,057.39 | 1,057.39 | 1,057.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/19/2014 | 396.13 | 396.13 | 396.13 | 396.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/20/2014 | 453.99 | 453.99 | 453.99 | 453.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/21/2014 | 432.38 | 432.38 | 432.38 | 432.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/21/2014 | 52,384.54 | 52,384.54 | 52,384.54 | 52,384.54 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 03/27/2014 | 763.56 | 763.56 | 763.56 | 763.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/24/2014 | 447.03 | 447.03 | 447.03 | 447.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/26/2014 | 607.70 | 607.70 | 607.70 | 607.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/28/2014 | 584.40 | 584.40 | 584.40 | 584.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/28/2014 | 264,615.05 | 264,615.05 | 264,615.05 | 264,615.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/25/2014 | 1,506.39 | 1,506.39 | 1,506.39 | 1,506.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/31/2014 | 577.35 | 577.35 | 577.35 | 577.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/31/2014 | 26,484.17 | 26,484.17 | 26,484.17 | 26,484.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/01/2014 | 1,777.58 | 1,777.58 | 1,777.58 | 1,777.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/02/2014 | 830.79 | 830.79 | 830.79 | 830.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/03/2014 | 798.62 | 798.62 | 798.62 | 798.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/04/2014 | 1,217.03 | 1,217.03 | 1,217.03 | 1,217.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/09/2014 | 933.91 | 933.91 | 933.91 | 933.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/10/2014 | 925.55 | 925.55 | 925.55 | 925.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/11/2014 | 933.62 | 933.62 | 933.62 | 933.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/08/2014 | 2,920.52 | 2,920.52 | 2,920.52 | 2,920.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/07/2014 | 974.89 | 974.89 | 974.89 | 974.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/08/2014 | 517,677.47 | 517,677.47 | 517,677.47 | 517,677.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/17/2014 | 280,904.47 | 280,904.47 | 280,904.47 | 280,904.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/14/2014 | 949.70 | 949.70 | 949.70 | 949.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/14/2014 | 388,000.53 | 388,000.53 | 388,000.53 | 388,000.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/15/2014 | 2,873.17 | 2,873.17 | 2,873.17 | 2,873.17 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 04/17/2014 | 921.33 | 921.33 | 921.33 | 921.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/16/2014 | 919.38 | 919.38 | 919.38 | 919.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/21/2014 | 925.19 | 925.19 | 925.19 | 925.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/22/2014 | 3,686.08 | 3,686.08 | 3,686.08 | 3,686.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/23/2014 | 846.51 | 846.51 | 846.51 | 846.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/24/2014 | 898.67 | 898.67 | 898.67 | 898.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/25/2014 | 894.47 | 894.47 | 894.47 | 894.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/01/2014 | 780.46 | 780.46 | 780.46 | 780.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/30/2014 | 1,021.58 | 1,021.58 | 1,021.58 | 1,021.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/02/2014 | 1,160.47 | 1,160.47 | 1,160.47 | 1,160.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/28/2014 | 934.54 | 934.54 | 934.54 | 934.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/28/2014 | 752,939.28 | 752,939.28 | 752,939.28 | 752,939.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/29/2014 | 2,814.36 | 2,814.36 | 2,814.36 | 2,814.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/05/2014 | 935.11 | 935.11 | 935.11 | 935.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/06/2014 | 2,810.55 | 2,810.55 | 2,810.55 | 2,810.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/06/2014 | 312,917.76 | 312,917.76 | 312,917.76 | 312,917.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/07/2014 | 944.93 | 944.93 | 944.93 | 944.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/07/2014 | 588,244.42 | 588,244.42 | 588,244.42 | 588,244.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/08/2014 | 935.52 | 935.52 | 935.52 | 935.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/09/2014 | 963.55 | 963.55 | 963.55 | 963.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/13/2014 | 3,463.32 | 3,463.32 | 3,463.32 | 3,463.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/12/2014 | 1,126.26 | 1,126.26 | 1,126.26 | 1,126.26 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 05/14/2014 | 1,001.58 | 1,001.58 | 1,001.58 | 1,001.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/14/2014 | 591,799.69 | 591,799.69 | 591,799.69 | 591,799.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/15/2014 | 1,122.13 | 1,122.13 | 1,122.13 | 1,122.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/16/2014 | 1,144.47 | 1,144.47 | 1,144.47 | 1,144.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/16/2014 | 153,949.87 | 153,949.87 | 153,949.87 | 153,949.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/23/2014 | 1,023.14 | 1,023.14 | 1,023.14 | 1,023.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/22/2014 | 1,128.20 | 1,128.20 | 1,128.20 | 1,128.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/19/2014 | 1,213.39 | 1,213.39 | 1,213.39 | 1,213.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/20/2014 | 3,390.93 | 3,390.93 | 3,390.93 | 3,390.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/21/2014 | 1,120.99 | 1,120.99 | 1,120.99 | 1,120.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/28/2014 | 4,185.48 | 4,185.48 | 4,185.48 | 4,185.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/29/2014 | 1,151.28 | 1,151.28 | 1,151.28 | 1,151.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/30/2014 | 1,109.95 | 1,109.95 | 1,109.95 | 1,109.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/30/2014 | 39,898.56 | 39,898.56 | 39,898.56 | 39,898.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/27/2014 | 1,035.50 | 1,035.50 | 1,035.50 | 1,035.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/06/2014 | 1,253.29 | 1,253.29 | 1,253.29 | 1,253.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/02/2014 | 1,124.73 | 1,124.73 | 1,124.73 | 1,124.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/03/2014 | 3,674.26 | 3,674.26 | 3,674.26 | 3,674.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/05/2014 | 1,394.88 | 1,394.88 | 1,394.88 | 1,394.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/04/2014 | 1,285.77 | 1,285.77 | 1,285.77 | 1,285.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/09/2014 | 1,222.04 | 1,222.04 | 1,222.04 | 1,222.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/09/2014 | 179,072.44 | 179,072.44 | 179,072.44 | 179,072.44 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 06/10/2014 | 3,665.03 | 3,665.03 | 3,665.03 | 3,665.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/10/2014 | 518,699.15 | 518,699.15 | 518,699.15 | 518,699.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/11/2014 | 1,212.01 | 1,212.01 | 1,212.01 | 1,212.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/11/2014 | 33,126.25 | 33,126.25 | 33,126.25 | 33,126.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/12/2014 | 1,201.60 | 1,201.60 | 1,201.60 | 1,201.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/13/2014 | 1,103.75 | 1,103.75 | 1,103.75 | 1,103.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/16/2014 | 1,109.95 | 1,109.95 | 1,109.95 | 1,109.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/17/2014 | 3,356.91 | 3,356.91 | 3,356.91 | 3,356.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/17/2014 | 482,105.85 | 482,105.85 | 482,105.85 | 482,105.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/18/2014 | 1,091.42 | 1,091.42 | 1,091.42 | 1,091.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/19/2014 | 1,008.37 | 1,008.37 | 1,008.37 | 1,008.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/20/2014 | 1,065.71 | 1,065.71 | 1,065.71 | 1,065.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/27/2014 | 956.92 | 956.92 | 956.92 | 956.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/23/2014 | 1,080.69 | 1,080.69 | 1,080.69 | 1,080.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/24/2014 | 3,218.71 | 3,218.71 | 3,218.71 | 3,218.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/24/2014 | 197,036.90 | 197,036.90 | 197,036.90 | 197,036.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/26/2014 | 1,036.25 | 1,036.25 | 1,036.25 | 1,036.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/25/2014 | 1,162.41 | 1,162.41 | 1,162.41 | 1,162.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/30/2014 | 848.34 | 848.34 | 848.34 | 848.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/01/2014 | 2,460.20 | 2,460.20 | 2,460.20 | 2,460.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/02/2014 | 857.07 | 857.07 | 857.07 | 857.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/03/2014 | 843.85 | 843.85 | 843.85 | 843.85 | 0.00 | 0.00 |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 07/11/2014 | 836.65 | 836.65 | 836.65 | 836.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/10/2014 | 900.25 | 900.25 | 900.25 | 900.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/09/2014 | 901.06 | 901.06 | 901.06 | 901.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/10/2014 | 170,008.55 | 170,008.55 | 170,008.55 | 170,008.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/07/2014 | 1,022.88 | 1,022.88 | 1,022.88 | 1,022.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/07/2014 | 846,339.74 | 846,339.74 | 846,339.74 | 846,339.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/08/2014 | 3,615.54 | 3,615.54 | 3,615.54 | 3,615.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/08/2014 | 366,214.74 | 366,214.74 | 366,214.74 | 366,214.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/14/2014 | 855.02 | 855.02 | 855.02 | 855.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/15/2014 | 2,538.94 | 2,538.94 | 2,538.94 | 2,538.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/16/2014 | 824.65 | 824.65 | 824.65 | 824.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/17/2014 | 859.46 | 859.46 | 859.46 | 859.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/18/2014 | 927.88 | 927.88 | 927.88 | 927.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/22/2014 | 2,685.15 | 2,685.15 | 2,685.15 | 2,685.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/21/2014 | 773,772.45 | 773,772.45 | 773,772.45 | 773,772.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/23/2014 | 971.50 | 971.50 | 971.50 | 971.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/24/2014 | 923.98 | 923.98 | 923.98 | 923.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/25/2014 | 888.60 | 888.60 | 888.60 | 888.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/21/2014 | 899.73 | 899.73 | 899.73 | 899.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/01/2014 | 959.76 | 959.76 | 959.76 | 959.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/28/2014 | 1,032.72 | 1,032.72 | 1,032.72 | 1,032.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/29/2014 | 3,081.11 | 3,081.11 | 3,081.11 | 3,081.11 | 0.00 | 0.00 |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 07/30/2014 | 1,024.76 | 1,024.76 | 1,024.76 | 1,024.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/31/2014 | 959.35 | 959.35 | 959.35 | 959.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/31/2014 | 505,379.35 | 505,379.35 | 505,379.35 | 505,379.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/04/2014 | 1,048.01 | 1,048.01 | 1,048.01 | 1,048.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/05/2014 | 552,545.53 | 552,545.53 | 552,545.53 | 552,545.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/06/2014 | 962.05 | 962.05 | 962.05 | 962.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/07/2014 | 949.87 | 949.87 | 949.87 | 949.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/08/2014 | 949.02 | 949.02 | 949.02 | 949.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/05/2014 | 2,933.10 | 2,933.10 | 2,933.10 | 2,933.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/14/2014 | 230,197.53 | 230,197.53 | 230,197.53 | 230,197.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/11/2014 | 966.23 | 966.23 | 966.23 | 966.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/12/2014 | 2,886.92 | 2,886.92 | 2,886.92 | 2,886.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/14/2014 | 980.04 | 980.04 | 980.04 | 980.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/15/2014 | 962.08 | 962.08 | 962.08 | 962.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/13/2014 | 975.70 | 975.70 | 975.70 | 975.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/18/2014 | 984.38 | 984.38 | 984.38 | 984.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/19/2014 | 2,937.50 | 2,937.50 | 2,937.50 | 2,937.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/20/2014 | 970.52 | 970.52 | 970.52 | 970.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/21/2014 | 968.70 | 968.70 | 968.70 | 968.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/21/2014 | 625,495.98 | 625,495.98 | 625,495.98 | 625,495.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/22/2014 | 877.16 | 877.16 | 877.16 | 877.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/28/2014 | 867.67 | 867.67 | 867.67 | 867.67 | 0.00 | 0.00 |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 08/29/2014 | 760.74 | 760.74 | 760.74 | 760.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/29/2014 | 449,783.25 | 449,783.25 | 449,783.25 | 449,783.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/26/2014 | 2,598.42 | 2,598.42 | 2,598.42 | 2,598.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/25/2014 | 492,498.24 | 492,498.24 | 492,498.24 | 492,498.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/27/2014 | 878.22 | 878.22 | 878.22 | 878.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/25/2014 | 876.01 | 876.01 | 876.01 | 876.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/02/2014 | 768.07 | 768.07 | 768.07 | 768.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/03/2014 | 3,164.92 | 3,164.92 | 3,164.92 | 3,164.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/04/2014 | 1,220.62 | 1,220.62 | 1,220.62 | 1,220.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/05/2014 | 913.70 | 913.70 | 913.70 | 913.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/09/2014 | 2,718.90 | 2,718.90 | 2,718.90 | 2,718.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/08/2014 | 929.65 | 929.65 | 929.65 | 929.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/10/2014 | 907.51 | 907.51 | 907.51 | 907.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/11/2014 | 892.55 | 892.55 | 892.55 | 892.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/12/2014 | 929.75 | 929.75 | 929.75 | 929.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/19/2014 | 835.38 | 835.38 | 835.38 | 835.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/15/2014 | 868.67 | 868.67 | 868.67 | 868.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/16/2014 | 2,486.20 | 2,486.20 | 2,486.20 | 2,486.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/17/2014 | 872.05 | 872.05 | 872.05 | 872.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/18/2014 | 881.28 | 881.28 | 881.28 | 881.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/18/2014 | 366,652.54 | 366,652.54 | 366,652.54 | 366,652.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/22/2014 | 802.49 | 802.49 | 802.49 | 802.49 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 09/23/2014 | 2,482.36 | 2,482.36 | 2,482.36 | 2,482.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/24/2014 | 859.58 | 859.58 | 859.58 | 859.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/25/2014 | 873.23 | 873.23 | 873.23 | 873.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/25/2014 | 342,891.93 | 342,891.93 | 342,891.93 | 342,891.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/26/2014 | 879.85 | 879.85 | 879.85 | 879.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/03/2014 | 943.34 | 943.34 | 943.34 | 943.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/29/2014 | 876.18 | 876.18 | 876.18 | 876.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/30/2014 | 2,576.65 | 2,576.65 | 2,576.65 | 2,576.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/02/2014 | 985.63 | 985.63 | 985.63 | 985.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/01/2014 | 776.61 | 776.61 | 776.61 | 776.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/06/2014 | 978.90 | 978.90 | 978.90 | 978.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/06/2014 | 291,556.38 | 291,556.38 | 291,556.38 | 291,556.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/07/2014 | 3,160.89 | 3,160.89 | 3,160.89 | 3,160.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/08/2014 | 966.79 | 966.79 | 966.79 | 966.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/09/2014 | 945.68 | 945.68 | 945.68 | 945.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/10/2014 | 1,057.95 | 1,057.95 | 1,057.95 | 1,057.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/16/2014 | 945.42 | 945.42 | 945.42 | 945.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/15/2014 | 975.54 | 975.54 | 975.54 | 975.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/17/2014 | 924.00 | 924.00 | 924.00 | 924.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/13/2014 | 983.69 | 983.69 | 983.69 | 983.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/14/2014 | 2,950.89 | 2,950.89 | 2,950.89 | 2,950.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/20/2014 | 931.07 | 931.07 | 931.07 | 931.07 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 10/21/2014 | 2,774.52 | 2,774.52 | 2,774.52 | 2,774.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/22/2014 | 949.52 | 949.52 | 949.52 | 949.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/23/2014 | 967.22 | 967.22 | 967.22 | 967.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/23/2014 | 364,393.93 | 364,393.93 | 364,393.93 | 364,393.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/24/2014 | 957.83 | 957.83 | 957.83 | 957.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/24/2014 | 165,404.32 | 165,404.32 | 165,404.32 | 165,404.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/28/2014 | 2,844.74 | 2,844.74 | 2,844.74 | 2,844.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/27/2014 | 932.92 | 932.92 | 932.92 | 932.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/29/2014 | 1,108.05 | 1,108.05 | 1,108.05 | 1,108.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/30/2014 | 1,056.31 | 1,056.31 | 1,056.31 | 1,056.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/31/2014 | 1,040.50 | 1,040.50 | 1,040.50 | 1,040.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/31/2014 | 662,979.46 | 662,979.46 | 662,979.46 | 662,979.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/31/2014 | 469,568.65 | 469,568.65 | 469,568.65 | 469,568.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/07/2014 | 1,124.58 | 1,124.58 | 1,124.58 | 1,124.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/05/2014 | 1,169.55 | 1,169.55 | 1,169.55 | 1,169.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/06/2014 | 1,014.08 | 1,014.08 | 1,014.08 | 1,014.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/03/2014 | 1,149.32 | 1,149.32 | 1,149.32 | 1,149.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/04/2014 | 3,281.63 | 3,281.63 | 3,281.63 | 3,281.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/05/2014 | 285,271.77 | 285,271.77 | 285,271.77 | 285,271.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/10/2014 | 1,016.92 | 1,016.92 | 1,016.92 | 1,016.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/11/2014 | 3,056.46 | 3,056.46 | 3,056.46 | 3,056.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/12/2014 | 1,012.91 | 1,012.91 | 1,012.91 | 1,012.91 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 11/13/2014 | 1,029.33 | 1,029.33 | 1,029.33 | 1,029.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/13/2014 | 809,873.63 | 809,873.63 | 809,873.63 | 809,873.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/14/2014 | 968.99 | 968.99 | 968.99 | 968.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/18/2014 | 2,873.46 | 2,873.46 | 2,873.46 | 2,873.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/17/2014 | 806,061.25 | 806,061.25 | 806,061.25 | 806,061.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/19/2014 | 949.26 | 949.26 | 949.26 | 949.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/20/2014 | 960.97 | 960.97 | 960.97 | 960.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/20/2014 | 187,927.64 | 187,927.64 | 187,927.64 | 187,927.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/21/2014 | 971.23 | 971.23 | 971.23 | 971.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/17/2014 | 1,201.95 | 1,201.95 | 1,201.95 | 1,201.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/27/2014 | 926.90 | 926.90 | 926.90 | 926.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/24/2014 | 956.63 | 956.63 | 956.63 | 956.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/25/2014 | 2,857.78 | 2,857.78 | 2,857.78 | 2,857.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/26/2014 | 959.91 | 959.91 | 959.91 | 959.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/03/2014 | 977.82 | 977.82 | 977.82 | 977.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/04/2014 | 989.47 | 989.47 | 989.47 | 989.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/05/2014 | 992.54 | 992.54 | 992.54 | 992.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/02/2014 | 2,749.60 | 2,749.60 | 2,749.60 | 2,749.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/01/2014 | 1,791.17 | 1,791.17 | 1,791.17 | 1,791.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/08/2014 | 988.89 | 988.89 | 988.89 | 988.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/08/2014 | 238,407.10 | 238,407.10 | 238,407.10 | 238,407.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/09/2014 | 2,958.81 | 2,958.81 | 2,958.81 | 2,958.81 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 12/10/2014 | 935.95 | 935.95 | 935.95 | 935.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/12/2014 | 878.17 | 878.17 | 878.17 | 878.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/11/2014 | 879.43 | 879.43 | 879.43 | 879.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/15/2014 | 851.47 | 851.47 | 851.47 | 851.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/16/2014 | 2,629.51 | 2,629.51 | 2,629.51 | 2,629.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/17/2014 | 956.33 | 956.33 | 956.33 | 956.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/17/2014 | 120,357.78 | 120,357.78 | 120,357.78 | 120,357.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/18/2014 | 985.14 | 985.14 | 985.14 | 985.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/19/2014 | 654.52 | 654.52 | 654.52 | 654.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/22/2014 | 906.61 | 906.61 | 906.61 | 906.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/23/2014 | 2,694.35 | 2,694.35 | 2,694.35 | 2,694.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/24/2014 | 797.88 | 797.88 | 797.88 | 797.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/26/2014 | 778.55 | 778.55 | 778.55 | 778.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/29/2014 | 1,565.94 | 1,565.94 | 1,565.94 | 1,565.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/29/2014 | 315,981.64 | 315,981.64 | 315,981.64 | 315,981.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/30/2014 | 2,402.78 | 2,402.78 | 2,402.78 | 2,402.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/31/2014 | 744.19 | 744.19 | 744.19 | 744.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/31/2014 | 239,627.37 | 239,627.37 | 239,627.37 | 239,627.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/02/2015 | 822.88 | 822.88 | 822.88 | 822.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/08/2015 | 699.63 | 699.63 | 699.63 | 699.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/05/2015 | 1,570.17 | 1,570.17 | 1,570.17 | 1,570.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/07/2015 | 677.88 | 677.88 | 677.88 | 677.88 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 01/09/2015 | 735.18 | 735.18 | 735.18 | 735.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/06/2015 | 2,196.10 | 2,196.10 | 2,196.10 | 2,196.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/12/2015 | 825.09 | 825.09 | 825.09 | 825.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/12/2015 | 239,800.00 | 239,800.00 | 239,800.00 | 239,800.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/13/2015 | 2,341.06 | 2,341.06 | 2,341.06 | 2,341.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/14/2015 | 769.47 | 769.47 | 769.47 | 769.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/15/2015 | 899.88 | 899.88 | 899.88 | 899.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/16/2015 | 755.29 | 755.29 | 755.29 | 755.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/22/2015 | 595.71 | 595.71 | 595.71 | 595.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/21/2015 | 2,988.49 | 2,988.49 | 2,988.49 | 2,988.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/23/2015 | 688.92 | 688.92 | 688.92 | 688.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/20/2015 | 770.85 | 770.85 | 770.85 | 770.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/26/2015 | 872.80 | 872.80 | 872.80 | 872.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/27/2015 | 2,733.99 | 2,733.99 | 2,733.99 | 2,733.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/27/2015 | 223,630.87 | 223,630.87 | 223,630.87 | 223,630.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/28/2015 | 975.65 | 975.65 | 975.65 | 975.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/29/2015 | 975.64 | 975.64 | 975.64 | 975.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/29/2015 | 278,197.80 | 278,197.80 | 278,197.80 | 278,197.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/30/2015 | 55,128.39 | 55,128.39 | 55,128.39 | 55,128.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/30/2015 | 882.12 | 882.12 | 882.12 | 882.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/02/2015 | 906.57 | 906.57 | 906.57 | 906.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/03/2015 | 2,750.29 | 2,750.29 | 2,750.29 | 2,750.29 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 02/03/2015 | 298,168.79 | 298,168.79 | 298,168.79 | 298,168.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/04/2015 | 989.52 | 989.52 | 989.52 | 989.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/05/2015 | 1,471.19 | 1,471.19 | 1,471.19 | 1,471.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/05/2015 | 833,846.88 | 833,846.88 | 833,846.88 | 833,846.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/06/2015 | 1,156.64 | 1,156.64 | 1,156.64 | 1,156.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/06/2015 | 242,578.30 | 242,578.30 | 242,578.30 | 242,578.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/09/2015 | 1,127.46 | 1,127.46 | 1,127.46 | 1,127.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/11/2015 | 1,026.29 | 1,026.29 | 1,026.29 | 1,026.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/09/2015 | 89,227.17 | 89,227.17 | 89,227.17 | 89,227.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/11/2015 | 558,239.98 | 558,239.98 | 558,239.98 | 558,239.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/12/2015 | 1,091.67 | 1,091.67 | 1,091.67 | 1,091.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/13/2015 | 1,044.46 | 1,044.46 | 1,044.46 | 1,044.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/10/2015 | 3,282.58 | 3,282.58 | 3,282.58 | 3,282.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/16/2015 | 1,063.16 | 1,063.16 | 1,063.16 | 1,063.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/18/2015 | 4,218.98 | 4,218.98 | 4,218.98 | 4,218.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/19/2015 | 1,056.36 | 1,056.36 | 1,056.36 | 1,056.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/20/2015 | 992.45 | 992.45 | 992.45 | 992.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/24/2015 | 2,749.95 | 2,749.95 | 2,749.95 | 2,749.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/23/2015 | 967.13 | 967.13 | 967.13 | 967.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/25/2015 | 1,356.41 | 1,356.41 | 1,356.41 | 1,356.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/26/2015 | 835.44 | 835.44 | 835.44 | 835.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/27/2015 | 836.87 | 836.87 | 836.87 | 836.87 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 03/06/2015 | 691.70 | 691.70 | 691.70 | 691.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/05/2015 | 700.49 | 700.49 | 700.49 | 700.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/06/2015 | 261,922.68 | 261,922.68 | 261,922.68 | 261,922.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/02/2015 | 760.20 | 760.20 | 760.20 | 760.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/03/2015 | 2,353.16 | 2,353.16 | 2,353.16 | 2,353.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/03/2015 | 503,509.30 | 503,509.30 | 503,509.30 | 503,509.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/04/2015 | 775.11 | 775.11 | 775.11 | 775.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/04/2015 | 434,025.83 | 434,025.83 | 434,025.83 | 434,025.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/09/2015 | 696.73 | 696.73 | 696.73 | 696.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/10/2015 | 2,115.99 | 2,115.99 | 2,115.99 | 2,115.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/11/2015 | 707.86 | 707.86 | 707.86 | 707.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/12/2015 | 688.23 | 688.23 | 688.23 | 688.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/13/2015 | 726.31 | 726.31 | 726.31 | 726.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/18/2015 | 716,917.34 | 716,917.34 | 716,917.34 | 716,917.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/16/2015 | 737.02 | 737.02 | 737.02 | 737.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/18/2015 | 744.56 | 744.56 | 744.56 | 744.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/19/2015 | 750.75 | 750.75 | 750.75 | 750.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/20/2015 | 705.25 | 705.25 | 705.25 | 705.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/17/2015 | 2,137.52 | 2,137.52 | 2,137.52 | 2,137.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/23/2015 | 716.82 | 716.82 | 716.82 | 716.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/23/2015 | 814,653.26 | 814,653.26 | 814,653.26 | 814,653.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/24/2015 | 2,173.38 | 2,173.38 | 2,173.38 | 2,173.38 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 03/25/2015 | 799.99 | 799.99 | 799.99 | 799.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/26/2015 | 807.57 | 807.57 | 807.57 | 807.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/27/2015 | 852.28 | 852.28 | 852.28 | 852.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/30/2015 | 898.39 | 898.39 | 898.39 | 898.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/31/2015 | 2,653.13 | 2,653.13 | 2,653.13 | 2,653.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/31/2015 | 544,608.55 | 544,608.55 | 544,608.55 | 544,608.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/01/2015 | 881.41 | 881.41 | 881.41 | 881.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/02/2015 | 1,442.26 | 1,442.26 | 1,442.26 | 1,442.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/03/2015 | 845.13 | 845.13 | 845.13 | 845.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/07/2015 | 3,432.19 | 3,432.19 | 3,432.19 | 3,432.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/08/2015 | 967.48 | 967.48 | 967.48 | 967.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/09/2015 | 912.14 | 912.14 | 912.14 | 912.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/10/2015 | 419,962.26 | 419,962.26 | 419,962.26 | 419,962.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/10/2015 | 983.84 | 983.84 | 983.84 | 983.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/13/2015 | 911.04 | 911.04 | 911.04 | 911.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/14/2015 | 2,724.47 | 2,724.47 | 2,724.47 | 2,724.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/14/2015 | 597,083.64 | 597,083.64 | 597,083.64 | 597,083.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/15/2015 | 947.37 | 947.37 | 947.37 | 947.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/16/2015 | 911.31 | 911.31 | 911.31 | 911.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/17/2015 | 891.01 | 891.01 | 891.01 | 891.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/23/2015 | 983.15 | 983.15 | 983.15 | 983.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/22/2015 | 848.55 | 848.55 | 848.55 | 848.55 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 04/24/2015 | 926.40 | 926.40 | 926.40 | 926.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/20/2015 | 873.53 | 873.53 | 873.53 | 873.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/20/2015 | 326,413.83 | 326,413.83 | 326,413.83 | 326,413.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/21/2015 | 2,620.89 | 2,620.89 | 2,620.89 | 2,620.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/27/2015 | 1,005.61 | 1,005.61 | 1,005.61 | 1,005.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/27/2015 | 326,312.72 | 326,312.72 | 326,312.72 | 326,312.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/28/2015 | 2,989.32 | 2,989.32 | 2,989.32 | 2,989.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/29/2015 | 1,004.70 | 1,004.70 | 1,004.70 | 1,004.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/30/2015 | 1,116.71 | 1,116.71 | 1,116.71 | 1,116.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/01/2015 | 971.09 | 971.09 | 971.09 | 971.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/05/2015 | 2,952.81 | 2,952.81 | 2,952.81 | 2,952.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/04/2015 | 366,238.68 | 366,238.68 | 366,238.68 | 366,238.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/06/2015 | 940.42 | 940.42 | 940.42 | 940.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/07/2015 | 794.30 | 794.30 | 794.30 | 794.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/08/2015 | 854.99 | 854.99 | 854.99 | 854.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/08/2015 | 101,445.50 | 101,445.50 | 101,445.50 | 101,445.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/04/2015 | 998.93 | 998.93 | 998.93 | 998.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/15/2015 | 778.43 | 778.43 | 778.43 | 778.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/11/2015 | 812.02 | 812.02 | 812.02 | 812.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/12/2015 | 2,383.40 | 2,383.40 | 2,383.40 | 2,383.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/13/2015 | 788.59 | 788.59 | 788.59 | 788.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/14/2015 | 844.01 | 844.01 | 844.01 | 844.01 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 05/18/2015 | 798.98 | 798.98 | 798.98 | 798.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/20/2015 | 842.69 | 842.69 | 842.69 | 842.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/21/2015 | 877.68 | 877.68 | 877.68 | 877.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/22/2015 | 932.57 | 932.57 | 932.57 | 932.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/19/2015 | 2,449.73 | 2,449.73 | 2,449.73 | 2,449.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/26/2015 | 809.99 | 809.99 | 809.99 | 809.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/26/2015 | 487,903.00 | 487,903.00 | 487,903.00 | 487,903.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/27/2015 | 3,245.18 | 3,245.18 | 3,245.18 | 3,245.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/29/2015 | 862.29 | 862.29 | 862.29 | 862.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/28/2015 | 879.81 | 879.81 | 879.81 | 879.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/01/2015 | 841.01 | 841.01 | 841.01 | 841.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/02/2015 | 2,730.60 | 2,730.60 | 2,730.60 | 2,730.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/02/2015 | 716,397.14 | 716,397.14 | 716,397.14 | 716,397.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/03/2015 | 881.13 | 881.13 | 881.13 | 881.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/04/2015 | 901.92 | 901.92 | 901.92 | 901.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/04/2015 | 309,953.30 | 309,953.30 | 309,953.30 | 309,953.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/05/2015 | 907.27 | 907.27 | 907.27 | 907.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/05/2015 | 175,422.50 | 175,422.50 | 175,422.50 | 175,422.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/12/2015 | 1,141.91 | 1,141.91 | 1,141.91 | 1,141.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/10/2015 | 1,235.60 | 1,235.60 | 1,235.60 | 1,235.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/09/2015 | 3,443.38 | 3,443.38 | 3,443.38 | 3,443.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/11/2015 | 1,303.00 | 1,303.00 | 1,303.00 | 1,303.00 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 06/08/2015 | 1,074.96 | 1,074.96 | 1,074.96 | 1,074.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/15/2015 | 1,250.16 | 1,250.16 | 1,250.16 | 1,250.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/16/2015 | 3,648.79 | 3,648.79 | 3,648.79 | 3,648.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/17/2015 | 1,227.49 | 1,227.49 | 1,227.49 | 1,227.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/18/2015 | 1,294.11 | 1,294.11 | 1,294.11 | 1,294.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/19/2015 | 1,299.28 | 1,299.28 | 1,299.28 | 1,299.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/24/2015 | 1,188.93 | 1,188.93 | 1,188.93 | 1,188.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/23/2015 | 3,612.35 | 3,612.35 | 3,612.35 | 3,612.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/25/2015 | 1,223.18 | 1,223.18 | 1,223.18 | 1,223.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/26/2015 | 1,209.33 | 1,209.33 | 1,209.33 | 1,209.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/22/2015 | 1,222.81 | 1,222.81 | 1,222.81 | 1,222.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/29/2015 | 1,258.51 | 1,258.51 | 1,258.51 | 1,258.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/30/2015 | 3,711.84 | 3,711.84 | 3,711.84 | 3,711.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/01/2015 | 1,156.68 | 1,156.68 | 1,156.68 | 1,156.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/02/2015 | 1,210.70 | 1,210.70 | 1,210.70 | 1,210.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/03/2015 | 1,213.02 | 1,213.02 | 1,213.02 | 1,213.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/08/2015 | 1,240.86 | 1,240.86 | 1,240.86 | 1,240.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/08/2015 | 316,141.47 | 316,141.47 | 316,141.47 | 316,141.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/07/2015 | 4,806.90 | 4,806.90 | 4,806.90 | 4,806.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/09/2015 | 1,161.27 | 1,161.27 | 1,161.27 | 1,161.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/10/2015 | 1,172.07 | 1,172.07 | 1,172.07 | 1,172.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/11/2015 | 1,202.46 | 1,202.46 | 1,202.46 | 1,202.46 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 07/14/2015 | 3,522.56 | 3,522.56 | 3,522.56 | 3,522.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/15/2015 | 1,177.90 | 1,177.90 | 1,177.90 | 1,177.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/16/2015 | 1,204.21 | 1,204.21 | 1,204.21 | 1,204.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/17/2015 | 1,185.87 | 1,185.87 | 1,185.87 | 1,185.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/22/2015 | 1,235.56 | 1,235.56 | 1,235.56 | 1,235.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/21/2015 | 3,504.75 | 3,504.75 | 3,504.75 | 3,504.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/23/2015 | 1,234.77 | 1,234.77 | 1,234.77 | 1,234.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/24/2015 | 1,154.54 | 1,154.54 | 1,154.54 | 1,154.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/20/2015 | 1,283.40 | 1,283.40 | 1,283.40 | 1,283.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/27/2015 | 976.38 | 976.38 | 976.38 | 976.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/28/2015 | 2,893.36 | 2,893.36 | 2,893.36 | 2,893.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/29/2015 | 941.60 | 941.60 | 941.60 | 941.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/30/2015 | 937.88 | 937.88 | 937.88 | 937.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/31/2015 | 1,060.08 | 1,060.08 | 1,060.08 | 1,060.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/06/2015 | 1,026.19 | 1,026.19 | 1,026.19 | 1,026.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/07/2015 | 1,030.92 | 1,030.92 | 1,030.92 | 1,030.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/04/2015 | 418,731.63 | 418,731.63 | 418,731.63 | 418,731.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/04/2015 | 2,726.03 | 2,726.03 | 2,726.03 | 2,726.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/05/2015 | 1,030.01 | 1,030.01 | 1,030.01 | 1,030.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/03/2015 | 849.36 | 849.36 | 849.36 | 849.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/10/2015 | 994.36 | 994.36 | 994.36 | 994.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/11/2015 | 3,035.14 | 3,035.14 | 3,035.14 | 3,035.14 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 08/12/2015 | 1,128.04 | 1,128.04 | 1,128.04 | 1,128.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/13/2015 | 974.01 | 974.01 | 974.01 | 974.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/14/2015 | 1,074.99 | 1,074.99 | 1,074.99 | 1,074.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/18/2015 | 2,987.09 | 2,987.09 | 2,987.09 | 2,987.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/17/2015 | 979.64 | 979.64 | 979.64 | 979.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/19/2015 | 1,024.65 | 1,024.65 | 1,024.65 | 1,024.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/20/2015 | 1,056.77 | 1,056.77 | 1,056.77 | 1,056.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/21/2015 | 986.48 | 986.48 | 986.48 | 986.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/24/2015 | 839.30 | 839.30 | 839.30 | 839.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/25/2015 | 2,549.68 | 2,549.68 | 2,549.68 | 2,549.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/26/2015 | 819.08 | 819.08 | 819.08 | 819.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/27/2015 | 819.57 | 819.57 | 819.57 | 819.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/28/2015 | 739.69 | 739.69 | 739.69 | 739.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/01/2015 | 2,229.18 | 2,229.18 | 2,229.18 | 2,229.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/02/2015 | 872.63 | 872.63 | 872.63 | 872.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/03/2015 | 729.41 | 729.41 | 729.41 | 729.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/04/2015 | 479.70 | 479.70 | 479.70 | 479.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/31/2015 | 688.03 | 688.03 | 688.03 | 688.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/08/2015 | 1,195.67 | 1,195.67 | 1,195.67 | 1,195.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/09/2015 | 3,681.72 | 3,681.72 | 3,681.72 | 3,681.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/10/2015 | 920.23 | 920.23 | 920.23 | 920.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/11/2015 | 1,073.31 | 1,073.31 | 1,073.31 | 1,073.31 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 09/15/2015 | 2,866.01 | 2,866.01 | 2,866.01 | 2,866.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/14/2015 | 842,269.99 | 842,269.99 | 842,269.99 | 842,269.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/16/2015 | 696.21 | 696.21 | 696.21 | 696.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/17/2015 | 776.43 | 776.43 | 776.43 | 776.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/18/2015 | 796.58 | 796.58 | 796.58 | 796.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/14/2015 | 1,074.61 | 1,074.61 | 1,074.61 | 1,074.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/25/2015 | 61,517.04 | 61,517.04 | 61,517.04 | 61,517.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/21/2015 | 899.53 | 899.53 | 899.53 | 899.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/22/2015 | 2,409.28 | 2,409.28 | 2,409.28 | 2,409.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/23/2015 | 831.11 | 831.11 | 831.11 | 831.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/24/2015 | 740.22 | 740.22 | 740.22 | 740.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/25/2015 | 721.65 | 721.65 | 721.65 | 721.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/30/2015 | 1,285.64 | 1,285.64 | 1,285.64 | 1,285.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/01/2015 | 687.34 | 687.34 | 687.34 | 687.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/02/2015 | 755.64 | 755.64 | 755.64 | 755.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/28/2015 | 976.78 | 976.78 | 976.78 | 976.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/29/2015 | 2,947.77 | 2,947.77 | 2,947.77 | 2,947.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/05/2015 | 865.55 | 865.55 | 865.55 | 865.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/06/2015 | 2,595.32 | 2,595.32 | 2,595.32 | 2,595.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/07/2015 | 884.61 | 884.61 | 884.61 | 884.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/09/2015 | 935.15 | 935.15 | 935.15 | 935.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/08/2015 | 838.96 | 838.96 | 838.96 | 838.96 | 0.00 | 0.00 |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 10/12/2015 | 1,165.31 | 1,165.31 | 1,165.31 | 1,165.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/13/2015 | 2,950.32 | 2,950.32 | 2,950.32 | 2,950.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/14/2015 | 1,219.28 | 1,219.28 | 1,219.28 | 1,219.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/15/2015 | 1,239.96 | 1,239.96 | 1,239.96 | 1,239.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/16/2015 | 1,058.48 | 1,058.48 | 1,058.48 | 1,058.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/19/2015 | 1,276.13 | 1,276.13 | 1,276.13 | 1,276.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/20/2015 | 3,520.03 | 3,520.03 | 3,520.03 | 3,520.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/21/2015 | 1,063.90 | 1,063.90 | 1,063.90 | 1,063.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/22/2015 | 1,058.28 | 1,058.28 | 1,058.28 | 1,058.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/23/2015 | 1,054.71 | 1,054.71 | 1,054.71 | 1,054.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/27/2015 | 3,199.41 | 3,199.41 | 3,199.41 | 3,199.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/28/2015 | 1,122.62 | 1,122.62 | 1,122.62 | 1,122.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/29/2015 | 1,140.76 | 1,140.76 | 1,140.76 | 1,140.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/30/2015 | 1,086.85 | 1,086.85 | 1,086.85 | 1,086.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/26/2015 | 1,056.97 | 1,056.97 | 1,056.97 | 1,056.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/02/2015 | 1,039.53 | 1,039.53 | 1,039.53 | 1,039.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/03/2015 | 2,811.47 | 2,811.47 | 2,811.47 | 2,811.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/04/2015 | 689.36 | 689.36 | 689.36 | 689.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/05/2015 | 767.08 | 767.08 | 767.08 | 767.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/06/2015 | 780.58 | 780.58 | 780.58 | 780.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/10/2015 | 2,261.46 | 2,261.46 | 2,261.46 | 2,261.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/09/2015 | 762.91 | 762.91 | 762.91 | 762.91 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 11/11/2015 | 749.69 | 749.69 | 749.69 | 749.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/12/2015 | 745.25 | 745.25 | 745.25 | 745.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/13/2015 | 818.11 | 818.11 | 818.11 | 818.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/19/2015 | 742,713.43 | 742,713.43 | 742,713.43 | 742,713.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/20/2015 | 723.23 | 723.23 | 723.23 | 723.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/16/2015 | 814.34 | 814.34 | 814.34 | 814.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/17/2015 | 2,379.64 | 2,379.64 | 2,379.64 | 2,379.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/18/2015 | 783.03 | 783.03 | 783.03 | 783.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/19/2015 | 800.88 | 800.88 | 800.88 | 800.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/24/2015 | 2,225.68 | 2,225.68 | 2,225.68 | 2,225.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/25/2015 | 740.62 | 740.62 | 740.62 | 740.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/26/2015 | 798.89 | 798.89 | 798.89 | 798.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/23/2015 | 744.09 | 744.09 | 744.09 | 744.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/04/2015 | 739.26 | 739.26 | 739.26 | 739.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/30/2015 | 1,553.32 | 1,553.32 | 1,553.32 | 1,553.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/30/2015 | 105,520.71 | 105,520.71 | 105,520.71 | 105,520.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/01/2015 | 2,338.14 | 2,338.14 | 2,338.14 | 2,338.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/02/2015 | 799.43 | 799.43 | 799.43 | 799.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/03/2015 | 767.22 | 767.22 | 767.22 | 767.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/02/2015 | 464,114.67 | 464,114.67 | 464,114.67 | 464,114.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/07/2015 | 813.30 | 813.30 | 813.30 | 813.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/08/2015 | 2,330.80 | 2,330.80 | 2,330.80 | 2,330.80 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 12/09/2015 | 779.29 | 779.29 | 779.29 | 779.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/10/2015 | 852.56 | 852.56 | 852.56 | 852.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/11/2015 | 829.54 | 829.54 | 829.54 | 829.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/18/2015 | 969.06 | 969.06 | 969.06 | 969.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/17/2015 | 964.65 | 964.65 | 964.65 | 964.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/14/2015 | 929.85 | 929.85 | 929.85 | 929.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/15/2015 | 2,808.69 | 2,808.69 | 2,808.69 | 2,808.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/16/2015 | 749.47 | 749.47 | 749.47 | 749.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/22/2015 | 2,690.09 | 2,690.09 | 2,690.09 | 2,690.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/23/2015 | 809.32 | 809.32 | 809.32 | 809.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/24/2015 | 962.89 | 962.89 | 962.89 | 962.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/24/2015 | 528,343.69 | 528,343.69 | 528,343.69 | 528,343.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/21/2015 | 919.60 | 919.60 | 919.60 | 919.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/28/2015 | 941.08 | 941.08 | 941.08 | 941.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/29/2015 | 3,617.55 | 3,617.55 | 3,617.55 | 3,617.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/31/2015 | 891.36 | 891.36 | 891.36 | 891.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/30/2015 | 869.27 | 869.27 | 869.27 | 869.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/05/2016 | 3,515.68 | 3,515.68 | 3,515.68 | 3,515.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/04/2016 | 859.44 | 859.44 | 859.44 | 859.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/06/2016 | 1,025.94 | 1,025.94 | 1,025.94 | 1,025.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/06/2016 | 471,635.89 | 471,635.89 | 471,635.89 | 471,635.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/07/2016 | 1,038.71 | 1,038.71 | 1,038.71 | 1,038.71 | 0.00 | 0.00 |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 01/07/2016 | 341,328.47 | 341,328.47 | 341,328.47 | 341,328.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/08/2016 | 1,022.52 | 1,022.52 | 1,022.52 | 1,022.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/08/2016 | 4,652.62 | 4,652.62 | 4,652.62 | 4,652.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/15/2016 | 900.74 | 900.74 | 900.74 | 900.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/13/2016 | 945.77 | 945.77 | 945.77 | 945.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/12/2016 | 2,979.82 | 2,979.82 | 2,979.82 | 2,979.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/14/2016 | 890.31 | 890.31 | 890.31 | 890.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/11/2016 | 989.95 | 989.95 | 989.95 | 989.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/19/2016 | 913.53 | 913.53 | 913.53 | 913.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/19/2016 | 131,933.11 | 131,933.11 | 131,933.11 | 131,933.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/20/2016 | 4,044.88 | 4,044.88 | 4,044.88 | 4,044.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/20/2016 | 477,804.39 | 477,804.39 | 477,804.39 | 477,804.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/21/2016 | 1,227.64 | 1,227.64 | 1,227.64 | 1,227.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/22/2016 | 1,337.38 | 1,337.38 | 1,337.38 | 1,337.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/26/2016 | 4,041.08 | 4,041.08 | 4,041.08 | 4,041.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/25/2016 | 1,347.02 | 1,347.02 | 1,347.02 | 1,347.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/27/2016 | 1,393.52 | 1,393.52 | 1,393.52 | 1,393.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/27/2016 | 679,575.17 | 679,575.17 | 679,575.17 | 679,575.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/28/2016 | 1,343.70 | 1,343.70 | 1,343.70 | 1,343.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/29/2016 | 1,381.14 | 1,381.14 | 1,381.14 | 1,381.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/01/2016 | 1,275.78 | 1,275.78 | 1,275.78 | 1,275.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/02/2016 | 4,056.43 | 4,056.43 | 4,056.43 | 4,056.43 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 02/03/2016 | 1,382.24 | 1,382.24 | 1,382.24 | 1,382.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/03/2016 | 510,510.87 | 510,510.87 | 510,510.87 | 510,510.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/04/2016 | 1,457.16 | 1,457.16 | 1,457.16 | 1,457.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/05/2016 | 1,387.36 | 1,387.36 | 1,387.36 | 1,387.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/08/2016 | 1,377.29 | 1,377.29 | 1,377.29 | 1,377.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/09/2016 | 4,160.98 | 4,160.98 | 4,160.98 | 4,160.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/09/2016 | 94,085.20 | 94,085.20 | 94,085.20 | 94,085.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/10/2016 | 1,239.49 | 1,239.49 | 1,239.49 | 1,239.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/11/2016 | 1,324.76 | 1,324.76 | 1,324.76 | 1,324.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/12/2016 | 1,119.21 | 1,119.21 | 1,119.21 | 1,119.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/18/2016 | 588,093.36 | 588,093.36 | 588,093.36 | 588,093.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/16/2016 | 1,009.44 | 1,009.44 | 1,009.44 | 1,009.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/17/2016 | 3,767.94 | 3,767.94 | 3,767.94 | 3,767.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/18/2016 | 1,002.85 | 1,002.85 | 1,002.85 | 1,002.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/19/2016 | 980.37 | 980.37 | 980.37 | 980.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/17/2016 | 627,938.50 | 627,938.50 | 627,938.50 | 627,938.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/22/2016 | 1,018.77 | 1,018.77 | 1,018.77 | 1,018.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/23/2016 | 3,109.79 | 3,109.79 | 3,109.79 | 3,109.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/24/2016 | 1,121.22 | 1,121.22 | 1,121.22 | 1,121.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/25/2016 | 1,125.89 | 1,125.89 | 1,125.89 | 1,125.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/26/2016 | 1,167.83 | 1,167.83 | 1,167.83 | 1,167.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/04/2016 | 779,239.07 | 779,239.07 | 779,239.07 | 779,239.07 | 0.00 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 03/01/2016 | 3,618.43 | 3,618.43 | 3,618.43 | 3,618.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/03/2016 | 1,067.53 | 1,067.53 | 1,067.53 | 1,067.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/29/2016 | 1,078.50 | 1,078.50 | 1,078.50 | 1,078.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/04/2016 | 1,079.76 | 1,079.76 | 1,079.76 | 1,079.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/02/2016 | 798.98 | 798.98 | 798.98 | 798.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/07/2016 | 1,156.10 | 1,156.10 | 1,156.10 | 1,156.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/08/2016 | 3,618.50 | 3,618.50 | 3,618.50 | 3,618.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/09/2016 | 1,255.34 | 1,255.34 | 1,255.34 | 1,255.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/09/2016 | 583,287.12 | 583,287.12 | 583,287.12 | 583,287.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/10/2016 | 1,335.82 | 1,335.82 | 1,335.82 | 1,335.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/11/2016 | 1,288.25 | 1,288.25 | 1,288.25 | 1,288.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/15/2016 | 4,600.34 | 4,600.34 | 4,600.34 | 4,600.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/14/2016 | 1,553.33 | 1,553.33 | 1,553.33 | 1,553.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/16/2016 | 1,259.47 | 1,259.47 | 1,259.47 | 1,259.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/17/2016 | 1,551.47 | 1,551.47 | 1,551.47 | 1,551.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/18/2016 | 1,471.42 | 1,471.42 | 1,471.42 | 1,471.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/21/2016 | 1,361.78 | 1,361.78 | 1,361.78 | 1,361.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/22/2016 | 4,024.50 | 4,024.50 | 4,024.50 | 4,024.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/23/2016 | 1,314.95 | 1,314.95 | 1,314.95 | 1,314.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/24/2016 | 1,267.45 | 1,267.45 | 1,267.45 | 1,267.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/28/2016 | 284,814.64 | 284,814.64 | 284,814.64 | 284,814.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/28/2016 | 1,320.57 | 1,320.57 | 1,320.57 | 1,320.57 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 03/29/2016 | 5,301.37 | 5,301.37 | 5,301.37 | 5,301.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/30/2016 | 1,451.00 | 1,451.00 | 1,451.00 | 1,451.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/31/2016 | 1,431.73 | 1,431.73 | 1,431.73 | 1,431.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/01/2016 | 1,000.06 | 1,000.06 | 1,000.06 | 1,000.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/04/2016 | 2,231.83 | 2,231.83 | 2,231.83 | 2,231.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/05/2016 | 6,434.48 | 6,434.48 | 6,434.48 | 6,434.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/06/2016 | 2,058.00 | 2,058.00 | 2,058.00 | 2,058.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/07/2016 | 2,033.26 | 2,033.26 | 2,033.26 | 2,033.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/08/2016 | 543,845.24 | 543,845.24 | 543,845.24 | 543,845.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/08/2016 | 2,011.88 | 2,011.88 | 2,011.88 | 2,011.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/11/2016 | 1,932.11 | 1,932.11 | 1,932.11 | 1,932.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/12/2016 | 5,858.43 | 5,858.43 | 5,858.43 | 5,858.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/13/2016 | 2,107.83 | 2,107.83 | 2,107.83 | 2,107.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/14/2016 | 2,271.51 | 2,271.51 | 2,271.51 | 2,271.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/15/2016 | 2,294.59 | 2,294.59 | 2,294.59 | 2,294.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/15/2016 | 973,420.51 | 973,420.51 | 973,420.51 | 973,420.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/22/2016 | 2,409.38 | 2,409.38 | 2,409.38 | 2,409.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/20/2016 | 2,343.64 | 2,343.64 | 2,343.64 | 2,343.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/21/2016 | 3,383.43 | 3,383.43 | 3,383.43 | 3,383.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/20/2016 | 407,235.88 | 407,235.88 | 407,235.88 | 407,235.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/18/2016 | 2,334.97 | 2,334.97 | 2,334.97 | 2,334.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/19/2016 | 5,979.12 | 5,979.12 | 5,979.12 | 5,979.12 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 04/19/2016 | 1,336,686.44 | 1,336,686.44 | 1,336,686.44 | 1,336,686.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/29/2016 | 53,257.54 | 53,257.54 | 53,257.54 | 53,257.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/25/2016 | 2,440.83 | 2,440.83 | 2,440.83 | 2,440.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/25/2016 | 1,290,849.94 | 1,290,849.94 | 1,290,849.94 | 1,290,849.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/26/2016 | 7,685.05 | 7,685.05 | 7,685.05 | 7,685.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/27/2016 | 2,732.27 | 2,732.27 | 2,732.27 | 2,732.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/28/2016 | 2,643.92 | 2,643.92 | 2,643.92 | 2,643.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/29/2016 | 2,617.70 | 2,617.70 | 2,617.70 | 2,617.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/28/2016 | 411,427.76 | 411,427.76 | 411,427.76 | 411,427.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/02/2016 | 2,491.79 | 2,491.79 | 2,491.79 | 2,491.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/03/2016 | 7,478.01 | 7,478.01 | 7,478.01 | 7,478.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/04/2016 | 2,416.99 | 2,416.99 | 2,416.99 | 2,416.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/05/2016 | 2,401.05 | 2,401.05 | 2,401.05 | 2,401.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/05/2016 | 76,850.13 | 76,850.13 | 76,850.13 | 76,850.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/06/2016 | 2,289.27 | 2,289.27 | 2,289.27 | 2,289.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/11/2016 | 2,599.10 | 2,599.10 | 2,599.10 | 2,599.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/09/2016 | 2,238.60 | 2,238.60 | 2,238.60 | 2,238.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/10/2016 | 7,530.64 | 7,530.64 | 7,530.64 | 7,530.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/12/2016 | 2,644.37 | 2,644.37 | 2,644.37 | 2,644.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/13/2016 | 2,602.65 | 2,602.65 | 2,602.65 | 2,602.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/16/2016 | 2,550.27 | 2,550.27 | 2,550.27 | 2,550.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/17/2016 | 7,950.29 | 7,950.29 | 7,950.29 | 7,950.29 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 05/18/2016 | 3,053.14 | 3,053.14 | 3,053.14 | 3,053.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/19/2016 | 2,775.96 | 2,775.96 | 2,775.96 | 2,775.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/20/2016 | 2,879.40 | 2,879.40 | 2,879.40 | 2,879.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/23/2016 | 1,476,260.76 | 1,476,260.76 | 1,476,260.76 | 1,476,260.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/23/2016 | 2,988.33 | 2,988.33 | 2,988.33 | 2,988.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/24/2016 | 8,783.09 | 8,783.09 | 8,783.09 | 8,783.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/25/2016 | 2,733.05 | 2,733.05 | 2,733.05 | 2,733.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/27/2016 | 1,398,588.41 | 1,398,588.41 | 1,398,588.41 | 1,398,588.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/27/2016 | 2,900.07 | 2,900.07 | 2,900.07 | 2,900.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/26/2016 | 2,905.79 | 2,905.79 | 2,905.79 | 2,905.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/02/2016 | 2,565.92 | 2,565.92 | 2,565.92 | 2,565.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/03/2016 | 1,478,403.25 | 1,478,403.25 | 1,478,403.25 | 1,478,403.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/03/2016 | 2,896.67 | 2,896.67 | 2,896.67 | 2,896.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/01/2016 | 11,435.16 | 11,435.16 | 11,435.16 | 11,435.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/31/2016 | 2,907.11 | 2,907.11 | 2,907.11 | 2,907.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/09/2016 | 2,516.77 | 2,516.77 | 2,516.77 | 2,516.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/10/2016 | 2,438.36 | 2,438.36 | 2,438.36 | 2,438.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/10/2016 | 1,193,464.63 | 1,193,464.63 | 1,193,464.63 | 1,193,464.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/08/2016 | 2,879.85 | 2,879.85 | 2,879.85 | 2,879.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/07/2016 | 7,959.35 | 7,959.35 | 7,959.35 | 7,959.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/06/2016 | 2,666.36 | 2,666.36 | 2,666.36 | 2,666.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/13/2016 | 2,520.09 | 2,520.09 | 2,520.09 | 2,520.09 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 06/13/2016 | 962,793.40 | 962,793.40 | 962,793.40 | 962,793.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/14/2016 | 7,483.77 | 7,483.77 | 7,483.77 | 7,483.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/15/2016 | 2,426.45 | 2,426.45 | 2,426.45 | 2,426.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/17/2016 | 2,749.84 | 2,749.84 | 2,749.84 | 2,749.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/16/2016 | 2,553.64 | 2,553.64 | 2,553.64 | 2,553.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/20/2016 | 2,332.24 | 2,332.24 | 2,332.24 | 2,332.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/21/2016 | 6,970.94 | 6,970.94 | 6,970.94 | 6,970.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/21/2016 | 714,434.13 | 714,434.13 | 714,434.13 | 714,434.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/22/2016 | 2,905.48 | 2,905.48 | 2,905.48 | 2,905.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/23/2016 | 2,864.92 | 2,864.92 | 2,864.92 | 2,864.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/24/2016 | 2,878.54 | 2,878.54 | 2,878.54 | 2,878.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/01/2016 | 3,001.86 | 3,001.86 | 3,001.86 | 3,001.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/30/2016 | 2,849.65 | 2,849.65 | 2,849.65 | 2,849.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/27/2016 | 3,041.31 | 3,041.31 | 3,041.31 | 3,041.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/29/2016 | 3,033.18 | 3,033.18 | 3,033.18 | 3,033.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/28/2016 | 9,148.78 | 9,148.78 | 9,148.78 | 9,148.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/05/2016 | 3,568.85 | 3,568.85 | 3,568.85 | 3,568.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/06/2016 | 14,257.56 | 14,257.56 | 14,257.56 | 14,257.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/07/2016 | 3,462.93 | 3,462.93 | 3,462.93 | 3,462.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/07/2016 | 371,421.74 | 371,421.74 | 371,421.74 | 371,421.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/08/2016 | 3,475.50 | 3,475.50 | 3,475.50 | 3,475.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/15/2016 | 3,324.43 | 3,324.43 | 3,324.43 | 3,324.43 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 07/11/2016 | 3,830.30 | 3,830.30 | 3,830.30 | 3,830.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/12/2016 | 10,548.83 | 10,548.83 | 10,548.83 | 10,548.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/14/2016 | 3,508.72 | 3,508.72 | 3,508.72 | 3,508.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/13/2016 | 3,499.07 | 3,499.07 | 3,499.07 | 3,499.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/18/2016 | 3,522.88 | 3,522.88 | 3,522.88 | 3,522.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/19/2016 | 10,735.54 | 10,735.54 | 10,735.54 | 10,735.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/20/2016 | 3,566.45 | 3,566.45 | 3,566.45 | 3,566.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/20/2016 | 1,206,732.65 | 1,206,732.65 | 1,206,732.65 | 1,206,732.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/21/2016 | 3,694.43 | 3,694.43 | 3,694.43 | 3,694.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/22/2016 | 3,542.04 | 3,542.04 | 3,542.04 | 3,542.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/22/2016 | 579,384.46 | 579,384.46 | 579,384.46 | 579,384.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/28/2016 | 3,545.13 | 3,545.13 | 3,545.13 | 3,545.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/29/2016 | 3,659.89 | 3,659.89 | 3,659.89 | 3,659.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/27/2016 | 3,413.36 | 3,413.36 | 3,413.36 | 3,413.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/25/2016 | 3,912.77 | 3,912.77 | 3,912.77 | 3,912.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/26/2016 | 10,522.55 | 10,522.55 | 10,522.55 | 10,522.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/27/2016 | 1,398,133.66 | 1,398,133.66 | 1,398,133.66 | 1,398,133.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/05/2016 | 3,514.46 | 3,514.46 | 3,514.46 | 3,514.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/01/2016 | 3,645.97 | 3,645.97 | 3,645.97 | 3,645.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/02/2016 | 10,792.45 | 10,792.45 | 10,792.45 | 10,792.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/03/2016 | 3,571.03 | 3,571.03 | 3,571.03 | 3,571.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/03/2016 | 1,342,366.87 | 1,342,366.87 | 1,342,366.87 | 1,342,366.87 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 08/04/2016 | 404,407.68 | 404,407.68 | 404,407.68 | 404,407.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/04/2016 | 3,585.84 | 3,585.84 | 3,585.84 | 3,585.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/08/2016 | 3,501.59 | 3,501.59 | 3,501.59 | 3,501.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/09/2016 | 10,510.08 | 10,510.08 | 10,510.08 | 10,510.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/10/2016 | 3,475.23 | 3,475.23 | 3,475.23 | 3,475.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/10/2016 | 1,138,692.77 | 1,138,692.77 | 1,138,692.77 | 1,138,692.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/11/2016 | 3,628.33 | 3,628.33 | 3,628.33 | 3,628.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/11/2016 | 810,020.51 | 810,020.51 | 810,020.51 | 810,020.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/12/2016 | 3,398.77 | 3,398.77 | 3,398.77 | 3,398.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/15/2016 | 3,347.56 | 3,347.56 | 3,347.56 | 3,347.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/18/2016 | 3,302.50 | 3,302.50 | 3,302.50 | 3,302.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/16/2016 | 9,760.17 | 9,760.17 | 9,760.17 | 9,760.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/19/2016 | 3,336.20 | 3,336.20 | 3,336.20 | 3,336.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/17/2016 | 2,986.85 | 2,986.85 | 2,986.85 | 2,986.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/22/2016 | 3,355.12 | 3,355.12 | 3,355.12 | 3,355.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/23/2016 | 10,155.24 | 10,155.24 | 10,155.24 | 10,155.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/23/2016 | 1,294,954.86 | 1,294,954.86 | 1,294,954.86 | 1,294,954.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/24/2016 | 3,381.51 | 3,381.51 | 3,381.51 | 3,381.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/24/2016 | 445,640.55 | 445,640.55 | 445,640.55 | 445,640.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/25/2016 | 3,352.94 | 3,352.94 | 3,352.94 | 3,352.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/26/2016 | 3,239.23 | 3,239.23 | 3,239.23 | 3,239.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/25/2016 | 346,618.80 | 346,618.80 | 346,618.80 | 346,618.80 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 08/29/2016 | 3,270.13 | 3,270.13 | 3,270.13 | 3,270.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/29/2016 | 1,387,306.83 | 1,387,306.83 | 1,387,306.83 | 1,387,306.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/30/2016 | 9,856.67 | 9,856.67 | 9,856.67 | 9,856.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/30/2016 | 623,968.16 | 623,968.16 | 623,968.16 | 623,968.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/31/2016 | 3,383.79 | 3,383.79 | 3,383.79 | 3,383.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/01/2016 | 3,142.77 | 3,142.77 | 3,142.77 | 3,142.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/02/2016 | 3,376.97 | 3,376.97 | 3,376.97 | 3,376.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/09/2016 | 3,315.85 | 3,315.85 | 3,315.85 | 3,315.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/06/2016 | 858,298.26 | 858,298.26 | 858,298.26 | 858,298.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/08/2016 | 3,705.11 | 3,705.11 | 3,705.11 | 3,705.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/07/2016 | 13,635.27 | 13,635.27 | 13,635.27 | 13,635.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/06/2016 | 3,419.41 | 3,419.41 | 3,419.41 | 3,419.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/12/2016 | 3,399.98 | 3,399.98 | 3,399.98 | 3,399.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/12/2016 | 1,438,253.57 | 1,438,253.57 | 1,438,253.57 | 1,438,253.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/13/2016 | 10,145.91 | 10,145.91 | 10,145.91 | 10,145.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/14/2016 | 3,472.18 | 3,472.18 | 3,472.18 | 3,472.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/15/2016 | 2,991.89 | 2,991.89 | 2,991.89 | 2,991.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/16/2016 | 3,303.55 | 3,303.55 | 3,303.55 | 3,303.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/21/2016 | 2,973.52 | 2,973.52 | 2,973.52 | 2,973.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/20/2016 | 8,743.33 | 8,743.33 | 8,743.33 | 8,743.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/22/2016 | 2,822.37 | 2,822.37 | 2,822.37 | 2,822.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/23/2016 | 2,681.96 | 2,681.96 | 2,681.96 | 2,681.96 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 09/19/2016 | 2,903.15 | 2,903.15 | 2,903.15 | 2,903.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/30/2016 | 315,056.07 | 315,056.07 | 315,056.07 | 315,056.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/26/2016 | 2,756.90 | 2,756.90 | 2,756.90 | 2,756.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/26/2016 | 973,420.86 | 973,420.86 | 973,420.86 | 973,420.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/27/2016 | 8,357.20 | 8,357.20 | 8,357.20 | 8,357.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/28/2016 | 2,866.31 | 2,866.31 | 2,866.31 | 2,866.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/29/2016 | 2,808.61 | 2,808.61 | 2,808.61 | 2,808.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/30/2016 | 2,738.07 | 2,738.07 | 2,738.07 | 2,738.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/04/2016 | 9,167.09 | 9,167.09 | 9,167.09 | 9,167.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/05/2016 | 3,409.49 | 3,409.49 | 3,409.49 | 3,409.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/06/2016 | 3,230.90 | 3,230.90 | 3,230.90 | 3,230.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/07/2016 | 842,206.61 | 842,206.61 | 842,206.61 | 842,206.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/07/2016 | 3,269.93 | 3,269.93 | 3,269.93 | 3,269.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/03/2016 | 3,195.46 | 3,195.46 | 3,195.46 | 3,195.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/10/2016 | 3,503.11 | 3,503.11 | 3,503.11 | 3,503.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/11/2016 | 10,509.46 | 10,509.46 | 10,509.46 | 10,509.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/13/2016 | 3,508.73 | 3,508.73 | 3,508.73 | 3,508.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/12/2016 | 3,512.32 | 3,512.32 | 3,512.32 | 3,512.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/12/2016 | 726,642.61 | 726,642.61 | 726,642.61 | 726,642.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/14/2016 | 3,113.14 | 3,113.14 | 3,113.14 | 3,113.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/17/2016 | 3,303.36 | 3,303.36 | 3,303.36 | 3,303.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/18/2016 | 9,422.69 | 9,422.69 | 9,422.69 | 9,422.69 | 0.00 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 10/19/2016 | 3,347.08 | 3,347.08 | 3,347.08 | 3,347.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/20/2016 | 2,890.14 | 2,890.14 | 2,890.14 | 2,890.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/21/2016 | 2,922.00 | 2,922.00 | 2,922.00 | 2,922.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/28/2016 | 3,149.49 | 3,149.49 | 3,149.49 | 3,149.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/27/2016 | 3,215.07 | 3,215.07 | 3,215.07 | 3,215.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/26/2016 | 3,195.75 | 3,195.75 | 3,195.75 | 3,195.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/25/2016 | 401,869.32 | 401,869.32 | 401,869.32 | 401,869.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/24/2016 | 3,041.84 | 3,041.84 | 3,041.84 | 3,041.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/24/2016 | 672,260.39 | 672,260.39 | 672,260.39 | 672,260.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/25/2016 | 9,244.92 | 9,244.92 | 9,244.92 | 9,244.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/02/2016 | 2,965.81 | 2,965.81 | 2,965.81 | 2,965.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/01/2016 | 9,146.94 | 9,146.94 | 9,146.94 | 9,146.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/31/2016 | 3,037.69 | 3,037.69 | 3,037.69 | 3,037.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/03/2016 | 3,047.94 | 3,047.94 | 3,047.94 | 3,047.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/03/2016 | 12,110.80 | 12,110.80 | 12,110.80 | 12,110.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/04/2016 | 2,992.89 | 2,992.89 | 2,992.89 | 2,992.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/11/2016 | 2,952.46 | 2,952.46 | 2,952.46 | 2,952.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/07/2016 | 2,782.38 | 2,782.38 | 2,782.38 | 2,782.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/08/2016 | 8,251.41 | 8,251.41 | 8,251.41 | 8,251.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/09/2016 | 2,861.95 | 2,861.95 | 2,861.95 | 2,861.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/10/2016 | 2,799.47 | 2,799.47 | 2,799.47 | 2,799.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/09/2016 | 443,799.75 | 443,799.75 | 443,799.75 | 443,799.75 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 11/14/2016 | 2,952.34 | 2,952.34 | 2,952.34 | 2,952.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/16/2016 | 2,829.16 | 2,829.16 | 2,829.16 | 2,829.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/15/2016 | 8,677.08 | 8,677.08 | 8,677.08 | 8,677.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/16/2016 | 1,425,019.82 | 1,425,019.82 | 1,425,019.82 | 1,425,019.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/18/2016 | 2,529.73 | 2,529.73 | 2,529.73 | 2,529.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/17/2016 | 2,834.48 | 2,834.48 | 2,834.48 | 2,834.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/21/2016 | 3,097.71 | 3,097.71 | 3,097.71 | 3,097.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/22/2016 | 7,384.26 | 7,384.26 | 7,384.26 | 7,384.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/23/2016 | 2,405.22 | 2,405.22 | 2,405.22 | 2,405.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/25/2016 | 2,630.49 | 2,630.49 | 2,630.49 | 2,630.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/01/2016 | 2,387.07 | 2,387.07 | 2,387.07 | 2,387.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/28/2016 | 5,396.47 | 5,396.47 | 5,396.47 | 5,396.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/29/2016 | 8,282.50 | 8,282.50 | 8,282.50 | 8,282.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/30/2016 | 2,828.13 | 2,828.13 | 2,828.13 | 2,828.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/02/2016 | 2,442.66 | 2,442.66 | 2,442.66 | 2,442.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/29/2016 | 1,052,067.56 | 1,052,067.56 | 1,052,067.56 | 1,052,067.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/05/2016 | 2,554.42 | 2,554.42 | 2,554.42 | 2,554.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/05/2016 | 376,406.98 | 376,406.98 | 376,406.98 | 376,406.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/06/2016 | 7,821.05 | 7,821.05 | 7,821.05 | 7,821.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/07/2016 | 2,779.93 | 2,779.93 | 2,779.93 | 2,779.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/08/2016 | 2,665.52 | 2,665.52 | 2,665.52 | 2,665.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/08/2016 | 479,801.69 | 479,801.69 | 479,801.69 | 479,801.69 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 12/09/2016 | 2,588.72 | 2,588.72 | 2,588.72 | 2,588.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/15/2016 | 2,105.14 | 2,105.14 | 2,105.14 | 2,105.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/16/2016 | 2,284.67 | 2,284.67 | 2,284.67 | 2,284.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/13/2016 | 7,533.61 | 7,533.61 | 7,533.61 | 7,533.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/12/2016 | 2,573.94 | 2,573.94 | 2,573.94 | 2,573.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/14/2016 | 2,175.95 | 2,175.95 | 2,175.95 | 2,175.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/20/2016 | 7,003.07 | 7,003.07 | 7,003.07 | 7,003.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/19/2016 | 2,404.01 | 2,404.01 | 2,404.01 | 2,404.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/21/2016 | 2,326.87 | 2,326.87 | 2,326.87 | 2,326.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/22/2016 | 2,075.61 | 2,075.61 | 2,075.61 | 2,075.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/23/2016 | 2,057.60 | 2,057.60 | 2,057.60 | 2,057.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/27/2016 | 14,010.82 | 14,010.82 | 14,010.82 | 14,010.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/27/2016 | 2,048.64 | 2,048.64 | 2,048.64 | 2,048.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/28/2016 | 8,209.74 | 8,209.74 | 8,209.74 | 8,209.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/28/2016 | 22,546.26 | 22,546.26 | 22,546.26 | 22,546.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/29/2016 | 2,177.32 | 2,177.32 | 2,177.32 | 2,177.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/29/2016 | 5,275,661.36 | 5,275,661.36 | 5,275,661.36 | 5,275,661.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/30/2016 | 2,110.25 | 2,110.25 | 2,110.25 | 2,110.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/30/2016 | 2,570,479.61 | 2,570,479.61 | 2,570,479.61 | 2,570,479.61 | 0.00 | 0.00 |
| **Totals for Cusip** | | | | | **108,791,488.79** | **108,791,488.79** | **108,791,488.79** | **108,791,488.79** | **0.00** | **0.00** |
| **Totals for MMIP Investment** | | | | | **108,791,488.79** | **108,791,488.79** | **108,791,488.79** | **108,791,488.79** | **0.00** | **0.00** |

**Mortgage-Backed**



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31283H4W2 | FHLMC | 5.00% | 12/01/2034 | 02/29/2012 | 11,667.81 | 12,601.22 | 12,885.25 | 12,818.49 | 0.00 | (66.76) |
| **Totals for Cusip** | | | | | **11,667.81** | **12,601.22** | **12,885.25** | **12,818.49** | **0.00** | **(66.76)** |
| 31283H6G5 | FHLMC | 5.50% | 02/01/2035 | 04/28/2010 | 337,650.73 | 358,015.29 | 375,447.29 | 379,515.18 | 4,067.89 | 0.00 |
| **Totals for Cusip** | | | | | **337,650.73** | **358,015.29** | **375,447.29** | **379,515.18** | **4,067.89** | **0.00** |
| 31283HLH6 | FHLMC | 7.00% | 04/01/2031 | 06/10/2004 | 20,367.21 | 21,334.63 | 23,577.95 | 23,680.28 | 102.33 | 0.00 |
| **Totals for Cusip** | | | | | **20,367.21** | **21,334.63** | **23,577.95** | **23,680.28** | **102.33** | **0.00** |
| 31283HPA7 | FHLMC | 7.00% | 10/01/2031 | 06/10/2004 | 59,346.23 | 62,165.18 | 70,774.54 | 66,489.66 | 0.00 | (4,284.88) |
| **Totals for Cusip** | | | | | **59,346.23** | **62,165.18** | **70,774.54** | **66,489.66** | **0.00** | **(4,284.88)** |
| 31283HZ65 | FHLMC | 5.50% | 03/01/2034 | 04/28/2010 | 370,397.28 | 393,199.88 | 412,264.14 | 417,281.03 | 5,016.89 | 0.00 |
| **Totals for Cusip** | | | | | **370,397.28** | **393,199.88** | **412,264.14** | **417,281.03** | **5,016.89** | **0.00** |
| 31283KNC8 | FHLMC | 6.00% | 08/01/2017 | 07/01/2009 | 17,062.50 | 18,159.83 | 17,439.65 | 17,159.92 | 0.00 | (279.73) |
| **Totals for Cusip** | | | | | **17,062.50** | **18,159.83** | **17,439.65** | **17,159.92** | **0.00** | **(279.73)** |
| 31283KR67 | FHLMC | 6.00% | 05/01/2017 | 07/01/2009 | 11,000.73 | 11,715.09 | 11,213.92 | 11,031.42 | 0.00 | (182.50) |
| **Totals for Cusip** | | | | | **11,000.73** | **11,715.09** | **11,213.92** | **11,031.42** | **0.00** | **(182.50)** |
| 31283KST6 | FHLMC | 6.50% | 12/01/2017 | 07/01/2009 | 61,245.60 | 64,942.03 | 62,848.74 | 61,632.64 | 0.00 | (1,216.10) |
| **Totals for Cusip** | | | | | **61,245.60** | **64,942.03** | **62,848.74** | **61,632.64** | **0.00** | **(1,216.10)** |
| 31283KSU3 | FHLMC | 6.00% | 02/01/2018 | 07/01/2009 | 23,881.15 | 25,431.94 | 24,412.40 | 24,021.59 | 0.00 | (390.81) |
| **Totals for Cusip** | | | | | **23,881.15** | **25,431.94** | **24,412.40** | **24,021.59** | **0.00** | **(390.81)** |
| 31283KTF5 | FHLMC | 6.00% | 06/01/2018 | 07/01/2009 | 35,138.24 | 37,420.03 | 35,867.00 | 35,340.90 | 0.00 | (526.10) |
| **Totals for Cusip** | | | | | **35,138.24** | **37,420.03** | **35,867.00** | **35,340.90** | **0.00** | **(526.10)** |
| 31283KVA3 | FHLMC | 6.00% | 03/01/2018 | 07/01/2009 | 15,762.20 | 16,785.76 | 16,139.24 | 15,854.51 | 0.00 | (284.73) |
| **Totals for Cusip** | | | | | **15,762.20** | **16,785.76** | **16,139.24** | **15,854.51** | **0.00** | **(284.73)** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31283KWZ7 | FHLMC | 6.50% | 08/01/2017 | 07/01/2009 | 218,473.69 | 231,454.67 | 224,477.83 | 219,969.04 | 0.00 | (4,508.79) |
| **Totals for Cusip** | | | | | **218,473.69** | **231,454.67** | **224,477.83** | **219,969.04** | **0.00** | **(4,508.79)** |
| 31287XYD2 | FHLMC | 6.50% | 09/01/2032 | 09/24/2002 | 124,882.45 | 129,867.98 | 142,223.28 | 141,051.68 | 0.00 | (1,171.60) |
| **Totals for Cusip** | | | | | **124,882.45** | **129,867.98** | **142,223.28** | **141,051.68** | **0.00** | **(1,171.60)** |
| 31287YAD6 | FHLMC | 6.50% | 09/01/2032 | 10/02/2002 | 75,513.87 | 78,596.36 | 85,999.52 | 85,291.07 | 0.00 | (708.45) |
| **Totals for Cusip** | | | | | **75,513.87** | **78,596.36** | **85,999.52** | **85,291.07** | **0.00** | **(708.45)** |
| 31287YG24 | FHLMC | 6.50% | 09/01/2032 | 10/02/2002 | 174,251.39 | 181,364.39 | 198,762.57 | 196,812.69 | 0.00 | (1,949.88) |
| **Totals for Cusip** | | | | | **174,251.39** | **181,364.39** | **198,762.57** | **196,812.69** | **0.00** | **(1,949.88)** |
| 31288AD51 | FHLMC | 7.00% | 10/01/2032 | 11/05/2002 | 158,000.66 | 165,974.76 | 178,047.96 | 176,196.09 | 0.00 | (1,851.87) |
| **Totals for Cusip** | | | | | **158,000.66** | **165,974.76** | **178,047.96** | **176,196.09** | **0.00** | **(1,851.87)** |
| 31288ANZ4 | FHLMC | 7.00% | 10/01/2032 | 11/05/2002 | 40,531.69 | 42,577.25 | 45,246.16 | 44,730.84 | 0.00 | (515.32) |
| **Totals for Cusip** | | | | | **40,531.69** | **42,577.25** | **45,246.16** | **44,730.84** | **0.00** | **(515.32)** |
| 3128JLEY1 | FHLMC | 2.85% | 09/01/2033 | 07/01/2009 | 60,771.95 | 62,060.20 | 64,641.79 | 64,822.13 | 180.34 | 0.00 |
| **Totals for Cusip** | | | | | **60,771.95** | **62,060.20** | **64,641.79** | **64,822.13** | **180.34** | **0.00** |
| 3128K7UW6 | FHLMC | 4.50% | 09/01/2035 | 07/01/2009 | 148,981.13 | 148,770.17 | 160,894.53 | 159,791.00 | 0.00 | (1,103.53) |
| **Totals for Cusip** | | | | | **148,981.13** | **148,770.17** | **160,894.53** | **159,791.00** | **0.00** | **(1,103.53)** |
| 3128K8KB1 | FHLMC | 5.50% | 10/01/2035 | 03/28/2012 | 11,863.61 | 12,886.84 | 13,149.10 | 13,292.01 | 142.91 | 0.00 |
| **Totals for Cusip** | | | | | **11,863.61** | **12,886.84** | **13,149.10** | **13,292.01** | **142.91** | **0.00** |
| 3128KLCY1 | FHLMC | 5.50% | 02/01/2037 | 03/28/2012 | 8,100.51 | 8,799.16 | 8,944.45 | 8,972.47 | 28.02 | 0.00 |
| **Totals for Cusip** | | | | | **8,100.51** | **8,799.16** | **8,944.45** | **8,972.47** | **28.02** | **0.00** |
| 3128LXAU4 | FHLMC | 5.00% | 06/01/2035 | 02/25/2009 | 174,354.55 | 177,834.83 | 192,102.46 | 191,173.33 | 0.00 | (929.13) |
| **Totals for Cusip** | | | | | **174,354.55** | **177,834.83** | **192,102.46** | **191,173.33** | **0.00** | **(929.13)** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3128LXE30 | FHLMC | 5.00% | 11/01/2035 | 04/07/2009 | 211,821.45 | 218,606.36 | 232,990.13 | 231,858.65 | 0.00 | (1,131.48) |
| **Totals for Cusip** | | | | | **211,821.45** | **218,606.36** | **232,990.13** | **231,858.65** | **0.00** | **(1,131.48)** |
| 3128LXFB1 | FHLMC | 5.00% | 12/01/2035 | 05/13/2009 | 337,852.85 | 348,278.77 | 371,607.77 | 369,102.59 | 0.00 | (2,505.18) |
| 3128LXFB1 | FHLMC | 5.00% | 12/01/2035 | 07/21/2009 | 473,516.68 | 481,803.24 | 520,825.80 | 517,314.66 | 0.00 | (3,511.14) |
| **Totals for Cusip** | | | | | **811,369.53** | **830,082.01** | **892,433.57** | **886,417.25** | **0.00** | **(6,016.32)** |
| 3128LXFC9 | FHLMC | 4.50% | 11/01/2035 | 06/01/2009 | 52,898.28 | 53,071.85 | 57,093.35 | 57,030.02 | 0.00 | (63.33) |
| **Totals for Cusip** | | | | | **52,898.28** | **53,071.85** | **57,093.35** | **57,030.02** | **0.00** | **(63.33)** |
| 3128LXFP0 | FHLMC | 5.00% | 12/01/2035 | 02/25/2009 | 98,407.25 | 100,371.55 | 108,219.93 | 107,484.90 | 0.00 | (735.03) |
| **Totals for Cusip** | | | | | **98,407.25** | **100,371.55** | **108,219.93** | **107,484.90** | **0.00** | **(735.03)** |
| 3128LXMK3 | FHLMC | 5.50% | 05/01/2036 | 03/28/2012 | 139,890.16 | 151,955.68 | 155,313.90 | 156,711.72 | 1,397.82 | 0.00 |
| **Totals for Cusip** | | | | | **139,890.16** | **151,955.68** | **155,313.90** | **156,711.72** | **1,397.82** | **0.00** |
| 3128M1JP5 | FHLMC | 5.00% | 07/01/2019 | 05/24/2006 | 119,146.02 | 115,459.96 | 125,381.44 | 122,457.75 | 0.00 | (2,923.69) |
| **Totals for Cusip** | | | | | **119,146.02** | **115,459.96** | **125,381.44** | **122,457.75** | **0.00** | **(2,923.69)** |
| 3128M1JT7 | FHLMC | 5.00% | 07/01/2019 | 05/24/2006 | 92,264.23 | 89,380.96 | 96,947.99 | 94,935.81 | 0.00 | (2,012.18) |
| **Totals for Cusip** | | | | | **92,264.23** | **89,380.96** | **96,947.99** | **94,935.81** | **0.00** | **(2,012.18)** |
| 3128M1JU4 | FHLMC | 5.00% | 07/01/2018 | 05/24/2006 | 199,867.08 | 193,652.45 | 207,514.81 | 204,764.64 | 0.00 | (2,750.17) |
| **Totals for Cusip** | | | | | **199,867.08** | **193,652.45** | **207,514.81** | **204,764.64** | **0.00** | **(2,750.17)** |
| 3128M46G3 | FHLMC | 5.50% | 09/01/2037 | 09/21/2010 | 258,943.24 | 275,410.40 | 288,180.86 | 288,947.37 | 766.51 | 0.00 |
| **Totals for Cusip** | | | | | **258,943.24** | **275,410.40** | **288,180.86** | **288,947.37** | **766.51** | **0.00** |
| 3128M4AH6 | FHLMC | 5.50% | 12/01/2036 | 01/03/2011 | 170,031.18 | 181,587.96 | 188,968.39 | 189,788.56 | 820.17 | 0.00 |
| **Totals for Cusip** | | | | | **170,031.18** | **181,587.96** | **188,968.39** | **189,788.56** | **820.17** | **0.00** |
| 3128M4B51 | FHLMC | 5.50% | 12/01/2036 | 03/28/2012 | 6,785.33 | 7,370.56 | 7,531.91 | 7,591.41 | 59.50 | 0.00 |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **6,785.33** | **7,370.56** | **7,531.91** | **7,591.41** | **59.50** | **0.00** |
| 3128M4HE6 | FHLMC | 5.50% | 01/01/2037 | 03/28/2012 | 6,328.38 | 6,874.21 | 7,020.00 | 7,070.38 | 50.38 | 0.00 |
| **Totals for Cusip** | | | | | **6,328.38** | **6,874.21** | **7,020.00** | **7,070.38** | **50.38** | **0.00** |
| 3128M4JW4 | FHLMC | 5.50% | 02/01/2037 | 03/09/2007 | 529,098.21 | 524,985.32 | 588,839.71 | 591,235.55 | 2,395.84 | 0.00 |
| **Totals for Cusip** | | | | | **529,098.21** | **524,985.32** | **588,839.71** | **591,235.55** | **2,395.84** | **0.00** |
| 3128M4NG4 | FHLMC | 5.50% | 04/01/2037 | 08/13/2008 | 578,449.07 | 561,457.15 | 643,409.82 | 644,831.73 | 1,421.91 | 0.00 |
| **Totals for Cusip** | | | | | **578,449.07** | **561,457.15** | **643,409.82** | **644,831.73** | **1,421.91** | **0.00** |
| 3128M4ZP1 | FHLMC | 5.50% | 08/01/2037 | 09/04/2008 | 141,087.18 | 140,293.56 | 156,935.18 | 157,155.11 | 219.93 | 0.00 |
| **Totals for Cusip** | | | | | **141,087.18** | **140,293.56** | **156,935.18** | **157,155.11** | **219.93** | **0.00** |
| 3128M6AP3 | FHLMC | 5.50% | 05/01/2038 | 12/01/2010 | 190,594.19 | 203,876.23 | 212,059.52 | 212,600.06 | 540.54 | 0.00 |
| **Totals for Cusip** | | | | | **190,594.19** | **203,876.23** | **212,059.52** | **212,600.06** | **540.54** | **0.00** |
| 3128M6RH3 | FHLMC | 5.50% | 09/01/2038 | 12/09/2010 | 76,837.25 | 81,831.66 | 85,428.84 | 85,567.07 | 138.23 | 0.00 |
| **Totals for Cusip** | | | | | **76,837.25** | **81,831.66** | **85,428.84** | **85,567.07** | **138.23** | **0.00** |
| 3128M6SG4 | FHLMC | 5.50% | 01/01/2038 | 03/28/2012 | 11,150.54 | 12,112.26 | 12,407.32 | 12,444.25 | 36.93 | 0.00 |
| **Totals for Cusip** | | | | | **11,150.54** | **12,112.26** | **12,407.32** | **12,444.25** | **36.93** | **0.00** |
| 3128M7C95 | FHLMC | 5.50% | 10/01/2038 | 03/28/2012 | 117,228.06 | 127,338.98 | 130,383.14 | 130,530.83 | 147.69 | 0.00 |
| **Totals for Cusip** | | | | | **117,228.06** | **127,338.98** | **130,383.14** | **130,530.83** | **147.69** | **0.00** |
| 3128M7T97 | FHLMC | 4.00% | 11/01/2039 | 06/23/2011 | 1,819,653.84 | 1,844,674.06 | 1,928,168.53 | 1,921,147.25 | 0.00 | (7,021.28) |
| **Totals for Cusip** | | | | | **1,819,653.84** | **1,844,674.06** | **1,928,168.53** | **1,921,147.25** | **0.00** | **(7,021.28)** |
| 3128M7WA0 | FHLMC | 4.50% | 12/01/2039 | 11/15/2011 | 880,136.66 | 925,449.93 | 949,374.97 | 947,034.65 | 0.00 | (2,340.32) |
| **Totals for Cusip** | | | | | **880,136.66** | **925,449.93** | **949,374.97** | **947,034.65** | **0.00** | **(2,340.32)** |
| 3128M8MG6 | FGLMC | 4.00% | 02/01/2041 | 08/11/2014 | 1,127,783.50 | 1,189,635.38 | 1,196,648.85 | 1,191,836.99 | 0.00 | (4,811.86) |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,127,783.50** | **1,189,635.38** | **1,196,648.85** | **1,191,836.99** | **0.00** | **(4,811.86)** |
| 3128M8N26 | FGLMC | 6.00% | 11/01/2039 | 02/29/2012 | 1,288,245.33 | 1,421,907.54 | 1,452,520.78 | 1,462,167.65 | 9,646.87 | 0.00 |
| **Totals for Cusip** | | | | | **1,288,245.33** | **1,421,907.54** | **1,452,520.78** | **1,462,167.65** | **9,646.87** | **0.00** |
| 3128M8R30 | FGLMC | 4.00% | 12/01/2040 | 05/19/2011 | 1,519,211.22 | 1,515,116.50 | 1,609,826.13 | 1,603,875.83 | 0.00 | (5,950.30) |
| **Totals for Cusip** | | | | | **1,519,211.22** | **1,515,116.50** | **1,609,826.13** | **1,603,875.83** | **0.00** | **(5,950.30)** |
| 3128M8U28 | FGLMC | 4.50% | 12/01/2040 | 06/15/2011 | 3,389,140.36 | 3,506,701.18 | 3,700,907.51 | 3,678,879.43 | 0.00 | (22,028.08) |
| 3128M8U28 | FGLMC | 4.50% | 12/01/2040 | 11/10/2011 | 754,535.91 | 798,864.90 | 823,945.70 | 819,041.51 | 0.00 | (4,904.19) |
| **Totals for Cusip** | | | | | **4,143,676.27** | **4,305,566.08** | **4,524,853.21** | **4,497,920.94** | **0.00** | **(26,932.27)** |
| 3128M8YY4 | FGLMC | 5.50% | 01/01/2037 | 03/28/2012 | 7,641.66 | 8,300.77 | 8,502.60 | 8,606.19 | 103.59 | 0.00 |
| **Totals for Cusip** | | | | | **7,641.66** | **8,300.77** | **8,502.60** | **8,606.19** | **103.59** | **0.00** |
| 3128M9HE5 | FHLMC | 3.50% | 09/01/2042 | 09/27/2012 | 620,449.05 | 667,176.62 | 640,050.10 | 639,042.48 | 0.00 | (1,007.62) |
| **Totals for Cusip** | | | | | **620,449.05** | **667,176.62** | **640,050.10** | **639,042.48** | **0.00** | **(1,007.62)** |
| 3128MBGT8 | FHLMC | 5.50% | 07/01/2022 | 08/09/2007 | 19,222.14 | 19,031.42 | 20,766.66 | 20,589.93 | 0.00 | (176.73) |
| **Totals for Cusip** | | | | | **19,222.14** | **19,031.42** | **20,766.66** | **20,589.93** | **0.00** | **(176.73)** |
| 3128MC4Y8 | FHLMC | 4.00% | 09/01/2026 | 10/05/2011 | 1,433,805.75 | 1,510,200.71 | 1,514,548.93 | 1,508,838.74 | 0.00 | (5,710.19) |
| **Totals for Cusip** | | | | | **1,433,805.75** | **1,510,200.71** | **1,514,548.93** | **1,508,838.74** | **0.00** | **(5,710.19)** |
| 3128MCC52 | FHLMC | 5.00% | 02/01/2024 | 12/10/2010 | 86,333.73 | 91,243.96 | 92,742.39 | 92,596.25 | 0.00 | (146.14) |
| **Totals for Cusip** | | | | | **86,333.73** | **91,243.96** | **92,742.39** | **92,596.25** | **0.00** | **(146.14)** |
| 3128MJCW8 | FHLMC | 4.50% | 10/01/2035 | 06/01/2009 | 75,361.84 | 75,609.11 | 81,350.30 | 81,221.31 | 0.00 | (128.99) |
| **Totals for Cusip** | | | | | **75,361.84** | **75,609.11** | **81,350.30** | **81,221.31** | **0.00** | **(128.99)** |
| 3128MJDP2 | FHLMC | 4.50% | 11/01/2035 | 06/01/2009 | 64,352.17 | 64,563.31 | 69,575.31 | 69,168.17 | 0.00 | (407.14) |
| **Totals for Cusip** | | | | | **64,352.17** | **64,563.31** | **69,575.31** | **69,168.17** | **0.00** | **(407.14)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3128MJJT8 | FHLMC | 5.50% | 06/01/2038 | 02/04/2011 | 108,117.88 | 114,300.88 | 120,069.04 | 120,465.66 | 396.62 | 0.00 |
| **Totals for Cusip** | | | | | **108,117.88** | **114,300.88** | **120,069.04** | **120,465.66** | **396.62** | **0.00** |
| 3128MJLD0 | FHLMC | 5.00% | 02/01/2039 | 01/09/2009 | 63,627.77 | 65,506.79 | 69,468.22 | 69,250.25 | 0.00 | (217.97) |
| **Totals for Cusip** | | | | | **63,627.77** | **65,506.79** | **69,468.22** | **69,250.25** | **0.00** | **(217.97)** |
| 3128MJM64 | FHLMC | 4.50% | 12/01/2039 | 12/07/2011 | 371,652.62 | 392,383.89 | 400,853.29 | 400,124.82 | 0.00 | (728.47) |
| **Totals for Cusip** | | | | | **371,652.62** | **392,383.89** | **400,853.29** | **400,124.82** | **0.00** | **(728.47)** |
| 3128MJMS6 | FHLMC | 4.50% | 10/01/2039 | 06/14/2011 | 3,234,317.94 | 3,351,688.31 | 3,488,755.30 | 3,481,645.72 | 0.00 | (7,109.58) |
| **Totals for Cusip** | | | | | **3,234,317.94** | **3,351,688.31** | **3,488,755.30** | **3,481,645.72** | **0.00** | **(7,109.58)** |
| 3128MJMW7 | FHLMC | 4.50% | 11/01/2039 | 12/07/2011 | 201,620.90 | 213,088.09 | 217,467.22 | 216,922.52 | 0.00 | (544.70) |
| **Totals for Cusip** | | | | | **201,620.90** | **213,088.09** | **217,467.22** | **216,922.52** | **0.00** | **(544.70)** |
| 3128MJSK7 | FHLMC | 3.00% | 01/01/2043 | 01/08/2014 | 1,813,239.35 | 1,719,744.17 | 1,814,465.08 | 1,812,500.65 | 0.00 | (1,964.43) |
| **Totals for Cusip** | | | | | **1,813,239.35** | **1,719,744.17** | **1,814,465.08** | **1,812,500.65** | **0.00** | **(1,964.43)** |
| 3128MJTZ3 | FHLMC | 4.00% | 01/01/2044 | 12/05/2013 | 511,966.57 | 526,285.62 | 541,415.25 | 537,808.45 | 0.00 | (3,606.80) |
| 3128MJTZ3 | FHLMC | 4.00% | 01/01/2044 | 12/05/2013 | 511,966.59 | 526,285.65 | 541,415.27 | 537,808.47 | 0.00 | (3,606.80) |
| 3128MJTZ3 | FHLMC | 4.00% | 01/01/2044 | 12/05/2013 | 511,966.58 | 526,285.64 | 541,415.26 | 537,808.46 | 0.00 | (3,606.80) |
| 3128MJTZ3 | FHLMC | 4.00% | 01/01/2044 | 12/05/2013 | 511,966.57 | 526,285.62 | 541,415.26 | 537,808.45 | 0.00 | (3,606.81) |
| 3128MJTZ3 | FHLMC | 4.00% | 01/01/2044 | 12/05/2013 | 511,966.58 | 526,285.64 | 541,415.26 | 537,808.46 | 0.00 | (3,606.80) |
| 3128MJTZ3 | FHLMC | 4.00% | 01/01/2044 | 12/05/2013 | 511,966.57 | 526,285.62 | 541,415.25 | 537,808.45 | 0.00 | (3,606.80) |
| 3128MJTZ3 | FHLMC | 4.00% | 01/01/2044 | 12/05/2013 | 511,966.58 | 526,285.64 | 541,415.26 | 537,808.46 | 0.00 | (3,606.80) |
| 3128MJTZ3 | FHLMC | 4.00% | 01/01/2044 | 12/05/2013 | 511,966.59 | 526,285.64 | 541,415.27 | 537,808.47 | 0.00 | (3,606.80) |
| 3128MJTZ3 | FHLMC | 4.00% | 01/01/2044 | 12/05/2013 | 511,966.58 | 526,285.64 | 541,415.26 | 537,808.46 | 0.00 | (3,606.80) |
| 3128MJTZ3 | FHLMC | 4.00% | 01/01/2044 | 12/05/2013 | 511,966.87 | 526,285.93 | 541,415.57 | 537,808.77 | 0.00 | (3,606.80) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **5,119,666.08** | **5,262,856.64** | **5,414,152.91** | **5,378,084.90** | **0.00** | **(36,068.01)** |
| 3128MJVS6 | FHLMC | 4.00% | 01/01/2045 | 07/29/2016 | 856,399.20 | 916,614.76 | 916,614.76 | 899,822.27 | 0.00 | (16,792.49) |
| **Totals for Cusip** | | | | | **856,399.20** | **916,614.76** | **916,614.76** | **899,822.27** | **0.00** | **(16,792.49)** |
| 3128MJXA3 | FHLMC | 4.00% | 10/01/2045 | 08/24/2016 | 402,543.72 | 430,784.68 | 430,784.68 | 422,992.87 | 0.00 | (7,791.81) |
| **Totals for Cusip** | | | | | **402,543.72** | **430,784.68** | **430,784.68** | **422,992.87** | **0.00** | **(7,791.81)** |
| 3128MJXF2 | FHLMC | 4.00% | 11/01/2045 | 08/24/2016 | 2,110,824.04 | 2,259,241.36 | 2,259,241.36 | 2,218,079.84 | 0.00 | (41,161.52) |
| **Totals for Cusip** | | | | | **2,110,824.04** | **2,259,241.36** | **2,259,241.36** | **2,218,079.84** | **0.00** | **(41,161.52)** |
| 3128MJXK1 | FHLMC | 3.50% | 12/01/2045 | 11/05/2015 | 852,854.67 | 879,772.89 | 878,633.21 | 873,958.36 | 0.00 | (4,674.85) |
| 3128MJXK1 | FHLMC | 3.50% | 12/01/2045 | 11/05/2015 | 852,854.67 | 879,772.89 | 878,633.21 | 873,958.36 | 0.00 | (4,674.85) |
| 3128MJXK1 | FHLMC | 3.50% | 12/01/2045 | 11/05/2015 | 852,854.67 | 879,772.89 | 878,633.21 | 873,958.36 | 0.00 | (4,674.85) |
| 3128MJXK1 | FHLMC | 3.50% | 12/01/2045 | 11/05/2015 | 852,854.67 | 879,772.89 | 878,633.21 | 873,958.36 | 0.00 | (4,674.85) |
| 3128MJXK1 | FHLMC | 3.50% | 12/01/2045 | 11/05/2015 | 852,854.67 | 879,772.89 | 878,633.21 | 873,958.36 | 0.00 | (4,674.85) |
| 3128MJXK1 | FHLMC | 3.50% | 12/01/2045 | 11/05/2015 | 852,854.67 | 879,772.89 | 878,633.21 | 873,958.36 | 0.00 | (4,674.85) |
| 3128MJXK1 | FHLMC | 3.50% | 12/01/2045 | 11/05/2015 | 852,854.67 | 879,772.89 | 878,633.21 | 873,958.36 | 0.00 | (4,674.85) |
| 3128MJXK1 | FHLMC | 3.50% | 12/01/2045 | 11/05/2015 | 852,854.67 | 879,772.89 | 878,633.21 | 873,958.36 | 0.00 | (4,674.85) |
| 3128MJXK1 | FHLMC | 3.50% | 12/01/2045 | 12/08/2015 | 426,427.34 | 440,835.92 | 439,316.61 | 436,979.19 | 0.00 | (2,337.42) |
| **Totals for Cusip** | | | | | **7,249,264.70** | **7,479,019.04** | **7,468,382.29** | **7,428,646.07** | **0.00** | **(39,736.22)** |
| 3128PTD28 | FHLMC GOLD | 3.50% | 12/01/2025 | 01/09/2015 | 1,714,150.54 | 1,821,017.10 | 1,799,966.53 | 1,799,058.47 | 0.00 | (908.06) |
| **Totals for Cusip** | | | | | **1,714,150.54** | **1,821,017.10** | **1,799,966.53** | **1,799,058.47** | **0.00** | **(908.06)** |
| 3128PV3R9 | FHLMC GOLD | 3.50% | 08/01/2026 | 02/29/2012 | 25,317.28 | 26,485.39 | 26,476.95 | 26,431.10 | 0.00 | (45.85) |
| **Totals for Cusip** | | | | | **25,317.28** | **26,485.39** | **26,476.95** | **26,431.10** | **0.00** | **(45.85)** |
| 3128PVK66 | FHLMC GOLD | 4.00% | 06/01/2026 | 06/22/2011 | 923,274.48 | 964,821.84 | 975,353.32 | 971,609.55 | 0.00 | (3,743.77) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **923,274.48** | **964,821.84** | **975,353.32** | **971,609.55** | **0.00** | **(3,743.77)** |
| 3128PWED6 | FHLMC GOLD | 3.50% | 08/01/2026 | 01/09/2015 | 1,871,218.21 | 1,987,876.96 | 1,964,960.47 | 1,962,537.42 | 0.00 | (2,423.05) |
| **Totals for Cusip** | | | | | **1,871,218.21** | **1,987,876.96** | **1,964,960.47** | **1,962,537.42** | **0.00** | **(2,423.05)** |
| 312927AL0 | FHLMC | 6.00% | 08/01/2038 | 08/07/2008 | 113,085.59 | 113,032.57 | 126,978.58 | 129,290.52 | 2,311.94 | 0.00 |
| **Totals for Cusip** | | | | | **113,085.59** | **113,032.57** | **126,978.58** | **129,290.52** | **2,311.94** | **0.00** |
| 312927BD7 | FHLMC | 6.00% | 08/01/2038 | 08/07/2008 | 8,892.53 | 8,888.37 | 9,985.65 | 10,046.14 | 60.49 | 0.00 |
| **Totals for Cusip** | | | | | **8,892.53** | **8,888.37** | **9,985.65** | **10,046.14** | **60.49** | **0.00** |
| 312927QV1 | FHLMC | 6.00% | 09/01/2038 | 08/14/2008 | 415,125.00 | 414,411.49 | 474,048.08 | 475,040.36 | 992.28 | 0.00 |
| **Totals for Cusip** | | | | | **415,125.00** | **414,411.49** | **474,048.08** | **475,040.36** | **992.28** | **0.00** |
| 312929JK9 | FHLMC GOLD | 5.50% | 11/01/2038 | 03/28/2012 | 161,522.19 | 175,453.48 | 179,051.25 | 179,649.34 | 598.09 | 0.00 |
| **Totals for Cusip** | | | | | **161,522.19** | **175,453.48** | **179,051.25** | **179,649.34** | **598.09** | **0.00** |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 62,440.33 | 65,406.24 | 72,206.96 | 71,339.22 | 0.00 | (867.74) |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 62,440.33 | 65,406.23 | 72,206.96 | 71,339.22 | 0.00 | (867.74) |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 62,440.18 | 65,406.09 | 72,206.78 | 71,339.05 | 0.00 | (867.73) |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 62,440.33 | 65,406.23 | 72,206.95 | 71,339.22 | 0.00 | (867.73) |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 62,440.72 | 65,406.65 | 72,207.39 | 71,339.66 | 0.00 | (867.73) |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 62,440.32 | 65,406.22 | 72,206.94 | 71,339.21 | 0.00 | (867.73) |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 62,440.32 | 65,406.22 | 72,206.94 | 71,339.21 | 0.00 | (867.73) |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 62,440.36 | 65,406.26 | 72,206.99 | 71,339.25 | 0.00 | (867.74) |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 37,742.33 | 39,535.09 | 43,645.80 | 43,121.30 | 0.00 | (524.50) |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 62,440.27 | 65,406.17 | 72,206.88 | 71,339.15 | 0.00 | (867.73) |
| **Totals for Cusip** | | | | | **599,705.49** | **628,191.40** | **693,508.59** | **685,174.49** | **0.00** | **(8,334.10)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31292JBG4 | FHLMC | 5.00% | 05/01/2034 | 07/23/2009 | 841,819.28 | 860,497.14 | 926,494.24 | 923,691.43 | 0.00 | (2,802.81) |
| **Totals for Cusip** | | | | | **841,819.28** | **860,497.14** | **926,494.24** | **923,691.43** | **0.00** | **(2,802.81)** |
| 31292K4A2 | FHLMC | 4.50% | 09/01/2040 | 09/28/2010 | 1,319,364.62 | 1,375,746.84 | 1,423,176.06 | 1,423,659.06 | 483.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,319,364.62** | **1,375,746.84** | **1,423,176.06** | **1,423,659.06** | **483.00** | **0.00** |
| 31292LAN5 | FHLMC GOLD | 4.00% | 11/01/2040 | 06/04/2014 | 4,286,279.39 | 4,516,666.89 | 4,542,452.86 | 4,503,780.77 | 0.00 | (38,672.09) |
| **Totals for Cusip** | | | | | **4,286,279.39** | **4,516,666.89** | **4,542,452.86** | **4,503,780.77** | **0.00** | **(38,672.09)** |
| 31292SAX8 | FHLMC GOLD | 3.00% | 01/01/2043 | 09/12/2013 | 1,466,689.85 | 1,383,042.68 | 1,467,681.13 | 1,466,092.13 | 0.00 | (1,589.00) |
| **Totals for Cusip** | | | | | **1,466,689.85** | **1,383,042.68** | **1,467,681.13** | **1,466,092.13** | **0.00** | **(1,589.00)** |
| 3129416B8 | FHLMC | 4.50% | 09/01/2040 | 09/24/2010 | 301,603.83 | 313,997.86 | 325,334.27 | 325,420.22 | 85.95 | 0.00 |
| **Totals for Cusip** | | | | | **301,603.83** | **313,997.86** | **325,334.27** | **325,420.22** | **85.95** | **0.00** |
| 312943NP4 | FHLMC GOLD | 4.50% | 11/01/2040 | 12/07/2010 | 428,862.27 | 445,480.69 | 462,605.71 | 460,555.29 | 0.00 | (2,050.42) |
| **Totals for Cusip** | | | | | **428,862.27** | **445,480.69** | **462,605.71** | **460,555.29** | **0.00** | **(2,050.42)** |
| 312944DY4 | FHLMC | 4.50% | 12/01/2040 | 11/29/2010 | 215,831.22 | 225,273.85 | 232,482.78 | 232,406.71 | 0.00 | (76.07) |
| **Totals for Cusip** | | | | | **215,831.22** | **225,273.85** | **232,482.78** | **232,406.71** | **0.00** | **(76.07)** |
| 312944FA4 | FHLMC | 4.00% | 12/01/2040 | 05/14/2014 | 1,987,265.46 | 2,092,994.21 | 2,105,921.19 | 2,088,207.22 | 0.00 | (17,713.97) |
| **Totals for Cusip** | | | | | **1,987,265.46** | **2,092,994.21** | **2,105,921.19** | **2,088,207.22** | **0.00** | **(17,713.97)** |
| 312944FQ9 | FHLMC | 4.00% | 12/01/2040 | 08/11/2014 | 907,726.48 | 957,509.60 | 963,093.88 | 959,244.34 | 0.00 | (3,849.54) |
| **Totals for Cusip** | | | | | **907,726.48** | **957,509.60** | **963,093.88** | **959,244.34** | **0.00** | **(3,849.54)** |
| 312944H95 | FHLMC | 4.00% | 12/01/2040 | 08/11/2014 | 1,015,584.13 | 1,071,282.60 | 1,077,546.35 | 1,073,293.76 | 0.00 | (4,252.59) |
| **Totals for Cusip** | | | | | **1,015,584.13** | **1,071,282.60** | **1,077,546.35** | **1,073,293.76** | **0.00** | **(4,252.59)** |
| 312944PJ4 | FHLMC | 4.00% | 12/01/2040 | 05/14/2014 | 2,089,274.26 | 2,200,430.18 | 2,214,067.04 | 2,200,198.51 | 0.00 | (13,868.53) |
| **Totals for Cusip** | | | | | **2,089,274.26** | **2,200,430.18** | **2,214,067.04** | **2,200,198.51** | **0.00** | **(13,868.53)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 312944QH7 | FHLMC | 4.00% | 12/01/2040 | 08/11/2014 | 807,239.44 | 851,511.48 | 856,491.84 | 853,040.12 | 0.00 | (3,451.72) |
| **Totals for Cusip** | | | | | **807,239.44** | **851,511.48** | **856,491.84** | **853,040.12** | **0.00** | **(3,451.72)** |
| 31296L4D0 | FHLMC | 6.00% | 08/01/2033 | 01/28/2005 | 303,918.88 | 314,128.69 | 345,468.13 | 348,289.33 | 2,821.20 | 0.00 |
| **Totals for Cusip** | | | | | **303,918.88** | **314,128.69** | **345,468.13** | **348,289.33** | **2,821.20** | **0.00** |
| 31296L6M8 | FHLMC | 7.00% | 03/01/2033 | 06/10/2004 | 4,015.78 | 4,206.53 | 4,114.42 | 4,143.84 | 29.42 | 0.00 |
| 31296L6M8 | FHLMC | 7.00% | 03/01/2033 | 06/10/2004 | 18,849.96 | 19,745.34 | 19,312.95 | 19,451.08 | 138.13 | 0.00 |
| **Totals for Cusip** | | | | | **22,865.74** | **23,951.87** | **23,427.37** | **23,594.92** | **167.55** | **0.00** |
| 31296QQS2 | FHLMC | 5.50% | 11/01/2033 | 04/12/2004 | 21,519.43 | 21,781.67 | 24,152.74 | 24,265.02 | 112.28 | 0.00 |
| **Totals for Cusip** | | | | | **21,519.43** | **21,781.67** | **24,152.74** | **24,265.02** | **112.28** | **0.00** |
| 31296RNS3 | FHLMC | 5.50% | 12/01/2033 | 04/12/2004 | 18,985.36 | 19,216.76 | 20,973.30 | 21,032.12 | 58.82 | 0.00 |
| 31296RNS3 | FHLMC | 5.50% | 12/01/2033 | 04/12/2004 | 29,619.37 | 29,980.38 | 32,720.80 | 32,812.56 | 91.76 | 0.00 |
| **Totals for Cusip** | | | | | **48,604.73** | **49,197.14** | **53,694.10** | **53,844.68** | **150.58** | **0.00** |
| 31296RSE9 | FHLMC | 6.00% | 12/01/2033 | 01/28/2005 | 114,801.14 | 118,657.73 | 129,436.44 | 131,379.18 | 1,942.74 | 0.00 |
| **Totals for Cusip** | | | | | **114,801.14** | **118,657.73** | **129,436.44** | **131,379.18** | **1,942.74** | **0.00** |
| 31296RVU9 | FHLMC | 6.00% | 11/01/2033 | 01/28/2005 | 267,685.96 | 276,678.55 | 303,081.76 | 308,378.97 | 5,297.21 | 0.00 |
| **Totals for Cusip** | | | | | **267,685.96** | **276,678.55** | **303,081.76** | **308,378.97** | **5,297.21** | **0.00** |
| 31296RYX0 | FHLMC | 5.50% | 12/01/2033 | 05/18/2004 | 156,325.34 | 154,127.01 | 173,403.43 | 173,161.12 | 0.00 | (242.31) |
| **Totals for Cusip** | | | | | **156,325.34** | **154,127.01** | **173,403.43** | **173,161.12** | **0.00** | **(242.31)** |
| 31296S2G0 | FHLMC | 5.50% | 01/01/2034 | 04/06/2004 | 42,927.95 | 43,477.97 | 47,425.46 | 48,012.88 | 587.42 | 0.00 |
| **Totals for Cusip** | | | | | **42,927.95** | **43,477.97** | **47,425.46** | **48,012.88** | **587.42** | **0.00** |
| 31296SAN6 | FHLMC | 7.00% | 08/01/2031 | 06/10/2004 | 15,233.74 | 15,957.33 | 17,241.16 | 17,059.13 | 0.00 | (182.03) |
| 31296SAN6 | FHLMC | 7.00% | 08/01/2031 | 06/10/2004 | 34,987.94 | 36,649.85 | 39,598.46 | 39,180.40 | 0.00 | (418.06) |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31296SAN6 | FHLMC | 7.00% | 08/01/2031 | 06/10/2004 | 1,302.82 | 1,364.67 | 1,474.52 | 1,458.93 | 0.00 | (15.59) |
| 31296SAN6 | FHLMC | 7.00% | 08/01/2031 | 06/10/2004 | 41,029.20 | 42,978.08 | 46,435.80 | 45,945.56 | 0.00 | (490.24) |
| **Totals for Cusip** | | | | | **92,553.70** | **96,949.93** | **104,749.94** | **103,644.02** | **0.00** | **(1,105.92)** |
| 31296SK39 | FHLMC | 5.50% | 01/01/2034 | 04/06/2004 | 134,121.60 | 135,840.04 | 148,208.80 | 148,634.70 | 425.90 | 0.00 |
| **Totals for Cusip** | | | | | **134,121.60** | **135,840.04** | **148,208.80** | **148,634.70** | **425.90** | **0.00** |
| 31296TYG3 | FHLMC | 5.50% | 02/01/2034 | 04/12/2004 | 28,146.85 | 28,489.88 | 31,562.17 | 31,647.14 | 84.97 | 0.00 |
| **Totals for Cusip** | | | | | **28,146.85** | **28,489.88** | **31,562.17** | **31,647.14** | **84.97** | **0.00** |
| 31296UY54 | FHLMC | 7.00% | 03/01/2034 | 06/10/2004 | 22,966.24 | 24,057.13 | 25,265.15 | 25,580.32 | 315.17 | 0.00 |
| 31296UY54 | FHLMC | 7.00% | 03/01/2034 | 06/10/2004 | 77,805.13 | 81,500.89 | 85,593.46 | 86,661.14 | 1,067.68 | 0.00 |
| 31296UY54 | FHLMC | 7.00% | 03/01/2034 | 06/10/2004 | 75,334.52 | 78,912.92 | 82,875.54 | 83,909.32 | 1,033.78 | 0.00 |
| **Totals for Cusip** | | | | | **176,105.89** | **184,470.94** | **193,734.15** | **196,150.78** | **2,416.63** | **0.00** |
| 31296XCJ2 | FHLMC | 7.00% | 04/01/2034 | 06/10/2004 | 5,243.53 | 5,492.60 | 5,530.36 | 5,514.08 | 0.00 | (16.28) |
| 31296XCJ2 | FHLMC | 7.00% | 04/01/2034 | 06/10/2004 | 57,696.57 | 60,437.17 | 60,852.72 | 60,673.54 | 0.00 | (179.18) |
| 31296XCJ2 | FHLMC | 7.00% | 04/01/2034 | 06/10/2004 | 37,671.82 | 39,461.25 | 39,732.56 | 39,615.57 | 0.00 | (116.99) |
| **Totals for Cusip** | | | | | **100,611.92** | **105,391.02** | **106,115.64** | **105,803.19** | **0.00** | **(312.45)** |
| 31296XGA7 | FHLMC | 7.00% | 04/01/2034 | 06/10/2004 | 23,317.91 | 24,425.50 | 26,005.73 | 25,817.87 | 0.00 | (187.86) |
| **Totals for Cusip** | | | | | **23,317.91** | **24,425.50** | **26,005.73** | **25,817.87** | **0.00** | **(187.86)** |
| 31296XZH1 | FHLMC | 5.00% | 05/01/2034 | 05/11/2004 | 42,898.61 | 40,693.34 | 47,446.85 | 47,372.44 | 0.00 | (74.41) |
| **Totals for Cusip** | | | | | **42,898.61** | **40,693.34** | **47,446.85** | **47,372.44** | **0.00** | **(74.41)** |
| 31296YBG7 | FHLMC | 5.00% | 05/01/2034 | 07/21/2005 | 801,179.28 | 789,787.53 | 880,244.88 | 878,247.79 | 0.00 | (1,997.09) |
| **Totals for Cusip** | | | | | **801,179.28** | **789,787.53** | **880,244.88** | **878,247.79** | **0.00** | **(1,997.09)** |
| 31297B4V1 | FHLMC | 5.50% | 07/01/2034 | 07/16/2004 | 770,562.28 | 775,619.09 | 856,688.49 | 864,815.75 | 8,127.26 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **770,562.28** | **775,619.09** | **856,688.49** | **864,815.75** | **8,127.26** | **0.00** |
| 31297HAS8 | FHLMC | 5.00% | 12/01/2034 | 03/31/2006 | 568,504.34 | 541,367.14 | 621,118.46 | 622,785.66 | 1,667.20 | 0.00 |
| **Totals for Cusip** | | | | | **568,504.34** | **541,367.14** | **621,118.46** | **622,785.66** | **1,667.20** | **0.00** |
| 31297HU49 | FHLMC | 6.00% | 01/01/2035 | 01/28/2005 | 230,417.65 | 239,400.30 | 259,025.21 | 260,374.39 | 1,349.18 | 0.00 |
| **Totals for Cusip** | | | | | **230,417.65** | **239,400.30** | **259,025.21** | **260,374.39** | **1,349.18** | **0.00** |
| 31297HWH8 | FHLMC | 6.00% | 01/01/2035 | 01/28/2005 | 179,769.76 | 186,777.96 | 201,975.58 | 203,090.90 | 1,115.32 | 0.00 |
| **Totals for Cusip** | | | | | **179,769.76** | **186,777.96** | **201,975.58** | **203,090.90** | **1,115.32** | **0.00** |
| 31297RLY1 | FHLMC | 5.00% | 07/01/2035 | 05/13/2009 | 456,088.80 | 470,163.42 | 500,799.59 | 499,337.72 | 0.00 | (1,461.87) |
| **Totals for Cusip** | | | | | **456,088.80** | **470,163.42** | **500,799.59** | **499,337.72** | **0.00** | **(1,461.87)** |
| 31307DNC6 | FHLMC GOLD | 3.00% | 07/01/2028 | 06/05/2014 | 4,395,117.02 | 4,558,560.41 | 4,545,847.20 | 4,521,307.55 | 0.00 | (24,539.65) |
| **Totals for Cusip** | | | | | **4,395,117.02** | **4,558,560.41** | **4,545,847.20** | **4,521,307.55** | **0.00** | **(24,539.65)** |
| 31307EX58 | FHLMC GOLD | 3.00% | 10/01/2028 | 06/13/2014 | 1,875,083.61 | 1,938,074.71 | 1,936,767.02 | 1,927,711.36 | 0.00 | (9,055.66) |
| **Totals for Cusip** | | | | | **1,875,083.61** | **1,938,074.71** | **1,936,767.02** | **1,927,711.36** | **0.00** | **(9,055.66)** |
| 31307HBL0 | FHLMC GOLD | 3.00% | 05/01/2029 | 06/13/2014 | 1,059,737.47 | 1,094,841.29 | 1,093,183.14 | 1,088,878.43 | 0.00 | (4,304.71) |
| **Totals for Cusip** | | | | | **1,059,737.47** | **1,094,841.29** | **1,093,183.14** | **1,088,878.43** | **0.00** | **(4,304.71)** |
| 31307HPQ4 | FHLMC GOLD | 3.00% | 06/01/2029 | 06/13/2014 | 975,141.51 | 1,007,595.44 | 1,006,734.72 | 1,002,263.36 | 0.00 | (4,471.36) |
| **Totals for Cusip** | | | | | **975,141.51** | **1,007,595.44** | **1,006,734.72** | **1,002,263.36** | **0.00** | **(4,471.36)** |
| 3132GD6Z0 | FHLMC GOLD | 4.50% | 05/01/2041 | 09/30/2011 | 796,564.00 | 847,096.03 | 858,132.64 | 855,327.92 | 0.00 | (2,804.72) |
| **Totals for Cusip** | | | | | **796,564.00** | **847,096.03** | **858,132.64** | **855,327.92** | **0.00** | **(2,804.72)** |
| 3132GFHE0 | FHLMC GOLD | 4.50% | 07/01/2041 | 09/30/2011 | 418,565.05 | 445,117.78 | 454,103.69 | 452,189.50 | 0.00 | (1,914.19) |
| **Totals for Cusip** | | | | | **418,565.05** | **445,117.78** | **454,103.69** | **452,189.50** | **0.00** | **(1,914.19)** |
| 3132GGGP4 | FHLMC GOLD | 4.50% | 08/01/2041 | 09/30/2011 | 2,263,858.73 | 2,407,472.29 | 2,444,363.36 | 2,432,816.94 | 0.00 | (11,546.42) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,263,858.73** | **2,407,472.29** | **2,444,363.36** | **2,432,816.94** | **0.00** | **(11,546.42)** |
| 3132GJDF3 | FHLMC GOLD | 4.50% | 09/01/2041 | 09/30/2011 | 516,141.79 | 548,884.53 | 556,042.31 | 554,382.58 | 0.00 | (1,659.73) |
| **Totals for Cusip** | | | | | **516,141.79** | **548,884.53** | **556,042.31** | **554,382.58** | **0.00** | **(1,659.73)** |
| 3132GJQ28 | FHLMC GOLD | 4.50% | 09/01/2041 | 09/30/2011 | 202,177.64 | 215,003.28 | 217,803.21 | 217,150.63 | 0.00 | (652.58) |
| **Totals for Cusip** | | | | | **202,177.64** | **215,003.28** | **217,803.21** | **217,150.63** | **0.00** | **(652.58)** |
| 3132GJQD4 | FHLMC GOLD | 4.50% | 09/01/2041 | 09/15/2011 | 1,305,821.40 | 1,387,027.18 | 1,408,262.67 | 1,403,580.82 | 0.00 | (4,681.85) |
| **Totals for Cusip** | | | | | **1,305,821.40** | **1,387,027.18** | **1,408,262.67** | **1,403,580.82** | **0.00** | **(4,681.85)** |
| 3132GJZQ5 | FHLMC GOLD | 4.50% | 10/01/2041 | 09/30/2011 | 102,336.94 | 108,828.94 | 110,245.19 | 109,902.14 | 0.00 | (343.05) |
| **Totals for Cusip** | | | | | **102,336.94** | **108,828.94** | **110,245.19** | **109,902.14** | **0.00** | **(343.05)** |
| 3132HMBL4 | FHLMC GOLD | 3.50% | 09/01/2042 | 12/09/2013 | 604,746.81 | 602,762.49 | 624,414.61 | 623,242.95 | 0.00 | (1,171.66) |
| **Totals for Cusip** | | | | | **604,746.81** | **602,762.49** | **624,414.61** | **623,242.95** | **0.00** | **(1,171.66)** |
| 3132HNH51 | FHLMC GOLD | 3.50% | 10/01/2042 | 07/09/2014 | 7,458,213.39 | 7,616,700.45 | 7,686,910.94 | 7,660,753.03 | 0.00 | (26,157.91) |
| **Totals for Cusip** | | | | | **7,458,213.39** | **7,616,700.45** | **7,686,910.94** | **7,660,753.03** | **0.00** | **(26,157.91)** |
| 3132HQC26 | FHLMC GOLD | 3.00% | 12/01/2042 | 08/14/2013 | 1,308,834.40 | 1,253,822.48 | 1,309,719.01 | 1,308,301.10 | 0.00 | (1,417.91) |
| **Totals for Cusip** | | | | | **1,308,834.40** | **1,253,822.48** | **1,309,719.01** | **1,308,301.10** | **0.00** | **(1,417.91)** |
| 3132HQDH2 | FHLMC GOLD | 3.50% | 12/01/2042 | 03/14/2013 | 1,123,781.54 | 1,182,955.66 | 1,158,935.79 | 1,157,713.43 | 0.00 | (1,222.36) |
| **Totals for Cusip** | | | | | **1,123,781.54** | **1,182,955.66** | **1,158,935.79** | **1,157,713.43** | **0.00** | **(1,222.36)** |
| 3132JA6N0 | FHLMC | 3.50% | 06/01/2043 | 08/29/2014 | 1,755,044.46 | 1,803,856.61 | 1,808,509.48 | 1,806,947.18 | 0.00 | (1,562.30) |
| **Totals for Cusip** | | | | | **1,755,044.46** | **1,803,856.61** | **1,808,509.48** | **1,806,947.18** | **0.00** | **(1,562.30)** |
| 3132KE6E0 | FHLMC GOLD | 2.50% | 07/01/2030 | 02/18/2016 | 4,496,451.53 | 4,619,401.38 | 4,619,401.38 | 4,511,073.86 | 0.00 | (108,327.52) |
| **Totals for Cusip** | | | | | **4,496,451.53** | **4,619,401.38** | **4,619,401.38** | **4,511,073.86** | **0.00** | **(108,327.52)** |
| 3132KEJ48 | FHLMC GOLD | 3.00% | 09/01/2028 | 07/23/2014 | 4,616,414.80 | 4,769,694.20 | 4,765,940.66 | 4,744,075.84 | 0.00 | (21,864.82) |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **4,616,414.80** | **4,769,694.20** | **4,765,940.66** | **4,744,075.84** | **0.00** | **(21,864.82)** |
| 3132KETV7 | FHLMC GOLD | 3.00% | 06/01/2029 | 07/11/2014 | 2,074,219.32 | 2,149,409.76 | 2,143,451.59 | 2,133,327.64 | 0.00 | (10,123.95) |
| **Totals for Cusip** | | | | | **2,074,219.32** | **2,149,409.76** | **2,143,451.59** | **2,133,327.64** | **0.00** | **(10,123.95)** |
| 3132KEZJ7 | FHLMC GOLD | 2.50% | 03/01/2030 | 04/14/2015 | 2,010,711.23 | 2,074,252.84 | 2,031,428.93 | 2,017,276.30 | 0.00 | (14,152.63) |
| **Totals for Cusip** | | | | | **2,010,711.23** | **2,074,252.84** | **2,031,428.93** | **2,017,276.30** | **0.00** | **(14,152.63)** |
| 31335PBR5 | FHLMC | 8.09% | 01/17/2021 | 07/01/2009 | 31,976.93 | 34,213.70 | 34,177.24 | 32,487.74 | 0.00 | (1,689.50) |
| **Totals for Cusip** | | | | | **31,976.93** | **34,213.70** | **34,177.24** | **32,487.74** | **0.00** | **(1,689.50)** |
| 313401R52 | FHLMC | 9.00% | 08/01/2019 | 12/31/1997 | 868.96 | 803.01 | 900.66 | 877.12 | 0.00 | (23.54) |
| **Totals for Cusip** | | | | | **868.96** | **803.01** | **900.66** | **877.12** | **0.00** | **(23.54)** |
| 313404ZY4 | FHA | 7.43% | 01/01/2024 | 12/31/1997 | 223,701.81 | 153,725.43 | 219,787.04 | 216,990.76 | 0.00 | (2,796.28) |
| **Totals for Cusip** | | | | | **223,701.81** | **153,725.43** | **219,787.04** | **216,990.76** | **0.00** | **(2,796.28)** |
| 31347WD86 | FHLMC | 9.00% | 09/01/2019 | 12/31/1997 | 580.73 | 542.67 | 586.89 | 586.38 | 0.00 | (0.51) |
| **Totals for Cusip** | | | | | **580.73** | **542.67** | **586.89** | **586.38** | **0.00** | **(0.51)** |
| 3136144L0 | FNMA | 9.50% | 08/01/2020 | 12/31/1997 | 3,127.27 | 2,932.43 | 3,419.15 | 3,385.99 | 0.00 | (33.16) |
| **Totals for Cusip** | | | | | **3,127.27** | **2,932.43** | **3,419.15** | **3,385.99** | **0.00** | **(33.16)** |
| 313615AB2 | FNMA | 9.00% | 02/01/2021 | 12/31/1997 | 107.61 | 135.48 | 117.55 | 115.94 | 0.00 | (1.61) |
| 313615AB2 | FNMA | 9.00% | 02/01/2021 | 12/31/1997 | 97.63 | 122.92 | 106.64 | 105.19 | 0.00 | (1.45) |
| **Totals for Cusip** | | | | | **205.24** | **258.40** | **224.19** | **221.13** | **0.00** | **(3.06)** |
| 31361XB38 | FNMA | 9.00% | 01/01/2020 | 12/31/1997 | 96.46 | 97.20 | 103.46 | 99.53 | 0.00 | (3.93) |
| **Totals for Cusip** | | | | | **96.46** | **97.20** | **103.46** | **99.53** | **0.00** | **(3.93)** |
| 31362TUK7 | FNMA | 9.00% | 03/01/2021 | 12/31/1997 | 37.65 | 46.70 | 40.84 | 39.44 | 0.00 | (1.40) |
| **Totals for Cusip** | | | | | **37.65** | **46.70** | **40.84** | **39.44** | **0.00** | **(1.40)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31365EF73 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 907.99 | 966.02 | 1,032.67 | 1,020.62 | 0.00 | (12.05) |
| 31365EF73 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 1,481.37 | 1,575.99 | 1,684.79 | 1,665.12 | 0.00 | (19.67) |
| 31365EF73 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 601.75 | 640.19 | 684.39 | 676.39 | 0.00 | (8.00) |
| 31365EF73 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 3,637.01 | 3,869.36 | 4,136.47 | 4,088.15 | 0.00 | (48.32) |
| 31365EF73 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 864.93 | 920.19 | 983.70 | 972.22 | 0.00 | (11.48) |
| 31365EF73 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 7,946.99 | 8,454.68 | 9,038.31 | 8,932.75 | 0.00 | (105.56) |
| 31365EF73 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 2,728.80 | 2,903.11 | 3,103.55 | 3,067.29 | 0.00 | (36.26) |
| **Totals for Cusip** | | | | | **18,168.84** | **19,329.54** | **20,663.88** | **20,422.54** | **0.00** | **(241.34)** |
| 31365EGF4 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 1,423.82 | 1,510.53 | 1,478.86 | 1,475.12 | 0.00 | (3.74) |
| **Totals for Cusip** | | | | | **1,423.82** | **1,510.53** | **1,478.86** | **1,475.12** | **0.00** | **(3.74)** |
| 31367RWQ1 | FNMA | 9.00% | 09/01/2022 | 12/31/1997 | 640.51 | 704.29 | 643.10 | 643.08 | 0.00 | (0.02) |
| 31367RWQ1 | FNMA | 9.00% | 09/01/2022 | 12/31/1997 | 9,483.06 | 10,427.64 | 9,521.69 | 9,521.17 | 0.00 | (0.52) |
| **Totals for Cusip** | | | | | **10,123.57** | **11,131.93** | **10,164.79** | **10,164.25** | **0.00** | **(0.54)** |
| 31368HB44 | FNMA | 9.50% | 08/01/2022 | 12/31/1997 | 64.43 | 68.16 | 68.98 | 66.46 | 0.00 | (2.52) |
| **Totals for Cusip** | | | | | **64.43** | **68.16** | **68.98** | **66.46** | **0.00** | **(2.52)** |
| 31368HL76 | FNMA | 5.50% | 03/01/2034 | 02/29/2012 | 133,632.64 | 146,020.52 | 150,236.44 | 149,913.25 | 0.00 | (323.19) |
| **Totals for Cusip** | | | | | **133,632.64** | **146,020.52** | **150,236.44** | **149,913.25** | **0.00** | **(323.19)** |
| 31371E3T0 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 2,269.01 | 2,416.84 | 2,541.43 | 2,548.98 | 7.55 | 0.00 |
| 31371E3T0 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 2,035.26 | 2,165.58 | 2,279.63 | 2,286.39 | 6.76 | 0.00 |
| 31371E3T0 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 1,553.32 | 1,656.44 | 1,739.82 | 1,744.98 | 5.16 | 0.00 |
| 31371E3T0 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 800.13 | 853.26 | 896.20 | 898.86 | 2.66 | 0.00 |
| 31371E3T0 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 464.12 | 494.95 | 519.84 | 521.39 | 1.55 | 0.00 |



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## 2559 8217 EBIA 9FM
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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31371E3T0 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 1,497.49 | 1,596.76 | 1,677.27 | 1,682.27 | 5.00 | 0.00 |
| **Totals for Cusip** | | | | | **8,619.33** | **9,183.83** | **9,654.19** | **9,682.87** | **28.68** | **0.00** |
| 31371FBM3 | FNMA | 9.50% | 07/01/2025 | 12/31/1997 | 7,455.64 | 7,940.05 | 7,719.67 | 7,665.43 | 0.00 | (54.24) |
| 31371FBM3 | FNMA | 9.50% | 07/01/2025 | 12/31/1997 | 1,106.93 | 1,177.93 | 1,146.13 | 1,138.08 | 0.00 | (8.05) |
| 31371FBM3 | FNMA | 9.50% | 07/01/2025 | 12/31/1997 | 3,240.09 | 3,450.56 | 3,354.85 | 3,331.26 | 0.00 | (23.59) |
| 31371FBM3 | FNMA | 9.50% | 07/01/2025 | 12/31/1997 | 2,941.90 | 3,130.60 | 3,046.07 | 3,024.68 | 0.00 | (21.39) |
| **Totals for Cusip** | | | | | **14,744.56** | **15,699.14** | **15,266.72** | **15,159.45** | **0.00** | **(107.27)** |
| 31371K6B2 | FNMA | 5.00% | 06/01/2033 | 07/01/2009 | 1,891,485.46 | 1,935,781.74 | 2,092,357.68 | 2,071,876.37 | 0.00 | (20,481.31) |
| **Totals for Cusip** | | | | | **1,891,485.46** | **1,935,781.74** | **2,092,357.68** | **2,071,876.37** | **0.00** | **(20,481.31)** |
| 31371KNX5 | FNMA | 5.50% | 05/01/2017 | 04/17/2002 | 337.66 | 332.70 | 344.26 | 338.72 | 0.00 | (5.54) |
| **Totals for Cusip** | | | | | **337.66** | **332.70** | **344.26** | **338.72** | **0.00** | **(5.54)** |
| 31371M7M3 | FNMA | 5.50% | 02/01/2027 | 02/29/2012 | 179,043.80 | 195,361.56 | 199,348.07 | 198,883.29 | 0.00 | (464.78) |
| **Totals for Cusip** | | | | | **179,043.80** | **195,361.56** | **199,348.07** | **198,883.29** | **0.00** | **(464.78)** |
| 31371MHJ9 | FNMA | 5.50% | 11/01/2035 | 05/19/2009 | 78,338.01 | 81,324.67 | 87,859.33 | 87,703.66 | 0.00 | (155.67) |
| **Totals for Cusip** | | | | | **78,338.01** | **81,324.67** | **87,859.33** | **87,703.66** | **0.00** | **(155.67)** |
| 31371MU96 | FNMA | 6.00% | 07/01/2036 | 07/15/2009 | 675,322.86 | 706,345.49 | 764,501.63 | 766,293.54 | 1,791.91 | 0.00 |
| 31371MU96 | FNMA | 6.00% | 07/01/2036 | 07/16/2009 | 80,995.32 | 84,905.85 | 91,691.05 | 91,905.95 | 214.90 | 0.00 |
| **Totals for Cusip** | | | | | **756,318.18** | **791,251.34** | **856,192.68** | **858,199.49** | **2,006.81** | **0.00** |
| 31371NKN4 | FNMA | 6.50% | 09/01/2037 | 07/01/2009 | 113,708.35 | 120,891.25 | 124,122.08 | 125,372.86 | 1,250.78 | 0.00 |
| **Totals for Cusip** | | | | | **113,708.35** | **120,891.25** | **124,122.08** | **125,372.86** | **1,250.78** | **0.00** |
| 31372PV97 | FNMA | 9.50% | 12/01/2024 | 12/31/1997 | 546.31 | 577.40 | 558.28 | 556.82 | 0.00 | (1.46) |
| **Totals for Cusip** | | | | | **546.31** | **577.40** | **558.28** | **556.82** | **0.00** | **(1.46)** |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31372PVH9 | FNMA | 9.50% | 11/01/2024 | 12/31/1997 | 362.38 | 382.87 | 363.97 | 363.96 | 0.00 | (0.01) |
| **Totals for Cusip** | | | | | **362.38** | **382.87** | **363.97** | **363.96** | **0.00** | **(0.01)** |
| 31372PWE5 | FNMA | 9.50% | 12/01/2024 | 12/31/1997 | 1,928.45 | 2,103.87 | 2,045.94 | 2,035.55 | 0.00 | (10.39) |
| 31372PWE5 | FNMA | 9.50% | 12/01/2024 | 12/31/1997 | 5,528.09 | 6,008.17 | 5,864.85 | 5,835.09 | 0.00 | (29.76) |
| 31372PWE5 | FNMA | 9.50% | 12/01/2024 | 12/31/1997 | 5,310.54 | 5,660.04 | 5,634.05 | 5,605.46 | 0.00 | (28.59) |
| **Totals for Cusip** | | | | | **12,767.08** | **13,772.08** | **13,544.84** | **13,476.10** | **0.00** | **(68.74)** |
| 31373L6A0 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 3,644.23 | 3,880.25 | 3,713.24 | 3,703.28 | 0.00 | (9.96) |
| **Totals for Cusip** | | | | | **3,644.23** | **3,880.25** | **3,713.24** | **3,703.28** | **0.00** | **(9.96)** |
| 31373L6P7 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 10,342.90 | 11,117.15 | 10,767.24 | 10,688.55 | 0.00 | (78.69) |
| **Totals for Cusip** | | | | | **10,342.90** | **11,117.15** | **10,767.24** | **10,688.55** | **0.00** | **(78.69)** |
| 31373MAD7 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 1,527.49 | 1,617.93 | 1,526.85 | 1,534.23 | 7.38 | 0.00 |
| 31373MAD7 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 1,493.32 | 1,587.05 | 1,492.68 | 1,499.91 | 7.23 | 0.00 |
| **Totals for Cusip** | | | | | **3,020.81** | **3,204.98** | **3,019.53** | **3,034.14** | **14.61** | **0.00** |
| 31373MW68 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 1,089.13 | 1,162.16 | 1,094.02 | 1,093.95 | 0.00 | (0.07) |
| 31373MW68 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 6,435.48 | 6,829.99 | 6,464.16 | 6,463.94 | 0.00 | (0.22) |
| **Totals for Cusip** | | | | | **7,524.61** | **7,992.15** | **7,558.18** | **7,557.89** | **0.00** | **(0.29)** |
| 31373NU92 | FNMA | 9.50% | 11/01/2024 | 12/31/1997 | 12,133.92 | 12,798.82 | 12,187.97 | 12,187.54 | 0.00 | (0.43) |
| **Totals for Cusip** | | | | | **12,133.92** | **12,798.82** | **12,187.97** | **12,187.54** | **0.00** | **(0.43)** |
| 31373Q7G5 | FNMA | 9.50% | 12/01/2024 | 12/31/1997 | 4,665.34 | 4,965.68 | 4,686.11 | 4,685.95 | 0.00 | (0.16) |
| **Totals for Cusip** | | | | | **4,665.34** | **4,965.68** | **4,686.11** | **4,685.95** | **0.00** | **(0.16)** |
| 31373TFF2 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 11,833.03 | 12,558.50 | 12,097.31 | 12,043.08 | 0.00 | (54.23) |
| **Totals for Cusip** | | | | | **11,833.03** | **12,558.50** | **12,097.31** | **12,043.08** | **0.00** | **(54.23)** |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31373TFL9 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 3,430.74 | 3,650.32 | 3,445.97 | 3,445.82 | 0.00 | (0.15) |
| **Totals for Cusip** | | | | | **3,430.74** | **3,650.32** | **3,445.97** | **3,445.82** | **0.00** | **(0.15)** |
| 31373TW55 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 144.15 | 153.44 | 167.14 | 164.58 | 0.00 | (2.56) |
| 31373TW55 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 3,632.64 | 3,866.91 | 4,211.69 | 4,147.41 | 0.00 | (64.28) |
| **Totals for Cusip** | | | | | **3,776.79** | **4,020.35** | **4,378.83** | **4,311.99** | **0.00** | **(66.84)** |
| 31373U5X1 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 1,857.08 | 2,007.98 | 1,865.35 | 1,865.29 | 0.00 | (0.06) |
| 31373U5X1 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 2,294.25 | 2,435.69 | 2,304.46 | 2,304.40 | 0.00 | (0.06) |
| 31373U5X1 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 547.20 | 580.94 | 549.60 | 549.62 | 0.02 | 0.00 |
| **Totals for Cusip** | | | | | **4,698.53** | **5,024.61** | **4,719.41** | **4,719.31** | **0.02** | **(0.12)** |
| 31373UJK4 | FNMA | 9.50% | 07/01/2025 | 12/31/1997 | 341.59 | 363.63 | 393.95 | 388.87 | 0.00 | (5.08) |
| **Totals for Cusip** | | | | | **341.59** | **363.63** | **393.95** | **388.87** | **0.00** | **(5.08)** |
| 31373UVM6 | FNMA | 9.50% | 04/01/2025 | 12/31/1997 | 25,580.87 | 27,153.15 | 26,854.29 | 26,692.65 | 0.00 | (161.64) |
| **Totals for Cusip** | | | | | **25,580.87** | **27,153.15** | **26,854.29** | **26,692.65** | **0.00** | **(161.64)** |
| 31373V3Q6 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 3,156.67 | 3,365.28 | 3,170.74 | 3,170.64 | 0.00 | (0.10) |
| 31373V3Q6 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 2,308.39 | 2,464.00 | 2,318.67 | 2,318.60 | 0.00 | (0.07) |
| **Totals for Cusip** | | | | | **5,465.06** | **5,829.28** | **5,489.41** | **5,489.24** | **0.00** | **(0.17)** |
| 31373V3W3 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 2,398.71 | 2,579.81 | 2,409.39 | 2,409.33 | 0.00 | (0.06) |
| 31373V3W3 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 3,160.87 | 3,399.49 | 3,174.96 | 3,174.86 | 0.00 | (0.10) |
| 31373V3W3 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 2,809.12 | 3,021.21 | 2,821.64 | 2,821.55 | 0.00 | (0.09) |
| **Totals for Cusip** | | | | | **8,368.70** | **9,000.51** | **8,405.99** | **8,405.74** | **0.00** | **(0.25)** |
| 31373VF91 | FNMA | 9.50% | 04/01/2025 | 12/31/1997 | 20,921.23 | 22,287.36 | 21,905.47 | 21,737.95 | 0.00 | (167.52) |
| 31373VF91 | FNMA | 9.50% | 04/01/2025 | 12/31/1997 | 23,188.95 | 24,718.34 | 24,279.87 | 24,094.19 | 0.00 | (185.68) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **44,110.18** | **47,005.70** | **46,185.34** | **45,832.14** | **0.00** | **(353.20)** |
| 31373VKV6 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 381.12 | 405.74 | 382.78 | 382.79 | 0.01 | 0.00 |
| **Totals for Cusip** | | | | | **381.12** | **405.74** | **382.78** | **382.79** | **0.01** | **0.00** |
| 31373W4K6 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 3,421.76 | 3,671.00 | 3,502.25 | 3,488.38 | 0.00 | (13.87) |
| **Totals for Cusip** | | | | | **3,421.76** | **3,671.00** | **3,502.25** | **3,488.38** | **0.00** | **(13.87)** |
| 31373W4P5 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 5,365.86 | 5,751.25 | 5,389.65 | 5,389.41 | 0.00 | (0.24) |
| 31373W4P5 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 2,889.12 | 3,096.65 | 2,901.92 | 2,901.80 | 0.00 | (0.12) |
| **Totals for Cusip** | | | | | **8,254.98** | **8,847.90** | **8,291.57** | **8,291.21** | **0.00** | **(0.36)** |
| 31373W5Q2 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 1,165.91 | 1,239.73 | 1,171.06 | 1,170.99 | 0.00 | (0.07) |
| **Totals for Cusip** | | | | | **1,165.91** | **1,239.73** | **1,171.06** | **1,170.99** | **0.00** | **(0.07)** |
| 31373WLZ4 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 4,928.13 | 5,276.97 | 4,950.10 | 4,949.93 | 0.00 | (0.17) |
| 31373WLZ4 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 188.87 | 200.47 | 189.66 | 189.71 | 0.05 | 0.00 |
| **Totals for Cusip** | | | | | **5,117.00** | **5,477.44** | **5,139.76** | **5,139.64** | **0.05** | **(0.17)** |
| 31373WPG2 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 5,051.43 | 5,556.03 | 5,073.47 | 5,073.08 | 0.00 | (0.39) |
| **Totals for Cusip** | | | | | **5,051.43** | **5,556.03** | **5,073.47** | **5,073.08** | **0.00** | **(0.39)** |
| 31373XJ36 | FNMA | 9.50% | 04/01/2025 | 12/31/1997 | 2,848.69 | 3,083.11 | 2,894.99 | 2,886.04 | 0.00 | (8.95) |
| 31373XJ36 | FNMA | 9.50% | 04/01/2025 | 12/31/1997 | 2,812.64 | 3,044.12 | 2,858.36 | 2,849.52 | 0.00 | (8.84) |
| **Totals for Cusip** | | | | | **5,661.33** | **6,127.23** | **5,753.35** | **5,735.56** | **0.00** | **(17.79)** |
| 31373XJF9 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 301.75 | 321.53 | 314.02 | 302.44 | 0.00 | (11.58) |
| 31373XJF9 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 350.80 | 374.02 | 365.06 | 351.61 | 0.00 | (13.45) |
| **Totals for Cusip** | | | | | **652.55** | **695.55** | **679.08** | **654.05** | **0.00** | **(25.03)** |
| 31373XK83 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 13,798.24 | 14,898.16 | 14,170.08 | 14,101.80 | 0.00 | (68.28) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31373XK83 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 10,517.25 | 11,159.04 | 10,800.67 | 10,748.63 | 0.00 | (52.04) |
| **Totals for Cusip** | | | | | **24,315.49** | **26,057.20** | **24,970.75** | **24,850.43** | **0.00** | **(120.32)** |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 3,527.48 | 3,746.10 | 3,543.21 | 3,543.10 | 0.00 | (0.11) |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 3,036.07 | 3,224.27 | 3,049.61 | 3,049.51 | 0.00 | (0.10) |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 4,374.49 | 4,645.63 | 4,394.00 | 4,393.86 | 0.00 | (0.14) |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 1,798.80 | 1,910.29 | 1,806.83 | 1,806.76 | 0.00 | (0.07) |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 3,172.90 | 3,369.52 | 3,187.05 | 3,186.95 | 0.00 | (0.10) |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 461.64 | 490.25 | 463.73 | 463.68 | 0.00 | (0.05) |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 1,628.24 | 1,728.32 | 1,635.49 | 1,635.45 | 0.00 | (0.04) |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 1,252.65 | 1,330.31 | 1,258.23 | 1,258.20 | 0.00 | (0.03) |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 840.25 | 892.34 | 844.04 | 843.97 | 0.00 | (0.07) |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 563.10 | 598.00 | 565.56 | 565.59 | 0.03 | 0.00 |
| **Totals for Cusip** | | | | | **20,655.62** | **21,935.03** | **20,747.75** | **20,747.07** | **0.03** | **(0.71)** |
| 31373XRQ6 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 8,991.78 | 9,594.97 | 9,453.81 | 9,399.18 | 0.00 | (54.63) |
| **Totals for Cusip** | | | | | **8,991.78** | **9,594.97** | **9,453.81** | **9,399.18** | **0.00** | **(54.63)** |
| 31373Y4G1 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 1,728.59 | 1,835.95 | 1,736.30 | 1,736.24 | 0.00 | (0.06) |
| **Totals for Cusip** | | | | | **1,728.59** | **1,835.95** | **1,736.30** | **1,736.24** | **0.00** | **(0.06)** |
| 31373Y6K0 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 719.40 | 769.31 | 722.53 | 722.49 | 0.00 | (0.04) |
| **Totals for Cusip** | | | | | **719.40** | **769.31** | **722.53** | **722.49** | **0.00** | **(0.04)** |
| 31373YFR5 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 4,063.69 | 4,274.00 | 4,081.76 | 4,081.62 | 0.00 | (0.14) |
| 31373YFR5 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 2,666.44 | 2,804.44 | 2,678.30 | 2,678.20 | 0.00 | (0.10) |
| 31373YFR5 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 2,281.13 | 2,399.19 | 2,291.28 | 2,291.19 | 0.00 | (0.09) |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31373YFR5 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 1,282.24 | 1,348.60 | 1,287.94 | 1,287.90 | 0.00 | (0.04) |
| 31373YFR5 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 2,900.76 | 3,050.91 | 2,913.66 | 2,913.56 | 0.00 | (0.10) |
| **Totals for Cusip** | | | | | **13,194.26** | **13,877.14** | **13,252.94** | **13,252.47** | **0.00** | **(0.47)** |
| 31374ACH1 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 4,250.50 | 4,554.31 | 4,269.23 | 4,268.98 | 0.00 | (0.25) |
| **Totals for Cusip** | | | | | **4,250.50** | **4,554.31** | **4,269.23** | **4,268.98** | **0.00** | **(0.25)** |
| 31374GDY0 | FNMA | 8.50% | 12/01/2026 | 12/31/1997 | 129,311.91 | 134,773.82 | 151,044.65 | 149,147.87 | 0.00 | (1,896.78) |
| **Totals for Cusip** | | | | | **129,311.91** | **134,773.82** | **151,044.65** | **149,147.87** | **0.00** | **(1,896.78)** |
| 31376KG26 | FNMA | 5.50% | 09/01/2034 | 03/31/2006 | 1,612,309.75 | 1,576,158.72 | 1,817,290.86 | 1,806,839.86 | 0.00 | (10,451.00) |
| **Totals for Cusip** | | | | | **1,612,309.75** | **1,576,158.72** | **1,817,290.86** | **1,806,839.86** | **0.00** | **(10,451.00)** |
| 31385JCR7 | FNMA | 6.00% | 03/01/2017 | 07/01/2009 | 705.84 | 752.56 | 711.43 | 706.27 | 0.00 | (5.16) |
| **Totals for Cusip** | | | | | **705.84** | **752.56** | **711.43** | **706.27** | **0.00** | **(5.16)** |
| 31385JLF3 | FNMA | 6.00% | 08/01/2017 | 07/01/2009 | 33,331.20 | 35,516.47 | 34,119.74 | 33,521.01 | 0.00 | (598.73) |
| **Totals for Cusip** | | | | | **33,331.20** | **35,516.47** | **34,119.74** | **33,521.01** | **0.00** | **(598.73)** |
| 31385WZP7 | FNMA | 6.00% | 02/01/2018 | 07/01/2009 | 48,925.88 | 52,164.16 | 50,064.04 | 49,359.68 | 0.00 | (704.36) |
| **Totals for Cusip** | | | | | **48,925.88** | **52,164.16** | **50,064.04** | **49,359.68** | **0.00** | **(704.36)** |
| 31389GSV3 | FNMA | 7.00% | 02/01/2032 | 07/12/2004 | 41,415.44 | 43,945.66 | 47,526.99 | 46,667.25 | 0.00 | (859.74) |
| **Totals for Cusip** | | | | | **41,415.44** | **43,945.66** | **47,526.99** | **46,667.25** | **0.00** | **(859.74)** |
| 31389RTP1 | FNMA | 5.50% | 05/01/2017 | 04/12/2002 | 73.04 | 71.70 | 73.17 | 73.09 | 0.00 | (0.08) |
| **Totals for Cusip** | | | | | **73.04** | **71.70** | **73.17** | **73.09** | **0.00** | **(0.08)** |
| 3138A1K34 | FNMA | 4.00% | 12/01/2040 | 02/29/2012 | 278,180.31 | 293,076.60 | 295,092.14 | 293,590.19 | 0.00 | (1,501.95) |
| **Totals for Cusip** | | | | | **278,180.31** | **293,076.60** | **295,092.14** | **293,590.19** | **0.00** | **(1,501.95)** |
| 3138A2MK2 | FNMA | 4.00% | 01/01/2041 | 02/29/2012 | 26,415.14 | 27,829.64 | 28,016.08 | 27,875.87 | 0.00 | (140.21) |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **26,415.14** | **27,829.64** | **28,016.08** | **27,875.87** | **0.00** | **(140.21)** |
| 3138A3S65 | FNMA | 4.00% | 01/01/2041 | 02/29/2012 | 46,937.10 | 49,450.55 | 49,790.69 | 49,444.34 | 0.00 | (346.35) |
| **Totals for Cusip** | | | | | **46,937.10** | **49,450.55** | **49,790.69** | **49,444.34** | **0.00** | **(346.35)** |
| 3138A5LP5 | FNMA | 4.00% | 01/01/2041 | 04/29/2014 | 514,424.79 | 537,734.66 | 545,665.67 | 540,990.58 | 0.00 | (4,675.09) |
| **Totals for Cusip** | | | | | **514,424.79** | **537,734.66** | **545,665.67** | **540,990.58** | **0.00** | **(4,675.09)** |
| 3138A5TQ5 | FNMA | 4.00% | 01/01/2041 | 02/29/2012 | 619,211.62 | 652,369.83 | 656,807.25 | 653,879.62 | 0.00 | (2,927.63) |
| 3138A5TQ5 | FNMA | 4.00% | 01/01/2041 | 04/21/2016 | 218,656.73 | 233,621.05 | 233,621.05 | 230,898.73 | 0.00 | (2,722.32) |
| **Totals for Cusip** | | | | | **837,868.35** | **885,990.88** | **890,428.30** | **884,778.35** | **0.00** | **(5,649.95)** |
| 3138A72U1 | FNMA | 4.00% | 02/01/2041 | 02/29/2012 | 251,034.14 | 264,555.25 | 266,342.14 | 264,120.53 | 0.00 | (2,221.61) |
| **Totals for Cusip** | | | | | **251,034.14** | **264,555.25** | **266,342.14** | **264,120.53** | **0.00** | **(2,221.61)** |
| 3138A7G28 | FNMA | 3.50% | 02/01/2026 | 01/04/2011 | 118,143.30 | 118,660.18 | 123,957.85 | 123,240.24 | 0.00 | (717.61) |
| **Totals for Cusip** | | | | | **118,143.30** | **118,660.18** | **123,957.85** | **123,240.24** | **0.00** | **(717.61)** |
| 3138A94P6 | FNMA | 4.50% | 04/01/2041 | 08/11/2014 | 541,985.93 | 584,413.26 | 586,092.16 | 583,982.19 | 0.00 | (2,109.97) |
| **Totals for Cusip** | | | | | **541,985.93** | **584,413.26** | **586,092.16** | **583,982.19** | **0.00** | **(2,109.97)** |
| 3138AAY70 | FNMA | 4.00% | 03/01/2041 | 02/29/2012 | 36,497.86 | 38,463.71 | 38,714.19 | 38,380.80 | 0.00 | (333.39) |
| **Totals for Cusip** | | | | | **36,497.86** | **38,463.71** | **38,714.19** | **38,380.80** | **0.00** | **(333.39)** |
| 3138ABBW8 | FNMA | 4.00% | 04/01/2041 | 02/29/2012 | 101,399.14 | 106,860.64 | 107,582.84 | 107,114.08 | 0.00 | (468.76) |
| **Totals for Cusip** | | | | | **101,399.14** | **106,860.64** | **107,582.84** | **107,114.08** | **0.00** | **(468.76)** |
| 3138AMUC7 | FNMA | 4.00% | 07/01/2041 | 02/29/2012 | 165,965.75 | 174,904.94 | 176,061.48 | 175,228.46 | 0.00 | (833.02) |
| **Totals for Cusip** | | | | | **165,965.75** | **174,904.94** | **176,061.48** | **175,228.46** | **0.00** | **(833.02)** |
| 3138AQBP0 | FNMA | 4.00% | 10/01/2041 | 02/29/2012 | 119,842.24 | 126,297.14 | 127,107.11 | 126,277.16 | 0.00 | (829.95) |
| **Totals for Cusip** | | | | | **119,842.24** | **126,297.14** | **127,107.11** | **126,277.16** | **0.00** | **(829.95)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3138AR2T0 | FNMA | 4.00% | 09/01/2041 | 02/29/2012 | 60,448.04 | 63,703.86 | 64,123.50 | 63,546.91 | 0.00 | (576.59) |
| **Totals for Cusip** | | | | | **60,448.04** | **63,703.86** | **64,123.50** | **63,546.91** | **0.00** | **(576.59)** |
| 3138AUN37 | FNMA | 4.00% | 01/01/2042 | 02/29/2012 | 30,318.36 | 31,951.35 | 32,169.10 | 32,025.01 | 0.00 | (144.09) |
| **Totals for Cusip** | | | | | **30,318.36** | **31,951.35** | **32,169.10** | **32,025.01** | **0.00** | **(144.09)** |
| 3138AVQF5 | FNMA | 4.00% | 10/01/2041 | 02/29/2012 | 25,235.15 | 26,594.34 | 26,772.59 | 26,588.40 | 0.00 | (184.19) |
| **Totals for Cusip** | | | | | **25,235.15** | **26,594.34** | **26,772.59** | **26,588.40** | **0.00** | **(184.19)** |
| 3138AW3N1 | FNMA | 4.00% | 11/01/2041 | 02/29/2012 | 1,417,033.50 | 1,493,357.19 | 1,503,276.17 | 1,492,954.95 | 0.00 | (10,321.22) |
| **Totals for Cusip** | | | | | **1,417,033.50** | **1,493,357.19** | **1,503,276.17** | **1,492,954.95** | **0.00** | **(10,321.22)** |
| 3138AX3X7 | FNMA | 4.00% | 01/01/2042 | 02/29/2012 | 63,248.22 | 66,654.85 | 67,098.32 | 66,531.69 | 0.00 | (566.63) |
| **Totals for Cusip** | | | | | **63,248.22** | **66,654.85** | **67,098.32** | **66,531.69** | **0.00** | **(566.63)** |
| 3138AX4F5 | FNMA | 4.00% | 01/01/2042 | 02/29/2012 | 163,916.33 | 172,745.15 | 173,881.59 | 172,383.59 | 0.00 | (1,498.00) |
| **Totals for Cusip** | | | | | **163,916.33** | **172,745.15** | **173,881.59** | **172,383.59** | **0.00** | **(1,498.00)** |
| 3138AYQQ5 | FNMA | 4.00% | 11/01/2041 | 02/29/2012 | 210,686.81 | 222,034.72 | 223,514.96 | 222,486.66 | 0.00 | (1,028.30) |
| **Totals for Cusip** | | | | | **210,686.81** | **222,034.72** | **223,514.96** | **222,486.66** | **0.00** | **(1,028.30)** |
| 3138E0RJ0 | FNMA | 4.00% | 12/01/2041 | 11/25/2015 | 1,399,162.37 | 1,485,516.94 | 1,485,543.38 | 1,471,447.60 | 0.00 | (14,095.78) |
| **Totals for Cusip** | | | | | **1,399,162.37** | **1,485,516.94** | **1,485,543.38** | **1,471,447.60** | **0.00** | **(14,095.78)** |
| 3138E2K79 | FNMA | 4.00% | 01/01/2042 | 11/25/2015 | 3,835,355.64 | 4,074,166.45 | 4,072,663.02 | 4,041,256.21 | 0.00 | (31,406.81) |
| **Totals for Cusip** | | | | | **3,835,355.64** | **4,074,166.45** | **4,072,663.02** | **4,041,256.21** | **0.00** | **(31,406.81)** |
| 3138E2MD4 | FNMA | 3.00% | 01/01/2027 | 02/29/2012 | 230,588.17 | 239,685.58 | 238,767.37 | 237,154.07 | 0.00 | (1,613.30) |
| **Totals for Cusip** | | | | | **230,588.17** | **239,685.58** | **238,767.37** | **237,154.07** | **0.00** | **(1,613.30)** |
| 3138E2TH8 | FNMA | 3.00% | 01/01/2027 | 02/29/2012 | 155,405.90 | 161,537.14 | 160,918.99 | 159,825.57 | 0.00 | (1,093.42) |
| **Totals for Cusip** | | | | | **155,405.90** | **161,537.14** | **160,918.99** | **159,825.57** | **0.00** | **(1,093.42)** |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3138E4AC5 | FNMA | 4.00% | 01/01/2042 | 02/29/2012 | 30,037.26 | 31,655.15 | 31,824.68 | 31,652.00 | 0.00 | (172.68) |
| **Totals for Cusip** | | | | | **30,037.26** | **31,655.15** | **31,824.68** | **31,652.00** | **0.00** | **(172.68)** |
| 3138E4V99 | FNMA | 3.00% | 01/01/2027 | 02/29/2012 | 299,660.98 | 311,483.50 | 310,364.24 | 308,196.29 | 0.00 | (2,167.95) |
| **Totals for Cusip** | | | | | **299,660.98** | **311,483.50** | **310,364.24** | **308,196.29** | **0.00** | **(2,167.95)** |
| 3138EBRL1 | FNMA | 3.50% | 03/01/2027 | 12/17/2014 | 3,962,511.36 | 4,192,832.32 | 4,151,917.22 | 4,137,275.70 | 0.00 | (14,641.52) |
| **Totals for Cusip** | | | | | **3,962,511.36** | **4,192,832.32** | **4,151,917.22** | **4,137,275.70** | **0.00** | **(14,641.52)** |
| 3138EG6Y5 | FNMA | 6.50% | 10/01/2038 | 02/29/2012 | 969,989.50 | 1,106,718.99 | 1,124,676.66 | 1,099,149.08 | 0.00 | (25,527.58) |
| **Totals for Cusip** | | | | | **969,989.50** | **1,106,718.99** | **1,124,676.66** | **1,099,149.08** | **0.00** | **(25,527.58)** |
| 3138EGFB5 | FNMA | 4.00% | 04/01/2041 | 02/29/2012 | 68,506.25 | 72,174.69 | 72,715.48 | 72,293.81 | 0.00 | (421.67) |
| **Totals for Cusip** | | | | | **68,506.25** | **72,174.69** | **72,715.48** | **72,293.81** | **0.00** | **(421.67)** |
| 3138EGGZ1 | FNMA | 4.50% | 04/01/2041 | 02/29/2012 | 4,125,736.48 | 4,438,691.64 | 4,464,792.09 | 4,455,415.25 | 0.00 | (9,376.84) |
| **Totals for Cusip** | | | | | **4,125,736.48** | **4,438,691.64** | **4,464,792.09** | **4,455,415.25** | **0.00** | **(9,376.84)** |
| 3138EH5Y4 | FNMA | 3.00% | 05/01/2027 | 05/18/2012 | 719,222.30 | 754,958.64 | 744,741.87 | 739,749.23 | 0.00 | (4,992.64) |
| **Totals for Cusip** | | | | | **719,222.30** | **754,958.64** | **744,741.87** | **739,749.23** | **0.00** | **(4,992.64)** |
| 3138EPTH7 | FNMA | 2.50% | 10/01/2043 | 05/13/2015 | 875,438.65 | 850,816.93 | 846,033.54 | 837,352.08 | 0.00 | (8,681.46) |
| 3138EPTH7 | FNMA | 2.50% | 10/01/2043 | 05/13/2015 | 875,437.81 | 850,816.12 | 846,032.73 | 837,351.28 | 0.00 | (8,681.45) |
| 3138EPTH7 | FNMA | 2.50% | 10/01/2043 | 05/13/2015 | 875,436.93 | 850,815.25 | 846,031.88 | 837,350.43 | 0.00 | (8,681.45) |
| **Totals for Cusip** | | | | | **2,626,313.39** | **2,552,448.30** | **2,538,098.15** | **2,512,053.79** | **0.00** | **(26,044.36)** |
| 3138LUSZ9 | FNMA | 3.50% | 06/01/2042 | 11/05/2014 | 2,658,584.04 | 2,747,272.74 | 2,748,821.71 | 2,741,908.18 | 0.00 | (6,913.53) |
| **Totals for Cusip** | | | | | **2,658,584.04** | **2,747,272.74** | **2,748,821.71** | **2,741,908.18** | **0.00** | **(6,913.53)** |
| 3138M1MS4 | FNMA | 3.50% | 07/01/2042 | 08/13/2013 | 13,520,631.03 | 13,534,362.95 | 13,978,228.94 | 13,941,165.11 | 0.00 | (37,063.83) |
| **Totals for Cusip** | | | | | **13,520,631.03** | **13,534,362.95** | **13,978,228.94** | **13,941,165.11** | **0.00** | **(37,063.83)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3138M8G80 | FNMA | 2.50% | 08/01/2027 | 11/26/2013 | 98,714.24 | 98,621.71 | 100,274.47 | 98,956.54 | 0.00 | (1,317.93) |
| 3138M8G80 | FNMA | 2.50% | 08/01/2027 | 11/26/2013 | 420,275.21 | 419,881.18 | 426,917.86 | 421,306.78 | 0.00 | (5,611.08) |
| **Totals for Cusip** | | | | | **518,989.45** | **518,502.89** | **527,192.33** | **520,263.32** | **0.00** | **(6,929.01)** |
| 3138MGB38 | FNMA | 2.50% | 12/01/2027 | 08/22/2013 | 1,281,794.05 | 1,257,760.42 | 1,298,791.37 | 1,285,730.90 | 0.00 | (13,060.47) |
| **Totals for Cusip** | | | | | **1,281,794.05** | **1,257,760.42** | **1,298,791.37** | **1,285,730.90** | **0.00** | **(13,060.47)** |
| 3138MLXD1 | FNMA | 3.00% | 12/01/2042 | 08/15/2013 | 8,775,469.68 | 8,377,831.20 | 8,799,009.08 | 8,772,955.24 | 0.00 | (26,053.84) |
| **Totals for Cusip** | | | | | **8,775,469.68** | **8,377,831.20** | **8,799,009.08** | **8,772,955.24** | **0.00** | **(26,053.84)** |
| 3138W2K20 | FNMA | 2.50% | 07/01/2028 | 11/26/2013 | 105,081.05 | 104,982.54 | 106,469.71 | 105,402.96 | 0.00 | (1,066.75) |
| **Totals for Cusip** | | | | | **105,081.05** | **104,982.54** | **106,469.71** | **105,402.96** | **0.00** | **(1,066.75)** |
| 3138W5GH5 | FNMA | 3.00% | 06/01/2043 | 12/30/2013 | 755,890.17 | 720,339.72 | 757,500.88 | 755,674.42 | 0.00 | (1,826.46) |
| **Totals for Cusip** | | | | | **755,890.17** | **720,339.72** | **757,500.88** | **755,674.42** | **0.00** | **(1,826.46)** |
| 3138W7GM0 | FNMA | 3.50% | 03/01/2043 | 04/23/2013 | 2,063,850.82 | 2,210,255.27 | 2,136,745.66 | 2,127,763.49 | 0.00 | (8,982.17) |
| **Totals for Cusip** | | | | | **2,063,850.82** | **2,210,255.27** | **2,136,745.66** | **2,127,763.49** | **0.00** | **(8,982.17)** |
| 3138W95Z9 | FNMA | 3.00% | 10/01/2043 | 12/19/2013 | 720,868.30 | 683,248.00 | 722,259.98 | 720,662.54 | 0.00 | (1,597.44) |
| 3138W95Z9 | FNMA | 3.00% | 10/01/2043 | 12/19/2013 | 720,868.29 | 683,247.99 | 722,259.97 | 720,662.53 | 0.00 | (1,597.44) |
| 3138W95Z9 | FNMA | 3.00% | 10/01/2043 | 12/19/2013 | 720,868.29 | 683,247.99 | 722,259.97 | 720,662.53 | 0.00 | (1,597.44) |
| 3138W95Z9 | FNMA | 3.00% | 10/01/2043 | 12/19/2013 | 720,868.28 | 683,247.98 | 722,259.96 | 720,662.52 | 0.00 | (1,597.44) |
| 3138W95Z9 | FNMA | 3.00% | 10/01/2043 | 12/19/2013 | 387,662.99 | 367,431.83 | 388,411.41 | 387,552.34 | 0.00 | (859.07) |
| 3138W95Z9 | FNMA | 3.00% | 10/01/2043 | 12/19/2013 | 720,868.29 | 683,247.99 | 722,259.97 | 720,662.53 | 0.00 | (1,597.44) |
| 3138W95Z9 | FNMA | 3.00% | 10/01/2043 | 12/19/2013 | 720,868.27 | 683,247.97 | 722,259.95 | 720,662.51 | 0.00 | (1,597.44) |
| 3138W95Z9 | FNMA | 3.00% | 10/01/2043 | 12/19/2013 | 720,868.28 | 683,247.98 | 722,259.96 | 720,662.52 | 0.00 | (1,597.44) |
| 3138W95Z9 | FNMA | 3.00% | 10/01/2043 | 12/19/2013 | 720,868.25 | 683,247.95 | 722,259.93 | 720,662.49 | 0.00 | (1,597.44) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3138W95Z9 | FNMA | 3.00% | 10/01/2043 | 12/19/2013 | 720,868.28 | 683,247.98 | 722,259.96 | 720,662.52 | 0.00 | (1,597.44) |
| 3138W95Z9 | FNMA | 3.00% | 10/01/2043 | 12/19/2013 | 720,868.22 | 683,247.92 | 722,259.90 | 720,662.46 | 0.00 | (1,597.44) |
| 3138W95Z9 | FNMA | 3.00% | 10/01/2043 | 12/19/2013 | 720,868.32 | 683,248.02 | 722,260.00 | 720,662.56 | 0.00 | (1,597.44) |
| 3138W95Z9 | FNMA | 3.00% | 10/01/2043 | 12/19/2013 | 720,868.47 | 683,248.15 | 722,260.15 | 720,662.71 | 0.00 | (1,597.44) |
| 3138W95Z9 | FNMA | 3.00% | 10/01/2043 | 12/19/2013 | 720,868.29 | 683,247.99 | 722,259.97 | 720,662.53 | 0.00 | (1,597.44) |
| 3138W95Z9 | FNMA | 3.00% | 10/01/2043 | 12/19/2013 | 711,473.16 | 674,343.15 | 712,846.71 | 711,270.08 | 0.00 | (1,576.63) |
| 3138W95Z9 | FNMA | 3.00% | 10/01/2043 | 12/19/2013 | 720,868.29 | 683,247.99 | 722,259.97 | 720,662.53 | 0.00 | (1,597.44) |
| 3138W95Z9 | FNMA | 3.00% | 10/01/2043 | 12/19/2013 | 720,868.29 | 683,247.99 | 722,259.97 | 720,662.53 | 0.00 | (1,597.44) |
| **Totals for Cusip** | | | | | **11,912,160.56** | **11,290,494.87** | **11,935,157.73** | **11,908,760.43** | **0.00** | **(26,397.30)** |
| 3138W9AE0 | FNMA | 2.50% | 07/01/2028 | 11/26/2013 | 29,523.64 | 29,495.96 | 29,914.23 | 29,614.18 | 0.00 | (300.05) |
| **Totals for Cusip** | | | | | **29,523.64** | **29,495.96** | **29,914.23** | **29,614.18** | **0.00** | **(300.05)** |
| 3138W9AF7 | FNMA | 2.50% | 07/01/2028 | 11/26/2013 | 524,289.08 | 523,797.55 | 531,229.74 | 525,897.97 | 0.00 | (5,331.77) |
| 3138W9AF7 | FNMA | 2.50% | 07/01/2028 | 11/26/2013 | 59,401.49 | 59,345.81 | 60,187.86 | 59,583.78 | 0.00 | (604.08) |
| **Totals for Cusip** | | | | | **583,690.57** | **583,143.36** | **591,417.60** | **585,481.75** | **0.00** | **(5,935.85)** |
| 3138W9AS9 | FNMA | 3.00% | 07/01/2043 | 01/02/2014 | 399,947.81 | 380,450.35 | 400,768.28 | 399,833.64 | 0.00 | (934.64) |
| **Totals for Cusip** | | | | | **399,947.81** | **380,450.35** | **400,768.28** | **399,833.64** | **0.00** | **(934.64)** |
| 3138W9AU4 | FNMA | 3.00% | 07/01/2043 | 11/06/2014 | 1,431,264.52 | 1,428,021.82 | 1,434,201.32 | 1,430,856.70 | 0.00 | (3,344.62) |
| **Totals for Cusip** | | | | | **1,431,264.52** | **1,428,021.82** | **1,434,201.32** | **1,430,856.70** | **0.00** | **(3,344.62)** |
| 3138W9BR0 | FNMA | 2.50% | 07/01/2028 | 11/26/2013 | 81,245.14 | 81,168.96 | 82,320.27 | 81,494.32 | 0.00 | (825.95) |
| **Totals for Cusip** | | | | | **81,245.14** | **81,168.96** | **82,320.27** | **81,494.32** | **0.00** | **(825.95)** |
| 3138W9KR0 | FNMA | 3.00% | 08/01/2043 | 11/06/2014 | 5,203,890.99 | 5,192,100.90 | 5,214,360.54 | 5,202,409.81 | 0.00 | (11,950.73) |
| **Totals for Cusip** | | | | | **5,203,890.99** | **5,192,100.90** | **5,214,360.54** | **5,202,409.81** | **0.00** | **(11,950.73)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3138W9SE1 | FNMA | 3.00% | 09/01/2043 | 03/06/2015 | 1,255,756.96 | 1,266,941.03 | 1,258,231.68 | 1,255,399.61 | 0.00 | (2,832.07) |
| **Totals for Cusip** | | | | | **1,255,756.96** | **1,266,941.03** | **1,258,231.68** | **1,255,399.61** | **0.00** | **(2,832.07)** |
| 3138W9ZU7 | FNMA | 2.50% | 10/01/2028 | 11/26/2013 | 24,871.81 | 24,848.45 | 25,200.89 | 24,932.76 | 0.00 | (268.13) |
| **Totals for Cusip** | | | | | **24,871.81** | **24,848.45** | **25,200.89** | **24,932.76** | **0.00** | **(268.13)** |
| 3138WARU3 | FNMA | 3.00% | 08/01/2043 | 01/02/2014 | 263,242.34 | 250,409.26 | 263,470.77 | 261,798.20 | 0.00 | (1,672.57) |
| 3138WARU3 | FNMA | 3.00% | 08/01/2043 | 01/02/2014 | 263,242.33 | 250,409.26 | 263,470.76 | 261,798.19 | 0.00 | (1,672.57) |
| **Totals for Cusip** | | | | | **526,484.67** | **500,818.52** | **526,941.53** | **523,596.39** | **0.00** | **(3,345.14)** |
| 3138WCUT8 | FNMA | 4.00% | 09/01/2044 | 04/02/2015 | 920,487.67 | 985,029.67 | 974,370.66 | 967,913.08 | 0.00 | (6,457.58) |
| **Totals for Cusip** | | | | | **920,487.67** | **985,029.67** | **974,370.66** | **967,913.08** | **0.00** | **(6,457.58)** |
| 3138WEGZ6 | FNMA | 3.00% | 04/01/2045 | 03/18/2015 | 2,678,195.49 | 2,721,506.92 | 2,681,097.06 | 2,664,137.80 | 0.00 | (16,959.26) |
| **Totals for Cusip** | | | | | **2,678,195.49** | **2,721,506.92** | **2,681,097.06** | **2,664,137.80** | **0.00** | **(16,959.26)** |
| 3138WF6Y7 | FNMA | 4.00% | 12/01/2045 | 12/05/2016 | 3,408,584.94 | 3,586,736.76 | 3,586,736.76 | 3,585,330.26 | 0.00 | (1,406.50) |
| **Totals for Cusip** | | | | | **3,408,584.94** | **3,586,736.76** | **3,586,736.76** | **3,585,330.26** | **0.00** | **(1,406.50)** |
| 3138WG4K7 | FNMA | 2.50% | 05/01/2046 | 10/07/2016 | 1,477,114.23 | 1,481,153.22 | 1,481,153.22 | 1,406,868.91 | 0.00 | (74,284.31) |
| **Totals for Cusip** | | | | | **1,477,114.23** | **1,481,153.22** | **1,481,153.22** | **1,406,868.91** | **0.00** | **(74,284.31)** |
| 3138WGAE4 | FNMA | 4.00% | 12/01/2045 | 11/08/2016 | 11,256,307.88 | 12,058,759.52 | 12,058,759.52 | 11,840,105.93 | 0.00 | (218,653.59) |
| **Totals for Cusip** | | | | | **11,256,307.88** | **12,058,759.52** | **12,058,759.52** | **11,840,105.93** | **0.00** | **(218,653.59)** |
| 3138WGGZ1 | FNMA | 4.00% | 01/01/2046 | 11/02/2016 | 3,447,896.75 | 3,693,290.03 | 3,693,290.03 | 3,627,330.99 | 0.00 | (65,959.04) |
| **Totals for Cusip** | | | | | **3,447,896.75** | **3,693,290.03** | **3,693,290.03** | **3,627,330.99** | **0.00** | **(65,959.04)** |
| 3138WGVQ | FNMA | 3.50% | 04/01/2046 | 12/05/2016 | 21,133,837.54 | 21,636,591.72 | 21,636,591.72 | 21,677,149.19 | 40,557.47 | 0.00 |
| **Totals for Cusip** | | | | | **21,133,837.54** | **21,636,591.72** | **21,636,591.72** | **21,677,149.19** | **40,557.47** | **0.00** |
| 3138WHLL4 | FNMA | 2.50% | 07/01/2046 | 10/05/2016 | 2,931,810.48 | 2,943,950.00 | 2,943,950.00 | 2,792,386.88 | 0.00 | (151,563.12) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,931,810.48** | **2,943,950.00** | **2,943,950.00** | **2,792,386.88** | **0.00** | **(151,563.12)** |
| 3138WHRP9 | FNMA | 2.00% | 08/01/2031 | 08/09/2016 | 3,146,124.09 | 3,193,070.16 | 3,193,070.16 | 3,066,235.91 | 0.00 | (126,834.25) |
| **Totals for Cusip** | | | | | **3,146,124.09** | **3,193,070.16** | **3,193,070.16** | **3,066,235.91** | **0.00** | **(126,834.25)** |
| 3138WMA84 | FNMA | 2.50% | 04/01/2028 | 11/26/2013 | 423,875.09 | 423,477.71 | 429,395.12 | 424,914.77 | 0.00 | (4,480.35) |
| 3138WMA84 | FNMA | 2.50% | 04/01/2028 | 11/26/2013 | 53,513.21 | 53,463.04 | 54,210.11 | 53,644.47 | 0.00 | (565.64) |
| **Totals for Cusip** | | | | | **477,388.30** | **476,940.75** | **483,605.23** | **478,559.24** | **0.00** | **(5,045.99)** |
| 3138WRC24 | FNMA | 2.50% | 06/01/2028 | 11/26/2013 | 64,195.91 | 64,135.73 | 65,042.11 | 64,392.22 | 0.00 | (649.89) |
| 3138WRC24 | FNMA | 2.50% | 06/01/2028 | 11/26/2013 | 191,082.69 | 190,903.56 | 193,601.45 | 191,667.03 | 0.00 | (1,934.42) |
| **Totals for Cusip** | | | | | **255,278.60** | **255,039.29** | **258,643.56** | **256,059.25** | **0.00** | **(2,584.31)** |
| 3138WTRV0 | FNMA | 3.00% | 06/01/2043 | 12/30/2013 | 753,650.78 | 717,852.37 | 755,254.88 | 753,436.02 | 0.00 | (1,818.86) |
| 3138WTRV0 | FNMA | 3.00% | 06/01/2043 | 12/30/2013 | 753,651.52 | 717,853.07 | 755,255.62 | 753,436.76 | 0.00 | (1,818.86) |
| **Totals for Cusip** | | | | | **1,507,302.30** | **1,435,705.44** | **1,510,510.50** | **1,506,872.78** | **0.00** | **(3,637.72)** |
| 3138WUWB | FNMA | 2.50% | 07/01/2028 | 11/26/2013 | 103,611.48 | 103,514.32 | 104,984.68 | 103,929.88 | 0.00 | (1,054.80) |
| **Totals for Cusip** | | | | | **103,611.48** | **103,514.32** | **104,984.68** | **103,929.88** | **0.00** | **(1,054.80)** |
| 3138WVPH8 | FNMA | 3.00% | 06/01/2043 | 01/02/2014 | 451,023.28 | 429,035.89 | 452,000.24 | 450,894.92 | 0.00 | (1,105.32) |
| **Totals for Cusip** | | | | | **451,023.28** | **429,035.89** | **452,000.24** | **450,894.92** | **0.00** | **(1,105.32)** |
| 3138X0K80 | FNMA | 2.50% | 07/01/2028 | 11/26/2013 | 40,395.03 | 40,357.16 | 40,920.19 | 40,518.86 | 0.00 | (401.33) |
| **Totals for Cusip** | | | | | **40,395.03** | **40,357.16** | **40,920.19** | **40,518.86** | **0.00** | **(401.33)** |
| 3138X0M54 | FNMA | 2.50% | 07/01/2028 | 11/26/2013 | 570,514.64 | 569,979.79 | 578,055.11 | 572,261.19 | 0.00 | (5,793.92) |
| 3138X0M54 | FNMA | 2.50% | 07/01/2028 | 11/26/2013 | 47,922.16 | 47,877.21 | 48,555.53 | 48,068.87 | 0.00 | (486.66) |
| **Totals for Cusip** | | | | | **618,436.80** | **617,857.00** | **626,610.64** | **620,330.06** | **0.00** | **(6,280.58)** |
| 3138X0Y36 | FNMA | 3.00% | 07/01/2043 | 01/02/2014 | 720,648.79 | 685,517.16 | 722,154.00 | 720,443.27 | 0.00 | (1,710.73) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **720,648.79** | **685,517.16** | **722,154.00** | **720,443.27** | **0.00** | **(1,710.73)** |
| 3138X6CB9 | FNMA | 2.50% | 08/01/2028 | 11/26/2013 | 18,908.49 | 18,890.73 | 19,158.67 | 18,966.48 | 0.00 | (192.19) |
| 3138X6CB9 | FNMA | 2.50% | 08/01/2028 | 11/26/2013 | 505,246.83 | 504,773.17 | 511,931.86 | 506,796.39 | 0.00 | (5,135.47) |
| **Totals for Cusip** | | | | | **524,155.32** | **523,663.90** | **531,090.53** | **525,762.87** | **0.00** | **(5,327.66)** |
| 3138X9MT3 | FNMA | 2.50% | 11/01/2028 | 11/26/2013 | 28,538.40 | 28,511.67 | 28,916.10 | 28,608.45 | 0.00 | (307.65) |
| **Totals for Cusip** | | | | | **28,538.40** | **28,511.67** | **28,916.10** | **28,608.45** | **0.00** | **(307.65)** |
| 3138XABP0 | FNMA | 3.00% | 07/01/2043 | 01/02/2014 | 481,646.41 | 458,166.17 | 482,671.47 | 481,509.34 | 0.00 | (1,162.13) |
| **Totals for Cusip** | | | | | **481,646.41** | **458,166.17** | **482,671.47** | **481,509.34** | **0.00** | **(1,162.13)** |
| 3138XC3H3 | FNMA | 2.50% | 11/01/2028 | 11/26/2013 | 78,746.80 | 78,672.98 | 79,635.69 | 78,939.80 | 0.00 | (695.89) |
| 3138XC3H3 | FNMA | 2.50% | 11/01/2028 | 11/26/2013 | 43,356.39 | 43,315.77 | 43,845.82 | 43,462.65 | 0.00 | (383.17) |
| **Totals for Cusip** | | | | | **122,103.19** | **121,988.75** | **123,481.51** | **122,402.45** | **0.00** | **(1,079.06)** |
| 3138XKS21 | FNMA | 2.50% | 01/01/2029 | 11/26/2013 | 34,599.65 | 34,567.20 | 34,913.16 | 34,684.29 | 0.00 | (228.87) |
| 3138XKS21 | FNMA | 2.50% | 01/01/2029 | 11/26/2013 | 179,257.82 | 179,089.76 | 180,882.17 | 179,696.32 | 0.00 | (1,185.85) |
| **Totals for Cusip** | | | | | **213,857.47** | **213,656.96** | **215,795.33** | **214,380.61** | **0.00** | **(1,414.72)** |
| 3138XKYE8 | FNMA | 2.50% | 01/01/2029 | 11/26/2013 | 22,316.62 | 22,295.70 | 22,568.01 | 22,371.22 | 0.00 | (196.79) |
| **Totals for Cusip** | | | | | **22,316.62** | **22,295.70** | **22,568.01** | **22,371.22** | **0.00** | **(196.79)** |
| 3138Y5DZ6 | FNMA | 3.50% | 07/01/2027 | 01/09/2015 | 3,737,763.34 | 3,968,307.40 | 3,925,546.21 | 3,903,401.61 | 0.00 | (22,144.60) |
| **Totals for Cusip** | | | | | **3,737,763.34** | **3,968,307.40** | **3,925,546.21** | **3,903,401.61** | **0.00** | **(22,144.60)** |
| 3138YB6B4 | FNMA | 3.00% | 04/01/2045 | 03/27/2015 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3138YB6B4 | FNMA | 3.00% | 04/01/2045 | 03/27/2015 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| **Totals for Cusip** | | | | | **0.01** | **0.01** | **0.00** | **0.00** | **0.00** | **0.00** |
| 3138YRAW8 | FNMA | 3.00% | 05/01/2045 | 03/27/2015 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3138YRAW8 | FNMA | 3.00% | 05/01/2045 | 03/27/2015 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| **Totals for Cusip** | | | | | **0.01** | **0.01** | **0.00** | **0.00** | **0.00** | **0.00** |
| 3138YVER6 | FNMA | 3.50% | 11/01/2045 | 11/05/2015 | 3,674,741.32 | 3,806,371.70 | 3,794,151.37 | 3,769,648.17 | 0.00 | (24,503.20) |
| **Totals for Cusip** | | | | | **3,674,741.32** | **3,806,371.70** | **3,794,151.37** | **3,769,648.17** | **0.00** | **(24,503.20)** |
| 3138YWJV0 | FNMA | 3.50% | 10/01/2045 | 09/12/2016 | 11,436,874.49 | 12,026,811.71 | 12,026,811.71 | 11,729,987.86 | 0.00 | (296,823.85) |
| 3138YWJV0 | FNMA | 3.50% | 10/01/2045 | 11/29/2016 | 366,369.09 | 377,188.43 | 377,188.43 | 375,758.69 | 0.00 | (1,429.74) |
| 3138YWJV0 | FNMA | 3.50% | 10/01/2045 | 11/29/2016 | 590,801.00 | 608,248.09 | 608,248.09 | 605,942.52 | 0.00 | (2,305.57) |
| 3138YWJV0 | FNMA | 3.50% | 10/01/2045 | 11/29/2016 | 1,000,000.79 | 1,029,532.06 | 1,029,532.06 | 1,025,629.61 | 0.00 | (3,902.45) |
| 3138YWJV0 | FNMA | 3.50% | 10/01/2045 | 11/29/2016 | 1,000,000.79 | 1,029,532.06 | 1,029,532.06 | 1,025,629.61 | 0.00 | (3,902.45) |
| 3138YWJV0 | FNMA | 3.50% | 10/01/2045 | 11/29/2016 | 1,000,000.79 | 1,029,532.06 | 1,029,532.06 | 1,025,629.61 | 0.00 | (3,902.45) |
| **Totals for Cusip** | | | | | **15,394,046.95** | **16,100,844.41** | **16,100,844.41** | **15,788,577.90** | **0.00** | **(312,266.51)** |
| 31390AEC0 | FNMA | 5.50% | 09/01/2017 | 06/10/2003 | 14,375.21 | 15,005.25 | 14,677.99 | 14,488.10 | 0.00 | (189.89) |
| **Totals for Cusip** | | | | | **14,375.21** | **15,005.25** | **14,677.99** | **14,488.10** | **0.00** | **(189.89)** |
| 31390CTC0 | FNMA | 7.00% | 05/01/2032 | 08/20/2002 | 112,512.93 | 117,365.02 | 127,059.57 | 122,032.94 | 0.00 | (5,026.63) |
| **Totals for Cusip** | | | | | **112,512.93** | **117,365.02** | **127,059.57** | **122,032.94** | **0.00** | **(5,026.63)** |
| 31390GBM8 | FNMA | 7.00% | 05/01/2032 | 07/26/2004 | 22,714.45 | 24,102.15 | 26,982.80 | 26,921.54 | 0.00 | (61.26) |
| **Totals for Cusip** | | | | | **22,714.45** | **24,102.15** | **26,982.80** | **26,921.54** | **0.00** | **(61.26)** |
| 31390GHF7 | FNMA | 7.00% | 06/01/2032 | 10/28/2002 | 10,177.19 | 10,628.80 | 11,672.01 | 11,501.61 | 0.00 | (170.40) |
| **Totals for Cusip** | | | | | **10,177.19** | **10,628.80** | **11,672.01** | **11,501.61** | **0.00** | **(170.40)** |
| 31390LP26 | FNMA | 6.50% | 09/01/2032 | 09/27/2002 | 152,776.75 | 158,672.98 | 174,600.38 | 172,846.52 | 0.00 | (1,753.86) |
| **Totals for Cusip** | | | | | **152,776.75** | **158,672.98** | **174,600.38** | **172,846.52** | **0.00** | **(1,753.86)** |
| 31390MFW9 | FNMA | 6.50% | 07/01/2017 | 09/10/2002 | 4,035.19 | 4,226.86 | 4,109.87 | 4,049.10 | 0.00 | (60.77) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **4,035.19** | **4,226.86** | **4,109.87** | **4,049.10** | **0.00** | **(60.77)** |
| 31390Q2A2 | FNMA | 6.50% | 09/01/2017 | 09/10/2002 | 30,111.15 | 31,550.84 | 30,813.45 | 30,355.43 | 0.00 | (458.02) |
| **Totals for Cusip** | | | | | **30,111.15** | **31,550.84** | **30,813.45** | **30,355.43** | **0.00** | **(458.02)** |
| 31390REE9 | FNMA | 7.00% | 07/01/2032 | 07/26/2004 | 74,750.67 | 79,317.47 | 85,247.36 | 84,620.11 | 0.00 | (627.25) |
| **Totals for Cusip** | | | | | **74,750.67** | **79,317.47** | **85,247.36** | **84,620.11** | **0.00** | **(627.25)** |
| 31390T3S6 | FNMA | 6.50% | 09/01/2032 | 09/16/2002 | 30,643.27 | 31,782.81 | 35,020.57 | 34,668.77 | 0.00 | (351.80) |
| **Totals for Cusip** | | | | | **30,643.27** | **31,782.81** | **35,020.57** | **34,668.77** | **0.00** | **(351.80)** |
| 31390VPW8 | FNMA | 6.50% | 09/01/2032 | 09/18/2002 | 143,958.68 | 149,672.05 | 164,522.68 | 162,870.05 | 0.00 | (1,652.63) |
| **Totals for Cusip** | | | | | **143,958.68** | **149,672.05** | **164,522.68** | **162,870.05** | **0.00** | **(1,652.63)** |
| 31391AVF3 | FNMA | 6.00% | 09/01/2017 | 09/10/2002 | 2,557.90 | 2,650.63 | 2,613.76 | 2,569.89 | 0.00 | (43.87) |
| **Totals for Cusip** | | | | | **2,557.90** | **2,650.63** | **2,613.76** | **2,569.89** | **0.00** | **(43.87)** |
| 31391AVP1 | FNMA | 6.50% | 09/01/2032 | 09/18/2002 | 26,540.65 | 27,560.80 | 30,331.89 | 30,027.21 | 0.00 | (304.68) |
| **Totals for Cusip** | | | | | **26,540.65** | **27,560.80** | **30,331.89** | **30,027.21** | **0.00** | **(304.68)** |
| 31391CNM3 | FNMA | 5.50% | 12/01/2017 | 06/04/2003 | 14,707.56 | 15,387.78 | 15,020.55 | 14,858.00 | 0.00 | (162.55) |
| **Totals for Cusip** | | | | | **14,707.56** | **15,387.78** | **15,020.55** | **14,858.00** | **0.00** | **(162.55)** |
| 31391CNP6 | FNMA | 6.50% | 12/01/2017 | 12/12/2002 | 3,914.93 | 4,143.10 | 3,999.25 | 3,933.59 | 0.00 | (65.66) |
| **Totals for Cusip** | | | | | **3,914.93** | **4,143.10** | **3,999.25** | **3,933.59** | **0.00** | **(65.66)** |
| 31391R2D3 | FNMA | 5.50% | 12/01/2032 | 02/29/2012 | 1,482.36 | 1,619.77 | 1,666.89 | 1,646.55 | 0.00 | (20.34) |
| **Totals for Cusip** | | | | | **1,482.36** | **1,619.77** | **1,666.89** | **1,646.55** | **0.00** | **(20.34)** |
| 31391STK6 | FNMA | 5.50% | 02/01/2033 | 06/16/2011 | 641,364.38 | 697,007.75 | 721,224.79 | 718,837.11 | 0.00 | (2,387.68) |
| **Totals for Cusip** | | | | | **641,364.38** | **697,007.75** | **721,224.79** | **718,837.11** | **0.00** | **(2,387.68)** |
| 31400B2F2 | FNMA | 5.00% | 02/01/2033 | 03/10/2005 | 27,038.01 | 26,547.93 | 29,808.45 | 29,521.21 | 0.00 | (287.24) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **27,038.01** | **26,547.93** | **29,808.45** | **29,521.21** | **0.00** | **(287.24)** |
| 31400CCG7 | FNMA | 5.50% | 02/01/2033 | 02/29/2012 | 25,699.99 | 28,082.39 | 28,911.19 | 28,762.26 | 0.00 | (148.93) |
| **Totals for Cusip** | | | | | **25,699.99** | **28,082.39** | **28,911.19** | **28,762.26** | **0.00** | **(148.93)** |
| 31400DWE8 | FNMA | 6.50% | 04/01/2033 | 05/05/2003 | 488,256.72 | 514,271.67 | 572,675.05 | 567,707.26 | 0.00 | (4,967.79) |
| 31400DWE8 | FNMA | 6.50% | 04/01/2033 | 12/04/2003 | 84,914.19 | 88,695.50 | 99,595.62 | 98,731.67 | 0.00 | (863.95) |
| **Totals for Cusip** | | | | | **573,170.91** | **602,967.17** | **672,270.67** | **666,438.93** | **0.00** | **(5,831.74)** |
| 31400RKS9 | FNMA | 5.00% | 03/01/2033 | 06/29/2004 | 33,634.65 | 32,299.79 | 37,193.88 | 36,844.33 | 0.00 | (349.55) |
| **Totals for Cusip** | | | | | **33,634.65** | **32,299.79** | **37,193.88** | **36,844.33** | **0.00** | **(349.55)** |
| 31400URC0 | FNMA | 5.50% | 03/01/2018 | 05/20/2003 | 11,835.31 | 12,371.59 | 11,922.47 | 11,851.51 | 0.00 | (70.96) |
| **Totals for Cusip** | | | | | **11,835.31** | **12,371.59** | **11,922.47** | **11,851.51** | **0.00** | **(70.96)** |
| 31401XAE7 | FNMA | 5.50% | 08/01/2033 | 05/12/2004 | 598,500.99 | 588,307.76 | 680,034.41 | 678,567.66 | 0.00 | (1,466.75) |
| **Totals for Cusip** | | | | | **598,500.99** | **588,307.76** | **680,034.41** | **678,567.66** | **0.00** | **(1,466.75)** |
| 31402CTP7 | FNMA | 6.50% | 07/01/2018 | 07/01/2009 | 36,318.47 | 38,555.84 | 37,127.97 | 36,730.96 | 0.00 | (397.01) |
| **Totals for Cusip** | | | | | **36,318.47** | **38,555.84** | **37,127.97** | **36,730.96** | **0.00** | **(397.01)** |
| 31402CVN9 | FNMA | 5.50% | 01/01/2034 | 05/18/2004 | 532,785.87 | 525,793.03 | 599,186.51 | 597,537.56 | 0.00 | (1,648.95) |
| **Totals for Cusip** | | | | | **532,785.87** | **525,793.03** | **599,186.51** | **597,537.56** | **0.00** | **(1,648.95)** |
| 31402CVZ2 | FNMA | 5.00% | 03/01/2034 | 07/05/2005 | 1,243,585.50 | 1,236,978.92 | 1,375,696.89 | 1,365,801.17 | 0.00 | (9,895.72) |
| **Totals for Cusip** | | | | | **1,243,585.50** | **1,236,978.92** | **1,375,696.89** | **1,365,801.17** | **0.00** | **(9,895.72)** |
| 31402CYK2 | FNMA | 5.00% | 04/01/2034 | 11/15/2010 | 442,423.41 | 469,798.38 | 489,374.01 | 485,559.47 | 0.00 | (3,814.54) |
| 31402CYK2 | FNMA | 5.00% | 04/01/2034 | 03/15/2011 | 478,699.12 | 506,673.13 | 529,499.35 | 525,372.04 | 0.00 | (4,127.31) |
| **Totals for Cusip** | | | | | **921,122.53** | **976,471.51** | **1,018,873.36** | **1,010,931.51** | **0.00** | **(7,941.85)** |
| 31402DFW5 | FNMA | 6.50% | 02/01/2019 | 07/01/2009 | 24,462.46 | 25,969.45 | 24,946.76 | 24,603.84 | 0.00 | (342.92) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **24,462.46** | **25,969.45** | **24,946.76** | **24,603.84** | **0.00** | **(342.92)** |
| 31402DRR3 | FNMA | 6.00% | 09/01/2019 | 07/01/2009 | 68,430.70 | 72,959.96 | 69,992.15 | 69,109.04 | 0.00 | (883.11) |
| **Totals for Cusip** | | | | | **68,430.70** | **72,959.96** | **69,992.15** | **69,109.04** | **0.00** | **(883.11)** |
| 31402EZJ0 | FNMA | 5.50% | 09/01/2033 | 08/23/2005 | 467,963.55 | 470,961.45 | 529,555.66 | 529,290.62 | 0.00 | (265.04) |
| **Totals for Cusip** | | | | | **467,963.55** | **470,961.45** | **529,555.66** | **529,290.62** | **0.00** | **(265.04)** |
| 31402QLK5 | FNMA | 4.50% | 08/01/2033 | 02/14/2005 | 53,735.86 | 52,493.23 | 58,258.97 | 58,041.48 | 0.00 | (217.49) |
| **Totals for Cusip** | | | | | **53,735.86** | **52,493.23** | **58,258.97** | **58,041.48** | **0.00** | **(217.49)** |
| 31402QP70 | FNMA | 5.50% | 09/01/2033 | 04/27/2004 | 837,734.49 | 840,286.95 | 938,176.52 | 935,311.21 | 0.00 | (2,865.31) |
| **Totals for Cusip** | | | | | **837,734.49** | **840,286.95** | **938,176.52** | **935,311.21** | **0.00** | **(2,865.31)** |
| 31402QT35 | FNMA | 6.50% | 10/01/2024 | 07/01/2009 | 962,790.00 | 1,035,635.11 | 1,100,321.19 | 1,089,268.50 | 0.00 | (11,052.69) |
| **Totals for Cusip** | | | | | **962,790.00** | **1,035,635.11** | **1,100,321.19** | **1,089,268.50** | **0.00** | **(11,052.69)** |
| 31402RBG3 | FNMA | 6.00% | 09/01/2019 | 07/01/2009 | 85,891.86 | 91,576.82 | 88,759.57 | 88,217.72 | 0.00 | (541.85) |
| **Totals for Cusip** | | | | | **85,891.86** | **91,576.82** | **88,759.57** | **88,217.72** | **0.00** | **(541.85)** |
| 31402RDF3 | FNMA | 6.00% | 04/01/2035 | 05/22/2008 | 363,330.78 | 371,051.58 | 412,940.56 | 414,284.22 | 1,343.66 | 0.00 |
| 31402RDF3 | FNMA | 6.00% | 04/01/2035 | 06/19/2008 | 491,237.64 | 494,614.90 | 558,312.05 | 560,128.71 | 1,816.66 | 0.00 |
| **Totals for Cusip** | | | | | **854,568.42** | **865,666.48** | **971,252.61** | **974,412.93** | **3,160.32** | **0.00** |
| 31402RST7 | FNMA | 5.50% | 12/01/2018 | 07/01/2009 | 16,706.44 | 17,629.47 | 17,113.52 | 16,920.52 | 0.00 | (193.00) |
| **Totals for Cusip** | | | | | **16,706.44** | **17,629.47** | **17,113.52** | **16,920.52** | **0.00** | **(193.00)** |
| 31402RT41 | FNMA | 5.50% | 11/01/2034 | 02/29/2012 | 27,892.74 | 30,478.42 | 31,339.10 | 31,288.38 | 0.00 | (50.72) |
| **Totals for Cusip** | | | | | **27,892.74** | **30,478.42** | **31,339.10** | **31,288.38** | **0.00** | **(50.72)** |
| 31402UR87 | FNMA | 4.50% | 10/01/2033 | 08/19/2004 | 489,390.40 | 468,591.28 | 530,751.72 | 528,197.56 | 0.00 | (2,554.16) |
| **Totals for Cusip** | | | | | **489,390.40** | **468,591.28** | **530,751.72** | **528,197.56** | **0.00** | **(2,554.16)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31402V4E7 | FNMA | 5.00% | 09/01/2033 | 12/12/2010 | 1,669.04 | 1,765.14 | 1,846.28 | 1,828.18 | 0.00 | (18.10) |
| **Totals for Cusip** | | | | | **1,669.04** | **1,765.14** | **1,846.28** | **1,828.18** | **0.00** | **(18.10)** |
| 31402VTU4 | FNMA | 4.50% | 09/01/2033 | 08/16/2004 | 303,066.57 | 289,475.92 | 328,538.59 | 325,962.80 | 0.00 | (2,575.79) |
| **Totals for Cusip** | | | | | **303,066.57** | **289,475.92** | **328,538.59** | **325,962.80** | **0.00** | **(2,575.79)** |
| 31402WTH1 | FNMA | 5.00% | 10/01/2018 | 06/04/2004 | 31,630.98 | 31,581.57 | 33,020.73 | 32,371.24 | 0.00 | (649.49) |
| **Totals for Cusip** | | | | | **31,630.98** | **31,581.57** | **33,020.73** | **32,371.24** | **0.00** | **(649.49)** |
| 31402YAN4 | FNMA | 6.00% | 11/01/2033 | 03/16/2004 | 48,396.88 | 50,567.19 | 54,614.35 | 54,758.32 | 143.97 | 0.00 |
| **Totals for Cusip** | | | | | **48,396.88** | **50,567.19** | **54,614.35** | **54,758.32** | **143.97** | **0.00** |
| 31403C4X6 | FNMA | 6.00% | 12/01/2020 | 07/01/2009 | 83,926.94 | 89,481.85 | 87,695.67 | 87,144.63 | 0.00 | (551.04) |
| **Totals for Cusip** | | | | | **83,926.94** | **89,481.85** | **87,695.67** | **87,144.63** | **0.00** | **(551.04)** |
| 31403CUZ2 | FNMA | 6.00% | 10/01/2035 | 02/29/2012 | 26,927.54 | 29,809.87 | 30,467.44 | 30,664.12 | 196.68 | 0.00 |
| **Totals for Cusip** | | | | | **26,927.54** | **29,809.87** | **30,467.44** | **30,664.12** | **196.68** | **0.00** |
| 31403CYQ8 | FNMA | 5.50% | 12/01/2019 | 07/01/2009 | 591,918.70 | 623,882.31 | 623,106.98 | 614,986.14 | 0.00 | (8,120.84) |
| **Totals for Cusip** | | | | | **591,918.70** | **623,882.31** | **623,106.98** | **614,986.14** | **0.00** | **(8,120.84)** |
| 31403CZM6 | FNMA | 5.00% | 01/01/2036 | 03/10/2009 | 1,193,422.60 | 1,222,046.12 | 1,316,909.02 | 1,304,075.59 | 0.00 | (12,833.43) |
| **Totals for Cusip** | | | | | **1,193,422.60** | **1,222,046.12** | **1,316,909.02** | **1,304,075.59** | **0.00** | **(12,833.43)** |
| 31403DBY4 | FNMA | 5.00% | 03/01/2036 | 11/15/2010 | 157,206.86 | 166,786.67 | 173,407.28 | 171,653.73 | 0.00 | (1,753.55) |
| **Totals for Cusip** | | | | | **157,206.86** | **166,786.67** | **173,407.28** | **171,653.73** | **0.00** | **(1,753.55)** |
| 31403DDX4 | FNMA | 5.50% | 04/01/2036 | 07/01/2009 | 1,592,014.47 | 1,649,460.68 | 1,785,296.74 | 1,780,763.94 | 0.00 | (4,532.80) |
| **Totals for Cusip** | | | | | **1,592,014.47** | **1,649,460.68** | **1,785,296.74** | **1,780,763.94** | **0.00** | **(4,532.80)** |
| 31403DED7 | FNMA | 5.50% | 04/01/2036 | 03/21/2007 | 140,235.19 | 139,544.96 | 157,409.71 | 156,932.82 | 0.00 | (476.89) |
| **Totals for Cusip** | | | | | **140,235.19** | **139,544.96** | **157,409.71** | **156,932.82** | **0.00** | **(476.89)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31403DJZ3 | FNMA | 5.00% | 06/01/2036 | 11/15/2010 | 113,857.34 | 120,795.54 | 125,588.14 | 124,378.03 | 0.00 | (1,210.11) |
| **Totals for Cusip** | | | | | **113,857.34** | **120,795.54** | **125,588.14** | **124,378.03** | **0.00** | **(1,210.11)** |
| 31403DWD7 | FNMA | 5.00% | 12/01/2033 | 12/12/2010 | 2,596.93 | 2,746.46 | 2,872.97 | 2,851.86 | 0.00 | (21.11) |
| **Totals for Cusip** | | | | | **2,596.93** | **2,746.46** | **2,872.97** | **2,851.86** | **0.00** | **(21.11)** |
| 31403DWK1 | FNMA | 6.00% | 11/01/2036 | 07/22/2009 | 995,221.93 | 1,046,538.08 | 1,125,700.36 | 1,127,116.82 | 1,416.46 | 0.00 |
| **Totals for Cusip** | | | | | **995,221.93** | **1,046,538.08** | **1,125,700.36** | **1,127,116.82** | **1,416.46** | **0.00** |
| 31403H6V7 | FNMA | 7.00% | 11/01/2033 | 11/12/2003 | 59,158.28 | 62,707.81 | 66,513.22 | 65,857.73 | 0.00 | (655.49) |
| **Totals for Cusip** | | | | | **59,158.28** | **62,707.81** | **66,513.22** | **65,857.73** | **0.00** | **(655.49)** |
| 31403JT71 | FNMA | 6.00% | 11/01/2033 | 03/16/2004 | 72,828.32 | 76,094.22 | 82,191.58 | 82,428.68 | 237.10 | 0.00 |
| **Totals for Cusip** | | | | | **72,828.32** | **76,094.22** | **82,191.58** | **82,428.68** | **237.10** | **0.00** |
| 31403MC98 | FNMA | 6.00% | 11/01/2033 | 03/16/2004 | 85,238.88 | 89,061.30 | 96,911.88 | 97,549.90 | 638.02 | 0.00 |
| **Totals for Cusip** | | | | | **85,238.88** | **89,061.30** | **96,911.88** | **97,549.90** | **638.02** | **0.00** |
| 31403MNE5 | FNMA | 6.00% | 11/01/2033 | 03/16/2004 | 42,364.52 | 44,264.30 | 47,973.89 | 47,941.34 | 0.00 | (32.55) |
| **Totals for Cusip** | | | | | **42,364.52** | **44,264.30** | **47,973.89** | **47,941.34** | **0.00** | **(32.55)** |
| 31403MU49 | FNMA | 5.50% | 12/01/2033 | 05/10/2004 | 337,162.97 | 331,091.41 | 376,104.94 | 375,119.28 | 0.00 | (985.66) |
| **Totals for Cusip** | | | | | **337,162.97** | **331,091.41** | **376,104.94** | **375,119.28** | **0.00** | **(985.66)** |
| 31403RLM8 | FNMA | 5.50% | 12/01/2033 | 09/19/2005 | 252,709.37 | 253,814.98 | 284,538.37 | 284,065.87 | 0.00 | (472.50) |
| **Totals for Cusip** | | | | | **252,709.37** | **253,814.98** | **284,538.37** | **284,065.87** | **0.00** | **(472.50)** |
| 31403SZA7 | FNMA | 4.50% | 01/01/2019 | 05/13/2004 | 118,593.48 | 114,905.97 | 122,581.95 | 121,883.81 | 0.00 | (698.14) |
| **Totals for Cusip** | | | | | **118,593.48** | **114,905.97** | **122,581.95** | **121,883.81** | **0.00** | **(698.14)** |
| 31403YRV7 | FNMA | 6.00% | 03/01/2034 | 03/12/2004 | 164,622.17 | 172,377.43 | 187,448.89 | 188,204.60 | 755.71 | 0.00 |
| **Totals for Cusip** | | | | | **164,622.17** | **172,377.43** | **187,448.89** | **188,204.60** | **755.71** | **0.00** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31404JFV2 | FNMA | 6.00% | 02/01/2034 | 03/16/2004 | 107,318.61 | 112,215.01 | 121,130.42 | 121,473.53 | 343.11 | 0.00 |
| **Totals for Cusip** | | | | | **107,318.61** | **112,215.01** | **121,130.42** | **121,473.53** | **343.11** | **0.00** |
| 31404MCF3 | FNMA | 5.00% | 05/01/2034 | 12/12/2010 | 4,521.85 | 4,782.21 | 4,994.89 | 4,940.64 | 0.00 | (54.25) |
| **Totals for Cusip** | | | | | **4,521.85** | **4,782.21** | **4,994.89** | **4,940.64** | **0.00** | **(54.25)** |
| 31405DKJ5 | FNMA | 6.50% | 07/01/2034 | 01/20/2005 | 227,297.10 | 238,661.96 | 263,479.95 | 257,156.36 | 0.00 | (6,323.59) |
| **Totals for Cusip** | | | | | **227,297.10** | **238,661.96** | **263,479.95** | **257,156.36** | **0.00** | **(6,323.59)** |
| 31405EGT6 | FNMA | 6.50% | 08/01/2034 | 09/17/2004 | 98,033.68 | 102,996.65 | 112,037.44 | 110,912.04 | 0.00 | (1,125.40) |
| **Totals for Cusip** | | | | | **98,033.68** | **102,996.65** | **112,037.44** | **110,912.04** | **0.00** | **(1,125.40)** |
| 31405HHD3 | FNMA | 6.50% | 09/01/2034 | 10/29/2004 | 193,181.12 | 204,349.40 | 220,776.37 | 218,558.68 | 0.00 | (2,217.69) |
| **Totals for Cusip** | | | | | **193,181.12** | **204,349.40** | **220,776.37** | **218,558.68** | **0.00** | **(2,217.69)** |
| 31405NND3 | FNMA | 6.50% | 09/01/2034 | 01/26/2005 | 38,503.58 | 40,410.70 | 44,003.68 | 43,561.67 | 0.00 | (442.01) |
| **Totals for Cusip** | | | | | **38,503.58** | **40,410.70** | **44,003.68** | **43,561.67** | **0.00** | **(442.01)** |
| 31405QQA9 | FNMA | 4.50% | 10/01/2034 | 05/12/2006 | 33,648.76 | 30,538.87 | 36,420.06 | 36,254.70 | 0.00 | (165.36) |
| **Totals for Cusip** | | | | | **33,648.76** | **30,538.87** | **36,420.06** | **36,254.70** | **0.00** | **(165.36)** |
| 31405SMW1 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 4,649.50 | 4,791.90 | 5,246.81 | 5,306.64 | 59.83 | 0.00 |
| **Totals for Cusip** | | | | | **4,649.50** | **4,791.90** | **5,246.81** | **5,306.64** | **59.83** | **0.00** |
| 31405TAE2 | FNMA | 6.00% | 10/01/2034 | 01/28/2005 | 95,122.24 | 98,704.17 | 107,392.36 | 107,692.08 | 299.72 | 0.00 |
| **Totals for Cusip** | | | | | **95,122.24** | **98,704.17** | **107,392.36** | **107,692.08** | **299.72** | **0.00** |
| 31406CUD8 | FNMA | 4.50% | 12/01/2034 | 05/12/2006 | 101,880.27 | 92,464.31 | 110,059.79 | 109,700.91 | 0.00 | (358.88) |
| **Totals for Cusip** | | | | | **101,880.27** | **92,464.31** | **110,059.79** | **109,700.91** | **0.00** | **(358.88)** |
| 31406DA22 | FNMA | 6.00% | 01/01/2035 | 02/02/2005 | 28,044.61 | 28,903.46 | 31,647.44 | 31,727.69 | 80.25 | 0.00 |
| 31406DA22 | FNMA | 6.00% | 01/01/2035 | 02/02/2005 | 28,044.63 | 28,903.48 | 31,647.46 | 31,727.71 | 80.25 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31406DA22 | FNMA | 6.00% | 01/01/2035 | 02/02/2005 | 28,044.57 | 28,903.42 | 31,647.40 | 31,727.65 | 80.25 | 0.00 |
| 31406DA22 | FNMA | 6.00% | 01/01/2035 | 02/02/2005 | 24,148.86 | 24,888.42 | 27,251.20 | 27,320.31 | 69.11 | 0.00 |
| 31406DA22 | FNMA | 6.00% | 01/01/2035 | 02/02/2005 | 28,044.75 | 28,903.61 | 31,647.61 | 31,727.85 | 80.24 | 0.00 |
| **Totals for Cusip** | | | | | **136,327.42** | **140,502.39** | **153,841.11** | **154,231.21** | **390.10** | **0.00** |
| 31406EED2 | FNMA | 6.00% | 02/01/2035 | 02/09/2005 | 467,168.16 | 484,832.97 | 537,275.81 | 543,271.42 | 5,995.61 | 0.00 |
| **Totals for Cusip** | | | | | **467,168.16** | **484,832.97** | **537,275.81** | **543,271.42** | **5,995.61** | **0.00** |
| 31406EVU5 | FNMA | 6.00% | 02/01/2035 | 01/27/2005 | 450,476.28 | 467,580.32 | 518,193.05 | 519,620.44 | 1,427.39 | 0.00 |
| 31406EVU5 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 79,839.26 | 82,933.03 | 91,840.91 | 92,093.89 | 252.98 | 0.00 |
| **Totals for Cusip** | | | | | **530,315.54** | **550,513.35** | **610,033.96** | **611,714.33** | **1,680.37** | **0.00** |
| 31406H5P8 | FNMA | 4.50% | 04/01/2020 | 01/23/2007 | 48,511.41 | 46,631.60 | 50,621.55 | 49,922.22 | 0.00 | (699.33) |
| **Totals for Cusip** | | | | | **48,511.41** | **46,631.60** | **50,621.55** | **49,922.22** | **0.00** | **(699.33)** |
| 31406J4G5 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 24,660.29 | 25,415.51 | 27,829.45 | 27,906.08 | 76.63 | 0.00 |
| 31406J4G5 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 6,185.08 | 6,374.48 | 6,979.93 | 6,999.16 | 19.23 | 0.00 |
| **Totals for Cusip** | | | | | **30,845.37** | **31,789.99** | **34,809.38** | **34,905.24** | **95.86** | **0.00** |
| 31406KGP9 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 15,898.71 | 16,385.63 | 18,074.10 | 18,133.06 | 58.96 | 0.00 |
| **Totals for Cusip** | | | | | **15,898.71** | **16,385.63** | **18,074.10** | **18,133.06** | **58.96** | **0.00** |
| 31406KY20 | FNMA | 5.50% | 02/01/2035 | 02/15/2005 | 196,669.04 | 200,056.98 | 219,021.87 | 218,508.21 | 0.00 | (513.66) |
| **Totals for Cusip** | | | | | **196,669.04** | **200,056.98** | **219,021.87** | **218,508.21** | **0.00** | **(513.66)** |
| 31406LGA0 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 65,453.80 | 67,458.32 | 73,878.97 | 74,642.60 | 763.63 | 0.00 |
| 31406LGA0 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 49,951.44 | 51,481.21 | 56,381.17 | 56,963.92 | 582.75 | 0.00 |
| 31406LGA0 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 32,104.56 | 33,087.78 | 36,237.02 | 36,611.59 | 374.57 | 0.00 |
| 31406LGA0 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 45,934.14 | 47,340.86 | 51,846.76 | 52,382.65 | 535.89 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **193,443.94** | **199,368.17** | **218,343.92** | **220,600.76** | **2,256.84** | **0.00** |
| 31406MLH7 | FNMA | 6.00% | 01/01/2035 | 02/02/2005 | 2,498.81 | 2,575.33 | 2,819.83 | 2,827.38 | 7.55 | 0.00 |
| **Totals for Cusip** | | | | | **2,498.81** | **2,575.33** | **2,819.83** | **2,827.38** | **7.55** | **0.00** |
| 31406N4K7 | FNMA | 4.50% | 02/01/2035 | 05/08/2008 | 110,340.11 | 105,547.19 | 119,755.11 | 119,000.11 | 0.00 | (755.00) |
| **Totals for Cusip** | | | | | **110,340.11** | **105,547.19** | **119,755.11** | **119,000.11** | **0.00** | **(755.00)** |
| 31406PGF0 | FNMA | 5.00% | 03/01/2035 | 12/12/2010 | 6,223.56 | 6,581.88 | 6,845.03 | 6,796.14 | 0.00 | (48.89) |
| **Totals for Cusip** | | | | | **6,223.56** | **6,581.88** | **6,845.03** | **6,796.14** | **0.00** | **(48.89)** |
| 31406PTL3 | FNMA | 4.50% | 03/01/2020 | 01/23/2007 | 1,348.13 | 1,295.90 | 1,394.04 | 1,385.53 | 0.00 | (8.51) |
| **Totals for Cusip** | | | | | **1,348.13** | **1,295.90** | **1,394.04** | **1,385.53** | **0.00** | **(8.51)** |
| 31406QCB1 | FNMA | 6.00% | 03/01/2035 | 05/04/2005 | 376,907.18 | 387,743.27 | 428,676.38 | 427,717.71 | 0.00 | (958.67) |
| **Totals for Cusip** | | | | | **376,907.18** | **387,743.27** | **428,676.38** | **427,717.71** | **0.00** | **(958.67)** |
| 31406UUM8 | FNMA | 5.00% | 04/01/2035 | 01/04/2007 | 9,844.12 | 9,579.95 | 10,843.28 | 10,753.57 | 0.00 | (89.71) |
| **Totals for Cusip** | | | | | **9,844.12** | **9,579.95** | **10,843.28** | **10,753.57** | **0.00** | **(89.71)** |
| 31406YQ52 | FNMA | 4.50% | 05/01/2020 | 01/23/2007 | 1,095.40 | 1,052.96 | 1,132.56 | 1,125.79 | 0.00 | (6.77) |
| **Totals for Cusip** | | | | | **1,095.40** | **1,052.96** | **1,132.56** | **1,125.79** | **0.00** | **(6.77)** |
| 31407H6M3 | FNMA | 6.50% | 08/01/2036 | 02/05/2007 | 44,426.96 | 45,287.76 | 50,773.20 | 52,261.24 | 1,488.04 | 0.00 |
| **Totals for Cusip** | | | | | **44,426.96** | **45,287.76** | **50,773.20** | **52,261.24** | **1,488.04** | **0.00** |
| 31407QQX7 | FNMA | 4.50% | 08/01/2020 | 09/25/2006 | 2,755.85 | 2,671.44 | 2,859.39 | 2,832.31 | 0.00 | (27.08) |
| **Totals for Cusip** | | | | | **2,755.85** | **2,671.44** | **2,859.39** | **2,832.31** | **0.00** | **(27.08)** |
| 31407YMP1 | FNMA | 6.50% | 12/01/2035 | 02/29/2012 | 92,797.18 | 105,529.86 | 110,305.14 | 104,987.63 | 0.00 | (5,317.51) |
| **Totals for Cusip** | | | | | **92,797.18** | **105,529.86** | **110,305.14** | **104,987.63** | **0.00** | **(5,317.51)** |
| 31407YRU5 | FNMA | 4.50% | 10/01/2035 | 06/11/2009 | 115,829.78 | 112,753.06 | 125,660.13 | 124,815.45 | 0.00 | (844.68) |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **115,829.78** | **112,753.06** | **125,660.13** | **124,815.45** | **0.00** | **(844.68)** |
| 31408BYQ5 | FNMA | 6.00% | 02/01/2036 | 10/02/2007 | 86,666.62 | 87,008.54 | 97,800.52 | 99,425.19 | 1,624.67 | 0.00 |
| **Totals for Cusip** | | | | | **86,666.62** | **87,008.54** | **97,800.52** | **99,425.19** | **1,624.67** | **0.00** |
| 31408GY84 | FNMA | 6.00% | 02/01/2036 | 10/02/2007 | 132,400.29 | 132,922.64 | 150,121.77 | 151,662.90 | 1,541.13 | 0.00 |
| **Totals for Cusip** | | | | | **132,400.29** | **132,922.64** | **150,121.77** | **151,662.90** | **1,541.13** | **0.00** |
| 31408JHG9 | FNMA | 6.00% | 02/01/2036 | 03/29/2007 | 502,620.66 | 506,684.82 | 568,723.57 | 569,466.35 | 742.78 | 0.00 |
| **Totals for Cusip** | | | | | **502,620.66** | **506,684.82** | **568,723.57** | **569,466.35** | **742.78** | **0.00** |
| 31408JLB5 | FNMA | 6.50% | 01/01/2036 | 02/29/2012 | 151,868.87 | 172,706.76 | 180,855.38 | 171,819.37 | 0.00 | (9,036.01) |
| **Totals for Cusip** | | | | | **151,868.87** | **172,706.76** | **180,855.38** | **171,819.37** | **0.00** | **(9,036.01)** |
| 31409AM48 | FNMA | 7.00% | 02/01/2036 | 04/10/2006 | 17,397.62 | 17,900.52 | 18,610.02 | 18,702.17 | 92.15 | 0.00 |
| **Totals for Cusip** | | | | | **17,397.62** | **17,900.52** | **18,610.02** | **18,702.17** | **92.15** | **0.00** |
| 31409AMY2 | FNMA | 5.50% | 02/01/2021 | 03/14/2007 | 33,682.28 | 33,850.70 | 35,936.23 | 35,375.66 | 0.00 | (560.57) |
| **Totals for Cusip** | | | | | **33,682.28** | **33,850.70** | **35,936.23** | **35,375.66** | **0.00** | **(560.57)** |
| 31409BAE7 | FNMA | 6.00% | 03/01/2036 | 10/02/2007 | 139,252.66 | 139,802.07 | 158,714.14 | 159,597.47 | 883.33 | 0.00 |
| **Totals for Cusip** | | | | | **139,252.66** | **139,802.07** | **158,714.14** | **159,597.47** | **883.33** | **0.00** |
| 31409BE60 | FNMA | 6.00% | 03/01/2036 | 10/02/2007 | 307,380.98 | 308,593.70 | 350,666.38 | 352,488.04 | 1,821.66 | 0.00 |
| **Totals for Cusip** | | | | | **307,380.98** | **308,593.70** | **350,666.38** | **352,488.04** | **1,821.66** | **0.00** |
| 31409DY80 | FNMA | 6.00% | 04/01/2036 | 09/26/2007 | 568,222.62 | 568,000.65 | 648,245.04 | 652,164.19 | 3,919.15 | 0.00 |
| **Totals for Cusip** | | | | | **568,222.62** | **568,000.65** | **648,245.04** | **652,164.19** | **3,919.15** | **0.00** |
| 31409VXT5 | FNMA | 6.50% | 04/01/2036 | 02/29/2012 | 70,751.93 | 80,106.06 | 80,858.60 | 80,046.37 | 0.00 | (812.23) |
| **Totals for Cusip** | | | | | **70,751.93** | **80,106.06** | **80,858.60** | **80,046.37** | **0.00** | **(812.23)** |
| 31409XAZ2 | FNMA | 4.50% | 05/01/2021 | 09/25/2006 | 5,771.37 | 5,594.63 | 5,970.16 | 5,931.49 | 0.00 | (38.67) |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **5,771.37** | **5,594.63** | **5,970.16** | **5,931.49** | **0.00** | **(38.67)** |
| 3140EWWY | FNMA | 3.00% | 02/01/2031 | 06/07/2016 | 10,226,285.79 | 10,688,066.52 | 10,688,066.52 | 10,503,184.57 | 0.00 | (184,881.95) |
| **Totals for Cusip** | | | | | **10,226,285.79** | **10,688,066.52** | **10,688,066.52** | **10,503,184.57** | **0.00** | **(184,881.95)** |
| 31410BAL8 | FNMA | 6.00% | 05/01/2036 | 02/29/2012 | 60,540.92 | 66,719.36 | 68,535.80 | 68,572.24 | 36.44 | 0.00 |
| **Totals for Cusip** | | | | | **60,540.92** | **66,719.36** | **68,535.80** | **68,572.24** | **36.44** | **0.00** |
| 31410BS70 | FNMA | 4.50% | 04/01/2021 | 09/25/2006 | 3,364.71 | 3,261.68 | 3,481.71 | 3,458.06 | 0.00 | (23.65) |
| **Totals for Cusip** | | | | | **3,364.71** | **3,261.68** | **3,481.71** | **3,458.06** | **0.00** | **(23.65)** |
| 31410FYT6 | FNMA | 6.00% | 02/01/2037 | 07/15/2009 | 747,742.03 | 783,142.96 | 846,054.06 | 847,190.25 | 1,136.19 | 0.00 |
| **Totals for Cusip** | | | | | **747,742.03** | **783,142.96** | **846,054.06** | **847,190.25** | **1,136.19** | **0.00** |
| 31410GAE3 | FNMA | 5.00% | 12/01/2036 | 12/12/2010 | 106,969.22 | 113,128.31 | 117,925.06 | 116,864.10 | 0.00 | (1,060.96) |
| **Totals for Cusip** | | | | | **106,969.22** | **113,128.31** | **117,925.06** | **116,864.10** | **0.00** | **(1,060.96)** |
| 31410GCT8 | FNMA | 4.50% | 05/01/2035 | 07/08/2009 | 267,941.12 | 270,829.87 | 291,764.39 | 289,557.29 | 0.00 | (2,207.10) |
| **Totals for Cusip** | | | | | **267,941.12** | **270,829.87** | **291,764.39** | **289,557.29** | **0.00** | **(2,207.10)** |
| 31410KJY1 | FNMA | 6.00% | 05/01/2038 | 02/24/2009 | 267,500.81 | 276,006.49 | 302,254.49 | 303,041.89 | 787.40 | 0.00 |
| **Totals for Cusip** | | | | | **267,500.81** | **276,006.49** | **302,254.49** | **303,041.89** | **787.40** | **0.00** |
| 31410PXU2 | FNMA | 6.50% | 09/01/2036 | 02/29/2012 | 55,123.99 | 62,411.93 | 62,998.27 | 62,365.44 | 0.00 | (632.83) |
| **Totals for Cusip** | | | | | **55,123.99** | **62,411.93** | **62,998.27** | **62,365.44** | **0.00** | **(632.83)** |
| 31410TVW2 | FNMA | 6.50% | 09/01/2036 | 11/30/2006 | 490,267.62 | 500,915.60 | 572,537.27 | 554,672.43 | 0.00 | (17,864.84) |
| **Totals for Cusip** | | | | | **490,267.62** | **500,915.60** | **572,537.27** | **554,672.43** | **0.00** | **(17,864.84)** |
| 31410TWE1 | FNMA | 6.50% | 09/01/2036 | 11/28/2006 | 33,199.26 | 33,904.75 | 37,941.66 | 37,560.54 | 0.00 | (381.12) |
| **Totals for Cusip** | | | | | **33,199.26** | **33,904.75** | **37,941.66** | **37,560.54** | **0.00** | **(381.12)** |
| 31410YWS9 | FNMA | 6.00% | 10/01/2036 | 01/24/2007 | 659,196.32 | 663,213.29 | 756,387.80 | 754,894.18 | 0.00 | (1,493.62) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **659,196.32** | **663,213.29** | **756,387.80** | **754,894.18** | **0.00** | **(1,493.62)** |
| 31411DAE9 | FNMA | 6.00% | 11/01/2036 | 12/10/2007 | 114,551.71 | 115,777.75 | 130,082.43 | 131,006.24 | 923.81 | 0.00 |
| **Totals for Cusip** | | | | | **114,551.71** | **115,777.75** | **130,082.43** | **131,006.24** | **923.81** | **0.00** |
| 31411JHN9 | FNMA | 5.00% | 02/01/2037 | 12/12/2010 | 4,026.33 | 4,258.17 | 4,428.39 | 4,383.77 | 0.00 | (44.62) |
| **Totals for Cusip** | | | | | **4,026.33** | **4,258.17** | **4,428.39** | **4,383.77** | **0.00** | **(44.62)** |
| 31411LBW0 | FNMA | 5.00% | 02/01/2037 | 12/12/2010 | 42,445.61 | 45,038.78 | 46,706.17 | 46,263.21 | 0.00 | (442.96) |
| **Totals for Cusip** | | | | | **42,445.61** | **45,038.78** | **46,706.17** | **46,263.21** | **0.00** | **(442.96)** |
| 31411VP45 | FNMA | 6.00% | 03/01/2022 | 09/07/2007 | 43,668.47 | 44,405.38 | 47,437.19 | 46,096.82 | 0.00 | (1,340.37) |
| 31411VP45 | FNMA | 6.00% | 03/01/2022 | 09/07/2007 | 43,668.41 | 44,405.33 | 47,437.12 | 46,096.76 | 0.00 | (1,340.36) |
| 31411VP45 | FNMA | 6.00% | 03/01/2022 | 09/07/2007 | 43,668.41 | 44,405.33 | 47,437.12 | 46,096.76 | 0.00 | (1,340.36) |
| 31411VP45 | FNMA | 6.00% | 03/01/2022 | 09/07/2007 | 43,668.42 | 44,405.34 | 47,437.13 | 46,096.77 | 0.00 | (1,340.36) |
| 31411VP45 | FNMA | 6.00% | 03/01/2022 | 09/07/2007 | 43,668.44 | 44,405.36 | 47,437.16 | 46,096.79 | 0.00 | (1,340.37) |
| **Totals for Cusip** | | | | | **218,342.15** | **222,026.74** | **237,185.72** | **230,483.90** | **0.00** | **(6,701.82)** |
| 31411WAE7 | FNMA | 5.50% | 04/01/2037 | 02/29/2012 | 890.97 | 971.06 | 995.74 | 989.50 | 0.00 | (6.24) |
| **Totals for Cusip** | | | | | **890.97** | **971.06** | **995.74** | **989.50** | **0.00** | **(6.24)** |
| 31411X2G9 | FNMA | 6.50% | 05/01/2037 | 02/29/2012 | 34,495.99 | 39,002.81 | 40,400.36 | 39,027.61 | 0.00 | (1,372.75) |
| **Totals for Cusip** | | | | | **34,495.99** | **39,002.81** | **40,400.36** | **39,027.61** | **0.00** | **(1,372.75)** |
| 31411XVA0 | FNMA | 5.00% | 05/01/2037 | 12/12/2010 | 33,771.83 | 35,716.35 | 37,144.21 | 36,769.41 | 0.00 | (374.80) |
| **Totals for Cusip** | | | | | **33,771.83** | **35,716.35** | **37,144.21** | **36,769.41** | **0.00** | **(374.80)** |
| 31412B4L3 | FNMA | 5.00% | 01/01/2037 | 12/12/2010 | 637.67 | 674.37 | 701.35 | 694.27 | 0.00 | (7.08) |
| **Totals for Cusip** | | | | | **637.67** | **674.37** | **701.35** | **694.27** | **0.00** | **(7.08)** |
| 31412B5B4 | FNMA | 6.00% | 12/01/2036 | 08/14/2008 | 195,994.90 | 195,504.92 | 223,011.63 | 223,214.56 | 202.93 | 0.00 |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **195,994.90** | **195,504.92** | **223,011.63** | **223,214.56** | **202.93** | **0.00** |
| 31412GTA9 | FNMA | 6.50% | 08/01/2037 | 02/29/2012 | 151,714.71 | 171,630.67 | 173,386.62 | 171,644.96 | 0.00 | (1,741.66) |
| **Totals for Cusip** | | | | | **151,714.71** | **171,630.67** | **173,386.62** | **171,644.96** | **0.00** | **(1,741.66)** |
| 31412LKA7 | FNMA | 5.50% | 05/01/2037 | 06/24/2008 | 1,126,056.06 | 1,099,840.08 | 1,278,314.09 | 1,291,090.16 | 12,776.07 | 0.00 |
| **Totals for Cusip** | | | | | **1,126,056.06** | **1,099,840.08** | **1,278,314.09** | **1,291,090.16** | **12,776.07** | **0.00** |
| 31412LYZ7 | FNMA | 6.00% | 09/01/2037 | 02/29/2012 | 36,085.10 | 39,936.87 | 41,070.68 | 41,113.37 | 42.69 | 0.00 |
| **Totals for Cusip** | | | | | **36,085.10** | **39,936.87** | **41,070.68** | **41,113.37** | **42.69** | **0.00** |
| 31412N4U7 | FNMA | 5.00% | 03/01/2039 | 12/12/2010 | 33,301.22 | 35,218.65 | 36,632.38 | 36,336.94 | 0.00 | (295.44) |
| **Totals for Cusip** | | | | | **33,301.22** | **35,218.65** | **36,632.38** | **36,336.94** | **0.00** | **(295.44)** |
| 31412Q2Y4 | FNMA | 4.50% | 01/01/2040 | 01/18/2011 | 5,246.36 | 5,367.27 | 5,677.78 | 5,652.84 | 0.00 | (24.94) |
| 31412Q2Y4 | FNMA | 4.50% | 01/01/2040 | 04/15/2011 | 83,794.15 | 85,391.49 | 90,684.86 | 90,286.34 | 0.00 | (398.52) |
| **Totals for Cusip** | | | | | **89,040.51** | **90,758.76** | **96,362.64** | **95,939.18** | **0.00** | **(423.46)** |
| 31412QNC9 | FNMA | 4.50% | 09/01/2039 | 02/03/2010 | 3,173,063.66 | 3,203,802.72 | 3,472,797.88 | 3,442,803.96 | 0.00 | (29,993.92) |
| **Totals for Cusip** | | | | | **3,173,063.66** | **3,203,802.72** | **3,472,797.88** | **3,442,803.96** | **0.00** | **(29,993.92)** |
| 31412RKU0 | FNMA | 4.00% | 09/01/2040 | 05/21/2014 | 803,623.33 | 848,324.88 | 852,422.14 | 844,723.95 | 0.00 | (7,698.19) |
| **Totals for Cusip** | | | | | **803,623.33** | **848,324.88** | **852,422.14** | **844,723.95** | **0.00** | **(7,698.19)** |
| 31412URW2 | FNMA | 4.50% | 07/01/2039 | 03/30/2010 | 1,389,957.37 | 1,396,798.57 | 1,517,914.72 | 1,501,823.79 | 0.00 | (16,090.93) |
| **Totals for Cusip** | | | | | **1,389,957.37** | **1,396,798.57** | **1,517,914.72** | **1,501,823.79** | **0.00** | **(16,090.93)** |
| 31413C2Y4 | FNMA | 6.50% | 10/01/2037 | 02/29/2012 | 26,223.82 | 29,633.48 | 29,969.79 | 29,668.76 | 0.00 | (301.03) |
| **Totals for Cusip** | | | | | **26,223.82** | **29,633.48** | **29,969.79** | **29,668.76** | **0.00** | **(301.03)** |
| 31413DZL4 | FNMA | 6.00% | 08/01/2022 | 09/05/2007 | 28,121.79 | 28,417.29 | 30,180.83 | 29,867.03 | 0.00 | (313.80) |
| 31413DZL4 | FNMA | 6.00% | 08/01/2022 | 09/05/2007 | 28,121.76 | 28,417.26 | 30,180.80 | 29,867.00 | 0.00 | (313.80) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31413DZL4 | FNMA | 6.00% | 08/01/2022 | 09/05/2007 | 27,330.08 | 27,617.26 | 29,331.15 | 29,026.19 | 0.00 | (304.96) |
| 31413DZL4 | FNMA | 6.00% | 08/01/2022 | 09/05/2007 | 5,416.36 | 5,473.26 | 5,812.94 | 5,752.50 | 0.00 | (60.44) |
| **Totals for Cusip** | | | | | **88,989.99** | **89,925.07** | **95,505.72** | **94,512.72** | **0.00** | **(993.00)** |
| 31413J5Y6 | FNMA | 6.00% | 10/01/2037 | 11/28/2007 | 43,512.63 | 44,056.54 | 49,450.34 | 49,227.12 | 0.00 | (223.22) |
| **Totals for Cusip** | | | | | **43,512.63** | **44,056.54** | **49,450.34** | **49,227.12** | **0.00** | **(223.22)** |
| 31413TT36 | FNMA | 5.50% | 11/01/2037 | 02/29/2012 | 1,958.62 | 2,134.67 | 2,192.47 | 2,181.35 | 0.00 | (11.12) |
| **Totals for Cusip** | | | | | **1,958.62** | **2,134.67** | **2,192.47** | **2,181.35** | **0.00** | **(11.12)** |
| 31413UJ42 | FNMA | 6.50% | 10/01/2037 | 02/29/2012 | 31,787.39 | 35,930.38 | 36,328.11 | 35,963.19 | 0.00 | (364.92) |
| **Totals for Cusip** | | | | | **31,787.39** | **35,930.38** | **36,328.11** | **35,963.19** | **0.00** | **(364.92)** |
| 31414BZF0 | FNMA | 5.00% | 02/01/2023 | 07/25/2008 | 1,785.27 | 1,741.77 | 1,914.68 | 1,853.93 | 0.00 | (60.75) |
| **Totals for Cusip** | | | | | **1,785.27** | **1,741.77** | **1,914.68** | **1,853.93** | **0.00** | **(60.75)** |
| 31414GAN9 | FNMA | 5.00% | 10/01/2023 | 07/25/2008 | 14,733.87 | 14,383.95 | 15,827.71 | 15,405.93 | 0.00 | (421.78) |
| **Totals for Cusip** | | | | | **14,733.87** | **14,383.95** | **15,827.71** | **15,405.93** | **0.00** | **(421.78)** |
| 31414PTH2 | FNMA | 4.50% | 03/01/2038 | 02/29/2012 | 66,404.39 | 70,796.24 | 71,718.55 | 71,421.14 | 0.00 | (297.41) |
| **Totals for Cusip** | | | | | **66,404.39** | **70,796.24** | **71,718.55** | **71,421.14** | **0.00** | **(297.41)** |
| 31414PZJ1 | FNMA | 5.00% | 03/01/2038 | 12/12/2010 | 34,915.19 | 37,048.29 | 38,401.73 | 38,014.26 | 0.00 | (387.47) |
| **Totals for Cusip** | | | | | **34,915.19** | **37,048.29** | **38,401.73** | **38,014.26** | **0.00** | **(387.47)** |
| 31414R6U4 | FNMA | 5.00% | 04/01/2038 | 12/12/2010 | 23,125.08 | 24,537.90 | 25,434.30 | 25,177.66 | 0.00 | (256.64) |
| **Totals for Cusip** | | | | | **23,125.08** | **24,537.90** | **25,434.30** | **25,177.66** | **0.00** | **(256.64)** |
| 31414SG80 | FNMA | 5.00% | 04/01/2023 | 07/25/2008 | 1,670.68 | 1,629.96 | 1,729.88 | 1,709.78 | 0.00 | (20.10) |
| **Totals for Cusip** | | | | | **1,670.68** | **1,629.96** | **1,729.88** | **1,709.78** | **0.00** | **(20.10)** |
| 31414STW3 | FNMA | 5.00% | 04/01/2038 | 02/23/2011 | 10,888.36 | 11,320.50 | 11,975.64 | 11,854.81 | 0.00 | (120.83) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **10,888.36** | **11,320.50** | **11,975.64** | **11,854.81** | **0.00** | **(120.83)** |
| 31415LCN5 | FNMA | 5.00% | 05/01/2038 | 12/06/2010 | 99,127.65 | 104,835.24 | 109,026.30 | 107,926.20 | 0.00 | (1,100.10) |
| 31415LCN5 | FNMA | 5.00% | 05/01/2038 | 12/06/2010 | 99,127.57 | 104,835.15 | 109,026.20 | 107,926.12 | 0.00 | (1,100.08) |
| 31415LCN5 | FNMA | 5.00% | 05/01/2038 | 12/06/2010 | 99,127.59 | 104,835.17 | 109,026.22 | 107,926.14 | 0.00 | (1,100.08) |
| 31415LCN5 | FNMA | 5.00% | 05/01/2038 | 12/12/2010 | 21,654.40 | 22,901.20 | 23,816.76 | 23,576.44 | 0.00 | (240.32) |
| 31415LCN5 | FNMA | 5.00% | 05/01/2038 | 12/12/2010 | 87,841.99 | 92,899.76 | 96,613.67 | 95,638.83 | 0.00 | (974.84) |
| **Totals for Cusip** | | | | | **406,879.20** | **430,306.52** | **447,509.15** | **442,993.73** | **0.00** | **(4,515.42)** |
| 31415VXF7 | FNMA | 5.00% | 09/01/2023 | 07/25/2008 | 11,703.76 | 11,418.48 | 12,132.99 | 11,998.19 | 0.00 | (134.80) |
| **Totals for Cusip** | | | | | **11,703.76** | **11,418.48** | **12,132.99** | **11,998.19** | **0.00** | **(134.80)** |
| 31415WA52 | FNMA | 4.00% | 01/01/2039 | 02/29/2012 | 68,614.73 | 72,288.99 | 72,631.26 | 72,151.68 | 0.00 | (479.58) |
| **Totals for Cusip** | | | | | **68,614.73** | **72,288.99** | **72,631.26** | **72,151.68** | **0.00** | **(479.58)** |
| 31416BL55 | FNMA | 5.50% | 05/01/2038 | 02/29/2012 | 1,648.55 | 1,797.77 | 1,841.49 | 1,841.42 | 0.00 | (0.07) |
| **Totals for Cusip** | | | | | **1,648.55** | **1,797.77** | **1,841.49** | **1,841.42** | **0.00** | **(0.07)** |
| 31416BLU0 | FNMA | 5.00% | 04/01/2038 | 02/29/2012 | 6,834.04 | 7,386.26 | 7,516.47 | 7,440.63 | 0.00 | (75.84) |
| **Totals for Cusip** | | | | | **6,834.04** | **7,386.26** | **7,516.47** | **7,440.63** | **0.00** | **(75.84)** |
| 31416BMU9 | FNMA | 5.50% | 08/01/2037 | 02/29/2012 | 155,736.83 | 170,173.78 | 175,054.37 | 174,670.08 | 0.00 | (384.29) |
| **Totals for Cusip** | | | | | **155,736.83** | **170,173.78** | **175,054.37** | **174,670.08** | **0.00** | **(384.29)** |
| 31416BQE1 | FNMA | 5.50% | 09/01/2036 | 02/29/2012 | 182,143.62 | 199,028.49 | 204,878.19 | 203,812.95 | 0.00 | (1,065.24) |
| **Totals for Cusip** | | | | | **182,143.62** | **199,028.49** | **204,878.19** | **203,812.95** | **0.00** | **(1,065.24)** |
| 31416BQL5 | FNMA | 5.50% | 09/01/2036 | 02/29/2012 | 146,491.26 | 160,071.12 | 164,662.86 | 164,358.49 | 0.00 | (304.37) |
| **Totals for Cusip** | | | | | **146,491.26** | **160,071.12** | **164,662.86** | **164,358.49** | **0.00** | **(304.37)** |
| 31416CH82 | FNMA | 5.00% | 05/01/2039 | 12/12/2010 | 1,696.36 | 1,794.03 | 1,865.77 | 1,846.93 | 0.00 | (18.84) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,696.36** | **1,794.03** | **1,865.77** | **1,846.93** | **0.00** | **(18.84)** |
| 31416CJF4 | FNMA | 5.00% | 07/01/2039 | 12/12/2010 | 22,342.35 | 23,628.76 | 24,573.40 | 24,325.45 | 0.00 | (247.95) |
| **Totals for Cusip** | | | | | **22,342.35** | **23,628.76** | **24,573.40** | **24,325.45** | **0.00** | **(247.95)** |
| 31416CJQ0 | FNMA | 5.00% | 07/01/2039 | 12/12/2010 | 527,570.49 | 560,213.92 | 580,252.36 | 574,397.55 | 0.00 | (5,854.81) |
| **Totals for Cusip** | | | | | **527,570.49** | **560,213.92** | **580,252.36** | **574,397.55** | **0.00** | **(5,854.81)** |
| 31416CLK0 | FNMA | 5.00% | 04/01/2039 | 12/12/2010 | 6,064.10 | 6,413.27 | 6,669.65 | 6,602.35 | 0.00 | (67.30) |
| 31416CLK0 | FNMA | 5.00% | 04/01/2039 | 12/12/2010 | 76,557.43 | 81,234.62 | 84,202.26 | 83,352.65 | 0.00 | (849.61) |
| 31416CLK0 | FNMA | 5.00% | 04/01/2039 | 12/12/2010 | 74,073.11 | 78,598.52 | 81,469.85 | 80,647.83 | 0.00 | (822.02) |
| 31416CLK0 | FNMA | 5.00% | 04/01/2039 | 12/12/2010 | 74,583.11 | 79,139.67 | 82,030.79 | 81,203.09 | 0.00 | (827.70) |
| 31416CLK0 | FNMA | 5.00% | 04/01/2039 | 12/12/2010 | 34,650.26 | 36,645.36 | 38,110.34 | 37,725.81 | 0.00 | (384.53) |
| 31416CLK0 | FNMA | 5.00% | 04/01/2039 | 03/18/2011 | 1,974.35 | 2,066.91 | 2,171.50 | 2,149.59 | 0.00 | (21.91) |
| 31416CLK0 | FNMA | 5.00% | 04/01/2039 | 04/26/2011 | 2,484.26 | 2,603.43 | 2,732.33 | 2,704.76 | 0.00 | (27.57) |
| **Totals for Cusip** | | | | | **270,386.62** | **286,701.78** | **297,386.72** | **294,386.08** | **0.00** | **(3,000.64)** |
| 31416Y4B1 | FNMA | 4.50% | 09/01/2041 | 02/29/2012 | 572,440.51 | 615,995.07 | 619,457.99 | 618,387.00 | 0.00 | (1,070.99) |
| **Totals for Cusip** | | | | | **572,440.51** | **615,995.07** | **619,457.99** | **618,387.00** | **0.00** | **(1,070.99)** |
| 31416YLF3 | FNMA | 4.00% | 01/01/2041 | 02/29/2012 | 40,058.70 | 42,203.81 | 42,490.82 | 42,266.31 | 0.00 | (224.51) |
| **Totals for Cusip** | | | | | **40,058.70** | **42,203.81** | **42,490.82** | **42,266.31** | **0.00** | **(224.51)** |
| 31417A4E6 | FNMA | 3.00% | 02/01/2027 | 04/28/2015 | 1,073,122.52 | 1,127,281.68 | 1,111,473.23 | 1,103,719.93 | 0.00 | (7,753.30) |
| **Totals for Cusip** | | | | | **1,073,122.52** | **1,127,281.68** | **1,111,473.23** | **1,103,719.93** | **0.00** | **(7,753.30)** |
| 31417AET2 | FNMA | 4.00% | 10/01/2041 | 02/29/2012 | 807,374.36 | 850,860.86 | 856,526.01 | 850,528.47 | 0.00 | (5,997.54) |
| **Totals for Cusip** | | | | | **807,374.36** | **850,860.86** | **856,526.01** | **850,528.47** | **0.00** | **(5,997.54)** |
| 31417AQL6 | FNMA | 4.00% | 12/01/2041 | 11/25/2015 | 1,593,052.42 | 1,692,867.10 | 1,689,780.83 | 1,682,616.34 | 0.00 | (7,164.49) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,593,052.42** | **1,692,867.10** | **1,689,780.83** | **1,682,616.34** | **0.00** | **(7,164.49)** |
| 31417AX46 | FNMA | 3.50% | 01/01/2042 | 08/12/2016 | 575,914.25 | 609,929.19 | 609,929.19 | 593,898.16 | 0.00 | (16,031.03) |
| **Totals for Cusip** | | | | | **575,914.25** | **609,929.19** | **609,929.19** | **593,898.16** | **0.00** | **(16,031.03)** |
| 31417BDC8 | FNMA | 3.50% | 03/01/2042 | 11/05/2014 | 1,120,661.23 | 1,157,870.68 | 1,157,355.21 | 1,149,598.50 | 0.00 | (7,756.71) |
| **Totals for Cusip** | | | | | **1,120,661.23** | **1,157,870.68** | **1,157,355.21** | **1,149,598.50** | **0.00** | **(7,756.71)** |
| 31417BXH5 | FNMA | 3.50% | 05/01/2042 | 08/16/2013 | 3,011,425.45 | 2,977,546.92 | 3,113,688.98 | 3,105,882.93 | 0.00 | (7,806.05) |
| 31417BXH5 | FNMA | 3.50% | 05/01/2042 | 08/22/2013 | 8,401,778.90 | 8,294,131.09 | 8,687,090.79 | 8,665,312.21 | 0.00 | (21,778.58) |
| **Totals for Cusip** | | | | | **11,413,204.35** | **11,271,678.01** | **11,800,779.77** | **11,771,195.14** | **0.00** | **(29,584.63)** |
| 31417DVR1 | FNMA | 3.50% | 11/01/2042 | 08/15/2013 | 7,083,007.90 | 7,046,486.13 | 7,319,864.75 | 7,302,634.55 | 0.00 | (17,230.20) |
| **Totals for Cusip** | | | | | **7,083,007.90** | **7,046,486.13** | **7,319,864.75** | **7,302,634.55** | **0.00** | **(17,230.20)** |
| 31417ECJ8 | FNMA | 3.00% | 12/01/2042 | 08/14/2013 | 2,049,658.98 | 1,970,234.69 | 2,058,839.00 | 2,049,073.06 | 0.00 | (9,765.94) |
| **Totals for Cusip** | | | | | **2,049,658.98** | **1,970,234.69** | **2,058,839.00** | **2,049,073.06** | **0.00** | **(9,765.94)** |
| 31417ESE2 | FNMA | 2.50% | 01/01/2028 | 08/15/2013 | 4,306,267.44 | 4,265,896.17 | 4,363,360.80 | 4,319,469.85 | 0.00 | (43,890.95) |
| **Totals for Cusip** | | | | | **4,306,267.44** | **4,265,896.17** | **4,363,360.80** | **4,319,469.85** | **0.00** | **(43,890.95)** |
| 31417F4U9 | FNMA | 3.00% | 04/01/2043 | 05/23/2016 | 2,443,289.80 | 2,503,226.76 | 2,503,226.76 | 2,442,591.14 | 0.00 | (60,635.62) |
| **Totals for Cusip** | | | | | **2,443,289.80** | **2,503,226.76** | **2,503,226.76** | **2,442,591.14** | **0.00** | **(60,635.62)** |
| 31417GTY2 | FNMA | 3.00% | 06/01/2043 | 03/24/2015 | 2,675,233.61 | 2,738,770.41 | 2,681,234.36 | 2,674,472.24 | 0.00 | (6,762.12) |
| **Totals for Cusip** | | | | | **2,675,233.61** | **2,738,770.41** | **2,681,234.36** | **2,674,472.24** | **0.00** | **(6,762.12)** |
| 31417GY34 | FNMA | 2.50% | 06/01/2028 | 11/26/2013 | 433,321.09 | 432,914.85 | 439,053.09 | 434,649.50 | 0.00 | (4,403.59) |
| **Totals for Cusip** | | | | | **433,321.09** | **432,914.85** | **439,053.09** | **434,649.50** | **0.00** | **(4,403.59)** |
| 31417GZ74 | FNMA | 3.00% | 06/01/2043 | 01/02/2014 | 313,704.15 | 298,411.07 | 314,360.42 | 313,614.87 | 0.00 | (745.55) |
| 31417GZ74 | FNMA | 3.00% | 06/01/2043 | 01/02/2014 | 392,897.43 | 373,743.68 | 393,719.37 | 392,785.62 | 0.00 | (933.75) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31417GZ74 | FNMA | 3.00% | 06/01/2043 | 01/02/2014 | 376,521.09 | 358,165.69 | 377,308.78 | 376,413.94 | 0.00 | (894.84) |
| 31417GZ74 | FNMA | 3.00% | 06/01/2043 | 01/02/2014 | 43,100.35 | 40,999.22 | 43,190.52 | 43,088.08 | 0.00 | (102.44) |
| 31417GZ74 | FNMA | 3.00% | 06/01/2043 | 01/02/2014 | 260,567.86 | 247,865.19 | 261,112.96 | 260,493.70 | 0.00 | (619.26) |
| 31417GZ74 | FNMA | 3.00% | 06/01/2043 | 01/02/2014 | 784,143.07 | 745,916.08 | 785,783.50 | 783,919.91 | 0.00 | (1,863.59) |
| 31417GZ74 | FNMA | 3.00% | 06/01/2043 | 01/02/2014 | 259,404.30 | 246,758.33 | 259,946.97 | 259,330.48 | 0.00 | (616.49) |
| 31417GZ74 | FNMA | 3.00% | 06/01/2043 | 01/02/2014 | 392,897.42 | 373,743.67 | 393,719.36 | 392,785.61 | 0.00 | (933.75) |
| 31417GZ74 | FNMA | 3.00% | 06/01/2043 | 01/02/2014 | 784,143.22 | 745,916.23 | 785,783.65 | 783,920.06 | 0.00 | (1,863.59) |
| 31417GZ74 | FNMA | 3.00% | 06/01/2043 | 01/02/2014 | 65,368.71 | 62,181.98 | 65,505.46 | 65,350.11 | 0.00 | (155.35) |
| 31417GZ74 | FNMA | 3.00% | 06/01/2043 | 01/02/2014 | 784,143.09 | 745,916.10 | 785,783.52 | 783,919.93 | 0.00 | (1,863.59) |
| **Totals for Cusip** | | | | | **4,456,890.69** | **4,239,617.24** | **4,466,214.51** | **4,455,622.31** | **0.00** | **(10,592.20)** |
| 31417WUE9 | FNMA | 4.50% | 02/01/2040 | 11/17/2010 | 93,950.86 | 97,840.98 | 101,692.17 | 101,222.41 | 0.00 | (469.76) |
| 31417WUE9 | FNMA | 4.50% | 02/01/2040 | 11/17/2010 | 4,484.22 | 4,669.90 | 4,853.71 | 4,831.29 | 0.00 | (22.42) |
| 31417WUE9 | FNMA | 4.50% | 02/01/2040 | 12/12/2010 | 175,827.79 | 181,816.91 | 190,315.58 | 189,436.41 | 0.00 | (879.17) |
| 31417WUE9 | FNMA | 4.50% | 02/01/2040 | 12/12/2010 | 196,869.96 | 205,021.60 | 213,091.56 | 212,107.19 | 0.00 | (984.37) |
| 31417WUE9 | FNMA | 4.50% | 02/01/2040 | 12/12/2010 | 21,042.24 | 21,913.52 | 22,776.07 | 22,670.85 | 0.00 | (105.22) |
| 31417WUE9 | FNMA | 4.50% | 02/01/2040 | 12/12/2010 | 19,686.82 | 20,501.99 | 21,308.97 | 21,210.53 | 0.00 | (98.44) |
| 31417WUE9 | FNMA | 4.50% | 02/01/2040 | 12/12/2010 | 151,409.67 | 157,678.98 | 163,885.45 | 163,128.39 | 0.00 | (757.06) |
| **Totals for Cusip** | | | | | **663,271.56** | **689,443.88** | **717,923.51** | **714,607.07** | **0.00** | **(3,316.44)** |
| 31418ACH9 | FNMA | 4.00% | 02/01/2042 | 02/29/2012 | 81,751.20 | 86,154.45 | 86,734.41 | 86,341.53 | 0.00 | (392.88) |
| **Totals for Cusip** | | | | | **81,751.20** | **86,154.45** | **86,734.41** | **86,341.53** | **0.00** | **(392.88)** |
| 31418ACQ9 | FNMA | 3.00% | 02/01/2027 | 02/29/2012 | 250,167.40 | 260,037.25 | 259,101.79 | 257,303.28 | 0.00 | (1,798.51) |
| **Totals for Cusip** | | | | | **250,167.40** | **260,037.25** | **259,101.79** | **257,303.28** | **0.00** | **(1,798.51)** |



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# Schedule of Assets Held for Investment Purposes at End of Plan Year
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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31418AKW7 | FNMA | 3.00% | 10/01/2042 | 05/21/2015 | 4,014,230.81 | 4,062,527.02 | 4,027,906.96 | 4,013,084.10 | 0.00 | (14,822.86) |
| **Totals for Cusip** | | | | | **4,014,230.81** | **4,062,527.02** | **4,027,906.96** | **4,013,084.10** | **0.00** | **(14,822.86)** |
| 31418AUN6 | FNMA | 2.50% | 07/01/2028 | 11/26/2013 | 39,001.12 | 38,964.56 | 39,516.35 | 39,120.48 | 0.00 | (395.87) |
| 31418AUN6 | FNMA | 2.50% | 07/01/2028 | 11/26/2013 | 536,065.04 | 535,562.48 | 543,146.61 | 537,705.57 | 0.00 | (5,441.04) |
| **Totals for Cusip** | | | | | **575,066.16** | **574,527.04** | **582,662.96** | **576,826.05** | **0.00** | **(5,836.91)** |
| 31418PCU7 | FNMA | 4.00% | 01/01/2041 | 02/29/2012 | 31,563.13 | 33,253.27 | 33,477.86 | 33,323.71 | 0.00 | (154.15) |
| **Totals for Cusip** | | | | | **31,563.13** | **33,253.27** | **33,477.86** | **33,323.71** | **0.00** | **(154.15)** |
| 31418PU52 | FNMA | 4.00% | 03/01/2040 | 02/29/2012 | 31,337.60 | 33,015.70 | 33,215.19 | 32,998.25 | 0.00 | (216.94) |
| **Totals for Cusip** | | | | | **31,337.60** | **33,015.70** | **33,215.19** | **32,998.25** | **0.00** | **(216.94)** |
| 31418U7M0 | FNMA | 5.00% | 07/01/2034 | 12/12/2010 | 38,146.82 | 40,477.36 | 42,063.54 | 41,532.72 | 0.00 | (530.82) |
| **Totals for Cusip** | | | | | **38,146.82** | **40,477.36** | **42,063.54** | **41,532.72** | **0.00** | **(530.82)** |
| 31418UCL6 | FNMA | 5.00% | 05/01/2040 | 01/11/2011 | 36,419.96 | 38,218.20 | 40,170.59 | 39,738.95 | 0.00 | (431.64) |
| 31418UCL6 | FNMA | 5.00% | 05/01/2040 | 03/18/2011 | 10,136.13 | 10,611.26 | 11,179.96 | 11,059.85 | 0.00 | (120.11) |
| **Totals for Cusip** | | | | | **46,556.09** | **48,829.46** | **51,350.55** | **50,798.80** | **0.00** | **(551.75)** |
| 31418XYK8 | FNMA | 5.00% | 08/01/2040 | 09/09/2010 | 836,722.10 | 890,193.86 | 925,707.49 | 911,910.93 | 0.00 | (13,796.56) |
| **Totals for Cusip** | | | | | **836,722.10** | **890,193.86** | **925,707.49** | **911,910.93** | **0.00** | **(13,796.56)** |
| 31419ADT1 | FNMA | 4.00% | 07/01/2040 | 05/05/2011 | 3,419,008.85 | 3,435,035.46 | 3,621,112.10 | 3,597,259.97 | 0.00 | (23,852.13) |
| **Totals for Cusip** | | | | | **3,419,008.85** | **3,435,035.46** | **3,621,112.10** | **3,597,259.97** | **0.00** | **(23,852.13)** |
| 31419ASU2 | FNMA | 5.00% | 09/01/2040 | 12/06/2010 | 6,935.65 | 7,335.00 | 7,637.82 | 7,557.30 | 0.00 | (80.52) |
| **Totals for Cusip** | | | | | **6,935.65** | **7,335.00** | **7,637.82** | **7,557.30** | **0.00** | **(80.52)** |
| 31419BCD5 | FNMA | 3.50% | 06/01/2039 | 02/09/2011 | 2,175,924.19 | 2,015,789.79 | 2,246,609.21 | 2,234,295.40 | 0.00 | (12,313.81) |
| **Totals for Cusip** | | | | | **2,175,924.19** | **2,015,789.79** | **2,246,609.21** | **2,234,295.40** | **0.00** | **(12,313.81)** |



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## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31419E2E8 | FNMA | 4.00% | 10/01/2040 | 02/29/2012 | 483,385.57 | 509,270.42 | 512,765.64 | 508,286.83 | 0.00 | (4,478.81) |
| **Totals for Cusip** | | | | | **483,385.57** | **509,270.42** | **512,765.64** | **508,286.83** | **0.00** | **(4,478.81)** |
| 31419EEJ4 | FNMA | 4.50% | 01/01/2041 | 01/06/2011 | 1,277,621.74 | 1,309,761.92 | 1,395,933.33 | 1,379,797.46 | 0.00 | (16,135.87) |
| **Totals for Cusip** | | | | | **1,277,621.74** | **1,309,761.92** | **1,395,933.33** | **1,379,797.46** | **0.00** | **(16,135.87)** |
| 31419FWK8 | FNMA | 4.00% | 10/01/2040 | 02/29/2012 | 466,884.52 | 491,885.76 | 495,283.24 | 490,883.01 | 0.00 | (4,400.23) |
| **Totals for Cusip** | | | | | **466,884.52** | **491,885.76** | **495,283.24** | **490,883.01** | **0.00** | **(4,400.23)** |
| 31419FWS1 | FNMA | 4.00% | 11/01/2040 | 12/07/2010 | 105,750.18 | 105,584.97 | 112,180.03 | 111,210.09 | 0.00 | (969.94) |
| 31419FWS1 | FNMA | 4.00% | 11/01/2040 | 12/07/2010 | 103,362.78 | 103,201.27 | 109,647.47 | 108,699.43 | 0.00 | (948.04) |
| **Totals for Cusip** | | | | | **209,112.96** | **208,786.24** | **221,827.50** | **219,909.52** | **0.00** | **(1,917.98)** |
| 31419GXU3 | FNMA | 4.00% | 10/01/2040 | 06/15/2011 | 6,223,721.80 | 6,275,262.02 | 6,625,436.77 | 6,588,446.15 | 0.00 | (36,990.62) |
| **Totals for Cusip** | | | | | **6,223,721.80** | **6,275,262.02** | **6,625,436.77** | **6,588,446.15** | **0.00** | **(36,990.62)** |
| 31419JA24 | FNMA | 4.00% | 12/01/2040 | 02/29/2012 | 23,871.48 | 25,149.76 | 25,325.26 | 25,210.49 | 0.00 | (114.77) |
| **Totals for Cusip** | | | | | **23,871.48** | **25,149.76** | **25,325.26** | **25,210.49** | **0.00** | **(114.77)** |
| 31419JSM1 | FNMA | 4.00% | 11/01/2040 | 02/29/2012 | 89,156.34 | 93,930.59 | 94,565.57 | 93,889.09 | 0.00 | (676.48) |
| 31419JSM1 | FNMA | 4.00% | 11/01/2040 | 04/15/2016 | 74,505.76 | 79,814.30 | 79,814.30 | 78,460.80 | 0.00 | (1,353.50) |
| **Totals for Cusip** | | | | | **163,662.10** | **173,744.89** | **174,379.87** | **172,349.89** | **0.00** | **(2,029.98)** |
| 31419LAT0 | FNMA | 5.00% | 01/01/2033 | 12/12/2010 | 57,304.80 | 60,850.53 | 63,027.11 | 62,391.16 | 0.00 | (635.95) |
| **Totals for Cusip** | | | | | **57,304.80** | **60,850.53** | **63,027.11** | **62,391.16** | **0.00** | **(635.95)** |
| 36176JDL1 | GNMA | 4.00% | 07/15/2041 | 02/29/2012 | 227,268.98 | 245,104.61 | 241,278.68 | 242,124.52 | 845.84 | 0.00 |
| **Totals for Cusip** | | | | | **227,268.98** | **245,104.61** | **241,278.68** | **242,124.52** | **845.84** | **0.00** |
| 36176MYU1 | GNMA | 4.00% | 08/15/2041 | 02/29/2012 | 83,594.64 | 90,155.01 | 89,182.76 | 88,803.08 | 0.00 | (379.68) |
| **Totals for Cusip** | | | | | **83,594.64** | **90,155.01** | **89,182.76** | **88,803.08** | **0.00** | **(379.68)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36176RSU7 | GNMA | 4.00% | 11/15/2041 | 02/29/2012 | 162,226.52 | 174,957.75 | 172,208.77 | 172,530.70 | 321.93 | 0.00 |
| **Totals for Cusip** | | | | | **162,226.52** | **174,957.75** | **172,208.77** | **172,530.70** | **321.93** | **0.00** |
| 36176XFP9 | GNMA | 3.50% | 03/15/2042 | 12/17/2013 | 75,284.95 | 76,214.25 | 78,413.36 | 78,364.73 | 0.00 | (48.63) |
| **Totals for Cusip** | | | | | **75,284.95** | **76,214.25** | **78,413.36** | **78,364.73** | **0.00** | **(48.63)** |
| 36177PAW5 | GNMA | 3.50% | 07/15/2042 | 12/17/2013 | 129,589.60 | 131,189.23 | 134,957.96 | 134,856.71 | 0.00 | (101.25) |
| **Totals for Cusip** | | | | | **129,589.60** | **131,189.23** | **134,957.96** | **134,856.71** | **0.00** | **(101.25)** |
| 36177UYC2 | GNMA | 3.50% | 09/15/2042 | 12/17/2013 | 149,430.78 | 151,275.33 | 155,606.83 | 155,518.63 | 0.00 | (88.20) |
| **Totals for Cusip** | | | | | **149,430.78** | **151,275.33** | **155,606.83** | **155,518.63** | **0.00** | **(88.20)** |
| 36178D7F2 | GNMA | 3.00% | 04/15/2043 | 11/14/2013 | 659,530.78 | 646,958.47 | 670,956.85 | 669,346.08 | 0.00 | (1,610.77) |
| 36178D7F2 | GNMA | 3.00% | 04/15/2043 | 11/14/2013 | 659,530.76 | 646,958.46 | 670,956.83 | 669,346.06 | 0.00 | (1,610.77) |
| 36178D7F2 | GNMA | 3.00% | 04/15/2043 | 11/14/2013 | 329,765.08 | 323,478.94 | 335,478.11 | 334,672.73 | 0.00 | (805.38) |
| **Totals for Cusip** | | | | | **1,648,826.62** | **1,617,395.87** | **1,677,391.79** | **1,673,364.87** | **0.00** | **(4,026.92)** |
| 36178WLC1 | GNMA | 3.50% | 09/15/2042 | 12/17/2013 | 361,770.75 | 366,236.36 | 376,822.53 | 376,996.53 | 174.00 | 0.00 |
| **Totals for Cusip** | | | | | **361,770.75** | **366,236.36** | **376,822.53** | **376,996.53** | **174.00** | **0.00** |
| 36179BM68 | GNMA | 3.00% | 02/15/2043 | 11/14/2013 | 277,966.14 | 272,797.72 | 282,800.55 | 281,270.61 | 0.00 | (1,529.94) |
| **Totals for Cusip** | | | | | **277,966.14** | **272,797.72** | **282,800.55** | **281,270.61** | **0.00** | **(1,529.94)** |
| 36179HUN9 | GNMA | 3.00% | 12/15/2042 | 11/14/2013 | 290,709.68 | 285,304.33 | 296,118.00 | 295,049.65 | 0.00 | (1,068.35) |
| **Totals for Cusip** | | | | | **290,709.68** | **285,304.33** | **296,118.00** | **295,049.65** | **0.00** | **(1,068.35)** |
| 36179JQB6 | GNMA | 3.00% | 03/15/2043 | 11/14/2013 | 69,181.65 | 67,895.31 | 70,384.99 | 70,004.08 | 0.00 | (380.91) |
| **Totals for Cusip** | | | | | **69,181.65** | **67,895.31** | **70,384.99** | **70,004.08** | **0.00** | **(380.91)** |
| 36179JWS2 | GNMA | 3.50% | 05/15/2043 | 12/17/2013 | 211,647.90 | 214,260.42 | 220,395.42 | 220,244.16 | 0.00 | (151.26) |
| **Totals for Cusip** | | | | | **211,647.90** | **214,260.42** | **220,395.42** | **220,244.16** | **0.00** | **(151.26)** |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36179MAX8 | GNMA | 3.50% | 04/20/2042 | 05/11/2012 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 36179MAX8 | GNMA | 3.50% | 04/20/2042 | 05/11/2012 | 0.00 | 0.00 | (0.01) | (0.01) | 0.00 | 0.00 |
| **Totals for Cusip** | | | | | **0.01** | **0.01** | **0.00** | **0.00** | **0.00** | **0.00** |
| 36179MG61 | GNMA | 4.00% | 07/20/2042 | 07/25/2014 | 558,694.73 | 591,779.93 | 596,805.72 | 596,299.29 | 0.00 | (506.43) |
| 36179MG61 | GNMA | 4.00% | 07/20/2042 | 07/25/2014 | 558,694.56 | 591,779.77 | 596,805.54 | 596,299.11 | 0.00 | (506.43) |
| 36179MG61 | GNMA | 4.00% | 07/20/2042 | 07/25/2014 | 558,694.52 | 591,779.73 | 596,805.49 | 596,299.07 | 0.00 | (506.42) |
| 36179MG61 | GNMA | 4.00% | 07/20/2042 | 07/25/2014 | 558,694.54 | 591,779.75 | 596,805.52 | 596,299.09 | 0.00 | (506.43) |
| 36179MG61 | GNMA | 4.00% | 07/20/2042 | 07/25/2014 | 558,694.54 | 591,779.75 | 596,805.51 | 596,299.09 | 0.00 | (506.42) |
| 36179MG61 | GNMA | 4.00% | 07/20/2042 | 07/25/2014 | 558,694.54 | 591,779.75 | 596,805.52 | 596,299.09 | 0.00 | (506.43) |
| 36179MG61 | GNMA | 4.00% | 07/20/2042 | 07/25/2014 | 558,694.55 | 591,779.76 | 596,805.53 | 596,299.10 | 0.00 | (506.43) |
| 36179MG61 | GNMA | 4.00% | 07/20/2042 | 07/25/2014 | 558,694.55 | 591,779.75 | 596,805.53 | 596,299.10 | 0.00 | (506.43) |
| **Totals for Cusip** | | | | | **4,469,556.53** | **4,734,238.19** | **4,774,444.36** | **4,770,392.94** | **0.00** | **(4,051.42)** |
| 36179MK74 | GNMA | 3.50% | 08/20/2042 | 09/14/2012 | 489,903.99 | 531,239.63 | 512,254.65 | 511,616.54 | 0.00 | (638.11) |
| 36179MK74 | GNMA | 3.50% | 08/20/2042 | 09/14/2012 | 489,904.54 | 531,316.78 | 512,255.23 | 511,617.11 | 0.00 | (638.12) |
| 36179MK74 | GNMA | 3.50% | 08/20/2042 | 09/14/2012 | 489,904.48 | 531,316.72 | 512,255.17 | 511,617.05 | 0.00 | (638.12) |
| 36179MK74 | GNMA | 3.50% | 08/20/2042 | 09/14/2012 | 489,904.46 | 531,316.70 | 512,255.15 | 511,617.03 | 0.00 | (638.12) |
| 36179MK74 | GNMA | 3.50% | 08/20/2042 | 09/14/2012 | 244,951.98 | 265,658.10 | 256,127.30 | 255,808.25 | 0.00 | (319.05) |
| 36179MK74 | GNMA | 3.50% | 08/20/2042 | 09/14/2012 | 244,952.49 | 265,658.64 | 256,127.84 | 255,808.79 | 0.00 | (319.05) |
| 36179MK74 | GNMA | 3.50% | 08/20/2042 | 09/14/2012 | 244,951.47 | 265,657.54 | 256,126.77 | 255,807.72 | 0.00 | (319.05) |
| **Totals for Cusip** | | | | | **2,694,473.41** | **2,922,164.11** | **2,817,402.11** | **2,813,892.49** | **0.00** | **(3,509.62)** |
| 36179MNH9 | GNMA | 3.50% | 09/20/2042 | 10/12/2012 | 2,677,688.82 | 2,917,739.46 | 2,799,852.73 | 2,796,365.11 | 0.00 | (3,487.62) |
| 36179MNH9 | GNMA | 3.50% | 09/20/2042 | 10/26/2012 | 358,983.01 | 387,813.81 | 375,360.85 | 374,893.29 | 0.00 | (467.56) |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **3,036,671.83** | **3,305,553.27** | **3,175,213.58** | **3,171,258.40** | **0.00** | **(3,955.18)** |
| 36179MQQ6 | GNMA | 4.00% | 10/20/2042 | 02/12/2013 | 4,703,845.21 | 5,079,785.34 | 5,022,190.83 | 5,019,744.59 | 0.00 | (2,446.24) |
| **Totals for Cusip** | | | | | **4,703,845.21** | **5,079,785.34** | **5,022,190.83** | **5,019,744.59** | **0.00** | **(2,446.24)** |
| 36179MX39 | GNMA | 3.00% | 01/20/2043 | 11/12/2013 | 4,988,933.82 | 4,861,871.90 | 5,076,168.33 | 5,072,715.88 | 0.00 | (3,452.45) |
| **Totals for Cusip** | | | | | **4,988,933.82** | **4,861,871.90** | **5,076,168.33** | **5,072,715.88** | **0.00** | **(3,452.45)** |
| 36179NDR6 | GNMA II | 3.50% | 05/20/2043 | 05/15/2013 | 279,810.39 | 299,047.36 | 292,490.66 | 292,197.45 | 0.00 | (293.21) |
| 36179NDR6 | GNMA II | 3.50% | 05/20/2043 | 12/10/2014 | 1,626,956.36 | 1,705,634.94 | 1,700,685.71 | 1,698,980.89 | 0.00 | (1,704.82) |
| **Totals for Cusip** | | | | | **1,906,766.75** | **2,004,682.30** | **1,993,176.37** | **1,991,178.34** | **0.00** | **(1,998.03)** |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 587,497.88 | 596,034.96 | 614,121.70 | 613,523.03 | 0.00 | (598.67) |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 587,497.66 | 596,034.74 | 614,121.47 | 613,522.80 | 0.00 | (598.67) |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 587,497.66 | 596,034.74 | 614,121.47 | 613,522.80 | 0.00 | (598.67) |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 587,497.66 | 596,034.74 | 614,121.46 | 613,522.80 | 0.00 | (598.66) |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 587,497.66 | 596,034.74 | 614,121.47 | 613,522.80 | 0.00 | (598.67) |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 587,497.68 | 596,034.76 | 614,121.49 | 613,522.82 | 0.00 | (598.67) |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 293,749.09 | 298,017.63 | 307,061.02 | 306,761.67 | 0.00 | (299.35) |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 587,497.65 | 596,034.73 | 614,121.46 | 613,522.79 | 0.00 | (598.67) |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 587,497.67 | 596,034.75 | 614,121.47 | 613,522.81 | 0.00 | (598.66) |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 587,497.66 | 596,034.74 | 614,121.46 | 613,522.80 | 0.00 | (598.66) |
| **Totals for Cusip** | | | | | **5,581,228.27** | **5,662,330.53** | **5,834,154.47** | **5,828,467.12** | **0.00** | **(5,687.35)** |
| 36179Q6P1 | GNMA II | 3.50% | 03/20/2045 | 08/25/2016 | 3,586,206.42 | 3,804,180.54 | 3,804,180.54 | 3,731,805.25 | 0.00 | (72,375.29) |
| **Totals for Cusip** | | | | | **3,586,206.42** | **3,804,180.54** | **3,804,180.54** | **3,731,805.25** | **0.00** | **(72,375.29)** |
| 36179QJR3 | GNMA II | 3.00% | 07/20/2044 | 09/09/2016 | 664,893.40 | 695,125.28 | 695,125.28 | 675,290.34 | 0.00 | (19,834.94) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **664,893.40** | **695,125.28** | **695,125.28** | **675,290.34** | **0.00** | **(19,834.94)** |
| 36179RBX6 | GNMA II | 3.50% | 04/20/2045 | 09/07/2016 | 7,688,861.45 | 8,167,312.88 | 8,167,312.88 | 8,000,836.00 | 0.00 | (166,476.88) |
| 36179RBX6 | GNMA II | 3.50% | 04/20/2045 | 12/14/2016 | 2,527,643.03 | 2,636,055.22 | 2,636,055.22 | 2,630,201.82 | 0.00 | (5,853.40) |
| **Totals for Cusip** | | | | | **10,216,504.48** | **10,803,368.10** | **10,803,368.10** | **10,631,037.82** | **0.00** | **(172,330.28)** |
| 36180BG54 | GNMA | 3.00% | 04/15/2043 | 11/14/2013 | 269,304.83 | 264,297.43 | 273,984.97 | 273,325.44 | 0.00 | (659.53) |
| 36180BG54 | GNMA | 3.00% | 04/15/2043 | 11/14/2013 | 60,358.90 | 59,236.60 | 61,407.84 | 61,260.03 | 0.00 | (147.81) |
| **Totals for Cusip** | | | | | **329,663.73** | **323,534.03** | **335,392.81** | **334,585.47** | **0.00** | **(807.34)** |
| 36180EPX7 | GNMA | 3.00% | 04/15/2043 | 11/14/2013 | 257,569.88 | 252,780.69 | 262,038.58 | 261,403.22 | 0.00 | (635.36) |
| **Totals for Cusip** | | | | | **257,569.88** | **252,780.69** | **262,038.58** | **261,403.22** | **0.00** | **(635.36)** |
| 36180EWP6 | GNMA | 3.00% | 03/15/2043 | 11/14/2013 | 121,508.94 | 119,249.64 | 123,623.39 | 122,953.44 | 0.00 | (669.95) |
| **Totals for Cusip** | | | | | **121,508.94** | **119,249.64** | **123,623.39** | **122,953.44** | **0.00** | **(669.95)** |
| 36180MHH3 | GNMA | 3.00% | 06/15/2043 | 11/14/2013 | 251,339.84 | 246,666.48 | 255,678.21 | 255,044.17 | 0.00 | (634.04) |
| **Totals for Cusip** | | | | | **251,339.84** | **246,666.48** | **255,678.21** | **255,044.17** | **0.00** | **(634.04)** |
| 36180MTS6 | GNMA | 3.00% | 03/15/2043 | 11/14/2013 | 218,821.74 | 214,753.04 | 221,833.10 | 222,088.69 | 255.59 | 0.00 |
| **Totals for Cusip** | | | | | **218,821.74** | **214,753.04** | **221,833.10** | **222,088.69** | **255.59** | **0.00** |
| 36181D6S0 | GNMA | 3.00% | 05/15/2043 | 12/15/2014 | 1,330,265.46 | 1,366,432.06 | 1,353,312.35 | 1,350,063.40 | 0.00 | (3,248.95) |
| **Totals for Cusip** | | | | | **1,330,265.46** | **1,366,432.06** | **1,353,312.35** | **1,350,063.40** | **0.00** | **(3,248.95)** |
| 36181LT73 | GNMA | 3.00% | 08/15/2043 | 11/14/2013 | 318,292.19 | 312,498.26 | 323,782.56 | 323,004.09 | 0.00 | (778.47) |
| **Totals for Cusip** | | | | | **318,292.19** | **312,498.26** | **323,782.56** | **323,004.09** | **0.00** | **(778.47)** |
| 36182AJA0 | GNMA | 3.50% | 09/15/2043 | 12/17/2013 | 401,359.36 | 406,313.64 | 417,982.98 | 418,379.08 | 396.10 | 0.00 |
| **Totals for Cusip** | | | | | **401,359.36** | **406,313.64** | **417,982.98** | **418,379.08** | **396.10** | **0.00** |
| 36200H6U3 | GNMA | 5.50% | 02/15/2033 | 09/25/2006 | 183,511.40 | 183,239.02 | 207,822.49 | 207,323.50 | 0.00 | (498.99) |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **183,511.40** | **183,239.02** | **207,822.49** | **207,323.50** | **0.00** | **(498.99)** |
| 36200H7E8 | GNMA | 5.50% | 03/15/2033 | 05/15/2006 | 45,139.67 | 43,968.86 | 50,991.64 | 50,409.77 | 0.00 | (581.87) |
| **Totals for Cusip** | | | | | **45,139.67** | **43,968.86** | **50,991.64** | **50,409.77** | **0.00** | **(581.87)** |
| 36200JBD1 | GNMA | 6.00% | 04/15/2033 | 06/03/2004 | 27,071.37 | 27,504.90 | 30,367.85 | 30,697.73 | 329.88 | 0.00 |
| 36200JBD1 | GNMA | 6.00% | 04/15/2033 | 06/03/2004 | 21,953.11 | 22,304.69 | 24,626.35 | 24,893.85 | 267.50 | 0.00 |
| **Totals for Cusip** | | | | | **49,024.48** | **49,809.59** | **54,994.20** | **55,591.58** | **597.38** | **0.00** |
| 36200JQV5 | GNMA | 6.00% | 01/15/2034 | 06/03/2004 | 12,033.94 | 12,226.66 | 13,499.33 | 13,642.07 | 142.74 | 0.00 |
| **Totals for Cusip** | | | | | **12,033.94** | **12,226.66** | **13,499.33** | **13,642.07** | **142.74** | **0.00** |
| 36200K7J0 | GNMA | 6.00% | 02/15/2033 | 06/03/2004 | 4,934.70 | 5,013.75 | 5,699.02 | 5,723.02 | 24.00 | 0.00 |
| 36200K7J0 | GNMA | 6.00% | 02/15/2033 | 06/03/2004 | 17,807.69 | 18,092.92 | 20,565.86 | 20,652.48 | 86.62 | 0.00 |
| **Totals for Cusip** | | | | | **22,742.39** | **23,106.67** | **26,264.88** | **26,375.50** | **110.62** | **0.00** |
| 36200KMR5 | GNMA | 5.50% | 02/15/2033 | 09/25/2006 | 135,489.70 | 135,288.58 | 154,117.75 | 153,138.93 | 0.00 | (978.82) |
| **Totals for Cusip** | | | | | **135,489.70** | **135,288.58** | **154,117.75** | **153,138.93** | **0.00** | **(978.82)** |
| 36200KMZ7 | GNMA | 5.50% | 02/15/2033 | 09/25/2006 | 125,053.68 | 124,868.08 | 141,145.58 | 140,687.65 | 0.00 | (457.93) |
| **Totals for Cusip** | | | | | **125,053.68** | **124,868.08** | **141,145.58** | **140,687.65** | **0.00** | **(457.93)** |
| 36200MFX6 | GNMA | 5.50% | 04/15/2033 | 05/15/2006 | 36,050.39 | 35,115.34 | 41,014.62 | 40,656.10 | 0.00 | (358.52) |
| **Totals for Cusip** | | | | | **36,050.39** | **35,115.34** | **41,014.62** | **40,656.10** | **0.00** | **(358.52)** |
| 36200MJ79 | GNMA | 5.50% | 05/15/2033 | 09/25/2006 | 241,454.66 | 241,096.27 | 268,640.32 | 270,456.29 | 1,815.97 | 0.00 |
| **Totals for Cusip** | | | | | **241,454.66** | **241,096.27** | **268,640.32** | **270,456.29** | **1,815.97** | **0.00** |
| 36200N4P3 | GNMA | 6.00% | 10/15/2034 | 08/15/2007 | 1,249,683.64 | 1,251,245.76 | 1,442,915.86 | 1,441,687.75 | 0.00 | (1,228.11) |
| **Totals for Cusip** | | | | | **1,249,683.64** | **1,251,245.76** | **1,442,915.86** | **1,441,687.75** | **0.00** | **(1,228.11)** |
| 36200QEE0 | GNMA | 6.00% | 03/15/2033 | 06/03/2004 | 75,681.26 | 76,893.37 | 84,897.02 | 85,794.79 | 897.77 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **75,681.26** | **76,893.37** | **84,897.02** | **85,794.79** | **897.77** | **0.00** |
| 36200TQS0 | GNMA | 5.50% | 09/15/2033 | 09/25/2006 | 254,617.57 | 254,239.62 | 288,507.83 | 284,505.72 | 0.00 | (4,002.11) |
| **Totals for Cusip** | | | | | **254,617.57** | **254,239.62** | **288,507.83** | **284,505.72** | **0.00** | **(4,002.11)** |
| 36201FDA2 | GNMA | 5.50% | 10/15/2032 | 09/25/2006 | 213,819.33 | 213,501.94 | 241,337.34 | 241,623.95 | 286.61 | 0.00 |
| **Totals for Cusip** | | | | | **213,819.33** | **213,501.94** | **241,337.34** | **241,623.95** | **286.61** | **0.00** |
| 36201P3N3 | GNMA | 5.50% | 10/15/2032 | 05/15/2006 | 22,018.93 | 21,447.82 | 24,986.43 | 24,561.99 | 0.00 | (424.44) |
| 36201P3N3 | GNMA | 5.50% | 10/15/2032 | 05/15/2006 | 5,415.99 | 5,275.51 | 6,145.89 | 6,041.51 | 0.00 | (104.38) |
| **Totals for Cusip** | | | | | **27,434.92** | **26,723.33** | **31,132.32** | **30,603.50** | **0.00** | **(528.82)** |
| 36201VXY3 | GNMA | 6.50% | 08/15/2032 | 08/14/2002 | 17,164.43 | 17,918.04 | 19,638.36 | 19,606.39 | 0.00 | (31.97) |
| **Totals for Cusip** | | | | | **17,164.43** | **17,918.04** | **19,638.36** | **19,606.39** | **0.00** | **(31.97)** |
| 36201VY48 | GNMA | 6.50% | 08/15/2032 | 08/14/2002 | 22,122.10 | 23,093.39 | 25,310.58 | 25,269.39 | 0.00 | (41.19) |
| **Totals for Cusip** | | | | | **22,122.10** | **23,093.39** | **25,310.58** | **25,269.39** | **0.00** | **(41.19)** |
| 36201VYK2 | GNMA | 6.50% | 08/15/2032 | 08/14/2002 | 87,586.03 | 91,431.58 | 100,209.92 | 100,046.79 | 0.00 | (163.13) |
| **Totals for Cusip** | | | | | **87,586.03** | **91,431.58** | **100,209.92** | **100,046.79** | **0.00** | **(163.13)** |
| 36201VYT3 | GNMA | 6.50% | 07/15/2032 | 08/14/2002 | 106,367.60 | 111,037.83 | 121,698.51 | 121,500.40 | 0.00 | (198.11) |
| **Totals for Cusip** | | | | | **106,367.60** | **111,037.83** | **121,698.51** | **121,500.40** | **0.00** | **(198.11)** |
| 36201VZK1 | GNMA | 6.50% | 08/15/2032 | 08/14/2002 | 574,265.43 | 599,479.27 | 682,430.96 | 661,502.32 | 0.00 | (20,928.64) |
| **Totals for Cusip** | | | | | **574,265.43** | **599,479.27** | **682,430.96** | **661,502.32** | **0.00** | **(20,928.64)** |
| 36201XN61 | GNMA | 5.50% | 08/15/2033 | 05/15/2006 | 57,690.11 | 56,193.77 | 65,166.21 | 64,713.21 | 0.00 | (453.00) |
| **Totals for Cusip** | | | | | **57,690.11** | **56,193.77** | **65,166.21** | **64,713.21** | **0.00** | **(453.00)** |
| 36201YWZ5 | GNMA | 5.50% | 07/15/2033 | 07/16/2003 | 155,956.73 | 160,854.75 | 173,516.07 | 173,968.82 | 452.75 | 0.00 |
| **Totals for Cusip** | | | | | **155,956.73** | **160,854.75** | **173,516.07** | **173,968.82** | **452.75** | **0.00** |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36202C6G3 | GNMA | 6.00% | 11/20/2028 | 02/29/2012 | 667.11 | 752.00 | 750.84 | 758.32 | 7.48 | 0.00 |
| **Totals for Cusip** | | | | | **667.11** | **752.00** | **750.84** | **758.32** | **7.48** | **0.00** |
| 36202D3J8 | GNMA | 6.00% | 01/20/2034 | 02/29/2012 | 3,831.45 | 4,315.11 | 4,371.16 | 4,458.04 | 86.88 | 0.00 |
| **Totals for Cusip** | | | | | **3,831.45** | **4,315.11** | **4,371.16** | **4,458.04** | **86.88** | **0.00** |
| 36202D6F3 | GNMA | 6.00% | 06/20/2034 | 07/12/2004 | 172,679.90 | 177,698.41 | 199,361.34 | 200,904.86 | 1,543.52 | 0.00 |
| **Totals for Cusip** | | | | | **172,679.90** | **177,698.41** | **199,361.34** | **200,904.86** | **1,543.52** | **0.00** |
| 36202D6T3 | GNMA | 5.00% | 07/20/2034 | 02/29/2012 | 29,073.95 | 32,256.79 | 32,114.71 | 32,404.21 | 289.50 | 0.00 |
| **Totals for Cusip** | | | | | **29,073.95** | **32,256.79** | **32,114.71** | **32,404.21** | **289.50** | **0.00** |
| 36202DAN1 | GNMA | 6.00% | 02/20/2029 | 02/29/2012 | 761.67 | 859.16 | 875.01 | 884.44 | 9.43 | 0.00 |
| **Totals for Cusip** | | | | | **761.67** | **859.16** | **875.01** | **884.44** | **9.43** | **0.00** |
| 36202DLT6 | GNMA | 6.00% | 02/20/2031 | 02/29/2012 | 555.78 | 625.95 | 632.60 | 652.62 | 20.02 | 0.00 |
| **Totals for Cusip** | | | | | **555.78** | **625.95** | **632.60** | **652.62** | **20.02** | **0.00** |
| 36202DNX5 | GNMA | 6.00% | 07/20/2031 | 02/29/2012 | 1,684.18 | 1,896.80 | 1,920.60 | 1,963.58 | 42.98 | 0.00 |
| **Totals for Cusip** | | | | | **1,684.18** | **1,896.80** | **1,920.60** | **1,963.58** | **42.98** | **0.00** |
| 36202DUT6 | GNMA | 5.00% | 10/20/2032 | 02/29/2012 | 2,863.96 | 3,181.51 | 3,173.77 | 3,194.33 | 20.56 | 0.00 |
| **Totals for Cusip** | | | | | **2,863.96** | **3,181.51** | **3,173.77** | **3,194.33** | **20.56** | **0.00** |
| 36202DWE7 | GNMA | 5.00% | 02/20/2033 | 02/29/2012 | 36,808.41 | 40,889.72 | 40,766.67 | 41,041.84 | 275.17 | 0.00 |
| **Totals for Cusip** | | | | | **36,808.41** | **40,889.72** | **40,766.67** | **41,041.84** | **275.17** | **0.00** |
| 36202E6F1 | GNMA | 5.50% | 06/20/2039 | 02/29/2012 | 157,030.71 | 174,192.32 | 175,189.04 | 174,219.56 | 0.00 | (969.48) |
| **Totals for Cusip** | | | | | **157,030.71** | **174,192.32** | **175,189.04** | **174,219.56** | **0.00** | **(969.48)** |
| 36202ELU1 | GNMA | 5.00% | 01/20/2037 | 02/29/2012 | 112,596.76 | 124,430.50 | 122,111.62 | 124,012.37 | 1,900.75 | 0.00 |
| **Totals for Cusip** | | | | | **112,596.76** | **124,430.50** | **122,111.62** | **124,012.37** | **1,900.75** | **0.00** |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36202EN88 | GNMA | 5.00% | 08/20/2037 | 02/29/2012 | 18,881.23 | 20,865.62 | 20,470.41 | 21,048.86 | 578.45 | 0.00 |
| **Totals for Cusip** | | | | | **18,881.23** | **20,865.62** | **20,470.41** | **21,048.86** | **578.45** | **0.00** |
| 36202ENV7 | GNMA | 5.00% | 07/20/2037 | 02/29/2012 | 3,317.48 | 3,666.14 | 3,602.73 | 3,695.53 | 92.80 | 0.00 |
| **Totals for Cusip** | | | | | **3,317.48** | **3,666.14** | **3,602.73** | **3,695.53** | **92.80** | **0.00** |
| 36202EPZ6 | GNMA | 6.50% | 10/20/2037 | 02/29/2012 | 275,740.50 | 315,957.44 | 317,795.94 | 317,215.64 | 0.00 | (580.30) |
| **Totals for Cusip** | | | | | **275,740.50** | **315,957.44** | **317,795.94** | **317,215.64** | **0.00** | **(580.30)** |
| 36202ERC5 | GNMA | 5.00% | 02/20/2038 | 02/29/2012 | 23,534.86 | 25,978.92 | 25,505.84 | 25,953.77 | 447.93 | 0.00 |
| **Totals for Cusip** | | | | | **23,534.86** | **25,978.92** | **25,505.84** | **25,953.77** | **447.93** | **0.00** |
| 36202ES83 | GNMA | 5.00% | 05/20/2038 | 02/29/2012 | 23,679.38 | 26,138.45 | 25,731.54 | 26,104.63 | 373.09 | 0.00 |
| **Totals for Cusip** | | | | | **23,679.38** | **26,138.45** | **25,731.54** | **26,104.63** | **373.09** | **0.00** |
| 36202ESA8 | GNMA | 5.00% | 04/20/2038 | 02/29/2012 | 521,095.14 | 575,210.04 | 565,629.48 | 580,671.42 | 15,041.94 | 0.00 |
| **Totals for Cusip** | | | | | **521,095.14** | **575,210.04** | **565,629.48** | **580,671.42** | **15,041.94** | **0.00** |
| 36202FHX7 | GNMA II | 4.50% | 07/20/2040 | 05/15/2012 | 1,910,978.69 | 2,099,687.83 | 2,081,637.98 | 2,067,508.88 | 0.00 | (14,129.10) |
| **Totals for Cusip** | | | | | **1,910,978.69** | **2,099,687.83** | **2,081,637.98** | **2,067,508.88** | **0.00** | **(14,129.10)** |
| 36202FHY5 | GNMA II | 5.00% | 07/20/2040 | 02/29/2012 | 42,256.74 | 46,631.84 | 46,689.40 | 46,523.73 | 0.00 | (165.67) |
| **Totals for Cusip** | | | | | **42,256.74** | **46,631.84** | **46,689.40** | **46,523.73** | **0.00** | **(165.67)** |
| 36202FHZ2 | GNMA II | 5.50% | 07/20/2040 | 02/29/2012 | 28,458.74 | 31,568.96 | 31,666.84 | 31,521.03 | 0.00 | (145.81) |
| **Totals for Cusip** | | | | | **28,458.74** | **31,568.96** | **31,666.84** | **31,521.03** | **0.00** | **(145.81)** |
| 36202FJR8 | GNMA II | 5.00% | 08/20/2040 | 02/29/2012 | 954,326.00 | 1,053,133.04 | 1,054,434.26 | 1,050,608.92 | 0.00 | (3,825.34) |
| **Totals for Cusip** | | | | | **954,326.00** | **1,053,133.04** | **1,054,434.26** | **1,050,608.92** | **0.00** | **(3,825.34)** |
| 36202FKP0 | GNMA II | 5.00% | 09/20/2040 | 02/29/2012 | 220,169.48 | 242,964.94 | 243,265.23 | 242,382.69 | 0.00 | (882.54) |
| **Totals for Cusip** | | | | | **220,169.48** | **242,964.94** | **243,265.23** | **242,382.69** | **0.00** | **(882.54)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36202FLN4 | GNMA II | 4.00% | 10/20/2040 | 04/30/2012 | 357,574.72 | 385,719.76 | 382,985.04 | 383,513.80 | 528.76 | 0.00 |
| 36202FLN4 | GNMA II | 4.00% | 10/20/2040 | 04/30/2012 | 357,574.76 | 385,719.81 | 382,985.09 | 383,513.84 | 528.75 | 0.00 |
| 36202FLN4 | GNMA II | 4.00% | 10/20/2040 | 04/30/2012 | 357,574.71 | 385,719.76 | 382,985.03 | 383,513.79 | 528.76 | 0.00 |
| 36202FLN4 | GNMA II | 4.00% | 10/20/2040 | 04/30/2012 | 156,070.61 | 168,355.07 | 167,161.45 | 167,392.24 | 230.79 | 0.00 |
| 36202FLN4 | GNMA II | 4.00% | 10/20/2040 | 04/30/2012 | 357,574.72 | 385,719.76 | 382,985.04 | 383,513.80 | 528.76 | 0.00 |
| **Totals for Cusip** | | | | | **1,586,369.52** | **1,711,234.16** | **1,699,101.65** | **1,701,447.47** | **2,345.82** | **0.00** |
| 36202FMC7 | GNMA II | 5.00% | 11/20/2040 | 02/29/2012 | 452,270.03 | 499,096.23 | 499,711.08 | 498,367.43 | 0.00 | (1,343.65) |
| **Totals for Cusip** | | | | | **452,270.03** | **499,096.23** | **499,711.08** | **498,367.43** | **0.00** | **(1,343.65)** |
| 36202FP67 | GNMA II | 4.00% | 02/20/2041 | 05/15/2012 | 2,217,869.67 | 2,410,807.03 | 2,375,832.94 | 2,369,950.57 | 0.00 | (5,882.37) |
| **Totals for Cusip** | | | | | **2,217,869.67** | **2,410,807.03** | **2,375,832.94** | **2,369,950.57** | **0.00** | **(5,882.37)** |
| 36202FP75 | GNMA II | 4.50% | 02/20/2041 | 05/08/2012 | 1,470,797.33 | 1,617,647.24 | 1,602,152.45 | 1,584,367.77 | 0.00 | (17,784.68) |
| **Totals for Cusip** | | | | | **1,470,797.33** | **1,617,647.24** | **1,602,152.45** | **1,584,367.77** | **0.00** | **(17,784.68)** |
| 36202FP83 | GNMA II | 5.00% | 02/20/2041 | 02/29/2012 | 6,049.02 | 6,673.40 | 6,683.59 | 6,656.50 | 0.00 | (27.09) |
| **Totals for Cusip** | | | | | **6,049.02** | **6,673.40** | **6,683.59** | **6,656.50** | **0.00** | **(27.09)** |
| 36202FPF7 | GNMA II | 4.00% | 01/20/2041 | 05/26/2011 | 161,232.88 | 163,726.96 | 172,721.68 | 172,919.86 | 198.18 | 0.00 |
| 36202FPF7 | GNMA II | 4.00% | 01/20/2041 | 09/17/2012 | 1,168,300.92 | 1,284,035.74 | 1,251,549.32 | 1,252,985.34 | 1,436.02 | 0.00 |
| **Totals for Cusip** | | | | | **1,329,533.80** | **1,447,762.70** | **1,424,271.00** | **1,425,905.20** | **1,634.20** | **0.00** |
| 36202FPG5 | GNMA II | 4.50% | 01/20/2041 | 06/02/2011 | 1,435,492.32 | 1,519,042.45 | 1,563,691.72 | 1,548,446.53 | 0.00 | (15,245.19) |
| **Totals for Cusip** | | | | | **1,435,492.32** | **1,519,042.45** | **1,563,691.72** | **1,548,446.53** | **0.00** | **(15,245.19)** |
| 36202FQ82 | GNMA II | 5.00% | 03/20/2041 | 07/18/2011 | 204,784.20 | 222,382.86 | 226,267.30 | 226,553.87 | 286.57 | 0.00 |
| 36202FQ82 | GNMA II | 5.00% | 03/20/2041 | 07/18/2011 | 204,784.19 | 222,382.84 | 226,267.29 | 226,553.86 | 286.57 | 0.00 |
| 36202FQ82 | GNMA II | 5.00% | 03/20/2041 | 07/18/2011 | 204,784.20 | 222,382.85 | 226,267.30 | 226,553.87 | 286.57 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36202FQ82 | GNMA II | 5.00% | 03/20/2041 | 07/18/2011 | 204,784.19 | 222,382.84 | 226,267.29 | 226,553.86 | 286.57 | 0.00 |
| 36202FQ82 | GNMA II | 5.00% | 03/20/2041 | 07/18/2011 | 204,784.19 | 222,382.84 | 226,267.29 | 226,553.86 | 286.57 | 0.00 |
| 36202FQ82 | GNMA II | 5.00% | 03/20/2041 | 07/18/2011 | 204,784.20 | 222,382.85 | 226,267.30 | 226,553.87 | 286.57 | 0.00 |
| 36202FQ82 | GNMA II | 5.00% | 03/20/2041 | 02/29/2012 | 931,188.92 | 1,027,309.41 | 1,028,876.30 | 1,030,179.37 | 1,303.07 | 0.00 |
| **Totals for Cusip** | | | | | **2,159,894.09** | **2,361,606.49** | **2,386,480.07** | **2,389,502.56** | **3,022.49** | **0.00** |
| 36202FSD9 | GNMA II | 4.00% | 04/20/2041 | 05/26/2011 | 307,150.58 | 311,901.80 | 328,923.33 | 328,154.54 | 0.00 | (768.79) |
| 36202FSD9 | GNMA II | 4.00% | 04/20/2041 | 05/26/2011 | 307,150.52 | 311,901.73 | 328,923.27 | 328,154.48 | 0.00 | (768.79) |
| 36202FSD9 | GNMA II | 4.00% | 04/20/2041 | 05/26/2011 | 307,150.49 | 311,901.71 | 328,923.24 | 328,154.45 | 0.00 | (768.79) |
| 36202FSD9 | GNMA II | 4.00% | 04/20/2041 | 05/26/2011 | 307,150.52 | 311,901.74 | 328,923.27 | 328,154.48 | 0.00 | (768.79) |
| 36202FSD9 | GNMA II | 4.00% | 04/20/2041 | 05/26/2011 | 307,150.56 | 311,901.77 | 328,923.31 | 328,154.52 | 0.00 | (768.79) |
| **Totals for Cusip** | | | | | **1,535,752.67** | **1,559,508.75** | **1,644,616.42** | **1,640,772.47** | **0.00** | **(3,843.95)** |
| 36202FSE7 | GNMA II | 4.50% | 04/20/2041 | 09/09/2011 | 232,790.09 | 253,741.20 | 253,580.81 | 250,765.72 | 0.00 | (2,815.09) |
| 36202FSE7 | GNMA II | 4.50% | 04/20/2041 | 09/09/2011 | 232,790.08 | 253,741.19 | 253,580.80 | 250,765.71 | 0.00 | (2,815.09) |
| 36202FSE7 | GNMA II | 4.50% | 04/20/2041 | 09/09/2011 | 232,790.07 | 253,741.18 | 253,580.79 | 250,765.70 | 0.00 | (2,815.09) |
| 36202FSE7 | GNMA II | 4.50% | 04/20/2041 | 09/09/2011 | 23,625.05 | 25,751.30 | 25,735.04 | 25,449.33 | 0.00 | (285.71) |
| 36202FSE7 | GNMA II | 4.50% | 04/20/2041 | 09/09/2011 | 232,790.08 | 253,741.19 | 253,580.80 | 250,765.71 | 0.00 | (2,815.09) |
| 36202FSE7 | GNMA II | 4.50% | 04/20/2041 | 10/03/2011 | 1,107,925.10 | 1,204,176.10 | 1,206,875.05 | 1,193,477.08 | 0.00 | (13,397.97) |
| 36202FSE7 | GNMA II | 4.50% | 04/20/2041 | 10/24/2011 | 192,496.76 | 206,994.18 | 209,688.85 | 207,361.01 | 0.00 | (2,327.84) |
| 36202FSE7 | GNMA II | 4.50% | 04/20/2041 | 04/10/2014 | 16,668.35 | 18,004.43 | 18,157.01 | 17,955.45 | 0.00 | (201.56) |
| **Totals for Cusip** | | | | | **2,271,875.58** | **2,469,890.77** | **2,474,779.15** | **2,447,305.71** | **0.00** | **(27,473.44)** |
| 36202FSF4 | GNMA II | 5.00% | 04/20/2041 | 07/18/2011 | 195,184.13 | 212,018.74 | 215,660.34 | 214,663.08 | 0.00 | (997.26) |
| 36202FSF4 | GNMA II | 5.00% | 04/20/2041 | 07/18/2011 | 195,184.27 | 212,018.90 | 215,660.49 | 214,663.23 | 0.00 | (997.26) |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36202FSF4 | GNMA II | 5.00% | 04/20/2041 | 07/18/2011 | 195,184.15 | 212,018.76 | 215,660.35 | 214,663.10 | 0.00 | (997.25) |
| 36202FSF4 | GNMA II | 5.00% | 04/20/2041 | 07/18/2011 | 195,184.15 | 212,018.76 | 215,660.36 | 214,663.10 | 0.00 | (997.26) |
| 36202FSF4 | GNMA II | 5.00% | 04/20/2041 | 07/18/2011 | 195,184.15 | 212,018.76 | 215,660.36 | 214,663.10 | 0.00 | (997.26) |
| 36202FSF4 | GNMA II | 5.00% | 04/20/2041 | 02/29/2012 | 73,412.33 | 80,990.20 | 81,113.82 | 80,738.72 | 0.00 | (375.10) |
| **Totals for Cusip** | | | | | **1,049,333.18** | **1,141,084.12** | **1,159,415.72** | **1,154,054.33** | **0.00** | **(5,361.39)** |
| 36202FTL0 | GNMA II | 4.50% | 05/20/2041 | 04/13/2011 | 242,094.20 | 248,487.02 | 263,716.14 | 260,925.76 | 0.00 | (2,790.38) |
| 36202FTL0 | GNMA II | 4.50% | 05/20/2041 | 04/13/2011 | 99,809.85 | 102,445.46 | 108,724.09 | 107,573.67 | 0.00 | (1,150.42) |
| 36202FTL0 | GNMA II | 4.50% | 05/20/2041 | 04/13/2011 | 245,161.79 | 251,635.62 | 267,057.70 | 264,231.97 | 0.00 | (2,825.73) |
| 36202FTL0 | GNMA II | 4.50% | 05/20/2041 | 04/13/2011 | 237,369.54 | 243,637.59 | 258,569.52 | 255,833.59 | 0.00 | (2,735.93) |
| 36202FTL0 | GNMA II | 4.50% | 05/20/2041 | 04/12/2011 | 245,309.07 | 251,748.44 | 267,218.14 | 264,390.71 | 0.00 | (2,827.43) |
| 36202FTL0 | GNMA II | 4.50% | 05/20/2041 | 04/12/2011 | 245,308.99 | 251,748.34 | 267,218.04 | 264,390.62 | 0.00 | (2,827.42) |
| 36202FTL0 | GNMA II | 4.50% | 05/20/2041 | 04/12/2011 | 245,308.99 | 251,748.34 | 267,218.04 | 264,390.62 | 0.00 | (2,827.42) |
| 36202FTL0 | GNMA II | 4.50% | 05/20/2041 | 04/12/2011 | 245,308.99 | 251,748.34 | 267,218.04 | 264,390.62 | 0.00 | (2,827.42) |
| 36202FTL0 | GNMA II | 4.50% | 05/20/2041 | 04/13/2011 | 245,284.43 | 251,617.74 | 267,191.32 | 264,364.15 | 0.00 | (2,827.17) |
| 36202FTL0 | GNMA II | 4.50% | 05/20/2041 | 04/13/2011 | 245,284.43 | 251,617.74 | 267,191.31 | 264,364.15 | 0.00 | (2,827.16) |
| 36202FTL0 | GNMA II | 4.50% | 05/20/2041 | 04/13/2011 | 245,284.43 | 251,617.74 | 267,191.31 | 264,364.15 | 0.00 | (2,827.16) |
| 36202FTL0 | GNMA II | 4.50% | 05/20/2041 | 04/13/2011 | 245,284.55 | 251,761.58 | 267,191.44 | 264,364.28 | 0.00 | (2,827.16) |
| 36202FTL0 | GNMA II | 4.50% | 05/20/2041 | 04/13/2011 | 245,284.43 | 251,617.74 | 267,191.32 | 264,364.15 | 0.00 | (2,827.17) |
| **Totals for Cusip** | | | | | **3,032,093.69** | **3,111,431.69** | **3,302,896.41** | **3,267,948.44** | **0.00** | **(34,947.97)** |
| 36202FV94 | GNMA II | 4.50% | 08/20/2041 | 07/18/2011 | 261,742.76 | 276,056.84 | 285,120.07 | 282,103.21 | 0.00 | (3,016.86) |
| 36202FV94 | GNMA II | 4.50% | 08/20/2041 | 07/18/2011 | 261,742.77 | 276,056.85 | 285,120.09 | 282,103.22 | 0.00 | (3,016.87) |
| 36202FV94 | GNMA II | 4.50% | 08/20/2041 | 07/22/2011 | 592,661.66 | 625,813.68 | 645,594.68 | 638,763.63 | 0.00 | (6,831.05) |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36202FV94 | GNMA II | 4.50% | 08/20/2041 | 07/18/2011 | 261,742.76 | 276,056.84 | 285,120.07 | 282,103.21 | 0.00 | (3,016.86) |
| 36202FV94 | GNMA II | 4.50% | 08/20/2041 | 07/18/2011 | 261,742.75 | 276,056.83 | 285,120.06 | 282,103.20 | 0.00 | (3,016.86) |
| 36202FV94 | GNMA II | 4.50% | 08/20/2041 | 07/18/2011 | 130,871.39 | 138,028.40 | 142,560.03 | 141,051.61 | 0.00 | (1,508.42) |
| 36202FV94 | GNMA II | 4.50% | 08/20/2041 | 07/18/2011 | 3,141,227.44 | 3,313,994.96 | 3,421,783.16 | 3,385,577.24 | 0.00 | (36,205.92) |
| **Totals for Cusip** | | | | | **4,911,731.53** | **5,182,064.40** | **5,350,418.16** | **5,293,805.32** | **0.00** | **(56,612.84)** |
| 36202FXC5 | GNMA II | 4.50% | 09/20/2041 | 04/08/2014 | 974,206.42 | 1,055,796.20 | 1,061,216.54 | 1,049,987.83 | 0.00 | (11,228.71) |
| 36202FXC5 | GNMA II | 4.50% | 09/20/2041 | 04/10/2014 | 33,210.16 | 35,872.16 | 36,176.28 | 35,793.51 | 0.00 | (382.77) |
| **Totals for Cusip** | | | | | **1,007,416.58** | **1,091,668.36** | **1,097,392.82** | **1,085,781.34** | **0.00** | **(11,611.48)** |
| 36202FXE1 | GNMA II | 5.50% | 09/20/2041 | 02/29/2012 | 232,615.98 | 258,038.17 | 259,794.78 | 258,320.17 | 0.00 | (1,474.61) |
| **Totals for Cusip** | | | | | **232,615.98** | **258,038.17** | **259,794.78** | **258,320.17** | **0.00** | **(1,474.61)** |
| 36202UAG8 | GNMA | 6.00% | 05/15/2033 | 06/03/2004 | 42,312.39 | 42,990.03 | 49,777.23 | 49,064.58 | 0.00 | (712.65) |
| 36202UAG8 | GNMA | 6.00% | 05/15/2033 | 06/03/2004 | 17,710.32 | 17,993.95 | 20,834.81 | 20,536.52 | 0.00 | (298.29) |
| **Totals for Cusip** | | | | | **60,022.71** | **60,983.98** | **70,612.04** | **69,601.10** | **0.00** | **(1,010.94)** |
| 36202VD65 | GNMA | 5.50% | 09/15/2033 | 09/25/2006 | 109,846.04 | 109,683.00 | 122,213.73 | 122,532.61 | 318.88 | 0.00 |
| **Totals for Cusip** | | | | | **109,846.04** | **109,683.00** | **122,213.73** | **122,532.61** | **318.88** | **0.00** |
| 36202VDH1 | GNMA | 5.50% | 08/15/2033 | 09/25/2006 | 365,887.81 | 365,344.70 | 415,870.43 | 412,748.73 | 0.00 | (3,121.70) |
| **Totals for Cusip** | | | | | **365,887.81** | **365,344.70** | **415,870.43** | **412,748.73** | **0.00** | **(3,121.70)** |
| 36202XDA2 | GNMA | 5.50% | 06/15/2033 | 05/15/2006 | 75,744.46 | 73,779.85 | 86,293.03 | 88,504.53 | 2,211.50 | 0.00 |
| **Totals for Cusip** | | | | | **75,744.46** | **73,779.85** | **86,293.03** | **88,504.53** | **2,211.50** | **0.00** |
| 36203ASR8 | GNMA | 7.00% | 07/15/2023 | 09/25/2000 | 1,841.01 | 1,815.69 | 1,840.52 | 1,846.81 | 6.29 | 0.00 |
| **Totals for Cusip** | | | | | **1,841.01** | **1,815.69** | **1,840.52** | **1,846.81** | **6.29** | **0.00** |
| 36203CJR4 | GNMA | 7.00% | 12/15/2023 | 09/25/2000 | 1,153.13 | 1,137.28 | 1,243.03 | 1,228.50 | 0.00 | (14.53) |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,153.13** | **1,137.28** | **1,243.03** | **1,228.50** | **0.00** | **(14.53)** |
| 36203CST0 | GNMA | 7.00% | 06/15/2023 | 09/25/2000 | 7,490.99 | 7,388.01 | 8,063.07 | 7,998.75 | 0.00 | (64.32) |
| **Totals for Cusip** | | | | | **7,490.99** | **7,388.01** | **8,063.07** | **7,998.75** | **0.00** | **(64.32)** |
| 36203DJH4 | GNMA | 7.00% | 11/15/2023 | 09/25/2000 | 2,280.27 | 2,248.91 | 2,443.91 | 2,427.38 | 0.00 | (16.53) |
| **Totals for Cusip** | | | | | **2,280.27** | **2,248.91** | **2,443.91** | **2,427.38** | **0.00** | **(16.53)** |
| 36203EBL1 | GNMA | 7.00% | 07/15/2023 | 09/25/2000 | 12,610.41 | 12,437.02 | 13,672.50 | 13,487.83 | 0.00 | (184.67) |
| 36203EBL1 | GNMA | 7.00% | 07/15/2023 | 09/25/2000 | 10,759.78 | 10,611.82 | 11,666.00 | 11,508.43 | 0.00 | (157.57) |
| **Totals for Cusip** | | | | | **23,370.19** | **23,048.84** | **25,338.50** | **24,996.26** | **0.00** | **(342.24)** |
| 36203FWS0 | GNMA | 7.00% | 07/15/2023 | 09/25/2000 | 466.59 | 460.22 | 477.42 | 473.38 | 0.00 | (4.04) |
| **Totals for Cusip** | | | | | **466.59** | **460.22** | **477.42** | **473.38** | **0.00** | **(4.04)** |
| 36203GPG2 | GNMA | 7.00% | 06/15/2023 | 09/25/2000 | 14,650.77 | 14,449.31 | 15,985.34 | 15,776.19 | 0.00 | (209.15) |
| **Totals for Cusip** | | | | | **14,650.77** | **14,449.31** | **15,985.34** | **15,776.19** | **0.00** | **(209.15)** |
| 36203HDJ7 | GNMA | 7.00% | 07/15/2023 | 09/25/2000 | 324.41 | 319.94 | 346.65 | 345.02 | 0.00 | (1.63) |
| **Totals for Cusip** | | | | | **324.41** | **319.94** | **346.65** | **345.02** | **0.00** | **(1.63)** |
| 36203LEN8 | GNMA | 7.00% | 07/15/2023 | 09/25/2000 | 599.62 | 591.39 | 646.37 | 640.70 | 0.00 | (5.67) |
| **Totals for Cusip** | | | | | **599.62** | **591.39** | **646.37** | **640.70** | **0.00** | **(5.67)** |
| 36203LF80 | GNMA | 7.00% | 05/15/2023 | 09/25/2000 | 5,511.25 | 5,435.49 | 5,955.45 | 5,902.57 | 0.00 | (52.88) |
| **Totals for Cusip** | | | | | **5,511.25** | **5,435.49** | **5,955.45** | **5,902.57** | **0.00** | **(52.88)** |
| 36203N5M6 | GNMA | 7.00% | 09/15/2023 | 09/25/2000 | 12,098.60 | 11,932.23 | 13,249.74 | 13,094.71 | 0.00 | (155.03) |
| **Totals for Cusip** | | | | | **12,098.60** | **11,932.23** | **13,249.74** | **13,094.71** | **0.00** | **(155.03)** |
| 36203NRC4 | GNMA | 7.00% | 05/15/2023 | 10/04/2000 | 1,723.92 | 1,700.48 | 1,859.40 | 1,844.69 | 0.00 | (14.71) |
| **Totals for Cusip** | | | | | **1,723.92** | **1,700.48** | **1,859.40** | **1,844.69** | **0.00** | **(14.71)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36203NZ43 | GNMA | 7.50% | 04/15/2023 | 06/06/2000 | 18,379.46 | 18,287.55 | 19,905.33 | 19,704.70 | 0.00 | (200.63) |
| **Totals for Cusip** | | | | | **18,379.46** | **18,287.55** | **19,905.33** | **19,704.70** | **0.00** | **(200.63)** |
| 36203Q6C0 | GNMA | 7.00% | 08/15/2023 | 09/25/2000 | 1,428.90 | 1,409.23 | 1,452.44 | 1,443.15 | 0.00 | (9.29) |
| **Totals for Cusip** | | | | | **1,428.90** | **1,409.23** | **1,452.44** | **1,443.15** | **0.00** | **(9.29)** |
| 36203RGL7 | GNMA | 7.00% | 09/15/2023 | 09/25/2000 | 5,524.55 | 5,448.61 | 5,951.39 | 5,905.70 | 0.00 | (45.69) |
| **Totals for Cusip** | | | | | **5,524.55** | **5,448.61** | **5,951.39** | **5,905.70** | **0.00** | **(45.69)** |
| 36203RYW3 | GNMA | 7.00% | 10/15/2023 | 10/04/2000 | 15,060.29 | 14,855.55 | 16,225.33 | 16,084.26 | 0.00 | (141.07) |
| 36203RYW3 | GNMA | 7.00% | 10/15/2023 | 10/04/2000 | 5,092.80 | 5,023.58 | 5,486.79 | 5,439.07 | 0.00 | (47.72) |
| 36203RYW3 | GNMA | 7.00% | 10/15/2023 | 10/04/2000 | 15,175.83 | 14,969.52 | 16,349.80 | 16,207.65 | 0.00 | (142.15) |
| **Totals for Cusip** | | | | | **35,328.92** | **34,848.65** | **38,061.92** | **37,730.98** | **0.00** | **(330.94)** |
| 36203VK74 | GNMA | 7.00% | 10/15/2023 | 09/25/2000 | 1,578.59 | 1,556.90 | 1,593.74 | 1,595.84 | 2.10 | 0.00 |
| **Totals for Cusip** | | | | | **1,578.59** | **1,556.90** | **1,593.74** | **1,595.84** | **2.10** | **0.00** |
| 36203WE87 | GNMA | 7.00% | 11/15/2023 | 09/25/2000 | 4,034.56 | 3,979.08 | 4,077.40 | 4,063.24 | 0.00 | (14.16) |
| **Totals for Cusip** | | | | | **4,034.56** | **3,979.08** | **4,077.40** | **4,063.24** | **0.00** | **(14.16)** |
| 36204C4M0 | GNMA | 7.00% | 09/15/2023 | 09/25/2000 | 328.88 | 324.35 | 354.35 | 351.36 | 0.00 | (2.99) |
| **Totals for Cusip** | | | | | **328.88** | **324.35** | **354.35** | **351.36** | **0.00** | **(2.99)** |
| 36204FBQ6 | GNMA | 7.00% | 12/15/2023 | 09/25/2000 | 21,140.45 | 20,849.76 | 21,696.73 | 21,647.50 | 0.00 | (49.23) |
| 36204FBQ6 | GNMA | 7.00% | 12/15/2023 | 09/25/2000 | 22,946.86 | 22,631.35 | 23,550.70 | 23,497.24 | 0.00 | (53.46) |
| **Totals for Cusip** | | | | | **44,087.31** | **43,481.11** | **45,247.43** | **45,144.74** | **0.00** | **(102.69)** |
| 36206YC41 | GNMA | 6.00% | 10/15/2033 | 06/03/2004 | 16,191.07 | 16,450.39 | 18,166.44 | 18,363.26 | 196.82 | 0.00 |
| 36206YC41 | GNMA | 6.00% | 10/15/2033 | 06/03/2004 | 7,596.65 | 7,718.33 | 8,523.48 | 8,615.82 | 92.34 | 0.00 |
| **Totals for Cusip** | | | | | **23,787.72** | **24,168.72** | **26,689.92** | **26,979.08** | **289.16** | **0.00** |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36208LL39 | GNMA | 5.50% | 12/15/2033 | 03/11/2004 | 85,613.64 | 88,730.48 | 95,252.97 | 96,396.28 | 1,143.31 | 0.00 |
| **Totals for Cusip** | | | | | **85,613.64** | **88,730.48** | **95,252.97** | **96,396.28** | **1,143.31** | **0.00** |
| 3620A8JX2 | GNMA | 4.00% | 08/15/2039 | 02/29/2012 | 370,269.35 | 399,327.35 | 393,036.66 | 393,078.55 | 41.89 | 0.00 |
| **Totals for Cusip** | | | | | **370,269.35** | **399,327.35** | **393,036.66** | **393,078.55** | **41.89** | **0.00** |
| 3620A9S93 | GNMA | 4.00% | 09/15/2039 | 04/25/2012 | 653,445.32 | 706,129.33 | 693,643.49 | 693,622.16 | 0.00 | (21.33) |
| **Totals for Cusip** | | | | | **653,445.32** | **706,129.33** | **693,643.49** | **693,622.16** | **0.00** | **(21.33)** |
| 3620AL7M0 | GNMA | 5.00% | 04/15/2040 | 02/29/2012 | 33,304.34 | 37,022.15 | 36,865.46 | 36,634.65 | 0.00 | (230.81) |
| **Totals for Cusip** | | | | | **33,304.34** | **37,022.15** | **36,865.46** | **36,634.65** | **0.00** | **(230.81)** |
| 3620AMA44 | GNMA | 5.00% | 05/15/2040 | 02/29/2012 | 97,199.06 | 108,038.34 | 107,697.07 | 106,838.96 | 0.00 | (858.11) |
| **Totals for Cusip** | | | | | **97,199.06** | **108,038.34** | **107,697.07** | **106,838.96** | **0.00** | **(858.11)** |
| 3620AQG56 | GNMA | 4.50% | 04/15/2040 | 06/22/2015 | 2,063,743.21 | 2,242,385.97 | 2,228,014.28 | 2,239,136.56 | 11,122.28 | 0.00 |
| **Totals for Cusip** | | | | | **2,063,743.21** | **2,242,385.97** | **2,228,014.28** | **2,239,136.56** | **11,122.28** | **0.00** |
| 3620ASAH2 | GNMA | 4.50% | 03/15/2041 | 03/17/2011 | 1,971,967.47 | 2,052,155.67 | 2,156,530.66 | 2,158,561.15 | 2,030.49 | 0.00 |
| **Totals for Cusip** | | | | | **1,971,967.47** | **2,052,155.67** | **2,156,530.66** | **2,158,561.15** | **2,030.49** | **0.00** |
| 3620C0YW2 | GNMA | 4.00% | 06/15/2040 | 04/25/2012 | 154,695.34 | 167,167.65 | 164,230.05 | 164,731.03 | 500.98 | 0.00 |
| **Totals for Cusip** | | | | | **154,695.34** | **167,167.65** | **164,230.05** | **164,731.03** | **500.98** | **0.00** |
| 3620C54T1 | GNMA | 4.00% | 12/15/2040 | 02/29/2012 | 101,366.88 | 109,321.96 | 107,599.60 | 107,843.62 | 244.02 | 0.00 |
| **Totals for Cusip** | | | | | **101,366.88** | **109,321.96** | **107,599.60** | **107,843.62** | **244.02** | **0.00** |
| 36210GC93 | GNMA | 6.00% | 01/15/2034 | 03/09/2004 | 638,832.56 | 671,672.54 | 737,543.37 | 757,789.66 | 20,246.29 | 0.00 |
| **Totals for Cusip** | | | | | **638,832.56** | **671,672.54** | **737,543.37** | **757,789.66** | **20,246.29** | **0.00** |
| 36212DTV1 | GNMA | 7.00% | 11/15/2032 | 11/15/2002 | 112,593.80 | 119,067.96 | 120,268.81 | 119,838.52 | 0.00 | (430.29) |
| **Totals for Cusip** | | | | | **112,593.80** | **119,067.96** | **120,268.81** | **119,838.52** | **0.00** | **(430.29)** |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36212DTY5 | GNMA | 7.00% | 11/15/2032 | 11/15/2002 | 190,432.16 | 201,382.04 | 214,458.46 | 211,770.97 | 0.00 | (2,687.49) |
| **Totals for Cusip** | | | | | **190,432.16** | **201,382.04** | **214,458.46** | **211,770.97** | **0.00** | **(2,687.49)** |
| 36213CTS9 | GNMA | 5.50% | 07/15/2035 | 09/18/2006 | 401,629.95 | 397,048.87 | 450,262.82 | 453,422.32 | 3,159.50 | 0.00 |
| **Totals for Cusip** | | | | | **401,629.95** | **397,048.87** | **450,262.82** | **453,422.32** | **3,159.50** | **0.00** |
| 36213FB51 | GNMA | 6.50% | 09/15/2032 | 09/24/2002 | 68,725.63 | 71,925.66 | 78,631.14 | 78,503.15 | 0.00 | (127.99) |
| **Totals for Cusip** | | | | | **68,725.63** | **71,925.66** | **78,631.14** | **78,503.15** | **0.00** | **(127.99)** |
| 36213RWM5 | GNMA | 5.50% | 01/15/2034 | 05/15/2006 | 44,779.63 | 43,618.14 | 50,770.92 | 50,943.35 | 172.43 | 0.00 |
| **Totals for Cusip** | | | | | **44,779.63** | **43,618.14** | **50,770.92** | **50,943.35** | **172.43** | **0.00** |
| 36213TEP4 | GNMA | 6.50% | 09/15/2032 | 09/24/2002 | 123,761.28 | 129,523.92 | 141,599.16 | 141,368.65 | 0.00 | (230.51) |
| **Totals for Cusip** | | | | | **123,761.28** | **129,523.92** | **141,599.16** | **141,368.65** | **0.00** | **(230.51)** |
| 36217UW44 | GNMA | 8.50% | 03/15/2017 | 12/31/1997 | 10.79 | 11.81 | 10.83 | 10.78 | 0.00 | (0.05) |
| **Totals for Cusip** | | | | | **10.79** | **11.81** | **10.83** | **10.78** | **0.00** | **(0.05)** |
| 362181V22 | GNMA | 7.12% | 10/15/2017 | 07/01/2009 | 2,904.26 | 3,101.11 | 2,913.23 | 2,912.04 | 0.00 | (1.19) |
| **Totals for Cusip** | | | | | **2,904.26** | **3,101.11** | **2,913.23** | **2,912.04** | **0.00** | **(1.19)** |
| 362181YW3 | GNMA | 7.12% | 12/15/2017 | 07/01/2009 | 2,431.58 | 2,596.39 | 2,453.51 | 2,440.33 | 0.00 | (13.18) |
| **Totals for Cusip** | | | | | **2,431.58** | **2,596.39** | **2,453.51** | **2,440.33** | **0.00** | **(13.18)** |
| 362181YX1 | GNMA | 7.12% | 12/15/2017 | 07/01/2009 | 2,533.01 | 2,704.69 | 2,540.85 | 2,539.80 | 0.00 | (1.05) |
| **Totals for Cusip** | | | | | **2,533.01** | **2,704.69** | **2,540.85** | **2,539.80** | **0.00** | **(1.05)** |
| 362181ZD4 | GNMA | 7.12% | 08/15/2017 | 07/01/2009 | 3,530.42 | 3,769.69 | 3,562.87 | 3,546.12 | 0.00 | (16.75) |
| **Totals for Cusip** | | | | | **3,530.42** | **3,769.69** | **3,562.87** | **3,546.12** | **0.00** | **(16.75)** |
| 362181ZH5 | GNMA | 7.12% | 07/15/2017 | 07/01/2009 | 5,111.20 | 5,457.62 | 5,156.48 | 5,133.36 | 0.00 | (23.12) |
| **Totals for Cusip** | | | | | **5,111.20** | **5,457.62** | **5,156.48** | **5,133.36** | **0.00** | **(23.12)** |



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For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 362181ZQ5 | GNMA | 7.12% | 10/15/2017 | 07/01/2009 | 4,248.62 | 4,536.59 | 4,284.29 | 4,263.98 | 0.00 | (20.31) |
| **Totals for Cusip** | | | | | **4,248.62** | **4,536.59** | **4,284.29** | **4,263.98** | **0.00** | **(20.31)** |
| 362181ZR3 | GNMA | 7.12% | 11/15/2017 | 07/01/2009 | 1,680.20 | 1,794.08 | 1,685.15 | 1,682.51 | 0.00 | (2.64) |
| **Totals for Cusip** | | | | | **1,680.20** | **1,794.08** | **1,685.15** | **1,682.51** | **0.00** | **(2.64)** |
| 36218HHD9 | GNMA | 7.12% | 06/15/2017 | 07/01/2009 | 2,011.06 | 2,147.37 | 2,017.09 | 2,015.20 | 0.00 | (1.89) |
| **Totals for Cusip** | | | | | **2,011.06** | **2,147.37** | **2,017.09** | **2,015.20** | **0.00** | **(1.89)** |
| 36218KUT2 | GNMA | 7.00% | 03/15/2023 | 10/04/2000 | 906.84 | 894.50 | 909.76 | 909.69 | 0.00 | (0.07) |
| **Totals for Cusip** | | | | | **906.84** | **894.50** | **909.76** | **909.69** | **0.00** | **(0.07)** |
| 36219SHC6 | GNMA | 5.50% | 02/15/2033 | 05/15/2006 | 13,249.46 | 12,905.80 | 14,741.22 | 14,779.69 | 38.47 | 0.00 |
| 36219SHC6 | GNMA | 5.50% | 02/15/2033 | 05/15/2006 | 27,240.28 | 26,533.75 | 30,307.28 | 30,386.37 | 79.09 | 0.00 |
| **Totals for Cusip** | | | | | **40,489.74** | **39,439.55** | **45,048.50** | **45,166.06** | **117.56** | **0.00** |
| 36220JJ23 | GNMA | 8.50% | 09/15/2019 | 12/31/1997 | 345.89 | 316.83 | 347.32 | 347.31 | 0.00 | (0.01) |
| **Totals for Cusip** | | | | | **345.89** | **316.83** | **347.32** | **347.31** | **0.00** | **(0.01)** |
| 36224BGQ6 | GNMA | 7.00% | 02/15/2023 | 09/25/2000 | 260.88 | 257.29 | 261.73 | 261.67 | 0.00 | (0.06) |
| **Totals for Cusip** | | | | | **260.88** | **257.29** | **261.73** | **261.67** | **0.00** | **(0.06)** |
| 36224ECK7 | GNMA | 7.00% | 07/15/2023 | 09/25/2000 | 2,631.15 | 2,594.96 | 2,639.63 | 2,639.43 | 0.00 | (0.20) |
| **Totals for Cusip** | | | | | **2,631.15** | **2,594.96** | **2,639.63** | **2,639.43** | **0.00** | **(0.20)** |
| 36224EQV8 | GNMA | 8.50% | 08/15/2022 | 12/31/1997 | 295.83 | 314.27 | 297.00 | 296.77 | 0.00 | (0.23) |
| **Totals for Cusip** | | | | | **295.83** | **314.27** | **297.00** | **296.77** | **0.00** | **(0.23)** |
| 36224NAC7 | GNMA | 7.00% | 08/15/2023 | 09/25/2000 | 654.29 | 645.29 | 656.40 | 656.35 | 0.00 | (0.05) |
| **Totals for Cusip** | | | | | **654.29** | **645.29** | **656.40** | **656.35** | **0.00** | **(0.05)** |
| 36224UTQ0 | GNMA | 7.00% | 10/15/2023 | 09/25/2000 | 1,317.85 | 1,299.73 | 1,331.42 | 1,326.30 | 0.00 | (5.12) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,317.85** | **1,299.73** | **1,331.42** | **1,326.30** | **0.00** | **(5.12)** |
| 36224WV42 | GNMA | 7.00% | 05/15/2023 | 09/25/2000 | 428.69 | 422.80 | 441.21 | 429.99 | 0.00 | (11.22) |
| 36224WV42 | GNMA | 7.00% | 05/15/2023 | 10/04/2000 | 285.23 | 281.34 | 293.55 | 286.10 | 0.00 | (7.45) |
| **Totals for Cusip** | | | | | **713.92** | **704.14** | **734.76** | **716.09** | **0.00** | **(18.67)** |
| 36225AAW0 | GNMA | 7.50% | 12/15/2023 | 07/01/2009 | 419,287.05 | 458,130.79 | 470,203.13 | 471,764.43 | 1,561.30 | 0.00 |
| **Totals for Cusip** | | | | | **419,287.05** | **458,130.79** | **470,203.13** | **471,764.43** | **1,561.30** | **0.00** |
| 36225AN48 | GNMA | 6.50% | 10/15/2024 | 12/31/1997 | 204,142.21 | 197,506.61 | 233,565.50 | 233,185.29 | 0.00 | (380.21) |
| **Totals for Cusip** | | | | | **204,142.21** | **197,506.61** | **233,565.50** | **233,185.29** | **0.00** | **(380.21)** |
| 36225ANX4 | GNMA | 7.00% | 12/15/2023 | 10/04/2000 | 3,247.82 | 3,203.68 | 3,678.19 | 3,616.12 | 0.00 | (62.07) |
| **Totals for Cusip** | | | | | **3,247.82** | **3,203.68** | **3,678.19** | **3,616.12** | **0.00** | **(62.07)** |
| 36225ATR1 | GNMA | 6.50% | 05/15/2024 | 12/31/1997 | 421,914.80 | 408,725.79 | 482,725.93 | 481,940.13 | 0.00 | (785.80) |
| **Totals for Cusip** | | | | | **421,914.80** | **408,725.79** | **482,725.93** | **481,940.13** | **0.00** | **(785.80)** |
| 36225AZF0 | GNMA | 7.00% | 09/15/2024 | 10/04/2000 | 5,609.28 | 5,533.02 | 6,423.88 | 6,314.09 | 0.00 | (109.79) |
| **Totals for Cusip** | | | | | **5,609.28** | **5,533.02** | **6,423.88** | **6,314.09** | **0.00** | **(109.79)** |
| 36241LAR7 | GNMA | 5.00% | 07/15/2039 | 04/30/2012 | 1,378,493.61 | 1,526,035.50 | 1,525,861.23 | 1,516,794.63 | 0.00 | (9,066.60) |
| **Totals for Cusip** | | | | | **1,378,493.61** | **1,526,035.50** | **1,525,861.23** | **1,516,794.63** | **0.00** | **(9,066.60)** |
| 36290SFR7 | GNMA | 5.50% | 08/15/2033 | 05/15/2006 | 11,541.37 | 11,242.02 | 12,856.86 | 12,885.49 | 28.63 | 0.00 |
| **Totals for Cusip** | | | | | **11,541.37** | **11,242.02** | **12,856.86** | **12,885.49** | **28.63** | **0.00** |
| 36290STH4 | GNMA | 5.50% | 02/15/2034 | 05/15/2006 | 33,263.06 | 32,400.32 | 37,145.37 | 37,424.76 | 279.39 | 0.00 |
| 36290STH4 | GNMA | 5.50% | 02/15/2034 | 05/15/2006 | 58,644.17 | 57,123.09 | 65,488.87 | 65,981.42 | 492.55 | 0.00 |
| **Totals for Cusip** | | | | | **91,907.23** | **89,523.41** | **102,634.24** | **103,406.18** | **771.94** | **0.00** |
| 36290SU66 | GNMA | 5.50% | 03/15/2034 | 05/15/2006 | 113,001.69 | 110,070.71 | 128,672.74 | 127,282.87 | 0.00 | (1,389.87) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36290SU66 | GNMA | 5.50% | 03/15/2034 | 05/15/2006 | 113,001.98 | 110,070.98 | 128,673.06 | 127,283.20 | 0.00 | (1,389.86) |
| 36290SU66 | GNMA | 5.50% | 03/15/2034 | 05/15/2006 | 113,001.65 | 110,070.67 | 128,672.69 | 127,282.83 | 0.00 | (1,389.86) |
| 36290SU66 | GNMA | 5.50% | 03/15/2034 | 05/15/2006 | 113,001.66 | 110,070.67 | 128,672.69 | 127,282.84 | 0.00 | (1,389.85) |
| 36290SU66 | GNMA | 5.50% | 03/15/2034 | 05/15/2006 | 25,134.83 | 24,482.90 | 28,620.52 | 28,311.38 | 0.00 | (309.14) |
| 36290SU66 | GNMA | 5.50% | 03/15/2034 | 05/15/2006 | 60,812.94 | 59,235.62 | 69,246.46 | 68,498.50 | 0.00 | (747.96) |
| **Totals for Cusip** | | | | | **537,954.75** | **524,001.55** | **612,558.16** | **605,941.62** | **0.00** | **(6,616.54)** |
| 36290UXF8 | GNMA | 5.50% | 09/15/2034 | 09/20/2004 | 159,887.50 | 163,435.03 | 177,889.41 | 178,399.45 | 510.04 | 0.00 |
| **Totals for Cusip** | | | | | **159,887.50** | **163,435.03** | **177,889.41** | **178,399.45** | **510.04** | **0.00** |
| 36290UXH4 | GNMA | 5.50% | 09/15/2034 | 09/20/2004 | 203,735.86 | 208,256.22 | 226,674.72 | 230,352.30 | 3,677.58 | 0.00 |
| **Totals for Cusip** | | | | | **203,735.86** | **208,256.22** | **226,674.72** | **230,352.30** | **3,677.58** | **0.00** |
| 36290W3L4 | GNMA | 5.50% | 11/15/2034 | 05/15/2006 | 16,411.14 | 15,985.47 | 18,258.90 | 18,308.12 | 49.22 | 0.00 |
| **Totals for Cusip** | | | | | **16,411.14** | **15,985.47** | **18,258.90** | **18,308.12** | **49.22** | **0.00** |
| 36290Y2U1 | GNMA | 6.00% | 12/15/2033 | 06/03/2004 | 3,833.27 | 3,894.66 | 4,422.14 | 4,375.49 | 0.00 | (46.65) |
| **Totals for Cusip** | | | | | **3,833.27** | **3,894.66** | **4,422.14** | **4,375.49** | **0.00** | **(46.65)** |
| 36290YY44 | GNMA | 6.00% | 12/15/2033 | 06/03/2004 | 6,632.56 | 6,738.80 | 7,441.08 | 7,519.93 | 78.85 | 0.00 |
| **Totals for Cusip** | | | | | **6,632.56** | **6,738.80** | **7,441.08** | **7,519.93** | **78.85** | **0.00** |
| 36291CCW3 | GNMA | 5.50% | 07/15/2034 | 05/15/2006 | 40,346.33 | 39,299.85 | 44,888.96 | 45,006.09 | 117.13 | 0.00 |
| **Totals for Cusip** | | | | | **40,346.33** | **39,299.85** | **44,888.96** | **45,006.09** | **117.13** | **0.00** |
| 36291F4D7 | GNMA | 5.50% | 06/15/2034 | 08/15/2007 | 284,740.76 | 277,955.93 | 317,129.55 | 318,076.93 | 947.38 | 0.00 |
| **Totals for Cusip** | | | | | **284,740.76** | **277,955.93** | **317,129.55** | **318,076.93** | **947.38** | **0.00** |
| 36291XXE4 | GNMA | 5.50% | 06/15/2035 | 07/18/2006 | 79,725.65 | 77,159.48 | 88,702.06 | 89,701.65 | 999.59 | 0.00 |
| **Totals for Cusip** | | | | | **79,725.65** | **77,159.48** | **88,702.06** | **89,701.65** | **999.59** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36292LBZ6 | GNMA | 5.50% | 03/15/2036 | 08/15/2007 | 97,046.41 | 94,711.23 | 109,476.20 | 109,689.73 | 213.53 | 0.00 |
| **Totals for Cusip** | | | | | **97,046.41** | **94,711.23** | **109,476.20** | **109,689.73** | **213.53** | **0.00** |
| 36295HBY5 | GNMA | 6.00% | 10/15/2039 | 02/29/2012 | 20,836.48 | 23,437.01 | 23,373.74 | 23,620.93 | 247.19 | 0.00 |
| **Totals for Cusip** | | | | | **20,836.48** | **23,437.01** | **23,373.74** | **23,620.93** | **247.19** | **0.00** |
| 36297F6C1 | GNMA | 5.00% | 01/15/2040 | 02/29/2012 | 234,018.80 | 260,132.88 | 259,164.92 | 257,263.86 | 0.00 | (1,901.06) |
| **Totals for Cusip** | | | | | **234,018.80** | **260,132.88** | **259,164.92** | **257,263.86** | **0.00** | **(1,901.06)** |
| 36297F6D9 | GNMA | 5.00% | 01/15/2040 | 02/29/2012 | 231,704.14 | 257,559.95 | 256,274.16 | 255,002.57 | 0.00 | (1,271.59) |
| **Totals for Cusip** | | | | | **231,704.14** | **257,559.95** | **256,274.16** | **255,002.57** | **0.00** | **(1,271.59)** |
| **Totals for Mortgage-Backed** | | | | | **464,249,283.30** | **477,419,759.82** | **488,950,383.30** | **485,801,417.61** | **232,930.58** | **(3,381,896.27)** |
| **Municipals** | | | | | | | | | | |
| 01026CAD3 | ALABAMA ECON | 4.26% | 09/15/2032 | 12/02/2016 | 460,000.00 | 460,000.00 | 460,000.00 | 470,713.40 | 10,713.40 | 0.00 |
| **Totals for Cusip** | | | | | **460,000.00** | **460,000.00** | **460,000.00** | **470,713.40** | **10,713.40** | **0.00** |
| 072024ND0 | BAY AREA TOLL AUTH CALIF | 6.26% | 04/01/2049 | 10/28/2009 | 3,355,000.00 | 3,355,000.00 | 4,521,533.50 | 4,566,792.45 | 45,258.95 | 0.00 |
| 072024ND0 | BAY AREA TOLL AUTH CALIF | 6.26% | 04/01/2049 | 02/29/2012 | 700,000.00 | 934,206.00 | 943,390.00 | 952,833.00 | 9,443.00 | 0.00 |
| **Totals for Cusip** | | | | | **4,055,000.00** | **4,289,206.00** | **5,464,923.50** | **5,519,625.45** | **54,701.95** | **0.00** |
| 13063A5E0 | CALIFORNIA STATE | 7.50% | 04/01/2034 | 05/13/2010 | 1,090,000.00 | 1,123,975.30 | 1,520,953.30 | 1,540,715.00 | 19,761.70 | 0.00 |
| **Totals for Cusip** | | | | | **1,090,000.00** | **1,123,975.30** | **1,520,953.30** | **1,540,715.00** | **19,761.70** | **0.00** |
| 13063A5G5 | CALIFORNIA STATE | 7.55% | 04/01/2039 | 04/22/2009 | 100,000.00 | 101,376.00 | 145,251.00 | 147,965.00 | 2,714.00 | 0.00 |
| **Totals for Cusip** | | | | | **100,000.00** | **101,376.00** | **145,251.00** | **147,965.00** | **2,714.00** | **0.00** |
| 13063A7D0 | CALIFORNIA STATE | 7.30% | 10/01/2039 | 10/08/2009 | 3,900,000.00 | 3,932,097.00 | 5,458,401.00 | 5,519,592.00 | 61,191.00 | 0.00 |
| 13063A7D0 | CALIFORNIA STATE | 7.30% | 10/01/2039 | 02/29/2012 | 900,000.00 | 1,149,219.00 | 1,259,631.00 | 1,273,752.00 | 14,121.00 | 0.00 |
| **Totals for Cusip** | | | | | **4,800,000.00** | **5,081,316.00** | **6,718,032.00** | **6,793,344.00** | **75,312.00** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 167593AN2 | CHICAGO ILL O HARE INTL | 6.40% | 01/01/2040 | 04/15/2010 | 2,475,000.00 | 2,475,000.00 | 3,116,371.50 | 3,226,286.25 | 109,914.75 | 0.00 |
| 167593AN2 | CHICAGO ILL O HARE INTL | 6.40% | 01/01/2040 | 02/29/2012 | 880,000.00 | 1,121,410.40 | 1,108,043.20 | 1,147,124.00 | 39,080.80 | 0.00 |
| **Totals for Cusip** | | | | | **3,355,000.00** | **3,596,410.40** | **4,224,414.70** | **4,373,410.25** | **148,995.55** | **0.00** |
| 544495VY7 | LOS ANGELES CALIF DEPT | 6.57% | 07/01/2045 | 02/29/2012 | 1,100,000.00 | 1,496,231.00 | 1,500,752.00 | 1,514,469.00 | 13,717.00 | 0.00 |
| **Totals for Cusip** | | | | | **1,100,000.00** | **1,496,231.00** | **1,500,752.00** | **1,514,469.00** | **13,717.00** | **0.00** |
| 574300HZ5 | MARYLAND ST TRANSN | 5.89% | 07/01/2043 | 02/29/2012 | 350,000.00 | 449,897.00 | 425,666.50 | 434,483.00 | 8,816.50 | 0.00 |
| **Totals for Cusip** | | | | | **350,000.00** | **449,897.00** | **425,666.50** | **434,483.00** | **8,816.50** | **0.00** |
| 592125AM0 | METROPOLITAN GOVT | 6.73% | 07/01/2043 | 04/14/2010 | 2,405,000.00 | 2,405,000.00 | 3,078,255.70 | 3,100,477.90 | 22,222.20 | 0.00 |
| **Totals for Cusip** | | | | | **2,405,000.00** | **2,405,000.00** | **3,078,255.70** | **3,100,477.90** | **22,222.20** | **0.00** |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 12/08/2010 | 940,000.00 | 940,000.00 | 1,291,992.40 | 1,315,201.00 | 23,208.60 | 0.00 |
| **Totals for Cusip** | | | | | **940,000.00** | **940,000.00** | **1,291,992.40** | **1,315,201.00** | **23,208.60** | **0.00** |
| 64971MZG0 | NEW YORK N Y CITY | 5.77% | 08/01/2036 | 10/16/2009 | 2,750,000.00 | 2,750,000.00 | 3,368,750.00 | 3,381,510.00 | 12,760.00 | 0.00 |
| **Totals for Cusip** | | | | | **2,750,000.00** | **2,750,000.00** | **3,368,750.00** | **3,381,510.00** | **12,760.00** | **0.00** |
| 677632MV0 | OHIO ST UNIV GEN RCPTS | 4.91% | 06/01/2040 | 09/15/2010 | 365,000.00 | 365,000.00 | 409,767.25 | 416,286.15 | 6,518.90 | 0.00 |
| **Totals for Cusip** | | | | | **365,000.00** | **365,000.00** | **409,767.25** | **416,286.15** | **6,518.90** | **0.00** |
| 67766WQG0 | OHIO ST WTR DEV AUTH | 4.88% | 12/01/2034 | 08/12/2010 | 645,000.00 | 645,000.00 | 724,702.65 | 719,413.65 | 0.00 | (5,289.00) |
| 67766WQG0 | OHIO ST WTR DEV AUTH | 4.88% | 12/01/2034 | 02/29/2012 | 300,000.00 | 337,386.00 | 337,071.00 | 334,611.00 | 0.00 | (2,460.00) |
| **Totals for Cusip** | | | | | **945,000.00** | **982,386.00** | **1,061,773.65** | **1,054,024.65** | **0.00** | **(7,749.00)** |
| 68607DNL5 | OREGON ST DEPT TRANSN | 5.83% | 11/15/2034 | 04/01/2010 | 1,070,000.00 | 1,081,416.90 | 1,358,696.70 | 1,350,917.80 | 0.00 | (7,778.90) |
| **Totals for Cusip** | | | | | **1,070,000.00** | **1,081,416.90** | **1,358,696.70** | **1,350,917.80** | **0.00** | **(7,778.90)** |
| 709223A27 | PENNSYLVANIA ST TPK | 5.51% | 12/01/2045 | 08/31/2010 | 1,210,000.00 | 1,210,000.00 | 1,400,708.10 | 1,457,965.30 | 57,257.20 | 0.00 |
| **Totals for Cusip** | | | | | **1,210,000.00** | **1,210,000.00** | **1,400,708.10** | **1,457,965.30** | **57,257.20** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 759136QP2 | REGIONAL TRANSN DIST | 5.84% | 11/01/2050 | 11/10/2010 | 1,490,000.00 | 1,490,000.00 | 1,929,758.60 | 1,954,582.00 | 24,823.40 | 0.00 |
| 759136QP2 | REGIONAL TRANSN DIST | 5.84% | 11/01/2050 | 02/29/2012 | 360,000.00 | 469,144.80 | 466,250.40 | 472,248.00 | 5,997.60 | 0.00 |
| **Totals for Cusip** | | | | | **1,850,000.00** | **1,959,144.80** | **2,396,009.00** | **2,426,830.00** | **30,821.00** | **0.00** |
| 79575DE63 | SALT RIVER PROJECT ARIZ | 4.84% | 01/01/2041 | 02/29/2012 | 295,000.00 | 342,049.55 | 337,096.50 | 337,598.00 | 501.50 | 0.00 |
| **Totals for Cusip** | | | | | **295,000.00** | **342,049.55** | **337,096.50** | **337,598.00** | **501.50** | **0.00** |
| **Totals for Municipals** | | | | | **27,140,000.00** | **28,633,408.95** | **35,163,042.30** | **35,635,535.90** | **488,021.50** | **(15,527.90)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Preferred Stock** | | | | | | | | | | |
| 173080201 | CITIGROUP CAPITAL XIII | 0.00% | 01/31/3100 | 09/30/2010 | 44,000.00 | 1,100,000.00 | 1,143,560.00 | 1,136,080.00 | 0.00 | (7,480.00) |
| **Totals for Cusip** | | | | | **44,000.00** | **1,100,000.00** | **1,143,560.00** | **1,136,080.00** | **0.00** | **(7,480.00)** |
| **Totals for Preferred Stock** | | | | | **44,000.00** | **1,100,000.00** | **1,143,560.00** | **1,136,080.00** | **0.00** | **(7,480.00)** |
| **US Govt Bonds** | | | | | | | | | | |
| 912803EC3 | US TREASURY STRIP | 0.00% | 05/15/2043 | 01/30/2015 | 3,195,000.00 | 1,656,128.25 | 1,361,798.46 | 1,396,036.08 | 34,237.62 | 0.00 |


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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912803EC3 | US TREASURY STRIP | 0.00% | 05/15/2043 | 02/24/2016 | 1,475,000.00 | 716,555.00 | 716,555.00 | 644,492.40 | 0.00 | (72,062.60) |
| **Totals for Cusip** | | | | | **4,670,000.00** | **2,372,683.25** | **2,078,353.46** | **2,040,528.48** | **34,237.62** | **(72,062.60)** |
| 912803EH2 | US TREASURY STRIP | 0.00% | 05/15/2044 | 05/15/2014 | 2,240,000.00 | 776,303.36 | 922,228.16 | 950,467.84 | 28,239.68 | 0.00 |
| 912803EH2 | US TREASURY STRIP | 0.00% | 05/15/2044 | 05/13/2014 | 2,400,000.00 | 811,152.00 | 988,101.60 | 1,018,358.40 | 30,256.80 | 0.00 |
| **Totals for Cusip** | | | | | **4,640,000.00** | **1,587,455.36** | **1,910,329.76** | **1,968,826.24** | **58,496.48** | **0.00** |
| 912803EL3 | US TREASURY STRIP | 0.00% | 02/15/2045 | 06/16/2016 | 4,030,000.00 | 1,961,804.00 | 1,961,804.00 | 1,664,011.18 | 0.00 | (297,792.82) |
| **Totals for Cusip** | | | | | **4,030,000.00** | **1,961,804.00** | **1,961,804.00** | **1,664,011.18** | **0.00** | **(297,792.82)** |
| 912803EN9 | US TREASURY STRIP | 0.00% | 05/15/2045 | 01/25/2016 | 2,525,000.00 | 1,076,715.09 | 1,076,715.09 | 1,033,712.28 | 0.00 | (43,002.81) |
| 912803EN9 | US TREASURY STRIP | 0.00% | 05/15/2045 | 02/24/2016 | 1,470,000.00 | 667,541.70 | 667,541.70 | 601,804.77 | 0.00 | (65,736.93) |
| **Totals for Cusip** | | | | | **3,995,000.00** | **1,744,256.79** | **1,744,256.79** | **1,635,517.05** | **0.00** | **(108,739.74)** |
| 912810EK0 | US TREASURY BOND | 8.12% | 08/15/2021 | 12/08/2016 | 1,300,000.00 | 1,666,905.99 | 1,666,905.99 | 1,655,621.50 | 0.00 | (11,284.49) |
| **Totals for Cusip** | | | | | **1,300,000.00** | **1,666,905.99** | **1,666,905.99** | **1,655,621.50** | **0.00** | **(11,284.49)** |
| 912810QL5 | US TREASURY BOND | 4.25% | 11/15/2040 | 09/13/2016 | 6,610,000.00 | 9,013,691.40 | 9,013,691.40 | 8,024,949.82 | 0.00 | (988,741.58) |
| 912810QL5 | US TREASURY BOND | 4.25% | 11/15/2040 | 09/14/2016 | 3,835,000.00 | 5,206,039.11 | 5,206,039.11 | 4,655,927.77 | 0.00 | (550,111.34) |
| 912810QL5 | US TREASURY BOND | 4.25% | 11/15/2040 | 09/15/2016 | 4,515,000.00 | 6,074,138.00 | 6,074,138.00 | 5,481,489.93 | 0.00 | (592,648.07) |
| 912810QL5 | US TREASURY BOND | 4.25% | 11/15/2040 | 09/15/2016 | 2,710,000.00 | 3,640,405.30 | 3,640,405.30 | 3,290,108.02 | 0.00 | (350,297.28) |
| 912810QL5 | US TREASURY BOND | 4.25% | 11/15/2040 | 09/16/2016 | 2,460,000.00 | 3,331,765.16 | 3,331,765.16 | 2,986,592.52 | 0.00 | (345,172.64) |
| 912810QL5 | US TREASURY BOND | 4.25% | 11/15/2040 | 09/21/2016 | 215,000.00 | 291,887.80 | 291,887.80 | 261,023.33 | 0.00 | (30,864.47) |
| 912810QL5 | US TREASURY BOND | 4.25% | 11/15/2040 | 09/19/2016 | 215,000.00 | 291,422.18 | 291,422.18 | 261,023.33 | 0.00 | (30,398.85) |
| 912810QL5 | US TREASURY BOND | 4.25% | 11/15/2040 | 10/11/2016 | 3,930,000.00 | 5,280,330.04 | 5,280,330.04 | 4,771,263.66 | 0.00 | (509,066.38) |
| 912810QL5 | US TREASURY BOND | 4.25% | 11/15/2040 | 10/11/2016 | 535,000.00 | 716,107.61 | 716,107.61 | 649,523.17 | 0.00 | (66,584.44) |
| 912810QL5 | US TREASURY BOND | 4.25% | 11/15/2040 | 10/13/2016 | 2,595,000.00 | 3,491,275.89 | 3,491,275.89 | 3,150,490.89 | 0.00 | (340,785.00) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **27,620,000.00** | **37,337,062.49** | **37,337,062.49** | **33,532,392.44** | **0.00** | **(3,804,670.05)** |
| 912810QN1 | US TREASURY BOND | 4.75% | 02/15/2041 | 09/21/2016 | 4,115,000.00 | 5,967,972.20 | 5,967,972.20 | 5,364,931.25 | 0.00 | (603,040.95) |
| 912810QN1 | US TREASURY BOND | 4.75% | 02/15/2041 | 10/18/2016 | 8,560,000.00 | 12,271,335.75 | 12,271,335.75 | 11,160,100.00 | 0.00 | (1,111,235.75) |
| **Totals for Cusip** | | | | | **12,675,000.00** | **18,239,307.95** | **18,239,307.95** | **16,525,031.25** | **0.00** | **(1,714,276.70)** |
| 912810QY7 | US TREASURY BOND | 2.75% | 11/15/2042 | 06/23/2015 | 5,695,000.00 | 5,225,146.44 | 5,430,051.52 | 5,378,881.94 | 0.00 | (51,169.58) |
| **Totals for Cusip** | | | | | **5,695,000.00** | **5,225,146.44** | **5,430,051.52** | **5,378,881.94** | **0.00** | **(51,169.58)** |
| 912810RB6 | US TREASURY BOND | 2.88% | 05/15/2043 | 10/30/2014 | 2,825,000.00 | 2,725,726.48 | 2,754,375.00 | 2,728,661.85 | 0.00 | (25,713.15) |
| 912810RB6 | US TREASURY BOND | 2.88% | 05/15/2043 | 11/03/2014 | 1,760,000.00 | 1,683,595.81 | 1,716,000.00 | 1,699,980.48 | 0.00 | (16,019.52) |
| 912810RB6 | US TREASURY BOND | 2.88% | 05/15/2043 | 11/03/2014 | 65,000.00 | 62,178.25 | 63,375.00 | 62,783.37 | 0.00 | (591.63) |
| 912810RB6 | US TREASURY BOND | 2.88% | 05/15/2043 | 03/24/2015 | 510,000.00 | 552,001.05 | 497,250.00 | 492,607.98 | 0.00 | (4,642.02) |
| 912810RB6 | US TREASURY BOND | 2.88% | 05/15/2043 | 04/15/2015 | 320,000.00 | 342,950.00 | 312,000.00 | 309,087.36 | 0.00 | (2,912.64) |
| 912810RB6 | US TREASURY BOND | 2.88% | 05/15/2043 | 04/15/2015 | 640,000.00 | 685,820.67 | 624,000.00 | 618,174.72 | 0.00 | (5,825.28) |
| 912810RB6 | US TREASURY BOND | 2.88% | 05/15/2043 | 04/29/2015 | 4,940,000.00 | 5,041,724.88 | 4,816,500.00 | 4,771,536.12 | 0.00 | (44,963.88) |
| 912810RB6 | US TREASURY BOND | 2.88% | 05/15/2043 | 06/04/2015 | 7,005,000.00 | 6,762,014.06 | 6,829,875.00 | 6,766,115.49 | 0.00 | (63,759.51) |
| **Totals for Cusip** | | | | | **18,065,000.00** | **17,856,011.20** | **17,613,375.00** | **17,448,947.37** | **0.00** | **(164,427.63)** |
| 912810RJ9 | US TREASURY SEC | 3.00% | 11/15/2044 | 04/19/2016 | 100,000.00 | 108,486.44 | 108,486.44 | 98,785.20 | 0.00 | (9,701.24) |
| 912810RJ9 | US TREASURY SEC | 3.00% | 11/15/2044 | 04/20/2016 | 515,000.00 | 551,935.16 | 551,935.16 | 508,743.78 | 0.00 | (43,191.38) |
| **Totals for Cusip** | | | | | **615,000.00** | **660,421.60** | **660,421.60** | **607,528.98** | **0.00** | **(52,892.62)** |
| 912810RK6 | US TREASURY BOND | 2.50% | 02/15/2045 | 11/05/2015 | 1,715,000.00 | 1,540,809.37 | 1,538,744.31 | 1,527,622.53 | 0.00 | (11,121.78) |
| **Totals for Cusip** | | | | | **1,715,000.00** | **1,540,809.37** | **1,538,744.31** | **1,527,622.53** | **0.00** | **(11,121.78)** |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 07/09/2015 | 3,615,000.00 | 3,574,331.25 | 3,598,479.45 | 3,566,139.66 | 0.00 | (32,339.79) |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 09/03/2015 | 1,515,000.00 | 1,528,256.25 | 1,508,076.45 | 1,494,523.26 | 0.00 | (13,553.19) |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 09/03/2015 | 170,000.00 | 171,806.25 | 169,223.10 | 167,702.28 | 0.00 | (1,520.82) |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 09/09/2015 | 3,265,000.00 | 3,288,977.34 | 3,250,078.95 | 3,220,870.26 | 0.00 | (29,208.69) |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 09/09/2015 | 490,000.00 | 493,139.06 | 487,760.70 | 483,377.16 | 0.00 | (4,383.54) |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 10/09/2015 | 1,230,000.00 | 1,245,567.19 | 1,224,378.90 | 1,213,375.32 | 0.00 | (11,003.58) |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 10/16/2015 | 1,395,000.00 | 1,431,182.81 | 1,388,624.85 | 1,376,145.18 | 0.00 | (12,479.67) |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 10/27/2015 | 2,205,000.00 | 2,273,217.19 | 2,194,923.15 | 2,175,197.22 | 0.00 | (19,725.93) |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 11/10/2015 | 520,000.00 | 511,042.19 | 517,623.60 | 512,971.68 | 0.00 | (4,651.92) |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 11/09/2015 | 220,000.00 | 215,187.50 | 218,994.60 | 217,026.48 | 0.00 | (1,968.12) |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 12/18/2015 | 13,130,000.00 | 13,356,697.66 | 13,069,995.90 | 12,952,534.92 | 0.00 | (117,460.98) |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 01/13/2016 | 4,085,000.00 | 4,158,942.18 | 4,158,942.18 | 4,029,787.14 | 0.00 | (129,155.04) |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 07/13/2016 | 2,075,000.00 | 2,438,240.33 | 2,438,240.33 | 2,046,954.30 | 0.00 | (391,286.03) |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 07/27/2016 | 4,270,000.00 | 4,939,251.62 | 4,939,251.62 | 4,212,286.68 | 0.00 | (726,964.94) |
| **Totals for Cusip** | | | | | **38,185,000.00** | **39,625,838.82** | **39,164,593.78** | **37,668,891.54** | **0.00** | **(1,495,702.24)** |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 11/14/2016 | 2,400,000.00 | 2,031,200.88 | 2,031,200.88 | 2,017,968.00 | 0.00 | (13,232.88) |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 11/14/2016 | 3,250,000.00 | 2,751,969.35 | 2,751,969.35 | 2,732,665.00 | 0.00 | (19,304.35) |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/02/2016 | 605,000.00 | 503,851.56 | 503,851.56 | 508,696.10 | 4,844.54 | 0.00 |
| 912810RT7 | US TREASURY BOND | 2.25% | 08/15/2046 | 12/14/2016 | 780,000.00 | 646,120.31 | 646,120.31 | 655,839.60 | 9,719.29 | 0.00 |
| **Totals for Cusip** | | | | | **7,035,000.00** | **5,933,142.10** | **5,933,142.10** | **5,915,168.70** | **14,563.83** | **(32,537.23)** |
| 912810RU4 | US TREASURY | 2.88% | 11/15/2046 | 11/22/2016 | 1,435,000.00 | 1,399,573.44 | 1,399,573.44 | 1,385,448.02 | 0.00 | (14,125.42) |
| 912810RU4 | US TREASURY | 2.88% | 11/15/2046 | 12/13/2016 | 2,895,000.00 | 2,748,440.63 | 2,748,440.63 | 2,795,032.76 | 46,592.13 | 0.00 |
| **Totals for Cusip** | | | | | **4,330,000.00** | **4,148,014.07** | **4,148,014.07** | **4,180,480.78** | **46,592.13** | **(14,125.42)** |
| 912828F21 | US TREASURY NOTE | 2.12% | 09/30/2021 | 10/13/2016 | 14,750,000.00 | 15,313,035.53 | 15,313,035.53 | 14,880,788.25 | 0.00 | (432,247.28) |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912828F21 | US TREASURY NOTE | 2.12% | 09/30/2021 | 10/18/2016 | 11,940,000.00 | 12,421,030.00 | 12,421,030.00 | 12,045,871.98 | 0.00 | (375,158.02) |
| 912828F21 | US TREASURY NOTE | 2.12% | 09/30/2021 | 10/21/2016 | 5,280,000.00 | 5,488,725.00 | 5,488,725.00 | 5,326,817.76 | 0.00 | (161,907.24) |
| **Totals for Cusip** | | | | | **31,970,000.00** | **33,222,790.53** | **33,222,790.53** | **32,253,477.99** | **0.00** | **(969,312.54)** |
| 912828K82 | US TREASURY NOTE | 1.00% | 08/15/2018 | 09/26/2016 | 1,280,000.00 | 1,285,650.00 | 1,285,650.00 | 1,278,300.16 | 0.00 | (7,349.84) |
| **Totals for Cusip** | | | | | **1,280,000.00** | **1,285,650.00** | **1,285,650.00** | **1,278,300.16** | **0.00** | **(7,349.84)** |
| 912828L40 | US TREASURY NOTE | 1.00% | 09/15/2018 | 10/20/2016 | 435,000.00 | 436,189.45 | 436,189.45 | 434,082.59 | 0.00 | (2,106.86) |
| **Totals for Cusip** | | | | | **435,000.00** | **436,189.45** | **436,189.45** | **434,082.59** | **0.00** | **(2,106.86)** |
| 912828M80 | US TREASURY NOTE | 2.00% | 11/30/2022 | 12/02/2015 | 820,000.00 | 820,000.00 | 815,515.42 | 814,458.44 | 0.00 | (1,056.98) |
| 912828M80 | US TREASURY NOTE | 2.00% | 11/30/2022 | 11/30/2015 | 4,900,000.00 | 4,900,000.00 | 4,873,201.90 | 4,866,885.80 | 0.00 | (6,316.10) |
| 912828M80 | US TREASURY NOTE | 2.00% | 11/30/2022 | 12/11/2015 | 15,500,000.00 | 15,541,171.88 | 15,415,230.50 | 15,395,251.00 | 0.00 | (19,979.50) |
| 912828M80 | US TREASURY NOTE | 2.00% | 11/30/2022 | 05/03/2016 | 1,095,000.00 | 1,127,807.23 | 1,127,807.23 | 1,087,599.99 | 0.00 | (40,207.24) |
| 912828M80 | US TREASURY NOTE | 2.00% | 11/30/2022 | 05/03/2016 | 170,000.00 | 175,036.43 | 175,036.43 | 168,851.14 | 0.00 | (6,185.29) |
| 912828M80 | US TREASURY NOTE | 2.00% | 11/30/2022 | 05/03/2016 | 475,000.00 | 488,656.25 | 488,656.25 | 471,789.95 | 0.00 | (16,866.30) |
| **Totals for Cusip** | | | | | **22,960,000.00** | **23,052,671.79** | **22,895,447.73** | **22,804,836.32** | **0.00** | **(90,611.41)** |
| 912828N30 | US TREASURY NOTE | 2.12% | 12/31/2022 | 06/27/2016 | 4,295,000.00 | 4,533,238.28 | 4,533,238.28 | 4,292,650.64 | 0.00 | (240,587.64) |
| **Totals for Cusip** | | | | | **4,295,000.00** | **4,533,238.28** | **4,533,238.28** | **4,292,650.64** | **0.00** | **(240,587.64)** |
| 912828Q78 | US TREASURY NOTE | 1.38% | 04/30/2021 | 07/21/2016 | 3,980,000.00 | 4,022,864.60 | 4,022,864.60 | 3,904,288.46 | 0.00 | (118,576.14) |
| 912828Q78 | US TREASURY NOTE | 1.38% | 04/30/2021 | 09/30/2016 | 7,335,000.00 | 7,420,428.33 | 7,420,428.33 | 7,195,466.30 | 0.00 | (224,962.03) |
| 912828Q78 | US TREASURY NOTE | 1.38% | 04/30/2021 | 10/03/2016 | 13,195,000.00 | 13,322,846.09 | 13,322,846.09 | 12,943,991.52 | 0.00 | (378,854.57) |
| 912828Q78 | US TREASURY NOTE | 1.38% | 04/30/2021 | 10/17/2016 | 9,400,000.00 | 9,453,609.38 | 9,453,609.38 | 9,221,183.80 | 0.00 | (232,425.58) |
| 912828Q78 | US TREASURY NOTE | 1.38% | 04/30/2021 | 11/16/2016 | 1,270,000.00 | 1,254,104.86 | 1,254,104.86 | 1,245,840.79 | 0.00 | (8,264.07) |
| **Totals for Cusip** | | | | | **35,180,000.00** | **35,473,853.26** | **35,473,853.26** | **34,510,770.87** | **0.00** | **(963,082.39)** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912828R28 | US TREASURY NOTE | 1.62% | 04/30/2023 | 12/02/2016 | 8,285,000.00 | 8,030,964.67 | 8,030,964.67 | 8,013,152.58 | 0.00 | (17,812.09) |
| **Totals for Cusip** | | | | | **8,285,000.00** | **8,030,964.67** | **8,030,964.67** | **8,013,152.58** | **0.00** | **(17,812.09)** |
| 912828U24 | US TREASURY NOTE | 2.00% | 11/15/2026 | 12/09/2016 | 1,020,000.00 | 980,554.69 | 980,554.69 | 981,390.96 | 836.27 | 0.00 |
| 912828U24 | US TREASURY NOTE | 2.00% | 11/15/2026 | 12/12/2016 | 515,000.00 | 493,434.38 | 493,434.38 | 495,506.22 | 2,071.84 | 0.00 |
| 912828U24 | US TREASURY NOTE | 2.00% | 11/15/2026 | 12/28/2016 | 1,735,000.00 | 1,656,925.00 | 1,656,925.00 | 1,669,326.78 | 12,401.78 | 0.00 |
| **Totals for Cusip** | | | | | **3,270,000.00** | **3,130,914.07** | **3,130,914.07** | **3,146,223.96** | **15,309.89** | **0.00** |
| 912828U57 | US TREASURY NOTE | 2.12% | 11/30/2023 | 11/28/2016 | 485,000.00 | 484,848.44 | 484,848.44 | 481,779.12 | 0.00 | (3,069.32) |
| 912828U57 | US TREASURY NOTE | 2.12% | 11/30/2023 | 11/30/2016 | 4,190,000.00 | 4,178,215.63 | 4,178,215.63 | 4,162,174.21 | 0.00 | (16,041.42) |
| 912828U57 | US TREASURY NOTE | 2.12% | 11/30/2023 | 12/09/2016 | 5,870,000.00 | 5,825,057.81 | 5,825,057.81 | 5,831,017.33 | 5,959.52 | 0.00 |
| **Totals for Cusip** | | | | | **10,545,000.00** | **10,488,121.88** | **10,488,121.88** | **10,474,970.66** | **5,959.52** | **(19,110.74)** |
| 912828U65 | US TREASURY NOTE | 1.75% | 11/30/2021 | 11/28/2016 | 1,515,000.00 | 1,511,212.50 | 1,511,212.50 | 1,503,696.59 | 0.00 | (7,515.91) |
| 912828U65 | US TREASURY NOTE | 1.75% | 11/30/2021 | 11/28/2016 | 8,610,000.00 | 8,589,548.24 | 8,589,548.24 | 8,545,760.79 | 0.00 | (43,787.45) |
| 912828U65 | US TREASURY NOTE | 1.75% | 11/30/2021 | 12/16/2016 | 5,170,000.00 | 5,091,642.19 | 5,091,642.19 | 5,131,426.63 | 39,784.44 | 0.00 |
| **Totals for Cusip** | | | | | **15,295,000.00** | **15,192,402.93** | **15,192,402.93** | **15,180,884.01** | **39,784.44** | **(51,303.36)** |
| 912828U73 | US TREASURY NOTE | 1.38% | 12/15/2019 | 12/19/2016 | 3,050,000.00 | 3,027,125.00 | 3,027,125.00 | 3,042,731.85 | 15,606.85 | 0.00 |
| 912828U73 | US TREASURY NOTE | 1.38% | 12/15/2019 | 12/19/2016 | 6,860,000.00 | 6,808,550.00 | 6,808,550.00 | 6,843,652.62 | 35,102.62 | 0.00 |
| **Totals for Cusip** | | | | | **9,910,000.00** | **9,835,675.00** | **9,835,675.00** | **9,886,384.47** | **50,709.47** | **0.00** |
| 912828V23 | US TREASURY NOTE | 2.25% | 12/31/2023 | 12/30/2016 | 7,200,000.00 | 7,182,843.75 | 7,182,843.75 | 7,203,376.80 | 20,533.05 | 0.00 |
| **Totals for Cusip** | | | | | **7,200,000.00** | **7,182,843.75** | **7,182,843.75** | **7,203,376.80** | **20,533.05** | **0.00** |
| 9128337F1 | US TREASURY STRIP | 0.00% | 02/15/2037 | 12/24/2015 | 10,190,000.00 | 5,487,824.50 | 5,382,317.24 | 5,514,715.91 | 132,398.67 | 0.00 |
| **Totals for Cusip** | | | | | **10,190,000.00** | **5,487,824.50** | **5,382,317.24** | **5,514,715.91** | **132,398.67** | **0.00** |
| 912833RY8 | US TREASURY STRIP | 0.00% | 02/15/2028 | 02/03/2015 | 13,720,000.00 | 10,353,935.20 | 9,961,652.96 | 10,149,740.44 | 188,087.48 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year
## 2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **13,720,000.00** | **10,353,935.20** | **9,961,652.96** | **10,149,740.44** | **188,087.48** | **0.00** |
| 912833WQ9 | US TREASURY STRIP | 0.00% | 05/15/2028 | 02/03/2015 | 6,865,000.00 | 5,115,508.38 | 4,933,140.95 | 5,028,516.39 | 95,375.44 | 0.00 |
| **Totals for Cusip** | | | | | **6,865,000.00** | **5,115,508.38** | **4,933,140.95** | **5,028,516.39** | **95,375.44** | **0.00** |
| 912833XN5 | US TREASURY STRIP | 0.00% | 02/15/2029 | 02/03/2015 | 6,865,000.00 | 5,003,649.21 | 4,807,271.17 | 4,904,603.14 | 97,331.97 | 0.00 |
| **Totals for Cusip** | | | | | **6,865,000.00** | **5,003,649.21** | **4,807,271.17** | **4,904,603.14** | **97,331.97** | **0.00** |
| 912833XS4 | US TREASURY STRIP | 0.00% | 05/15/2029 | 03/27/2015 | 14,170,000.00 | 10,158,189.60 | 9,844,210.74 | 10,053,572.49 | 209,361.75 | 0.00 |
| **Totals for Cusip** | | | | | **14,170,000.00** | **10,158,189.60** | **9,844,210.74** | **10,053,572.49** | **209,361.75** | **0.00** |
| **Totals for US Govt Bonds** | | | | | **337,005,000.00** | **327,883,281.93** | **326,063,047.43** | **316,879,709.40** | **1,008,741.74** | **(10,192,079.77)** |
| **Totals for 2559 8217 EBIA 9FM** | | | | | **2,370,523,719.00** | **2,386,460,201** | **2,415,996,048.90** | **2,407,432,504** | **27,694,114.86** | **(31,199,844.33)** |
| | | | | Less cash due to broker | | (308,851) | | (308,851) | | |
| | | | | Total | | 2,386,151,350 | | 2,407,423,653 | | |



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# Appendix V

**9032-MORISA**

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

| MORTGAGES | | | | 12/31/2015 | 12/31/2016 | Unrealized | Unrealized |
|---|---|---|---|---|---|---|---|
| Loan # | Name | Interest Rate | Maturity Date | Current Market | Current Market | Market Value Gain | Market Value Loss |
| 6102318 | 82 Blue, LLP | 7.28% | 11/15/2017 | 834,462 | 421,995 | - | 412,467 |
| 6102253 | Lowes Home Improvement | 7.30% | 12/15/2018 | 2,164,333 | 1,467,920 | - | 696,413 |
| 6104923 | The Walk | 7.65% | 12/15/2024 | 9,770,281 | 9,650,032 | - | 120,249 |
| 6106765 | The Walk (Supplemental) | 7.23% | 12/15/2024 | 3,148,596 | 3,116,863 | - | 31,733 |
| 6108202 | 11204 Norwalk Blvd. | 7.25% | 10/5/2019 | 14,079,693 | 13,556,759 | - | 522,934 |
| | Total Mortgages | | | $ 29,997,365 | $ 28,213,569 | $ - | $ 1,783,797 |
| | Cash and Cash Equivalents | | | 1,407,412 | 1,292,674 | | |
| | Other Net Assets | | | (771,011) | (967,820) | | |
| | **GRAND TOTAL** | | | **$ 30,633,767** | **$ 28,538,423** | **$ -** | **$ 1,783,797** |

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# Appendix VI

**WCT - WCOT**
**Schedule of Assets Held for Investment Purposes at End of Plan Year**

| | NAME | Prior Market/Cost (Acquisition Cost) | 12/31/2016 Current Market | Market Value Gain | Market Value Loss |
|---|---|---|---|---|---|
| 165301 | City Base Landing | 45,700,000 | 39,800,000 | - | (5,900,000) |
| 194001 | Dulles Corner II | 6,200,000 | 6,200,000 | - | - |
| 412601 | Harborview Point | 121,952,328 | 127,000,000 | 5,047,672 | - |
| 173401 | Florin Associates LLC | 36,900,000 | 33,300,000 | - | (3,600,000) |
| 420504 | Riverdale Road Holdings WO | - | - | - | - |
| 408202 | Harbor Bay Labs | - | - | - | - |
| 414903 | USAC Bermuda Dunes | - | - | - | - |
| 455701 | Penn 95 | 34,012,240 | 33,971,789 | - | (40,451) |
| 459001 | Bridgepoint Northlake | 49,038,439 | 52,500,000 | 3,461,561 | - |
| **Total Real Estate Owned** | | $ 293,803,007 | $ 292,771,789 | $ 8,509,233 | $ (9,540,451) |
| 106200-106217 | Extra Space Storage | 50,357,107 | 56,088,877 | 5,731,770 | - |
| 114901 | Acorn Park | 28,159,315 | 58,930,481 | 30,771,166 | - |
| 170201 | ESS WCOT LLC | 98,028,962 | 118,573,671 | 20,544,709 | - |
| 173301 | 5900 Wilshire | 40,852,082 | 67,715,995 | 26,863,913 | - |
| 191601 | PK3 Holdings LLC | 89,596,144 | 112,870,368 | 23,274,224 | - |
| 196701 | Extra Space West II | 52,404,112 | 58,063,475 | 5,659,363 | - |
| 403201 | Thompson & Benjamin | (0) | 240,490 | 240,490 | - |
| 400401 | 1100 Broadway | 9,181,250 | 9,173,900 | - | (7,350) |
| 416503 | The Hesby | - | - | - | - |
| 420601 | Horizon Center II | 2,157,093 | 804,478 | - | (1,352,616) |
| 420801 | WCOT Glenbrook Common | 0 | 14,480 | 14,480 | - |
| 154701 | Morris Corp Center V | 2,140,677 | 2,292,207 | 151,531 | - |
| 410702 | Dulles View Office | 59,513,506 | 62,383,772 | 2,870,266 | - |
| 165101 | Georgia -Pacific Site | 29,983,359 | 33,839,195 | 3,855,836 | - |
| 165102 | Georgia -Pacific Site 2 | 11,311,599 | 11,468,167 | 156,568 | - |
| 155502 | Riverview Valley Forge | 34,529,913 | 32,528,605 | - | (2,001,308) |
| 184202 | Alexan Vaught Ranch | (0) | 783,913 | 783,913 | - |
| 410802 | 3900 San Clemente JV | 37,699,949 | 41,716,550 | 4,016,601 | - |
| 422302 | Horizon Corporate center | 26,860,192 | 15,888,420 | - | (10,971,772) |
| 422602 | Broadstone Sonata | 0 | - | - | (0) |
| 424202 | WCOT Hill Country JV LLC | 23,663,713 | 24,987,919 | 1,324,206 | - |

**WCT - WCOT**
**Schedule of Assets Held for Investment Purposes at End of Plan Year**

| | NAME | Prior Market/Cost (Acquisition Cost) | 12/31/2016 Current Market | Market Value Gain | Market Value Loss |
|---|---|---|---|---|---|
| 420702 | Sanatoga Springs - JV | 17,171,301 | 17,971,301 | 800,000 | - |
| 425103 | Mcbee Condo | 280,477 | 159 | - | (280,318) |
| 405102 | 520 North Central | 14,740,423 | 18,376,222 | 3,635,799 | - |
| 451301 | The Vintage on Selby - Retail | 5,935,964 | 6,097,875 | 161,911 | - |
| 451302 | The Vintage on Selby - Residential | 23,475,210 | 28,425,498 | 4,950,288 | - |
| 457001 | Broadstone North Park | 6,626,124 | 13,774,745 | 7,148,621 | - |
| 457301 | Courts at Manassas | 11,360,944 | 12,492,134 | 1,131,190 | - |
| 459201 | Modera on the Hudson | 21,316,640 | 36,036,059 | 14,719,419 | - |
| 455501 | Falls Church | 17,394,614 | 18,450,000 | 1,055,386 | - |
| **Total Real Estate Partnerships** | | $ 714,740,669 | $ 859,988,954 | $ 159,861,649 | $ (14,613,364) |
| 172901 | 247 W. 46th Street | 957,930 | 867,206 | - | (90,724) |
| **Total Forward Contracts With Conditions Waived** | | $ 957,930 | $ 867,206 | $ - | $ (90,724) |
| Cash and Cash Equivalents | | $ 61,046,007 | $ 17,082,153 | | |
| Other Net Assets | | $ 3,124,484 | $ 805,040 (4) | | |
| | GRAND TOTAL | $ 1,073,672,097 | $ 1,171,515,138 | $ 168,370,882 | $ (24,244,539) |

Hldgs per FS

# Appendix VII

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Analytic

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | EB TEMP INV FD | CCT | 8,962,669.830 | 1.0000 | 8,962,669.83 | 8,962,669.83 |
| | AT&T INC | EQUITY | 594,978.000 | 42.5300 | 21,516,142.88 | 25,304,414.34 |
| | ABBOTT LABORATORIES | EQUITY | 58,147.000 | 38.4100 | 2,682,941.22 | 2,233,426.27 |
| | ALLSCRIPTS HEALTHCARE SOLUTION | EQUITY | 345,080.000 | 10.2100 | 4,766,828.59 | 3,523,266.80 |
| | ALTRIA GROUP INC | EQUITY | 363,317.000 | 67.6200 | 19,837,488.70 | 24,567,495.54 |
| | AMERICAN NATIONAL INSURANCE CO | EQUITY | 11,790.000 | 124.6100 | 1,208,970.81 | 1,469,151.90 |
| | AMERISOURCEBERGEN CORP | EQUITY | 21,884.000 | 78.1900 | 1,941,342.77 | 1,711,109.96 |
| | APPLE HOSPITALITY REIT INC | EQUITY | 227,686.000 | 19.9800 | 4,186,018.32 | 4,549,166.28 |
| | ARAMARK | EQUITY | 529,031.000 | 35.7200 | 16,979,828.63 | 18,896,987.32 |
| | BOK FINANCIAL CORP | EQUITY | 68,832.000 | 83.0400 | 4,429,250.58 | 5,715,809.28 |
| | BANK OF HAWAII CORP | EQUITY | 12,655.000 | 88.6900 | 828,719.14 | 1,122,371.95 |
| | BANKUNITED INC | EQUITY | 189,883.000 | 37.6900 | 5,850,980.58 | 7,156,690.27 |
| | CR BARD INC | EQUITY | 9,844.000 | 224.6600 | 1,864,308.61 | 2,211,553.04 |
| | BAXTER INTERNATIONAL INC | EQUITY | 362,018.000 | 44.3400 | 16,838,589.61 | 16,051,878.12 |
| | BEMIS CO INC | EQUITY | 17,788.000 | 47.8200 | 869,531.78 | 850,622.16 |
| | BOOZ ALLEN HAMILTON HOLDING CO | EQUITY | 263,034.000 | 36.0700 | 6,755,518.06 | 9,487,636.38 |
| | BRISTOL-MYERS SQUIBB CO | EQUITY | 213,275.000 | 58.4400 | 13,930,670.67 | 12,463,791.00 |
| | BROADRIDGE FINANCIAL SOLUTIONS | EQUITY | 76,187.000 | 66.3000 | 4,084,689.59 | 5,051,198.10 |
| | CBOE HOLDINGS INC | EQUITY | 147,609.000 | 73.8900 | 8,765,985.39 | 10,906,829.01 |
| | CDW CORP/DE | EQUITY | 158,171.000 | 52.0900 | 6,879,084.68 | 8,239,127.39 |
| | CSRA INC | EQUITY | 102,365.000 | 31.8400 | 2,692,092.79 | 3,259,301.60 |
| | CARDINAL HEALTH INC | EQUITY | 70,006.000 | 71.9700 | 5,888,134.86 | 5,038,331.82 |
| | CHIMERA INVESTMENT CORP | EQUITY | 82,056.000 | 17.0200 | 1,110,091.81 | 1,396,593.12 |
| | CISCO SYSTEMS INC | EQUITY | 481,189.000 | 30.2200 | 14,230,806.76 | 14,541,531.58 |
| | CLOROX CO/THE | EQUITY | 92,674.000 | 120.0200 | 8,198,327.48 | 11,122,733.48 |
| | COCA-COLA CO/THE | EQUITY | 562,480.000 | 41.4600 | 24,479,875.60 | 23,320,420.80 |
| | COLGATE-PALMOLIVE CO | EQUITY | 212,784.000 | 65.4400 | 15,205,254.82 | 13,924,584.96 |
| | COMPASS MINERALS INTERNATIONAL | EQUITY | 63,444.000 | 78.3500 | 5,236,100.08 | 4,970,837.40 |
| | CONSOLIDATED EDISON INC | EQUITY | 78,810.000 | 73.6800 | 4,813,742.13 | 5,806,720.80 |
| | COSTCO WHOLESALE CORP | EQUITY | 153,291.000 | 160.1100 | 23,101,297.57 | 24,543,422.01 |
| | CULLEN/FROST BANKERS INC | EQUITY | 36,608.000 | 88.2300 | 2,196,191.07 | 3,229,923.84 |
| | DST SYSTEMS INC | EQUITY | 5,264.000 | 107.1500 | 554,000.62 | 564,037.60 |
| | DS HEALTHCARE GROUP INC | EQUITY | 95.000 | 0.1240 | 62.70 | 11.78 |
| | DARDEN RESTAURANTS INC | EQUITY | 20,774.000 | 72.7200 | 1,226,941.73 | 1,510,685.28 |
| | WALT DISNEY CO/THE | EQUITY | 14,421.000 | 104.2200 | 1,500,721.37 | 1,502,956.62 |
| | DOLLAR GENERAL CORP | EQUITY | 113,996.000 | 74.0700 | 8,601,801.43 | 8,443,683.72 |
| | DR PEPPER SNAPPLE GROUP INC | EQUITY | 264,431.000 | 90.6700 | 18,067,045.11 | 23,975,958.77 |
| | EBAY INC | EQUITY | 105,221.000 | 29.6900 | 2,942,841.98 | 3,124,011.49 |
| | ERIE INDEMNITY CO | EQUITY | 4,820.000 | 112.4500 | 461,452.20 | 542,009.00 |
| | EXPEDITORS INTERNATIONAL OF WA | EQUITY | 17,207.000 | 52.9600 | 961,635.57 | 911,282.72 |
| | FLOWERS FOODS INC | EQUITY | 601,967.000 | 19.9700 | 13,245,486.49 | 12,021,280.99 |
| | GAMESTOP CORP | EQUITY | 60,344.000 | 25.2600 | 1,691,336.00 | 1,524,289.44 |
| | GENERAL MILLS INC | EQUITY | 238,727.000 | 61.7700 | 13,546,016.36 | 14,746,166.79 |
| | GENUINE PARTS CO | EQUITY | 35,536.000 | 95.5400 | 3,203,413.44 | 3,395,109.44 |
| | HAWAIIAN ELECTRIC INDUSTRIES I | EQUITY | 131,922.000 | 33.0700 | 3,753,385.55 | 4,362,660.54 |
| | JACK HENRY & ASSOCIATES INC | EQUITY | 3,318.000 | 88.7800 | 261,873.48 | 294,572.04 |
| | HERSHEY CO/THE | EQUITY | 125,201.000 | 103.4300 | 11,515,746.14 | 12,949,539.43 |
| | HORMEL FOODS CORP | EQUITY | 266,284.000 | 34.8100 | 6,302,609.82 | 9,269,346.04 |
| | HUNTINGTON INGALLS INDUSTRIES | EQUITY | 11,108.000 | 184.1900 | 1,434,457.60 | 2,045,982.52 |
| | INTERNATIONAL BUSINESS MACHINE | EQUITY | 44,376.000 | 165.9900 | 6,914,579.05 | 7,365,972.24 |
| | JOHNSON & JOHNSON | EQUITY | 219,386.000 | 115.2100 | 21,676,756.83 | 25,275,461.06 |
| | KELLOGG CO | EQUITY | 168,785.000 | 73.7100 | 11,913,932.59 | 12,441,142.35 |
| | KIMBERLY-CLARK CORP | EQUITY | 194,431.000 | 114.1200 | 23,096,070.34 | 22,188,465.72 |
| | KROGER CO/THE | EQUITY | 154,204.000 | 34.5100 | 3,985,800.35 | 5,321,580.04 |
| | LABORATORY CORP OF AMERICA HOL | EQUITY | 50,864.000 | 128.3800 | 6,961,036.16 | 6,529,920.32 |
| | LANDSTAR SYSTEM INC | EQUITY | 90,010.000 | 85.3000 | 5,783,468.18 | 7,677,853.00 |
| | LOCKHEED MARTIN CORP | EQUITY | 91,584.000 | 249.9400 | 20,272,657.00 | 22,890,504.96 |
| | MFA FINANCIAL INC | EQUITY | 616,632.000 | 7.6300 | 5,244,252.01 | 4,704,902.16 |
| | MSC INDUSTRIAL DIRECT CO INC | EQUITY | 27,882.000 | 92.3900 | 2,024,989.80 | 2,576,017.98 |
| | MACQUARIE INFRASTRUCTURE CORP | EQUITY | 37,668.000 | 81.7000 | 3,090,910.67 | 3,077,475.60 |
| | MATTEL INC | EQUITY | 209,670.000 | 27.5500 | 6,912,500.77 | 5,776,408.50 |
| | MCCORMICK & CO INC/MD | EQUITY | 245,004.000 | 93.3300 | 22,062,886.25 | 22,866,223.32 |
| | MCDONALD'S CORP | EQUITY | 201,026.000 | 121.7200 | 25,006,278.90 | 24,468,884.72 |
| | MCKESSON CORP | EQUITY | 66,839.000 | 140.4500 | 9,326,209.75 | 9,387,537.55 |
| | MERCK & CO INC | EQUITY | 79,852.000 | 58.8700 | 3,930,826.49 | 4,700,887.24 |
| | MORNINGSTAR INC | EQUITY | 8,579.000 | 73.5600 | 661,688.34 | 631,071.24 |
| | OLD REPUBLIC INTERNATIONAL COR | EQUITY | 97,333.000 | 19.0000 | 1,753,223.58 | 1,849,327.00 |
| | OUTFRONT MEDIA INC | EQUITY | 73,249.000 | 24.8700 | 1,720,491.68 | 1,821,702.63 |
| | PEPSICO INC | EQUITY | 241,423.000 | 104.6300 | 22,347,942.66 | 25,260,088.49 |
| | PFIZER INC | EQUITY | 658,465.000 | 32.4800 | 22,909,858.22 | 21,386,943.20 |
| | PHILIP MORRIS INTERNATIONAL IN | EQUITY | 244,023.000 | 91.4900 | 24,482,864.72 | 22,325,664.27 |
| | PINNACLE WEST CAPITAL CORP | EQUITY | 90,938.000 | 78.0300 | 5,829,502.13 | 7,095,892.14 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Analytic

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | PINNACLE FOODS INC | EQUITY | 160,682.000 | 53.4500 | 6,873,253.42 | 8,588,452.90 |
| | PROASSURANCE CORP | EQUITY | 102,474.000 | 56.2000 | 5,040,503.90 | 5,759,038.80 |
| | QUEST DIAGNOSTICS INC | EQUITY | 24,492.000 | 91.9000 | 2,009,540.73 | 2,250,814.80 |
| | QUINTILES IMS HOLDINGS INC | EQUITY | 41,731.000 | 76.0500 | 2,913,017.46 | 3,173,642.55 |
| | RAYTHEON CO | EQUITY | 19,024.000 | 142.0000 | 2,670,209.41 | 2,701,408.00 |
| | REGAL ENTERTAINMENT GROUP | EQUITY | 30,589.000 | 20.6000 | 556,635.17 | 630,133.40 |
| | REPUBLIC SERVICES INC | EQUITY | 14,043.000 | 57.0500 | 719,493.11 | 801,153.15 |
| | SALLY BEAUTY HOLDINGS INC | EQUITY | 19,878.000 | 26.4200 | 583,021.74 | 525,176.76 |
| | SANTANDER CONSUMER USA HOLDING | EQUITY | 138,657.000 | 13.5000 | 3,084,018.60 | 1,871,869.50 |
| | SOUTHERN CO/THE | EQUITY | 233,651.000 | 49.1900 | 10,646,655.68 | 11,493,292.69 |
| | SOUTHWEST AIRLINES CO | EQUITY | 68,647.000 | 49.8400 | 2,617,061.12 | 3,421,366.48 |
| | SQUARE INC | EQUITY | 342,320.000 | 13.6300 | 3,413,567.63 | 4,665,821.60 |
| | SYMANTEC CORP | EQUITY | 510,648.000 | 23.8900 | 12,729,776.05 | 12,199,380.72 |
| | SYNTROLEUM CORP | EQUITY | 1,599.000 | 3.3500 | 0.00 | 5,356.65 |
| | SYSCO CORP | EQUITY | 456,192.000 | 55.3700 | 19,935,631.33 | 25,259,351.04 |
| | TFS FINANCIAL CORP | EQUITY | 107,975.000 | 19.0400 | 1,807,083.08 | 2,055,844.00 |
| | TJX COS INC/THE | EQUITY | 18,845.000 | 75.1300 | 1,332,889.44 | 1,415,824.85 |
| | TARGET CORP | EQUITY | 250,999.000 | 72.2300 | 18,608,542.36 | 18,129,657.77 |
| | TELEFLEX INC | EQUITY | 83,659.000 | 161.1500 | 12,539,749.90 | 13,481,647.85 |
| | THOMSON REUTERS CORP | EQUITY | 83,936.000 | 43.7800 | 3,047,254.87 | 3,674,718.08 |
| | TWO HARBORS INVESTMENT CORP | EQUITY | 904,199.000 | 8.7200 | 8,990,758.69 | 7,884,615.28 |
| | US BANCORP | EQUITY | 75,934.000 | 51.3700 | 3,621,568.00 | 3,900,729.58 |
| | UNDER ARMOUR INC | EQUITY | 17,891.000 | 25.1700 | 461,497.42 | 450,316.47 |
| | UNITED DEVELOPMENT FUNDING IV | EQUITY | 6,017.000 | 3.0000 | 0.60 | 18,051.00 |
| | UNITED PARCEL SERVICE INC | EQUITY | 210,119.000 | 114.6400 | 22,291,307.16 | 24,088,042.16 |
| | VERIZON COMMUNICATIONS INC | EQUITY | 486,660.000 | 53.3800 | 23,742,883.26 | 25,977,910.80 |
| | WAL-MART STORES INC | EQUITY | 298,925.000 | 69.1200 | 20,883,371.31 | 20,661,696.00 |
| | WASTE MANAGEMENT INC | EQUITY | 349,897.000 | 70.9100 | 20,907,512.85 | 24,811,196.27 |
| | JOHN WILEY & SONS INC | EQUITY | 2,287.000 | 54.5000 | 115,088.36 | 124,641.50 |
| | XCEL ENERGY INC | EQUITY | 110,234.000 | 40.7000 | 4,183,705.37 | 4,486,523.80 |
| | YUM! BRANDS INC | EQUITY | 135,984.000 | 63.3300 | 8,182,148.14 | 8,611,866.72 |
| | AMDOCS LTD | EQUITY | 274,441.000 | 58.2500 | 12,203,852.18 | 15,986,188.25 |
| | ARCH CAPITAL GROUP LTD | EQUITY | 130,799.000 | 86.2900 | 7,668,947.59 | 11,286,645.71 |
| | ASPEN INSURANCE HOLDINGS LTD | EQUITY | 83,636.000 | 55.0000 | 4,006,105.29 | 4,599,980.00 |
| | ATLASSIAN CORP PLC | EQUITY | 40,799.000 | 24.0800 | 1,210,298.41 | 982,439.92 |
| | AXIS CAPITAL HOLDINGS LTD | EQUITY | 152,570.000 | 65.2700 | 8,031,526.67 | 9,958,243.90 |
| | ACCENTURE PLC | EQUITY | 101,383.000 | 117.1300 | 9,102,287.17 | 11,874,990.79 |
| | ENDURANCE SPECIALTY HOLDINGS L | EQUITY | 14,467.000 | 92.4000 | 822,657.40 | 1,336,750.80 |
| | EVEREST RE GROUP LTD | EQUITY | 84,989.000 | 216.4000 | 13,233,937.11 | 18,391,619.60 |
| | GENPACT LTD | EQUITY | 211,467.000 | 24.3400 | 5,057,474.21 | 5,147,106.78 |
| | MICHAEL KORS HOLDINGS LTD | EQUITY | 247,703.000 | 42.9800 | 11,566,177.62 | 10,646,274.94 |
| | RENAISSANCERE HOLDINGS LTD | EQUITY | 70,348.000 | 136.2200 | 7,774,704.09 | 9,582,804.56 |
| | VALIDUS HOLDINGS LTD | EQUITY | 115,180.000 | 55.0100 | 4,702,896.87 | 6,336,051.80 |
| | WHITE MOUNTAINS INSURANCE GROU | EQUITY | 2,394.000 | 836.0500 | 2,012,982.82 | 2,001,503.70 |
| | ALLIED WORLD ASSURANCE CO HOLD | EQUITY | 160,308.000 | 53.7100 | 5,990,272.67 | 8,610,142.68 |
| | FRANK'S INTERNATIONAL NV | EQUITY | 140,700.000 | 12.3100 | 2,372,224.59 | 1,732,017.00 |
| | COPA HOLDINGS SA | EQUITY | 24,740.000 | 90.8300 | 2,082,188.78 | 2,247,134.20 |
| | | | | Analytic Total | 929,857,309.10 | 1,014,272,542.09 |

# Appendix VIII

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

BlackRock Asset Management

| (a) Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description (c) | | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| 21ST CENTURY FOX AMERICA INC | FIXED INCOME SECURITIES | 3.700% 10/15/2025 DD 10/21/15 | 250,000.00 | 101.22 | 249,402.50 | 253,037.50 |
| ABBVIE INC | FIXED INCOME SECURITIES | 4.400% 11/06/2042 DD 05/06/13 | 352,000.00 | 94.08 | 345,787.35 | 331,144.00 |
| ABBVIE INC | FIXED INCOME SECURITIES | 4.700% 05/14/2045 DD 05/14/15 | 110,000.00 | 98.11 | 109,947.20 | 107,924.30 |
| ABBVIE INC | FIXED INCOME SECURITIES | 4.300% 05/14/2036 DD 05/12/16 | 30,000.00 | 95.29 | 30,084.90 | 28,587.30 |
| ACTAVIS FUNDING SCS | FIXED INCOME SECURITIES | 2.350% 03/12/2018 DD 03/12/15 | 1,340,000.00 | 100.58 | 1,339,343.40 | 1,347,745.20 |
| ACTAVIS FUNDING SCS | FIXED INCOME SECURITIES | 3.000% 03/12/2020 DD 03/12/15 | 2,050,000.00 | 101.39 | 2,075,811.95 | 2,078,413.00 |
| ACTAVIS FUNDING SCS | FIXED INCOME SECURITIES | 3.800% 03/15/2025 DD 03/12/15 | 225,000.00 | 100.12 | 229,187.25 | 225,265.50 |
| AERCAP IRELAND CAPITAL DAC / A | FIXED INCOME SECURITIES | 4.500% 05/15/2021 DD 05/15/15 | 301,000.00 | 103.64 | 316,674.91 | 311,941.35 |
| AETNA INC | FIXED INCOME SECURITIES | 2.750% 11/15/2022 DD 11/07/12 | 145,000.00 | 98.24 | 141,718.65 | 142,448.00 |
| AETNA INC | FIXED INCOME SECURITIES | 4.125% 11/15/2042 DD 11/07/12 | 15,000.00 | 95.40 | 14,768.55 | 14,310.30 |
| AETNA INC | FIXED INCOME SECURITIES | 3.500% 11/15/2024 DD 11/10/14 | 81,000.00 | 101.46 | 80,478.83 | 82,178.55 |
| AETNA INC | FIXED INCOME SECURITIES | 1.900% 06/07/2019 DD 06/09/16 | 125,000.00 | 99.77 | 124,906.25 | 124,713.75 |
| AETNA INC | FIXED INCOME SECURITIES | 2.800% 06/15/2023 DD 06/09/16 | 30,000.00 | 98.50 | 30,566.10 | 29,550.30 |
| AETNA INC | FIXED INCOME SECURITIES | 3.200% 06/15/2026 DD 06/09/16 | 610,000.00 | 98.93 | 616,433.30 | 603,454.70 |
| AGRIUM INC | FIXED INCOME SECURITIES | 4.125% 03/15/2035 DD 03/02/15 | 135,000.00 | 91.69 | 133,798.50 | 123,780.15 |
| AIR LEASE CORP | FIXED INCOME SECURITIES | 3.375% 06/01/2021 DD 04/11/16 | 145,000.00 | 101.39 | 143,635.55 | 147,009.70 |
| AIR LEASE CORP | FIXED INCOME SECURITIES | 3.000% 09/15/2023 DD 08/15/16 | 40,000.00 | 95.54 | 39,463.20 | 38,215.60 |
| ALLY FINANCIAL INC | FIXED INCOME SECURITIES | 3.250% 02/13/2018 DD 02/13/15 | 1,200,000.00 | 100.50 | 1,191,528.00 | 1,206,000.00 |
| ALTRIA GROUP INC | FIXED INCOME SECURITIES | 2.850% 08/09/2022 DD 08/09/12 | 310,000.00 | 100.12 | 311,063.30 | 310,381.30 |
| ALTRIA GROUP INC | FIXED INCOME SECURITIES | 5.375% 01/31/2044 DD 10/31/13 | 103,000.00 | 115.51 | 121,697.17 | 118,977.36 |
| ALTRIA GROUP INC | FIXED INCOME SECURITIES | 4.000% 01/31/2024 DD 10/31/13 | 57,000.00 | 105.66 | 61,922.81 | 60,227.34 |
| AMAZON.COM INC | FIXED INCOME SECURITIES | 3.800% 12/05/2024 DD 12/05/14 | 100,000.00 | 105.08 | 110,554.50 | 105,083.00 |
| AMAZON.COM INC | FIXED INCOME SECURITIES | 4.800% 12/05/2034 DD 12/05/14 | 273,000.00 | 110.07 | 319,606.83 | 300,480.18 |
| AMAZON.COM INC | FIXED INCOME SECURITIES | 4.950% 12/05/2044 DD 12/05/14 | 126,000.00 | 114.06 | 147,632.14 | 143,709.30 |
| AMERICAN AIRLINES 2015-1 CLASS | FIXED INCOME SECURITIES | 3.375% 11/01/2028 DD 03/16/15 | 775,904.34 | 98.50 | 775,904.34 | 764,265.77 |
| AMERICAN HONDA FINANCE CORP | FIXED INCOME SECURITIES | 2.250% 08/15/2019 DD 09/09/14 | 129,000.00 | 100.97 | 130,275.81 | 130,256.46 |
| AMERICAN INTERNATIONAL GROUP I | FIXED INCOME SECURITIES | 4.500% 07/16/2044 DD 07/16/14 | 225,000.00 | 98.61 | 230,067.00 | 221,868.00 |
| AMERICAN INTERNATIONAL GROUP I | FIXED INCOME SECURITIES | 4.375% 01/15/2055 DD 01/15/15 | 82,000.00 | 91.62 | 81,631.00 | 75,125.94 |
| AMERICAN TOWER CORP | FIXED INCOME SECURITIES | 4.000% 06/01/2025 DD 05/07/15 | 128,000.00 | 100.26 | 127,011.84 | 128,326.40 |
| AMERICAN TOWER CORP | FIXED INCOME SECURITIES | 3.300% 02/15/2021 DD 01/12/16 | 358,000.00 | 101.14 | 358,673.43 | 362,077.62 |
| AMERICAN TOWER CORP | FIXED INCOME SECURITIES | 4.400% 02/15/2026 DD 01/12/16 | 358,000.00 | 102.19 | 359,969.40 | 365,822.30 |
| AMERICREDIT AUTOMOBILE REC 3 B | FIXED INCOME SECURITIES | 1.800% 10/08/2021 DD 08/11/16 | 2,015,000.00 | 99.06 | 2,014,470.26 | 1,996,038.85 |
| AMGEN INC | FIXED INCOME SECURITIES | 2.125% 05/01/2020 DD 05/01/15 | 23,000.00 | 99.06 | 22,677.19 | 22,784.49 |
| AMGEN INC 144A | FIXED INCOME SECURITIES | 4.563% 06/15/2048 DD 06/14/16 | 214,000.00 | 96.73 | 220,098.99 | 206,993.64 |
| AMGEN INC 144A | FIXED INCOME SECURITIES | 4.663% 06/15/2051 DD 06/14/16 | 246,000.00 | 96.11 | 255,281.58 | 236,433.06 |
| ANALOG DEVICES INC | FIXED INCOME SECURITIES | 3.500% 12/05/2026 DD 12/05/16 | 160,000.00 | 99.08 | 158,985.60 | 158,520.00 |
| ANHEUSER-BUSCH INBEV FINANCE I | FIXED INCOME SECURITIES | 2.650% 02/01/2021 DD 01/25/16 | 260,000.00 | 100.58 | 259,186.20 | 261,495.00 |
| ANHEUSER-BUSCH INBEV FINANCE I | FIXED INCOME SECURITIES | 3.300% 02/01/2023 DD 01/25/16 | 386,000.00 | 101.77 | 384,537.06 | 392,843.78 |
| ANHEUSER-BUSCH INBEV FINANCE I | FIXED INCOME SECURITIES | 4.700% 02/01/2036 DD 01/25/16 | 230,000.00 | 105.19 | 228,081.80 | 241,930.10 |
| ANHEUSER-BUSCH INBEV FINANCE I | FIXED INCOME SECURITIES | 4.900% 02/01/2046 DD 01/25/16 | 584,000.00 | 108.09 | 588,660.00 | 631,228.08 |
| ANHEUSER-BUSCH INBEV FINANCE I | FIXED INCOME SECURITIES | 3.650% 02/01/2026 DD 01/25/16 | 615,000.00 | 101.52 | 621,934.95 | 624,341.85 |
| ANHEUSER-BUSCH INBEV WORLDWIDE | FIXED INCOME SECURITIES | 3.750% 07/15/2042 DD 07/16/12 | 220,000.00 | 89.94 | 208,788.70 | 197,865.80 |
| ANZ NEW ZEALAND DISC | CASH & CASH EQUIVALENTS | 8/7/2017 | 1,050,000.00 | 98.63 | 1,035,567.17 | 1,035,567.17 |
| AON PLC | FIXED INCOME SECURITIES | 4.750% 05/15/2045 DD 05/20/15 | 105,000.00 | 101.08 | 104,667.15 | 106,131.90 |
| AON PLC | FIXED INCOME SECURITIES | 3.875% 12/15/2025 DD 03/01/16 | 220,000.00 | 101.93 | 219,938.40 | 224,243.80 |
| APACHE CORP | FIXED INCOME SECURITIES | 6.000% 01/15/2037 DD 01/26/07 | 117,000.00 | 115.02 | 116,486.94 | 134,567.55 |
| APACHE CORP | FIXED INCOME SECURITIES | 5.100% 09/01/2040 DD 08/20/10 | 78,000.00 | 104.62 | 72,056.50 | 81,602.04 |
| APPLE INC | FIXED INCOME SECURITIES | 3.850% 05/04/2043 DD 05/03/13 | 253,000.00 | 95.62 | 231,740.41 | 241,928.72 |
| APPLE INC | FIXED INCOME SECURITIES | 3.450% 05/06/2024 DD 05/06/14 | 410,000.00 | 103.00 | 409,655.60 | 422,316.40 |
| APPLE INC | FIXED INCOME SECURITIES | 3.450% 02/09/2045 DD 02/09/15 | 125,000.00 | 88.27 | 123,891.25 | 110,331.25 |
| APPLE INC | FIXED INCOME SECURITIES | 4.650% 02/23/2046 DD 02/23/16 | 105,000.00 | 107.99 | 112,194.60 | 113,384.25 |
| APPLE INC | FIXED INCOME SECURITIES | 3.250% 02/23/2026 DD 02/23/16 | 101,000.00 | 100.05 | 104,012.83 | 101,053.53 |
| APPLE INC | FIXED INCOME SECURITIES | 3.850% 08/04/2046 DD 08/04/16 | 300,000.00 | 95.81 | 297,788.40 | 287,442.00 |
| ARCH CAPITAL FINANCE LLC | FIXED INCOME SECURITIES | 4.011% 12/15/2026 DD 12/08/16 | 95,000.00 | 101.44 | 95,290.70 | 96,367.05 |
| AT&T INC | FIXED INCOME SECURITIES | 5.550% 08/15/2041 DD 08/18/11 | 175,000.00 | 104.12 | 192,167.50 | 182,201.25 |
| AT&T INC | FIXED INCOME SECURITIES | 4.800% 06/15/2044 DD 06/10/14 | 72,000.00 | 94.49 | 73,469.52 | 68,033.52 |
| AT&T INC | FIXED INCOME SECURITIES | 2.450% 06/30/2020 DD 05/04/15 | 635,000.00 | 99.30 | 622,369.85 | 630,574.05 |
| AT&T INC | FIXED INCOME SECURITIES | 3.000% 06/30/2022 DD 05/04/15 | 615,000.00 | 98.16 | 614,815.50 | 603,690.15 |
| AT&T INC | FIXED INCOME SECURITIES | 4.500% 05/15/2035 DD 05/04/15 | 160,000.00 | 96.62 | 159,537.60 | 154,587.20 |
| AT&T INC | FIXED INCOME SECURITIES | 4.750% 05/15/2046 DD 05/04/15 | 290,000.00 | 94.74 | 288,967.60 | 274,751.80 |
| AT&T INC | FIXED INCOME SECURITIES | 4.450% 04/01/2024 DD 10/01/15 | 150,000.00 | 104.24 | 164,034.00 | 156,366.00 |
| AT&T INC | FIXED INCOME SECURITIES | 3.950% 01/15/2025 DD 01/15/16 | 115,000.00 | 100.17 | 120,865.00 | 115,198.95 |
| AT&T INC | FIXED INCOME SECURITIES | 5.350% 09/01/2040 DD 03/01/11 | 132,000.00 | 102.70 | 143,676.72 | 135,564.00 |
| AT&T INC 144A | FIXED INCOME SECURITIES | 0.000% 11/27/2022 DD 11/27/07 | 3,000,000.00 | 79.86 | 2,268,750.00 | 2,395,770.00 |
| AVIATION CAPITAL GROUP CO 144A | FIXED INCOME SECURITIES | 2.875% 09/17/2018 DD 09/17/15 | 510,000.00 | 101.25 | 507,720.30 | 516,375.00 |
| AVNET INC | FIXED INCOME SECURITIES | 4.625% 04/15/2026 DD 03/29/16 | 30,000.00 | 97.43 | 31,157.70 | 29,229.90 |
| BAE SYSTEMS HOLDINGS INC 144A | FIXED INCOME SECURITIES | 3.850% 12/15/2025 DD 12/10/15 | 80,000.00 | 101.99 | 79,056.00 | 81,590.40 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 2.000% 01/11/2018 DD 01/11/13 | 338,000.00 | 100.23 | 340,448.04 | 338,777.40 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 3.300% 01/11/2023 DD 01/11/13 | 320,000.00 | 100.33 | 333,104.00 | 321,068.80 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 4.000% 04/01/2024 DD 04/01/14 | 1,035,000.00 | 103.13 | 1,109,499.30 | 1,067,436.90 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 4.000% 01/22/2025 DD 01/22/15 | 715,000.00 | 100.13 | 710,688.55 | 715,900.90 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 3.950% 04/21/2025 DD 04/21/15 | 340,000.00 | 99.55 | 335,225.60 | 338,466.60 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 1.950% 05/12/2018 DD 05/12/15 | 260,000.00 | 100.14 | 260,364.00 | 260,364.00 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 4.450% 03/03/2026 DD 03/03/16 | 286,000.00 | 103.05 | 287,126.12 | 294,734.44 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 2.503% 10/21/2022 DD 10/21/16 | 1,220,000.00 | 96.71 | 1,220,000.00 | 1,179,898.60 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 4.183% 11/25/2027 DD 11/25/16 | 230,000.00 | 100.06 | 230,000.00 | 230,147.20 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 6.875% 04/25/2018 DD 04/25/08 | 119,000.00 | 106.29 | 129,776.64 | 126,486.29 |
| BANK OF AMERICA CORP | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 03/10/16 | 390,000.00 | 104.50 | 415,837.50 | 407,550.00 |
| BANK OF AMERICA CORP | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 03/17/15 | 911,000.00 | 100.55 | 911,000.00 | 916,010.50 |
| BANK OF NEW YORK MELLON CORP/T | FIXED INCOME SECURITIES | 2.800% 05/04/2026 DD 05/02/16 | 55,000.00 | 96.30 | 54,804.75 | 52,965.55 |
| BANK OF NEW YORK MELLON CORP/T | FIXED INCOME SECURITIES | 3.000% 10/30/2028 DD 10/31/16 | 105,000.00 | 95.08 | 104,884.50 | 99,837.15 |
| BANK OF NEW YORK MELLON CORP/T | FIXED INCOME SECURITIES | 3.000% 02/24/2025 DD 02/24/15 | 285,000.00 | 98.34 | 284,390.10 | 280,260.45 |
| BANK OF NEW YORK MELLON CORP/T | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 08/01/16 | 765,000.00 | 91.73 | 747,750.00 | 701,749.80 |
| BANK OF NEW YORK MELLON CORP/T | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 04/28/15 | 1,058,000.00 | 100.50 | 1,054,746.47 | 1,063,290.00 |
| BANK OF TOKYO C/D | CASH & CASH EQUIVALENTS | VAR RT 08/11/2017 DD 08/17/16 | 1,225,000.00 | 100.00 | 1,225,000.00 | 1,225,000.00 |
| BANK OF TOKYO C/D | CASH & CASH EQUIVALENTS | VAR RT 08/17/2017 DD 08/18/16 | 1,865,000.00 | 100.00 | 1,865,000.00 | 1,865,000.00 |
| BARCLAYS PLC | FIXED INCOME SECURITIES | 4.375% 09/11/2024 DD 09/11/14 | 350,000.00 | 99.19 | 343,743.40 | 347,158.00 |
| BARCLAYS PLC | FIXED INCOME SECURITIES | 4.375% 01/12/2026 DD 01/12/16 | 395,000.00 | 101.28 | 398,369.35 | 400,063.90 |
| BARCLAYS PLC | FIXED INCOME SECURITIES | 5.200% 05/12/2026 DD 05/12/16 | 280,000.00 | 101.66 | 279,977.60 | 284,634.00 |
| BARCLAYS PLC | FIXED INCOME SECURITIES | 3.200% 08/10/2021 DD 08/10/16 | 790,000.00 | 98.84 | 789,494.40 | 780,828.10 |
| BAXALTA INC | FIXED INCOME SECURITIES | 4.000% 06/23/2025 DD 12/23/15 | 209,000.00 | 100.29 | 206,777.96 | 209,610.28 |
| BAXALTA INC | FIXED INCOME SECURITIES | 2.875% 06/23/2020 DD 12/23/15 | 190,000.00 | 99.98 | 187,826.00 | 189,952.50 |
| BAXALTA INC | FIXED INCOME SECURITIES | 5.250% 06/23/2045 DD 12/23/15 | 85,000.00 | 106.74 | 84,082.48 | 90,730.70 |
| BBCMS TRUST 2015- SRCH A1 144A | FIXED INCOME SECURITIES | 3.312% 08/10/2035 DD 12/06/15 | 1,185,000.00 | 101.15 | 1,184,958.53 | 1,198,639.35 |
| BEAR STEARNS COMMERCI PW17 A1A | FIXED INCOME SECURITIES | VAR RT 06/11/2050 DD 09/01/07 | 2,065,704.20 | 101.84 | 2,315,525.33 | 2,103,651.19 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

BlackRock Asset Management

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value<br>Security description (c) | | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|---|
| | 21ST CENTURY FOX AMERICA INC | FIXED INCOME SECURITIES | 3.700% 10/15/2025 DD 10/21/15 | 250,000.00 | 101.22 | 249,402.50 | 253,037.50 |
| | BECTON DICKINSON AND CO | FIXED INCOME SECURITIES | 2.675% 12/15/2019 DD 12/15/14 | 70,000.00 | 101.46 | 70,000.00 | 71,022.70 |
| | BECTON DICKINSON AND CO | FIXED INCOME SECURITIES | 3.734% 12/15/2024 DD 12/15/14 | 51,000.00 | 102.26 | 51,000.00 | 52,153.62 |
| | BERKSHIRE HATHAWAY INC | FIXED INCOME SECURITIES | 2.750% 03/15/2023 DD 03/15/16 | 120,000.00 | 99.63 | 119,673.60 | 119,550.00 |
| | BERKSHIRE HATHAWAY INC | FIXED INCOME SECURITIES | 3.125% 03/15/2026 DD 03/15/16 | 85,000.00 | 99.35 | 84,920.10 | 84,448.35 |
| | BIOGEN INC | FIXED INCOME SECURITIES | 5.200% 09/15/2045 DD 09/15/15 | 50,000.00 | 107.02 | 60,029.00 | 53,507.50 |
| | BIOGEN INC | FIXED INCOME SECURITIES | 3.625% 09/15/2022 DD 09/15/15 | 160,000.00 | 102.65 | 171,708.32 | 164,235.20 |
| | BNP PARIBAS NY BRH C/D | CASH & CASH EQUIVALENTS | 1.470% 08/04/2017 DD 08/04/16 | 1,534,000.00 | 100.00 | 1,534,000.00 | 1,534,000.00 |
| | BNP PARIBAS NY BRH C/D | CASH & CASH EQUIVALENTS | 1.530% 08/17/2017 DD 08/18/16 | 1,660,000.00 | 100.00 | 1,660,000.00 | 1,660,000.00 |
| | BNP PARIBAS SA 144A | FIXED INCOME SECURITIES | 4.375% 05/12/2026 DD 05/12/16 | 380,000.00 | 98.56 | 386,910.48 | 374,528.00 |
| | BOEING CO/THE | FIXED INCOME SECURITIES | 3.500% 03/01/2045 DD 02/20/15 | 25,000.00 | 92.84 | 24,071.50 | 23,209.25 |
| | BOSTON PROPERTIES LP | FIXED INCOME SECURITIES | 2.750% 10/01/2026 DD 08/17/16 | 120,000.00 | 91.43 | 119,125.20 | 109,719.60 |
| | BOSTON SCIENTIFIC CORP | FIXED INCOME SECURITIES | 3.850% 05/15/2025 DD 05/12/15 | 175,000.00 | 100.20 | 174,755.00 | 175,344.75 |
| | BP CAPITAL MARKETS PLC | FIXED INCOME SECURITIES | VAR RT 05/10/2018 DD 05/10/13 | 119,000.00 | 100.17 | 119,000.00 | 119,202.30 |
| | BPCE DISC | CASH & CASH EQUIVALENTS | 08/14/2017 | 1,170,000.00 | 98.53 | 1,152,753.23 | 1,152,753.23 |
| | BPCE DISC | CASH & CASH EQUIVALENTS | 09/20/2017 | 1,845,000.00 | 98.43 | 1,815,978.15 | 1,815,978.15 |
| | BPCE SA 144A | FIXED INCOME SECURITIES | 4.500% 03/15/2025 DD 09/15/14 | 265,000.00 | 97.43 | 261,229.05 | 258,181.55 |
| | BRANCH BANKING & TRUST CO | FIXED INCOME SECURITIES | 3.625% 09/16/2025 DD 09/16/15 | 250,000.00 | 101.67 | 261,652.50 | 254,175.00 |
| | BURLINGTON NORTHERN SANTA FE L | FIXED INCOME SECURITIES | 4.550% 09/01/2044 DD 08/18/14 | 80,000.00 | 106.33 | 81,080.80 | 85,060.00 |
| | BURLINGTON NORTHERN SANTA FE L | FIXED INCOME SECURITIES | 4.150% 04/01/2045 DD 03/09/15 | 80,000.00 | 101.41 | 79,738.40 | 81,128.80 |
| | CABELA'S CREDIT CARD MAS 1A A1 | FIXED INCOME SECURITIES | 2.260% 03/15/2023 DD 03/16/15 | 1,305,000.00 | 100.14 | 1,308,415.43 | 1,306,813.95 |
| | CALIFORNIA INSTITUTE OF TECHNO | FIXED INCOME SECURITIES | 4.321% 08/01/2045 DD 05/21/15 | 175,000.00 | 105.12 | 175,000.00 | 183,963.50 |
| | CALIFORNIA ST | FIXED INCOME SECURITIES | 5.000% 09/01/2042 DD 10/04/12 | 700,000.00 | 110.30 | 738,381.00 | 772,079.00 |
| | CALIFORNIA ST HLTH FACS FING A | FIXED INCOME SECURITIES | 5.000% 08/15/2052 DD 04/24/13 | 360,000.00 | 107.69 | 375,267.60 | 387,691.20 |
| | CANADIAN NATURAL RESOURCES LTD | FIXED INCOME SECURITIES | 6.250% 03/15/2038 DD 03/19/07 | 220,000.00 | 113.77 | 238,358.20 | 250,285.20 |
| | CANADIAN NATURAL RESOURCES LTD | FIXED INCOME SECURITIES | 3.900% 02/01/2025 DD 11/17/14 | 86,000.00 | 100.30 | 84,269.68 | 86,254.56 |
| | CAPITAL AUTO RECEIVABLES 3 A2 | FIXED INCOME SECURITIES | 1.720% 01/22/2019 DD 08/19/15 | 2,060,000.00 | 100.24 | 2,059,632.08 | 2,064,985.20 |
| | CAPITAL ONE FINANCIAL CORP | FIXED INCOME SECURITIES | 3.500% 06/15/2023 DD 06/06/13 | 184,000.00 | 100.38 | 182,294.32 | 184,695.52 |
| | CAPITAL ONE FINANCIAL CORP | FIXED INCOME SECURITIES | 3.200% 02/05/2025 DD 02/05/15 | 393,000.00 | 96.92 | 391,282.59 | 380,911.32 |
| | CAPITAL ONE FINANCIAL CORP | FIXED INCOME SECURITIES | 4.200% 10/29/2025 DD 10/29/15 | 385,000.00 | 100.33 | 382,816.00 | 386,282.05 |
| | CAPITAL ONE FINANCIAL CORP | FIXED INCOME SECURITIES | 3.750% 07/28/2026 DD 07/28/16 | 375,000.00 | 96.94 | 373,668.75 | 363,525.00 |
| | CASH | CASH & CASH EQUIVALENTS | | - | 1.00 | (3,161.57) | (3,161.57) |
| | CASH - BROKER | CASH & CASH EQUIVALENTS | | - | 1.00 | 217,341.74 | 217,341.74 |
| | CC HOLDINGS GS V LLC / CROWN C | FIXED INCOME SECURITIES | 3.849% 04/15/2023 DD 04/15/13 | 150,000.00 | 101.62 | 150,750.00 | 152,434.50 |
| | CDP FINANCIAL INC 144A | FIXED INCOME SECURITIES | 4.400% 11/25/2019 DD 11/25/09 | 1,565,000.00 | 106.68 | 1,561,118.80 | 1,669,557.65 |
| | CF INDUSTRIES INC | FIXED INCOME SECURITIES | 3.450% 06/01/2023 DD 05/23/13 | 248,000.00 | 89.90 | 226,491.28 | 222,952.00 |
| | CF INDUSTRIES INC | FIXED INCOME SECURITIES | 5.375% 03/15/2044 DD 03/11/14 | 280,000.00 | 82.53 | 268,320.59 | 231,086.80 |
| | CGRBS COMMERCIAL M VN05 A 144A | FIXED INCOME SECURITIES | 3.369% 03/13/2035 DD 03/01/13 | 1,125,000.00 | 102.31 | 1,139,062.50 | 1,150,987.50 |
| | CHARLES SCHWAB CORP/THE | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 10/31/16 | 700,000.00 | 94.00 | 700,000.00 | 658,000.00 |
| | CHARTER COMMUNICATIONS OPERATI | FIXED INCOME SECURITIES | 3.579% 07/23/2020 DD 07/23/16 | 360,000.00 | 102.02 | 360,000.00 | 367,286.40 |
| | CHARTER COMMUNICATIONS OPERATI | FIXED INCOME SECURITIES | 4.908% 07/23/2025 DD 07/23/16 | 290,000.00 | 105.39 | 290,000.00 | 305,639.70 |
| | CHARTER COMMUNICATIONS OPERATI | FIXED INCOME SECURITIES | 6.384% 10/23/2035 DD 10/23/16 | 535,000.00 | 114.18 | 535,000.00 | 610,880.12 |
| | CHARTER COMMUNICATIONS OPERATI | FIXED INCOME SECURITIES | 6.484% 10/23/2045 DD 10/23/16 | 885,000.00 | 115.61 | 926,639.68 | 1,023,130.80 |
| | CHARTER COMMUNICATIONS OPERATI | FIXED INCOME SECURITIES | 4.464% 07/23/2022 DD 07/23/16 | 795,000.00 | 104.50 | 795,000.00 | 830,798.85 |
| | CHARTER COMMUNICATIONS OPERATI | FIXED INCOME SECURITIES | 6.834% 10/23/2055 DD 10/23/16 | 130,000.00 | 117.23 | 130,000.00 | 152,401.60 |
| | CIGNA CORP | FIXED INCOME SECURITIES | 3.250% 04/15/2025 DD 03/20/15 | 240,000.00 | 97.40 | 239,851.20 | 233,748.00 |
| | CISCO SYSTEMS INC | FIXED INCOME SECURITIES | 2.200% 02/28/2021 DD 02/29/16 | 525,000.00 | 99.79 | 523,992.00 | 523,871.25 |
| | CIT GROUP INC | FIXED INCOME SECURITIES | 4.250% 08/15/2017 DD 08/03/12 | 380,000.00 | 101.38 | 385,700.00 | 385,225.00 |
| | CITIBANK CREDIT CARD ISS A1 A1 | FIXED INCOME SECURITIES | 2.880% 01/23/2023 DD 01/24/14 | 2,245,000.00 | 102.58 | 2,269,905.47 | 2,302,921.00 |
| | CITIGROUP INC | FIXED INCOME SECURITIES | 1.800% 02/05/2018 DD 02/05/15 | 1,220,000.00 | 99.94 | 1,216,388.80 | 1,219,316.80 |
| | CITIGROUP INC | FIXED INCOME SECURITIES | 2.050% 12/07/2018 DD 12/07/15 | 423,000.00 | 99.99 | 424,903.50 | 422,953.47 |
| | CITIGROUP INC | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 04/24/15 | 333,000.00 | 98.77 | 333,000.00 | 328,904.10 |
| | CITIZENS BANK NA/PROVIDENCE RI | FIXED INCOME SECURITIES | 2.550% 05/13/2021 DD 05/13/16 | 250,000.00 | 99.39 | 249,767.50 | 248,465.00 |
| | CITIZENS FINANCIAL GROUP INC | FIXED INCOME SECURITIES | 2.375% 07/28/2021 DD 07/28/16 | 35,000.00 | 98.06 | 34,981.80 | 34,322.40 |
| | CMS ENERGY CORP | FIXED INCOME SECURITIES | 3.000% 05/15/2026 DD 05/05/16 | 75,000.00 | 96.24 | 74,716.50 | 72,183.00 |
| | COLOMBIA GOVERNMENT INTERNATIO | FIXED INCOME SECURITIES | 4.500% 01/28/2026 DD 09/28/15 | 385,000.00 | 103.00 | 401,670.52 | 396,550.00 |
| | COMCAST CORP | FIXED INCOME SECURITIES | 3.150% 03/01/2026 DD 02/23/16 | 349,000.00 | 98.67 | 362,277.95 | 344,347.83 |
| | COMCAST CORP | FIXED INCOME SECURITIES | 3.400% 07/15/2046 DD 07/19/16 | 1,240,000.00 | 87.33 | 1,119,604.90 | 1,082,904.40 |
| | COMCAST CORP | FIXED INCOME SECURITIES | 2.350% 01/15/2027 DD 07/19/16 | 325,000.00 | 92.18 | 302,259.40 | 299,594.75 |
| | COMM 2014-TWC MORTG TWC A 144A | FIXED INCOME SECURITIES | VAR RT 02/13/2032 DD 02/13/14 | 1,365,000.00 | 100.00 | 1,365,000.00 | 1,365,000.00 |
| | COMM 2015-3BP MORTG 3BP A 144A | FIXED INCOME SECURITIES | 3.178% 02/10/2035 DD 02/01/15 | 1,570,000.00 | 99.98 | 1,601,298.04 | 1,569,717.40 |
| | COMMIT TO PUR FHLMC GOLD SFM | FIXED INCOME SECURITIES | 3.000% 01/01/2047 DD 01/01/17 | 72,000.00 | 99.30 | 70,312.50 | 71,493.84 |
| | COMMIT TO PUR FHLMC GOLD SFM | FIXED INCOME SECURITIES | 3.500% 01/01/2047 DD 01/01/17 | 1,846,229.00 | 102.39 | 1,888,783.17 | 1,890,427.72 |
| | COMMIT TO PUR FHLMC GOLD SFM | FIXED INCOME SECURITIES | 4.500% 01/01/2047 DD 01/01/17 | 1,916,000.00 | 107.34 | 2,065,495.63 | 2,056,576.92 |
| | COMMIT TO PUR FHLMC GOLD SFM | FIXED INCOME SECURITIES | 5.500% 01/01/2047 DD 01/01/17 | 1,000,000.00 | 110.88 | 1,112,187.50 | 1,108,750.00 |
| | COMMIT TO PUR FNMA SF MTG | FIXED INCOME SECURITIES | 2.000% 01/01/2032 DD 01/01/17 | 2,200,000.00 | 97.38 | 2,142,421.88 | 2,142,294.00 |
| | COMMIT TO PUR FNMA SF MTG | FIXED INCOME SECURITIES | 2.500% 01/01/2032 DD 01/01/17 | 4,546,000.00 | 100.16 | 4,542,932.42 | 4,553,182.68 |
| | COMMIT TO PUR FNMA SF MTG | FIXED INCOME SECURITIES | 2.500% 01/01/2047 DD 01/01/17 | 1,100,000.00 | 95.14 | 1,049,640.63 | 1,046,485.00 |
| | COMMIT TO PUR FNMA SF MTG | FIXED INCOME SECURITIES | 3.000% 01/01/2032 DD 01/01/17 | 2,332,000.00 | 102.62 | 2,396,858.76 | 2,393,028.44 |
| | COMMIT TO PUR FNMA SF MTG | FIXED INCOME SECURITIES | 3.000% 01/01/2047 DD 01/01/17 | 1,296,000.00 | 99.34 | 1,269,132.04 | 1,287,459.36 |
| | COMMIT TO PUR FNMA SF MTG | FIXED INCOME SECURITIES | 4.000% 01/01/2047 DD 01/01/17 | 755,000.00 | 105.13 | 787,577.65 | 793,739.05 |
| | COMMIT TO PUR FNMA SF MTG | FIXED INCOME SECURITIES | 4.500% 01/01/2047 DD 01/01/17 | 2,034,000.00 | 107.56 | 2,175,792.93 | 2,187,750.06 |
| | COMMIT TO PUR GNMA II JUMBOS | FIXED INCOME SECURITIES | 3.000% 01/20/2047 DD 01/01/17 | 10,716,000.00 | 101.25 | 10,858,145.23 | 10,850,164.32 |
| | COMMIT TO PUR GNMA II JUMBOS | FIXED INCOME SECURITIES | 3.500% 01/20/2047 DD 01/01/17 | 14,229,000.00 | 103.95 | 14,778,554.57 | 14,791,187.79 |
| | COMMIT TO PUR GNMA II JUMBOS | FIXED INCOME SECURITIES | 4.500% 01/20/2047 DD 01/01/17 | 1,588,000.00 | 106.73 | 1,702,137.50 | 1,694,888.28 |
| | COMMIT TO PUR GNMA SF MTG | FIXED INCOME SECURITIES | 3.000% 01/15/2047 DD 01/01/17 | 500,000.00 | 101.06 | 504,218.75 | 505,295.00 |
| | COMMIT TO PUR GNMA SF MTG | FIXED INCOME SECURITIES | 3.500% 01/15/2047 DD 01/01/17 | 1,300,000.00 | 103.98 | 1,353,015.63 | 1,351,740.00 |
| | COMMIT TO PUR GNMA SF MTG | FIXED INCOME SECURITIES | 4.000% 01/15/2047 DD 01/01/17 | 1,081,000.00 | 106.17 | 1,148,821.25 | 1,147,719.32 |
| | COOPERATIEVE CENTRAL INSTL C/D | CASH & CASH EQUIVALENTS | VAR RT 08/16/2017 DD 08/19/16 | 1,790,000.00 | 100.00 | 1,790,000.00 | 1,790,000.00 |
| | COX COMMUNICATIONS INC 144A | FIXED INCOME SECURITIES | 3.350% 09/15/2026 DD 09/13/16 | 60,000.00 | 95.49 | 59,898.60 | 57,296.40 |
| | CREDIT ACCEPTANCE AU 2A A 144A | FIXED INCOME SECURITIES | 1.880% 03/15/2022 DD 09/25/14 | 1,404,028.84 | 100.14 | 1,403,773.86 | 1,405,980.44 |
| | CREDIT ACCEPTANCE AU 2A A 144A | FIXED INCOME SECURITIES | 2.420% 11/15/2023 DD 05/12/16 | 1,230,000.00 | 99.89 | 1,229,714.15 | 1,228,622.40 |
| | CREDIT ACCEPTANCE AU 2A B 144A | FIXED INCOME SECURITIES | 2.670% 09/15/2022 DD 09/25/14 | 1,820,000.00 | 100.40 | 1,819,674.58 | 1,827,334.60 |
| | CREDIT IND ET CM NY INSTL C/D | CASH & CASH EQUIVALENTS | VAR RT 08/16/2017 DD 08/19/16 | 1,770,000.00 | 100.00 | 1,770,000.00 | 1,770,000.00 |
| | CREDIT SUISSE AG/NEW YORK NY | CASH & CASH EQUIVALENTS | VAR RT 08/24/2017 DD 08/29/16 | 2,085,000.00 | 100.00 | 2,085,000.00 | 2,085,000.00 |
| | CREDIT SUISSE GROUP FUNDING GU | FIXED INCOME SECURITIES | 2.750% 03/26/2020 DD 09/26/15 | 605,000.00 | 99.13 | 604,691.45 | 599,748.60 |
| | CREDIT SUISSE GROUP FUNDING GU | FIXED INCOME SECURITIES | 3.800% 06/09/2023 DD 06/10/16 | 250,000.00 | 99.89 | 247,960.00 | 249,725.00 |
| | CREDIT SUISSE GROUP INSTL C/D | CASH & CASH EQUIVALENTS | VAR RT 08/16/2017 DD 08/17/16 | 1,795,000.00 | 100.00 | 1,795,000.00 | 1,795,000.00 |
| | CREDIT SUISSE NY INSTL C/D | CASH & CASH EQUIVALENTS | 1.600% 08/04/2017 DD 08/05/16 | 1,207,000.00 | 100.00 | 1,207,000.00 | 1,207,000.00 |
| | CROWN CASTLE INTERNATIONAL COR | FIXED INCOME SECURITIES | 3.400% 02/15/2021 DD 02/08/16 | 20,000.00 | 101.48 | 20,527.40 | 20,295.00 |
| | CROWN CASTLE INTERNATIONAL COR | FIXED INCOME SECURITIES | 3.700% 06/15/2026 DD 05/06/16 | 30,000.00 | 98.15 | 29,908.50 | 29,445.90 |
| | CROWN CASTLE INTERNATIONAL COR | FIXED INCOME SECURITIES | 2.250% 09/01/2021 DD 09/01/16 | 100,000.00 | 96.75 | 99,972.00 | 96,745.00 |
| | CROWN CASTLE TOWERS LLC 144A | FIXED INCOME SECURITIES | 6.113% 01/15/2040 DD 01/15/10 | 970,000.00 | 108.35 | 970,000.00 | 1,050,956.20 |
| | CSAIL 2016-C5 COMMERCIAL C5 C | FIXED INCOME SECURITIES | VAR RT 11/15/2048 DD 02/01/16 | 960,000.00 | 100.61 | 892,358.40 | 965,827.20 |
| | CSMC TRUST 2016-NXSR NXSR A4 | FIXED INCOME SECURITIES | VAR RT 12/15/2049 DD 12/01/16 | 475,000.00 | 102.83 | 489,246.20 | 488,447.25 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

BlackRock Asset Management

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description (c) | | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|---|
| | 21ST CENTURY FOX AMERICA INC | FIXED INCOME SECURITIES | 3.700% 10/15/2025 DD 10/21/15 | 250,000.00 | 101.22 | 249,402.50 | 253,037.50 |
| | CVS HEALTH CORP | FIXED INCOME SECURITIES | 5.300% 12/05/2043 DD 12/05/13 | 115,000.00 | 113.31 | 124,350.65 | 130,305.35 |
| | CVS HEALTH CORP | FIXED INCOME SECURITIES | 5.125% 07/20/2045 DD 07/20/15 | 360,000.00 | 111.45 | 398,435.85 | 401,202.00 |
| | DANONE SA 144A | FIXED INCOME SECURITIES | 2.947% 11/02/2026 DD 11/02/16 | 705,000.00 | 95.43 | 705,000.00 | 672,767.40 |
| | DELPHI AUTOMOTIVE PLC | FIXED INCOME SECURITIES | 4.400% 10/01/2046 DD 09/20/16 | 35,000.00 | 91.88 | 34,808.90 | 32,157.65 |
| | DELPHI CORP | FIXED INCOME SECURITIES | 4.150% 03/15/2024 DD 03/03/14 | 44,000.00 | 103.07 | 47,262.41 | 45,352.12 |
| | DEUTSCHE BANK AG/LONDON | FIXED INCOME SECURITIES | 1.400% 02/13/2017 DD 02/13/14 | 920,000.00 | 99.97 | 918,999.52 | 919,705.60 |
| | DEUTSCHE BANK AG/LONDON | FIXED INCOME SECURITIES | 1.350% 05/30/2017 DD 05/30/14 | 60,000.00 | 99.78 | 59,688.18 | 59,869.80 |
| | DIAMOND 1 FINANCE CORP / 144A | FIXED INCOME SECURITIES | 5.450% 06/15/2023 DD 06/01/16 | 140,000.00 | 106.07 | 139,939.80 | 148,503.60 |
| | DIAMOND 1 FINANCE CORP / 144A | FIXED INCOME SECURITIES | 6.020% 06/15/2026 DD 06/01/16 | 180,000.00 | 108.33 | 179,913.60 | 194,994.00 |
| | DIAMOND 1 FINANCE CORP / 144A | FIXED INCOME SECURITIES | 8.100% 07/15/2036 DD 06/01/16 | 60,000.00 | 118.96 | 59,956.20 | 71,374.80 |
| | DIAMOND 1 FINANCE CORP / 144A | FIXED INCOME SECURITIES | 8.350% 07/15/2046 DD 06/01/16 | 40,000.00 | 123.13 | 39,968.00 | 49,251.60 |
| | DISCOVER BANK/GREENWOOD DE | FIXED INCOME SECURITIES | 3.100% 06/04/2020 DD 06/04/15 | 295,000.00 | 101.20 | 294,932.15 | 298,537.05 |
| | DISCOVER BANK/GREENWOOD DE | FIXED INCOME SECURITIES | 2.600% 11/13/2018 DD 08/13/15 | 395,000.00 | 100.87 | 394,755.10 | 398,424.65 |
| | DISCOVER FINANCIAL SERVICES | FIXED INCOME SECURITIES | 3.750% 03/04/2025 DD 03/04/15 | 100,000.00 | 97.77 | 99,884.00 | 97,766.00 |
| | DISCOVERY COMMUNICATIONS LLC | FIXED INCOME SECURITIES | 5.050% 06/01/2020 DD 06/03/10 | 8,000.00 | 107.34 | 8,475.52 | 8,586.80 |
| | DISCOVERY COMMUNICATIONS LLC | FIXED INCOME SECURITIES | 4.875% 04/01/2043 DD 03/19/13 | 248,000.00 | 92.41 | 212,836.26 | 229,174.32 |
| | DISCOVERY COMMUNICATIONS LLC | FIXED INCOME SECURITIES | 3.450% 03/15/2025 DD 03/02/15 | 325,000.00 | 95.46 | 316,384.40 | 310,228.75 |
| | DISCOVERY COMMUNICATIONS LLC | FIXED INCOME SECURITIES | 4.900% 03/11/2026 DD 03/11/16 | 95,000.00 | 105.30 | 94,651.35 | 100,036.90 |
| | DOMINION GAS HOLDINGS LLC | FIXED INCOME SECURITIES | 4.600% 12/15/2044 DD 12/08/14 | 208,000.00 | 99.50 | 203,713.30 | 206,953.76 |
| | DOW CHEMICAL CO/THE | FIXED INCOME SECURITIES | 4.375% 11/15/2042 DD 11/14/12 | 43,000.00 | 97.07 | 45,095.39 | 41,740.96 |
| | DRIVE AUTO RECEIVABL BA C 144A | FIXED INCOME SECURITIES | 2.760% 07/15/2021 DD 05/28/15 | 1,450,000.00 | 100.64 | 1,449,799.03 | 1,459,236.50 |
| | DUKE ENERGY CAROLINAS LLC | FIXED INCOME SECURITIES | 2.950% 12/01/2026 DD 11/17/16 | 700,000.00 | 98.37 | 698,306.00 | 688,618.00 |
| | DUKE ENERGY FLORIDA LLC | FIXED INCOME SECURITIES | 6.400% 06/15/2038 DD 06/18/08 | 850,000.00 | 131.85 | 1,018,363.27 | 1,120,742.00 |
| | DUKE UNIVERSITY | FIXED INCOME SECURITIES | 4.077% 10/01/2048 DD 10/27/15 | 166,000.00 | 102.39 | 166,000.00 | 169,960.76 |
| | EASTMAN CHEMICAL CO | FIXED INCOME SECURITIES | 3.800% 03/15/2025 DD 11/20/14 | 110,000.00 | 100.85 | 109,456.60 | 110,933.90 |
| | EATON CORP | FIXED INCOME SECURITIES | 2.750% 11/02/2022 DD 11/02/13 | 307,000.00 | 99.04 | 308,152.97 | 304,062.01 |
| | EATON CORP | FIXED INCOME SECURITIES | 4.150% 11/02/2042 DD 11/02/13 | 510,000.00 | 97.75 | 484,828.63 | 498,509.70 |
| | EB TEMP INV FD | CCT | VAR RT 12/31/49 FEE CL 15 | 17,405,778.19 | 1.00 | 17,405,778.19 | 17,405,778.19 |
| | ECOPETROL SA | FIXED INCOME SECURITIES | 4.125% 01/16/2025 DD 09/16/14 | 340,000.00 | 93.65 | 314,972.50 | 318,410.00 |
| | EMERA US FINANCE LP 144A | FIXED INCOME SECURITIES | 2.150% 06/15/2019 DD 06/16/16 | 35,000.00 | 99.84 | 34,987.05 | 34,942.25 |
| | EMERA US FINANCE LP 144A | FIXED INCOME SECURITIES | 3.550% 06/15/2026 DD 06/16/16 | 15,000.00 | 98.30 | 14,958.75 | 14,745.45 |
| | EMERA US FINANCE LP 144A | FIXED INCOME SECURITIES | 4.750% 06/15/2046 DD 06/16/16 | 50,000.00 | 100.85 | 49,644.00 | 50,422.50 |
| | ENBRIDGE ENERGY PARTNERS LP | FIXED INCOME SECURITIES | 5.875% 10/15/2025 DD 10/06/15 | 58,000.00 | 111.49 | 58,224.46 | 64,665.36 |
| | ENBRIDGE ENERGY PARTNERS LP | FIXED INCOME SECURITIES | 7.375% 10/15/2045 DD 10/06/15 | 36,000.00 | 124.04 | 37,029.24 | 44,652.60 |
| | ENBRIDGE INC | FIXED INCOME SECURITIES | 3.500% 06/10/2024 DD 06/04/14 | 70,000.00 | 97.39 | 66,814.30 | 68,174.40 |
| | ENERGY TRANSFER PARTNERS LP | FIXED INCOME SECURITIES | 4.050% 03/15/2025 DD 03/12/15 | 59,000.00 | 98.99 | 57,605.15 | 58,404.69 |
| | ENERGY TRANSFER PARTNERS LP | FIXED INCOME SECURITIES | 4.900% 03/15/2035 DD 03/12/15 | 680,000.00 | 93.45 | 678,708.00 | 635,480.40 |
| | ENERGY TRANSFER PARTNERS LP | FIXED INCOME SECURITIES | 5.150% 03/15/2045 DD 03/12/15 | 110,000.00 | 95.91 | 102,845.60 | 105,498.80 |
| | ENERGY TRANSFER PARTNERS LP | FIXED INCOME SECURITIES | 4.750% 01/15/2026 DD 06/23/15 | 247,000.00 | 103.38 | 236,059.37 | 255,358.48 |
| | ENTERGY CORP | FIXED INCOME SECURITIES | 4.000% 07/15/2022 DD 07/01/15 | 345,000.00 | 104.57 | 344,513.55 | 360,759.60 |
| | ENTERGY CORP | FIXED INCOME SECURITIES | 2.950% 09/01/2026 DD 08/19/16 | 85,000.00 | 93.54 | 84,808.75 | 79,512.40 |
| | ENTERPRISE PRODUCTS OPERATING | FIXED INCOME SECURITIES | 5.100% 02/15/2045 DD 02/12/14 | 52,000.00 | 105.47 | 52,463.32 | 54,841.80 |
| | ENTERPRISE PRODUCTS OPERATING | FIXED INCOME SECURITIES | 4.900% 05/15/2046 DD 05/07/15 | 120,000.00 | 102.65 | 119,562.00 | 123,180.00 |
| | EOG RESOURCES INC | FIXED INCOME SECURITIES | 3.900% 04/01/2035 DD 03/17/15 | 90,000.00 | 94.70 | 89,613.90 | 85,232.70 |
| | EXELON CORP | FIXED INCOME SECURITIES | 5.625% 06/15/2035 DD 06/09/05 | 136,000.00 | 110.65 | 157,998.00 | 150,486.72 |
| | EXELON CORP | FIXED INCOME SECURITIES | 2.850% 06/15/2020 DD 06/11/15 | 120,000.00 | 101.07 | 119,977.20 | 121,281.60 |
| | EXELON CORP | FIXED INCOME SECURITIES | 4.950% 06/15/2035 DD 12/15/15 | 77,000.00 | 106.09 | 84,771.61 | 81,690.07 |
| | EXELON CORP | FIXED INCOME SECURITIES | 2.450% 04/15/2021 DD 04/07/16 | 10,000.00 | 98.80 | 9,997.60 | 9,879.80 |
| | EXELON CORP | FIXED INCOME SECURITIES | 3.400% 04/15/2026 DD 04/07/16 | 30,000.00 | 98.12 | 29,982.00 | 29,435.40 |
| | FEDERAL NATL MTG ASSN STRIP | FIXED INCOME SECURITIES | 0.000% 01/15/2030 DD 02/15/00 | 2,635,000.00 | 64.15 | 1,379,774.01 | 1,690,220.75 |
| | FEDERAL NATL MTG ASSN STRIP | FIXED INCOME SECURITIES | 0.000% 05/15/2030 DD 05/05/00 | 1,515,000.00 | 64.31 | 783,861.00 | 974,235.90 |
| | FEDEX CORP | FIXED INCOME SECURITIES | 4.100% 02/01/2045 DD 01/09/15 | 222,000.00 | 93.63 | 202,480.86 | 207,867.48 |
| | FEDEX CORP | FIXED INCOME SECURITIES | 4.550% 04/01/2046 DD 03/24/16 | 165,000.00 | 100.77 | 164,877.15 | 166,272.15 |
| | FHLMC POOL #1B-8062 | FIXED INCOME SECURITIES | VAR RT 03/01/2041 DD 02/01/11 | 155,389.61 | 104.99 | 163,571.83 | 163,148.21 |
| | FHLMC POOL #2B-0646 | FIXED INCOME SECURITIES | VAR RT 07/01/2042 DD 07/01/12 | 341,232.22 | 104.43 | 350,269.54 | 356,331.75 |
| | FHLMC POOL #A7-6655 | FIXED INCOME SECURITIES | 5.500% 05/01/2038 DD 05/01/08 | 231,994.40 | 110.80 | 227,789.52 | 257,042.84 |
| | FHLMC POOL #A7-6692 | FIXED INCOME SECURITIES | 5.500% 05/01/2038 DD 05/01/08 | 342,608.06 | 111.28 | 336,398.27 | 381,250.82 |
| | FHLMC POOL #A9-0196 | FIXED INCOME SECURITIES | 4.500% 12/01/2039 DD 12/01/09 | 53,886.09 | 107.90 | 58,500.08 | 58,141.47 |
| | FHLMC POOL #A9-3534 | FIXED INCOME SECURITIES | 4.000% 08/01/2040 DD 08/01/10 | 61,420.20 | 105.06 | 65,028.63 | 64,527.44 |
| | FHLMC POOL #A9-4779 | FIXED INCOME SECURITIES | 4.000% 11/01/2040 DD 10/01/10 | 63,945.18 | 105.91 | 67,407.22 | 67,725.62 |
| | FHLMC POOL #A9-4977 | FIXED INCOME SECURITIES | 4.000% 11/01/2040 DD 11/01/10 | 63,723.47 | 105.92 | 67,173.51 | 67,495.90 |
| | FHLMC POOL #A9-5144 | FIXED INCOME SECURITIES | 4.000% 11/01/2040 DD 11/01/10 | 60,646.34 | 105.39 | 63,929.77 | 63,915.78 |
| | FHLMC POOL #A9-5923 | FIXED INCOME SECURITIES | 4.000% 10/01/2040 DD 12/01/10 | 65,381.17 | 105.85 | 68,920.95 | 69,204.66 |
| | FHLMC POOL #C0-3608 | FIXED INCOME SECURITIES | 3.500% 12/01/2040 DD 12/01/10 | 263,733.11 | 103.01 | 272,592.89 | 271,658.29 |
| | FHLMC POOL #C0-3811 | FIXED INCOME SECURITIES | 3.500% 04/01/2042 DD 04/01/12 | 491,080.14 | 103.02 | 496,930.90 | 505,900.94 |
| | FHLMC POOL #C0-4320 | FIXED INCOME SECURITIES | 3.000% 12/01/2042 DD 11/01/12 | 510,277.08 | 99.96 | 530,050.32 | 510,067.87 |
| | FHLMC POOL #G0-1838 | FIXED INCOME SECURITIES | 5.000% 07/01/2035 DD 06/01/05 | 875,454.64 | 109.84 | 949,047.53 | 961,634.40 |
| | FHLMC POOL #G0-1840 | FIXED INCOME SECURITIES | 5.000% 07/01/2035 DD 06/01/05 | 677,839.05 | 109.93 | 734,819.87 | 745,168.80 |
| | FHLMC POOL #G0-3358 | FIXED INCOME SECURITIES | 5.500% 08/01/2037 DD 09/01/07 | 147,031.82 | 112.86 | 148,823.78 | 165,938.64 |
| | FHLMC POOL #G0-7613 | FIXED INCOME SECURITIES | 6.000% 04/01/2039 DD 01/01/14 | 372,889.94 | 116.39 | 423,929.23 | 433,995.41 |
| | FHLMC POOL #G0-7642 | FIXED INCOME SECURITIES | 5.000% 10/01/2041 DD 02/01/14 | 206,116.78 | 109.14 | 225,311.37 | 224,964.10 |
| | FHLMC POOL #G0-7962 | FIXED INCOME SECURITIES | 5.000% 11/01/2041 DD 03/01/15 | 1,170,369.77 | 109.11 | 1,297,281.74 | 1,276,978.75 |
| | FHLMC POOL #G0-8655 | FIXED INCOME SECURITIES | 4.000% 07/01/2045 DD 07/01/15 | 4,887,449.65 | 105.08 | 5,128,862.94 | 5,135,780.97 |
| | FHLMC POOL #G0-8672 | FIXED INCOME SECURITIES | 4.000% 10/01/2045 DD 10/01/15 | 556,735.36 | 105.08 | 592,149.69 | 585,017.52 |
| | FHLMC POOL #G0-8688 | FIXED INCOME SECURITIES | 4.000% 01/01/2046 DD 01/01/16 | 3,649,885.80 | 105.09 | 3,838,225.61 | 3,835,628.49 |
| | FHLMC POOL #G0-8694 | FIXED INCOME SECURITIES | 4.000% 02/01/2046 DD 02/01/16 | 992,218.22 | 105.09 | 1,043,418.23 | 1,042,692.36 |
| | FHLMC POOL #G0-8706 | FIXED INCOME SECURITIES | 3.500% 05/01/2046 DD 05/01/16 | 418,211.16 | 102.48 | 437,537.10 | 428,595.34 |
| | FHLMC POOL #G0-8711 | FIXED INCOME SECURITIES | 3.500% 06/01/2046 DD 06/01/16 | 426,596.75 | 102.49 | 446,476.83 | 437,214.74 |
| | FHLMC POOL #G0-8723 | FIXED INCOME SECURITIES | 4.000% 08/01/2046 DD 08/01/16 | 2,097,849.03 | 105.24 | 2,213,148.78 | 2,207,755.34 |
| | FHLMC POOL #G0-8728 | FIXED INCOME SECURITIES | 4.000% 09/01/2046 DD 09/01/16 | 1,276,344.22 | 105.21 | 1,346,892.15 | 1,342,816.23 |
| | FHLMC POOL #G0-8738 | FIXED INCOME SECURITIES | 3.500% 11/01/2046 DD 11/01/16 | 1,919,573.78 | 102.49 | 1,974,161.66 | 1,967,447.95 |
| | FHLMC POOL #G0-8742 | FIXED INCOME SECURITIES | 3.500% 12/01/2046 DD 12/01/16 | 3,341,009.00 | 102.49 | 3,417,461.95 | 3,424,333.76 |
| | FHLMC POOL #G1-5520 | FIXED INCOME SECURITIES | 3.000% 07/01/2030 DD 08/01/15 | 272,575.45 | 102.84 | 283,521.07 | 280,324.77 |
| | FHLMC POOL #G1-5870 | FIXED INCOME SECURITIES | 3.500% 09/01/2030 DD 07/01/16 | 214,589.42 | 104.93 | 229,476.56 | 225,177.26 |
| | FHLMC POOL #G6-0018 | FIXED INCOME SECURITIES | 4.500% 12/01/2043 DD 04/01/15 | 426,193.03 | 108.10 | 463,052.09 | 460,714.67 |
| | FHLMC POOL #G6-0198 | FIXED INCOME SECURITIES | 4.500% 09/01/2044 DD 08/01/15 | 622,450.26 | 107.48 | 674,337.33 | 668,990.86 |
| | FHLMC POOL #G6-0718 | FIXED INCOME SECURITIES | 3.000% 09/01/2046 DD 09/01/16 | 220,344.61 | 99.43 | 227,540.24 | 219,093.05 |
| | FHLMC POOL #J3-1418 | FIXED INCOME SECURITIES | 2.500% 05/01/2030 DD 04/01/15 | 156,962.34 | 100.33 | 158,666.85 | 157,472.47 |
| | FHLMC POOL #J3-1689 | FIXED INCOME SECURITIES | 3.000% 05/01/2030 DD 05/01/15 | 314,501.93 | 102.92 | 326,885.45 | 323,669.66 |
| | FHLMC POOL #J3-2181 | FIXED INCOME SECURITIES | 3.000% 07/01/2030 DD 07/01/15 | 31,523.48 | 102.92 | 32,863.23 | 32,445.22 |
| | FHLMC POOL #J3-2204 | FIXED INCOME SECURITIES | 2.500% 07/01/2030 DD 07/01/15 | 59,028.25 | 100.31 | 59,636.97 | 59,211.82 |
| | FHLMC POOL #J3-2209 | FIXED INCOME SECURITIES | 2.500% 07/01/2030 DD 07/01/15 | 55,705.47 | 100.33 | 56,297.34 | 55,886.51 |
| | FHLMC POOL #J3-2436 | FIXED INCOME SECURITIES | 3.000% 08/01/2030 DD 08/01/15 | 36,415.60 | 102.84 | 37,877.92 | 37,451.26 |
| | FHLMC POOL #J3-2491 | FIXED INCOME SECURITIES | 2.500% 07/01/2030 DD 08/01/15 | 12,529.18 | 100.30 | 12,726.88 | 12,566.26 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

BlackRock Asset Management

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description (c) | | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|---|
| | 21ST CENTURY FOX AMERICA INC | FIXED INCOME SECURITIES | 3.700% 10/15/2025 DD 10/21/15 | 250,000.00 | 101.22 | 249,402.50 | 253,037.50 |
| | FHLMC POOL #Q0-0093 | FIXED INCOME SECURITIES | 4.000% 04/01/2041 DD 04/01/11 | 4,031.29 | 105.56 | 4,307.18 | 4,255.51 |
| | FHLMC POOL #Q0-0804 | FIXED INCOME SECURITIES | 4.500% 05/01/2041 DD 05/01/11 | 168,797.61 | 107.62 | 183,303.64 | 181,659.98 |
| | FHLMC POOL #Q0-0959 | FIXED INCOME SECURITIES | 4.500% 05/01/2041 DD 05/01/11 | 177,272.44 | 107.34 | 192,451.40 | 190,284.23 |
| | FHLMC POOL #Q0-3841 | FIXED INCOME SECURITIES | 4.000% 10/01/2041 DD 10/01/11 | 65,497.79 | 105.88 | 69,043.87 | 69,348.41 |
| | FHLMC POOL #Q0-4022 | FIXED INCOME SECURITIES | 4.000% 10/01/2041 DD 10/01/11 | 123,226.77 | 105.88 | 129,898.33 | 130,466.34 |
| | FHLMC POOL #Q1-1750 | FIXED INCOME SECURITIES | 3.500% 10/01/2042 DD 10/01/12 | 83,969.05 | 102.98 | 86,186.35 | 86,474.68 |
| | FHLMC POOL #Q1-1909 | FIXED INCOME SECURITIES | 3.500% 10/01/2042 DD 10/01/12 | 31,812.96 | 102.65 | 33,174.95 | 32,656.32 |
| | FHLMC POOL #Q1-2162 | FIXED INCOME SECURITIES | 3.500% 08/01/2042 DD 10/01/12 | 56,435.02 | 103.02 | 58,877.60 | 58,139.36 |
| | FHLMC POOL #Q1-4866 | FIXED INCOME SECURITIES | 3.000% 01/01/2043 DD 01/01/13 | 454,055.27 | 99.96 | 441,710.62 | 453,869.10 |
| | FHLMC POOL #Q1-5442 | FIXED INCOME SECURITIES | 3.500% 02/01/2043 DD 02/01/13 | 78,816.58 | 103.21 | 81,279.61 | 81,342.65 |
| | FHLMC POOL #Q1-6403 | FIXED INCOME SECURITIES | 3.000% 03/01/2043 DD 03/01/13 | 308,096.65 | 99.96 | 299,551.77 | 307,970.33 |
| | FHLMC POOL #Q1-6673 | FIXED INCOME SECURITIES | 3.000% 03/01/2043 DD 03/01/13 | 938,059.38 | 99.96 | 967,447.02 | 937,674.78 |
| | FHLMC POOL #Q1-7095 | FIXED INCOME SECURITIES | 3.000% 04/01/2043 DD 03/01/13 | 301,531.38 | 99.96 | 309,658.61 | 301,407.75 |
| | FHLMC POOL #Q1-8718 | FIXED INCOME SECURITIES | 3.500% 06/01/2043 DD 05/01/13 | 61,463.69 | 102.96 | 63,230.77 | 63,281.78 |
| | FHLMC POOL #Q2-0021 | FIXED INCOME SECURITIES | 3.500% 07/01/2043 DD 07/01/13 | 311,898.27 | 103.21 | 315,675.18 | 321,894.60 |
| | FHLMC POOL #Q2-0206 | FIXED INCOME SECURITIES | 3.500% 07/01/2043 DD 07/01/13 | 301,113.15 | 102.98 | 304,453.63 | 310,095.36 |
| | FHLMC POOL #Q2-1579 | FIXED INCOME SECURITIES | 4.000% 09/01/2043 DD 09/01/13 | 70,529.53 | 105.93 | 75,180.08 | 74,710.52 |
| | FHLMC POOL #Q2-4368 | FIXED INCOME SECURITIES | 3.500% 01/01/2044 DD 01/01/14 | 35,809.02 | 102.98 | 36,693.05 | 36,877.20 |
| | FHLMC POOL #Q2-4894 | FIXED INCOME SECURITIES | 4.500% 02/01/2044 DD 02/01/14 | 292,564.23 | 107.43 | 317,752.16 | 314,313.45 |
| | FHLMC POOL #Q2-5643 | FIXED INCOME SECURITIES | 4.000% 04/01/2044 DD 04/01/14 | 144,465.89 | 105.54 | 155,571.71 | 152,475.08 |
| | FHLMC POOL #Q2-5812 | FIXED INCOME SECURITIES | 3.500% 04/01/2044 DD 04/01/14 | 28,081.64 | 102.91 | 28,757.35 | 28,899.66 |
| | FHLMC POOL #Q2-5988 | FIXED INCOME SECURITIES | 3.500% 05/01/2044 DD 04/01/14 | 21,836.34 | 102.98 | 22,361.80 | 22,487.94 |
| | FHLMC POOL #Q2-6218 | FIXED INCOME SECURITIES | 3.500% 05/01/2044 DD 05/01/14 | 41,502.34 | 103.20 | 42,643.66 | 42,829.99 |
| | FHLMC POOL #Q2-6452 | FIXED INCOME SECURITIES | 3.500% 05/01/2044 DD 05/01/14 | 29,504.11 | 102.98 | 30,214.06 | 30,382.45 |
| | FHLMC POOL #Q2-6707 | FIXED INCOME SECURITIES | 3.500% 06/01/2044 DD 06/01/14 | 36,843.24 | 102.97 | 37,752.81 | 37,937.85 |
| | FHLMC POOL #Q2-7319 | FIXED INCOME SECURITIES | 3.500% 07/01/2044 DD 07/01/14 | 35,444.00 | 103.19 | 36,418.70 | 36,573.24 |
| | FHLMC POOL #Q2-7843 | FIXED INCOME SECURITIES | 3.500% 08/01/2044 DD 08/01/14 | 75,653.01 | 102.98 | 77,828.04 | 77,904.44 |
| | FHLMC POOL #Q2-8604 | FIXED INCOME SECURITIES | 3.500% 09/01/2044 DD 09/01/14 | 32,873.18 | 103.06 | 33,936.41 | 33,878.11 |
| | FHLMC POOL #Q2-8605 | FIXED INCOME SECURITIES | 3.500% 09/01/2044 DD 09/01/14 | 78,803.75 | 102.98 | 81,217.10 | 81,155.25 |
| | FHLMC POOL #Q3-1128 | FIXED INCOME SECURITIES | 4.000% 02/01/2045 DD 01/01/15 | 26,940.89 | 105.74 | 28,927.78 | 28,487.83 |
| | FHLMC POOL #Q3-1338 | FIXED INCOME SECURITIES | 4.000% 02/01/2045 DD 02/01/15 | 62,228.84 | 105.75 | 66,818.21 | 65,804.51 |
| | FHLMC POOL #Q3-6302 | FIXED INCOME SECURITIES | 3.500% 09/01/2045 DD 09/01/15 | 37,022.54 | 103.11 | 38,772.44 | 38,172.09 |
| | FHLMC POOL #Q3-6965 | FIXED INCOME SECURITIES | 3.500% 10/01/2045 DD 10/01/15 | 0.01 | 102.79 | 0.01 | 0.01 |
| | FHLMC POOL #Q3-6972 | FIXED INCOME SECURITIES | 4.000% 10/01/2045 DD 10/01/15 | 353,822.36 | 105.64 | 380,276.09 | 373,792.09 |
| | FHLMC POOL #Q3-7738 | FIXED INCOME SECURITIES | 4.000% 12/01/2045 DD 12/01/15 | 13,166.46 | 105.10 | 14,005.82 | 13,838.21 |
| | FHLMC POOL #Q3-7955 | FIXED INCOME SECURITIES | 4.000% 12/01/2045 DD 12/01/15 | 52,310.10 | 105.76 | 55,877.81 | 55,323.68 |
| | FHLMC POOL #Q3-7957 | FIXED INCOME SECURITIES | 4.000% 12/01/2045 DD 12/01/15 | 66,458.48 | 105.56 | 70,825.03 | 70,151.58 |
| | FHLMC POOL #Q3-8076 | FIXED INCOME SECURITIES | 4.000% 01/01/2046 DD 01/01/16 | 67,297.32 | 105.10 | 71,619.07 | 70,728.14 |
| | FHLMC POOL #Q3-8422 | FIXED INCOME SECURITIES | 4.000% 01/01/2046 DD 01/01/16 | 9,714.61 | 105.09 | 10,338.48 | 10,208.99 |
| | FHLMC POOL #Q4-4853 | FIXED INCOME SECURITIES | 3.000% 12/01/2046 DD 12/01/16 | 211,755.00 | 99.46 | 211,506.85 | 210,617.88 |
| | FHLMC POOL #Q4-5064 | FIXED INCOME SECURITIES | 3.000% 12/01/2046 DD 12/01/16 | 205,371.00 | 99.43 | 205,066.15 | 204,204.49 |
| | FHLMC POOL #Q4-5079 | FIXED INCOME SECURITIES | 3.000% 12/01/2046 DD 12/01/16 | 89,231.00 | 99.65 | 89,237.97 | 88,917.80 |
| | FHLMC POOL #Q4-5080 | FIXED INCOME SECURITIES | 3.000% 12/01/2046 DD 12/01/16 | 103,355.00 | 99.59 | 103,266.18 | 102,928.14 |
| | FHLMC POOL #Q4-5083 | FIXED INCOME SECURITIES | 3.000% 12/01/2046 DD 12/01/16 | 54,048.00 | 99.77 | 54,094.45 | 53,925.31 |
| | FHLMC POOL #V6-0696 | FIXED INCOME SECURITIES | 3.000% 01/01/2030 DD 12/01/14 | 72,130.37 | 102.83 | 75,026.83 | 74,172.38 |
| | FHLMC POOL #V6-0724 | FIXED INCOME SECURITIES | 3.000% 01/01/2030 DD 01/01/15 | 101,255.37 | 102.83 | 105,321.40 | 104,123.93 |
| | FHLMC POOL #V6-0770 | FIXED INCOME SECURITIES | 2.500% 03/01/2030 DD 02/01/15 | 143,396.78 | 100.39 | 144,987.60 | 143,951.73 |
| | FHLMC POOL #V6-0796 | FIXED INCOME SECURITIES | 2.500% 05/01/2030 DD 04/01/15 | 220,158.19 | 100.30 | 225,352.53 | 220,809.86 |
| | FHLMC POOL #V6-0840 | FIXED INCOME SECURITIES | 3.000% 06/01/2030 DD 05/01/15 | 597,521.46 | 102.87 | 620,582.06 | 614,640.44 |
| | FHLMC POOL #V6-0886 | FIXED INCOME SECURITIES | 2.500% 08/01/2030 DD 07/01/15 | 241,643.81 | 100.33 | 245,419.51 | 242,429.16 |
| | FHLMC POOL #V6-0902 | FIXED INCOME SECURITIES | 2.500% 08/01/2030 DD 08/01/15 | 181,095.51 | 100.33 | 183,925.13 | 181,684.07 |
| | FHLMC POOL #V6-0903 | FIXED INCOME SECURITIES | 2.500% 09/01/2030 DD 08/01/15 | 176,879.49 | 100.31 | 179,726.13 | 177,429.59 |
| | FHLMC POOL #V6-0904 | FIXED INCOME SECURITIES | 2.500% 09/01/2030 DD 08/01/15 | 366,298.05 | 100.30 | 372,078.69 | 367,382.29 |
| | FHLMC POOL #V6-0905 | FIXED INCOME SECURITIES | 2.500% 07/01/2030 DD 08/01/15 | 16,971.66 | 100.30 | 17,239.49 | 17,021.89 |
| | FHLMC POOL #V6-0908 | FIXED INCOME SECURITIES | 3.000% 08/01/2030 DD 08/01/15 | 366,933.69 | 102.87 | 381,897.73 | 377,457.35 |
| | FHLMC POOL #V6-0909 | FIXED INCOME SECURITIES | 3.000% 08/01/2030 DD 08/01/15 | 56,842.75 | 102.87 | 59,160.86 | 58,474.14 |
| | FHLMC POOL #V8-0355 | FIXED INCOME SECURITIES | 3.500% 08/01/2043 DD 08/01/13 | 690,498.29 | 103.21 | 697,187.50 | 712,628.76 |
| | FHLMC POOL #V8-2848 | FIXED INCOME SECURITIES | 3.000% 12/01/2046 DD 12/01/16 | 859,009.00 | 99.59 | 858,539.23 | 855,461.29 |
| | FHLMC MULTICLASS MTG | FIXED INCOME SECURITIES | VAR RT 05/15/2041 DD 09/15/13 | 722,800.19 | 100.00 | 723,929.57 | 722,800.19 |
| | FHLMC MULTICLASS MTG 4606 FB | FIXED INCOME SECURITIES | VAR RT 08/15/2046 DD 08/15/16 | 857,766.02 | 99.31 | 856,291.75 | 851,864.59 |
| | FIDELITY NATIONAL INFORMATION | FIXED INCOME SECURITIES | 5.000% 10/15/2025 DD 10/20/15 | 149,000.00 | 108.91 | 159,151.37 | 162,280.37 |
| | FIFTH THIRD BANK/CINCINNATI OH | FIXED INCOME SECURITIES | 2.150% 08/20/2018 DD 08/20/15 | 206,000.00 | 100.63 | 209,015.84 | 207,301.92 |
| | FLORIDA POWER & LIGHT CO | FIXED INCOME SECURITIES | 4.950% 06/01/2035 DD 06/07/05 | 475,000.00 | 114.09 | 471,409.00 | 541,918.00 |
| | FNMA POOL #0254546 | FIXED INCOME SECURITIES | 5.500% 12/01/2017 DD 11/01/02 | 166,441.20 | 101.37 | 175,640.97 | 168,726.44 |
| | FNMA POOL #0254548 | FIXED INCOME SECURITIES | 5.500% 12/01/2032 DD 11/01/02 | 48,422.90 | 112.16 | 48,209.10 | 54,312.58 |
| | FNMA POOL #0256719 | FIXED INCOME SECURITIES | 5.500% 05/01/2017 DD 04/01/07 | 3,406.08 | 100.31 | 3,594.34 | 3,416.50 |
| | FNMA POOL #0357705 | FIXED INCOME SECURITIES | 5.500% 02/01/2035 DD 02/01/05 | 250,651.66 | 112.16 | 266,160.73 | 281,130.90 |
| | FNMA POOL #0555531 | FIXED INCOME SECURITIES | 5.500% 06/01/2033 DD 05/01/03 | 20,995.16 | 112.02 | 23,132.38 | 23,518.57 |
| | FNMA POOL #0694491 | FIXED INCOME SECURITIES | 5.500% 03/01/2033 DD 03/01/03 | 37,853.56 | 112.10 | 38,510.08 | 42,434.60 |
| | FNMA POOL #0699741 | FIXED INCOME SECURITIES | 5.500% 07/01/2033 DD 07/01/03 | 91,424.01 | 111.15 | 93,009.64 | 101,620.53 |
| | FNMA POOL #0701941 | FIXED INCOME SECURITIES | 5.500% 04/01/2033 DD 04/01/03 | 33,050.19 | 111.96 | 33,623.42 | 37,001.34 |
| | FNMA POOL #0712106 | FIXED INCOME SECURITIES | 5.500% 04/01/2033 DD 05/01/03 | 470,275.82 | 115.24 | 478,432.15 | 541,950.56 |
| | FNMA POOL #0725424 | FIXED INCOME SECURITIES | 5.500% 04/01/2034 DD 04/01/04 | 211,040.76 | 112.17 | 217,347.24 | 236,724.42 |
| | FNMA POOL #0725946 | FIXED INCOME SECURITIES | 5.500% 11/01/2034 DD 10/01/04 | 64,740.93 | 112.15 | 63,951.90 | 72,605.66 |
| | FNMA POOL #0735226 | FIXED INCOME SECURITIES | 5.000% 02/01/2035 DD 01/01/05 | 233,966.02 | 109.61 | 258,678.68 | 256,459.52 |
| | FNMA POOL #0735227 | FIXED INCOME SECURITIES | 5.500% 02/01/2035 DD 01/01/05 | 233,670.33 | 112.01 | 248,128.68 | 261,741.15 |
| | FNMA POOL #0740228 | FIXED INCOME SECURITIES | 5.500% 09/01/2033 DD 09/01/03 | 61,208.36 | 113.44 | 62,269.93 | 69,437.21 |
| | FNMA POOL #0743540 | FIXED INCOME SECURITIES | 5.500% 10/01/2033 DD 10/01/03 | 93,964.04 | 113.35 | 95,593.70 | 106,510.12 |
| | FNMA POOL #0745257 | FIXED INCOME SECURITIES | 6.000% 01/01/2036 DD 01/01/06 | 3,834.35 | 114.73 | 3,867.91 | 4,399.30 |
| | FNMA POOL #0745412 | FIXED INCOME SECURITIES | 5.500% 12/01/2035 DD 03/01/06 | 390,440.06 | 112.02 | 384,263.18 | 437,374.86 |
| | FNMA POOL #0840301 | FIXED INCOME SECURITIES | 6.000% 11/01/2035 DD 11/01/05 | 40,485.69 | 113.22 | 40,839.94 | 45,837.49 |
| | FNMA POOL #0843071 | FIXED INCOME SECURITIES | 6.000% 09/01/2035 DD 09/01/05 | 21,736.02 | 114.72 | 21,926.19 | 24,936.43 |
| | FNMA POOL #0851784 | FIXED INCOME SECURITIES | 6.000% 12/01/2035 DD 02/01/06 | 25,346.69 | 113.16 | 25,568.49 | 28,682.31 |
| | FNMA POOL #0888023 | FIXED INCOME SECURITIES | 5.500% 06/01/2036 DD 11/01/06 | 190,342.64 | 112.17 | 193,643.92 | 213,507.34 |
| | FNMA POOL #0888635 | FIXED INCOME SECURITIES | 5.500% 09/01/2036 DD 08/01/07 | 430,309.53 | 112.17 | 419,602.20 | 482,673.90 |
| | FNMA POOL #0889466 | FIXED INCOME SECURITIES | 6.000% 05/01/2038 DD 05/01/08 | 226,731.24 | 115.25 | 253,372.19 | 261,305.49 |
| | FNMA POOL #0889529 | FIXED INCOME SECURITIES | 6.000% 03/01/2038 DD 05/01/08 | 69,836.85 | 114.82 | 78,042.67 | 80,189.46 |
| | FNMA POOL #0889745 | FIXED INCOME SECURITIES | 5.500% 06/01/2036 DD 06/01/08 | 55,650.01 | 112.21 | 56,615.19 | 62,445.99 |
| | FNMA POOL #0889983 | FIXED INCOME SECURITIES | 6.000% 10/01/2038 DD 10/01/08 | 109,301.50 | 113.27 | 120,692.75 | 123,805.81 |
| | FNMA POOL #0915939 | FIXED INCOME SECURITIES | 5.500% 03/01/2022 DD 03/01/07 | 40,071.38 | 106.12 | 42,286.29 | 42,522.14 |
| | FNMA POOL #0930922 | FIXED INCOME SECURITIES | 4.500% 04/01/2039 DD 04/01/09 | 124,798.65 | 107.96 | 136,654.53 | 134,735.12 |
| | FNMA POOL #0962622 | FIXED INCOME SECURITIES | 5.500% 04/01/2038 DD 03/01/08 | 355,466.19 | 112.73 | 347,759.80 | 400,731.25 |
| | FNMA POOL #0973851 | FIXED INCOME SECURITIES | 5.500% 04/01/2038 DD 04/01/08 | 170,143.67 | 111.19 | 166,454.99 | 189,174.24 |
| | FNMA POOL #0987347 | FIXED INCOME SECURITIES | VAR RT 10/01/2038 DD 09/01/08 | 371,300.81 | 106.00 | 377,305.46 | 393,560.29 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

BlackRock Asset Management

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description (c) | | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|---|
| | 21ST CENTURY FOX AMERICA INC | FIXED INCOME SECURITIES | 3.700% 10/15/2025 DD 10/21/15 | 250,000.00 | 101.22 | 249,402.50 | 253,037.50 |
| | FNMA POOL #0995110 | FIXED INCOME SECURITIES | 5.500% 11/01/2018 DD 11/01/08 | 9,734.02 | 101.36 | 10,272.05 | 9,866.69 |
| | FNMA POOL #0995158 | FIXED INCOME SECURITIES | 4.500% 12/01/2020 DD 11/01/08 | 535,672.94 | 104.07 | 551,324.64 | 557,485.54 |
| | FNMA POOL #0AB0686 | FIXED INCOME SECURITIES | 4.000% 01/01/2036 DD 06/01/10 | 261,787.89 | 105.89 | 281,585.59 | 277,212.43 |
| | FNMA POOL #0AB1226 | FIXED INCOME SECURITIES | 4.500% 07/01/2040 DD 06/01/10 | 90,077.00 | 107.78 | 97,986.91 | 97,084.99 |
| | FNMA POOL #0AB1614 | FIXED INCOME SECURITIES | 4.000% 10/01/2040 DD 09/01/10 | 1,044,193.80 | 105.86 | 1,139,558.06 | 1,105,352.23 |
| | FNMA POOL #0AB3314 | FIXED INCOME SECURITIES | 4.500% 07/01/2041 DD 06/01/11 | 52,244.33 | 107.98 | 56,799.37 | 56,412.91 |
| | FNMA POOL #0AB4054 | FIXED INCOME SECURITIES | 4.000% 12/01/2041 DD 11/01/11 | 177,335.01 | 106.28 | 195,844.35 | 188,478.74 |
| | FNMA POOL #0AB4530 | FIXED INCOME SECURITIES | 4.000% 02/01/2042 DD 01/01/12 | 216,629.87 | 105.62 | 230,643.11 | 228,795.80 |
| | FNMA POOL #0AB5919 | FIXED INCOME SECURITIES | 3.000% 08/01/2042 DD 07/01/12 | 1,042,949.17 | 99.97 | 1,072,404.34 | 1,042,657.14 |
| | FNMA POOL #0AB6512 | FIXED INCOME SECURITIES | 3.500% 10/01/2042 DD 09/01/12 | 204,030.95 | 103.11 | 210,390.97 | 210,374.27 |
| | FNMA POOL #0AB7271 | FIXED INCOME SECURITIES | 3.000% 12/01/2042 DD 11/01/12 | 340,286.76 | 99.97 | 331,753.04 | 340,188.08 |
| | FNMA POOL #0AB7425 | FIXED INCOME SECURITIES | 3.000% 12/01/2042 DD 12/01/12 | 273,466.17 | 99.97 | 266,608.17 | 273,389.60 |
| | FNMA POOL #0AB7565 | FIXED INCOME SECURITIES | 3.000% 01/01/2043 DD 12/01/12 | 341,978.44 | 99.97 | 343,848.62 | 341,882.69 |
| | FNMA POOL #0AB7755 | FIXED INCOME SECURITIES | 3.000% 01/01/2043 DD 01/01/13 | 522,888.02 | 99.97 | 509,570.71 | 522,736.38 |
| | FNMA POOL #0AB7762 | FIXED INCOME SECURITIES | 3.000% 02/01/2043 DD 01/01/13 | 308,713.96 | 99.97 | 301,068.46 | 308,624.43 |
| | FNMA POOL #0AB8558 | FIXED INCOME SECURITIES | 3.000% 02/01/2043 DD 02/01/13 | 311,023.33 | 99.97 | 303,320.64 | 310,936.25 |
| | FNMA POOL #0AB8712 | FIXED INCOME SECURITIES | 3.000% 03/01/2043 DD 02/01/13 | 151,404.01 | 99.97 | 156,951.51 | 151,360.10 |
| | FNMA POOL #0AB8830 | FIXED INCOME SECURITIES | 3.000% 03/01/2043 DD 03/01/13 | 394,990.18 | 99.97 | 409,462.88 | 394,875.63 |
| | FNMA POOL #0AB8923 | FIXED INCOME SECURITIES | 3.000% 04/01/2043 DD 03/01/13 | 382,603.11 | 99.97 | 396,472.46 | 382,492.16 |
| | FNMA POOL #0AB8924 | FIXED INCOME SECURITIES | 3.000% 04/01/2043 DD 03/01/13 | 370,133.38 | 99.97 | 383,753.11 | 370,029.74 |
| | FNMA POOL #0AB9016 | FIXED INCOME SECURITIES | 3.000% 04/01/2043 DD 03/01/13 | 1,024,318.41 | 99.97 | 1,060,729.71 | 1,024,031.60 |
| | FNMA POOL #0AB9033 | FIXED INCOME SECURITIES | 3.000% 04/01/2043 DD 03/01/13 | 139,995.77 | 99.97 | 144,972.20 | 139,956.57 |
| | FNMA POOL #0AB9173 | FIXED INCOME SECURITIES | 3.000% 05/01/2043 DD 04/01/13 | 741,676.92 | 99.97 | 772,386.97 | 741,469.25 |
| | FNMA POOL #0AB9462 | FIXED INCOME SECURITIES | 3.000% 05/01/2043 DD 05/01/13 | 490,760.02 | 99.97 | 493,443.89 | 490,617.70 |
| | FNMA POOL #0AB9564 | FIXED INCOME SECURITIES | 3.000% 06/01/2043 DD 05/01/13 | 36,696.63 | 99.97 | 36,897.32 | 36,686.36 |
| | FNMA POOL #0AB9567 | FIXED INCOME SECURITIES | 3.500% 06/01/2043 DD 05/01/13 | 61,398.60 | 103.07 | 65,029.76 | 63,284.15 |
| | FNMA POOL #0AB9662 | FIXED INCOME SECURITIES | 3.000% 06/01/2043 DD 05/01/13 | 569,148.15 | 99.97 | 572,260.69 | 568,983.10 |
| | FNMA POOL #0AB9940 | FIXED INCOME SECURITIES | 3.000% 07/01/2043 DD 06/01/13 | 3,043,621.78 | 99.97 | 3,060,266.59 | 3,042,769.57 |
| | FNMA POOL #0AC9312 | FIXED INCOME SECURITIES | 4.000% 10/01/2041 DD 10/01/11 | 57,127.73 | 105.27 | 60,823.17 | 60,140.65 |
| | FNMA POOL #0AD4038 | FIXED INCOME SECURITIES | 4.500% 04/01/2040 DD 04/01/10 | 69,066.38 | 108.36 | 75,865.11 | 74,836.87 |
| | FNMA POOL #0AD7127 | FIXED INCOME SECURITIES | 4.500% 07/01/2040 DD 07/01/10 | 171,037.04 | 107.56 | 185,468.28 | 183,958.88 |
| | FNMA POOL #0AD9136 | FIXED INCOME SECURITIES | 4.000% 08/01/2040 DD 07/01/10 | 6,213.75 | 105.48 | 6,635.14 | 6,553.95 |
| | FNMA POOL #0AE0028 | FIXED INCOME SECURITIES | 6.000% 10/01/2039 DD 05/01/10 | 865,684.15 | 113.30 | 936,088.59 | 980,854.77 |
| | FNMA POOL #0AE0113 | FIXED INCOME SECURITIES | 4.000% 07/01/2040 DD 06/01/10 | 232,263.26 | 105.21 | 249,165.85 | 244,373.47 |
| | FNMA POOL #0AE0216 | FIXED INCOME SECURITIES | 4.000% 08/01/2040 DD 07/01/10 | 414,829.48 | 105.33 | 445,018.04 | 436,939.89 |
| | FNMA POOL #0AE0823 | FIXED INCOME SECURITIES | 6.000% 09/01/2040 DD 01/01/11 | 67,029.99 | 113.18 | 74,015.77 | 75,865.89 |
| | FNMA POOL #0AE7535 | FIXED INCOME SECURITIES | 4.000% 10/01/2040 DD 10/01/10 | 21,871.27 | 105.32 | 23,279.23 | 23,034.16 |
| | FNMA POOL #0AE8407 | FIXED INCOME SECURITIES | 4.000% 11/01/2040 DD 10/01/10 | 74,705.85 | 105.28 | 79,841.88 | 78,653.31 |
| | FNMA POOL #0AH0006 | FIXED INCOME SECURITIES | 4.000% 12/01/2040 DD 12/01/10 | 51,154.71 | 105.54 | 54,615.65 | 53,989.71 |
| | FNMA POOL #0AH0946 | FIXED INCOME SECURITIES | 4.000% 12/01/2040 DD 12/01/10 | 338,732.58 | 105.51 | 363,383.32 | 357,393.36 |
| | FNMA POOL #0AH6958 | FIXED INCOME SECURITIES | VAR RT 02/01/2041 DD 02/01/11 | 195,859.53 | 104.55 | 205,560.69 | 204,763.30 |
| | FNMA POOL #0AI1186 | FIXED INCOME SECURITIES | 4.000% 04/01/2041 DD 04/01/11 | 36,710.97 | 105.55 | 39,074.23 | 38,749.89 |
| | FNMA POOL #0AI5228 | FIXED INCOME SECURITIES | 4.000% 09/01/2041 DD 09/01/11 | 82,131.07 | 105.17 | 88,059.90 | 86,374.78 |
| | FNMA POOL #0AJ1541 | FIXED INCOME SECURITIES | 4.000% 09/01/2041 DD 09/01/11 | 933,896.75 | 105.17 | 994,308.18 | 982,216.57 |
| | FNMA POOL #0AJ3757 | FIXED INCOME SECURITIES | 3.000% 11/01/2026 DD 10/01/11 | 0.02 | 102.82 | 0.02 | 0.02 |
| | FNMA POOL #0AJ7684 | FIXED INCOME SECURITIES | 4.000% 12/01/2041 DD 12/01/11 | 60,219.61 | 106.29 | 66,505.02 | 64,008.62 |
| | FNMA POOL #0AK7510 | FIXED INCOME SECURITIES | 3.500% 04/01/2042 DD 03/01/12 | 31,095.65 | 103.15 | 31,970.21 | 32,073.92 |
| | FNMA POOL #0AK9225 | FIXED INCOME SECURITIES | 3.500% 06/01/2042 DD 06/01/12 | 17,010.68 | 103.14 | 17,489.11 | 17,544.82 |
| | FNMA POOL #0AL0533 | FIXED INCOME SECURITIES | VAR RT 07/01/2041 DD 07/01/11 | 554,314.52 | 105.86 | 576,573.72 | 586,813.98 |
| | FNMA POOL #0AL1472 | FIXED INCOME SECURITIES | 4.500% 05/01/2039 DD 03/01/12 | 129,924.33 | 108.12 | 142,449.86 | 140,479.38 |
| | FNMA POOL #0AL1704 | FIXED INCOME SECURITIES | 6.500% 05/01/2040 DD 04/01/12 | 443,181.58 | 113.61 | 498,371.53 | 503,498.59 |
| | FNMA POOL #0AL1938 | FIXED INCOME SECURITIES | 4.000% 12/01/2026 DD 06/01/12 | 672,121.67 | 104.88 | 714,444.33 | 704,941.37 |
| | FNMA POOL #0AL2003 | FIXED INCOME SECURITIES | 4.000% 06/01/2042 DD 06/01/12 | 128,255.92 | 105.55 | 137,173.71 | 135,379.25 |
| | FNMA POOL #0AL2168 | FIXED INCOME SECURITIES | 3.500% 06/01/2042 DD 07/01/12 | 18,703.75 | 103.14 | 19,209.33 | 19,290.30 |
| | FNMA POOL #0AL2242 | FIXED INCOME SECURITIES | 4.000% 08/01/2042 DD 08/01/12 | 69,604.46 | 105.23 | 74,085.23 | 73,244.77 |
| | FNMA POOL #0AL2482 | FIXED INCOME SECURITIES | 4.500% 09/01/2042 DD 09/01/12 | 343,117.95 | 107.67 | 373,462.46 | 369,428.24 |
| | FNMA POOL #0AL2607 | FIXED INCOME SECURITIES | 4.000% 07/01/2042 DD 10/01/12 | 101,731.00 | 105.21 | 108,772.69 | 107,027.11 |
| | FNMA POOL #0AL2683 | FIXED INCOME SECURITIES | 4.000% 09/01/2026 DD 11/01/12 | 986,858.69 | 105.62 | 1,059,446.79 | 1,042,290.54 |
| | FNMA POOL #0AL2901 | FIXED INCOME SECURITIES | 4.000% 09/01/2042 DD 12/01/12 | 127,684.86 | 105.55 | 136,473.16 | 134,776.47 |
| | FNMA POOL #0AL2935 | FIXED INCOME SECURITIES | 3.500% 02/01/2043 DD 01/01/13 | 210,499.87 | 103.13 | 216,041.95 | 217,084.30 |
| | FNMA POOL #0AL3759 | FIXED INCOME SECURITIES | 3.000% 05/01/2043 DD 06/01/13 | 356,323.33 | 99.97 | 358,745.24 | 356,223.56 |
| | FNMA POOL #0AL4141 | FIXED INCOME SECURITIES | 6.000% 04/01/2040 DD 09/01/13 | 707,079.53 | 113.25 | 780,770.48 | 800,767.56 |
| | FNMA POOL #0AL4142 | FIXED INCOME SECURITIES | 6.000% 06/01/2041 DD 09/01/13 | 148,763.77 | 113.41 | 164,267.74 | 168,717.45 |
| | FNMA POOL #0AL4244 | FIXED INCOME SECURITIES | 4.000% 07/01/2042 DD 09/01/13 | 478,761.92 | 106.29 | 515,143.50 | 508,885.61 |
| | FNMA POOL #0AL4682 | FIXED INCOME SECURITIES | 3.500% 12/01/2043 DD 01/01/14 | 764,980.66 | 103.29 | 777,381.73 | 790,125.57 |
| | FNMA POOL #0AL4903 | FIXED INCOME SECURITIES | 5.500% 09/01/2025 DD 02/01/14 | 224,977.15 | 103.06 | 237,412.41 | 231,852.45 |
| | FNMA POOL #0AL4922 | FIXED INCOME SECURITIES | 3.500% 02/01/2029 DD 02/01/14 | 608,725.43 | 104.89 | 643,774.69 | 638,473.84 |
| | FNMA POOL #0AL5231 | FIXED INCOME SECURITIES | 4.500% 09/01/2042 DD 04/01/14 | 522,694.44 | 107.68 | 569,324.70 | 562,858.28 |
| | FNMA POOL #0AL5601 | FIXED INCOME SECURITIES | 4.000% 08/01/2044 DD 08/01/14 | 2,105,942.49 | 106.29 | 2,270,633.77 | 2,238,490.51 |
| | FNMA POOL #0AL5884 | FIXED INCOME SECURITIES | 3.500% 08/01/2029 DD 10/01/14 | 1,258,807.86 | 104.90 | 1,343,777.40 | 1,320,489.44 |
| | FNMA POOL #0AL5956 | FIXED INCOME SECURITIES | 4.000% 05/01/2027 DD 11/01/14 | 319,648.77 | 105.56 | 341,724.51 | 337,414.84 |
| | FNMA POOL #0AL6055 | FIXED INCOME SECURITIES | 4.000% 12/01/2042 DD 11/01/14 | 281,730.54 | 106.29 | 311,136.16 | 299,451.39 |
| | FNMA POOL #0AL6144 | FIXED INCOME SECURITIES | 3.000% 01/01/2030 DD 12/01/14 | 1,072,157.17 | 102.83 | 1,115,462.26 | 1,102,531.38 |
| | FNMA POOL #0AL6161 | FIXED INCOME SECURITIES | 3.500% 12/01/2029 DD 12/01/14 | 1,829,445.64 | 105.17 | 1,946,644.50 | 1,924,082.86 |
| | FNMA POOL #0AL6302 | FIXED INCOME SECURITIES | 4.500% 10/01/2041 DD 01/01/15 | 817,425.33 | 107.85 | 889,077.78 | 881,617.74 |
| | FNMA POOL #0AL6583 | FIXED INCOME SECURITIES | 3.000% 03/01/2030 DD 03/01/15 | 215,259.66 | 102.87 | 223,399.17 | 221,444.07 |
| | FNMA POOL #0AL6584 | FIXED INCOME SECURITIES | 3.000% 04/01/2030 DD 03/01/15 | 185,762.27 | 102.83 | 192,612.26 | 191,024.92 |
| | FNMA POOL #0AL6626 | FIXED INCOME SECURITIES | 4.000% 12/01/2042 DD 03/01/15 | 137,407.13 | 105.58 | 147,283.25 | 145,067.57 |
| | FNMA POOL #0AL6761 | FIXED INCOME SECURITIES | 3.000% 05/01/2030 DD 04/01/15 | 107,859.07 | 102.87 | 112,274.57 | 110,955.70 |
| | FNMA POOL #0AL6887 | FIXED INCOME SECURITIES | 4.500% 04/01/2044 DD 05/01/15 | 4,001,302.86 | 107.86 | 4,325,158.30 | 4,315,725.23 |
| | FNMA POOL #0AL7139 | FIXED INCOME SECURITIES | 3.000% 07/01/2030 DD 07/01/15 | 145,240.33 | 102.85 | 151,197.45 | 149,384.04 |
| | FNMA POOL #0AL7167 | FIXED INCOME SECURITIES | 4.000% 01/01/2041 DD 07/01/15 | 103,486.27 | 106.15 | 110,212.88 | 109,847.58 |
| | FNMA POOL #0AL7225 | FIXED INCOME SECURITIES | 3.000% 08/01/2030 DD 08/01/15 | 267,934.70 | 102.86 | 279,112.60 | 275,584.23 |
| | FNMA POOL #0AL7226 | FIXED INCOME SECURITIES | 3.000% 08/01/2030 DD 08/01/15 | 88,622.40 | 102.79 | 93,025.83 | 91,090.54 |
| | FNMA POOL #0AL7227 | FIXED INCOME SECURITIES | 3.000% 08/01/2030 DD 08/01/15 | 242,122.19 | 102.83 | 252,071.92 | 248,974.25 |
| | FNMA POOL #0AL7369 | FIXED INCOME SECURITIES | 4.000% 01/01/2043 DD 09/01/15 | 201,884.16 | 105.36 | 215,858.33 | 212,695.06 |
| | FNMA POOL #0AL7442 | FIXED INCOME SECURITIES | 4.000% 10/01/2045 DD 09/01/15 | 121,877.51 | 106.22 | 132,408.51 | 129,463.17 |
| | FNMA POOL #0AL7443 | FIXED INCOME SECURITIES | 4.000% 10/01/2045 DD 09/01/15 | 167,998.89 | 105.96 | 181,963.80 | 178,009.95 |
| | FNMA POOL #0AL7521 | FIXED INCOME SECURITIES | 5.000% 06/01/2039 DD 10/01/15 | 2,640,535.24 | 109.70 | 2,931,097.27 | 2,896,614.35 |
| | FNMA POOL #0AL7524 | FIXED INCOME SECURITIES | 5.000% 07/01/2041 DD 10/01/15 | 300,004.63 | 109.64 | 331,692.62 | 328,925.08 |
| | FNMA POOL #0AL7531 | FIXED INCOME SECURITIES | 3.000% 09/01/2028 DD 10/01/15 | 0.00 | 102.83 | - | - |
| | FNMA POOL #0AL7567 | FIXED INCOME SECURITIES | 3.500% 07/01/2029 DD 10/01/15 | 193,135.37 | 104.61 | 205,168.61 | 202,040.84 |
| | FNMA POOL #0AL7577 | FIXED INCOME SECURITIES | 4.000% 10/01/2043 DD 10/01/15 | 152,347.82 | 105.58 | 162,893.15 | 160,845.78 |
| | FNMA POOL #0AL7660 | FIXED INCOME SECURITIES | 4.500% 11/01/2045 DD 11/01/15 | 356,215.37 | 109.11 | 395,621.69 | 388,680.84 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

BlackRock Asset Management

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description (c) | | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|---|
| | 21ST CENTURY FOX AMERICA INC | FIXED INCOME SECURITIES | 3.700% 10/15/2025 DD 10/21/15 | 250,000.00 | 101.22 | 249,402.50 | 253,037.50 |
| | FNMA POOL #0AL7661 | FIXED INCOME SECURITIES | 4.500% 10/01/2045 DD 11/01/15 | 218,562.77 | 108.59 | 241,955.83 | 237,332.94 |
| | FNMA POOL #0AL7703 | FIXED INCOME SECURITIES | 4.000% 11/01/2045 DD 11/01/15 | 780,502.46 | 105.73 | 848,430.57 | 825,256.47 |
| | FNMA POOL #0AL7747 | FIXED INCOME SECURITIES | 4.500% 11/01/2045 DD 11/01/15 | 64,124.11 | 108.56 | 70,140.75 | 69,615.70 |
| | FNMA POOL #0AL7777 | FIXED INCOME SECURITIES | 5.000% 12/01/2043 DD 11/01/15 | 441,538.46 | 109.32 | 488,175.96 | 482,681.01 |
| | FNMA POOL #0AL8597 | FIXED INCOME SECURITIES | 4.000% 11/01/2045 DD 05/01/16 | 483,756.41 | 105.74 | 525,858.33 | 511,504.67 |
| | FNMA POOL #0AL8637 | FIXED INCOME SECURITIES | 4.000% 06/01/2046 DD 05/01/16 | 8,750.70 | 106.10 | 9,461.67 | 9,284.67 |
| | FNMA POOL #0AL8776 | FIXED INCOME SECURITIES | 3.500% 07/01/2046 DD 06/01/16 | 1,683,844.71 | 102.59 | 1,778,297.87 | 1,727,422.61 |
| | FNMA POOL #0AL8803 | FIXED INCOME SECURITIES | 3.500% 06/01/2046 DD 07/01/16 | 2,810,445.35 | 102.58 | 2,966,776.38 | 2,883,011.05 |
| | FNMA POOL #0AL9031 | FIXED INCOME SECURITIES | 3.000% 08/01/2046 DD 08/01/16 | 21,252.94 | 99.82 | 22,292.34 | 21,214.04 |
| | FNMA POOL #0AL9045 | FIXED INCOME SECURITIES | 3.000% 09/01/2046 DD 08/01/16 | 220,404.74 | 99.62 | 228,738.79 | 219,576.02 |
| | FNMA POOL #0AL9214 | FIXED INCOME SECURITIES | 3.000% 09/01/2046 DD 10/01/16 | 297,451.63 | 99.48 | 296,289.71 | 295,892.98 |
| | FNMA POOL #0AL9215 | FIXED INCOME SECURITIES | 3.000% 10/01/2046 DD 10/01/16 | 621,007.66 | 99.51 | 643,325.13 | 617,946.09 |
| | FNMA POOL #0AL9227 | FIXED INCOME SECURITIES | 3.000% 10/01/2036 DD 10/01/16 | 22,459.76 | 101.30 | 22,758.05 | 22,752.41 |
| | FNMA POOL #0AL9266 | FIXED INCOME SECURITIES | 3.000% 10/01/2046 DD 10/01/16 | 489,941.60 | 99.48 | 506,630.23 | 487,374.31 |
| | FNMA POOL #0AL9325 | FIXED INCOME SECURITIES | 3.000% 11/01/2046 DD 11/01/16 | 637,745.97 | 99.85 | 660,963.91 | 636,770.22 |
| | FNMA POOL #0AL9357 | FIXED INCOME SECURITIES | 4.000% 10/01/2046 DD 10/01/16 | 11,099.80 | 106.02 | 12,057.17 | 11,768.35 |
| | FNMA POOL #0AL9405 | FIXED INCOME SECURITIES | 3.500% 06/01/2044 DD 11/01/16 | 2,045,272.11 | 103.15 | 2,113,341.32 | 2,109,595.92 |
| | FNMA POOL #0AL9481 | FIXED INCOME SECURITIES | 3.000% 11/01/2046 DD 11/01/16 | 108,746.38 | 99.82 | 108,576.47 | 108,547.38 |
| | FNMA POOL #0AO2114 | FIXED INCOME SECURITIES | 4.000% 05/01/2042 DD 04/01/12 | 111,604.33 | 105.39 | 119,416.64 | 117,622.04 |
| | FNMA POOL #0AO2881 | FIXED INCOME SECURITIES | 3.500% 05/01/2042 DD 05/01/12 | 9,988.66 | 102.75 | 10,269.59 | 10,263.25 |
| | FNMA POOL #0AO2961 | FIXED INCOME SECURITIES | 4.000% 05/01/2042 DD 05/01/12 | 348,517.19 | 105.62 | 373,240.12 | 368,089.92 |
| | FNMA POOL #0AO3048 | FIXED INCOME SECURITIES | 3.500% 06/01/2042 DD 05/01/12 | 10,687.73 | 103.14 | 10,988.33 | 11,023.65 |
| | FNMA POOL #0AO3107 | FIXED INCOME SECURITIES | 3.500% 06/01/2042 DD 05/01/12 | 63,393.72 | 103.14 | 63,760.20 | 65,384.92 |
| | FNMA POOL #0AO6482 | FIXED INCOME SECURITIES | VAR RT 07/01/2042 DD 07/01/12 | 76,475.14 | 104.59 | 79,014.35 | 79,983.05 |
| | FNMA POOL #0AO9707 | FIXED INCOME SECURITIES | 3.500% 07/01/2042 DD 07/01/12 | 22,492.32 | 103.14 | 23,124.92 | 23,197.68 |
| | FNMA POOL #0AP0006 | FIXED INCOME SECURITIES | VAR RT 07/01/2042 DD 07/01/12 | 452,490.11 | 105.37 | 464,297.29 | 476,770.73 |
| | FNMA POOL #0AP4100 | FIXED INCOME SECURITIES | 3.500% 09/01/2042 DD 08/01/12 | 254,358.29 | 103.10 | 262,287.11 | 262,253.57 |
| | FNMA POOL #0AP9726 | FIXED INCOME SECURITIES | 3.000% 10/01/2042 DD 10/01/12 | 52,900.90 | 99.97 | 54,394.93 | 52,886.09 |
| | FNMA POOL #0AQ0393 | FIXED INCOME SECURITIES | 3.500% 10/01/2042 DD 09/01/12 | 81,136.55 | 103.27 | 83,849.56 | 83,792.15 |
| | FNMA POOL #0AR7568 | FIXED INCOME SECURITIES | 3.000% 03/01/2043 DD 03/01/13 | 202,114.63 | 99.97 | 209,220.22 | 202,056.02 |
| | FNMA POOL #0AR7576 | FIXED INCOME SECURITIES | 3.000% 03/01/2043 DD 03/01/13 | 270,810.49 | 99.97 | 280,521.59 | 270,734.66 |
| | FNMA POOL #0AR8630 | FIXED INCOME SECURITIES | 3.000% 04/01/2043 DD 03/01/13 | 454,167.72 | 99.97 | 470,276.48 | 454,036.01 |
| | FNMA POOL #0AR9218 | FIXED INCOME SECURITIES | 3.000% 03/01/2043 DD 03/01/13 | 450,604.05 | 99.97 | 466,797.65 | 450,473.37 |
| | FNMA POOL #0AS0209 | FIXED INCOME SECURITIES | 3.500% 08/01/2043 DD 07/01/13 | 1,141,358.04 | 103.09 | 1,150,631.58 | 1,176,568.94 |
| | FNMA POOL #0AS1453 | FIXED INCOME SECURITIES | 3.500% 01/01/2044 DD 12/01/13 | 170,798.88 | 103.29 | 173,227.43 | 176,413.04 |
| | FNMA POOL #0AS1539 | FIXED INCOME SECURITIES | 3.500% 01/01/2044 DD 12/01/13 | 274,841.63 | 103.12 | 278,620.68 | 283,416.69 |
| | FNMA POOL #0AS1867 | FIXED INCOME SECURITIES | 3.500% 03/01/2029 DD 02/01/14 | 155,089.68 | 104.72 | 164,976.66 | 162,409.91 |
| | FNMA POOL #0AS2591 | FIXED INCOME SECURITIES | 3.500% 06/01/2044 DD 05/01/14 | 18,322.90 | 103.13 | 18,855.41 | 18,896.41 |
| | FNMA POOL #0AS2676 | FIXED INCOME SECURITIES | 3.000% 06/01/2029 DD 05/01/14 | 575,882.49 | 102.83 | 597,073.15 | 592,185.72 |
| | FNMA POOL #0AS2821 | FIXED INCOME SECURITIES | 4.000% 07/01/2039 DD 06/01/14 | 20,376.67 | 105.22 | 21,879.45 | 21,439.52 |
| | FNMA POOL #0AS3031 | FIXED INCOME SECURITIES | 3.500% 08/01/2044 DD 07/01/14 | 0.02 | 103.12 | 0.02 | 0.02 |
| | FNMA POOL #0AS3034 | FIXED INCOME SECURITIES | 3.500% 08/01/2044 DD 07/01/14 | 0.01 | 103.29 | 0.01 | 0.01 |
| | FNMA POOL #0AS3220 | FIXED INCOME SECURITIES | 3.000% 09/01/2029 DD 08/01/14 | 432,542.86 | 102.84 | 448,425.29 | 444,805.45 |
| | FNMA POOL #0AS3355 | FIXED INCOME SECURITIES | 3.000% 09/01/2029 DD 08/01/14 | 144,191.20 | 102.87 | 149,643.44 | 148,329.49 |
| | FNMA POOL #0AS3642 | FIXED INCOME SECURITIES | 4.000% 10/01/2044 DD 09/01/14 | 247,936.58 | 106.27 | 272,420.32 | 263,489.64 |
| | FNMA POOL #0AS3753 | FIXED INCOME SECURITIES | 3.500% 11/01/2029 DD 10/01/14 | 1,749,675.85 | 104.92 | 1,862,037.84 | 1,835,724.90 |
| | FNMA POOL #0AS4067 | FIXED INCOME SECURITIES | 4.000% 12/01/2044 DD 12/01/14 | 442,296.83 | 106.22 | 485,973.65 | 469,820.96 |
| | FNMA POOL #0AS4308 | FIXED INCOME SECURITIES | 4.000% 02/01/2045 DD 01/01/15 | 200,379.74 | 105.90 | 217,975.59 | 212,200.14 |
| | FNMA POOL #0AS4349 | FIXED INCOME SECURITIES | 4.000% 01/01/2045 DD 01/01/15 | 312,348.00 | 106.21 | 343,533.99 | 331,751.06 |
| | FNMA POOL #0AS5474 | FIXED INCOME SECURITIES | 4.000% 07/01/2045 DD 06/01/15 | 0.00 | 105.19 | - | - |
| | FNMA POOL #0AS5548 | FIXED INCOME SECURITIES | 2.500% 08/01/2030 DD 07/01/15 | 111,808.02 | 100.29 | 113,030.92 | 112,127.79 |
| | FNMA POOL #0AS5614 | FIXED INCOME SECURITIES | 2.500% 08/01/2030 DD 07/01/15 | 145,517.07 | 100.30 | 147,955.61 | 145,953.62 |
| | FNMA POOL #0AS5616 | FIXED INCOME SECURITIES | 2.500% 08/01/2030 DD 07/01/15 | 281,157.27 | 100.27 | 285,780.99 | 281,924.83 |
| | FNMA POOL #0AS5622 | FIXED INCOME SECURITIES | 3.000% 08/01/2030 DD 07/01/15 | 199,914.46 | 102.86 | 208,239.01 | 205,626.02 |
| | FNMA POOL #0AS5623 | FIXED INCOME SECURITIES | 3.000% 08/01/2030 DD 07/01/15 | 203,175.69 | 102.84 | 211,524.92 | 208,935.72 |
| | FNMA POOL #0AS5707 | FIXED INCOME SECURITIES | 3.500% 08/01/2030 DD 08/01/15 | 38,746.96 | 104.84 | 41,049.08 | 40,623.09 |
| | FNMA POOL #0AS5708 | FIXED INCOME SECURITIES | 3.500% 08/01/2030 DD 08/01/15 | 159,116.64 | 105.31 | 169,167.09 | 167,572.10 |
| | FNMA POOL #0AS5714 | FIXED INCOME SECURITIES | 3.000% 09/01/2030 DD 08/01/15 | 139,718.79 | 102.86 | 145,023.74 | 143,716.14 |
| | FNMA POOL #0AS5728 | FIXED INCOME SECURITIES | 3.000% 09/01/2030 DD 08/01/15 | 189,054.06 | 102.90 | 196,409.43 | 194,534.73 |
| | FNMA POOL #0AS5786 | FIXED INCOME SECURITIES | 2.500% 09/01/2030 DD 08/01/15 | 135,626.71 | 100.29 | 137,857.12 | 136,015.96 |
| | FNMA POOL #0AS5872 | FIXED INCOME SECURITIES | 2.500% 09/01/2030 DD 08/01/15 | 159,655.30 | 100.30 | 162,318.31 | 160,134.27 |
| | FNMA POOL #0AS5943 | FIXED INCOME SECURITIES | 4.000% 10/01/2045 DD 09/01/15 | 0.01 | 105.21 | 0.01 | 0.01 |
| | FNMA POOL #0AS5949 | FIXED INCOME SECURITIES | 4.000% 10/01/2045 DD 09/01/15 | 576,567.30 | 105.96 | 625,395.34 | 610,936.48 |
| | FNMA POOL #0AS5952 | FIXED INCOME SECURITIES | 4.500% 10/01/2045 DD 09/01/15 | 305,203.11 | 108.64 | 339,252.33 | 331,572.66 |
| | FNMA POOL #0AS6008 | FIXED INCOME SECURITIES | 4.000% 10/01/2045 DD 09/01/15 | 377,343.80 | 106.23 | 410,508.78 | 400,837.22 |
| | FNMA POOL #0AS6009 | FIXED INCOME SECURITIES | 4.000% 10/01/2045 DD 09/01/15 | 277,682.53 | 106.23 | 302,088.22 | 294,971.05 |
| | FNMA POOL #0AS6115 | FIXED INCOME SECURITIES | 2.500% 11/01/2030 DD 10/01/15 | 155,712.62 | 100.28 | 159,307.39 | 156,142.39 |
| | FNMA POOL #0AS6116 | FIXED INCOME SECURITIES | 2.500% 11/01/2030 DD 10/01/15 | 157,139.48 | 100.25 | 160,693.53 | 157,526.04 |
| | FNMA POOL #0AS6141 | FIXED INCOME SECURITIES | 2.500% 11/01/2030 DD 10/01/15 | 157,651.87 | 100.30 | 159,530.14 | 158,124.82 |
| | FNMA POOL #0AS6142 | FIXED INCOME SECURITIES | 2.500% 11/01/2030 DD 10/01/15 | 138,802.90 | 100.29 | 140,445.75 | 139,205.43 |
| | FNMA POOL #0AS6230 | FIXED INCOME SECURITIES | 4.500% 11/01/2045 DD 10/01/15 | 279,807.85 | 108.66 | 309,799.76 | 304,047.60 |
| | FNMA POOL #0AS6233 | FIXED INCOME SECURITIES | 4.500% 11/01/2045 DD 10/01/15 | 26,620.78 | 108.31 | 29,135.21 | 28,831.90 |
| | FNMA POOL #0AS6234 | FIXED INCOME SECURITIES | 4.500% 11/01/2045 DD 10/01/15 | 239,896.16 | 109.22 | 266,434.67 | 262,016.99 |
| | FNMA POOL #0AS6286 | FIXED INCOME SECURITIES | 4.000% 12/01/2045 DD 11/01/15 | 0.00 | 105.19 | - | - |
| | FNMA POOL #0AS6304 | FIXED INCOME SECURITIES | 4.000% 12/01/2045 DD 11/01/15 | 0.00 | 105.19 | - | - |
| | FNMA POOL #0AS6347 | FIXED INCOME SECURITIES | 4.000% 12/01/2045 DD 12/01/15 | 526,549.02 | 105.94 | 574,349.80 | 557,810.24 |
| | FNMA POOL #0AS6662 | FIXED INCOME SECURITIES | 4.000% 02/01/2046 DD 01/01/16 | 334,462.28 | 105.97 | 364,903.58 | 354,416.30 |
| | FNMA POOL #0AS6673 | FIXED INCOME SECURITIES | 4.000% 02/01/2046 DD 01/01/16 | 0.00 | 105.18 | - | - |
| | FNMA POOL #0AS7320 | FIXED INCOME SECURITIES | 2.500% 06/01/2031 DD 05/01/16 | 164,535.70 | 100.31 | 170,416.57 | 165,039.18 |
| | FNMA POOL #0AS7362 | FIXED INCOME SECURITIES | 3.000% 06/01/2046 DD 05/01/16 | 102,901.19 | 99.69 | 105,803.32 | 102,585.29 |
| | FNMA POOL #0AS7365 | FIXED INCOME SECURITIES | 3.000% 06/01/2046 DD 05/01/16 | 12,885.29 | 99.47 | 13,214.47 | 12,817.51 |
| | FNMA POOL #0AS7370 | FIXED INCOME SECURITIES | 3.000% 06/01/2046 DD 05/01/16 | 59,172.18 | 99.82 | 60,882.64 | 59,063.90 |
| | FNMA POOL #0AS7605 | FIXED INCOME SECURITIES | 2.500% 07/01/2031 DD 07/01/16 | 195,615.40 | 100.31 | 202,607.12 | 196,213.98 |
| | FNMA POOL #0AS7617 | FIXED INCOME SECURITIES | 2.500% 07/01/2031 DD 07/01/16 | 303,856.77 | 100.31 | 314,717.27 | 304,786.57 |
| | FNMA POOL #0AS7878 | FIXED INCOME SECURITIES | 3.000% 09/01/2046 DD 08/01/16 | 196,182.45 | 99.69 | 205,746.35 | 195,580.17 |
| | FNMA POOL #0AS7889 | FIXED INCOME SECURITIES | 3.000% 09/01/2046 DD 08/01/16 | 99,818.68 | 99.82 | 104,817.41 | 99,636.01 |
| | FNMA POOL #0AS7999 | FIXED INCOME SECURITIES | 3.000% 09/01/2046 DD 09/01/16 | 192,710.49 | 99.63 | 201,894.35 | 191,999.39 |
| | FNMA POOL #0AS8009 | FIXED INCOME SECURITIES | 2.500% 10/01/2031 DD 09/01/16 | 276,667.07 | 100.29 | 286,469.29 | 277,477.70 |
| | FNMA POOL #0AS8193 | FIXED INCOME SECURITIES | 2.500% 10/01/2031 DD 10/01/16 | 374,888.50 | 100.29 | 388,229.25 | 375,986.92 |
| | FNMA POOL #0AS8195 | FIXED INCOME SECURITIES | 2.500% 10/01/2031 DD 10/01/16 | 128,160.87 | 100.37 | 132,646.50 | 128,635.07 |
| | FNMA POOL #0AS8208 | FIXED INCOME SECURITIES | 2.500% 10/01/2031 DD 10/01/16 | 475,334.13 | 100.31 | 492,397.88 | 476,802.91 |
| | FNMA POOL #0AS8240 | FIXED INCOME SECURITIES | 2.500% 11/01/2031 DD 10/01/16 | 272,653.37 | 100.31 | 281,898.02 | 273,495.87 |
| | FNMA POOL #0AS8241 | FIXED INCOME SECURITIES | 2.500% 11/01/2031 DD 10/01/16 | 247,172.12 | 100.29 | 255,436.94 | 247,896.33 |
| | FNMA POOL #0AS8245 | FIXED INCOME SECURITIES | 2.500% 11/01/2031 DD 10/01/16 | 206,450.15 | 100.37 | 213,579.14 | 207,216.08 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

BlackRock Asset Management

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description (c) | | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|---|
| | 21ST CENTURY FOX AMERICA INC | FIXED INCOME SECURITIES | 3.700% 10/15/2025 DD 10/21/15 | 250,000.00 | 101.22 | 249,402.50 | 253,037.50 |
| | FNMA POOL #0AS8348 | FIXED INCOME SECURITIES | 3.000% 11/01/2036 DD 10/01/16 | 157,504.79 | 101.30 | 159,596.65 | 159,557.08 |
| | FNMA POOL #0AS8349 | FIXED INCOME SECURITIES | 3.000% 11/01/2036 DD 10/01/16 | 65,958.37 | 101.30 | 66,834.38 | 66,817.80 |
| | FNMA POOL #0AS8374 | FIXED INCOME SECURITIES | 4.000% 11/01/2046 DD 10/01/16 | 135,269.11 | 106.12 | 147,401.05 | 143,542.17 |
| | FNMA POOL #0AS8375 | FIXED INCOME SECURITIES | 4.000% 11/01/2046 DD 10/01/16 | 236,131.57 | 106.02 | 256,940.67 | 250,353.78 |
| | FNMA POOL #0AS8461 | FIXED INCOME SECURITIES | 3.500% 12/01/2046 DD 11/01/16 | 3,252,902.49 | 102.59 | 3,343,948.47 | 3,337,152.66 |
| | FNMA POOL #0AS8486 | FIXED INCOME SECURITIES | 3.000% 12/01/2046 DD 12/01/16 | 670,133.00 | 99.63 | 669,975.94 | 667,660.21 |
| | FNMA POOL #0AS8531 | FIXED INCOME SECURITIES | 3.500% 10/01/2046 DD 12/01/16 | 371,198.00 | 102.64 | 382,087.44 | 380,997.63 |
| | FNMA POOL #0AS8553 | FIXED INCOME SECURITIES | 3.000% 12/01/2036 DD 12/01/16 | 186,955.11 | 101.30 | 187,042.75 | 189,391.14 |
| | FNMA POOL #0AS8589 | FIXED INCOME SECURITIES | 3.000% 01/01/2047 DD 12/01/16 | 77,000.00 | 99.69 | 77,000.00 | 76,763.61 |
| | FNMA POOL #0AT2037 | FIXED INCOME SECURITIES | 3.000% 04/01/2043 DD 04/01/13 | 168,226.73 | 99.97 | 174,548.38 | 168,177.94 |
| | FNMA POOL #0AT2040 | FIXED INCOME SECURITIES | 3.000% 04/01/2043 DD 04/01/13 | 603,907.86 | 99.97 | 627,922.64 | 603,738.77 |
| | FNMA POOL #0AT2043 | FIXED INCOME SECURITIES | 3.000% 04/01/2043 DD 04/01/13 | 305,591.77 | 99.97 | 317,875.14 | 305,503.15 |
| | FNMA POOL #0AT4957 | FIXED INCOME SECURITIES | 3.500% 05/01/2043 DD 05/01/13 | 495,211.15 | 103.28 | 499,466.86 | 511,468.93 |
| | FNMA POOL #0AT6144 | FIXED INCOME SECURITIES | 4.000% 05/01/2042 DD 05/01/13 | 134,021.66 | 106.28 | 139,199.30 | 142,443.58 |
| | FNMA POOL #0AT6654 | FIXED INCOME SECURITIES | 3.000% 05/01/2043 DD 05/01/13 | 429,626.24 | 99.97 | 445,871.47 | 429,505.95 |
| | FNMA POOL #0AT7267 | FIXED INCOME SECURITIES | 3.500% 09/01/2043 DD 09/01/13 | 16,861.51 | 103.12 | 17,317.30 | 17,387.75 |
| | FNMA POOL #0AT7333 | FIXED INCOME SECURITIES | 3.500% 08/01/2043 DD 08/01/13 | 19,388.98 | 103.13 | 19,952.48 | 19,995.85 |
| | FNMA POOL #0AT7676 | FIXED INCOME SECURITIES | 3.000% 06/01/2043 DD 06/01/13 | 177,149.45 | 99.97 | 176,983.37 | 177,099.85 |
| | FNMA POOL #0AT7940 | FIXED INCOME SECURITIES | 3.500% 07/01/2043 DD 07/01/13 | 512,552.52 | 103.28 | 530,692.07 | 529,379.62 |
| | FNMA POOL #0AT8464 | FIXED INCOME SECURITIES | 3.500% 07/01/2043 DD 07/01/13 | 495,529.28 | 103.14 | 499,594.19 | 511,069.07 |
| | FNMA POOL #0AU0570 | FIXED INCOME SECURITIES | 3.500% 08/01/2043 DD 07/01/13 | 221,195.21 | 103.09 | 223,044.26 | 228,019.08 |
| | FNMA POOL #0AU0613 | FIXED INCOME SECURITIES | 3.500% 08/01/2043 DD 08/01/13 | 325,221.15 | 103.09 | 327,939.82 | 335,254.22 |
| | FNMA POOL #0AU1633 | FIXED INCOME SECURITIES | 3.500% 07/01/2043 DD 07/01/13 | 801,704.89 | 103.13 | 828,950.34 | 826,758.16 |
| | FNMA POOL #0AU3032 | FIXED INCOME SECURITIES | 3.500% 08/01/2043 DD 08/01/13 | 20,199.00 | 103.13 | 20,786.02 | 20,831.63 |
| | FNMA POOL #0AU3267 | FIXED INCOME SECURITIES | 3.500% 08/01/2043 DD 08/01/13 | 159,439.99 | 103.28 | 160,797.74 | 164,669.62 |
| | FNMA POOL #0AU3270 | FIXED INCOME SECURITIES | 3.500% 08/01/2043 DD 08/01/13 | 149,047.48 | 103.08 | 150,235.20 | 153,642.61 |
| | FNMA POOL #0AU4293 | FIXED INCOME SECURITIES | 4.000% 09/01/2043 DD 09/01/13 | 0.01 | 105.15 | 0.01 | 0.01 |
| | FNMA POOL #0AU7247 | FIXED INCOME SECURITIES | 3.500% 10/01/2043 DD 10/01/13 | 18,746.94 | 103.30 | 19,274.19 | 19,365.59 |
| | FNMA POOL #0AV2357 | FIXED INCOME SECURITIES | 4.000% 01/01/2044 DD 01/01/14 | 66,926.10 | 105.99 | 73,263.17 | 70,937.65 |
| | FNMA POOL #0AV6577 | FIXED INCOME SECURITIES | 4.000% 03/01/2044 DD 03/01/14 | 83,099.91 | 105.96 | 89,501.17 | 88,051.00 |
| | FNMA POOL #0AW0937 | FIXED INCOME SECURITIES | 3.000% 04/01/2029 DD 04/01/14 | 412,497.57 | 102.83 | 426,064.89 | 424,154.75 |
| | FNMA POOL #0AW3064 | FIXED INCOME SECURITIES | 3.000% 04/01/2029 DD 04/01/14 | 341,738.75 | 102.86 | 353,192.35 | 351,522.73 |
| | FNMA POOL #0AW3139 | FIXED INCOME SECURITIES | 4.000% 05/01/2039 DD 06/01/14 | 943.71 | 105.42 | 1,013.32 | 994.88 |
| | FNMA POOL #0AW7055 | FIXED INCOME SECURITIES | 4.000% 07/01/2044 DD 06/01/14 | 38,893.07 | 105.63 | 41,761.41 | 41,081.97 |
| | FNMA POOL #0AX1321 | FIXED INCOME SECURITIES | 3.500% 09/01/2029 DD 09/01/14 | 384,279.65 | 104.92 | 409,377.91 | 403,170.84 |
| | FNMA POOL #0AX2741 | FIXED INCOME SECURITIES | 3.500% 10/01/2029 DD 10/01/14 | 82,060.85 | 104.91 | 87,317.89 | 86,091.68 |
| | FNMA POOL #0AX3298 | FIXED INCOME SECURITIES | 3.000% 08/01/2030 DD 08/01/15 | 38,063.55 | 102.90 | 39,687.20 | 39,168.91 |
| | FNMA POOL #0AX3706 | FIXED INCOME SECURITIES | 4.000% 09/01/2042 DD 12/01/14 | 71,864.75 | 105.59 | 77,030.02 | 75,881.27 |
| | FNMA POOL #0AX6255 | FIXED INCOME SECURITIES | 4.000% 12/01/2044 DD 12/01/14 | 22,172.62 | 106.23 | 23,977.60 | 23,553.97 |
| | FNMA POOL #0AX8713 | FIXED INCOME SECURITIES | 4.000% 01/01/2045 DD 01/01/15 | 272,522.63 | 105.95 | 295,176.10 | 288,729.55 |
| | FNMA POOL #0AX9372 | FIXED INCOME SECURITIES | 4.000% 12/01/2044 DD 12/01/14 | 180,377.51 | 105.96 | 194,554.04 | 191,124.40 |
| | FNMA POOL #0AX9700 | FIXED INCOME SECURITIES | 3.000% 07/01/2030 DD 07/01/15 | 50,165.88 | 102.90 | 52,219.56 | 51,620.69 |
| | FNMA POOL #0AX9701 | FIXED INCOME SECURITIES | 3.000% 07/01/2030 DD 07/01/15 | 155,331.78 | 102.86 | 161,545.04 | 159,774.27 |
| | FNMA POOL #0AY0299 | FIXED INCOME SECURITIES | 4.000% 12/01/2044 DD 12/01/14 | 26,301.01 | 106.25 | 28,442.10 | 27,945.62 |
| | FNMA POOL #0AY0828 | FIXED INCOME SECURITIES | 2.500% 05/01/2030 DD 04/01/15 | 75,402.80 | 100.36 | 76,298.21 | 75,676.52 |
| | FNMA POOL #0AY1866 | FIXED INCOME SECURITIES | 4.000% 02/01/2045 DD 01/01/15 | 35,178.80 | 106.22 | 38,042.58 | 37,366.92 |
| | FNMA POOL #0AY2693 | FIXED INCOME SECURITIES | 4.000% 02/01/2045 DD 01/01/15 | 86,128.60 | 105.75 | 92,857.39 | 91,081.86 |
| | FNMA POOL #0AY2953 | FIXED INCOME SECURITIES | 3.500% 05/01/2045 DD 05/01/15 | 0.02 | 103.10 | 0.02 | 0.02 |
| | FNMA POOL #0AY3416 | FIXED INCOME SECURITIES | 2.500% 04/01/2030 DD 04/01/15 | 149,848.07 | 100.31 | 151,592.38 | 150,305.10 |
| | FNMA POOL #0AY8218 | FIXED INCOME SECURITIES | 4.000% 05/01/2045 DD 04/01/15 | 43,075.55 | 105.62 | 46,252.37 | 45,495.10 |
| | FNMA POOL #0AY9770 | FIXED INCOME SECURITIES | 4.000% 05/01/2045 DD 05/01/15 | 87,552.87 | 106.25 | 94,447.65 | 93,020.54 |
| | FNMA POOL #0AZ1097 | FIXED INCOME SECURITIES | 4.000% 10/01/2045 DD 10/01/15 | 41,618.28 | 105.23 | 44,469.80 | 43,794.08 |
| | FNMA POOL #0AZ2170 | FIXED INCOME SECURITIES | 2.500% 07/01/2030 DD 07/01/15 | 65,646.03 | 100.30 | 66,405.04 | 65,842.96 |
| | FNMA POOL #0AZ2297 | FIXED INCOME SECURITIES | 3.000% 07/01/2030 DD 06/01/15 | 30,221.89 | 102.78 | 31,345.76 | 31,061.45 |
| | FNMA POOL #0AZ2670 | FIXED INCOME SECURITIES | 4.000% 10/01/2045 DD 10/01/15 | 187,703.85 | 105.19 | 200,432.52 | 197,443.80 |
| | FNMA POOL #0AZ4777 | FIXED INCOME SECURITIES | 3.500% 10/01/2045 DD 10/01/15 | 0.01 | 102.88 | 0.01 | 0.01 |
| | FNMA POOL #0AZ5719 | FIXED INCOME SECURITIES | 3.000% 09/01/2030 DD 08/01/15 | 84,158.90 | 102.77 | 87,288.57 | 86,493.47 |
| | FNMA POOL #0AZ7833 | FIXED INCOME SECURITIES | 3.000% 08/01/2030 DD 08/01/15 | 42,893.71 | 102.90 | 44,723.40 | 44,138.92 |
| | FNMA POOL #0AZ8597 | FIXED INCOME SECURITIES | 3.000% 08/01/2030 DD 08/01/15 | 18,485.89 | 102.90 | 19,274.42 | 19,022.35 |
| | FNMA POOL #0AZ8885 | FIXED INCOME SECURITIES | 4.000% 10/01/2045 DD 10/01/15 | 601,248.63 | 105.20 | 642,443.55 | 632,489.51 |
| | FNMA POOL #0AZ9243 | FIXED INCOME SECURITIES | 4.000% 10/01/2045 DD 10/01/15 | 51,203.10 | 106.23 | 55,359.37 | 54,391.01 |
| | FNMA POOL #0AZ9244 | FIXED INCOME SECURITIES | 4.000% 10/01/2045 DD 10/01/15 | 58,359.37 | 105.96 | 62,932.37 | 61,838.17 |
| | FNMA POOL #0BA2877 | FIXED INCOME SECURITIES | 4.000% 10/01/2045 DD 10/01/15 | 66,317.42 | 105.77 | 71,501.05 | 70,144.60 |
| | FNMA POOL #0BA2878 | FIXED INCOME SECURITIES | 4.000% 10/01/2045 DD 10/01/15 | 66,218.17 | 105.89 | 71,207.80 | 70,120.41 |
| | FNMA POOL #0BA2879 | FIXED INCOME SECURITIES | 4.000% 10/01/2045 DD 10/01/15 | 67,221.16 | 105.92 | 72,065.82 | 71,203.34 |
| | FNMA POOL #0BA2904 | FIXED INCOME SECURITIES | 4.000% 11/01/2045 DD 11/01/15 | 186,925.54 | 105.59 | 200,791.61 | 197,367.20 |
| | FNMA POOL #0BA2905 | FIXED INCOME SECURITIES | 4.000% 11/01/2045 DD 11/01/15 | 301,418.86 | 105.91 | 322,977.39 | 319,241.76 |
| | FNMA POOL #0BA2924 | FIXED INCOME SECURITIES | 4.000% 12/01/2045 DD 11/01/15 | 81,901.83 | 105.47 | 87,299.04 | 86,380.22 |
| | FNMA POOL #0BA3107 | FIXED INCOME SECURITIES | 4.000% 01/01/2046 DD 01/01/16 | 315,529.79 | 105.19 | 336,088.52 | 331,899.47 |
| | FNMA POOL #0BA3523 | FIXED INCOME SECURITIES | 4.000% 11/01/2045 DD 11/01/15 | 75,674.50 | 105.19 | 80,945.11 | 79,598.98 |
| | FNMA POOL #0BA4736 | FIXED INCOME SECURITIES | 4.000% 12/01/2045 DD 12/01/15 | 156,841.72 | 106.24 | 167,220.23 | 166,634.92 |
| | FNMA POOL #0BA4737 | FIXED INCOME SECURITIES | 4.000% 12/01/2045 DD 12/01/15 | 181,705.28 | 106.00 | 193,253.51 | 192,607.60 |
| | FNMA POOL #0BA4781 | FIXED INCOME SECURITIES | 4.000% 01/01/2046 DD 01/01/16 | 208,730.89 | 106.28 | 223,178.99 | 221,847.54 |
| | FNMA POOL #0BC2492 | FIXED INCOME SECURITIES | 4.000% 03/01/2046 DD 02/01/16 | 485,492.82 | 105.22 | 520,084.17 | 510,816.12 |
| | FNMA POOL #0BC2628 | FIXED INCOME SECURITIES | 2.500% 11/01/2031 DD 10/01/16 | 25,097.69 | 100.37 | 25,914.34 | 25,190.80 |
| | FNMA POOL #0BC2629 | FIXED INCOME SECURITIES | 2.500% 11/01/2031 DD 10/01/16 | 27,174.61 | 100.31 | 28,042.93 | 27,258.58 |
| | FNMA POOL #0BC2631 | FIXED INCOME SECURITIES | 2.500% 11/01/2031 DD 10/01/16 | 51,518.78 | 100.28 | 53,132.76 | 51,662.00 |
| | FNMA POOL #0BC5646 | FIXED INCOME SECURITIES | 3.500% 07/01/2046 DD 07/01/16 | 177,059.91 | 102.59 | 186,825.87 | 181,645.76 |
| | FNMA POOL #0BC5660 | FIXED INCOME SECURITIES | 3.500% 07/01/2046 DD 07/01/16 | 147,467.24 | 102.59 | 155,600.99 | 151,286.64 |
| | FNMA POOL #0BC5981 | FIXED INCOME SECURITIES | 3.500% 04/01/2046 DD 04/01/16 | 156,036.45 | 102.69 | 161,278.30 | 160,238.51 |
| | FNMA POOL #0BD8962 | FIXED INCOME SECURITIES | 3.000% 11/01/2046 DD 11/01/16 | 40,163.10 | 99.54 | 41,400.94 | 39,979.96 |
| | FNMA POOL #0BD8963 | FIXED INCOME SECURITIES | 3.000% 11/01/2046 DD 11/01/16 | 29,943.37 | 99.52 | 30,856.87 | 29,799.34 |
| | FNMA POOL #0BE1895 | FIXED INCOME SECURITIES | 3.000% 12/01/2036 DD 11/01/16 | 802,970.56 | 101.30 | 817,148.01 | 813,433.27 |
| | FNMA POOL #0BE1896 | FIXED INCOME SECURITIES | 3.000% 12/01/2036 DD 11/01/16 | 167,294.20 | 101.30 | 169,537.48 | 169,474.04 |
| | FNMA POOL #0MA2578 | FIXED INCOME SECURITIES | 3.500% 04/01/2046 DD 03/01/16 | 1,513,420.47 | 102.57 | 1,586,017.35 | 1,552,375.91 |
| | FNMA POOL #0MA2864 | FIXED INCOME SECURITIES | 3.500% 12/01/2046 DD 12/01/16 | 3,186,961.00 | 102.59 | 3,270,057.77 | 3,269,646.03 |
| | FNMA GTD REMIC P/T 06-M1 D | FIXED INCOME SECURITIES | VAR RT 06/25/2019 DD 03/01/06 | 154,403.98 | 101.04 | 149,361.72 | 156,011.33 |
| | FNMA GTD REMIC P/T 16-48 UF | FIXED INCOME SECURITIES | VAR RT 08/25/2046 DD 07/25/16 | 1,676,857.16 | 99.80 | 1,676,464.15 | 1,673,419.60 |
| | FORD CREDIT FLOORPLAN MAS 4 A1 | FIXED INCOME SECURITIES | 1.770% 08/15/2020 DD 08/18/15 | 1,520,000.00 | 100.15 | 1,519,979.94 | 1,522,219.20 |
| | FORD MOTOR CREDIT CO LLC | FIXED INCOME SECURITIES | 2.943% 01/08/2019 DD 01/08/16 | 410,000.00 | 101.14 | 410,000.00 | 414,678.10 |
| | FORD MOTOR CREDIT CO LLC | FIXED INCOME SECURITIES | 1.724% 12/06/2017 DD 06/06/14 | 1,200,000.00 | 99.92 | 1,200,000.00 | 1,199,088.00 |
| | FORD MOTOR CREDIT CO LLC | FIXED INCOME SECURITIES | 6.625% 08/15/2017 DD 08/04/10 | 210,000.00 | 103.04 | 236,775.00 | 216,390.30 |
| | FOREST LABORATORIES LLC 144A | FIXED INCOME SECURITIES | 5.000% 12/15/2021 DD 12/10/13 | 1,035,000.00 | 108.12 | 1,135,912.50 | 1,119,021.30 |
| | GAHR COMMERCIAL M NRF DFX 144A | FIXED INCOME SECURITIES | VAR RT 12/15/2034 DD 02/01/15 | 1,790,000.00 | 99.44 | 1,745,380.67 | 1,780,029.70 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

BlackRock Asset Management

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value<br>Security description (c) | | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|---|
| | 21ST CENTURY FOX AMERICA INC | FIXED INCOME SECURITIES | 3.700% 10/15/2025 DD 10/21/15 | 250,000.00 | 101.22 | 249,402.50 | 253,037.50 |
| | GENERAL DYNAMICS CORP | FIXED INCOME SECURITIES | 2.125% 08/15/2026 DD 08/12/16 | 75,000.00 | 92.38 | 74,217.00 | 69,284.25 |
| | GENERAL ELECTRIC CO | FIXED INCOME SECURITIES | 4.500% 03/11/2044 DD 03/11/14 | 445,000.00 | 107.35 | 440,061.82 | 477,698.60 |
| | GENERAL ELECTRIC CO | FIXED INCOME SECURITIES | 2.700% 10/09/2022 DD 10/09/12 | 785,000.00 | 99.98 | 799,645.68 | 784,858.70 |
| | GENERAL MOTORS CO | FIXED INCOME SECURITIES | 3.500% 10/02/2018 DD 04/02/14 | 1,095,000.00 | 101.99 | 1,095,000.00 | 1,116,790.50 |
| | GENERAL MOTORS FINANCIAL CO IN | FIXED INCOME SECURITIES | 3.200% 07/06/2021 DD 07/05/16 | 520,000.00 | 99.17 | 519,048.40 | 515,663.20 |
| | GENERAL MOTORS FINANCIAL CO IN | FIXED INCOME SECURITIES | 3.450% 04/10/2022 DD 04/10/15 | 615,000.00 | 98.89 | 613,788.45 | 608,198.10 |
| | GILEAD SCIENCES INC | FIXED INCOME SECURITIES | 2.950% 03/01/2027 DD 09/20/16 | 110,000.00 | 95.71 | 104,676.00 | 105,276.60 |
| | GILEAD SCIENCES INC | FIXED INCOME SECURITIES | 2.500% 09/01/2023 DD 09/20/16 | 40,000.00 | 96.43 | 39,858.40 | 38,572.80 |
| | GILEAD SCIENCES INC | FIXED INCOME SECURITIES | 4.150% 03/01/2047 DD 09/20/16 | 200,000.00 | 94.98 | 198,566.00 | 189,960.00 |
| | GILEAD SCIENCES INC | FIXED INCOME SECURITIES | 4.750% 03/01/2046 DD 09/14/15 | 140,000.00 | 103.47 | 146,217.63 | 144,853.80 |
| | GILEAD SCIENCES INC | FIXED INCOME SECURITIES | 4.800% 04/01/2044 DD 03/07/14 | 205,000.00 | 103.84 | 218,833.40 | 212,865.85 |
| | GNMA POOL #0615516 | FIXED INCOME SECURITIES | 4.500% 09/15/2033 DD 09/01/03 | 97,230.37 | 109.07 | 107,804.17 | 106,044.31 |
| | GNMA POOL #0651862 | FIXED INCOME SECURITIES | 6.500% 06/15/2036 DD 06/01/06 | 660.59 | 114.23 | 750.41 | 754.57 |
| | GNMA POOL #0664543 | FIXED INCOME SECURITIES | 6.500% 01/15/2038 DD 01/01/08 | 4,426.53 | 118.98 | 5,028.27 | 5,266.78 |
| | GNMA POOL #0671127 | FIXED INCOME SECURITIES | 6.500% 09/15/2037 DD 09/01/07 | 7,404.86 | 118.87 | 8,411.45 | 8,802.38 |
| | GNMA POOL #0676896 | FIXED INCOME SECURITIES | 6.500% 01/15/2038 DD 01/01/08 | 169,323.36 | 114.23 | 192,340.75 | 193,412.99 |
| | GNMA POOL #0679118 | FIXED INCOME SECURITIES | 6.500% 11/15/2037 DD 11/01/07 | 72,543.54 | 114.23 | 82,404.92 | 82,864.30 |
| | GNMA POOL #0701768 | FIXED INCOME SECURITIES | 6.500% 02/15/2038 DD 03/01/09 | 2,045.85 | 114.23 | 2,323.95 | 2,336.92 |
| | GNMA POOL #0728627 | FIXED INCOME SECURITIES | 4.500% 01/15/2040 DD 01/01/10 | 129,294.09 | 108.33 | 142,728.55 | 140,060.41 |
| | GNMA POOL #0732087 | FIXED INCOME SECURITIES | 4.500% 05/15/2040 DD 05/01/10 | 19,695.62 | 108.30 | 21,742.11 | 21,329.37 |
| | GNMA POOL #0736106 | FIXED INCOME SECURITIES | 4.500% 07/15/2040 DD 07/01/10 | 197,053.13 | 108.19 | 217,866.88 | 213,197.69 |
| | GNMA POOL #0745793 | FIXED INCOME SECURITIES | 4.500% 07/15/2040 DD 07/01/10 | 382,480.98 | 108.40 | 422,820.80 | 414,613.21 |
| | GNMA POOL #0759138 | FIXED INCOME SECURITIES | 4.000% 01/15/2041 DD 01/01/11 | 289,299.74 | 106.54 | 308,963.09 | 308,225.72 |
| | GNMA POOL #0762838 | FIXED INCOME SECURITIES | 4.000% 03/15/2041 DD 03/01/11 | 205,130.00 | 106.12 | 218,944.22 | 217,681.90 |
| | GNMA POOL #0782415 | FIXED INCOME SECURITIES | 6.500% 10/15/2038 DD 10/01/08 | 32,460.94 | 114.23 | 36,575.63 | 37,079.16 |
| | GNMA POOL #0782557 | FIXED INCOME SECURITIES | 5.000% 01/15/2039 DD 02/01/09 | 752,900.99 | 110.46 | 833,484.93 | 831,631.85 |
| | GNMA POOL #0782573 | FIXED INCOME SECURITIES | 6.500% 12/15/2038 DD 02/01/09 | 197,325.24 | 114.23 | 222,337.77 | 225,398.70 |
| | GNMA POOL #0782619 | FIXED INCOME SECURITIES | 5.000% 04/15/2039 DD 04/01/09 | 507,923.96 | 110.32 | 552,843.51 | 560,362.03 |
| | GNMA POOL #0782696 | FIXED INCOME SECURITIES | 5.000% 06/15/2039 DD 07/01/09 | 77,769.20 | 110.28 | 86,591.14 | 85,762.32 |
| | GNMA POOL #0782958 | FIXED INCOME SECURITIES | 5.000% 05/15/2040 DD 05/01/10 | 256,207.57 | 110.35 | 284,150.20 | 282,712.24 |
| | GNMA POOL #0783289 | FIXED INCOME SECURITIES | 4.500% 04/15/2041 DD 04/01/11 | 43,934.78 | 108.40 | 48,499.87 | 47,625.74 |
| | GNMA POOL #0783571 | FIXED INCOME SECURITIES | 5.000% 12/15/2033 DD 05/01/12 | 216,321.40 | 110.52 | 240,319.57 | 239,082.74 |
| | GNMA POOL #0783609 | FIXED INCOME SECURITIES | 4.500% 10/15/2040 DD 07/01/12 | 905,681.06 | 108.40 | 998,654.89 | 981,712.98 |
| | GNMA POOL #0783610 | FIXED INCOME SECURITIES | 4.500% 11/15/2041 DD 07/01/12 | 591,969.07 | 108.40 | 651,628.45 | 641,700.39 |
| | GNMA II POOL #0004060 | FIXED INCOME SECURITIES | 6.000% 12/20/2037 DD 12/01/07 | 2,071.47 | 112.96 | 2,125.55 | 2,339.83 |
| | GNMA II POOL #0004223 | FIXED INCOME SECURITIES | 6.500% 08/20/2038 DD 08/01/08 | 351,056.58 | 113.70 | 395,377.45 | 399,165.37 |
| | GNMA II POOL #0004292 | FIXED INCOME SECURITIES | 6.500% 11/20/2038 DD 11/01/08 | 205,408.30 | 114.37 | 231,341.06 | 234,933.69 |
| | GNMA II POOL #0004559 | FIXED INCOME SECURITIES | 5.000% 10/20/2039 DD 10/01/09 | 1,992,723.94 | 110.84 | 2,201,959.95 | 2,208,675.43 |
| | GNMA II POOL #0004598 | FIXED INCOME SECURITIES | 4.500% 12/20/2039 DD 12/01/09 | 18,118.35 | 108.11 | 19,720.68 | 19,587.92 |
| | GNMA II POOL #0004617 | FIXED INCOME SECURITIES | 4.500% 01/20/2040 DD 01/01/10 | 22,230.81 | 108.17 | 24,196.85 | 24,046.84 |
| | GNMA II POOL #0004636 | FIXED INCOME SECURITIES | 4.500% 02/20/2040 DD 02/01/10 | 17,792.20 | 107.78 | 19,365.70 | 19,175.90 |
| | GNMA II POOL #0004696 | FIXED INCOME SECURITIES | 4.500% 05/20/2040 DD 05/01/10 | 1,195.01 | 107.72 | 1,300.70 | 1,287.28 |
| | GNMA II POOL #0004771 | FIXED INCOME SECURITIES | 4.500% 08/20/2040 DD 08/01/10 | 43,339.98 | 108.21 | 47,172.87 | 46,898.63 |
| | GNMA II POOL #0004800 | FIXED INCOME SECURITIES | 4.000% 09/20/2040 DD 09/01/10 | 18,465.13 | 107.25 | 19,714.42 | 19,804.59 |
| | GNMA II POOL #0004833 | FIXED INCOME SECURITIES | 4.000% 10/20/2040 DD 10/01/10 | 241,852.52 | 107.25 | 256,698.74 | 259,396.50 |
| | GNMA II POOL #0004853 | FIXED INCOME SECURITIES | 4.000% 11/20/2040 DD 11/01/10 | 198,730.23 | 107.25 | 214,877.06 | 213,146.12 |
| | GNMA II POOL #0004882 | FIXED INCOME SECURITIES | 4.000% 12/20/2040 DD 12/01/10 | 511,942.59 | 107.26 | 546,411.03 | 549,084.03 |
| | GNMA II POOL #0004922 | FIXED INCOME SECURITIES | 4.000% 01/20/2041 DD 01/01/11 | 384,889.67 | 107.25 | 410,502.60 | 412,790.32 |
| | GNMA II POOL #0004945 | FIXED INCOME SECURITIES | 4.000% 02/20/2041 DD 02/01/11 | 8,253.88 | 106.86 | 8,796.84 | 8,819.85 |
| | GNMA II POOL #0005018 | FIXED INCOME SECURITIES | 5.000% 04/20/2041 DD 04/01/11 | 128,851.95 | 109.98 | 141,435.15 | 141,711.37 |
| | GNMA II POOL #0005056 | FIXED INCOME SECURITIES | 5.000% 05/20/2041 DD 05/01/11 | 19,741.59 | 109.98 | 21,669.48 | 21,711.80 |
| | GNMA II POOL #0005083 | FIXED INCOME SECURITIES | 5.000% 06/20/2041 DD 06/01/11 | 336,282.30 | 109.98 | 369,122.37 | 369,843.27 |
| | GNMA II POOL #0005116 | FIXED INCOME SECURITIES | 5.000% 07/20/2041 DD 07/01/11 | 184,202.21 | 109.98 | 202,190.70 | 202,585.59 |
| | GNMA II POOL #0005258 | FIXED INCOME SECURITIES | 3.500% 12/20/2041 DD 12/01/11 | 800,732.85 | 104.34 | 841,801.67 | 835,476.64 |
| | GNMA II POOL #0783584 | FIXED INCOME SECURITIES | 4.500% 07/20/2041 DD 06/01/12 | 284,327.97 | 107.78 | 309,717.58 | 306,445.84 |
| | GNMA II POOL #0783590 | FIXED INCOME SECURITIES | 4.500% 06/20/2041 DD 06/01/12 | 478,586.31 | 107.72 | 521,434.74 | 515,542.74 |
| | GNMA II POOL #0783591 | FIXED INCOME SECURITIES | 4.500% 07/20/2041 DD 06/01/12 | 494,432.48 | 107.78 | 536,768.25 | 532,894.38 |
| | GNMA II POOL #0AI4166 | FIXED INCOME SECURITIES | 4.000% 08/20/2044 DD 08/01/14 | 19,350.42 | 107.59 | 20,723.09 | 20,819.12 |
| | GNMA II POOL #0AI4167 | FIXED INCOME SECURITIES | 4.000% 08/20/2044 DD 08/01/14 | 26,604.50 | 107.07 | 28,408.63 | 28,485.70 |
| | GNMA II POOL #0AJ2723 | FIXED INCOME SECURITIES | 4.000% 08/20/2044 DD 08/01/14 | 22,547.92 | 107.79 | 24,076.93 | 24,303.28 |
| | GNMA II POOL #0AJ4687 | FIXED INCOME SECURITIES | 4.000% 08/20/2044 DD 08/01/14 | 21,645.68 | 107.78 | 23,113.52 | 23,329.71 |
| | GNMA II POOL #0AQ0542 | FIXED INCOME SECURITIES | 4.000% 10/20/2046 DD 10/01/16 | 24,928.40 | 106.69 | 26,883.73 | 26,595.11 |
| | GNMA II POOL #0AX4341 | FIXED INCOME SECURITIES | 3.500% 10/20/2046 DD 10/01/16 | 61,794.40 | 104.61 | 66,781.40 | 64,643.13 |
| | GNMA II POOL #0AZ4342 | FIXED INCOME SECURITIES | 3.500% 10/20/2046 DD 10/01/16 | 58,404.16 | 104.47 | 62,843.78 | 61,017.16 |
| | GNMA II POOL #0AZ4343 | FIXED INCOME SECURITIES | 3.500% 10/20/2046 DD 10/01/16 | 51,319.31 | 104.32 | 55,011.89 | 53,537.33 |
| | GNMA II POOL #0AZ4344 | FIXED INCOME SECURITIES | 3.500% 10/20/2046 DD 10/01/16 | 148,793.14 | 104.25 | 159,197.04 | 155,121.31 |
| | GNMA II POOL #0AZ4345 | FIXED INCOME SECURITIES | 3.500% 10/20/2046 DD 10/01/16 | 126,777.91 | 104.17 | 135,008.57 | 132,062.01 |
| | GNMA II POOL #0MA0392 | FIXED INCOME SECURITIES | 3.500% 09/20/2042 DD 09/01/12 | 50,541.45 | 104.43 | 53,690.42 | 52,781.45 |
| | GNMA II POOL #0MA0462 | FIXED INCOME SECURITIES | 3.500% 10/20/2042 DD 10/01/12 | 61,415.17 | 104.43 | 63,699.05 | 64,137.09 |
| | GNMA II POOL #0MA0699 | FIXED INCOME SECURITIES | 3.500% 01/20/2043 DD 01/01/13 | 110,026.95 | 104.43 | 115,642.53 | 114,903.34 |
| | GNMA II POOL #0MA0934 | FIXED INCOME SECURITIES | 3.500% 04/20/2043 DD 04/01/13 | 58,845.18 | 104.40 | 61,272.55 | 61,431.43 |
| | GNMA II POOL #0MA1158 | FIXED INCOME SECURITIES | 4.000% 07/20/2043 DD 07/01/13 | 54,181.45 | 106.72 | 57,787.91 | 57,820.28 |
| | GNMA II POOL #0MA2304 | FIXED INCOME SECURITIES | 4.000% 10/20/2044 DD 10/01/14 | 1.93 | 106.29 | 2.06 | 2.05 |
| | GNMA II POOL #0MA2305 | FIXED INCOME SECURITIES | 4.500% 10/20/2044 DD 10/01/14 | 331,195.14 | 106.83 | 356,293.52 | 353,829.01 |
| | GNMA II POOL #0MA2373 | FIXED INCOME SECURITIES | 4.500% 11/20/2044 DD 11/01/14 | 502,559.64 | 106.83 | 541,177.61 | 536,904.57 |
| | GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 5.150% 05/22/2045 DD 05/22/15 | 320,000.00 | 105.17 | 317,320.53 | 336,531.20 |
| | GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 3.750% 05/22/2025 DD 05/22/15 | 725,000.00 | 100.26 | 720,282.28 | 726,885.00 |
| | GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 3.500% 01/23/2025 DD 01/23/15 | 95,000.00 | 98.67 | 94,960.10 | 93,736.50 |
| | GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 2.900% 07/19/2018 DD 07/19/13 | 615,000.00 | 101.38 | 614,775.89 | 623,493.15 |
| | GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 3.750% 02/25/2026 DD 02/25/16 | 185,000.00 | 100.29 | 184,572.65 | 185,543.90 |
| | GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 4.750% 10/21/2045 DD 10/21/15 | 130,000.00 | 105.56 | 128,809.20 | 137,233.20 |
| | GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 2.375% 01/22/2018 DD 01/22/13 | 1,000,000.00 | 100.60 | 1,009,940.00 | 1,005,950.00 |
| | GOLDMAN SACHS GROUP INC/THE | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 07/27/16 | 125,000.00 | 95.88 | 125,000.00 | 119,843.75 |
| | GOLDMAN SACHS GROUP INC/THE | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 04/23/15 | 825,000.00 | 101.00 | 825,000.00 | 833,250.00 |
| | GRACE 2014-GRCE MO GRCE A 144A | FIXED INCOME SECURITIES | 3.369% 06/10/2028 DD 06/01/14 | 1,620,000.00 | 103.74 | 1,691,697.66 | 1,680,620.40 |
| | GREAT WOLF TRUST 2 WOLF A 144A | FIXED INCOME SECURITIES | VAR RT 05/15/2034 DD 06/30/15 | 1,610,000.00 | 100.69 | 1,607,484.38 | 1,621,076.80 |
| | GS MORTGAGE SECURI SHOP A 144A | FIXED INCOME SECURITIES | 2.933% 06/05/2031 DD 08/01/12 | 1,640,000.00 | 101.40 | 1,707,215.58 | 1,663,009.20 |
| | GS MORTGAGE SECURITIE GG10 A1A | FIXED INCOME SECURITIES | VAR RT 08/10/2045 DD 07/01/07 | 280,917.71 | 101.02 | 310,501.83 | 283,785.88 |
| | GS MORTGAGE SECURITIES GC22 C | FIXED INCOME SECURITIES | VAR RT 06/10/2047 DD 06/01/14 | 850,000.00 | 100.94 | 868,874.08 | 857,947.50 |
| | GS MORTGAGE SECURITIES GS3 A4 | FIXED INCOME SECURITIES | 2.850% 10/10/2049 DD 09/01/16 | 480,000.00 | 97.16 | 494,369.62 | 466,387.20 |
| | GSAA TRUST 5 2A1 | FIXED INCOME SECURITIES | VAR RT 03/25/2036 DD 03/30/06 | 97,868.02 | 58.78 | 95,313.76 | 57,524.86 |
| | GTE CORP | FIXED INCOME SECURITIES | 6.940% 04/15/2028 DD 04/15/98 | 125,000.00 | 124.67 | 138,768.75 | 155,841.25 |
| | HALLIBURTON CO | FIXED INCOME SECURITIES | 5.000% 11/15/2045 DD 11/13/15 | 212,000.00 | 107.85 | 232,274.30 | 228,631.40 |
| | HALLIBURTON CO | FIXED INCOME SECURITIES | 3.800% 11/15/2025 DD 11/13/15 | 67,000.00 | 101.59 | 68,964.44 | 68,065.30 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

BlackRock Asset Management

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description (c) | | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|---|
| | 21ST CENTURY FOX AMERICA INC | FIXED INCOME SECURITIES | 3.700% 10/15/2025 DD 10/21/15 | 250,000.00 | 101.22 | 249,402.50 | 253,037.50 |
| | HARRIS CORP | FIXED INCOME SECURITIES | 5.054% 04/27/2045 DD 04/27/15 | 241,000.00 | 105.58 | 246,459.44 | 254,452.62 |
| | HARRIS CORP | FIXED INCOME SECURITIES | 4.854% 04/27/2035 DD 04/27/15 | 300,000.00 | 105.06 | 301,338.00 | 315,192.00 |
| | HARRIS CORP | FIXED INCOME SECURITIES | 2.700% 04/27/2020 DD 04/27/15 | 80,000.00 | 99.89 | 80,000.00 | 79,912.00 |
| | HEALTHSOUTH CORP | FIXED INCOME SECURITIES | 5.750% 11/01/2024 DD 09/11/12 | 100,000.00 | 101.25 | 99,250.00 | 101,250.00 |
| | HESS CORP | FIXED INCOME SECURITIES | 5.800% 04/01/2047 DD 09/28/16 | 130,000.00 | 103.78 | 133,913.66 | 134,916.60 |
| | HEWLETT PACKARD ENTERPRISE CO | FIXED INCOME SECURITIES | VAR RT 10/05/2018 DD 10/05/16 | 455,000.00 | 100.97 | 454,417.60 | 459,399.85 |
| | HEWLETT PACKARD ENTERPRISE CO | FIXED INCOME SECURITIES | VAR RT 10/15/2020 DD 10/15/16 | 515,000.00 | 101.73 | 514,855.80 | 523,914.65 |
| | HOME DEPOT INC/THE | FIXED INCOME SECURITIES | 4.400% 03/15/2045 DD 06/12/14 | 5,000.00 | 106.57 | 4,922.35 | 5,328.50 |
| | HONEYWELL INTERNATIONAL INC | FIXED INCOME SECURITIES | 2.500% 11/01/2026 DD 10/31/16 | 380,000.00 | 94.65 | 375,785.80 | 359,685.20 |
| | HOST HOTELS & RESORTS LP | FIXED INCOME SECURITIES | 4.000% 06/15/2025 DD 05/15/15 | 595,000.00 | 98.49 | 594,036.10 | 586,027.40 |
| | HSBC HOLDINGS PLC | FIXED INCOME SECURITIES | 4.375% 11/23/2026 DD 11/23/16 | 700,000.00 | 100.74 | 699,367.81 | 705,194.00 |
| | HSBC USA INC | FIXED INCOME SECURITIES | 2.750% 08/07/2020 DD 08/07/15 | 675,000.00 | 100.20 | 674,406.00 | 676,343.25 |
| | HSBC USA INC | FIXED INCOME SECURITIES | 2.350% 03/05/2020 DD 03/05/15 | 1,360,000.00 | 99.22 | 1,358,667.20 | 1,349,364.80 |
| | HSBC USA INC | FIXED INCOME SECURITIES | 1.700% 03/05/2018 DD 03/05/15 | 101,000.00 | 99.94 | 101,066.66 | 100,943.44 |
| | HYUNDAI CAPITAL AMERICA 144A | FIXED INCOME SECURITIES | 2.500% 03/18/2019 DD 03/18/16 | 75,000.00 | 100.27 | 74,948.25 | 75,200.25 |
| | HYUNDAI CAPITAL AMERICA 144A | FIXED INCOME SECURITIES | 3.000% 10/30/2020 DD 10/30/15 | 512,000.00 | 100.01 | 511,692.80 | 512,046.08 |
| | HYUNDAI CAPITAL AMERICA 144A | FIXED INCOME SECURITIES | 2.400% 10/30/2018 DD 10/30/15 | 200,000.00 | 100.42 | 199,976.00 | 200,834.00 |
| | IFS P UK RPI ALL ITEMS NSA 6M | FIXED INCOME SECURITIES | R 3.45% 2026 OCT 15 | 3,870,000.00 | (1.61) | - | (62,465.18) |
| | IFS R UK RPI ALL ITEMS NSA 6M | FIXED INCOME SECURITIES | P 3.38% 2021 OCT 15 | 3,870,000.00 | 1.22 | - | 47,251.94 |
| | INTERNATIONAL BUSINESS MACHINE | FIXED INCOME SECURITIES | 2.875% 11/09/2022 DD 11/09/15 | 370,000.00 | 100.65 | 368,464.50 | 372,386.50 |
| | INTESA SANPAOLO SPA 144A | FIXED INCOME SECURITIES | 5.710% 01/15/2026 DD 01/15/16 | 270,000.00 | 95.43 | 270,000.00 | 257,655.60 |
| | IRS P US0003M LIBOR R 2.38 | FIXED INCOME SECURITIES | CALL FEB 21 002.380 ED 021921 | 450,000.00 | 20.13 | 64,012.50 | 64,012.50 |
| | IRS R US0003M + 0 BPS | FIXED INCOME SECURITIES | PUT NOV 21 002.900 ED 11/29/21 | 12,400,000.00 | 3.06 | 379,618.90 | 379,618.90 |
| | JERSEY CENTRAL POWER & LIGHT C | FIXED INCOME SECURITIES | 5.650% 06/01/2017 DD 12/01/07 | 825,000.00 | 101.57 | 899,811.00 | 837,919.50 |
| | JOHN DEERE CAPITAL CORP | FIXED INCOME SECURITIES | 2.800% 03/06/2023 DD 03/04/16 | 440,000.00 | 100.00 | 437,087.20 | 440,013.20 |
| | JOHNSON & JOHNSON | FIXED INCOME SECURITIES | 3.700% 03/01/2046 DD 03/01/16 | 65,000.00 | 98.54 | 64,568.40 | 64,048.40 |
| | JP MORGAN CHASE CBX A4FL 144A | FIXED INCOME SECURITIES | VAR RT 06/15/2045 DD 06/29/12 | 1,690,000.00 | 103.71 | 1,721,951.56 | 1,752,682.10 |
| | JP MORGAN CHASE CO WLDN A 144A | FIXED INCOME SECURITIES | 3.905% 05/05/2030 DD 05/01/12 | 683,375.92 | 103.90 | 743,171.31 | 710,013.91 |
| | JP MORGAN CHASE COMME LDPX A1A | FIXED INCOME SECURITIES | 5.439% 01/15/2049 DD 03/01/07 | 262,810.81 | 100.29 | 293,126.45 | 263,578.22 |
| | JP MORGAN CHASE COMMER CB20 AM | FIXED INCOME SECURITIES | VAR RT 02/12/2051 DD 09/01/07 | 1,470,000.00 | 102.41 | 1,564,860.94 | 1,505,382.90 |
| | JP MORGAN CHASE COMMERC LN2 A2 | FIXED INCOME SECURITIES | 5.115% 07/15/2041 DD 08/01/04 | 50,024.41 | 99.80 | 52,836.33 | 49,923.36 |
| | JPMBB COMMERCIAL MORTGA C19 A2 | FIXED INCOME SECURITIES | 3.046% 04/15/2047 DD 05/01/14 | 2,385,000.00 | 102.37 | 2,456,545.23 | 2,441,619.90 |
| | JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | 2.200% 10/22/2019 DD 10/22/14 | 695,000.00 | 100.40 | 693,526.60 | 697,793.90 |
| | JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | VAR RT 10/24/2023 DD 10/24/16 | 215,000.00 | 102.00 | 215,000.00 | 219,293.55 |
| | JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | 2.950% 10/01/2026 DD 07/21/16 | 1,345,000.00 | 95.45 | 1,347,171.30 | 1,283,789.05 |
| | JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | 4.250% 10/01/2027 DD 09/25/15 | 622,000.00 | 102.74 | 619,854.10 | 639,061.46 |
| | JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | 3.900% 07/15/2025 DD 07/21/15 | 816,000.00 | 102.83 | 826,297.24 | 839,076.48 |
| | JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | 2.750% 06/23/2020 DD 06/23/15 | 20,000.00 | 100.90 | 19,965.60 | 20,180.80 |
| | JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | 2.250% 01/23/2020 DD 01/23/15 | 314,000.00 | 99.77 | 310,977.37 | 313,262.10 |
| | JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | VAR RT 01/25/2018 DD 01/25/13 | 555,000.00 | 100.65 | 555,000.00 | 558,629.70 |
| | JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | 1.700% 03/01/2018 DD 03/02/15 | 1,455,000.00 | 99.99 | 1,454,621.70 | 1,454,869.05 |
| | JPMORGAN CHASE & CO | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 04/21/15 | 540,000.00 | 102.06 | 554,175.00 | 551,102.40 |
| | JUNIPER NETWORKS INC | FIXED INCOME SECURITIES | 4.350% 06/15/2025 DD 03/04/15 | 45,000.00 | 100.84 | 46,906.65 | 45,376.65 |
| | KEYCORP | FIXED INCOME SECURITIES | 2.900% 09/15/2020 DD 09/15/15 | 200,000.00 | 101.19 | 199,964.00 | 202,370.00 |
| | KINDER MORGAN ENERGY PARTNERS | FIXED INCOME SECURITIES | 5.400% 09/01/2044 DD 09/11/14 | 305,000.00 | 99.67 | 295,081.41 | 304,005.70 |
| | KINDER MORGAN ENERGY PARTNERS | FIXED INCOME SECURITIES | 3.500% 03/01/2021 DD 02/24/14 | 260,000.00 | 101.52 | 263,890.23 | 263,962.40 |
| | KINDER MORGAN ENERGY PARTNERS | FIXED INCOME SECURITIES | 5.000% 08/15/2042 DD 08/13/12 | 40,000.00 | 95.57 | 39,095.00 | 38,228.80 |
| | KINDER MORGAN ENERGY PARTNERS | FIXED INCOME SECURITIES | 5.000% 10/01/2021 DD 09/20/11 | 173,000.00 | 106.48 | 186,718.90 | 184,201.75 |
| | KINDER MORGAN INC/DE | FIXED INCOME SECURITIES | 5.050% 02/15/2046 DD 02/26/15 | 330,000.00 | 98.99 | 310,226.40 | 326,670.30 |
| | KINDER MORGAN INC/DE | FIXED INCOME SECURITIES | 7.000% 06/15/2017 DD 06/18/07 | 1,140,000.00 | 102.32 | 1,293,216.00 | 1,166,448.00 |
| | KLA-TENCOR CORP | FIXED INCOME SECURITIES | 4.650% 11/01/2024 DD 11/06/14 | 15,000.00 | 105.86 | 16,238.70 | 15,879.15 |
| | KRAFT HEINZ FOODS CO | FIXED INCOME SECURITIES | 5.200% 07/15/2045 DD 07/15/16 | 165,000.00 | 104.68 | 164,349.90 | 172,723.65 |
| | KRAFT HEINZ FOODS CO | FIXED INCOME SECURITIES | 3.000% 06/01/2026 DD 05/24/16 | 190,000.00 | 93.88 | 178,936.30 | 178,379.60 |
| | KRAFT HEINZ FOODS CO | FIXED INCOME SECURITIES | 4.375% 06/01/2046 DD 05/24/16 | 40,000.00 | 94.10 | 42,818.40 | 37,639.20 |
| | KREDITANSTALT FUER WIEDERAUFBA | FIXED INCOME SECURITIES | 1.500% 02/06/2019 DD 01/12/16 | 931,000.00 | 99.95 | 928,663.19 | 930,543.81 |
| | LAM RESEARCH CORP | FIXED INCOME SECURITIES | 2.800% 06/15/2021 DD 06/07/16 | 41,000.00 | 99.46 | 41,200.75 | 40,779.01 |
| | LAM RESEARCH CORP | FIXED INCOME SECURITIES | 3.800% 03/15/2025 DD 03/12/15 | 68,000.00 | 100.11 | 68,133.28 | 68,074.12 |
| | LAS VEGAS VLY NV WTR DIST | FIXED INCOME SECURITIES | 5.000% 06/01/2039 DD 01/13/15 | 670,000.00 | 112.95 | 771,471.50 | 756,765.00 |
| | LEHMAN BRTH HLD (RICI) ESCROW | FIXED INCOME SECURITIES | 5.857% 11/30/2056 DD 05/17/07 | 340,000.00 | - | 340,000.00 | 0.03 |
| | LEHMAN BRTH HLD (RICI) ESCROW | FIXED INCOME SECURITIES | 0.000% 12/28/2017 DD 12/21/07 | 2,475,000.00 | - | 2,473,168.50 | 0.25 |
| | LLOYDS BANKING GROUP PLC | FIXED INCOME SECURITIES | 4.650% 03/24/2026 DD 03/24/16 | 423,000.00 | 101.29 | 422,027.10 | 428,452.47 |
| | LOCKHEED MARTIN CORP | FIXED INCOME SECURITIES | 4.700% 05/15/2046 DD 11/23/15 | 190,000.00 | 108.77 | 203,404.50 | 206,668.70 |
| | LOCKHEED MARTIN CORP | FIXED INCOME SECURITIES | 4.500% 05/15/2036 DD 11/23/15 | 238,000.00 | 106.32 | 255,501.96 | 253,036.84 |
| | LOCKHEED MARTIN CORP | FIXED INCOME SECURITIES | 3.550% 01/15/2026 DD 11/23/15 | 590,000.00 | 102.17 | 620,339.12 | 602,808.90 |
| | LOCKHEED MARTIN CORP | FIXED INCOME SECURITIES | 3.100% 01/15/2023 DD 11/23/15 | 20,000.00 | 101.09 | 19,872.20 | 20,218.60 |
| | LOWE'S COS INC | FIXED INCOME SECURITIES | 3.700% 04/15/2046 DD 04/20/16 | 116,000.00 | 93.35 | 115,355.04 | 108,280.20 |
| | LOWE'S COS INC | FIXED INCOME SECURITIES | 2.500% 04/15/2026 DD 04/20/16 | 120,000.00 | 94.97 | 119,452.80 | 113,959.20 |
| | LOWE'S COS INC | FIXED INCOME SECURITIES | 4.250% 09/15/2044 DD 09/10/14 | 34,000.00 | 101.42 | 33,908.20 | 34,483.48 |
| | LSTAR COMMERCIAL MOR 4 A3 144A | FIXED INCOME SECURITIES | 2.809% 03/10/2049 DD 06/01/16 | 440,000.00 | 94.12 | 439,972.46 | 414,136.80 |
| | LYB INTERNATIONAL FINANCE BV | FIXED INCOME SECURITIES | 4.875% 03/15/2044 DD 02/28/14 | 138,000.00 | 103.56 | 133,397.70 | 142,911.42 |
| | MARATHON PETROLEUM CORP | FIXED INCOME SECURITIES | 4.750% 09/15/2044 DD 09/05/14 | 420,000.00 | 88.65 | 415,748.90 | 372,334.20 |
| | MARSH & MCLENNAN COS INC | FIXED INCOME SECURITIES | 3.750% 03/14/2026 DD 09/14/15 | 56,000.00 | 101.88 | 56,749.25 | 57,050.00 |
| | MARSH & MCLENNAN COS INC | FIXED INCOME SECURITIES | 3.500% 03/10/2025 DD 09/10/14 | 15,000.00 | 100.68 | 15,581.10 | 15,102.15 |
| | MASSACHUSETTS INSTITUTE OF TEC | FIXED INCOME SECURITIES | 4.678% 07/01/2114 DD 04/08/14 | 305,000.00 | 100.66 | 305,000.00 | 307,025.20 |
| | MASSACHUSETTS ST SCH BLDG AUTH | FIXED INCOME SECURITIES | 5.000% 10/15/2041 DD 11/03/11 | 455,000.00 | 111.69 | 486,240.30 | 508,207.70 |
| | MCDONALD'S CORP | FIXED INCOME SECURITIES | 4.875% 12/09/2045 DD 12/09/15 | 50,000.00 | 107.11 | 50,000.00 | 53,553.50 |
| | MCDONALD'S CORP | FIXED INCOME SECURITIES | 4.700% 12/09/2035 DD 12/09/15 | 40,000.00 | 105.79 | 39,871.60 | 42,316.80 |
| | MCDONALD'S CORP | FIXED INCOME SECURITIES | 3.700% 01/30/2026 DD 12/09/15 | 45,000.00 | 101.81 | 44,854.20 | 45,814.50 |
| | MCDONALD'S CORP | FIXED INCOME SECURITIES | 2.750% 12/09/2020 DD 12/09/15 | 5,000.00 | 101.12 | 4,990.75 | 5,055.75 |
| | MCDONALD'S CORP | FIXED INCOME SECURITIES | 4.600% 05/26/2045 DD 05/26/15 | 110,000.00 | 103.26 | 109,964.80 | 113,581.60 |
| | MEDTRONIC INC | FIXED INCOME SECURITIES | 4.375% 03/15/2035 DD 03/15/15 | 300,000.00 | 105.79 | 332,577.00 | 317,379.00 |
| | MEDTRONIC INC | FIXED INCOME SECURITIES | 3.500% 03/15/2025 DD 03/15/15 | 271,000.00 | 102.97 | 288,650.48 | 279,051.41 |
| | MEDTRONIC INC | FIXED INCOME SECURITIES | 2.500% 03/15/2020 DD 03/15/15 | 330,000.00 | 101.12 | 343,114.20 | 333,692.70 |
| | MEDTRONIC INC | FIXED INCOME SECURITIES | 3.625% 03/15/2024 DD 02/27/14 | 158,000.00 | 104.07 | 164,994.48 | 164,422.70 |
| | MET SAINT LOUIS MO SWR DIST WS | FIXED INCOME SECURITIES | 5.000% 05/01/2042 DD 08/23/12 | 455,000.00 | 111.99 | 500,713.85 | 509,545.40 |
| | METLIFE INC | FIXED INCOME SECURITIES | 4.050% 03/01/2045 DD 03/05/15 | 85,000.00 | 95.90 | 81,001.94 | 81,510.75 |
| | MEXICO GOVERNMENT INTERNATIONA | FIXED INCOME SECURITIES | 4.125% 01/21/2026 DD 01/21/16 | 1,435,000.00 | 99.20 | 1,501,263.70 | 1,423,520.00 |
| | MEXICO GOVERNMENT INTERNATIONA | FIXED INCOME SECURITIES | 3.500% 01/21/2021 DD 01/21/14 | 417,000.00 | 101.60 | 427,786.59 | 423,672.00 |
| | MICROSOFT CORP | FIXED INCOME SECURITIES | 3.950% 08/08/2056 DD 08/08/16 | 210,000.00 | 94.45 | 204,760.50 | 198,340.80 |
| | MICROSOFT CORP | FIXED INCOME SECURITIES | 3.700% 08/08/2046 DD 08/08/16 | 475,000.00 | 94.15 | 463,628.55 | 447,198.25 |
| | MICROSOFT CORP | FIXED INCOME SECURITIES | 2.400% 08/08/2026 DD 08/08/16 | 380,000.00 | 94.47 | 367,861.40 | 358,986.00 |
| | MICROSOFT CORP | FIXED INCOME SECURITIES | 2.000% 08/08/2023 DD 08/08/16 | 270,000.00 | 95.58 | 269,192.70 | 258,066.00 |
| | MICROSOFT CORP | FIXED INCOME SECURITIES | 1.550% 08/08/2021 DD 08/08/16 | 210,000.00 | 96.99 | 209,779.50 | 203,681.10 |
| | MICROSOFT CORP | FIXED INCOME SECURITIES | 3.125% 11/03/2025 DD 11/03/15 | 230,000.00 | 101.12 | 229,940.20 | 232,569.10 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

BlackRock Asset Management

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description (c) | | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|---|
| | 21ST CENTURY FOX AMERICA INC | FIXED INCOME SECURITIES | 3.700% 10/15/2025 DD 10/21/15 | 250,000.00 | 101.22 | 249,402.50 | 253,037.50 |
| | MICROSOFT CORP | FIXED INCOME SECURITIES | 2.650% 11/03/2022 DD 11/03/15 | 490,000.00 | 100.58 | 489,843.20 | 492,851.80 |
| | MITSUBISHI UFJ TR DISC | CASH & CASH EQUIVALENTS | 06/06/2017 | 850,000.00 | 98.95 | 841,048.08 | 841,048.08 |
| | MIZUHO BANK LTD DISC | CASH & CASH EQUIVALENTS | 08/16/2017 | 1,120,000.00 | 98.64 | 1,104,796.00 | 1,104,796.00 |
| | MIZUHO BANK LTD INSTL C/D | CASH & CASH EQUIVALENTS | VAR RT 10/03/2017 DD 10/04/16 | 3,670,000.00 | 100.00 | 3,670,000.00 | 3,670,000.00 |
| | MIZUHO BANK LTD INSTL C/D | CASH & CASH EQUIVALENTS | VAR RT 08/25/2017 DD 08/29/16 | 1,335,000.00 | 100.00 | 1,335,000.00 | 1,335,000.00 |
| | MOLSON COORS BREWING CO | FIXED INCOME SECURITIES | 4.200% 07/15/2046 DD 07/07/16 | 70,000.00 | 93.23 | 69,549.90 | 65,263.10 |
| | MOLSON COORS BREWING CO | FIXED INCOME SECURITIES | 3.000% 07/15/2026 DD 07/07/16 | 100,000.00 | 94.53 | 99,845.00 | 94,531.00 |
| | MONSANTO CO | FIXED INCOME SECURITIES | 3.375% 07/15/2024 DD 07/01/14 | 175,000.00 | 99.57 | 176,183.00 | 174,240.50 |
| | MONSANTO CO | FIXED INCOME SECURITIES | 4.400% 07/15/2044 DD 07/01/14 | 70,000.00 | 96.65 | 65,096.71 | 67,655.00 |
| | MORGAN STANLEY | FIXED INCOME SECURITIES | 3.950% 04/23/2027 DD 04/23/15 | 255,000.00 | 98.99 | 254,082.00 | 252,427.05 |
| | MORGAN STANLEY | FIXED INCOME SECURITIES | 1.875% 01/05/2018 DD 12/05/14 | 330,000.00 | 100.15 | 332,148.30 | 330,491.70 |
| | MORGAN STANLEY | FIXED INCOME SECURITIES | 2.800% 06/16/2020 DD 06/16/15 | 1,295,000.00 | 100.82 | 1,293,446.00 | 1,305,593.10 |
| | MORGAN STANLEY | FIXED INCOME SECURITIES | 2.650% 01/27/2020 DD 01/27/15 | 260,000.00 | 100.47 | 259,771.20 | 261,224.60 |
| | MORGAN STANLEY | FIXED INCOME SECURITIES | 2.625% 11/17/2021 DD 11/17/16 | 1,285,000.00 | 98.80 | 1,278,433.65 | 1,269,528.60 |
| | MORGAN STANLEY | FIXED INCOME SECURITIES | 2.500% 04/21/2021 DD 04/21/16 | 115,000.00 | 98.91 | 114,613.60 | 113,749.95 |
| | MORGAN STANLEY | FIXED INCOME SECURITIES | 3.750% 02/25/2023 DD 02/25/13 | 115,000.00 | 102.71 | 116,792.85 | 118,121.10 |
| | MORGAN STANLEY | FIXED INCOME SECURITIES | 2.200% 12/07/2018 DD 06/08/15 | 220,000.00 | 100.37 | 219,830.60 | 220,809.60 |
| | MORGAN STANLEY | PREFERRED SECURITIES | VAR RT 07/29/2049 DD 04/29/14 | 600,000.00 | 99.00 | 590,250.00 | 594,000.00 |
| | MORGAN STANLEY CAPITA IQ14 A1A | FIXED INCOME SECURITIES | VAR RT 04/15/2049 DD 05/01/07 | 1,443,370.58 | 100.71 | 1,569,101.69 | 1,453,647.38 |
| | MORGAN STANLEY CAPITAL BNK2 A4 | FIXED INCOME SECURITIES | 3.049% 11/15/2049 DD 11/01/16 | 340,000.00 | 98.70 | 350,188.34 | 335,573.20 |
| | MORGAN STANLEY CAPITAL IQ13 AM | FIXED INCOME SECURITIES | 5.406% 03/15/2044 DD 03/01/07 | 1,160,000.00 | 99.91 | 1,300,015.62 | 1,158,990.80 |
| | MORGAN STANLEY XLF2 AFSB 144A | FIXED INCOME SECURITIES | VAR RT 08/15/2026 DD 11/24/15 | 630,000.00 | 100.00 | 630,000.00 | 630,000.00 |
| | MOTOROLA SOLUTIONS INC | FIXED INCOME SECURITIES | 4.000% 09/01/2024 DD 08/19/14 | 66,000.00 | 100.12 | 64,868.76 | 66,077.22 |
| | MYLAN INC | FIXED INCOME SECURITIES | 5.400% 11/29/2043 DD 11/29/13 | 160,000.00 | 93.65 | 174,681.60 | 149,832.00 |
| | MYLAN NV 144A | FIXED INCOME SECURITIES | 5.250% 06/15/2046 DD 06/09/16 | 125,000.00 | 92.23 | 124,980.00 | 115,286.25 |
| | MYLAN NV 144A | FIXED INCOME SECURITIES | 2.500% 06/07/2019 DD 06/09/16 | 175,000.00 | 99.46 | 174,804.00 | 174,053.25 |
| | MYLAN NV 144A | FIXED INCOME SECURITIES | 3.950% 06/15/2026 DD 06/09/16 | 670,000.00 | 93.59 | 677,276.88 | 627,019.50 |
| | MYLAN NV 144A | FIXED INCOME SECURITIES | 3.150% 06/15/2021 DD 06/09/16 | 375,000.00 | 98.14 | 378,756.75 | 368,021.25 |
| | NABORS INDUSTRIES INC | FIXED INCOME SECURITIES | 4.625% 09/15/2021 DD 08/23/11 | 80,000.00 | 101.65 | 73,504.00 | 81,321.60 |
| | NATIXIS NY BRH INSTL C/D | CASH & CASH EQUIVALENTS | 1.530% 09/01/2017 DD 08/24/16 | 2,890,000.00 | 100.15 | 2,890,000.00 | 2,894,277.20 |
| | NATIXIS NY BRH INSTL C/D | CASH & CASH EQUIVALENTS | 1.560% 09/18/2017 DD 09/19/16 | 1,815,000.00 | 100.00 | 1,815,000.00 | 1,815,000.00 |
| | NAVIENT PRIVATE ED AA A2A 144A | FIXED INCOME SECURITIES | 3.910% 12/15/2045 DD 02/04/16 | 1,290,000.00 | 103.80 | 1,289,399.12 | 1,339,071.60 |
| | NBCUNIVERSAL ENTERPRISE I 144A | FIXED INCOME SECURITIES | 5.250% 03/29/2049 DD 03/19/13 | 350,000.00 | 105.00 | 366,187.50 | 367,500.00 |
| | NBCUNIVERSAL MEDIA LLC | FIXED INCOME SECURITIES | 4.450% 01/15/2043 DD 10/05/12 | 195,000.00 | 102.19 | 196,353.30 | 199,264.65 |
| | NBCUNIVERSAL MEDIA LLC | FIXED INCOME SECURITIES | 5.150% 04/30/2020 DD 04/30/11 | 100,000.00 | 109.35 | 109,871.00 | 109,352.00 |
| | NEW JERSEY ST HLTH CARE FACS F | FIXED INCOME SECURITIES | 5.000% 07/01/2044 DD 12/03/14 | 255,000.00 | 108.45 | 282,139.65 | 276,544.95 |
| | NEW JERSEY ST TRANSPRTN TRUST | FIXED INCOME SECURITIES | 5.000% 06/15/2036 DD 08/29/13 | 1,095,000.00 | 100.16 | 1,166,849.21 | 1,096,773.90 |
| | NEW YORK CITY NY MUNI WTR FINA | FIXED INCOME SECURITIES | 5.000% 06/15/2047 DD 06/27/13 | 675,000.00 | 111.17 | 713,171.25 | 750,370.50 |
| | NEWELL BRANDS INC | FIXED INCOME SECURITIES | 4.200% 04/01/2026 DD 03/30/16 | 100,000.00 | 104.38 | 109,293.96 | 104,378.00 |
| | NEWELL BRANDS INC | FIXED INCOME SECURITIES | 3.850% 04/01/2023 DD 03/30/16 | 279,000.00 | 103.73 | 297,966.93 | 289,409.49 |
| | NOMURA HOLDINGS INC | FIXED INCOME SECURITIES | 2.750% 03/19/2019 DD 03/19/14 | 80,000.00 | 100.95 | 80,926.16 | 80,756.80 |
| | NON-BASE CURRENCY | CASH & CASH EQUIVALENTS | | - | 1.00 | 122,949.14 | 115,313.24 |
| | NON-BASE CURRENCY | CASH & CASH EQUIVALENTS | | - | 1.00 | 4.82 | 3.30 |
| | NON-BASE CURRENCY | CASH & CASH EQUIVALENTS | | - | 1.00 | 12,148,519.75 | 11,534,795.25 |
| | NON-BASE CURRENCY | CASH & CASH EQUIVALENTS | | - | 1.00 | 11,676.07 | 11,419.45 |
| | NON-BASE CURRENCY | CASH & CASH EQUIVALENTS | | - | 1.00 | 499.81 | 371.08 |
| | NON-BASE CURRENCY - BROKER | CASH & CASH EQUIVALENTS | | - | 1.00 | (0.03) | (0.02) |
| | NON-BASE CURRENCY - BROKER | CASH & CASH EQUIVALENTS | | - | 1.00 | 49,909.45 | 49,515.50 |
| | NON-BASE CURRENCY - BROKER | CASH & CASH EQUIVALENTS | | - | 1.00 | 0.26 | 0.18 |
| | NORDEA BANK AB 144A | FIXED INCOME SECURITIES | 1.875% 09/17/2018 DD 09/17/15 | 215,000.00 | 99.95 | 214,402.30 | 214,894.65 |
| | NORFOLK SOUTHERN CORP | FIXED INCOME SECURITIES | 2.900% 06/15/2026 DD 06/03/16 | 132,000.00 | 96.23 | 127,109.61 | 127,023.60 |
| | NORINCHUKIN BK C/D | CASH & CASH EQUIVALENTS | 1.470% 08/03/2017 DD 08/08/16 | 1,980,000.00 | 100.00 | 1,980,000.00 | 1,980,000.00 |
| | NORTHERN TRUST CORP | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 08/08/16 | 430,000.00 | 95.13 | 430,000.00 | 409,037.50 |
| | NORTHROP GRUMMAN CORP | FIXED INCOME SECURITIES | 3.250% 08/01/2023 DD 05/31/13 | 490,000.00 | 101.95 | 503,444.60 | 499,530.50 |
| | NORTHWEST FLORIDA TIMBER 144A | FIXED INCOME SECURITIES | 4.750% 03/04/2029 DD 04/10/14 | 475,000.00 | 87.50 | 467,794.25 | 415,625.00 |
| | NVIDIA CORP | FIXED INCOME SECURITIES | 3.200% 09/16/2026 DD 09/16/16 | 515,000.00 | 96.15 | 514,112.70 | 495,151.90 |
| | NVIDIA CORP | FIXED INCOME SECURITIES | 2.200% 09/16/2021 DD 09/16/16 | 220,000.00 | 97.61 | 219,564.40 | 214,742.00 |
| | ONEMAIN FINANCIAL IS 1A A 144A | FIXED INCOME SECURITIES | 3.190% 03/18/2026 DD 02/05/15 | 2,900,000.00 | 100.71 | 2,910,046.86 | 2,920,590.00 |
| | ORACLE CORP | FIXED INCOME SECURITIES | 4.000% 07/15/2046 DD 07/07/16 | 440,000.00 | 95.65 | 440,141.07 | 420,860.00 |
| | ORACLE CORP | FIXED INCOME SECURITIES | 4.375% 05/15/2055 DD 05/05/15 | 605,000.00 | 99.46 | 602,271.45 | 601,745.10 |
| | PACIFICORP | FIXED INCOME SECURITIES | 4.100% 02/01/2042 DD 01/06/12 | 1,270,000.00 | 100.42 | 1,306,410.90 | 1,275,384.80 |
| | PANAMA GOVERNMENT INTERNATIONA | FIXED INCOME SECURITIES | 4.000% 09/22/2024 DD 09/22/14 | 375,000.00 | 101.75 | 372,281.25 | 381,562.50 |
| | PENSKE TRUCK LEASING CO L 144A | FIXED INCOME SECURITIES | 3.400% 11/15/2026 DD 11/02/16 | 285,000.00 | 95.68 | 284,130.75 | 272,679.45 |
| | PEPSICO INC | FIXED INCOME SECURITIES | 3.450% 10/06/2046 DD 10/06/16 | 150,000.00 | 91.10 | 148,779.00 | 136,648.50 |
| | PEPSICO INC | FIXED INCOME SECURITIES | 2.375% 10/06/2026 DD 10/06/16 | 150,000.00 | 94.67 | 149,973.00 | 142,000.50 |
| | PERUVIAN GOVERNMENT INTERNATIO | FIXED INCOME SECURITIES | 4.125% 08/25/2027 DD 08/25/15 | 126,000.00 | 103.88 | 125,705.16 | 130,882.50 |
| | PERUVIAN GOVERNMENT INTERNATIO | FIXED INCOME SECURITIES | 5.625% 11/18/2050 DD 11/18/10 | 165,000.00 | 113.25 | 190,373.70 | 186,862.50 |
| | PETRO-CANADA | FIXED INCOME SECURITIES | 6.800% 05/15/2038 DD 05/15/08 | 170,000.00 | 129.68 | 184,206.55 | 220,450.90 |
| | PETROLEOS MEXICANOS | FIXED INCOME SECURITIES | 5.625% 01/23/2046 DD 01/23/16 | 29,000.00 | 83.00 | 28,789.46 | 24,070.00 |
| | PETROLEOS MEXICANOS | FIXED INCOME SECURITIES | 6.500% 06/02/2041 DD 06/02/11 | 800,000.00 | 93.66 | 876,647.00 | 749,240.00 |
| | PETROLEOS MEXICANOS 144A | FIXED INCOME SECURITIES | 6.500% 03/13/2027 DD 12/13/16 | 185,000.00 | 103.15 | 183,323.90 | 190,827.50 |
| | PFIZER INC | FIXED INCOME SECURITIES | 4.125% 12/15/2046 DD 11/21/16 | 365,000.00 | 101.73 | 364,364.90 | 371,299.90 |
| | PFIZER INC | FIXED INCOME SECURITIES | 3.400% 05/15/2024 DD 05/15/14 | 70,000.00 | 103.36 | 71,078.00 | 72,354.10 |
| | PFIZER INC | FIXED INCOME SECURITIES | 4.400% 05/15/2044 DD 05/15/14 | 330,000.00 | 105.63 | 337,844.10 | 348,565.80 |
| | PFS FINANCING CORP A A 144A | FIXED INCOME SECURITIES | VAR RT 02/18/2020 DD 02/16/16 | 2,065,000.00 | 100.63 | 2,065,000.00 | 2,078,050.80 |
| | PFS FINANCING CORP BA A 144A | FIXED INCOME SECURITIES | 1.870% 10/15/2021 DD 10/26/16 | 300,000.00 | 99.00 | 299,994.06 | 297,000.00 |
| | PIONEER NATURAL RESOURCES CO | FIXED INCOME SECURITIES | 4.450% 01/15/2026 DD 12/07/15 | 63,000.00 | 105.96 | 57,908.34 | 66,752.28 |
| | PLAINS ALL AMERICAN PIPELINE L | FIXED INCOME SECURITIES | 4.650% 10/15/2025 DD 08/24/15 | 265,000.00 | 103.31 | 264,591.90 | 273,779.45 |
| | PLAINS ALL AMERICAN PIPELINE L | FIXED INCOME SECURITIES | 3.600% 11/01/2024 DD 09/09/14 | 160,000.00 | 95.75 | 155,027.20 | 153,201.60 |
| | PNC BANK NA | FIXED INCOME SECURITIES | 2.150% 04/29/2021 DD 04/29/16 | 252,000.00 | 98.68 | 251,846.28 | 248,671.08 |
| | PNC FINANCIAL SERVICES GROUP I | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 11/01/16 | 790,000.00 | 96.50 | 765,447.50 | 762,350.00 |
| | PRESIDENT & FELLOWS OF HARVARD | FIXED INCOME SECURITIES | 3.300% 07/15/2056 DD 10/13/16 | 145,000.00 | 87.94 | 143,924.10 | 127,518.80 |
| | PRESIDENT & FELLOWS OF HARVARD | FIXED INCOME SECURITIES | 3.150% 07/15/2046 DD 10/13/16 | 74,000.00 | 89.47 | 73,874.20 | 66,207.80 |
| | PRINCIPAL FINANCIAL GROUP INC | FIXED INCOME SECURITIES | 3.100% 11/15/2026 DD 11/10/16 | 55,000.00 | 96.66 | 54,919.70 | 53,160.25 |
| | PRINCIPAL FINANCIAL GROUP INC | FIXED INCOME SECURITIES | 3.125% 05/15/2023 DD 11/16/12 | 75,000.00 | 99.45 | 75,625.50 | 74,590.50 |
| | PRINCIPAL FINANCIAL GROUP INC | FIXED INCOME SECURITIES | 4.625% 09/15/2042 DD 09/10/12 | 25,000.00 | 103.57 | 27,240.75 | 25,892.75 |
| | PUGET ENERGY INC | FIXED INCOME SECURITIES | 5.625% 07/15/2022 DD 06/15/12 | 730,000.00 | 110.73 | 783,529.10 | 808,350.90 |
| | PUGET ENERGY INC | FIXED INCOME SECURITIES | 6.000% 09/01/2021 DD 06/03/11 | 175,000.00 | 111.99 | 189,064.75 | 195,989.50 |
| | QUALCOMM INC | FIXED INCOME SECURITIES | 4.800% 05/20/2045 DD 05/20/15 | 201,000.00 | 106.86 | 196,576.93 | 214,794.63 |
| | QUALCOMM INC | FIXED INCOME SECURITIES | 3.450% 05/20/2025 DD 05/20/15 | 206,000.00 | 101.75 | 205,258.40 | 209,609.12 |
| | RBSCF TRUST 2009- RR2 WBB 144A | FIXED INCOME SECURITIES | VAR RT 02/16/2051 DD 12/01/09 | 680,000.00 | 99.99 | 601,906.25 | 679,945.60 |
| | REPUBLIC OF SOUTH AFRICA GOVER | FIXED INCOME SECURITIES | 5.375% 07/24/2044 DD 07/24/14 | 260,000.00 | 98.40 | 255,587.80 | 255,840.00 |
| | REPUBLIC SERVICES INC | FIXED INCOME SECURITIES | 2.900% 07/01/2026 DD 07/05/16 | 105,000.00 | 95.87 | 104,774.25 | 100,658.25 |
| | REYNOLDS AMERICAN INC | FIXED INCOME SECURITIES | 4.450% 06/12/2025 DD 06/12/15 | 606,000.00 | 105.58 | 630,473.37 | 639,820.86 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

BlackRock Asset Management

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description (c) | | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|---|
| | 21ST CENTURY FOX AMERICA INC | FIXED INCOME SECURITIES | 3.700% 10/15/2025 DD 10/21/15 | 250,000.00 | 101.22 | 249,402.50 | 253,037.50 |
| | REYNOLDS AMERICAN INC | FIXED INCOME SECURITIES | 3.250% 06/12/2020 DD 06/12/15 | 81,000.00 | 102.47 | 80,985.42 | 82,997.46 |
| | REYNOLDS AMERICAN INC | FIXED INCOME SECURITIES | 5.850% 08/15/2045 DD 06/12/15 | 200,000.00 | 118.41 | 234,683.83 | 236,826.00 |
| | ROGERS COMMUNICATIONS INC | FIXED INCOME SECURITIES | 3.625% 12/15/2025 DD 12/08/15 | 80,000.00 | 101.12 | 79,401.60 | 80,896.00 |
| | ROGERS COMMUNICATIONS INC | FIXED INCOME SECURITIES | 5.000% 03/15/2044 DD 03/10/14 | 110,000.00 | 106.97 | 111,870.00 | 117,667.00 |
| | ROYAL BANK OF CANADA | FIXED INCOME SECURITIES | 2.500% 01/19/2021 DD 01/19/16 | 450,000.00 | 100.25 | 449,496.00 | 451,102.50 |
| | ROYAL BANK OF SCOTLAND GROUP P | FIXED INCOME SECURITIES | 4.800% 04/05/2026 DD 04/05/16 | 200,000.00 | 100.11 | 199,638.00 | 200,226.00 |
| | SANTANDER DRIVE AUTO REC 5 A2A | FIXED INCOME SECURITIES | 1.120% 12/17/2018 DD 10/21/15 | 286,871.39 | 100.00 | 286,861.06 | 286,880.00 |
| | SANTANDER DRIVE AUTO RECE 2 A3 | FIXED INCOME SECURITIES | 1.560% 05/15/2020 DD 05/11/16 | 360,000.00 | 99.92 | 359,937.04 | 359,701.20 |
| | SANTANDER DRIVE AUTO RECEI 1 B | FIXED INCOME SECURITIES | 2.470% 12/15/2020 DD 02/17/16 | 1,755,000.00 | 100.69 | 1,754,906.99 | 1,767,144.60 |
| | SANTANDER DRIVE AUTO RECEI 2 B | FIXED INCOME SECURITIES | 2.080% 02/16/2021 DD 05/11/16 | 1,255,000.00 | 100.07 | 1,254,881.90 | 1,255,903.60 |
| | SANTANDER DRIVE AUTO RECEI 5 C | FIXED INCOME SECURITIES | 2.250% 06/17/2019 DD 11/20/13 | 1,637,153.95 | 100.33 | 1,637,131.69 | 1,642,523.81 |
| | SANTANDER HOLDINGS USA INC | FIXED INCOME SECURITIES | 2.700% 05/24/2019 DD 05/26/16 | 380,000.00 | 99.92 | 379,924.00 | 379,711.20 |
| | SANTANDER HOLDINGS USA INC | FIXED INCOME SECURITIES | 4.500% 07/17/2025 DD 07/17/15 | 290,000.00 | 99.38 | 289,884.00 | 288,187.50 |
| | SANTANDER HOLDINGS USA INC | FIXED INCOME SECURITIES | 2.650% 04/17/2020 DD 04/17/15 | 155,000.00 | 99.11 | 154,381.55 | 153,625.15 |
| | SANTANDER UK GROUP HOLDIN 144A | FIXED INCOME SECURITIES | 4.750% 09/15/2025 DD 09/15/15 | 200,000.00 | 97.90 | 199,448.00 | 195,800.00 |
| | SANTANDER UK GROUP HOLDINGS PL | FIXED INCOME SECURITIES | 2.875% 08/05/2021 DD 08/05/16 | 278,000.00 | 97.79 | 277,641.38 | 271,845.08 |
| | SANTANDER UK GROUP HOLDINGS PL | FIXED INCOME SECURITIES | 2.875% 10/16/2020 DD 10/16/15 | 165,000.00 | 99.10 | 164,740.95 | 163,513.35 |
| | SANTANDER UK PLC 144A | FIXED INCOME SECURITIES | 5.000% 11/07/2023 DD 11/07/13 | 200,000.00 | 101.73 | 209,072.00 | 203,464.00 |
| | SCHOLAR FUNDING TRUST A A 144A | FIXED INCOME SECURITIES | VAR RT 10/28/2043 DD 03/29/11 | 1,230,754.11 | 96.53 | 1,206,463.95 | 1,188,022.33 |
| | SFAVE COMMERCIAL 5AVE A2B 144A | FIXED INCOME SECURITIES | VAR RT 01/05/2043 DD 02/01/15 | 940,000.00 | 99.32 | 977,495.66 | 933,645.60 |
| | SFR GROUP SA 144A | FIXED INCOME SECURITIES | 7.375% 05/01/2026 DD 04/11/16 | 285,000.00 | 102.50 | 285,000.00 | 292,125.00 |
| | SHELL INTERNATIONAL FINANCE BV | FIXED INCOME SECURITIES | 2.125% 05/11/2020 DD 05/11/15 | 195,000.00 | 99.88 | 194,586.60 | 194,767.95 |
| | SHELL INTERNATIONAL FINANCE BV | FIXED INCOME SECURITIES | 4.125% 05/11/2035 DD 05/11/15 | 269,000.00 | 102.11 | 263,909.78 | 274,665.14 |
| | SHIRE ACQUISITIONS INVESTMENTS | FIXED INCOME SECURITIES | 3.200% 09/23/2026 DD 09/23/16 | 220,000.00 | 93.43 | 219,738.20 | 205,554.80 |
| | SHIRE ACQUISITIONS INVESTMENTS | FIXED INCOME SECURITIES | 2.400% 09/23/2021 DD 09/23/16 | 410,000.00 | 96.60 | 409,557.20 | 396,055.90 |
| | SHIRE ACQUISITIONS INVESTMENTS | FIXED INCOME SECURITIES | 1.900% 09/23/2019 DD 09/23/16 | 375,000.00 | 98.73 | 374,696.25 | 370,245.00 |
| | SKANDINAVISKA ENSK INSTL C/D | CASH & CASH EQUIVALENTS | VAR RT 08/17/2017 DD 08/22/16 | 3,085,000.00 | 100.00 | 3,085,000.00 | 3,085,000.00 |
| | SLM PRIVATE EDUCATIO C A2 144A | FIXED INCOME SECURITIES | 3.310% 10/15/2046 DD 05/31/12 | 1,109,569.49 | 101.35 | 1,109,427.58 | 1,124,548.68 |
| | SMB PRIVATE EDUCATI A A2A 144A | FIXED INCOME SECURITIES | 2.700% 05/15/2031 DD 05/26/16 | 210,000.00 | 99.28 | 209,910.69 | 208,490.10 |
| | SMB PRIVATE EDUCATI A A2B 144A | FIXED INCOME SECURITIES | VAR RT 05/15/2026 DD 08/07/14 | 1,085,000.00 | 100.70 | 1,087,712.50 | 1,092,595.00 |
| | SMB PRIVATE EDUCATI C A2A 144A | FIXED INCOME SECURITIES | 2.340% 09/15/2034 DD 10/12/16 | 1,090,000.00 | 98.34 | 1,089,460.89 | 1,071,862.40 |
| | SMB PRIVATE EDUCATIO A A1 144A | FIXED INCOME SECURITIES | VAR RT 05/15/2023 DD 05/26/16 | 460,131.43 | 100.06 | 460,131.43 | 460,407.51 |
| | SMB PRIVATE EDUCATION C B 144A | FIXED INCOME SECURITIES | 3.500% 09/15/2043 DD 10/27/15 | 1,145,000.00 | 96.34 | 1,052,159.74 | 1,103,104.45 |
| | SOCIETE GENERALE DISC | CASH & CASH EQUIVALENTS | 08/10/2017 | 1,225,000.00 | 98.51 | 1,206,747.50 | 1,206,747.50 |
| | SOCIETE GENERALE NY C/D | CASH & CASH EQUIVALENTS | 1.600% 08/31/2017 DD 08/26/16 | 2,900,000.00 | 100.20 | 2,900,000.00 | 2,905,742.00 |
| | SOFI PROFESSIONAL L D A2B 144A | FIXED INCOME SECURITIES | 2.340% 04/25/2033 DD 09/19/16 | 100,000.00 | 97.96 | 99,987.56 | 97,956.00 |
| | SOFI PROFESSIONAL L E A2B 144A | FIXED INCOME SECURITIES | 2.490% 01/25/2036 DD 11/22/16 | 960,000.00 | 99.21 | 958,084.42 | 952,444.80 |
| | SOFI PROFESSIONAL LO D A2 144A | FIXED INCOME SECURITIES | 2.720% 10/27/2036 DD 11/18/15 | 1,288,195.59 | 100.16 | 1,281,664.44 | 1,290,218.06 |
| | SOUTHWESTERN PUBLIC SERVICE CO | FIXED INCOME SECURITIES | 3.300% 06/15/2024 DD 06/09/14 | 500,000.00 | 101.25 | 501,490.00 | 506,235.00 |
| | SPRINT SPECTRUM CO LLC / 144A | FIXED INCOME SECURITIES | 3.360% 03/20/2023 DD 10/27/16 | 1,770,000.00 | 100.19 | 1,772,212.42 | 1,773,309.90 |
| | ST JUDE MEDICAL LLC | FIXED INCOME SECURITIES | 3.875% 09/15/2025 DD 09/23/15 | 30,000.00 | 100.75 | 29,884.80 | 30,223.80 |
| | ST JUDE MEDICAL LLC | FIXED INCOME SECURITIES | 4.750% 04/15/2043 DD 04/02/13 | 35,000.00 | 97.88 | 37,571.79 | 34,258.00 |
| | STANDARD CHART DISC | CASH & CASH EQUIVALENTS | 08/03/2017 | 1,400,000.00 | 98.50 | 1,379,000.00 | 1,379,000.00 |
| | STATE STREET CORP | FIXED INCOME SECURITIES | 2.550% 08/18/2020 DD 08/18/15 | 305,000.00 | 101.01 | 304,304.60 | 308,077.45 |
| | STATE STREET CORP | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 05/21/15 | 1,031,000.00 | 102.25 | 1,067,586.50 | 1,054,197.50 |
| | STRYKER CORP | FIXED INCOME SECURITIES | 3.500% 03/15/2026 DD 03/10/16 | 45,000.00 | 100.94 | 44,706.60 | 45,424.80 |
| | STRYKER CORP | FIXED INCOME SECURITIES | 4.625% 03/15/2046 DD 03/10/16 | 75,000.00 | 101.97 | 74,170.50 | 76,476.00 |
| | SUMITOMO MITSUI BANKING CORP/N | CASH & CASH EQUIVALENTS | VAR RT 08/18/2017 DD 08/19/16 | 2,385,000.00 | 100.00 | 2,385,000.00 | 2,385,000.00 |
| | SUMITOMO MITSUI BKG INSTL C/D | CASH & CASH EQUIVALENTS | 1.600% 09/12/2017 DD 09/13/16 | 1,950,000.00 | 100.00 | 1,950,000.00 | 1,950,000.00 |
| | SUMITOMO MITSUI TRST C/D | CASH & CASH EQUIVALENTS | VAR RT 09/20/2017 DD 09/21/16 | 2,540,000.00 | 100.00 | 2,540,000.00 | 2,540,000.00 |
| | SUMITOMO MITSUI TRUST BANK LIM | CASH & CASH EQUIVALENTS | VAR RT 09/27/2017 DD 09/30/16 | 1,540,000.00 | 100.00 | 1,540,000.00 | 1,540,000.00 |
| | SUMITOMO TR & BKG DISC | CASH & CASH EQUIVALENTS | 07/21/2017 | 2,130,000.00 | 99.32 | 2,092,828.54 | 2,115,466.88 |
| | SUNOCO LOGISTICS PARTNERS OPER | FIXED INCOME SECURITIES | 5.350% 05/15/2045 DD 11/17/14 | 105,000.00 | 96.57 | 92,683.13 | 101,394.30 |
| | SWEDBANK (SPARBANK) C/D | CASH & CASH EQUIVALENTS | 1.380% 08/18/2017 DD 08/22/16 | 1,895,000.00 | 100.00 | 1,895,000.00 | 1,895,000.00 |
| | SYNCHRONY CREDIT CARD MAST 1 A | FIXED INCOME SECURITIES | 2.370% 03/15/2023 DD 03/17/15 | 2,210,000.00 | 100.90 | 2,254,458.98 | 2,229,934.20 |
| | SYNCHRONY FINANCIAL | FIXED INCOME SECURITIES | 4.500% 07/23/2025 DD 07/23/15 | 115,000.00 | 102.72 | 114,579.10 | 118,124.55 |
| | TEACHERS INSURANCE & ANNU 144A | FIXED INCOME SECURITIES | 4.900% 09/15/2044 DD 09/18/14 | 35,000.00 | 108.18 | 38,641.40 | 37,861.60 |
| | TEACHERS INSURANCE & ANNU 144A | FIXED INCOME SECURITIES | 6.850% 12/16/2039 DD 12/16/09 | 86,000.00 | 129.77 | 115,693.22 | 111,603.92 |
| | TEVA PHARMACEUTICAL FINANCE CO | FIXED INCOME SECURITIES | 2.950% 12/18/2022 DD 12/18/12 | 350,000.00 | 96.36 | 352,311.80 | 337,260.00 |
| | TEVA PHARMACEUTICAL FINANCE NE | FIXED INCOME SECURITIES | 4.100% 10/01/2046 DD 07/21/16 | 325,000.00 | 85.69 | 305,240.41 | 278,479.50 |
| | TEVA PHARMACEUTICAL FINANCE NE | FIXED INCOME SECURITIES | 3.150% 10/01/2026 DD 07/21/16 | 580,000.00 | 92.19 | 565,237.20 | 534,719.40 |
| | TEVA PHARMACEUTICAL FINANCE NE | FIXED INCOME SECURITIES | 2.800% 07/21/2023 DD 07/21/16 | 295,000.00 | 94.66 | 292,584.30 | 279,244.05 |
| | TEVA PHARMACEUTICAL FINANCE NE | FIXED INCOME SECURITIES | 2.200% 07/21/2021 DD 07/21/16 | 300,000.00 | 95.67 | 297,132.00 | 287,007.00 |
| | TEVA PHARMACEUTICAL FINANCE NE | FIXED INCOME SECURITIES | 1.400% 07/20/2018 DD 07/21/16 | 305,000.00 | 99.19 | 304,737.70 | 302,514.25 |
| | THERMO FISHER SCIENTIFIC INC | FIXED INCOME SECURITIES | 2.950% 09/19/2026 DD 09/19/16 | 65,000.00 | 94.43 | 64,211.55 | 61,376.25 |
| | THERMO FISHER SCIENTIFIC INC | FIXED INCOME SECURITIES | 3.000% 04/15/2023 DD 04/13/16 | 75,000.00 | 98.29 | 74,634.00 | 73,715.25 |
| | TIME WARNER INC | FIXED INCOME SECURITIES | 3.875% 01/15/2026 DD 11/20/15 | 630,000.00 | 100.11 | 673,501.50 | 630,680.40 |
| | TIME WARNER INC | FIXED INCOME SECURITIES | 3.600% 07/15/2025 DD 06/04/15 | 323,000.00 | 99.44 | 337,980.74 | 321,191.20 |
| | TORONTO DOM HLDGS DISC | CASH & CASH EQUIVALENTS | 08/09/2017 | 1,106,000.00 | 98.69 | 1,091,542.12 | 1,091,542.12 |
| | TORONTO DOMINION BANK C/D | CASH & CASH EQUIVALENTS | VAR RT 08/15/2017 DD 08/18/16 | 1,160,000.00 | 100.00 | 1,160,000.00 | 1,160,000.00 |
| | TOYOTA MOTOR CREDIT CORP | FIXED INCOME SECURITIES | 1.400% 05/20/2019 DD 05/20/16 | 43,000.00 | 98.87 | 42,508.51 | 42,511.95 |
| | TOYOTA MOTOR CREDIT CORP | FIXED INCOME SECURITIES | 2.125% 07/18/2019 DD 07/18/14 | 85,000.00 | 100.43 | 85,512.55 | 85,368.90 |
| | U S TREASURY BOND | FIXED INCOME SECURITIES | 2.875% 11/15/2046 DD 11/15/16 | 3,242,500.00 | 96.55 | 3,107,601.36 | 3,130,536.48 |
| | U S TREASURY BOND | FIXED INCOME SECURITIES | 2.250% 08/15/2046 DD 08/15/16 | 6,232,000.00 | 84.08 | 5,400,685.44 | 5,239,990.24 |
| | U S TREASURY BOND | FIXED INCOME SECURITIES | 2.500% 05/15/2046 DD 05/15/16 | 1,580,000.00 | 88.87 | 1,384,475.00 | 1,404,098.60 |
| | U S TREASURY BOND | FIXED INCOME SECURITIES | 2.500% 02/15/2046 DD 02/15/16 | 2,336,200.00 | 88.86 | 2,265,743.10 | 2,075,923.96 |
| | U S TREASURY BOND | FIXED INCOME SECURITIES | 2.875% 08/15/2045 DD 08/15/15 | 1,470,000.00 | 96.23 | 1,551,883.59 | 1,414,595.70 |
| | U S TREASURY BOND | FIXED INCOME SECURITIES | 3.000% 05/15/2045 DD 05/15/15 | 760,000.00 | 98.65 | 822,581.25 | 749,724.80 |
| | U S TREASURY BOND | FIXED INCOME SECURITIES | 2.500% 02/15/2045 DD 02/15/15 | 10,000.00 | 89.07 | 8,860.94 | 8,907.40 |
| | U S TREASURY BOND | FIXED INCOME SECURITIES | 3.125% 08/15/2044 DD 08/15/14 | 1,075,000.00 | 101.21 | 1,297,777.34 | 1,088,018.25 |
| | U S TREASURY BOND | FIXED INCOME SECURITIES | 3.750% 11/15/2043 DD 11/15/13 | 3,467,500.00 | 113.38 | 4,314,515.76 | 3,931,416.83 |
| | U S TREASURY BOND | FIXED INCOME SECURITIES | 3.125% 11/15/2041 DD 11/15/11 | 8,115,000.00 | 101.49 | 8,980,124.33 | 8,235,751.20 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.750% 11/15/2023 DD 11/15/13 | 3,207,000.00 | 103.30 | 3,353,914.31 | 3,312,734.79 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.000% 09/30/2020 DD 09/30/13 | 2,255,000.00 | 101.13 | 2,313,489.06 | 2,280,549.15 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.250% 12/31/2018 DD 12/31/16 | 13,400,000.00 | 100.10 | 13,391,282.43 | 13,413,668.00 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.750% 11/30/2021 DD 11/30/16 | 16,820,000.00 | 99.25 | 16,689,914.07 | 16,694,522.80 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.125% 11/30/2023 DD 11/30/16 | 2,275,000.00 | 99.34 | 2,244,880.79 | 2,259,894.00 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.000% 11/15/2019 DD 11/15/16 | 20,090,000.00 | 98.80 | 19,864,800.92 | 19,848,317.30 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.000% 11/15/2026 DD 11/15/16 | 3,469,000.00 | 96.22 | 3,313,609.80 | 3,337,698.35 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.250% 10/31/2021 DD 10/31/16 | 5,235,000.00 | 96.97 | 5,057,297.20 | 5,076,327.15 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.125% 09/30/2021 DD 09/30/16 | 3,586,000.00 | 96.46 | 3,490,276.86 | 3,458,948.02 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.375% 09/30/2023 DD 09/30/16 | 830,000.00 | 94.70 | 819,098.84 | 786,001.70 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.250% 07/31/2023 DD 07/31/16 | 9,895,000.00 | 94.14 | 9,793,259.59 | 9,315,251.95 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.125% 07/31/2021 DD 07/31/16 | 17,365,000.00 | 96.66 | 17,350,488.24 | 16,785,703.60 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

BlackRock Asset Management

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value Security description (c) | | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|---|
| | 21ST CENTURY FOX AMERICA INC | FIXED INCOME SECURITIES | 3.700% 10/15/2025 DD 10/21/15 | 250,000.00 | 101.22 | 249,402.50 | 253,037.50 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.125% 06/30/2021 DD 06/30/16 | 22,190,000.00 | 96.79 | 21,925,908.40 | 21,476,591.50 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.625% 05/15/2026 DD 05/15/16 | 885,000.00 | 93.25 | 880,012.41 | 825,262.50 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.625% 04/30/2023 DD 04/30/16 | 6,810,000.00 | 96.72 | 6,863,026.57 | 6,586,563.90 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.500% 03/31/2023 DD 03/31/16 | 9,325,000.00 | 96.09 | 9,248,183.08 | 8,960,019.50 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.125% 12/31/2021 DD 12/31/14 | 4,325,000.00 | 100.86 | 4,446,207.71 | 4,362,022.00 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.250% 11/30/2018 DD 11/30/13 | 5,442,000.00 | 100.15 | 5,477,683.10 | 5,449,890.90 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 0.875% 09/15/2019 DD 09/15/16 | 25,910,000.00 | 98.69 | 25,680,247.89 | 25,570,838.10 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.375% 08/31/2023 DD 08/31/16 | 3,975,000.00 | 94.75 | 3,961,880.70 | 3,766,153.50 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.500% 08/15/2026 DD 08/15/16 | 9,165,000.00 | 91.97 | 8,555,734.95 | 8,429,325.45 |
| | UBS AG STAMFORD BRH INSTL C/D | CASH & CASH EQUIVALENTS | 1.570% 09/08/2017 DD 09/12/16 | 3,335,000.00 | 100.00 | 3,335,000.00 | 3,335,000.00 |
| | UBS AG STAMFORD BRH INSTL C/D | CASH & CASH EQUIVALENTS | VAR RT 08/18/2017 DD 08/19/16 | 2,390,000.00 | 100.00 | 2,390,000.00 | 2,390,000.00 |
| | UBS GROUP FUNDING JERSEY 144A | FIXED INCOME SECURITIES | 2.650% 02/01/2022 DD 08/10/16 | 230,000.00 | 97.19 | 229,862.00 | 223,537.00 |
| | UBS GROUP FUNDING JERSEY 144A | FIXED INCOME SECURITIES | 2.950% 09/24/2020 DD 09/24/15 | 425,000.00 | 100.04 | 424,273.25 | 425,187.00 |
| | UNION PACIFIC CORP | FIXED INCOME SECURITIES | 3.875% 02/01/2055 DD 01/29/15 | 200,000.00 | 91.85 | 185,487.31 | 183,708.00 |
| | UNION PACIFIC RAILROAD CO 2014 | FIXED INCOME SECURITIES | 3.227% 05/14/2026 DD 05/20/14 | 470,257.14 | 98.64 | 470,257.14 | 463,871.05 |
| | UNITED TECHNOLOGIES CORP | FIXED INCOME SECURITIES | STEP 05/04/2018 DD 05/01/2015 | 1,051,000.00 | 100.02 | 1,053,499.02 | 1,051,231.22 |
| | UNITEDHEALTH GROUP INC | FIXED INCOME SECURITIES | 4.750% 07/15/2045 DD 07/23/15 | 45,000.00 | 110.16 | 44,815.05 | 49,572.90 |
| | UNITEDHEALTH GROUP INC | FIXED INCOME SECURITIES | 4.625% 07/15/2035 DD 07/23/15 | 177,000.00 | 109.00 | 177,945.18 | 192,937.08 |
| | UNITEDHEALTH GROUP INC | FIXED INCOME SECURITIES | 3.350% 07/15/2022 DD 07/23/15 | 95,000.00 | 103.03 | 94,883.15 | 97,879.45 |
| | UNITEDHEALTH GROUP INC | FIXED INCOME SECURITIES | 2.700% 07/15/2020 DD 07/23/15 | 140,000.00 | 101.51 | 139,916.00 | 142,107.00 |
| | UNITEDHEALTH GROUP INC | FIXED INCOME SECURITIES | 2.875% 12/15/2021 DD 12/08/14 | 266,000.00 | 101.37 | 265,712.72 | 269,630.90 |
| | UNITEDHEALTH GROUP INC | FIXED INCOME SECURITIES | 4.250% 03/15/2043 DD 02/28/13 | 88,000.00 | 102.05 | 88,879.12 | 89,805.76 |
| | UNIV OF CALIFORNIA CA REVENUES | FIXED INCOME SECURITIES | 4.858% 05/15/2039 DD 03/01/12 | 135,000.00 | 95.74 | 124,421.07 | 129,246.30 |
| | UNIV OF CALIFORNIA CA REVENUES | FIXED INCOME SECURITIES | 4.767% 05/15/2115 DD 04/08/15 | 187,000.00 | 95.36 | 185,043.18 | 178,313.85 |
| | URUGUAY GOVERNMENT INTERNATION | FIXED INCOME SECURITIES | 4.375% 10/27/2027 DD 10/27/15 | 560,000.00 | 100.26 | 579,649.00 | 561,428.00 |
| | US BANCORP | FIXED INCOME SECURITIES | 2.375% 07/22/2026 DD 07/22/16 | 200,000.00 | 92.58 | 198,536.00 | 185,154.00 |
| | US BANCORP | FIXED INCOME SECURITIES | 3.100% 04/27/2026 DD 04/26/16 | 75,000.00 | 97.36 | 74,942.25 | 73,017.00 |
| | VERIZON COMMUNICATIONS INC | FIXED INCOME SECURITIES | 4.672% 03/15/2055 DD 03/13/15 | 190,000.00 | 93.91 | 162,562.10 | 178,430.90 |
| | VERIZON COMMUNICATIONS INC | FIXED INCOME SECURITIES | 4.400% 11/01/2034 DD 10/29/14 | 902,000.00 | 98.70 | 899,989.09 | 890,264.98 |
| | VERIZON COMMUNICATIONS INC | FIXED INCOME SECURITIES | 3.000% 11/01/2021 DD 10/29/14 | 360,000.00 | 100.73 | 371,326.32 | 362,624.40 |
| | VERIZON COMMUNICATIONS INC | FIXED INCOME SECURITIES | 5.012% 08/21/2054 DD 02/21/15 | 784,000.00 | 99.48 | 762,507.85 | 779,891.84 |
| | VERIZON COMMUNICATIONS INC | FIXED INCOME SECURITIES | 4.862% 08/21/2046 DD 02/21/15 | 653,000.00 | 101.33 | 668,314.21 | 661,678.37 |
| | VERIZON COMMUNICATIONS INC | FIXED INCOME SECURITIES | 4.500% 09/15/2020 DD 09/18/13 | 360,000.00 | 107.01 | 392,367.60 | 385,239.60 |
| | VERIZON COMMUNICATIONS INC | FIXED INCOME SECURITIES | 3.850% 11/01/2042 DD 11/07/12 | 210,000.00 | 86.65 | 172,985.40 | 181,973.40 |
| | VIACOM INC | FIXED INCOME SECURITIES | 3.450% 10/04/2026 DD 10/04/16 | 50,000.00 | 92.42 | 49,740.50 | 46,210.00 |
| | VIACOM INC | FIXED INCOME SECURITIES | 4.850% 12/15/2034 DD 12/10/14 | 270,000.00 | 89.15 | 261,802.80 | 240,696.90 |
| | VIACOM INC | FIXED INCOME SECURITIES | 4.375% 03/15/2043 DD 03/15/13 | 210,000.00 | 79.66 | 164,224.20 | 167,277.60 |
| | VIRGIN AUSTRALIA 2013-1A 144A | FIXED INCOME SECURITIES | 5.000% 04/23/2025 DD 10/22/13 | 447,166.26 | 104.50 | 447,166.26 | 467,288.74 |
| | VIRGINIA ELECTRIC & POWER CO | FIXED INCOME SECURITIES | 6.350% 11/30/2037 DD 12/04/07 | 175,000.00 | 128.80 | 237,956.75 | 225,396.50 |
| | VIRGINIA ELECTRIC & POWER CO | FIXED INCOME SECURITIES | 6.000% 05/15/2037 DD 05/17/07 | 625,000.00 | 123.73 | 814,359.75 | 773,337.50 |
| | VISA INC | FIXED INCOME SECURITIES | 4.300% 12/14/2045 DD 12/14/15 | 158,000.00 | 105.55 | 164,717.70 | 166,770.58 |
| | VISA INC | FIXED INCOME SECURITIES | 4.150% 12/14/2035 DD 12/14/15 | 543,000.00 | 104.70 | 562,863.96 | 568,510.14 |
| | WACHOVIA CORP | FIXED INCOME SECURITIES | 5.500% 08/01/2035 DD 08/01/05 | 54,000.00 | 110.73 | 61,214.40 | 59,791.50 |
| | WALDORF ASTORIA BO BOCA A 144A | FIXED INCOME SECURITIES | VAR RT 06/15/2029 DD 07/18/16 | 130,000.00 | 100.36 | 130,000.00 | 130,466.70 |
| | WALGREENS BOOTS ALLIANCE INC | FIXED INCOME SECURITIES | 4.650% 06/01/2046 DD 06/01/16 | 120,000.00 | 101.48 | 130,297.90 | 121,772.40 |
| | WALGREENS BOOTS ALLIANCE INC | FIXED INCOME SECURITIES | 3.450% 06/01/2026 DD 06/01/16 | 500,000.00 | 98.16 | 524,452.04 | 490,800.00 |
| | WALGREENS BOOTS ALLIANCE INC | FIXED INCOME SECURITIES | 4.800% 11/18/2044 DD 11/18/14 | 190,000.00 | 102.78 | 173,192.60 | 195,283.90 |
| | WAL-MART STORES INC | FIXED INCOME SECURITIES | 4.000% 04/11/2043 DD 04/11/13 | 180,000.00 | 100.46 | 190,209.60 | 180,822.60 |
| | WALT DISNEY CO/THE | FIXED INCOME SECURITIES | 1.850% 07/30/2026 DD 07/12/16 | 390,000.00 | 90.03 | 366,034.50 | 351,113.10 |
| | WALT DISNEY CO/THE | FIXED INCOME SECURITIES | 3.150% 09/17/2025 DD 09/17/15 | 200,000.00 | 101.43 | 209,766.00 | 202,850.00 |
| | WELLS FARGO & CO | FIXED INCOME SECURITIES | 4.750% 12/07/2046 DD 12/08/16 | 210,000.00 | 101.49 | 209,601.00 | 213,120.60 |
| | WELLS FARGO & CO | FIXED INCOME SECURITIES | 4.400% 06/14/2046 DD 06/14/16 | 240,000.00 | 95.71 | 239,721.60 | 229,692.00 |
| | WELLS FARGO & CO | FIXED INCOME SECURITIES | 4.900% 11/17/2045 DD 11/17/15 | 155,000.00 | 102.71 | 153,818.90 | 159,203.60 |
| | WELLS FARGO & CO | FIXED INCOME SECURITIES | 2.600% 07/22/2020 DD 07/22/15 | 317,000.00 | 100.58 | 316,822.48 | 318,832.26 |
| | WELLS FARGO & CO | FIXED INCOME SECURITIES | 4.300% 07/22/2027 DD 07/22/15 | 470,000.00 | 102.86 | 472,615.84 | 483,427.90 |
| | WELLS FARGO & CO | FIXED INCOME SECURITIES | 3.900% 05/01/2045 DD 04/30/15 | 13,000.00 | 94.85 | 12,956.58 | 12,330.63 |
| | WELLS FARGO & CO | FIXED INCOME SECURITIES | VAR RT 04/23/2018 DD 04/23/13 | 2,320,000.00 | 100.38 | 2,320,000.00 | 2,328,816.00 |
| | WELLS FARGO & CO | FIXED INCOME SECURITIES | 3.000% 10/23/2026 DD 10/25/16 | 20,000.00 | 95.24 | 19,953.80 | 19,048.00 |
| | WELLS FARGO & CO | FIXED INCOME SECURITIES | 2.100% 07/26/2021 DD 07/25/16 | 260,000.00 | 97.31 | 259,755.60 | 252,995.60 |
| | WELLS FARGO & CO | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 01/23/15 | 470,000.00 | 104.99 | 523,462.50 | 493,453.00 |
| | WELLS FARGO COMMERCIAL C27 A5 | FIXED INCOME SECURITIES | 3.451% 02/15/2048 DD 03/01/15 | 970,000.00 | 101.88 | 999,040.83 | 988,197.20 |
| | WELLS FARGO COMMERCIAL C28 A4 | FIXED INCOME SECURITIES | 3.540% 05/15/2048 DD 05/01/15 | 410,000.00 | 102.70 | 436,265.63 | 421,082.30 |
| | WESTROCK MWV LLC | FIXED INCOME SECURITIES | 8.200% 01/15/2030 DD 01/18/00 | 300,000.00 | 130.55 | 411,014.42 | 391,644.00 |
| | WESTROCK RKT CO | FIXED INCOME SECURITIES | 4.900% 03/01/2022 DD 03/01/13 | 92,000.00 | 108.55 | 101,258.88 | 99,869.68 |
| | WORLD FINANCIAL NETWORK CR A A | FIXED INCOME SECURITIES | 2.030% 04/15/2025 DD 07/27/16 | 1,670,000.00 | 97.94 | 1,669,505.85 | 1,635,631.40 |
| | WORLD FINANCIAL NETWORK CR C B | FIXED INCOME SECURITIES | 3.570% 08/15/2022 DD 07/19/12 | 1,386,000.00 | 102.43 | 1,385,974.64 | 1,419,707.52 |
| | ZOETIS INC | FIXED INCOME SECURITIES | 1.875% 02/01/2018 DD 08/01/13 | 745,000.00 | 100.00 | 744,955.30 | 745,000.00 |
| | | | | Total Blackrock | | 747,617,086.63 | 738,303,699.81 |

# Appendix IX

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Camden Asset Management

| (a) | Identity of issue, borrower, lessor or similar party (b) | CUSIP | Description of investment including maturity date, rate of interest, collateral, par or maturity value (c) Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | **Long Call Option** | | | | | |
| | ANTM JAN CAL 135 012017 | ANTM 1 C135 | 444 | 9.70 | 95,980.15 | 430,680.00 |
| | EXC APR CAL 35 042117 | EXC 4 C35 | 1,071 | 1.85 | 88,067.26 | 198,135.00 |
| | EXC JAN CAL 35 012017 | EXC 1 C35 | 1,590 | 1.00 | 81,090.00 | 159,000.00 |
| | HBAN APR CAL 12 042117 | HBAN 4 C12 | 6,229 | 1.58 | 118,894.06 | 984,182.00 |
| | HBAN APR CAL 13 042117 | HBAN 4 C13 | 637 | 0.93 | 4,553.79 | 59,241.00 |
| | KEY MAR CAL 14 031717 | KEY 3 C14 | 2,050 | 4.20 | 63,550.00 | 861,000.00 |
| | KEY MAR CAL 16 031717 | KEY 3 C16 | 2,562 | 2.42 | 54,725.34 | 620,004.00 |
| | **Long Call Option Total** | | | | **506,860.60** | **3,312,242.00** |
| | **Long Common Stock** | | | | | |
| | AMR CORP COM | 001ESC102 | 255,050 | 1.13 | 173,558.26 | 289,048.18 |
| | JAGUAR MINING INC COM | 47009M400 | 1,502,479 | 0.43 | 1,562,687.67 | 648,343.01 |
| | KINDER MORGAN INC/DELAWARE COM | 49456B101 | 724,400 | 20.71 | 15,512,626.26 | 15,002,324.00 |
| | UNAPIX ENTERTAINMENT INC RST | XX9L29289 | 104,880 | 0.00 | 17,546.12 | 0.00 |
| | **Long Common Stock Total** | | | | **17,266,418.31** | **15,939,715.19** |
| | **Long Convertible Bond** | | | | | |
| | ACORDA THERAPEUTICS CV 1.75% 061521 REG | 00484MAA4 | 5,800,000 | 76.00 | 5,920,008.54 | 4,408,000.00 |
| | ADVANCED MICRO DEV CV 2.125% 090126 REG | 007903BD8 | 27,885,000 | 157.69 | 28,204,243.00 | 43,971,159.40 |
| | AEROJET ROCKETDYNE CV 2.25% 121523 144A | 007800AA3 | 5,225,000 | 97.38 | 5,212,903.13 | 5,087,843.75 |
| | BLACKHAWK NETWORK H CV 1.5% 011522 144A | 09238EAA2 | 9,175,000 | 102.50 | 9,131,500.00 | 9,404,375.00 |
| | BOTTOMLINE TECHNOLOG CV 1.5% 120117 REG | 101388AA4 | 22,075,000 | 102.81 | 22,571,992.06 | 22,695,859.42 |
| | BROADSOFT INC CV 1% 090122 REG | 11133BAD4 | 17,550,000 | 120.81 | 18,095,735.29 | 21,202,593.78 |
| | CARDTRONICS INC CV 1% 120120 REG | 14161HAG3 | 6,335,000 | 117.50 | 6,231,939.25 | 7,443,625.00 |
| | CHENIERE ENERGY INC CV 4.25% 031545 REG | 16411RAG4 | 20,925,000 | 60.56 | 13,423,983.71 | 12,672,703.16 |
| | CIENA CORP CV 4% 121520 REG | 171779AK7 | 47,545,000 | 139.62 | 64,258,031.87 | 66,384,706.24 |
| | CITRIX SYSTEMS INC CV 0.5% 041519 REG | 177376AD2 | 5,550,000 | 115.75 | 6,208,427.10 | 6,424,125.00 |
| | CLOVIS ONCOLOGY INC CV 2.5% 091521 REG | 189464AB6 | 3,900,000 | 102.75 | 3,816,969.00 | 4,007,250.00 |
| | CONVERGYS CORP CV DEB 5.75% 091529 REG | 212485AE6 | 7,063,000 | 226.13 | 10,161,284.31 | 15,971,208.75 |
| | CORNERSTONE ONDEMAND CV 1.5% 070118 REG | 21925YAB9 | 5,125,000 | 104.00 | 5,326,245.70 | 5,330,000.00 |
| | COWEN GROUP INC CV 3% 031519 REG | 223622AB7 | 5,678,000 | 99.75 | 5,783,034.96 | 5,663,805.00 |
| | CSG SYSTEMS INTERN CV 4.25% 031536 144A | 126349AE9 | 11,750,000 | 111.56 | 11,750,000.00 | 13,108,593.75 |
| | DISH NETWORK CORP CV 3.375% 081526 144A | 25470MAA7 | 36,550,000 | 113.81 | 38,445,087.02 | 41,598,468.80 |
| | ENVESTNET INC CV 1.75% 121519 REG | 29404KAA4 | 7,804,000 | 95.25 | 7,842,312.23 | 7,433,310.00 |
| | EURONET WORLDWIDE IN CV 1.5% 100144 REG | 298736AH2 | 6,975,000 | 115.75 | 8,506,616.15 | 8,073,562.50 |
| | EZCORP INC CV 2.125% 061519 REG | 302301AB2 | 18,100,000 | 96.38 | 16,705,299.35 | 17,443,875.00 |
| | FINISAR CORP CV 0.5% 121533 REG | 31787AAM3 | 7,429,000 | 118.31 | 7,036,375.91 | 8,789,435.63 |
| | FINISAR CORP CV 0.5% 121536 144A | 31787AAN1 | 10,850,000 | 100.81 | 10,850,000.00 | 10,938,156.25 |
| | FIREEYE INC CV 1.625% 060135 REG | 31816QAD3 | 1,625,000 | 90.06 | 1,318,320.27 | 1,463,515.62 |
| | GAIN CAPITAL HOLDI CV 4.125% 120118 REG | 36268WAB6 | 2,160,000 | 97.25 | 2,054,248.74 | 2,100,600.00 |
| | GENERAL CABLE CO CV 4.5 111529 REG | 369300AL2 | 27,759,000 | 78.19 | 20,846,516.49 | 21,704,068.19 |
| | IMPAX LABORATORIES INC CV 2% 061522 REG | 45256BAE1 | 22,415,000 | 78.94 | 20,512,741.31 | 17,693,840.67 |
| | INPHI CORP CV 1.125% 120120 REG | 45772FAB3 | 7,125,000 | 129.19 | 8,875,794.66 | 9,204,609.39 |
| | INSULET CORPORATIO CV 1.25% 091521 144A | 45784PAE1 | 5,675,000 | 92.63 | 5,730,010.93 | 5,256,468.75 |
| | INTEGRATED DEVICE CV 0.875% 111522 REG | 458118AC0 | 8,477,000 | 102.94 | 8,578,364.90 | 8,726,011.89 |
| | INTEL CORP CV JR SUB 2.95% 121535 REG | 458140AD2 | 3,400,000 | 135.06 | 4,522,622.20 | 4,592,125.00 |
| | INVACARE CORP CV 5% 021521 144A | 461203AE1 | 5,325,000 | 104.50 | 5,325,420.00 | 5,564,625.00 |
| | J2 GLOBAL COMMUNICA CV 3.25% 061529 REG | 48123VAC6 | 4,525,000 | 132.12 | 4,669,674.87 | 5,978,656.24 |
| | JAZZ INVESTMENTS I CV 1.875% 081521 REG | 472145AB7 | 9,195,000 | 95.81 | 9,887,919.80 | 8,809,959.38 |
| | KAMAN CORP CV 3.25% 111517 144A | 483548AD5 | 21,578,000 | 147.44 | 26,904,025.29 | 31,814,063.81 |
| | KNOWLES CORP CV 3.25% 110121 144A | 49926DAA7 | 15,460,000 | 116.00 | 15,577,112.23 | 17,933,600.00 |
| | LIBERTY MEDIA CORP CV DEB 3.75% 021530 R | 530715AL5 | 48,974,000 | 57.75 | 24,755,832.93 | 28,282,485.00 |
| | LIBERTY MEDIA CORP CV DEB 4% 111529 REG | 530715AG6 | 27,956,000 | 59.50 | 13,654,422.14 | 16,633,820.00 |
| | LIGAND PHARMACEUTIC CV 0.75% 081519 REG | 53220KAD0 | 10,725,000 | 144.37 | 13,287,054.42 | 15,484,218.74 |
| | MEDICINES COMPANY CV 2.75% 071523 144A | 584688AF2 | 11,100,000 | 96.19 | 10,826,466.68 | 10,676,812.51 |
| | MICROCHIP TECHNOLO CV 1.625% 021525 REG | 595017AD6 | 30,442,000 | 129.50 | 33,246,356.13 | 39,422,390.00 |
| | MODUSLINK GLOBAL SO CV 5.25% 030119 REG | 60786LAB3 | 8,335,000 | 87.00 | 5,571,136.70 | 7,251,450.00 |
| | MOLINA HEALTHCARE CV 1.125% 011520 REG | 60855RAC4 | 23,075,000 | 143.31 | 31,283,749.78 | 33,069,359.38 |
| | NATIONAL HEALTH INV CV 3.25% 040121 REG | 63633DAE4 | 2,877,000 | 112.13 | 3,182,761.40 | 3,225,836.25 |
| | NEVRO CORP CV 1.75% 060121 REG | 64157FAA1 | 4,325,000 | 106.25 | 4,457,757.50 | 4,595,312.50 |
| | NEWMONT MI CV COGUARNT 1.625% 071517 REG | 651639AJ5 | 3,095,000 | 101.94 | 3,152,769.50 | 3,154,965.63 |
| | NUANCE COMMUNICATION CV 1.5% 110135 REG | 67020YAG5 | 11,180,000 | 96.94 | 10,932,146.51 | 10,837,612.52 |
| | NUANCE COMMUNICATIONS CV 1% 121535 REG | 67020YAK6 | 14,028,000 | 90.31 | 12,324,554.58 | 12,669,037.53 |
| | NXP SEMICONDUCTOR NV CV 1% 120119 REG | 62952QAB6 | 27,620,000 | 113.75 | 31,397,998.95 | 31,417,750.00 |
| | PANDORA MEDIA INC CV 1.75% 120120 REG | 698354AB3 | 13,450,000 | 102.50 | 13,507,310.45 | 13,786,250.00 |
| | PHOTRONICS INC CV 3.25% 040119 REG | 719405AK8 | 13,188,000 | 126.25 | 14,887,394.55 | 16,649,850.00 |
| | PRA GROUP INC CV 3% 080120 REG | 73640QAB1 | 12,393,000 | 94.19 | 9,620,060.43 | 11,672,656.91 |
| | RAMBUS INC CV 1.125% 081518 REG | 750917AE6 | 9,122,000 | 124.19 | 10,804,894.06 | 11,328,383.77 |
| | RESTORATION HARDWARE CV 0% 061519 144A | 761283AA8 | 9,589,000 | 85.31 | 8,473,381.75 | 8,180,615.65 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Camden Asset Management

| (a) | Identity of issue, borrower, lessor or similar party (b) | CUSIP | Description of investment including maturity date, rate of interest, collateral, par or maturity value (c) Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | RTI INTERNATIONAL CV 1.625% 101519 REG | 74973WAB3 | 0 | 0.00 | 0.00 | 0.00 |
| | SEACOR HOLDINGS INC CV 2.5% 121527 REG | 811904AM3 | 8,437,000 | 103.25 | 8,447,046.91 | 8,711,202.50 |
| | SERVICESOURCE INTL I CV 1.5% 080118 REG | 81763UAB6 | 6,750,000 | 95.75 | 6,003,102.25 | 6,463,125.00 |
| | SHUTTERFLY INC CV 0.25% 051518 REG | 82568PAB2 | 21,416,000 | 101.19 | 20,734,679.36 | 21,670,315.03 |
| | SPIRIT REALTY CAPI CV 2.875% 051519 REG | 84860WAA0 | 8,825,000 | 104.06 | 9,819,176.53 | 9,183,515.65 |
| | STILLWATER MINING C CV 1.75% 101532 REG | 86074QAL6 | 30,835,000 | 127.88 | 38,008,462.19 | 39,430,256.25 |
| | TESLA MOTORS INC CV 1.25% 030121 REG | 88160RAC5 | 25,094,000 | 86.56 | 22,193,231.50 | 21,721,993.79 |
| | TUTOR PERINI CORP CV 2.875% 061521 144A | 901109AC2 | 725,000 | 113.94 | 728,147.22 | 826,046.87 |
| | TWITTER INC CV 0.25% 091519 REG | 90184LAB8 | 35,783,000 | 93.50 | 32,465,266.82 | 33,457,104.99 |
| | TWITTER INC CV 1% 091521 REG | 90184LAD4 | 1,392,000 | 92.00 | 1,390,055.38 | 1,280,640.00 |
| | VERISIGN INC CV SUB 3.25% 081537 REG | 92343EAD4 | 25,515,000 | 222.56 | 31,650,430.70 | 56,786,821.89 |
| | VITAMIN SHOPPE INC CV 2.25% 120120 REG | 92849EAB7 | 26,325,000 | 92.19 | 26,357,534.97 | 24,268,359.42 |
| | WEBMD HEALTH CORP CV 2.625% 061523 144A | 94770VAL6 | 16,800,000 | 93.75 | 17,261,248.60 | 15,750,000.00 |
| | WORKDAY INC CV 0.75% 071518 REG | 98138HAC5 | 28,494,000 | 104.88 | 34,467,283.92 | 29,883,082.50 |
| | WORKDAY INC CV 1.5% 071520 REG | 98138HAD3 | 15,975,000 | 110.25 | 18,742,997.91 | 17,612,437.50 |
| | YAHOO INC CV 0% 120118 REG | 984332AF3 | 766,000 | 98.81 | 769,315.00 | 756,903.75 |
| | **Long Convertible Bond Total** | | | | **964,688,787.99** | **1,045,035,411.90** |
| | **Long Convertible Preferreds** | | | | | |
| | AMERICAN TOWER CORP 5.25% CV PFD A | 03027X308 | 432,647 | 104.75 | 46,696,126.85 | 45,319,773.25 |
| | AMERICAN TOWER CORP 5.5% CV PFD | 03027X407 | 166,848 | 103.63 | 17,218,389.31 | 17,289,624.02 |
| | ANTHEM INC 5.25% CV PFD | 036752202 | 2,622,631 | 47.03 | 115,673,247.90 | 123,342,335.93 |
| | ARCONIC INC 5.375% CV PFD | 03965L308 | 694,625 | 30.22 | 23,394,964.46 | 20,991,567.50 |
| | BANK OF AMERICA CORP 7.25% CV PFD L | 060505682 | 39,644 | 1,155.00 | 45,525,349.80 | 45,788,820.00 |
| | BUNGE LTD 4.875% CV PFD | G16962204 | 235,115 | 101.44 | 23,707,825.72 | 23,849,477.85 |
| | CENTERPOINT ENERGY CV PFD FLT 091529 REG | 15189T206 | 1,081,790 | 67.19 | 61,944,086.76 | 72,682,765.67 |
| | COWEN GROUP INC 5.625% CV PFD A | 223622507 | 6,200 | 769.37 | 5,433,007.90 | 4,770,094.00 |
| | DOMINION RESOURCES CV 6.75% REG | 25746U836 | 1,546,484 | 50.60 | 77,182,661.07 | 78,252,090.39 |
| | DOMINION RESOURCES INC 6.375% CV PFD | 25746U869 | 1,086,834 | 50.46 | 54,608,343.03 | 54,841,643.64 |
| | DTE ENERGY CO 6.5% CV PFD | 233331883 | 703,186 | 52.60 | 36,258,085.54 | 36,987,583.60 |
| | ENTERTAINMENT PROPERTIES 5.75% CV PFD C | 26884U208 | 654,330 | 28.42 | 14,788,443.00 | 18,597,301.90 |
| | ENTERTAINMENT PROPERTIES 9% CV PFD E | 26884U307 | 144,895 | 35.75 | 5,544,752.73 | 5,179,996.25 |
| | EXELON CORP 6.5% CV PFD | 30161N127 | 963,311 | 48.57 | 45,183,283.86 | 46,788,015.27 |
| | FRONTIER COMMUNICATIONS 11.125% CV PFD A | 35906A207 | 154,189 | 70.81 | 12,864,439.57 | 10,918,508.59 |
| | GENERAL DATACOMM IND 9% CV PFD 144A | 369487202 | 188,000 | 0.00 | 1,188,000.00 | 0.00 |
| | GENERAL MOTORS CORP 6.25% CV PFD C *ESCR | 370ESC717 | 223,097 | 0.00 | 0.00 | 0.00 |
| | GREAT PLAINS ENERGY INC 7% CV PFD 091519 | 391164878 | 1,135,950 | 50.56 | 57,745,999.30 | 57,436,471.89 |
| | HESS CORP 8% CV PFD | 42809H404 | 426,950 | 73.74 | 26,522,483.69 | 31,483,293.00 |
| | HUNTINGTON BANCSHARES 8.5% CV PFD A | 446150401 | 40,641 | 1,380.00 | 51,723,074.74 | 56,084,580.00 |
| | ICG FUNDING LLC 6.75% CV PFD | 44924Q400 | 55,000 | 0.00 | 586,162.50 | 0.00 |
| | KEYCORP 7.75% CV PFD A | 493267405 | 73,536 | 134.38 | 9,602,239.62 | 9,881,400.03 |
| | L&H CAPITAL TRUST I 4.75% CV PFD 144A | 501608202 | 105,000 | 0.00 | 4,755,905.00 | 0.00 |
| | LEHMAN BROTHERS HOLDINGS 7.25% CV PFD P | 52523J453 | 18,300 | 0.00 | 9,117,879.00 | 0.00 |
| | LEHMAN BROTHERS HOLDINGS 8.75% CV PFD Q | 52520W218 | 23,400 | 0.00 | 10,074,900.00 | 0.00 |
| | LTV CORP 8.25% CV PFD 144A | 501921209 | 80,000 | 0.00 | 4,018,750.00 | 0.00 |
| | RAYONIER ADV MAT 8% CV PFD A | 75508B203 | 53,700 | 116.05 | 5,644,144.88 | 6,231,885.00 |
| | STERICYCLE INC 5.25% CV PFD | 858912207 | 55,840 | 63.31 | 3,529,838.71 | 3,535,230.40 |
| | T-MOBILE USA INC 5.5% CV PFD | 872590203 | 334,166 | 94.03 | 30,018,161.21 | 31,421,628.98 |
| | TRIBUNE CO CV UNITS 2% 051529 REG ESCROW | 896ESC308 | 345,740 | 4.50 | 20,789,263.59 | 1,555,829.99 |
| | WELLS FARGO CO 7.5% CV PFD L | 949746804 | 58,258 | 1,190.00 | 68,791,498.80 | 69,327,020.00 |
| | WINTRUST FINANCIAL CORP 5% CV PFD C | 97650W306 | 18,897 | 1,802.50 | 23,527,301.92 | 34,061,842.50 |
| | **Long Convertible Preferreds Total** | | | | **913,658,610.46** | **906,618,779.65** |
| | **Long Preferred Stocks** | | | | | |
| | MOTORS LIQUIDATION CO 7.5% PFD *ESCROW* | 370ESC121 | 126,100 | 0.00 | 0.00 | 0.00 |
| | **Long Preferred Stocks Total** | | | | **0.00** | **0.00** |
| | **Long Put Option** | | | | | |
| | EXC APR PUT 35 042117 | EXC 4 P35 | 3,540 | 1.65 | 813,473.53 | 584,100.00 |
| | **Long Put Option Total** | | | | **813,473.53** | **584,100.00** |
| | **Long US T-Bills / T-Notes** | | | | | |
| | TREASURY BILL 0% 041317 | 912796KS7 | 17,725,000 | 99.85 | 17,687,536.57 | 17,699,027.94 |
| | **Long US T-Bills / T-Notes Total** | | | | **17,687,536.57** | **17,699,027.94** |
| | **Cash** | | | | | |
| | Cash | | | | 1,489,900,865.00 | 1,489,900,865.00 |
| | **Cash Total** | | | | **1,489,900,865.00** | **1,489,900,865.00** |
| | | | Camden Asset Management Total | | 3,404,522,552.46 | 3,479,090,141.68 |

# Appendix X

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Golden Capital

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | EB TEMP INV FD | CCT | 2,975,490.030 | 1.0000 | 2,975,490.03 | 2,975,490.03 |
| | AFLAC INC | EQUITY | 50,102.000 | 69.6000 | 3,474,438.59 | 3,487,099.20 |
| | AT&T INC | EQUITY | 239,142.000 | 42.5300 | 9,351,489.84 | 10,170,709.26 |
| | ABBVIE INC | EQUITY | 60,831.000 | 62.6200 | 3,550,720.58 | 3,809,237.22 |
| | ALPHABET INC-CL C | EQUITY | 11,718.000 | 771.8200 | 7,727,187.82 | 9,044,186.76 |
| | ALPHABET INC-CL A | EQUITY | 12,895.000 | 792.4500 | 8,888,418.94 | 10,218,642.75 |
| | ALTRIA GROUP INC | EQUITY | 100,728.000 | 67.6200 | 5,682,792.97 | 6,811,227.36 |
| | AMAZON.COM INC | EQUITY | 11,328.000 | 749.8700 | 8,133,295.94 | 8,494,527.36 |
| | AMERICAN ELECTRIC POWER CO INC | EQUITY | 30,889.000 | 62.9600 | 2,076,313.92 | 1,944,771.44 |
| | AMERICAN TOWER CORP | EQUITY | 36,326.000 | 105.6800 | 4,201,608.25 | 3,838,931.68 |
| | AMGEN INC | EQUITY | 39,020.000 | 146.2100 | 6,152,588.82 | 5,705,114.20 |
| | APPLE INC | EQUITY | 165,139.000 | 115.8200 | 12,356,364.59 | 19,126,398.98 |
| | APPLIED MATERIALS INC | EQUITY | 64,782.000 | 32.2700 | 1,890,026.70 | 2,090,515.14 |
| | AVERY DENNISON CORP | EQUITY | 46,787.000 | 70.2200 | 3,682,435.70 | 3,285,383.14 |
| | BAKER HUGHES INC | EQUITY | 40,062.000 | 64.9700 | 2,084,413.48 | 2,602,828.14 |
| | BANK OF AMERICA CORP | EQUITY | 441,972.000 | 22.1000 | 7,192,039.73 | 9,767,581.20 |
| | BANK OF NEW YORK MELLON CORP/T | EQUITY | 76,060.000 | 47.3800 | 3,083,685.24 | 3,603,722.80 |
| | BAXTER INTERNATIONAL INC | EQUITY | 69,706.000 | 44.3400 | 3,309,288.98 | 3,090,764.04 |
| | BERKSHIRE HATHAWAY INC | EQUITY | 51,196.000 | 162.9800 | 4,384,679.66 | 8,343,924.08 |
| | BEST BUY CO INC | EQUITY | 78,472.000 | 42.6700 | 2,536,322.21 | 3,348,400.24 |
| | BOEING CO/THE | EQUITY | 34,498.000 | 155.6800 | 5,105,283.56 | 5,370,648.64 |
| | BOSTON SCIENTIFIC CORP | EQUITY | 126,017.000 | 21.6300 | 3,037,407.12 | 2,725,747.71 |
| | BRISTOL-MYERS SQUIBB CO | EQUITY | 54,517.000 | 58.4400 | 3,234,422.35 | 3,185,973.48 |
| | CBRE GROUP INC | EQUITY | 128,161.000 | 31.4900 | 3,781,032.88 | 4,035,789.89 |
| | CSX CORP | EQUITY | 35,896.000 | 35.9300 | 1,256,431.15 | 1,289,743.28 |
| | CVS HEALTH CORP | EQUITY | 67,334.000 | 78.9100 | 6,440,833.86 | 5,313,325.94 |
| | CARDINAL HEALTH INC | EQUITY | 43,403.000 | 71.9700 | 3,344,376.60 | 3,123,713.91 |
| | CHEVRON CORP | EQUITY | 84,393.000 | 117.7000 | 8,587,819.65 | 9,933,056.10 |
| | CHURCH & DWIGHT CO INC | EQUITY | 23,906.000 | 44.1900 | 1,057,384.72 | 1,056,406.14 |
| | CISCO SYSTEMS INC | EQUITY | 193,800.000 | 30.2200 | 3,521,301.89 | 5,856,636.00 |
| | CITIGROUP INC | EQUITY | 141,030.000 | 59.4300 | 6,675,261.17 | 8,381,412.90 |
| | CITIZENS FINANCIAL GROUP INC | EQUITY | 33,402.000 | 35.6300 | 1,029,389.52 | 1,190,113.26 |
| | CLOROX CO/THE | EQUITY | 28,403.000 | 120.0200 | 3,757,137.37 | 3,408,928.06 |
| | COCA-COLA CO/THE | EQUITY | 59,624.000 | 41.4600 | 2,594,177.37 | 2,472,011.04 |
| | COMCAST CORP | EQUITY | 105,538.000 | 69.0500 | 5,873,359.88 | 7,287,398.90 |
| | CONAGRA BRANDS INC | EQUITY | 27,527.000 | 39.5500 | 1,070,775.52 | 1,088,692.85 |
| | CONSOLIDATED EDISON INC | EQUITY | 14,599.000 | 73.6800 | 1,068,473.08 | 1,075,654.32 |
| | DARDEN RESTAURANTS INC | EQUITY | 33,353.000 | 72.7200 | 1,955,959.21 | 2,425,430.16 |
| | DELTA AIR LINES INC | EQUITY | 74,460.000 | 49.1900 | 2,826,216.68 | 3,662,687.40 |
| | DEVON ENERGY CORP | EQUITY | 25,406.000 | 45.6700 | 1,221,632.27 | 1,160,292.02 |
| | WALT DISNEY CO/THE | EQUITY | 56,699.000 | 104.2200 | 5,431,368.28 | 5,909,169.78 |
| | DISCOVER FINANCIAL SERVICES | EQUITY | 19,280.000 | 72.0900 | 1,087,898.86 | 1,389,895.20 |
| | DOW CHEMICAL CO/THE | EQUITY | 77,537.000 | 57.2200 | 3,975,713.55 | 4,436,667.14 |
| | E*TRADE FINANCIAL CORP | EQUITY | 30,435.000 | 34.6500 | 1,035,551.60 | 1,054,572.75 |
| | ECOLAB INC | EQUITY | 8,752.000 | 117.2200 | 1,067,365.17 | 1,025,909.44 |
| | EQUINIX INC | EQUITY | 8,630.000 | 357.4100 | 3,070,649.56 | 3,084,448.30 |
| | EXELON CORP | EQUITY | 137,083.000 | 35.4900 | 4,683,798.64 | 4,865,075.67 |
| | EXPRESS SCRIPTS HOLDING CO | EQUITY | 16,956.000 | 68.7900 | 1,279,401.03 | 1,166,403.24 |
| | EXXON MOBIL CORP | EQUITY | 147,813.000 | 90.2600 | 11,123,900.80 | 13,341,601.38 |
| | FACEBOOK INC | EQUITY | 44,683.000 | 115.0500 | 4,987,525.08 | 5,140,779.15 |
| | FIFTH THIRD BANCORP | EQUITY | 56,078.000 | 26.9700 | 1,095,188.97 | 1,512,423.66 |
| | FIRSTENERGY CORP | EQUITY | 111,237.000 | 30.9700 | 3,967,623.76 | 3,445,009.89 |
| | FORD MOTOR CO | EQUITY | 315,110.000 | 12.1300 | 3,881,277.86 | 3,822,284.30 |
| | GENERAL DYNAMICS CORP | EQUITY | 16,215.000 | 172.6600 | 2,410,500.59 | 2,799,681.90 |
| | GENERAL ELECTRIC CO | EQUITY | 270,275.000 | 31.6000 | 7,638,681.55 | 8,540,690.00 |
| | GENERAL GROWTH PROPERTIES INC | EQUITY | 93,990.000 | 24.9800 | 2,757,502.37 | 2,347,870.20 |
| | GENERAL MOTORS CO | EQUITY | 127,513.000 | 34.8400 | 3,962,313.47 | 4,442,552.92 |
| | GILEAD SCIENCES INC | EQUITY | 63,666.000 | 71.6100 | 6,503,992.24 | 4,559,122.26 |
| | HP INC | EQUITY | 265,267.000 | 14.8400 | 3,482,955.71 | 3,936,562.28 |
| | HEWLETT PACKARD ENTERPRISE CO | EQUITY | 46,704.000 | 23.1400 | 1,002,807.06 | 1,080,730.56 |
| | HOME DEPOT INC/THE | EQUITY | 60,034.000 | 134.0800 | 7,897,960.97 | 8,049,358.72 |
| | HONEYWELL INTERNATIONAL INC | EQUITY | 9,054.000 | 115.8500 | 1,027,436.14 | 1,048,905.90 |
| | HUMANA INC | EQUITY | 22,526.000 | 204.0300 | 4,440,532.34 | 4,595,979.78 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Golden Capital

| (a) | Identity of issue, borrower, lessor or similar party (b) | Asset type | Description of investment including maturity date, rate of interest, collateral, par or Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | ILLINOIS TOOL WORKS INC | EQUITY | 12,976.000 | 122.4600 | 1,528,135.52 | 1,589,040.96 |
| | INTEL CORP | EQUITY | 218,705.000 | 36.2700 | 7,380,018.55 | 7,932,430.35 |
| | INTERNATIONAL BUSINESS MACHINE | EQUITY | 23,767.000 | 165.9900 | 3,703,326.14 | 3,945,084.33 |
| | JPMORGAN CHASE & CO | EQUITY | 106,020.000 | 86.2900 | 6,794,565.31 | 9,148,465.80 |
| | JACOBS ENGINEERING GROUP INC | EQUITY | 37,116.000 | 57.0000 | 1,879,939.58 | 2,115,612.00 |
| | JOHNSON & JOHNSON | EQUITY | 99,526.000 | 115.2100 | 10,427,801.98 | 11,466,390.46 |
| | KROGER CO/THE | EQUITY | 136,692.000 | 34.5100 | 4,624,725.06 | 4,717,240.92 |
| | LINEAR TECHNOLOGY CORP | EQUITY | 31,523.000 | 62.3500 | 1,868,714.44 | 1,965,459.05 |
| | LOWE'S COS INC | EQUITY | 66,345.000 | 71.1200 | 5,418,006.30 | 4,718,456.40 |
| | MACY'S INC | EQUITY | 38,099.000 | 35.8100 | 1,610,445.27 | 1,364,325.19 |
| | MARSH & MCLENNAN COS INC | EQUITY | 15,305.000 | 67.5900 | 1,062,482.29 | 1,034,464.95 |
| | MCDONALD'S CORP | EQUITY | 12,662.000 | 121.7200 | 1,574,670.52 | 1,541,218.64 |
| | MCKESSON CORP | EQUITY | 27,577.000 | 140.4500 | 5,272,184.29 | 3,873,189.65 |
| | MERCK & CO INC | EQUITY | 124,015.000 | 58.8700 | 6,629,987.22 | 7,300,763.05 |
| | METLIFE INC | EQUITY | 92,956.000 | 53.8900 | 3,849,679.78 | 5,009,398.84 |
| | MICROSOFT CORP | EQUITY | 261,624.000 | 62.1400 | 12,435,540.65 | 16,257,315.36 |
| | MORGAN STANLEY | EQUITY | 98,937.000 | 42.2500 | 3,163,647.37 | 4,180,088.25 |
| | MURPHY OIL CORP | EQUITY | 31,982.000 | 31.1300 | 1,074,652.77 | 995,599.66 |
| | NEWMONT MINING CORP | EQUITY | 135,331.000 | 34.0700 | 5,632,234.78 | 4,610,727.17 |
| | NEWS CORP | EQUITY | 306,825.000 | 11.8000 | 3,930,546.00 | 3,620,535.00 |
| | NVIDIA CORP | EQUITY | 45,684.000 | 106.7400 | 1,154,800.19 | 4,876,310.16 |
| | OCCIDENTAL PETROLEUM CORP | EQUITY | 19,359.000 | 71.2300 | 1,449,993.62 | 1,378,941.57 |
| | ONEOK INC | EQUITY | 14,866.000 | 57.4100 | 855,089.35 | 853,457.06 |
| | ORACLE CORP | EQUITY | 95,785.000 | 38.4500 | 3,896,430.88 | 3,682,933.25 |
| | PARKER-HANNIFIN CORP | EQUITY | 12,767.000 | 140.0000 | 1,462,292.04 | 1,787,380.00 |
| | PEPSICO INC | EQUITY | 47,205.000 | 104.6300 | 5,124,020.74 | 4,939,059.15 |
| | PFIZER INC | EQUITY | 237,881.000 | 32.4800 | 8,275,131.76 | 7,726,374.88 |
| | PHILIP MORRIS INTERNATIONAL IN | EQUITY | 19,899.000 | 91.4900 | 1,967,854.96 | 1,820,559.51 |
| | PRINCIPAL FINANCIAL GROUP INC | EQUITY | 52,761.000 | 57.8600 | 2,513,096.12 | 3,052,751.46 |
| | PROCTER & GAMBLE CO/THE | EQUITY | 28,722.000 | 84.0800 | 2,252,540.15 | 2,414,945.76 |
| | PRUDENTIAL FINANCIAL INC | EQUITY | 49,838.000 | 104.0600 | 3,867,298.04 | 5,186,142.28 |
| | QUALCOMM INC | EQUITY | 16,303.000 | 65.2000 | 847,030.82 | 1,062,955.60 |
| | QUANTA SERVICES INC | EQUITY | 41,725.000 | 34.8500 | 900,819.65 | 1,454,116.25 |
| | RANGE RESOURCES CORP | EQUITY | 33,988.000 | 34.3600 | 1,239,426.80 | 1,167,827.68 |
| | RAYTHEON CO | EQUITY | 7,762.000 | 142.0000 | 1,076,872.39 | 1,102,204.00 |
| | REGIONS FINANCIAL CORP | EQUITY | 74,031.000 | 14.3600 | 697,209.15 | 1,063,085.16 |
| | ROBERT HALF INTERNATIONAL INC | EQUITY | 36,129.000 | 48.7800 | 1,356,707.16 | 1,762,372.62 |
| | S&P GLOBAL INC | EQUITY | 9,366.000 | 107.5400 | 1,095,467.96 | 1,007,219.64 |
| | SCHLUMBERGER LTD | EQUITY | 39,392.000 | 83.9500 | 3,243,995.03 | 3,306,958.40 |
| | SIMON PROPERTY GROUP INC | EQUITY | 24,561.000 | 177.6700 | 5,058,327.01 | 4,363,752.87 |
| | STANLEY BLACK & DECKER INC | EQUITY | 10,619.000 | 114.6900 | 1,312,971.34 | 1,217,893.11 |
| | STAPLES INC | EQUITY | 268,999.000 | 9.0500 | 2,464,597.13 | 2,434,440.95 |
| | STARBUCKS CORP | EQUITY | 75,069.000 | 55.5200 | 4,172,936.36 | 4,167,830.88 |
| | STATE STREET CORP | EQUITY | 14,575.000 | 77.7200 | 1,017,096.21 | 1,132,769.00 |
| | SYNCHRONY FINANCIAL | EQUITY | 45,848.000 | 36.2700 | 1,574,452.06 | 1,662,906.96 |
| | TEXAS INSTRUMENTS INC | EQUITY | 21,490.000 | 72.9700 | 1,512,195.27 | 1,568,125.30 |
| | 3M CO | EQUITY | 11,836.000 | 178.5700 | 2,090,890.90 | 2,113,554.52 |
| | TOTAL SYSTEM SERVICES INC | EQUITY | 67,637.000 | 49.0300 | 3,279,700.62 | 3,316,242.11 |
| | TRAVELERS COS INC/THE | EQUITY | 8,792.000 | 122.4200 | 1,068,804.75 | 1,076,316.64 |
| | TWENTY-FIRST CENTURY FOX INC | EQUITY | 74,666.000 | 28.0400 | 1,981,560.97 | 2,093,634.64 |
| | TYSON FOODS INC | EQUITY | 61,578.000 | 61.6800 | 3,675,461.66 | 3,798,131.04 |
| | UNITED CONTINENTAL HOLDINGS IN | EQUITY | 44,271.000 | 72.8800 | 2,134,102.30 | 3,226,470.48 |
| | UNITED PARCEL SERVICE INC | EQUITY | 39,822.000 | 114.6400 | 4,225,164.81 | 4,565,194.08 |
| | UNITED TECHNOLOGIES CORP | EQUITY | 13,964.000 | 109.6200 | 1,512,283.82 | 1,530,733.68 |
| | UNITEDHEALTH GROUP INC | EQUITY | 48,325.000 | 160.0400 | 6,260,528.90 | 7,733,933.00 |
| | UNUM GROUP | EQUITY | 28,234.000 | 43.9300 | 867,633.44 | 1,240,319.62 |
| | VALERO ENERGY CORP | EQUITY | 36,592.000 | 68.3200 | 1,775,030.83 | 2,499,965.44 |
| | VERIZON COMMUNICATIONS INC | EQUITY | 113,990.000 | 53.3800 | 5,273,053.73 | 6,084,786.20 |
| | WAL-MART STORES INC | EQUITY | 93,448.000 | 69.1200 | 6,064,216.85 | 6,459,125.76 |
| | WALGREENS BOOTS ALLIANCE INC | EQUITY | 12,270.000 | 82.7600 | 958,084.54 | 1,015,465.20 |
| | WASTE MANAGEMENT INC | EQUITY | 54,883.000 | 70.9100 | 3,287,321.15 | 3,891,753.53 |
| | WESTERN UNION CO/THE | EQUITY | 122,025.000 | 21.7200 | 2,300,504.98 | 2,650,383.00 |
| | XCEL ENERGY INC | EQUITY | 28,895.000 | 40.7000 | 1,230,814.42 | 1,176,026.50 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Golden Capital

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | XEROX CORP | EQUITY | 417,231.000 | 8.7300 | 4,537,586.37 | 3,642,426.63 |
| | AON PLC | EQUITY | 9,430.000 | 111.5300 | 1,064,783.74 | 1,051,727.90 |
| | ACCENTURE PLC | EQUITY | 38,701.000 | 117.1300 | 4,401,984.97 | 4,533,048.13 |
| | EATON CORP PLC | EQUITY | 19,783.000 | 67.0900 | 1,365,946.91 | 1,327,241.47 |
| | MEDTRONIC PLC | EQUITY | 70,670.000 | 71.2300 | 6,186,830.10 | 5,033,824.10 |
| | GARMIN LTD | EQUITY | 31,047.000 | 48.4900 | 1,499,681.41 | 1,505,469.03 |
| | LYONDELLBASELL INDUSTRIES NV | EQUITY | 46,871.000 | 85.7800 | 3,894,424.66 | 4,020,594.38 |
| | | | Golden Capital Total | | 479,170,576.28 | 526,564,298.05 |

# Appendix XI

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Intech

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | EB TEMP INV FD | CCT | 10,718,284.980 | 1.0000 | 10,718,284.98 | 10,718,284.98 |
| | AFLAC INC | EQUITY | 74,800.000 | 69.6000 | 5,149,542.47 | 5,206,080.00 |
| | AES CORP/VA | EQUITY | 132,900.000 | 11.6200 | 1,589,199.62 | 1,544,298.00 |
| | AT&T INC | EQUITY | 260,358.000 | 42.5300 | 9,367,744.26 | 11,073,025.74 |
| | ACTIVISION BLIZZARD INC | EQUITY | 298,400.000 | 36.1100 | 9,876,269.55 | 10,775,224.00 |
| | ACUITY BRANDS INC | EQUITY | 27,700.000 | 230.8600 | 7,005,390.36 | 6,394,822.00 |
| | ADOBE SYSTEMS INC | EQUITY | 70,300.000 | 102.9500 | 6,500,935.75 | 7,237,385.00 |
| | AETNA INC | EQUITY | 75,318.000 | 124.0100 | 5,427,643.82 | 9,340,185.18 |
| | AGILENT TECHNOLOGIES INC | EQUITY | 126,200.000 | 45.5600 | 5,843,127.69 | 5,749,672.00 |
| | ALBEMARLE CORP | EQUITY | 73,900.000 | 86.0800 | 6,112,413.41 | 6,361,312.00 |
| | ALCOA CORP | EQUITY | 0.333 | 28.0800 | 7.76 | 9.35 |
| | ALLIANT ENERGY CORP | EQUITY | 72,900.000 | 37.8900 | 2,866,227.42 | 2,762,181.00 |
| | ALLSTATE CORP/THE | EQUITY | 148,700.000 | 74.1200 | 7,062,662.34 | 11,021,644.00 |
| | ALPHABET INC-CL C | EQUITY | 10,406.000 | 771.8200 | 7,212,089.91 | 8,031,558.92 |
| | ALPHABET INC-CL A | EQUITY | 10,000.000 | 792.4500 | 6,805,696.97 | 7,924,500.00 |
| | ALTRIA GROUP INC | EQUITY | 320,500.000 | 67.6200 | 13,886,757.78 | 21,672,210.00 |
| | AMAZON.COM INC | EQUITY | 18,500.000 | 749.8700 | 10,673,824.18 | 13,872,595.00 |
| | AMEREN CORP | EQUITY | 77,100.000 | 52.4600 | 3,703,128.65 | 4,044,666.00 |
| | AMERICAN ELECTRIC POWER CO INC | EQUITY | 62,500.000 | 62.9600 | 3,916,525.42 | 3,935,000.00 |
| | AMERICAN EXPRESS CO | EQUITY | 9,100.000 | 74.0800 | 655,305.50 | 674,128.00 |
| | AMERICAN INTERNATIONAL GROUP I | EQUITY | 8,500.000 | 65.3100 | 486,300.88 | 555,135.00 |
| | AMERICAN TOWER CORP | EQUITY | 35,300.000 | 105.6800 | 3,645,763.73 | 3,730,504.00 |
| | AMERICAN WATER WORKS CO INC | EQUITY | 129,700.000 | 72.3600 | 9,655,464.43 | 9,385,092.00 |
| | AMGEN INC | EQUITY | 23,600.000 | 146.2100 | 3,489,622.91 | 3,450,556.00 |
| | AMPHENOL CORP | EQUITY | 39,400.000 | 67.2000 | 2,527,659.28 | 2,647,680.00 |
| | ANADARKO PETROLEUM CORP | EQUITY | 10,500.000 | 69.7300 | 629,170.07 | 732,165.00 |
| | ANALOG DEVICES INC | EQUITY | 8,500.000 | 72.6200 | 579,139.36 | 617,270.00 |
| | ANTHEM INC | EQUITY | 15,500.000 | 143.7700 | 1,587,777.71 | 2,228,435.00 |
| | APACHE CORP | EQUITY | 105,200.000 | 63.4700 | 5,852,600.18 | 6,677,044.00 |
| | APARTMENT INVESTMENT & MANAGEM | EQUITY | 34,600.000 | 45.4500 | 1,259,155.88 | 1,572,570.00 |
| | APPLE INC | EQUITY | 356,300.000 | 115.8200 | 19,731,121.78 | 41,266,666.00 |
| | APPLIED MATERIALS INC | EQUITY | 311,100.000 | 32.2700 | 8,503,428.00 | 10,039,197.00 |
| | ARCHER-DANIELS-MIDLAND CO | EQUITY | 55,400.000 | 45.6500 | 2,504,601.59 | 2,529,010.00 |
| | ARCONIC INC | EQUITY | 72,600.000 | 18.5400 | 1,581,592.94 | 1,346,004.00 |
| | ASSURANT INC | EQUITY | 35,800.000 | 92.8600 | 2,893,086.16 | 3,324,388.00 |
| | AUTODESK INC | EQUITY | 17,300.000 | 74.0100 | 1,165,599.98 | 1,280,373.00 |
| | AUTOMATIC DATA PROCESSING INC | EQUITY | 92,100.000 | 102.7800 | 5,792,371.56 | 9,466,038.00 |
| | AUTOZONE INC | EQUITY | 5,600.000 | 789.7900 | 3,618,178.09 | 4,422,824.00 |
| | AVALONBAY COMMUNITIES INC | EQUITY | 17,600.000 | 177.1500 | 2,888,675.57 | 3,117,840.00 |
| | AVERY DENNISON CORP | EQUITY | 63,800.000 | 70.2200 | 4,085,722.77 | 4,480,036.00 |
| | BB&T CORP | EQUITY | 11,600.000 | 47.0200 | 506,663.22 | 545,432.00 |
| | BALL CORP | EQUITY | 78,400.000 | 75.0700 | 4,979,245.05 | 5,885,488.00 |
| | BANK OF AMERICA CORP | EQUITY | 98,452.000 | 22.1000 | 1,970,879.22 | 2,175,789.20 |
| | BANK OF NEW YORK MELLON CORP/T | EQUITY | 71,400.000 | 47.3800 | 2,849,994.96 | 3,382,932.00 |
| | CR BARD INC | EQUITY | 16,600.000 | 224.6600 | 2,777,060.85 | 3,729,356.00 |
| | BAXTER INTERNATIONAL INC | EQUITY | 91,000.000 | 44.3400 | 4,258,521.77 | 4,034,940.00 |
| | BECTON DICKINSON AND CO | EQUITY | 54,607.000 | 165.5500 | 7,019,701.41 | 9,040,188.85 |
| | BERKSHIRE HATHAWAY INC | EQUITY | 62,761.000 | 162.9800 | 7,238,754.03 | 10,228,787.78 |
| | BEST BUY CO INC | EQUITY | 15,300.000 | 42.6700 | 586,701.95 | 652,851.00 |
| | BLACKROCK INC | EQUITY | 14,200.000 | 380.5400 | 5,228,151.94 | 5,403,668.00 |
| | BOSTON PROPERTIES INC | EQUITY | 4,000.000 | 125.7800 | 502,348.06 | 503,120.00 |
| | BOSTON SCIENTIFIC CORP | EQUITY | 255,900.000 | 21.6300 | 4,984,792.04 | 5,535,117.00 |
| | BRISTOL-MYERS SQUIBB CO | EQUITY | 32,800.000 | 58.4400 | 1,984,899.73 | 1,916,832.00 |
| | CBS CORP | EQUITY | 72,500.000 | 63.6200 | 3,781,187.88 | 4,612,450.00 |
| | CH ROBINSON WORLDWIDE INC | EQUITY | 25,600.000 | 73.2600 | 1,863,406.04 | 1,875,456.00 |
| | CIGNA CORP | EQUITY | 47,300.000 | 133.3900 | 4,474,149.70 | 6,309,347.00 |
| | CME GROUP INC | EQUITY | 67,000.000 | 115.3500 | 5,763,235.23 | 7,728,450.00 |
| | CMS ENERGY CORP | EQUITY | 146,600.000 | 41.6200 | 5,294,391.01 | 6,101,492.00 |
| | CSX CORP | EQUITY | 36,500.000 | 35.9300 | 1,256,777.18 | 1,311,445.00 |
| | CVS HEALTH CORP | EQUITY | 125,723.000 | 78.9100 | 8,085,752.92 | 9,920,801.93 |
| | CA INC | EQUITY | 65,900.000 | 31.7700 | 2,131,335.25 | 2,093,643.00 |
| | CABOT OIL & GAS CORP | EQUITY | 48,800.000 | 23.3600 | 1,058,534.12 | 1,139,968.00 |
| | CAMPBELL SOUP CO | EQUITY | 103,200.000 | 60.4700 | 6,160,557.03 | 6,240,504.00 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Intech

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | CARDINAL HEALTH INC | EQUITY | 82,500.000 | 71.9700 | 5,894,057.61 | 5,937,525.00 |
| | CARMAX INC | EQUITY | 15,700.000 | 64.3900 | 902,035.22 | 1,010,923.00 |
| | CATERPILLAR INC | EQUITY | 41,800.000 | 92.7400 | 3,617,941.46 | 3,876,532.00 |
| | CENTENE CORP | EQUITY | 18,600.000 | 56.5100 | 1,110,974.71 | 1,051,086.00 |
| | CENTERPOINT ENERGY INC | EQUITY | 125,200.000 | 24.6400 | 2,867,321.78 | 3,084,928.00 |
| | CENTURYLINK INC | EQUITY | 23,400.000 | 23.7800 | 713,814.59 | 556,452.00 |
| | CHARTER COMMUNICATIONS INC | EQUITY | 19,500.000 | 287.9200 | 5,182,834.26 | 5,614,440.00 |
| | CHESAPEAKE ENERGY CORP | EQUITY | 95,700.000 | 7.0200 | 600,815.15 | 671,814.00 |
| | CHEVRON CORP | EQUITY | 74,600.000 | 117.7000 | 7,408,441.40 | 8,780,420.00 |
| | CHURCH & DWIGHT CO INC | EQUITY | 20,400.000 | 44.1900 | 845,964.15 | 901,476.00 |
| | CIMAREX ENERGY CO | EQUITY | 29,700.000 | 135.9000 | 3,530,062.12 | 4,036,230.00 |
| | CINCINNATI FINANCIAL CORP | EQUITY | 100,800.000 | 75.7500 | 6,761,246.17 | 7,635,600.00 |
| | CISCO SYSTEMS INC | EQUITY | 42,300.000 | 30.2200 | 1,275,270.92 | 1,278,306.00 |
| | CINTAS CORP | EQUITY | 39,700.000 | 115.5600 | 2,179,946.47 | 4,587,732.00 |
| | CITRIX SYSTEMS INC | EQUITY | 14,700.000 | 89.3100 | 1,182,217.36 | 1,312,857.00 |
| | CLOROX CO/THE | EQUITY | 61,800.000 | 120.0200 | 6,450,176.63 | 7,417,236.00 |
| | COACH INC | EQUITY | 191,500.000 | 35.0200 | 7,545,726.70 | 6,706,330.00 |
| | COCA-COLA CO/THE | EQUITY | 120,500.000 | 41.4600 | 5,191,448.01 | 4,995,930.00 |
| | COLGATE-PALMOLIVE CO | EQUITY | 14,900.000 | 65.4400 | 827,013.61 | 975,056.00 |
| | COMCAST CORP | EQUITY | 187,550.000 | 69.0500 | 6,910,004.08 | 12,950,327.50 |
| | COMERICA INC | EQUITY | 59,400.000 | 68.1100 | 3,328,970.14 | 4,045,734.00 |
| | CONAGRA BRANDS INC | EQUITY | 56,200.000 | 39.5500 | 1,612,827.11 | 2,222,710.00 |
| | CONCHO RESOURCES INC | EQUITY | 29,100.000 | 132.6000 | 3,488,113.61 | 3,858,660.00 |
| | CONSOLIDATED EDISON INC | EQUITY | 36,700.000 | 73.6800 | 2,692,401.96 | 2,704,056.00 |
| | CONSTELLATION BRANDS INC | EQUITY | 118,700.000 | 153.3100 | 7,868,150.80 | 18,197,897.00 |
| | COOPER COS INC/THE | EQUITY | 23,900.000 | 174.9300 | 4,219,647.41 | 4,180,827.00 |
| | CORNING INC | EQUITY | 147,100.000 | 24.2700 | 3,395,795.07 | 3,570,117.00 |
| | COSTCO WHOLESALE CORP | EQUITY | 40,900.000 | 160.1100 | 5,309,946.93 | 6,548,499.00 |
| | CROWN CASTLE INTERNATIONAL COR | EQUITY | 17,600.000 | 86.7700 | 1,347,887.48 | 1,527,152.00 |
| | CUMMINS INC | EQUITY | 15,400.000 | 136.6700 | 2,087,757.87 | 2,104,718.00 |
| | DR HORTON INC | EQUITY | 100,400.000 | 27.3300 | 2,838,404.00 | 2,743,932.00 |
| | DTE ENERGY CO | EQUITY | 56,000.000 | 98.5100 | 4,155,501.95 | 5,516,560.00 |
| | DANAHER CORP | EQUITY | 32,600.000 | 77.8400 | 2,332,869.98 | 2,537,584.00 |
| | DARDEN RESTAURANTS INC | EQUITY | 100.000 | 72.7200 | 5,860.82 | 7,272.00 |
| | DELTA AIR LINES INC | EQUITY | 200.000 | 49.1900 | 7,174.42 | 9,838.00 |
| | DENTSPLY SIRONA INC | EQUITY | 81,900.000 | 57.7300 | 5,000,595.90 | 4,728,087.00 |
| | DEVON ENERGY CORP | EQUITY | 47,000.000 | 45.6700 | 2,009,544.44 | 2,146,490.00 |
| | DIGITAL REALTY TRUST INC | EQUITY | 95,100.000 | 98.2600 | 9,307,479.98 | 9,344,526.00 |
| | WALT DISNEY CO/THE | EQUITY | 62,400.000 | 104.2200 | 4,577,069.35 | 6,503,328.00 |
| | DISCOVER FINANCIAL SERVICES | EQUITY | 58,800.000 | 72.0900 | 2,575,925.08 | 4,238,892.00 |
| | DOLLAR GENERAL CORP | EQUITY | 15,200.000 | 74.0700 | 1,081,851.74 | 1,125,864.00 |
| | DOLLAR TREE INC | EQUITY | 9,500.000 | 77.1800 | 833,279.80 | 733,210.00 |
| | DOVER CORP | EQUITY | 31,500.000 | 74.9300 | 2,251,895.39 | 2,360,295.00 |
| | DOW CHEMICAL CO/THE | EQUITY | 63,800.000 | 57.2200 | 3,027,922.94 | 3,650,636.00 |
| | DR PEPPER SNAPPLE GROUP INC | EQUITY | 97,800.000 | 90.6700 | 7,222,884.22 | 8,867,526.00 |
| | EI DU PONT DE NEMOURS & CO | EQUITY | 10,200.000 | 73.4000 | 705,806.89 | 748,680.00 |
| | DUN & BRADSTREET CORP/THE | EQUITY | 14,800.000 | 121.3200 | 1,819,141.21 | 1,795,536.00 |
| | EOG RESOURCES INC | EQUITY | 25,400.000 | 101.1000 | 2,301,487.25 | 2,567,940.00 |
| | EQT CORP | EQUITY | 18,900.000 | 65.4000 | 1,278,924.51 | 1,236,060.00 |
| | E*TRADE FINANCIAL CORP | EQUITY | 27,100.000 | 34.6500 | 731,491.06 | 939,015.00 |
| | EASTMAN CHEMICAL CO | EQUITY | 3,800.000 | 75.2100 | 252,508.09 | 285,798.00 |
| | EBAY INC | EQUITY | 20,200.000 | 29.6900 | 580,749.91 | 599,738.00 |
| | ECOLAB INC | EQUITY | 48,100.000 | 117.2200 | 3,784,374.86 | 5,638,282.00 |
| | EDISON INTERNATIONAL | EQUITY | 52,300.000 | 71.9900 | 3,312,090.59 | 3,765,077.00 |
| | EDWARDS LIFESCIENCES CORP | EQUITY | 144,700.000 | 93.7000 | 11,047,277.78 | 13,558,390.00 |
| | ELECTRONIC ARTS INC | EQUITY | 89,200.000 | 78.7600 | 5,532,585.08 | 7,025,392.00 |
| | EMERSON ELECTRIC CO | EQUITY | 59,900.000 | 55.7500 | 3,163,632.52 | 3,339,425.00 |
| | ENTERGY CORP | EQUITY | 17,300.000 | 73.4700 | 1,372,791.95 | 1,271,031.00 |
| | ENVISION HEALTHCARE CORP | EQUITY | 10,900.000 | 63.2900 | 720,632.08 | 689,861.00 |
| | EQUIFAX INC | EQUITY | 88,900.000 | 118.2300 | 7,010,461.99 | 10,510,647.00 |
| | EQUINIX INC | EQUITY | 40,581.000 | 357.4100 | 12,649,657.31 | 14,504,055.21 |
| | EQUITY RESIDENTIAL | EQUITY | 18,200.000 | 64.3600 | 1,262,580.78 | 1,171,352.00 |
| | ESSEX PROPERTY TRUST INC | EQUITY | 800.000 | 232.5000 | 165,750.73 | 186,000.00 |

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| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | EVERSOURCE ENERGY | EQUITY | 15,700.000 | 55.2300 | 882,398.28 | 867,111.00 |
| | EXELON CORP | EQUITY | 58,900.000 | 35.4900 | 1,986,710.17 | 2,090,361.00 |
| | EXPEDITORS INTERNATIONAL OF WA | EQUITY | 8,700.000 | 52.9600 | 415,335.19 | 460,752.00 |
| | EXTRA SPACE STORAGE INC | EQUITY | 41,400.000 | 77.2400 | 3,616,752.88 | 3,197,736.00 |
| | EXXON MOBIL CORP | EQUITY | 200,000.000 | 90.2600 | 14,202,929.29 | 18,052,000.00 |
| | FMC CORP | EQUITY | 67,900.000 | 56.5600 | 3,346,888.78 | 3,840,424.00 |
| | FACEBOOK INC | EQUITY | 169,900.000 | 115.0500 | 12,960,518.01 | 19,546,995.00 |
| | FASTENAL CO | EQUITY | 24,200.000 | 46.9800 | 1,054,853.10 | 1,136,916.00 |
| | FEDERAL REALTY INVESTMENT TRUS | EQUITY | 22,600.000 | 142.1100 | 3,489,586.17 | 3,211,686.00 |
| | FIDELITY NATIONAL INFORMATION | EQUITY | 69,800.000 | 75.6400 | 3,644,646.64 | 5,279,672.00 |
| | FIFTH THIRD BANCORP | EQUITY | 55,000.000 | 26.9700 | 1,276,024.03 | 1,483,350.00 |
| | FISERV INC | EQUITY | 159,300.000 | 106.2800 | 9,591,899.72 | 16,930,404.00 |
| | FLUOR CORP | EQUITY | 81,900.000 | 52.5200 | 4,161,262.60 | 4,301,388.00 |
| | FLOWSERVE CORP | EQUITY | 68,700.000 | 48.0500 | 3,184,816.21 | 3,301,035.00 |
| | FORTIVE CORP | EQUITY | 11,450.000 | 53.6300 | 511,474.67 | 614,063.50 |
| | FORTUNE BRANDS HOME & SECURITY | EQUITY | 66,500.000 | 53.4600 | 3,828,700.41 | 3,555,090.00 |
| | FREEPORT-MCMORAN INC | EQUITY | 278,600.000 | 13.1900 | 3,175,059.71 | 3,674,734.00 |
| | ARTHUR J GALLAGHER & CO | EQUITY | 56,600.000 | 51.9600 | 2,805,859.51 | 2,940,936.00 |
| | GENERAL DYNAMICS CORP | EQUITY | 28,700.000 | 172.6600 | 3,668,428.78 | 4,955,342.00 |
| | GENERAL ELECTRIC CO | EQUITY | 602,700.000 | 31.6000 | 16,096,372.47 | 19,045,320.00 |
| | GENERAL MILLS INC | EQUITY | 105,900.000 | 61.7700 | 5,597,975.90 | 6,541,443.00 |
| | GENUINE PARTS CO | EQUITY | 32,800.000 | 95.5400 | 3,269,343.26 | 3,133,712.00 |
| | GLOBAL PAYMENTS INC | EQUITY | 20,700.000 | 69.4100 | 1,516,091.71 | 1,436,787.00 |
| | GOODYEAR TIRE & RUBBER CO/THE | EQUITY | 41,100.000 | 30.8700 | 1,224,404.77 | 1,268,757.00 |
| | HP INC | EQUITY | 173,400.000 | 14.8400 | 2,757,095.78 | 2,573,256.00 |
| | HALLIBURTON CO | EQUITY | 80,600.000 | 54.0900 | 3,792,184.88 | 4,359,654.00 |
| | HARRIS CORP | EQUITY | 26,200.000 | 102.4700 | 2,052,922.48 | 2,684,714.00 |
| | HARTFORD FINANCIAL SERVICES GR | EQUITY | 68,500.000 | 47.6500 | 2,902,021.52 | 3,264,025.00 |
| | HASBRO INC | EQUITY | 73,700.000 | 77.7900 | 5,357,086.92 | 5,733,123.00 |
| | HELMERICH & PAYNE INC | EQUITY | 68,000.000 | 77.4000 | 4,157,315.27 | 5,263,200.00 |
| | HESS CORP | EQUITY | 34,600.000 | 62.2900 | 1,821,932.12 | 2,155,234.00 |
| | HEWLETT PACKARD ENTERPRISE CO | EQUITY | 276,700.000 | 23.1400 | 6,312,929.33 | 6,402,838.00 |
| | HOME DEPOT INC/THE | EQUITY | 146,500.000 | 134.0800 | 10,408,823.89 | 19,642,720.00 |
| | HONEYWELL INTERNATIONAL INC | EQUITY | 28,000.000 | 115.8500 | 2,954,817.56 | 3,243,800.00 |
| | HORMEL FOODS CORP | EQUITY | 81,500.000 | 34.8100 | 2,665,322.83 | 2,837,015.00 |
| | JB HUNT TRANSPORT SERVICES INC | EQUITY | 17,500.000 | 97.0700 | 1,423,933.06 | 1,698,725.00 |
| | HUNTINGTON BANCSHARES INC/OH | EQUITY | 27,800.000 | 13.2200 | 298,877.64 | 367,516.00 |
| | ILLINOIS TOOL WORKS INC | EQUITY | 55,500.000 | 122.4600 | 6,352,128.22 | 6,796,530.00 |
| | ILLUMINA INC | EQUITY | 12,500.000 | 128.0400 | 1,695,092.29 | 1,600,500.00 |
| | INTEL CORP | EQUITY | 198,300.000 | 36.2700 | 6,244,701.75 | 7,192,341.00 |
| | INTERCONTINENTAL EXCHANGE INC | EQUITY | 46,480.000 | 56.4200 | 2,054,460.28 | 2,622,401.60 |
| | INTERNATIONAL BUSINESS MACHINE | EQUITY | 9,100.000 | 165.9900 | 1,443,737.54 | 1,510,509.00 |
| | INTERNATIONAL FLAVORS & FRAGRA | EQUITY | 54,000.000 | 117.8300 | 6,396,197.30 | 6,362,820.00 |
| | INTERNATIONAL PAPER CO | EQUITY | 48,400.000 | 53.0600 | 2,246,939.89 | 2,568,104.00 |
| | INTERPUBLIC GROUP OF COS INC/T | EQUITY | 173,500.000 | 23.4100 | 3,707,515.48 | 4,061,635.00 |
| | INTUIT INC | EQUITY | 48,700.000 | 114.6100 | 4,192,571.68 | 5,581,507.00 |
| | INTUITIVE SURGICAL INC | EQUITY | 8,700.000 | 634.1700 | 5,841,039.90 | 5,517,279.00 |
| | IRON MOUNTAIN INC | EQUITY | 176,500.000 | 32.4800 | 6,219,609.80 | 5,732,720.00 |
| | JPMORGAN CHASE & CO | EQUITY | 94,675.000 | 86.2900 | 5,141,954.11 | 8,169,505.75 |
| | JACOBS ENGINEERING GROUP INC | EQUITY | 77,400.000 | 57.0000 | 4,270,664.15 | 4,411,800.00 |
| | JOHNSON & JOHNSON | EQUITY | 130,100.000 | 115.2100 | 10,629,411.63 | 14,988,821.00 |
| | KLA-TENCOR CORP | EQUITY | 11,200.000 | 78.6800 | 843,120.31 | 881,216.00 |
| | KANSAS CITY SOUTHERN | EQUITY | 25,200.000 | 84.8500 | 2,084,762.48 | 2,138,220.00 |
| | KELLOGG CO | EQUITY | 58,100.000 | 73.7100 | 4,378,625.47 | 4,282,551.00 |
| | KIMBERLY-CLARK CORP | EQUITY | 101,100.000 | 114.1200 | 11,001,971.23 | 11,537,532.00 |
| | KIMCO REALTY CORP | EQUITY | 182,300.000 | 25.1600 | 5,184,770.83 | 4,586,668.00 |
| | KINDER MORGAN INC/DE | EQUITY | 28,400.000 | 20.7100 | 606,130.80 | 588,164.00 |
| | KRAFT HEINZ CO/THE | EQUITY | 19,000.000 | 87.3200 | 1,582,792.64 | 1,659,080.00 |
| | KROGER CO/THE | EQUITY | 64,500.000 | 34.5100 | 1,406,424.97 | 2,225,895.00 |
| | L BRANDS INC | EQUITY | 2,100.000 | 65.8400 | 173,646.13 | 138,264.00 |
| | LKQ CORP | EQUITY | 108,700.000 | 30.6500 | 3,589,414.82 | 3,331,655.00 |
| | L-3 COMMUNICATIONS HOLDINGS IN | EQUITY | 18,800.000 | 152.1100 | 2,814,265.87 | 2,859,668.00 |
| | LABORATORY CORP OF AMERICA HOL | EQUITY | 4,600.000 | 128.3800 | 587,284.98 | 590,548.00 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Intech

| (a) | Identity of issue, borrower, lessor or similar party (b) | Asset type | Description of investment including maturity date, rate of interest, collateral, par or Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | LAM RESEARCH CORP | EQUITY | 62,800.000 | 105.7300 | 5,438,361.82 | 6,639,844.00 |
| | ESTEE LAUDER COS INC/THE | EQUITY | 16,900.000 | 76.4900 | 1,425,025.78 | 1,292,681.00 |
| | LEGGETT & PLATT INC | EQUITY | 67,000.000 | 48.8800 | 3,193,531.20 | 3,274,960.00 |
| | LEUCADIA NATIONAL CORP | EQUITY | 28,900.000 | 23.2500 | 616,576.60 | 671,925.00 |
| | LOCKHEED MARTIN CORP | EQUITY | 81,100.000 | 249.9400 | 12,827,034.89 | 20,270,134.00 |
| | LOEWS CORP | EQUITY | 13,200.000 | 46.8300 | 547,481.67 | 618,156.00 |
| | LOWE'S COS INC | EQUITY | 93,600.000 | 71.1200 | 6,240,009.05 | 6,656,832.00 |
| | M&T BANK CORP | EQUITY | 3,100.000 | 156.4300 | 350,188.95 | 484,933.00 |
| | MACERICH CO/THE | EQUITY | 1,900.000 | 70.8400 | 142,872.73 | 134,596.00 |
| | MARATHON OIL CORP | EQUITY | 52,300.000 | 17.3100 | 827,005.39 | 905,313.00 |
| | MARSH & MCLENNAN COS INC | EQUITY | 124,100.000 | 67.5900 | 5,294,573.95 | 8,387,919.00 |
| | MARRIOTT INTERNATIONAL INC/MD | EQUITY | 5,000.000 | 82.6800 | 368,342.94 | 413,400.00 |
| | MARTIN MARIETTA MATERIALS INC | EQUITY | 16,000.000 | 221.5300 | 3,104,712.78 | 3,544,480.00 |
| | MASCO CORP | EQUITY | 240,000.000 | 31.6200 | 6,882,071.23 | 7,588,800.00 |
| | MASTERCARD INC | EQUITY | 47,600.000 | 103.2500 | 3,790,696.00 | 4,914,700.00 |
| | MATTEL INC | EQUITY | 241,300.000 | 27.5500 | 7,672,130.15 | 6,647,815.00 |
| | MCCORMICK & CO INC/MD | EQUITY | 50,200.000 | 93.3300 | 4,502,684.47 | 4,685,166.00 |
| | MCDONALD'S CORP | EQUITY | 79,200.000 | 121.7200 | 9,540,243.80 | 9,640,224.00 |
| | MERCK & CO INC | EQUITY | 35,271.000 | 58.8700 | 2,026,662.72 | 2,076,403.77 |
| | METTLER-TOLEDO INTERNATIONAL I | EQUITY | 6,000.000 | 418.5600 | 2,500,456.88 | 2,511,360.00 |
| | MICROSOFT CORP | EQUITY | 456,000.000 | 62.1400 | 17,392,271.54 | 28,335,840.00 |
| | MICROCHIP TECHNOLOGY INC | EQUITY | 101,900.000 | 64.1500 | 6,037,507.46 | 6,536,885.00 |
| | MICRON TECHNOLOGY INC | EQUITY | 34,300.000 | 21.9200 | 587,859.22 | 751,856.00 |
| | MID-AMERICA APARTMENT COMMUNIT | EQUITY | 8,900.000 | 97.9200 | 858,852.53 | 871,488.00 |
| | MOHAWK INDUSTRIES INC | EQUITY | 11,700.000 | 199.6800 | 2,106,954.14 | 2,336,256.00 |
| | MOLSON COORS BREWING CO | EQUITY | 21,700.000 | 97.3100 | 1,775,867.05 | 2,111,627.00 |
| | MONDELEZ INTERNATIONAL INC | EQUITY | 31,300.000 | 44.3300 | 1,311,494.55 | 1,387,529.00 |
| | MOODY'S CORP | EQUITY | 32,000.000 | 94.2700 | 2,843,897.10 | 3,016,640.00 |
| | MORGAN STANLEY | EQUITY | 15,200.000 | 42.2500 | 621,817.67 | 642,200.00 |
| | MOTOROLA SOLUTIONS INC | EQUITY | 1,500.000 | 82.8900 | 104,803.15 | 124,335.00 |
| | MURPHY OIL CORP | EQUITY | 112,300.000 | 31.1300 | 3,083,122.17 | 3,495,899.00 |
| | NASDAQ INC | EQUITY | 79,100.000 | 67.1200 | 3,577,775.11 | 5,309,192.00 |
| | NAVIENT CORP | EQUITY | 201,700.000 | 16.4300 | 2,858,573.29 | 3,313,931.00 |
| | NETFLIX INC | EQUITY | 7,600.000 | 123.8000 | 699,880.69 | 940,880.00 |
| | NEWELL BRANDS INC | EQUITY | 107,500.000 | 44.6500 | 4,050,469.27 | 4,799,875.00 |
| | NEWFIELD EXPLORATION CO | EQUITY | 130,400.000 | 40.5000 | 4,930,527.87 | 5,281,200.00 |
| | NEWMONT MINING CORP | EQUITY | 403,500.000 | 34.0700 | 15,059,783.31 | 13,747,245.00 |
| | NEXTERA ENERGY INC | EQUITY | 66,600.000 | 119.4600 | 5,789,098.98 | 7,956,036.00 |
| | NIKE INC | EQUITY | 17,800.000 | 50.8300 | 1,025,523.75 | 904,774.00 |
| | NISOURCE INC | EQUITY | 234,000.000 | 22.1400 | 3,531,597.32 | 5,180,760.00 |
| | NOBLE ENERGY INC | EQUITY | 11,300.000 | 38.0600 | 397,862.47 | 430,078.00 |
| | NORTHERN TRUST CORP | EQUITY | 15,500.000 | 89.0500 | 1,047,896.51 | 1,380,275.00 |
| | NORTHROP GRUMMAN CORP | EQUITY | 74,700.000 | 232.5800 | 10,709,232.68 | 17,373,726.00 |
| | NUCOR CORP | EQUITY | 105,200.000 | 59.5200 | 5,098,526.84 | 6,261,504.00 |
| | NVIDIA CORP | EQUITY | 192,900.000 | 106.7400 | 6,332,213.07 | 20,590,146.00 |
| | O'REILLY AUTOMOTIVE INC | EQUITY | 39,600.000 | 278.4100 | 6,428,047.78 | 11,025,036.00 |
| | OCCIDENTAL PETROLEUM CORP | EQUITY | 45,000.000 | 71.2300 | 3,267,361.11 | 3,205,350.00 |
| | OMNICOM GROUP INC | EQUITY | 42,100.000 | 85.1100 | 3,497,016.79 | 3,583,131.00 |
| | ONEOK INC | EQUITY | 77,100.000 | 57.4100 | 3,768,950.50 | 4,426,311.00 |
| | ORACLE CORP | EQUITY | 12,600.000 | 38.4500 | 497,633.11 | 484,470.00 |
| | PG&E CORP | EQUITY | 38,100.000 | 60.7700 | 2,113,748.24 | 2,315,337.00 |
| | PPG INDUSTRIES INC | EQUITY | 23,800.000 | 94.7600 | 2,373,520.97 | 2,255,288.00 |
| | PPL CORP | EQUITY | 167,900.000 | 34.0500 | 6,024,480.82 | 5,716,995.00 |
| | PVH CORP | EQUITY | 19,500.000 | 90.2400 | 2,100,680.83 | 1,759,680.00 |
| | PACCAR INC | EQUITY | 10,100.000 | 63.9000 | 584,807.69 | 645,390.00 |
| | PARKER-HANNIFIN CORP | EQUITY | 26,800.000 | 140.0000 | 3,388,527.66 | 3,752,000.00 |
| | PAYCHEX INC | EQUITY | 101,000.000 | 60.8800 | 5,345,699.65 | 6,148,880.00 |
| | PAYPAL HOLDINGS INC | EQUITY | 120,800.000 | 39.4700 | 4,422,194.54 | 4,767,976.00 |
| | PEOPLE'S UNITED FINANCIAL INC | EQUITY | 151,800.000 | 19.3600 | 2,414,380.51 | 2,938,848.00 |
| | PEPSICO INC | EQUITY | 78,500.000 | 104.6300 | 7,021,262.68 | 8,213,455.00 |
| | PERKINELMER INC | EQUITY | 53,400.000 | 52.1500 | 2,711,377.43 | 2,784,810.00 |
| | PFIZER INC | EQUITY | 118,430.000 | 32.4800 | 3,021,710.40 | 3,846,606.40 |
| | PHILIP MORRIS INTERNATIONAL IN | EQUITY | 66,300.000 | 91.4900 | 6,377,671.46 | 6,065,787.00 |

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| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | PHILLIPS 66 | EQUITY | 99,535.000 | 86.4100 | 8,140,064.30 | 8,600,819.35 |
| | PINNACLE WEST CAPITAL CORP | EQUITY | 48,600.000 | 78.0300 | 3,544,103.08 | 3,792,258.00 |
| | PIONEER NATURAL RESOURCES CO | EQUITY | 32,500.000 | 180.0700 | 5,517,128.37 | 5,852,275.00 |
| | PITNEY BOWES INC | EQUITY | 74,300.000 | 15.1900 | 1,359,896.28 | 1,128,617.00 |
| | PRAXAIR INC | EQUITY | 10,000.000 | 117.1900 | 1,190,644.19 | 1,171,900.00 |
| | PRICELINE GROUP INC/THE | EQUITY | 1,400.000 | 1,466.0600 | 1,810,060.50 | 2,052,484.00 |
| | PRINCIPAL FINANCIAL GROUP INC | EQUITY | 22,200.000 | 57.8600 | 1,277,185.33 | 1,284,492.00 |
| | PROCTER & GAMBLE CO/THE | EQUITY | 76,675.000 | 84.0800 | 5,598,570.67 | 6,446,834.00 |
| | PROGRESSIVE CORP/THE | EQUITY | 204,400.000 | 35.5000 | 6,546,562.67 | 7,256,200.00 |
| | PROLOGIS INC | EQUITY | 110,600.000 | 52.7900 | 5,538,107.78 | 5,838,574.00 |
| | PRUDENTIAL FINANCIAL INC | EQUITY | 6,600.000 | 104.0600 | 494,000.48 | 686,796.00 |
| | PUBLIC SERVICE ENTERPRISE GROU | EQUITY | 35,400.000 | 43.8800 | 1,365,341.70 | 1,553,352.00 |
| | PUBLIC STORAGE | EQUITY | 30,200.000 | 223.5000 | 7,285,770.01 | 6,749,700.00 |
| | PULTEGROUP INC | EQUITY | 84,000.000 | 18.3800 | 1,550,227.04 | 1,543,920.00 |
| | QORVO INC | EQUITY | 20,700.000 | 52.7300 | 1,101,308.37 | 1,091,511.00 |
| | QUALCOMM INC | EQUITY | 59,000.000 | 65.2000 | 3,937,938.41 | 3,846,800.00 |
| | QUANTA SERVICES INC | EQUITY | 91,700.000 | 34.8500 | 2,199,063.80 | 3,195,745.00 |
| | QUEST DIAGNOSTICS INC | EQUITY | 32,500.000 | 91.9000 | 2,741,213.86 | 2,986,750.00 |
| | RANGE RESOURCES CORP | EQUITY | 115,600.000 | 34.3600 | 4,313,676.84 | 3,972,016.00 |
| | RAYTHEON CO | EQUITY | 95,900.000 | 142.0000 | 9,740,127.47 | 13,617,800.00 |
| | REALTY INCOME CORP | EQUITY | 102,800.000 | 57.4800 | 6,392,992.03 | 5,908,944.00 |
| | RED HAT INC | EQUITY | 2,500.000 | 69.7000 | 181,247.11 | 174,250.00 |
| | REGIONS FINANCIAL CORP | EQUITY | 112,100.000 | 14.3600 | 1,375,642.21 | 1,609,756.00 |
| | REPUBLIC SERVICES INC | EQUITY | 154,800.000 | 57.0500 | 6,281,802.72 | 8,831,340.00 |
| | REYNOLDS AMERICAN INC | EQUITY | 290,824.000 | 56.0400 | 10,292,289.37 | 16,297,776.96 |
| | ROCKWELL AUTOMATION INC | EQUITY | 19,600.000 | 134.4000 | 2,339,335.98 | 2,634,240.00 |
| | ROPER TECHNOLOGIES INC | EQUITY | 31,000.000 | 183.0800 | 4,471,876.69 | 5,675,480.00 |
| | ROSS STORES INC | EQUITY | 35,800.000 | 65.6000 | 1,759,810.54 | 2,348,480.00 |
| | RYDER SYSTEM INC | EQUITY | 7,500.000 | 74.4400 | 592,893.06 | 558,300.00 |
| | S&P GLOBAL INC | EQUITY | 72,100.000 | 107.5400 | 6,380,870.65 | 7,753,634.00 |
| | ST JUDE MEDICAL INC | EQUITY | 6,500.000 | 80.1900 | 520,923.29 | 521,235.00 |
| | SCANA CORP | EQUITY | 101,000.000 | 73.2800 | 7,193,869.31 | 7,401,280.00 |
| | HENRY SCHEIN INC | EQUITY | 51,900.000 | 151.7100 | 8,351,587.70 | 7,873,749.00 |
| | SCHLUMBERGER LTD | EQUITY | 27,765.000 | 83.9500 | 2,065,519.12 | 2,330,871.75 |
| | CHARLES SCHWAB CORP/THE | EQUITY | 40,500.000 | 39.4700 | 1,040,962.77 | 1,598,535.00 |
| | SCRIPPS NETWORKS INTERACTIVE I | EQUITY | 45,300.000 | 71.3700 | 2,915,507.53 | 3,233,061.00 |
| | SEMPRA ENERGY | EQUITY | 51,500.000 | 100.6400 | 4,103,124.44 | 5,182,960.00 |
| | SHERWIN-WILLIAMS CO/THE | EQUITY | 7,700.000 | 268.7400 | 2,084,495.61 | 2,069,298.00 |
| | SIMON PROPERTY GROUP INC | EQUITY | 17,500.000 | 177.6700 | 3,287,173.18 | 3,109,225.00 |
| | JM SMUCKER CO/THE | EQUITY | 18,200.000 | 128.0600 | 2,268,339.18 | 2,330,692.00 |
| | SNAP-ON INC | EQUITY | 7,200.000 | 171.2700 | 999,048.43 | 1,233,144.00 |
| | SOUTHERN CO/THE | EQUITY | 54,900.000 | 49.1900 | 2,807,875.30 | 2,700,531.00 |
| | SOUTHWEST AIRLINES CO | EQUITY | 98,100.000 | 49.8400 | 3,070,777.08 | 4,889,304.00 |
| | SOUTHWESTERN ENERGY CO | EQUITY | 281,500.000 | 10.8200 | 2,935,838.93 | 3,045,830.00 |
| | SPECTRA ENERGY CORP | EQUITY | 97,100.000 | 41.0900 | 3,940,142.28 | 3,989,839.00 |
| | STANLEY BLACK & DECKER INC | EQUITY | 46,000.000 | 114.6900 | 4,891,789.95 | 5,275,740.00 |
| | STARBUCKS CORP | EQUITY | 101,900.000 | 55.5200 | 5,914,764.47 | 5,657,488.00 |
| | STRYKER CORP | EQUITY | 17,600.000 | 119.8100 | 1,786,984.23 | 2,108,656.00 |
| | SUNTRUST BANKS INC | EQUITY | 43,900.000 | 54.8500 | 1,882,928.09 | 2,407,915.00 |
| | SYMANTEC CORP | EQUITY | 189,600.000 | 23.8900 | 4,675,943.79 | 4,529,544.00 |
| | SYSCO CORP | EQUITY | 60,200.000 | 55.3700 | 2,815,653.63 | 3,333,274.00 |
| | TJX COS INC/THE | EQUITY | 14,100.000 | 75.1300 | 908,972.03 | 1,059,333.00 |
| | TEXAS INSTRUMENTS INC | EQUITY | 64,900.000 | 72.9700 | 4,448,169.49 | 4,735,753.00 |
| | THERMO FISHER SCIENTIFIC INC | EQUITY | 108,200.000 | 141.1000 | 12,903,156.46 | 15,267,020.00 |
| | 3M CO | EQUITY | 34,200.000 | 178.5700 | 5,034,524.50 | 6,107,094.00 |
| | TORCHMARK CORP | EQUITY | 13,050.000 | 73.7600 | 614,192.05 | 962,568.00 |
| | TOTAL SYSTEM SERVICES INC | EQUITY | 115,100.000 | 49.0300 | 5,710,909.61 | 5,643,353.00 |
| | TRACTOR SUPPLY CO | EQUITY | 2,300.000 | 75.8100 | 209,432.50 | 174,363.00 |
| | TRANSDIGM GROUP INC | EQUITY | 15,100.000 | 248.9600 | 3,963,766.46 | 3,759,296.00 |
| | TRAVELERS COS INC/THE | EQUITY | 62,375.000 | 122.4200 | 6,117,937.06 | 7,635,947.50 |
| | TYSON FOODS INC | EQUITY | 212,200.000 | 61.6800 | 12,148,318.30 | 13,088,496.00 |
| | UDR INC | EQUITY | 14,600.000 | 36.4800 | 507,824.16 | 532,608.00 |
| | US BANCORP | EQUITY | 62,300.000 | 51.3700 | 2,156,724.32 | 3,200,351.00 |

Intech

| (a) | Identity of issue, borrower, lessor or similar party (b) | Asset type | Description of investment including maturity date, rate of interest, collateral, par or Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | ULTA SALON COSMETICS & FRAGRAN | EQUITY | 9,900.000 | 254.9400 | 2,422,021.43 | 2,523,906.00 |
| | UNION PACIFIC CORP | EQUITY | 14,900.000 | 103.6800 | 1,447,688.04 | 1,544,832.00 |
| | UNITED RENTALS INC | EQUITY | 31,100.000 | 105.5800 | 2,516,735.47 | 3,283,538.00 |
| | UNITED TECHNOLOGIES CORP | EQUITY | 5,600.000 | 109.6200 | 611,739.96 | 613,872.00 |
| | UNITEDHEALTH GROUP INC | EQUITY | 90,900.000 | 160.0400 | 7,573,359.50 | 14,547,636.00 |
| | UNIVERSAL HEALTH SERVICES INC | EQUITY | 18,700.000 | 106.3800 | 2,068,509.69 | 1,989,306.00 |
| | UNUM GROUP | EQUITY | 26,600.000 | 43.9300 | 965,536.79 | 1,168,538.00 |
| | URBAN OUTFITTERS INC | EQUITY | 43,600.000 | 28.4800 | 1,444,853.59 | 1,241,728.00 |
| | VF CORP | EQUITY | 22,300.000 | 53.3500 | 1,282,500.52 | 1,189,705.00 |
| | VALERO ENERGY CORP | EQUITY | 29,000.000 | 68.3200 | 1,746,914.77 | 1,981,280.00 |
| | VARIAN MEDICAL SYSTEMS INC | EQUITY | 11,400.000 | 89.7800 | 1,058,882.82 | 1,023,492.00 |
| | VENTAS INC | EQUITY | 46,600.000 | 62.5200 | 2,991,744.72 | 2,913,432.00 |
| | VERISIGN INC | EQUITY | 27,100.000 | 76.0700 | 2,289,125.86 | 2,061,497.00 |
| | VERIZON COMMUNICATIONS INC | EQUITY | 145,200.000 | 53.3800 | 6,807,139.88 | 7,750,776.00 |
| | VISA INC | EQUITY | 150,800.000 | 78.0200 | 5,844,646.90 | 11,765,416.00 |
| | VULCAN MATERIALS CO | EQUITY | 76,900.000 | 125.1500 | 7,335,223.70 | 9,624,035.00 |
| | WEC ENERGY GROUP INC | EQUITY | 122,737.000 | 58.6500 | 6,183,831.23 | 7,198,525.05 |
| | WASTE MANAGEMENT INC | EQUITY | 69,000.000 | 70.9100 | 4,154,098.89 | 4,892,790.00 |
| | WATERS CORP | EQUITY | 37,700.000 | 134.3900 | 5,307,985.68 | 5,066,503.00 |
| | WELLS FARGO & CO | EQUITY | 157,547.000 | 55.1100 | 6,102,486.06 | 8,682,415.17 |
| | WESTERN UNION CO/THE | EQUITY | 34,300.000 | 21.7200 | 679,157.73 | 744,996.00 |
| | WESTROCK CO | EQUITY | 37,200.000 | 50.7700 | 1,876,926.48 | 1,888,644.00 |
| | WEYERHAEUSER CO | EQUITY | 38,900.000 | 30.0900 | 1,249,831.21 | 1,170,501.00 |
| | WHIRLPOOL CORP | EQUITY | 16,200.000 | 181.7700 | 2,873,413.31 | 2,944,674.00 |
| | WILLIAMS COS INC/THE | EQUITY | 55,200.000 | 31.1400 | 1,633,597.38 | 1,718,928.00 |
| | WYNN RESORTS LTD | EQUITY | 44,700.000 | 86.5100 | 4,183,371.20 | 3,866,997.00 |
| | XCEL ENERGY INC | EQUITY | 106,300.000 | 40.7000 | 4,092,363.00 | 4,326,410.00 |
| | XILINX INC | EQUITY | 37,900.000 | 60.3700 | 1,777,645.60 | 2,288,023.00 |
| | XYLEM INC/NY | EQUITY | 114,600.000 | 49.5200 | 5,068,475.70 | 5,674,992.00 |
| | YAHOO! INC | EQUITY | 105,800.000 | 38.6700 | 4,366,007.71 | 4,091,286.00 |
| | YUM! BRANDS INC | EQUITY | 84,600.000 | 63.3300 | 5,152,923.69 | 5,357,718.00 |
| | ZIMMER BIOMET HOLDINGS INC | EQUITY | 42,800.000 | 103.2000 | 4,734,232.21 | 4,416,960.00 |
| | ZIONS BANCORPORATION | EQUITY | 48,600.000 | 43.0400 | 1,654,145.84 | 2,091,744.00 |
| | ZOETIS INC | EQUITY | 80,800.000 | 53.5300 | 3,783,866.75 | 4,325,224.00 |
| | ALLEGION PLC | EQUITY | 39,466.000 | 64.0000 | 2,512,186.19 | 2,525,824.00 |
| | ALLERGAN PLC | EQUITY | 1,951.000 | 210.0100 | 380,605.84 | 409,729.51 |
| | AON PLC | EQUITY | 20,100.000 | 111.5300 | 2,087,368.49 | 2,241,753.00 |
| | ACCENTURE PLC | EQUITY | 56,100.000 | 117.1300 | 5,923,968.17 | 6,570,993.00 |
| | DELPHI AUTOMOTIVE PLC | EQUITY | 31,100.000 | 67.3500 | 1,804,989.03 | 2,094,585.00 |
| | EATON CORP PLC | EQUITY | 58,100.000 | 67.0900 | 3,869,992.45 | 3,897,929.00 |
| | INGERSOLL-RAND PLC | EQUITY | 68,500.000 | 75.0400 | 4,727,518.80 | 5,140,240.00 |
| | JOHNSON CONTROLS INTERNATIONAL | EQUITY | 29,800.000 | 41.1900 | 1,335,323.95 | 1,227,462.00 |
| | MEDTRONIC PLC | EQUITY | 41,900.000 | 71.2300 | 3,146,303.09 | 2,984,537.00 |
| | NIELSEN HOLDINGS PLC | EQUITY | 86,000.000 | 41.9500 | 4,244,182.69 | 3,607,700.00 |
| | PENTAIR PLC | EQUITY | 65,300.000 | 56.0700 | 3,911,432.04 | 3,661,371.00 |
| | CHUBB LTD | EQUITY | 29,775.000 | 132.1200 | 3,523,791.90 | 3,933,873.00 |
| | GARMIN LTD | EQUITY | 58,400.000 | 48.4900 | 2,937,471.82 | 2,831,816.00 |
| | LYONDELLBASELL INDUSTRIES NV | EQUITY | 84,800.000 | 85.7800 | 6,161,640.61 | 7,274,144.00 |
| | BROADCOM LTD | EQUITY | 90,122.000 | 176.7700 | 7,367,871.84 | 15,930,865.94 |
| | | | | Intech Total | 1,407,274,396.66 | 1,701,419,034.89 |

# Appendix XII

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

MacKay Shields

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description (c) | | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|---|
| | CASH | CASH & CASH EQUIVALENTS | | 0.000 | 1.0000 | 21,979.95 | 21,979.95 |
| | EB TEMP INV FD | CCT | VAR RT 12/31/49 FEE CL 15 | 4,421,871.410 | 1.0000 | 4,421,871.41 | 4,421,871.41 |
| | ADVANCED DISPOSAL 10/16 | FIXED INCOME SECURITIES | COV-LITE TLB | 1,332,000.000 | 100.8130 | 1,328,670.00 | 1,342,829.16 |
| | AT&T INC | FIXED INCOME SECURITIES | 3.600% 02/17/2023 DD 02/09/16 | 1,100,000.000 | 100.8520 | 1,130,349.00 | 1,109,372.00 |
| | AT&T INC | FIXED INCOME SECURITIES | 5.000% 03/01/2021 DD 03/01/16 | 2,670,000.000 | 107.5510 | 3,002,334.90 | 2,871,611.70 |
| | ALTRIA GROUP INC | FIXED INCOME SECURITIES | 5.375% 01/31/2044 DD 10/31/13 | 1,115,000.000 | 115.5120 | 1,426,714.47 | 1,287,958.80 |
| | AMERICAN AIRLINES 2015-2 CLASS | FIXED INCOME SECURITIES | 4.000% 03/22/2029 DD 09/24/15 | 1,440,118.510 | 101.5000 | 1,447,319.10 | 1,461,720.29 |
| | ANHEUSER-BUSCH INBEV FINANCE I | FIXED INCOME SECURITIES | 3.650% 02/01/2026 DD 01/25/16 | 1,425,000.000 | 101.5190 | 1,482,028.50 | 1,446,645.75 |
| | APPLE INC | FIXED INCOME SECURITIES | 1.550% 08/04/2021 DD 08/04/16 | 545,000.000 | 96.6820 | 544,242.45 | 526,916.90 |
| | APPLE INC | FIXED INCOME SECURITIES | 3.850% 08/04/2046 DD 08/04/16 | 390,000.000 | 95.8140 | 388,966.50 | 373,674.60 |
| | ARCELORMITTAL | FIXED INCOME SECURITIES | STEP 10/15/2039 DD 10/08/09 | 850,000.000 | 109.7340 | 909,500.00 | 932,739.00 |
| | BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 5.420% 03/15/2017 DD 03/15/07 | 2,900,000.000 | 100.7250 | 3,180,140.00 | 2,921,025.00 |
| | BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 5.875% 02/07/2042 DD 02/07/12 | 195,000.000 | 120.8650 | 220,403.85 | 235,686.75 |
| | BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 3.300% 01/11/2023 DD 01/11/13 | 2,300,000.000 | 100.3340 | 2,265,937.00 | 2,307,682.00 |
| | BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 5.000% 01/21/2044 DD 01/21/14 | 565,000.000 | 109.5090 | 594,594.90 | 618,725.85 |
| | BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 4.875% 04/01/2044 DD 04/01/14 | 180,000.000 | 108.5070 | 185,677.20 | 195,312.60 |
| | BARCLAYS BANK PLC | FIXED INCOME SECURITIES | 5.140% 10/14/2020 DD 10/14/10 | 1,375,000.000 | 105.6110 | 1,501,005.00 | 1,452,151.25 |
| | BEAR STEARNS COS LLC/THE | FIXED INCOME SECURITIES | 5.550% 01/22/2017 DD 11/22/06 | 2,339,000.000 | 100.1960 | 2,574,537.30 | 2,343,584.44 |
| | CVS PASS-THROUGH TRUST 144A | FIXED INCOME SECURITIES | 5.926% 01/10/2034 DD 12/21/11 | 1,921,952.200 | 114.2320 | 2,119,682.65 | 2,195,484.44 |
| | CALPINE CORP | FIXED INCOME SECURITIES | 5.750% 01/15/2025 DD 07/22/14 | 870,000.000 | 96.5000 | 867,826.57 | 839,550.00 |
| | CITIGROUP INC | FIXED INCOME SECURITIES | 6.625% 06/15/2032 DD 06/06/02 | 200,000.000 | 121.3090 | 230,310.00 | 242,618.00 |
| | CITIGROUP INC | FIXED INCOME SECURITIES | 4.050% 07/30/2022 DD 02/08/13 | 2,950,000.000 | 103.4980 | 3,025,225.00 | 3,053,191.00 |
| | CITIGROUP INC | FIXED INCOME SECURITIES | 4.650% 07/30/2045 DD 07/30/15 | 465,000.000 | 105.4050 | 463,444.38 | 490,133.25 |
| | CITGO PETROLEUM CORP 144A | FIXED INCOME SECURITIES | 6.250% 08/15/2022 DD 07/29/14 | 1,030,000.000 | 104.0000 | 1,030,000.00 | 1,071,200.00 |
| | CLIFFS NATURAL RESOURCES INC | FIXED INCOME SECURITIES | 5.900% 03/15/2020 DD 03/17/10 | 1,000,000.000 | 96.5000 | 1,032,664.00 | 965,000.00 |
| | COLOMBIA GOVERNMENT INTERNATIO | FIXED INCOME SECURITIES | 5.000% 06/15/2045 DD 01/28/15 | 1,045,000.000 | 94.8750 | 1,078,212.50 | 991,443.75 |
| | CONSTELLATION BRANDS INC | FIXED INCOME SECURITIES | 4.750% 11/15/2024 DD 11/03/14 | 770,000.000 | 106.1500 | 825,318.85 | 817,355.00 |
| | CONSTELLATION BRANDS INC | FIXED INCOME SECURITIES | 3.700% 12/06/2026 DD 12/06/16 | 665,000.000 | 97.7040 | 664,394.85 | 649,731.60 |
| | CONTINENTAL RESOURCES INC/OK | FIXED INCOME SECURITIES | 5.000% 09/15/2022 DD 03/08/12 | 1,170,000.000 | 100.9390 | 1,272,375.00 | 1,180,986.30 |
| | DOW CHEMICAL CO/THE | FIXED INCOME SECURITIES | 8.550% 05/15/2019 DD 05/13/09 | 775,000.000 | 114.6080 | 995,975.75 | 888,212.00 |
| | EASTMAN CHEMICAL CO | FIXED INCOME SECURITIES | 4.650% 10/15/2044 DD 05/15/14 | 1,200,000.000 | 99.1750 | 1,242,660.00 | 1,190,100.00 |
| | KINDER MORGAN INC/DE | FIXED INCOME SECURITIES | 7.750% 01/15/2032 DD 01/11/02 | 1,500,000.000 | 122.5450 | 1,886,250.00 | 1,838,175.00 |
| | ENLINK MIDSTREAM PARTNERS LP | FIXED INCOME SECURITIES | 2.700% 04/01/2019 DD 03/19/14 | 2,000,000.000 | 100.0660 | 2,018,720.00 | 2,001,320.00 |
| | FMG RESOURCES AUGUST 2006 144A | FIXED INCOME SECURITIES | 9.750% 03/01/2022 DD 04/27/15 | 1,180,000.000 | 116.0070 | 1,315,406.25 | 1,368,882.60 |
| | FIRSTENERGY TRANSMISSION 144A | FIXED INCOME SECURITIES | 5.450% 07/15/2044 DD 05/19/14 | 1,350,000.000 | 106.1570 | 1,359,598.50 | 1,433,119.50 |
| | FORD MOTOR CO | FIXED INCOME SECURITIES | 6.625% 10/01/2028 DD 09/30/98 | 3,000,000.000 | 117.5660 | 3,713,100.00 | 3,526,980.00 |
| | ALLY FINANCIAL INC | FIXED INCOME SECURITIES | 8.000% 11/01/2031 DD 12/31/08 | 1,665,000.000 | 115.9920 | 2,092,487.50 | 1,931,266.80 |
| | GENWORTH HOLDINGS INC | FIXED INCOME SECURITIES | 4.900% 08/15/2023 DD 08/08/13 | 1,565,000.000 | 82.5000 | 1,386,787.50 | 1,291,125.00 |
| | GLEN MEADOW PASS-THROUGH 144A | FIXED INCOME SECURITIES | VAR RT 02/12/2067 DD 02/12/07 | 1,375,000.000 | 77.2500 | 1,368,125.00 | 1,062,187.50 |
| | GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 6.000% 06/15/2020 DD 06/03/10 | 3,268,000.000 | 110.8940 | 3,807,873.60 | 3,624,015.92 |
| | GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 4.800% 07/08/2044 DD 07/08/14 | 835,000.000 | 104.9830 | 846,725.20 | 876,608.05 |
| | GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 6.750% 10/01/2037 DD 10/03/07 | 1,625,000.000 | 123.4850 | 1,953,396.25 | 2,006,631.25 |
| | HCA INC | FIXED INCOME SECURITIES | 5.250% 06/15/2026 DD 03/15/16 | 75,000.000 | 103.3750 | 75,000.00 | 77,531.25 |
| | HASBRO INC | FIXED INCOME SECURITIES | 6.350% 03/15/2040 DD 03/11/10 | 1,250,000.000 | 116.5420 | 1,496,512.50 | 1,456,775.00 |
| | HP INC | FIXED INCOME SECURITIES | 4.650% 12/09/2021 DD 12/09/11 | 1,375,000.000 | 106.7400 | 1,501,364.80 | 1,467,675.00 |
| | HONEYWELL INTERNATIONAL INC | FIXED INCOME SECURITIES | 1.400% 10/30/2019 DD 10/31/16 | 1,570,000.000 | 99.0750 | 1,568,759.70 | 1,555,477.50 |
| | INTERNATIONAL LEASE FINANCE CO | FIXED INCOME SECURITIES | 5.875% 08/15/2022 DD 08/21/12 | 990,000.000 | 108.5000 | 1,132,312.50 | 1,074,150.00 |
| | JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | 6.400% 05/15/2038 DD 05/22/08 | 325,000.000 | 129.5780 | 408,495.75 | 421,128.50 |
| | JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | 4.950% 06/01/2045 DD 05/29/15 | 215,000.000 | 106.6310 | 219,035.55 | 229,256.65 |
| | JPMORGAN CHASE BANK NA | FIXED INCOME SECURITIES | 6.000% 10/01/2017 DD 09/24/07 | 1,475,000.000 | 103.1980 | 1,674,685.50 | 1,522,170.50 |
| | KRAFT HEINZ FOODS CO | FIXED INCOME SECURITIES | 5.375% 02/10/2020 DD 08/10/12 | 1,000,000.000 | 108.3110 | 1,136,840.00 | 1,083,110.00 |
| | LEVEL 3 FINANCING INC | FIXED INCOME SECURITIES | 5.125% 05/01/2023 DD 09/01/15 | 470,000.000 | 100.3750 | 466,235.30 | 471,762.50 |
| | LEVEL 3 FINANCING INC | FIXED INCOME SECURITIES | 5.375% 05/01/2025 DD 09/01/15 | 530,000.000 | 102.0000 | 521,175.00 | 540,600.00 |
| | LIBERTY MUTUAL GROUP INC 144A | FIXED INCOME SECURITIES | 4.950% 05/01/2022 DD 05/04/12 | 2,090,000.000 | 109.1110 | 2,292,321.90 | 2,280,419.90 |
| | LLOYDS BANKING GROUP PLC | FIXED INCOME SECURITIES | 4.582% 12/10/2025 DD 06/10/16 | 2,221,000.000 | 100.4830 | 2,247,318.85 | 2,231,727.43 |
| | MARKEL CORP | FIXED INCOME SECURITIES | 3.625% 03/30/2023 DD 03/08/13 | 1,960,000.000 | 100.2640 | 1,951,082.00 | 1,965,174.40 |
| | MARRIOTT INTERNATIONAL INC/MD | FIXED INCOME SECURITIES | 3.125% 06/15/2026 DD 06/10/16 | 1,520,000.000 | 94.6530 | 1,550,612.80 | 1,438,725.60 |
| | MASSMUTUAL GLOBAL FUNDING 144A | FIXED INCOME SECURITIES | 2.100% 08/02/2018 DD 08/02/13 | 1,600,000.000 | 100.8680 | 1,623,168.00 | 1,613,888.00 |
| | BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 6.110% 01/29/2037 DD 01/29/07 | 1,405,000.000 | 117.2300 | 1,625,911.90 | 1,647,081.50 |
| | MICROSOFT CORP | FIXED INCOME SECURITIES | 2.000% 08/08/2023 DD 08/08/16 | 870,000.000 | 95.5800 | 867,398.70 | 831,546.00 |
| | MONDELEZ INTERNATIONAL HO 144A | FIXED INCOME SECURITIES | 1.625% 10/28/2019 DD 10/28/16 | 975,000.000 | 98.0290 | 972,894.00 | 955,782.75 |
| | MONDELEZ INTERNATIONAL HO 144A | FIXED INCOME SECURITIES | 2.000% 10/28/2021 DD 10/28/16 | 1,100,000.000 | 95.8040 | 1,095,941.00 | 1,053,844.00 |
| | MORGAN STANLEY | FIXED INCOME SECURITIES | 6.625% 04/01/2018 DD 04/01/08 | 2,000,000.000 | 105.7530 | 2,322,700.00 | 2,115,060.00 |
| | MORGAN STANLEY | FIXED INCOME SECURITIES | 4.300% 01/27/2045 DD 01/27/15 | 930,000.000 | 99.6570 | 894,177.40 | 926,810.10 |
| | MORGAN STANLEY | FIXED INCOME SECURITIES | 4.875% 11/01/2022 DD 10/23/12 | 2,800,000.000 | 107.1740 | 3,004,512.00 | 3,000,872.00 |
| | MORGAN STANLEY | FIXED INCOME SECURITIES | 6.375% 07/24/2042 DD 07/24/12 | 145,000.000 | 128.5170 | 181,044.10 | 186,349.65 |
| | NAVISTAR INTERNATIONAL 8/12 | FIXED INCOME SECURITIES | | 1,485,000.000 | 101.1500 | 1,462,725.00 | 1,502,077.50 |
| | NBCUNIVERSAL MEDIA LLC | FIXED INCOME SECURITIES | 5.150% 04/30/2020 DD 04/30/11 | 3,280,000.000 | 109.3520 | 3,761,241.60 | 3,586,745.60 |
| | NEWELL BRANDS INC | FIXED INCOME SECURITIES | 4.200% 04/01/2026 DD 03/30/16 | 1,815,000.000 | 104.3780 | 1,811,333.70 | 1,894,460.70 |
| | PEACHTREE CORNERS FUNDING 144A | FIXED INCOME SECURITIES | 3.976% 02/15/2025 DD 03/17/15 | 665,000.000 | 97.5710 | 665,000.00 | 648,847.15 |
| | PFIZER INC | FIXED INCOME SECURITIES | 1.200% 06/01/2018 DD 06/03/16 | 1,920,000.000 | 99.7380 | 1,918,598.40 | 1,914,969.60 |
| | PLAINS ALL AMERICAN PIPELINE L | FIXED INCOME SECURITIES | 5.150% 06/01/2042 DD 03/22/12 | 1,075,000.000 | 92.7190 | 1,154,120.00 | 996,729.25 |
| | QUIKRETE 11/16 COV-LITE TLB | FIXED INCOME SECURITIES | | 340,000.000 | 100.9170 | 340,850.00 | 343,117.80 |
| | ROYAL BANK OF SCOTLAND GROUP P | FIXED INCOME SECURITIES | 6.000% 12/19/2023 DD 12/19/13 | 70,000.000 | 103.8700 | 74,110.40 | 72,709.00 |
| | ROYAL BANK OF SCOTLAND GROUP P | FIXED INCOME SECURITIES | 5.125% 05/28/2024 DD 05/28/14 | 830,000.000 | 99.7080 | 815,980.10 | 827,576.40 |
| | SEALED AIR CORP 144A | FIXED INCOME SECURITIES | 4.875% 12/01/2022 DD 11/24/14 | 1,475,000.000 | 102.7500 | 1,519,250.00 | 1,515,562.50 |
| | SERVICE CORP INTERNATIONAL/US | FIXED INCOME SECURITIES | 5.375% 01/15/2022 DD 01/15/14 | 1,455,000.000 | 104.0000 | 1,546,217.25 | 1,513,200.00 |
| | JM SMUCKER CO/THE | FIXED INCOME SECURITIES | 2.500% 03/15/2020 DD 09/15/15 | 350,000.000 | 100.4750 | 348,502.00 | 351,662.50 |
| | SPRINT CORP | FIXED INCOME SECURITIES | 7.875% 09/15/2023 DD 09/15/14 | 1,585,000.000 | 106.7500 | 1,747,462.50 | 1,691,987.50 |
| | SPRINT SPECTRUM CO LLC / 144A | FIXED INCOME SECURITIES | 3.360% 03/20/2023 DD 10/27/16 | 1,820,000.000 | 100.1870 | 1,828,394.94 | 1,823,403.40 |
| | SUBURBAN PROPANE PARTNERS LP/S | FIXED INCOME SECURITIES | 5.500% 06/01/2024 DD 05/27/14 | 1,500,000.000 | 101.2500 | 1,507,500.00 | 1,518,750.00 |
| | SYNCHRONY FINANCIAL | FIXED INCOME SECURITIES | 4.500% 07/23/2025 DD 07/23/15 | 1,450,000.000 | 102.7170 | 1,470,227.50 | 1,489,396.50 |
| | TELEFONICA EMISIONES SAU | FIXED INCOME SECURITIES | 4.570% 04/27/2023 DD 04/29/13 | 1,135,000.000 | 104.9130 | 1,204,723.05 | 1,190,762.55 |
| | TEXTRON FINANCIAL CORP 144A | FIXED INCOME SECURITIES | VAR RT 02/15/2067 DD 02/08/07 | 1,170,000.000 | 72.7500 | 947,700.00 | 851,175.00 |
| | TEXTRON INC | FIXED INCOME SECURITIES | 7.250% 10/01/2019 DD 09/17/09 | 1,500,000.000 | 112.3910 | 1,805,055.00 | 1,685,865.00 |
| | TIME WARNER CABLE LLC | FIXED INCOME SECURITIES | 8.750% 02/14/2019 DD 11/18/08 | 1,750,000.000 | 112.6940 | 2,226,805.00 | 1,972,145.00 |
| | 21ST CENTURY FOX AMERICA INC | FIXED INCOME SECURITIES | 6.650% 11/15/2037 DD 11/14/07 | 1,500,000.000 | 123.0560 | 1,862,940.00 | 1,845,840.00 |
| | TYSON FOODS INC | FIXED INCOME SECURITIES | 2.650% 08/15/2019 DD 08/08/14 | 2,250,000.000 | 100.9530 | 2,255,512.50 | 2,271,442.50 |
| | UNITED RENTALS NORTH AMERICA I | FIXED INCOME SECURITIES | 4.625% 07/15/2023 DD 03/26/15 | 1,190,000.000 | 102.0000 | 1,190,000.00 | 1,213,800.00 |
| | VALERO ENERGY CORP | FIXED INCOME SECURITIES | 6.625% 06/15/2037 DD 06/08/07 | 1,225,000.000 | 117.0360 | 1,504,667.50 | 1,433,691.00 |
| | VALIDUS HOLDINGS LTD | FIXED INCOME SECURITIES | 8.875% 01/26/2040 DD 01/26/10 | 1,050,000.000 | 131.2010 | 1,503,327.00 | 1,377,610.50 |
| | VERIZON COMMUNICATIONS INC | FIXED INCOME SECURITIES | 5.150% 09/15/2023 DD 09/18/13 | 2,685,000.000 | 110.5740 | 3,009,938.70 | 2,968,911.90 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

MacKay Shields

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description (c) | | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|---|
| | VERIZON COMMUNICATIONS INC | FIXED INCOME SECURITIES | 3.000% 11/01/2021 DD 10/29/14 | 285,000.000 | 100.7290 | 284,142.15 | 287,077.65 |
| | VOYA FINANCIAL INC | FIXED INCOME SECURITIES | 3.650% 06/15/2026 DD 06/13/16 | 490,000.000 | 97.7780 | 488,574.10 | 479,112.20 |
| | WELLS FARGO BANK NA | FIXED INCOME SECURITIES | 5.850% 02/01/2037 DD 01/29/07 | 105,000.000 | 117.7910 | 126,486.15 | 123,680.55 |
| | WACHOVIA CORP | FIXED INCOME SECURITIES | 5.500% 08/01/2035 DD 08/01/05 | 230,000.000 | 110.7250 | 252,121.40 | 254,667.50 |
| | ANTHEM INC | FIXED INCOME SECURITIES | 5.100% 01/15/2044 DD 08/06/13 | 1,500,000.000 | 106.5550 | 1,623,720.00 | 1,598,325.00 |
| | WELLS FARGO & CO | FIXED INCOME SECURITIES | 5.375% 11/02/2043 DD 10/28/13 | 275,000.000 | 110.3650 | 293,972.80 | 303,503.75 |
| | WELLS FARGO & CO | FIXED INCOME SECURITIES | 4.900% 11/17/2045 DD 11/17/15 | 40,000.000 | 102.7120 | 40,947.20 | 41,084.80 |
| | XLIT LTD | FIXED INCOME SECURITIES | 5.750% 10/01/2021 DD 09/30/11 | 781,000.000 | 111.1330 | 912,598.50 | 867,948.73 |
| | XEROX CORP | FIXED INCOME SECURITIES | 6.350% 05/15/2018 DD 04/28/08 | 1,300,000.000 | 105.4280 | 1,507,844.00 | 1,370,564.00 |
| | ZOETIS INC | FIXED INCOME SECURITIES | 4.700% 02/01/2043 DD 08/01/13 | 1,800,000.000 | 97.3370 | 1,832,724.00 | 1,752,066.00 |
| | HANSON BUILDING 10/16 COV-LITE | FIXED INCOME SECURITIES | TL | 1,580,000.000 | 101.0000 | 1,581,418.75 | 1,595,800.00 |
| | FHLMC POOL #G0-6607 | FIXED INCOME SECURITIES | 4.500% 06/01/2041 DD 06/01/11 | 1,748,970.308 | 108.6890 | 1,907,744.01 | 1,900,938.34 |
| | FHLMC POOL #G0-7849 | FIXED INCOME SECURITIES | 3.500% 05/01/2044 DD 10/01/14 | 1,128,990.730 | 102.9520 | 1,170,710.46 | 1,162,318.54 |
| | FHLMC POOL #G0-8578 | FIXED INCOME SECURITIES | 4.500% 03/01/2044 DD 03/01/14 | 1,282,058.292 | 107.3340 | 1,384,622.94 | 1,376,084.45 |
| | FHLMC POOL #G0-8681 | FIXED INCOME SECURITIES | 3.500% 12/01/2045 DD 12/01/15 | 1,202,525.070 | 102.4740 | 1,238,788.71 | 1,232,275.54 |
| | FHLMC POOL #Q1-0389 | FIXED INCOME SECURITIES | 3.500% 08/01/2042 DD 08/01/12 | 2,209,134.450 | 103.2050 | 2,270,576.01 | 2,279,937.21 |
| | FNMA POOL #0AJ4994 | FIXED INCOME SECURITIES | 4.500% 11/01/2041 DD 11/01/11 | 646,076.200 | 108.0110 | 697,711.83 | 697,833.36 |
| | FNMA POOL #0AL4450 | FIXED INCOME SECURITIES | 4.500% 12/01/2043 DD 11/01/13 | 1,745,928.670 | 107.5630 | 1,889,149.38 | 1,877,973.26 |
| | FNMA POOL #0AL4598 | FIXED INCOME SECURITIES | 4.000% 12/01/2043 DD 12/01/13 | 1,153,105.649 | 105.9950 | 1,221,575.50 | 1,222,234.33 |
| | FNMA POOL #0AS1767 | FIXED INCOME SECURITIES | 4.000% 02/01/2044 DD 01/01/14 | 2,327,612.505 | 105.8540 | 2,464,359.72 | 2,463,870.94 |
| | FNMA POOL #0931755 | FIXED INCOME SECURITIES | 4.500% 08/01/2039 DD 08/01/09 | 602,504.350 | 108.5540 | 659,271.55 | 654,042.57 |
| | FNMA POOL #0AA7666 | FIXED INCOME SECURITIES | 4.500% 06/01/2039 DD 06/01/09 | 1,326,129.840 | 108.0500 | 1,474,751.43 | 1,432,883.29 |
| | FNMA POOL #0AB8931 | FIXED INCOME SECURITIES | 3.000% 04/01/2043 DD 03/01/13 | 2,363,189.020 | 99.9720 | 2,324,787.20 | 2,362,527.33 |
| | FNMA POOL #0MA1356 | FIXED INCOME SECURITIES | 3.500% 02/01/2043 DD 01/01/13 | 2,918,771.570 | 103.1460 | 2,982,786.29 | 3,010,596.12 |
| | FNMA POOL #0MA2764 | FIXED INCOME SECURITIES | 2.500% 09/01/2046 DD 08/01/16 | 1,543,258.870 | 95.2440 | 1,560,861.66 | 1,469,861.48 |
| | FNMA POOL #0AE0995 | FIXED INCOME SECURITIES | 4.000% 02/01/2041 DD 02/01/11 | 640,167.746 | 105.9880 | 678,177.72 | 678,500.99 |
| | FNMA POOL #0AE3049 | FIXED INCOME SECURITIES | 4.500% 09/01/2040 DD 09/01/10 | 1,442,051.328 | 107.7800 | 1,557,415.42 | 1,554,242.92 |
| | FNMA POOL #0AE6061 | FIXED INCOME SECURITIES | 4.500% 10/01/2040 DD 09/01/10 | 1,456,628.582 | 108.0240 | 1,572,931.30 | 1,573,508.46 |
| | U S TREASURY BOND | FIXED INCOME SECURITIES | 3.125% 11/15/2041 DD 11/15/11 | 680,000.000 | 101.4880 | 705,818.75 | 690,118.40 |
| | U S TREASURY BOND | FIXED INCOME SECURITIES | 2.750% 11/15/2042 DD 11/15/12 | 11,400,000.000 | 94.4490 | 10,718,685.27 | 10,767,186.00 |
| | U S TREASURY BOND | FIXED INCOME SECURITIES | 2.875% 08/15/2045 DD 08/15/15 | 5,195,000.000 | 96.2310 | 5,082,315.23 | 4,999,200.45 |
| | U S TREASURY BOND | FIXED INCOME SECURITIES | 3.000% 11/15/2045 DD 11/15/15 | 635,000.000 | 98.6330 | 629,226.16 | 626,319.55 |
| | U S TREASURY BOND | FIXED INCOME SECURITIES | 2.500% 02/15/2046 DD 02/15/16 | 895,000.000 | 88.8590 | 811,288.67 | 795,288.05 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.000% 11/30/2020 DD 11/30/13 | 5,270,000.000 | 101.0350 | 5,345,756.25 | 5,324,544.50 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.000% 08/31/2021 DD 08/31/14 | 6,070,000.000 | 100.3980 | 6,117,421.88 | 6,094,158.60 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.250% 11/15/2024 DD 11/15/14 | 10,095,000.000 | 99.3870 | 9,999,827.34 | 10,033,117.65 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 0.500% 01/31/2017 DD 01/31/15 | 9,000,000.000 | 100.0110 | 9,007,031.25 | 9,000,990.00 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.375% 03/31/2020 DD 03/31/15 | 5,935,000.000 | 99.4770 | 5,873,563.48 | 5,903,959.95 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.000% 08/15/2025 DD 08/15/15 | 670,000.000 | 96.8670 | 659,950.00 | 649,008.90 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.750% 05/15/2023 DD 05/15/13 | 12,320,000.000 | 97.3980 | 11,984,734.18 | 11,999,433.60 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.000% 07/31/2020 DD 07/31/13 | 1,870,000.000 | 101.2930 | 1,913,682.03 | 1,894,179.10 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.125% 08/31/2020 DD 08/31/13 | 8,180,000.000 | 101.6170 | 8,429,192.97 | 8,312,270.60 |
| | U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.625% 06/30/2020 DD 06/30/15 | 2,200,000.000 | 100.0470 | 2,239,445.31 | 2,201,034.00 |
| | BANK OF AMERICA CORP | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 03/10/16 | 120,000.000 | 104.5000 | 120,000.00 | 125,400.00 |
| | BANK OF NEW YORK MELLON CORP/T | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 08/01/16 | 1,165,000.000 | 91.7320 | 1,133,312.50 | 1,068,677.80 |
| | CITIGROUP INC | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 04/30/14 | 1,200,000.000 | 99.1500 | 1,215,000.00 | 1,189,800.00 |
| | GOLDMAN SACHS GROUP INC/THE | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 07/27/16 | 266,000.000 | 95.8750 | 266,412.50 | 255,027.50 |
| | JPMORGAN CHASE & CO | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 03/10/14 | 1,455,000.000 | 100.5000 | 1,491,084.00 | 1,462,275.00 |
| | MORGAN STANLEY | PREFERRED SECURITIES | VAR RT 07/29/2049 DD 04/29/14 | 1,485,000.000 | 99.0000 | 1,495,395.00 | 1,470,150.00 |
| | WELLS FARGO & CO | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 04/22/14 | 1,365,000.000 | 100.5000 | 1,437,675.00 | 1,371,825.00 |
| | WELLS FARGO & CO | PREFERRED SECURITIES | VAR RT 12/29/2049 DD 01/23/15 | 500,000.000 | 104.9900 | 527,475.50 | 524,950.00 |
| | WELLS FARGO CAPITAL X | PREFERRED SECURITIES | 5.950% 12/01/2086 DD 12/05/06 | 270,000.000 | 104.0000 | 276,318.75 | 280,800.00 |
| | | | | Total MacKay Shields | | 257,015,894.47 | 252,719,335.45 |

# Appendix XIII

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Martingale Small Cap

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | EB TEMP INV FD | CCT | 3,300,262.990 | 1.0000 | 3,300,262.99 | 3,300,262.99 |
| | ACNB CORP | EQUITY | 4,300.000 | 31.2500 | 115,068.34 | 134,375.00 |
| | ABM INDUSTRIES INC | EQUITY | 24,300.000 | 40.8400 | 904,309.95 | 992,412.00 |
| | AG MORTGAGE INVESTMENT TRUST I | EQUITY | 46,500.000 | 17.1100 | 734,673.35 | 795,615.00 |
| | ATN INTERNATIONAL INC | EQUITY | 15,400.000 | 80.1300 | 1,035,283.20 | 1,234,002.00 |
| | AVX CORP | EQUITY | 58,000.000 | 15.6300 | 809,813.94 | 906,540.00 |
| | AARON'S INC | EQUITY | 52,900.000 | 31.9900 | 1,406,968.74 | 1,692,271.00 |
| | ADVANCEPIERRE FOODS HOLDINGS I | EQUITY | 7,300.000 | 29.7800 | 189,167.25 | 217,394.00 |
| | ADVANCED DISPOSAL SERVICES INC | EQUITY | 15,100.000 | 22.2200 | 325,767.40 | 335,522.00 |
| | ADVANCED ENERGY INDUSTRIES INC | EQUITY | 33,600.000 | 54.7500 | 1,395,735.75 | 1,839,600.00 |
| | AGREE REALTY CORP | EQUITY | 27,000.000 | 46.0500 | 1,328,477.81 | 1,243,350.00 |
| | ALEXANDER'S INC | EQUITY | 300.000 | 426.8700 | 132,666.83 | 128,061.00 |
| | ALLEGIANT TRAVEL CO | EQUITY | 10,300.000 | 166.4000 | 1,325,799.41 | 1,713,920.00 |
| | ALLETE INC | EQUITY | 31,900.000 | 64.1900 | 1,968,305.95 | 2,047,661.00 |
| | AMERICAN NATIONAL BANKSHARES I | EQUITY | 3,600.000 | 34.8000 | 95,062.89 | 125,280.00 |
| | AMERICAN SOFTWARE INC/GA | EQUITY | 24,300.000 | 10.3300 | 268,359.48 | 251,019.00 |
| | AMERICAN STATES WATER CO | EQUITY | 7,100.000 | 45.5600 | 306,553.44 | 323,476.00 |
| | AMERISAFE INC | EQUITY | 18,600.000 | 62.3500 | 1,069,050.58 | 1,159,710.00 |
| | AMES NATIONAL CORP | EQUITY | 2,100.000 | 33.0000 | 58,582.33 | 69,300.00 |
| | ANALOGIC CORP | EQUITY | 15,430.000 | 82.9500 | 1,335,688.99 | 1,279,918.50 |
| | ANGIODYNAMICS INC | EQUITY | 37,600.000 | 16.8700 | 594,990.46 | 634,312.00 |
| | APPLIED INDUSTRIAL TECHNOLOGIE | EQUITY | 29,000.000 | 59.4000 | 1,392,475.15 | 1,722,600.00 |
| | ARES COMMERCIAL REAL ESTATE CO | EQUITY | 47,500.000 | 13.7300 | 614,721.02 | 652,175.00 |
| | ARMADA HOFFLER PROPERTIES INC | EQUITY | 53,400.000 | 14.5700 | 754,329.41 | 778,038.00 |
| | ARROW FINANCIAL CORP | EQUITY | 7,107.000 | 40.5000 | 217,960.76 | 287,833.50 |
| | ARTESIAN RESOURCES CORP | EQUITY | 13,200.000 | 31.9400 | 417,312.56 | 421,608.00 |
| | ASPEN TECHNOLOGY INC | EQUITY | 40,900.000 | 54.6800 | 1,747,235.07 | 2,236,412.00 |
| | ATKORE INTERNATIONAL GROUP INC | EQUITY | 4,900.000 | 23.9100 | 108,510.50 | 117,159.00 |
| | ATRION CORP | EQUITY | 1,800.000 | 507.2000 | 814,048.57 | 912,960.00 |
| | AVISTA CORP | EQUITY | 43,300.000 | 39.9900 | 1,831,500.04 | 1,731,567.00 |
| | B&G FOODS INC | EQUITY | 39,500.000 | 43.8000 | 1,722,477.19 | 1,730,100.00 |
| | BALCHEM CORP | EQUITY | 24,800.000 | 83.9200 | 1,617,119.36 | 2,081,216.00 |
| | BALDWIN & LYONS INC | EQUITY | 13,300.000 | 25.2000 | 354,979.97 | 335,160.00 |
| | BANCFIRST CORP | EQUITY | 10,500.000 | 93.0500 | 698,311.48 | 977,025.00 |
| | BANK OF MARIN BANCORP | EQUITY | 3,274.000 | 69.7500 | 169,346.03 | 228,361.50 |
| | BANK MUTUAL CORP | EQUITY | 3,600.000 | 9.4500 | 34,808.40 | 34,020.00 |
| | BANKFINANCIAL CORP | EQUITY | 14,400.000 | 14.8200 | 175,492.25 | 213,408.00 |
| | BEL FUSE INC | EQUITY | 15,100.000 | 30.9000 | 312,685.96 | 466,590.00 |
| | BENCHMARK ELECTRONICS INC | EQUITY | 49,100.000 | 30.5000 | 1,181,771.57 | 1,497,550.00 |
| | BERKSHIRE HILLS BANCORP INC | EQUITY | 35,100.000 | 36.8500 | 954,864.65 | 1,293,435.00 |
| | BIG 5 SPORTING GOODS CORP | EQUITY | 17,700.000 | 17.3500 | 328,167.64 | 307,095.00 |
| | BIG LOTS INC | EQUITY | 32,400.000 | 50.2100 | 1,714,236.57 | 1,626,804.00 |
| | BIGLARI HOLDINGS INC | EQUITY | 1,660.000 | 473.2000 | 720,909.47 | 785,512.00 |
| | BJ'S RESTAURANTS INC | EQUITY | 28,100.000 | 39.3000 | 1,134,807.88 | 1,104,330.00 |
| | BLACKBAUD INC | EQUITY | 18,800.000 | 64.0000 | 1,273,307.21 | 1,203,200.00 |
| | BLOOMIN' BRANDS INC | EQUITY | 91,800.000 | 18.0300 | 1,697,359.80 | 1,655,154.00 |
| | BOB EVANS FARMS INC/DE | EQUITY | 30,100.000 | 53.2100 | 1,109,435.35 | 1,601,621.00 |
| | BOJANGLES' INC | EQUITY | 19,800.000 | 18.6500 | 338,353.24 | 369,270.00 |
| | BOSTON BEER CO INC/THE | EQUITY | 7,000.000 | 169.8500 | 1,142,215.36 | 1,188,950.00 |
| | BRADY CORP | EQUITY | 4,900.000 | 37.5500 | 163,238.60 | 183,995.00 |
| | BRIGHT HORIZONS FAMILY SOLUTIO | EQUITY | 23,000.000 | 70.0200 | 1,527,809.63 | 1,610,460.00 |
| | BROOKLINE BANCORP INC | EQUITY | 71,100.000 | 16.4000 | 975,724.30 | 1,166,040.00 |
| | BROOKS AUTOMATION INC | EQUITY | 80,600.000 | 17.0700 | 1,188,508.73 | 1,375,842.00 |
| | BRYN MAWR BANK CORP | EQUITY | 17,700.000 | 42.1500 | 547,693.05 | 746,055.00 |
| | BUFFALO WILD WINGS INC | EQUITY | 1,100.000 | 154.4000 | 179,602.50 | 169,840.00 |
| | C&F FINANCIAL CORP | EQUITY | 2,600.000 | 49.8500 | 115,131.25 | 129,610.00 |
| | CBIZ INC | EQUITY | 50,414.000 | 13.7000 | 564,568.82 | 690,671.80 |
| | CNB FINANCIAL CORP/PA | EQUITY | 2,577.000 | 26.7400 | 49,903.44 | 68,908.98 |
| | CRA INTERNATIONAL INC | EQUITY | 13,400.000 | 36.6000 | 362,221.07 | 490,440.00 |
| | CSG SYSTEMS INTERNATIONAL INC | EQUITY | 26,600.000 | 48.4000 | 1,085,193.37 | 1,287,440.00 |
| | CABOT MICROELECTRONICS CORP | EQUITY | 28,200.000 | 63.1700 | 1,400,094.12 | 1,781,394.00 |
| | CALAVO GROWERS INC | EQUITY | 13,300.000 | 61.4000 | 850,928.76 | 816,620.00 |
| | CAMBIUM LEARNING GROUP INC | EQUITY | 11,600.000 | 4.9900 | 60,759.04 | 57,884.00 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Martingale Small Cap

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | CANTEL MEDICAL CORP | EQUITY | 21,600.000 | 78.7500 | 1,526,924.79 | 1,701,000.00 |
| | CAPELLA EDUCATION CO | EQUITY | 5,400.000 | 87.8000 | 354,678.73 | 474,120.00 |
| | CAPITAL CITY BANK GROUP INC | EQUITY | 6,800.000 | 20.4800 | 94,965.50 | 139,264.00 |
| | CAROLINA FINANCIAL CORP | EQUITY | 8,259.000 | 30.7900 | 180,484.00 | 254,294.61 |
| | CARROLS RESTAURANT GROUP INC | EQUITY | 52,400.000 | 15.2500 | 704,712.39 | 799,100.00 |
| | CASELLA WASTE SYSTEMS INC | EQUITY | 54,200.000 | 12.4100 | 506,448.66 | 672,622.00 |
| | CATCHMARK TIMBER TRUST INC | EQUITY | 37,400.000 | 11.2600 | 452,175.83 | 421,124.00 |
| | CENTRAL GARDEN & PET CO | EQUITY | 18,100.000 | 33.0900 | 491,982.46 | 598,929.00 |
| | CENTRAL GARDEN & PET CO | EQUITY | 40,000.000 | 30.9000 | 1,009,652.88 | 1,236,000.00 |
| | CENTRAL PACIFIC FINANCIAL CORP | EQUITY | 35,200.000 | 31.4200 | 877,875.94 | 1,105,984.00 |
| | CENTRAL VALLEY COMMUNITY BANCO | EQUITY | 15,900.000 | 19.9600 | 235,895.43 | 317,364.00 |
| | CHARTER FINANCIAL CORP/MD | EQUITY | 13,600.000 | 16.6700 | 187,290.02 | 226,712.00 |
| | CHASE CORP | EQUITY | 9,347.000 | 83.5500 | 572,544.45 | 780,941.85 |
| | CHEESECAKE FACTORY INC/THE | EQUITY | 31,400.000 | 59.8800 | 1,620,072.63 | 1,880,232.00 |
| | CHEMED CORP | EQUITY | 12,100.000 | 160.4100 | 1,732,119.41 | 1,940,961.00 |
| | CHEMUNG FINANCIAL CORP | EQUITY | 1,600.000 | 36.3500 | 54,764.43 | 58,160.00 |
| | CHESAPEAKE UTILITIES CORP | EQUITY | 19,300.000 | 66.9500 | 1,271,950.57 | 1,292,135.00 |
| | CHURCHILL DOWNS INC | EQUITY | 12,100.000 | 150.4500 | 1,740,313.85 | 1,820,445.00 |
| | CHUY'S HOLDINGS INC | EQUITY | 22,700.000 | 32.4500 | 765,183.53 | 736,615.00 |
| | CIRRUS LOGIC INC | EQUITY | 26,200.000 | 56.5400 | 1,432,167.30 | 1,481,348.00 |
| | CITY HOLDING CO | EQUITY | 6,200.000 | 67.6000 | 305,678.28 | 419,120.00 |
| | CITY OFFICE REIT INC | EQUITY | 42,100.000 | 13.1700 | 552,287.84 | 554,457.00 |
| | COCA-COLA BOTTLING CO CONSOLID | EQUITY | 1,600.000 | 178.8500 | 230,485.52 | 286,160.00 |
| | COHERENT INC | EQUITY | 1,500.000 | 137.3850 | 166,073.10 | 206,077.50 |
| | COLLECTORS UNIVERSE INC | EQUITY | 7,200.000 | 21.2300 | 158,526.70 | 152,856.00 |
| | COMMUNITY TRUST BANCORP INC | EQUITY | 13,400.000 | 49.6000 | 498,111.45 | 664,640.00 |
| | COMMVAULT SYSTEMS INC | EQUITY | 26,400.000 | 51.4000 | 1,405,284.92 | 1,356,960.00 |
| | CONNECTICUT WATER SERVICE INC | EQUITY | 7,638.000 | 55.8500 | 384,273.40 | 426,582.30 |
| | CONSOLIDATED COMMUNICATIONS HO | EQUITY | 4,900.000 | 26.8500 | 128,391.33 | 131,565.00 |
| | CONVERGYS CORP | EQUITY | 57,300.000 | 24.5600 | 1,641,591.46 | 1,407,288.00 |
| | COOPER-STANDARD HOLDINGS INC | EQUITY | 14,100.000 | 103.3800 | 1,356,025.20 | 1,457,658.00 |
| | COOPER TIRE & RUBBER CO | EQUITY | 11,900.000 | 38.8500 | 470,084.90 | 462,315.00 |
| | CORVEL CORP | EQUITY | 4,500.000 | 36.6000 | 191,980.27 | 164,700.00 |
| | COUNTY BANCORP INC | EQUITY | 3,100.000 | 26.9700 | 75,911.07 | 83,607.00 |
| | CRACKER BARREL OLD COUNTRY STO | EQUITY | 12,000.000 | 166.9800 | 1,875,183.36 | 2,003,760.00 |
| | CULP INC | EQUITY | 15,704.000 | 37.1500 | 459,759.22 | 583,403.60 |
| | CURTISS-WRIGHT CORP | EQUITY | 20,600.000 | 98.3600 | 1,842,166.93 | 2,026,216.00 |
| | CUTERA INC | EQUITY | 5,300.000 | 17.3500 | 76,585.00 | 91,955.00 |
| | DSP GROUP INC | EQUITY | 11,300.000 | 13.0500 | 121,632.75 | 147,465.00 |
| | DATALINK CORP | EQUITY | 14,100.000 | 11.2600 | 147,632.32 | 158,766.00 |
| | DAVE & BUSTER'S ENTERTAINMENT | EQUITY | 13,800.000 | 56.3000 | 598,579.26 | 776,940.00 |
| | DEAN FOODS CO | EQUITY | 80,300.000 | 21.7800 | 1,468,794.75 | 1,748,934.00 |
| | DEL FRISCO'S RESTAURANT GROUP | EQUITY | 34,531.000 | 17.0000 | 527,986.68 | 587,027.00 |
| | DELTA NATURAL GAS CO INC | EQUITY | 7,861.000 | 29.3300 | 202,075.87 | 230,563.13 |
| | DENNY'S CORP | EQUITY | 90,300.000 | 12.8300 | 999,751.50 | 1,158,549.00 |
| | DINEEQUITY INC | EQUITY | 21,700.000 | 77.0000 | 1,668,408.67 | 1,670,900.00 |
| | DONEGAL GROUP INC | EQUITY | 13,100.000 | 17.4800 | 213,269.54 | 228,988.00 |
| | EMC INSURANCE GROUP INC | EQUITY | 7,900.000 | 30.0100 | 219,779.47 | 237,079.00 |
| | EASTERLY GOVERNMENT PROPERTIES | EQUITY | 47,300.000 | 20.0200 | 938,835.13 | 946,946.00 |
| | EASTGROUP PROPERTIES INC | EQUITY | 22,300.000 | 73.8400 | 1,640,708.31 | 1,646,632.00 |
| | PERRY ELLIS INTERNATIONAL INC | EQUITY | 15,900.000 | 24.9100 | 320,165.76 | 396,069.00 |
| | EMCOR GROUP INC | EQUITY | 11,900.000 | 70.7600 | 664,460.70 | 842,044.00 |
| | EMPLOYERS HOLDINGS INC | EQUITY | 19,649.000 | 39.6000 | 561,524.81 | 778,100.40 |
| | ENERSYS | EQUITY | 12,000.000 | 78.1000 | 763,921.97 | 937,200.00 |
| | ENNIS INC | EQUITY | 44,200.000 | 17.3500 | 730,801.33 | 766,870.00 |
| | ENTEGRIS INC | EQUITY | 8,400.000 | 17.9000 | 152,199.60 | 150,360.00 |
| | ENTERPRISE FINANCIAL SERVICES | EQUITY | 24,500.000 | 43.0000 | 732,302.64 | 1,053,500.00 |
| | ESSA BANCORP INC | EQUITY | 9,300.000 | 15.7200 | 130,362.72 | 146,196.00 |
| | EVERTEC INC | EQUITY | 34,400.000 | 17.7500 | 587,899.05 | 610,600.00 |
| | EXA CORP | EQUITY | 22,000.000 | 15.3600 | 322,459.04 | 337,920.00 |
| | EXACTECH INC | EQUITY | 17,100.000 | 27.3000 | 479,533.21 | 466,830.00 |
| | FTD COS INC | EQUITY | 24,500.000 | 23.8400 | 596,543.59 | 584,080.00 |
| | FTI CONSULTING INC | EQUITY | 37,000.000 | 45.0800 | 1,602,261.22 | 1,667,960.00 |
| | FAIR ISAAC CORP | EQUITY | 15,700.000 | 119.2200 | 1,991,182.96 | 1,871,754.00 |

Martingale Small Cap

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | FARMERS CAPITAL BANK CORP | EQUITY | 12,000.000 | 42.0500 | 432,501.68 | 504,600.00 |
| | FIDELITY SOUTHERN CORP | EQUITY | 5,100.000 | 23.6700 | 97,661.04 | 120,717.00 |
| | FINANCIAL INSTITUTIONS INC | EQUITY | 20,100.000 | 34.2000 | 597,642.21 | 687,420.00 |
| | FIRST BANCORP/SOUTHERN PINES N | EQUITY | 16,500.000 | 27.1400 | 307,897.24 | 447,810.00 |
| | FIRST BUSINESS FINANCIAL SERVI | EQUITY | 6,400.000 | 23.7200 | 147,483.41 | 151,808.00 |
| | FIRST CITIZENS BANCSHARES INC/ | EQUITY | 5,500.000 | 355.0000 | 1,472,752.18 | 1,952,500.00 |
| | FIRST COMMUNITY BANCSHARES INC | EQUITY | 12,900.000 | 30.1400 | 303,450.49 | 388,806.00 |
| | FIRST DEFIANCE FINANCIAL CORP | EQUITY | 13,193.000 | 50.7400 | 578,102.47 | 669,412.82 |
| | FIRST FINANCIAL CORP/IN | EQUITY | 12,343.000 | 52.8000 | 512,160.04 | 651,710.40 |
| | FIRST INTERSTATE BANCSYSTEM IN | EQUITY | 25,100.000 | 42.5500 | 738,326.73 | 1,068,005.00 |
| | FIRST MID-ILLINOIS BANCSHARES | EQUITY | 10,400.000 | 34.0000 | 280,030.31 | 353,600.00 |
| | 1ST SOURCE CORP | EQUITY | 20,363.000 | 44.6600 | 760,883.18 | 909,411.58 |
| | FIVE9 INC | EQUITY | 4,200.000 | 14.1900 | 52,878.00 | 59,598.00 |
| | FLEXSTEEL INDUSTRIES INC | EQUITY | 8,698.000 | 61.6700 | 415,418.64 | 536,405.66 |
| | FLUSHING FINANCIAL CORP | EQUITY | 24,300.000 | 29.3900 | 547,262.51 | 714,177.00 |
| | FORRESTER RESEARCH INC | EQUITY | 2,600.000 | 42.9500 | 103,569.17 | 111,670.00 |
| | FORWARD AIR CORP | EQUITY | 26,400.000 | 47.3800 | 1,228,827.52 | 1,250,832.00 |
| | FOUR CORNERS PROPERTY TRUST IN | EQUITY | 21,944.000 | 20.5200 | 451,385.03 | 450,290.88 |
| | FRANKLIN STREET PROPERTIES COR | EQUITY | 117,900.000 | 12.9600 | 1,476,019.47 | 1,527,984.00 |
| | GETTY REALTY CORP | EQUITY | 39,000.000 | 25.4900 | 910,310.33 | 994,110.00 |
| | GLADSTONE COMMERCIAL CORP | EQUITY | 38,300.000 | 20.1000 | 685,054.70 | 769,830.00 |
| | GLOBAL BRASS & COPPER HOLDINGS | EQUITY | 26,600.000 | 34.3000 | 762,249.88 | 912,380.00 |
| | GOVERNMENT PROPERTIES INCOME T | EQUITY | 43,922.000 | 19.0650 | 1,028,252.73 | 837,372.93 |
| | GREAT AJAX CORP | EQUITY | 32,000.000 | 13.2700 | 446,889.78 | 424,640.00 |
| | GREAT SOUTHERN BANCORP INC | EQUITY | 13,300.000 | 54.6500 | 568,506.80 | 726,845.00 |
| | GUARANTY BANCORP | EQUITY | 6,800.000 | 24.2000 | 118,366.43 | 164,560.00 |
| | HSN INC | EQUITY | 34,600.000 | 34.3000 | 1,585,122.71 | 1,186,780.00 |
| | HACKETT GROUP INC/THE | EQUITY | 34,100.000 | 17.6600 | 532,001.41 | 602,206.00 |
| | HAEMONETICS CORP | EQUITY | 43,700.000 | 40.2000 | 1,545,769.63 | 1,756,740.00 |
| | HALLMARK FINANCIAL SERVICES IN | EQUITY | 5,388.000 | 11.6300 | 55,825.50 | 62,662.44 |
| | HALYARD HEALTH INC | EQUITY | 6,000.000 | 36.9800 | 204,420.00 | 221,880.00 |
| | HANMI FINANCIAL CORP | EQUITY | 36,500.000 | 34.9000 | 912,357.23 | 1,273,850.00 |
| | HAVERTY FURNITURE COS INC | EQUITY | 25,700.000 | 23.7000 | 519,297.94 | 609,090.00 |
| | HAWAIIAN HOLDINGS INC | EQUITY | 34,600.000 | 57.0000 | 1,637,717.77 | 1,972,200.00 |
| | HAWKINS INC | EQUITY | 3,300.000 | 53.9500 | 141,130.76 | 178,035.00 |
| | HEALTHSOUTH CORP | EQUITY | 43,200.000 | 41.2400 | 1,816,208.15 | 1,781,568.00 |
| | HEARTLAND FINANCIAL USA INC | EQUITY | 26,200.000 | 48.0000 | 962,191.75 | 1,257,600.00 |
| | HERITAGE COMMERCE CORP | EQUITY | 31,300.000 | 14.4300 | 361,357.42 | 451,659.00 |
| | HERITAGE FINANCIAL CORP/WA | EQUITY | 35,400.000 | 25.7500 | 666,796.66 | 911,550.00 |
| | HESKA CORP | EQUITY | 7,100.000 | 71.6000 | 364,236.77 | 508,360.00 |
| | HIBBETT SPORTS INC | EQUITY | 16,900.000 | 37.3000 | 600,242.65 | 630,370.00 |
| | HINGHAM INSTITUTION FOR SAVING | EQUITY | 1,800.000 | 196.7800 | 269,133.07 | 354,204.00 |
| | HOME BANCORP INC | EQUITY | 3,503.000 | 38.6100 | 100,409.43 | 135,250.83 |
| | HOMESTREET INC | EQUITY | 26,600.000 | 31.6000 | 613,177.60 | 840,560.00 |
| | HOOKER FURNITURE CORP | EQUITY | 15,300.000 | 37.9500 | 356,333.56 | 580,635.00 |
| | HUB GROUP INC | EQUITY | 7,200.000 | 43.7500 | 294,923.24 | 315,000.00 |
| | HURON CONSULTING GROUP INC | EQUITY | 21,000.000 | 50.6500 | 1,284,775.56 | 1,063,650.00 |
| | ICF INTERNATIONAL INC | EQUITY | 20,600.000 | 55.2000 | 843,733.13 | 1,137,120.00 |
| | ICU MEDICAL INC | EQUITY | 12,300.000 | 147.3500 | 1,527,717.11 | 1,812,405.00 |
| | IDACORP INC | EQUITY | 20,300.000 | 80.5500 | 1,614,751.54 | 1,635,165.00 |
| | INDEPENDENT BANK CORP/MI | EQUITY | 26,800.000 | 21.7000 | 452,506.52 | 581,560.00 |
| | INFINITY PROPERTY & CASUALTY C | EQUITY | 11,400.000 | 87.9000 | 937,126.47 | 1,002,060.00 |
| | INFRAREIT INC | EQUITY | 4,700.000 | 17.9100 | 79,954.05 | 84,177.00 |
| | INSIGHT ENTERPRISES INC | EQUITY | 33,200.000 | 40.4400 | 1,009,609.72 | 1,342,608.00 |
| | INNOSPEC INC | EQUITY | 21,300.000 | 68.5000 | 1,233,836.73 | 1,459,050.00 |
| | INNOPHOS HOLDINGS INC | EQUITY | 21,800.000 | 52.2600 | 879,117.20 | 1,139,268.00 |
| | INSPERITY INC | EQUITY | 14,500.000 | 70.9500 | 1,037,489.41 | 1,028,775.00 |
| | INTEGRA LIFESCIENCES HOLDINGS | EQUITY | 21,100.000 | 85.7900 | 1,779,462.44 | 1,810,169.00 |
| | INTERDIGITAL INC/PA | EQUITY | 15,600.000 | 91.3500 | 1,012,237.71 | 1,425,060.00 |
| | INVESTORS TITLE CO | EQUITY | 1,600.000 | 158.1800 | 156,807.60 | 253,088.00 |
| | J&J SNACK FOODS CORP | EQUITY | 12,800.000 | 133.4300 | 1,557,442.84 | 1,707,904.00 |
| | J ALEXANDER'S HOLDINGS INC | EQUITY | 6,000.000 | 10.7500 | 60,784.20 | 64,500.00 |
| | JACK IN THE BOX INC | EQUITY | 17,300.000 | 111.6400 | 1,687,872.03 | 1,931,372.00 |
| | J2 GLOBAL INC | EQUITY | 25,000.000 | 81.8000 | 1,713,007.44 | 2,045,000.00 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Martingale Small Cap

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | KMG CHEMICALS INC | EQUITY | 14,300.000 | 38.8900 | 407,587.12 | 556,127.00 |
| | KAMAN CORP | EQUITY | 14,200.000 | 48.9300 | 620,605.62 | 694,806.00 |
| | KELLY SERVICES INC | EQUITY | 8,700.000 | 22.9200 | 169,940.58 | 199,404.00 |
| | KIMBALL ELECTRONICS INC | EQUITY | 36,200.000 | 18.2000 | 522,019.15 | 658,840.00 |
| | KNOLL INC | EQUITY | 56,500.000 | 27.9300 | 1,418,934.50 | 1,578,045.00 |
| | LCNB CORP | EQUITY | 4,387.000 | 23.2500 | 77,270.79 | 101,997.75 |
| | LHC GROUP INC | EQUITY | 6,700.000 | 45.7000 | 268,228.38 | 306,190.00 |
| | LANCASTER COLONY CORP | EQUITY | 12,400.000 | 141.3900 | 1,601,455.67 | 1,753,236.00 |
| | LEMAITRE VASCULAR INC | EQUITY | 22,500.000 | 25.3400 | 396,704.61 | 570,150.00 |
| | LEXINGTON REALTY TRUST | EQUITY | 113,200.000 | 10.8000 | 1,194,209.48 | 1,222,560.00 |
| | LIQUIDITY SERVICES INC | EQUITY | 25,500.000 | 9.7500 | 238,344.70 | 248,625.00 |
| | LITTELFUSE INC | EQUITY | 8,900.000 | 151.7700 | 1,063,349.20 | 1,350,753.00 |
| | LUMINEX CORP | EQUITY | 44,100.000 | 20.2300 | 961,894.00 | 892,143.00 |
| | MGE ENERGY INC | EQUITY | 30,300.000 | 65.3000 | 1,712,416.88 | 1,978,590.00 |
| | MSA SAFETY INC | EQUITY | 26,800.000 | 69.3300 | 1,496,394.91 | 1,858,044.00 |
| | MTS SYSTEMS CORP | EQUITY | 1,900.000 | 56.7000 | 90,839.00 | 107,730.00 |
| | MTGE INVESTMENT CORP | EQUITY | 63,800.000 | 15.7000 | 1,109,020.16 | 1,001,660.00 |
| | MYR GROUP INC | EQUITY | 19,300.000 | 37.6800 | 568,989.79 | 727,224.00 |
| | MACK-CALI REALTY CORP | EQUITY | 55,600.000 | 29.0200 | 1,544,535.83 | 1,613,512.00 |
| | MAGELLAN HEALTH INC | EQUITY | 10,998.000 | 75.2500 | 657,326.79 | 827,599.50 |
| | MANTECH INTERNATIONAL CORP/VA | EQUITY | 29,100.000 | 42.2500 | 1,163,872.18 | 1,229,475.00 |
| | MARCUS CORP/THE | EQUITY | 28,200.000 | 31.5000 | 634,056.93 | 888,300.00 |
| | MARTEN TRANSPORT LTD | EQUITY | 26,500.000 | 23.3000 | 666,393.52 | 617,450.00 |
| | MASIMO CORP | EQUITY | 27,700.000 | 67.4000 | 1,561,376.57 | 1,866,980.00 |
| | MCGRATH RENTCORP | EQUITY | 5,900.000 | 39.1900 | 185,579.18 | 231,221.00 |
| | MEDIFAST INC | EQUITY | 19,100.000 | 41.6300 | 675,905.28 | 795,133.00 |
| | MENTOR GRAPHICS CORP | EQUITY | 59,400.000 | 36.8900 | 1,280,294.44 | 2,191,266.00 |
| | MERCANTILE BANK CORP | EQUITY | 11,065.000 | 37.7000 | 283,391.22 | 417,150.50 |
| | MERIDIAN BIOSCIENCE INC | EQUITY | 60,000.000 | 17.7000 | 1,163,868.60 | 1,062,000.00 |
| | MERIT MEDICAL SYSTEMS INC | EQUITY | 37,500.000 | 26.5000 | 875,882.07 | 993,750.00 |
| | META FINANCIAL GROUP INC | EQUITY | 10,800.000 | 102.9000 | 622,851.69 | 1,111,320.00 |
| | METHODE ELECTRONICS INC | EQUITY | 5,200.000 | 41.3500 | 178,475.96 | 215,020.00 |
| | MICROSTRATEGY INC | EQUITY | 9,000.000 | 197.4000 | 1,491,671.31 | 1,776,600.00 |
| | MIDDLESEX WATER CO | EQUITY | 23,700.000 | 42.9400 | 908,254.62 | 1,017,678.00 |
| | MIDLAND STATES BANCORP INC | EQUITY | 8,600.000 | 36.1800 | 220,261.91 | 311,148.00 |
| | MIDWESTONE FINANCIAL GROUP INC | EQUITY | 8,100.000 | 37.6000 | 254,316.64 | 304,560.00 |
| | MONMOUTH REAL ESTATE INVESTMEN | EQUITY | 45,800.000 | 15.2400 | 635,331.60 | 697,992.00 |
| | MONOLITHIC POWER SYSTEMS INC | EQUITY | 9,600.000 | 81.9300 | 702,518.47 | 786,528.00 |
| | MONOTYPE IMAGING HOLDINGS INC | EQUITY | 4,700.000 | 19.8500 | 97,371.78 | 93,295.00 |
| | MUTUALFIRST FINANCIAL INC | EQUITY | 3,252.000 | 33.1000 | 90,480.33 | 107,641.20 |
| | NIC INC | EQUITY | 66,200.000 | 23.9000 | 1,548,283.51 | 1,582,180.00 |
| | NVE CORP | EQUITY | 5,600.000 | 71.4300 | 325,501.88 | 400,008.00 |
| | NACCO INDUSTRIES INC | EQUITY | 8,500.000 | 90.5500 | 507,697.48 | 769,675.00 |
| | NATHAN'S FAMOUS INC | EQUITY | 5,262.000 | 64.9000 | 256,098.46 | 341,503.80 |
| | NATIONAL BANKSHARES INC | EQUITY | 1,800.000 | 43.4500 | 62,575.60 | 78,210.00 |
| | NATIONAL CINEMEDIA INC | EQUITY | 64,600.000 | 14.7300 | 993,328.41 | 951,558.00 |
| | NATIONAL COMMERCE CORP | EQUITY | 4,200.000 | 37.1500 | 108,828.09 | 156,030.00 |
| | NATIONAL HEALTHCARE CORP | EQUITY | 12,700.000 | 75.7900 | 823,257.95 | 962,533.00 |
| | NATIONAL GENERAL HOLDINGS CORP | EQUITY | 52,400.000 | 24.9900 | 1,153,982.38 | 1,309,476.00 |
| | NATIONAL HEALTH INVESTORS INC | EQUITY | 21,500.000 | 74.1700 | 1,704,550.71 | 1,594,655.00 |
| | NATIONAL PRESTO INDUSTRIES INC | EQUITY | 10,300.000 | 106.4000 | 939,366.62 | 1,095,920.00 |
| | NAVIGATORS GROUP INC/THE | EQUITY | 11,500.000 | 117.7500 | 1,058,183.11 | 1,354,125.00 |
| | NATUS MEDICAL INC | EQUITY | 36,700.000 | 34.8000 | 1,412,579.66 | 1,277,160.00 |
| | NAVIGANT CONSULTING INC | EQUITY | 4,900.000 | 26.1800 | 129,336.40 | 128,282.00 |
| | NEOGEN CORP | EQUITY | 12,000.000 | 66.0000 | 683,218.01 | 792,000.00 |
| | NEXPOINT RESIDENTIAL TRUST INC | EQUITY | 20,500.000 | 22.3400 | 434,640.12 | 457,970.00 |
| | NORTHRIM BANCORP INC | EQUITY | 7,200.000 | 31.6000 | 190,588.04 | 227,520.00 |
| | NORTHWEST BANCSHARES INC | EQUITY | 88,100.000 | 18.0300 | 1,338,648.78 | 1,588,443.00 |
| | NORTHWEST NATURAL GAS CO | EQUITY | 28,700.000 | 59.8000 | 1,800,416.50 | 1,716,260.00 |
| | NORTHWESTERN CORP | EQUITY | 34,200.000 | 56.8700 | 2,033,313.59 | 1,944,954.00 |
| | NOVANTA INC | EQUITY | 26,929.000 | 21.0000 | 438,546.31 | 565,509.00 |
| | NUTRACEUTICAL INTERNATIONAL CO | EQUITY | 8,800.000 | 34.9500 | 228,462.28 | 307,560.00 |
| | OCEANFIRST FINANCIAL CORP | EQUITY | 32,000.000 | 30.0300 | 630,578.12 | 960,960.00 |
| | OIL-DRI CORP OF AMERICA | EQUITY | 4,673.000 | 38.2100 | 175,042.07 | 178,555.33 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Martingale Small Cap

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | OLD LINE BANCSHARES INC | EQUITY | 7,637.000 | 23.9800 | 157,914.15 | 183,135.26 |
| | OMNICELL INC | EQUITY | 40,000.000 | 33.9000 | 1,492,932.93 | 1,356,000.00 |
| | ONE GAS INC | EQUITY | 30,100.000 | 63.9600 | 1,906,026.04 | 1,925,196.00 |
| | ONE LIBERTY PROPERTIES INC | EQUITY | 24,300.000 | 25.1200 | 606,938.27 | 610,416.00 |
| | OTTER TAIL CORP | EQUITY | 31,218.000 | 40.8000 | 1,081,424.68 | 1,273,694.40 |
| | OWENS & MINOR INC | EQUITY | 48,800.000 | 35.2900 | 1,703,896.31 | 1,722,152.00 |
| | OWENS REALTY MORTGAGE INC | EQUITY | 2,700.000 | 18.5200 | 49,153.50 | 50,004.00 |
| | PC CONNECTION INC | EQUITY | 17,400.000 | 28.0900 | 449,836.50 | 488,766.00 |
| | PS BUSINESS PARKS INC | EQUITY | 15,300.000 | 116.5200 | 1,688,147.09 | 1,782,756.00 |
| | PACIFIC CONTINENTAL CORP | EQUITY | 8,300.000 | 21.8500 | 163,231.92 | 181,355.00 |
| | PAPA JOHN'S INTERNATIONAL INC | EQUITY | 22,300.000 | 85.5800 | 1,679,247.50 | 1,908,434.00 |
| | PAREXEL INTERNATIONAL CORP | EQUITY | 8,200.000 | 65.7200 | 551,970.06 | 538,904.00 |
| | PEAPACK GLADSTONE FINANCIAL CO | EQUITY | 14,600.000 | 30.8800 | 369,874.89 | 450,848.00 |
| | PENNS WOODS BANCORP INC | EQUITY | 1,600.000 | 50.5000 | 73,584.66 | 80,800.00 |
| | PENNYMAC MORTGAGE INVESTMENT T | EQUITY | 26,700.000 | 16.3700 | 448,576.70 | 437,079.00 |
| | PENNYMAC FINANCIAL SERVICES IN | EQUITY | 14,100.000 | 16.6500 | 259,819.22 | 234,765.00 |
| | PEOPLES BANCORP INC/OH | EQUITY | 19,129.000 | 32.4600 | 453,558.07 | 620,927.34 |
| | PEOPLES FINANCIAL SERVICES COR | EQUITY | 2,300.000 | 48.7000 | 96,486.84 | 112,010.00 |
| | PEOPLE'S UTAH BANCORP | EQUITY | 17,036.000 | 26.8500 | 323,173.74 | 457,416.60 |
| | PERFICIENT INC | EQUITY | 39,900.000 | 17.4900 | 827,635.88 | 697,851.00 |
| | PERFORMANCE FOOD GROUP CO | EQUITY | 42,700.000 | 24.0000 | 1,042,885.09 | 1,024,800.00 |
| | PHOTRONICS INC | EQUITY | 9,800.000 | 11.3000 | 93,884.00 | 110,740.00 |
| | PLANTRONICS INC | EQUITY | 7,300.000 | 54.7600 | 369,595.67 | 399,748.00 |
| | PLEXUS CORP | EQUITY | 30,600.000 | 54.0400 | 1,412,867.48 | 1,653,624.00 |
| | POPEYES LOUISIANA KITCHEN INC | EQUITY | 25,300.000 | 60.4800 | 1,443,560.11 | 1,530,144.00 |
| | PORTLAND GENERAL ELECTRIC CO | EQUITY | 45,800.000 | 43.3300 | 1,983,692.89 | 1,984,514.00 |
| | POTBELLY CORP | EQUITY | 36,100.000 | 12.9000 | 476,586.13 | 465,690.00 |
| | POWELL INDUSTRIES INC | EQUITY | 11,300.000 | 39.0000 | 414,815.87 | 440,700.00 |
| | POWER INTEGRATIONS INC | EQUITY | 16,800.000 | 67.8500 | 1,032,849.33 | 1,139,880.00 |
| | PREFERRED BANK/LOS ANGELES CA | EQUITY | 14,700.000 | 52.4200 | 497,829.70 | 770,574.00 |
| | PREMIER FINANCIAL BANCORP INC | EQUITY | 5,625.400 | 20.1000 | 90,099.15 | 113,070.54 |
| | PRESTIGE BRANDS HOLDINGS INC | EQUITY | 19,700.000 | 52.1000 | 999,567.92 | 1,026,370.00 |
| | PRICESMART INC | EQUITY | 1,300.000 | 83.5000 | 102,349.00 | 108,550.00 |
| | PRIMO WATER CORP | EQUITY | 4,200.000 | 12.2800 | 51,179.94 | 51,576.00 |
| | PROGRESS SOFTWARE CORP | EQUITY | 56,100.000 | 31.9300 | 1,608,569.16 | 1,791,273.00 |
| | PROVIDENT FINANCIAL HOLDINGS I | EQUITY | 10,600.000 | 20.2200 | 204,870.54 | 214,332.00 |
| | PROVIDENT FINANCIAL SERVICES I | EQUITY | 56,700.000 | 28.3000 | 1,159,375.99 | 1,604,610.00 |
| | QCR HOLDINGS INC | EQUITY | 13,608.000 | 43.3000 | 467,853.24 | 589,226.40 |
| | QAD INC | EQUITY | 10,600.000 | 30.4000 | 206,915.98 | 322,240.00 |
| | RMR GROUP INC/THE | EQUITY | 11,268.000 | 39.5000 | 413,029.86 | 445,086.00 |
| | REIS INC | EQUITY | 2,200.000 | 22.2500 | 46,542.21 | 48,950.00 |
| | RENASANT CORP | EQUITY | 42,400.000 | 42.2200 | 1,389,357.50 | 1,790,128.00 |
| | REPUBLIC BANCORP INC/KY | EQUITY | 8,500.000 | 39.5400 | 272,425.93 | 336,090.00 |
| | RESOURCES CONNECTION INC | EQUITY | 10,000.000 | 19.2500 | 150,954.72 | 192,500.00 |
| | RIGHTSIDE GROUP LTD | EQUITY | 19,000.000 | 8.2700 | 222,532.14 | 157,130.00 |
| | RUDOLPH TECHNOLOGIES INC | EQUITY | 37,000.000 | 23.3500 | 660,883.05 | 863,950.00 |
| | RUTH'S HOSPITALITY GROUP INC | EQUITY | 47,400.000 | 18.3000 | 719,652.29 | 867,420.00 |
| | RYMAN HOSPITALITY PROPERTIES I | EQUITY | 16,800.000 | 63.0100 | 826,037.30 | 1,058,568.00 |
| | SI FINANCIAL GROUP INC | EQUITY | 6,712.000 | 15.4000 | 94,233.92 | 103,364.80 |
| | SJW GROUP | EQUITY | 23,398.000 | 55.9800 | 955,950.45 | 1,309,820.04 |
| | SP PLUS CORP | EQUITY | 21,600.000 | 28.1500 | 606,418.44 | 608,040.00 |
| | SAFETY INSURANCE GROUP INC | EQUITY | 15,606.000 | 73.7000 | 1,023,782.39 | 1,150,162.20 |
| | SAGA COMMUNICATIONS INC | EQUITY | 2,200.000 | 50.3000 | 111,279.72 | 110,660.00 |
| | SAIA INC | EQUITY | 500.000 | 44.1500 | 23,922.50 | 22,075.00 |
| | SANDERSON FARMS INC | EQUITY | 18,300.000 | 94.2400 | 1,633,426.97 | 1,724,592.00 |
| | SANDY SPRING BANCORP INC | EQUITY | 10,800.000 | 39.9900 | 359,071.10 | 431,892.00 |
| | JOHN B SANFILIPPO & SON INC | EQUITY | 4,800.000 | 70.3900 | 223,240.52 | 337,872.00 |
| | SANMINA CORP | EQUITY | 9,000.000 | 36.6500 | 297,747.07 | 329,850.00 |
| | SCIENCE APPLICATIONS INTERNATI | EQUITY | 25,600.000 | 84.8000 | 1,575,437.05 | 2,170,880.00 |
| | SEABOARD CORP | EQUITY | 150.000 | 3,951.9900 | 466,797.34 | 592,798.50 |
| | SELECTIVE INSURANCE GROUP INC | EQUITY | 19,526.000 | 43.0500 | 758,079.90 | 840,594.30 |
| | SEMTECH CORP | EQUITY | 37,800.000 | 31.5500 | 958,639.16 | 1,192,590.00 |
| | SENECA FOODS CORP | EQUITY | 5,300.000 | 40.0500 | 187,950.20 | 212,265.00 |
| | SENSIENT TECHNOLOGIES CORP | EQUITY | 22,900.000 | 78.5800 | 1,699,930.82 | 1,799,482.00 |

Martingale Small Cap

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | SHORE BANCSHARES INC | EQUITY | 10,400.000 | 15.2500 | 156,640.02 | 158,600.00 |
| | SHUTTERFLY INC | EQUITY | 29,000.000 | 50.1800 | 1,491,904.71 | 1,455,220.00 |
| | SIERRA BANCORP | EQUITY | 15,200.000 | 26.5900 | 303,391.27 | 404,168.00 |
| | SILICON LABORATORIES INC | EQUITY | 4,500.000 | 65.0000 | 241,740.00 | 292,500.00 |
| | SILVER BAY REALTY TRUST CORP | EQUITY | 45,700.000 | 17.1400 | 784,202.79 | 783,298.00 |
| | SOUTH STATE CORP | EQUITY | 16,200.000 | 87.4000 | 1,175,142.54 | 1,415,880.00 |
| | SOUTHERN FIRST BANCSHARES INC | EQUITY | 2,500.000 | 36.0000 | 77,941.90 | 90,000.00 |
| | SOUTHERN MISSOURI BANCORP INC | EQUITY | 3,900.000 | 35.3800 | 95,944.85 | 137,982.00 |
| | SOUTHERN NATIONAL BANCORP OF V | EQUITY | 5,900.000 | 16.3400 | 79,369.50 | 96,406.00 |
| | SOUTHWEST GAS HOLDINGS INC | EQUITY | 26,600.000 | 76.6200 | 1,984,716.04 | 2,038,092.00 |
| | SPARK ENERGY INC | EQUITY | 9,600.000 | 30.3000 | 243,653.81 | 290,880.00 |
| | SPARTANNASH CO | EQUITY | 44,000.000 | 39.5400 | 1,361,169.31 | 1,739,760.00 |
| | SPIRE INC | EQUITY | 29,200.000 | 64.5500 | 1,972,077.02 | 1,884,860.00 |
| | SPOK HOLDINGS INC | EQUITY | 26,100.000 | 20.7500 | 459,062.17 | 541,575.00 |
| | STANDEX INTERNATIONAL CORP | EQUITY | 10,900.000 | 87.8500 | 969,645.81 | 957,565.00 |
| | STATE AUTO FINANCIAL CORP | EQUITY | 10,300.000 | 26.8100 | 236,868.48 | 276,143.00 |
| | STATE NATIONAL COS INC | EQUITY | 28,800.000 | 13.8600 | 307,329.55 | 399,168.00 |
| | STEPAN CO | EQUITY | 20,100.000 | 81.4800 | 1,347,291.84 | 1,637,748.00 |
| | STEWART INFORMATION SERVICES C | EQUITY | 14,088.000 | 46.0800 | 640,366.56 | 649,175.04 |
| | STONEGATE BANK | EQUITY | 18,300.000 | 41.7300 | 590,427.74 | 763,659.00 |
| | SUMMIT HOTEL PROPERTIES INC | EQUITY | 71,700.000 | 16.0300 | 959,413.98 | 1,149,351.00 |
| | SURGICAL CARE AFFILIATES INC | EQUITY | 3,900.000 | 46.2700 | 185,430.55 | 180,453.00 |
| | SYKES ENTERPRISES INC | EQUITY | 39,200.000 | 28.8600 | 1,197,832.99 | 1,131,312.00 |
| | SYNNEX CORP | EQUITY | 15,900.000 | 121.0200 | 1,625,070.08 | 1,924,218.00 |
| | SYSTEMAX INC | EQUITY | 8,800.000 | 8.7700 | 75,570.63 | 77,176.00 |
| | TECH DATA CORP | EQUITY | 2,600.000 | 84.6800 | 226,543.16 | 220,168.00 |
| | TELEDYNE TECHNOLOGIES INC | EQUITY | 6,700.000 | 123.0000 | 710,053.58 | 824,100.00 |
| | TELETECH HOLDINGS INC | EQUITY | 22,700.000 | 30.5000 | 670,120.48 | 692,350.00 |
| | TERRITORIAL BANCORP INC | EQUITY | 7,200.000 | 32.8400 | 204,863.07 | 236,448.00 |
| | TETRA TECH INC | EQUITY | 44,900.000 | 43.1500 | 1,513,558.42 | 1,937,435.00 |
| | TESSERA HOLDING CORP | EQUITY | 48,000.000 | 44.2000 | 1,547,442.58 | 2,121,600.00 |
| | TEXAS ROADHOUSE INC | EQUITY | 27,600.000 | 48.2400 | 1,191,242.61 | 1,331,424.00 |
| | TOOTSIE ROLL INDUSTRIES INC | EQUITY | 21,900.000 | 39.7500 | 812,076.72 | 870,525.00 |
| | TOWNE BANK/PORTSMOUTH VA | EQUITY | 44,462.000 | 33.2500 | 1,029,003.79 | 1,478,361.50 |
| | TRICO BANCSHARES | EQUITY | 17,000.000 | 34.1800 | 487,834.53 | 581,060.00 |
| | TRUSTCO BANK CORP NY | EQUITY | 108,097.000 | 8.7500 | 788,211.47 | 945,848.75 |
| | UMH PROPERTIES INC | EQUITY | 46,100.000 | 15.0500 | 568,579.69 | 693,805.00 |
| | USANA HEALTH SCIENCES INC | EQUITY | 11,800.000 | 61.2000 | 810,187.56 | 722,160.00 |
| | US PHYSICAL THERAPY INC | EQUITY | 10,000.000 | 70.2000 | 608,811.02 | 702,000.00 |
| | UNIFIRST CORP/MA | EQUITY | 2,100.000 | 143.6500 | 247,552.97 | 301,665.00 |
| | UNITED COMMUNITY FINANCIAL COR | EQUITY | 25,700.000 | 8.9400 | 173,008.25 | 229,758.00 |
| | UNITED FIRE GROUP INC | EQUITY | 25,800.000 | 49.1700 | 1,098,766.56 | 1,268,586.00 |
| | UNITED NATURAL FOODS INC | EQUITY | 7,000.000 | 47.7200 | 350,140.00 | 334,040.00 |
| | UNITIL CORP | EQUITY | 24,800.000 | 45.3400 | 1,040,385.64 | 1,124,432.00 |
| | UNIVERSAL CORP/VA | EQUITY | 22,200.000 | 63.7500 | 1,347,285.12 | 1,415,250.00 |
| | UNIVERSAL HEALTH REALTY INCOME | EQUITY | 9,921.000 | 65.5900 | 589,452.99 | 650,718.39 |
| | URSTADT BIDDLE PROPERTIES INC | EQUITY | 19,127.000 | 24.1100 | 439,232.62 | 461,151.97 |
| | US ECOLOGY INC | EQUITY | 22,000.000 | 49.1500 | 962,275.44 | 1,081,300.00 |
| | UTAH MEDICAL PRODUCTS INC | EQUITY | 2,600.000 | 72.7500 | 167,631.78 | 189,150.00 |
| | VSE CORP | EQUITY | 2,600.000 | 38.8400 | 83,274.10 | 100,984.00 |
| | VASCULAR SOLUTIONS INC | EQUITY | 18,000.000 | 56.1000 | 847,408.98 | 1,009,800.00 |
| | VERINT SYSTEMS INC | EQUITY | 13,300.000 | 35.2500 | 496,898.50 | 468,825.00 |
| | VIAD CORP | EQUITY | 23,500.000 | 44.1000 | 849,970.20 | 1,036,350.00 |
| | VILLAGE SUPER MARKET INC | EQUITY | 8,900.000 | 30.9000 | 277,270.61 | 275,010.00 |
| | VITAMIN SHOPPE INC | EQUITY | 38,200.000 | 23.7500 | 1,051,264.68 | 907,250.00 |
| | VOCERA COMMUNICATIONS INC | EQUITY | 36,200.000 | 18.4900 | 542,628.16 | 669,338.00 |
| | WD-40 CO | EQUITY | 4,000.000 | 116.9000 | 463,714.83 | 467,600.00 |
| | WGL HOLDINGS INC | EQUITY | 29,300.000 | 76.2800 | 1,972,192.07 | 2,235,004.00 |
| | WASHINGTON FEDERAL INC | EQUITY | 60,600.000 | 34.3500 | 1,537,457.48 | 2,081,610.00 |
| | WASHINGTONFIRST BANKSHARES INC | EQUITY | 5,695.000 | 28.9900 | 131,288.18 | 165,098.05 |
| | WATERSTONE FINANCIAL INC | EQUITY | 36,700.000 | 18.4000 | 607,745.41 | 675,280.00 |
| | WEIS MARKETS INC | EQUITY | 4,200.000 | 66.8400 | 215,617.91 | 280,728.00 |
| | WEST CORP | EQUITY | 10,600.000 | 24.7600 | 225,660.81 | 262,456.00 |
| | WEYCO GROUP INC | EQUITY | 5,700.000 | 31.3000 | 153,978.39 | 178,410.00 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Martingale Small Cap

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | WINMARK CORP | EQUITY | 1,200.000 | 126.1500 | 120,234.73 | 151,380.00 |
| | WOODWARD INC | EQUITY | 29,800.000 | 69.0500 | 1,764,399.27 | 2,057,690.00 |
| | XO GROUP INC | EQUITY | 34,100.000 | 19.4500 | 624,686.36 | 663,245.00 |
| | XENIA HOTELS & RESORTS INC | EQUITY | 37,600.000 | 19.4200 | 672,528.56 | 730,192.00 |
| | ARGO GROUP INTERNATIONAL HOLDI | EQUITY | 25,545.000 | 65.9000 | 1,408,667.54 | 1,683,415.50 |
| | BLUE CAPITAL REINSURANCE HOLDI | EQUITY | 13,838.000 | 18.4500 | 247,554.35 | 255,311.10 |
| | CARDTRONICS PLC | EQUITY | 35,300.000 | 54.5700 | 1,620,948.36 | 1,926,321.00 |
| | CONSOLIDATED WATER CO LTD | EQUITY | 8,300.000 | 10.8500 | 92,534.23 | 90,055.00 |
| | ENSTAR GROUP LTD | EQUITY | 7,500.000 | 197.7000 | 1,261,353.98 | 1,482,750.00 |
| | FRESH DEL MONTE PRODUCE INC | EQUITY | 28,000.000 | 60.6300 | 1,669,906.02 | 1,697,640.00 |
| | HELEN OF TROY LTD | EQUITY | 21,900.000 | 84.4500 | 2,031,652.09 | 1,849,455.00 |
| | JAMES RIVER GROUP HOLDINGS LTD | EQUITY | 18,600.000 | 41.5500 | 653,364.45 | 772,830.00 |
| | MAIDEN HOLDINGS LTD | EQUITY | 66,900.000 | 17.4500 | 969,682.68 | 1,167,405.00 |
| | ALPHA & OMEGA SEMICONDUCTOR LT | EQUITY | 29,600.000 | 21.2700 | 466,995.30 | 629,592.00 |
| | ONEBEACON INSURANCE GROUP LTD | EQUITY | 29,318.000 | 16.0500 | 407,597.36 | 470,553.90 |
| | TRAVELPORT WORLDWIDE LTD | EQUITY | 105,600.000 | 14.1000 | 1,419,140.72 | 1,488,960.00 |
| | TRINSEO SA | EQUITY | 800.000 | 59.3000 | 44,551.00 | 47,440.00 |
| | ORTHOFIX INTERNATIONAL NV | EQUITY | 21,600.000 | 36.1800 | 947,459.22 | 781,488.00 |
| | SAPIENS INTERNATIONAL CORP NV | EQUITY | 18,000.000 | 14.3400 | 244,377.19 | 258,120.00 |
| | BANK OF NT BUTTERFIELD & SON L | EQUITY | 10,100.000 | 31.4400 | 331,017.40 | 317,544.00 |
| | | | Martingale Small Cap Total | | 300,905,980.28 | 338,740,306.86 |

# Appendix XIV

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Martingale Large Cap

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | EB TEMP INV FD | CCT | 10,968,416.99 | 1.0000 | 10,968,416.9900 | 10,968,416.99 |
| | AT&T INC | EQUITY | 318,700.000 | 42.5300 | 11,858,308.11 | 13,554,311.00 |
| | ADOBE SYSTEMS INC | EQUITY | 23,600.000 | 102.9500 | 2,365,833.93 | 2,429,620.00 |
| | ALEXANDRIA REAL ESTATE EQUITIE | EQUITY | 42,100.000 | 111.1300 | 3,321,817.46 | 4,678,573.00 |
| | ALLEGHANY CORP | EQUITY | 3,212.000 | 608.1200 | 1,330,742.51 | 1,953,281.44 |
| | ALLSTATE CORP/THE | EQUITY | 94,200.000 | 74.1200 | 6,526,930.33 | 6,982,104.00 |
| | ALPHABET INC-CL C | EQUITY | 5,219.000 | 771.8200 | 2,087,480.72 | 4,028,128.58 |
| | ALPHABET INC-CL A | EQUITY | 15,800.000 | 792.4500 | 8,965,332.64 | 12,520,710.00 |
| | ALTRIA GROUP INC | EQUITY | 205,100.000 | 67.6200 | 8,261,775.97 | 13,868,862.00 |
| | AMAZON.COM INC | EQUITY | 7,500.000 | 749.8700 | 2,735,252.62 | 5,624,025.00 |
| | AMEREN CORP | EQUITY | 99,100.000 | 52.4600 | 3,661,217.93 | 5,198,786.00 |
| | AMERICAN CAMPUS COMMUNITIES IN | EQUITY | 81,500.000 | 49.7700 | 4,278,587.69 | 4,056,255.00 |
| | AMERICAN ELECTRIC POWER CO INC | EQUITY | 104,500.000 | 62.9600 | 5,520,558.69 | 6,579,320.00 |
| | AMERICAN FINANCIAL GROUP INC/O | EQUITY | 72,700.000 | 88.1200 | 5,170,786.95 | 6,406,324.00 |
| | AMERIPRISE FINANCIAL INC | EQUITY | 2,100.000 | 110.9400 | 191,693.46 | 232,974.00 |
| | ANNALY CAPITAL MANAGEMENT INC | EQUITY | 562,300.000 | 9.9700 | 5,743,279.49 | 5,606,131.00 |
| | ANSYS INC | EQUITY | 42,900.000 | 92.4900 | 3,617,304.99 | 3,967,821.00 |
| | APPLE INC | EQUITY | 4,100.000 | 115.8200 | 447,345.67 | 474,862.00 |
| | APPLE HOSPITALITY REIT INC | EQUITY | 153,200.000 | 19.9800 | 2,859,584.56 | 3,060,936.00 |
| | APPLIED MATERIALS INC | EQUITY | 39,900.000 | 32.2700 | 1,175,986.48 | 1,287,573.00 |
| | ARAMARK | EQUITY | 163,900.000 | 35.7200 | 5,239,027.01 | 5,854,508.00 |
| | ARCHER-DANIELS-MIDLAND CO | EQUITY | 9,700.000 | 45.6500 | 425,030.21 | 442,805.00 |
| | ARROW ELECTRONICS INC | EQUITY | 13,900.000 | 71.3000 | 882,912.90 | 991,070.00 |
| | ATMOS ENERGY CORP | EQUITY | 48,200.000 | 74.1500 | 2,426,900.72 | 3,574,030.00 |
| | BANK OF HAWAII CORP | EQUITY | 59,000.000 | 88.6900 | 3,096,969.25 | 5,232,710.00 |
| | CR BARD INC | EQUITY | 30,000.000 | 224.6600 | 3,592,529.94 | 6,739,800.00 |
| | BAXTER INTERNATIONAL INC | EQUITY | 91,800.000 | 44.3400 | 3,419,418.39 | 4,070,412.00 |
| | BECTON DICKINSON AND CO | EQUITY | 43,600.000 | 165.5500 | 4,813,190.01 | 7,217,980.00 |
| | BERKSHIRE HATHAWAY INC | EQUITY | 7,400.000 | 162.9800 | 1,084,925.84 | 1,206,052.00 |
| | BLACK KNIGHT FINANCIAL SERVICE | EQUITY | 16,700.000 | 37.8000 | 656,640.21 | 631,260.00 |
| | BOEING CO/THE | EQUITY | 56,100.000 | 155.6800 | 7,952,834.13 | 8,733,648.00 |
| | BRINKER INTERNATIONAL INC | EQUITY | 89,400.000 | 49.5300 | 4,234,480.70 | 4,427,982.00 |
| | BROADRIDGE FINANCIAL SOLUTIONS | EQUITY | 35,200.000 | 66.3000 | 992,575.61 | 2,333,760.00 |
| | BROWN & BROWN INC | EQUITY | 99,400.000 | 44.8600 | 3,368,216.12 | 4,459,084.00 |
| | CDK GLOBAL INC | EQUITY | 105,300.000 | 59.6900 | 5,915,649.73 | 6,285,357.00 |
| | CH ROBINSON WORLDWIDE INC | EQUITY | 60,400.000 | 73.2600 | 4,440,450.60 | 4,424,904.00 |
| | CMS ENERGY CORP | EQUITY | 40,100.000 | 41.6200 | 1,098,938.56 | 1,668,962.00 |
| | CVS HEALTH CORP | EQUITY | 105,200.000 | 78.9100 | 8,509,843.15 | 8,301,332.00 |
| | CA INC | EQUITY | 188,700.000 | 31.7700 | 5,236,003.52 | 5,994,999.00 |
| | CABLE ONE INC | EQUITY | 7,400.000 | 621.7300 | 3,842,343.96 | 4,600,802.00 |
| | CABOT CORP | EQUITY | 52,700.000 | 50.5400 | 2,656,576.36 | 2,663,458.00 |
| | CAMPBELL SOUP CO | EQUITY | 107,400.000 | 60.4700 | 5,574,409.90 | 6,494,478.00 |
| | CARDINAL HEALTH INC | EQUITY | 96,900.000 | 71.9700 | 5,070,971.76 | 6,973,893.00 |
| | CARLISLE COS INC | EQUITY | 52,900.000 | 110.2900 | 5,360,628.99 | 5,834,341.00 |
| | CARNIVAL CORP | EQUITY | 16,400.000 | 52.0600 | 729,560.13 | 853,784.00 |
| | CENTERPOINT ENERGY INC | EQUITY | 258,100.000 | 24.6400 | 5,912,428.56 | 6,359,584.00 |
| | CHIMERA INVESTMENT CORP | EQUITY | 203,000.000 | 17.0200 | 3,005,130.52 | 3,455,060.00 |
| | CHURCH & DWIGHT CO INC | EQUITY | 55,400.000 | 44.1900 | 2,789,593.96 | 2,448,126.00 |
| | CINEMARK HOLDINGS INC | EQUITY | 82,700.000 | 38.3600 | 2,883,805.33 | 3,172,372.00 |
| | CLEAN HARBORS INC | EQUITY | 39,200.000 | 55.6500 | 1,899,307.70 | 2,181,480.00 |
| | CLOROX CO/THE | EQUITY | 52,400.000 | 120.0200 | 6,159,276.70 | 6,289,048.00 |
| | COLGATE-PALMOLIVE CO | EQUITY | 65,600.000 | 65.4400 | 4,267,549.91 | 4,292,864.00 |
| | COLUMBIA PROPERTY TRUST INC | EQUITY | 63,900.000 | 21.6000 | 1,467,016.20 | 1,380,240.00 |
| | COMCAST CORP | EQUITY | 102,100.000 | 69.0500 | 6,618,784.36 | 7,050,005.00 |
| | COMMERCE BANCSHARES INC/MO | EQUITY | 97,454.000 | 57.8100 | 4,141,284.82 | 5,633,815.74 |
| | CONAGRA BRANDS INC | EQUITY | 39,700.000 | 39.5500 | 1,115,326.25 | 1,570,135.00 |
| | CONSOLIDATED EDISON INC | EQUITY | 73,800.000 | 73.6800 | 4,278,575.21 | 5,437,584.00 |
| | CONSTELLATION BRANDS INC | EQUITY | 9,600.000 | 153.3100 | 1,608,855.08 | 1,471,776.00 |
| | COOPER COS INC/THE | EQUITY | 28,700.000 | 174.9300 | 5,222,353.01 | 5,020,491.00 |
| | COPART INC | EQUITY | 99,300.000 | 55.4100 | 5,071,912.00 | 5,502,213.00 |
| | CORPORATE OFFICE PROPERTIES TR | EQUITY | 96,200.000 | 31.2200 | 2,837,803.65 | 3,003,364.00 |
| | COSTCO WHOLESALE CORP | EQUITY | 41,400.000 | 160.1100 | 4,445,526.10 | 6,628,554.00 |
| | DTE ENERGY CO | EQUITY | 67,200.000 | 98.5100 | 5,387,256.73 | 6,619,872.00 |
| | DANAHER CORP | EQUITY | 97,700.000 | 77.8400 | 6,208,457.20 | 7,604,968.00 |

Western Conference of Teamsters Pension Plan
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December 31, 2016
EIN 91-6145047
Plan Number 001

Martingale Large Cap

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | DARDEN RESTAURANTS INC | EQUITY | 94,100.000 | 72.7200 | 5,087,213.08 | 6,842,952.00 |
| | DIGITAL REALTY TRUST INC | EQUITY | 50,900.000 | 98.2600 | 3,448,071.17 | 5,001,434.00 |
| | DISCOVER FINANCIAL SERVICES | EQUITY | 5,200.000 | 72.0900 | 289,855.28 | 374,868.00 |
| | DR PEPPER SNAPPLE GROUP INC | EQUITY | 70,200.000 | 90.6700 | 3,628,778.14 | 6,365,034.00 |
| | EPR PROPERTIES | EQUITY | 31,800.000 | 71.7700 | 2,473,080.32 | 2,282,286.00 |
| | EBAY INC | EQUITY | 107,800.000 | 29.6900 | 2,698,647.02 | 3,200,582.00 |
| | ECOLAB INC | EQUITY | 19,300.000 | 117.2200 | 2,352,587.66 | 2,262,346.00 |
| | EDISON INTERNATIONAL | EQUITY | 90,000.000 | 71.9900 | 5,053,574.87 | 6,479,100.00 |
| | ENTERGY CORP | EQUITY | 62,800.000 | 73.4700 | 4,382,605.65 | 4,613,916.00 |
| | EQUITY LIFESTYLE PROPERTIES IN | EQUITY | 63,200.000 | 72.1000 | 3,109,560.58 | 4,556,720.00 |
| | ERIE INDEMNITY CO | EQUITY | 9,000.000 | 112.4500 | 789,146.67 | 1,012,050.00 |
| | EXELON CORP | EQUITY | 61,200.000 | 35.4900 | 2,129,448.96 | 2,171,988.00 |
| | EXPEDITORS INTERNATIONAL OF WA | EQUITY | 19,500.000 | 52.9600 | 1,028,116.70 | 1,032,720.00 |
| | EXPRESS SCRIPTS HOLDING CO | EQUITY | 17,300.000 | 68.7900 | 1,316,091.30 | 1,190,067.00 |
| | EXXON MOBIL CORP | EQUITY | 31,900.000 | 90.2600 | 2,920,098.16 | 2,879,294.00 |
| | FACEBOOK INC | EQUITY | 20,100.000 | 115.0500 | 2,328,909.42 | 2,312,505.00 |
| | FEDEX CORP | EQUITY | 36,700.000 | 186.2000 | 6,732,860.73 | 6,833,540.00 |
| | F5 NETWORKS INC | EQUITY | 15,900.000 | 144.7200 | 2,272,582.14 | 2,301,048.00 |
| | FISERV INC | EQUITY | 47,200.000 | 106.2800 | 2,060,835.47 | 5,016,416.00 |
| | FIRSTENERGY CORP | EQUITY | 185,900.000 | 30.9700 | 6,396,805.27 | 5,757,323.00 |
| | ARTHUR J GALLAGHER & CO | EQUITY | 124,700.000 | 51.9600 | 5,485,339.74 | 6,479,412.00 |
| | GENERAL DYNAMICS CORP | EQUITY | 52,200.000 | 172.6600 | 6,112,077.12 | 9,012,852.00 |
| | GENERAL MILLS INC | EQUITY | 111,900.000 | 61.7700 | 5,766,978.44 | 6,912,063.00 |
| | HANOVER INSURANCE GROUP INC/TH | EQUITY | 50,000.000 | 91.0100 | 3,138,127.74 | 4,550,500.00 |
| | HARRIS CORP | EQUITY | 17,200.000 | 102.4700 | 1,576,576.08 | 1,762,484.00 |
| | HAWAIIAN ELECTRIC INDUSTRIES I | EQUITY | 36,600.000 | 33.0700 | 1,082,675.50 | 1,210,362.00 |
| | HEALTHCARE TRUST OF AMERICA IN | EQUITY | 57,100.000 | 29.1100 | 1,575,854.21 | 1,662,181.00 |
| | JACK HENRY & ASSOCIATES INC | EQUITY | 49,600.000 | 88.7800 | 2,269,904.90 | 4,403,488.00 |
| | HERSHEY CO/THE | EQUITY | 32,800.000 | 103.4300 | 2,970,731.91 | 3,392,504.00 |
| | HIGHWOODS PROPERTIES INC | EQUITY | 12,100.000 | 51.0100 | 599,874.44 | 617,221.00 |
| | HILL-ROM HOLDINGS INC | EQUITY | 78,000.000 | 56.1400 | 4,391,034.24 | 4,378,920.00 |
| | HOLOGIC INC | EQUITY | 26,800.000 | 40.1200 | 1,017,593.40 | 1,075,216.00 |
| | HOME DEPOT INC/THE | EQUITY | 77,500.000 | 134.0800 | 6,099,188.21 | 10,391,200.00 |
| | HONEYWELL INTERNATIONAL INC | EQUITY | 84,300.000 | 115.8500 | 9,484,894.46 | 9,766,155.00 |
| | HORMEL FOODS CORP | EQUITY | 30,000.000 | 34.8100 | 632,313.03 | 1,044,300.00 |
| | HOSPITALITY PROPERTIES TRUST | EQUITY | 128,400.000 | 31.7400 | 3,507,615.66 | 4,075,416.00 |
| | HUNTINGTON INGALLS INDUSTRIES | EQUITY | 36,400.000 | 184.1900 | 5,166,093.79 | 6,704,516.00 |
| | INGREDION INC | EQUITY | 47,900.000 | 124.9600 | 4,126,193.19 | 5,985,584.00 |
| | INTEL CORP | EQUITY | 301,800.000 | 36.2700 | 10,078,811.67 | 10,946,286.00 |
| | INTERCONTINENTAL EXCHANGE INC | EQUITY | 1,100.000 | 56.4200 | 60,585.25 | 62,062.00 |
| | INTERNATIONAL BUSINESS MACHINE | EQUITY | 85,100.000 | 165.9900 | 15,073,252.19 | 14,125,749.00 |
| | INTUIT INC | EQUITY | 65,900.000 | 114.6100 | 4,724,476.48 | 7,552,799.00 |
| | INTUITIVE SURGICAL INC | EQUITY | 400.000 | 634.1700 | 263,073.10 | 253,668.00 |
| | JOHNSON & JOHNSON | EQUITY | 121,200.000 | 115.2100 | 11,069,666.39 | 13,963,452.00 |
| | KLA-TENCOR CORP | EQUITY | 36,800.000 | 78.6800 | 2,947,275.20 | 2,895,424.00 |
| | KELLOGG CO | EQUITY | 65,300.000 | 73.7100 | 4,412,905.04 | 4,813,263.00 |
| | LAMB WESTON HOLDINGS INC | EQUITY | 11,233.000 | 37.8500 | 275,037.26 | 425,169.05 |
| | LANDSTAR SYSTEM INC | EQUITY | 38,900.000 | 85.3000 | 3,328,626.30 | 3,318,170.00 |
| | LIBERTY PROPERTY TRUST | EQUITY | 43,000.000 | 39.5000 | 1,663,506.60 | 1,698,500.00 |
| | ELI LILLY & CO | EQUITY | 96,800.000 | 73.5500 | 6,060,402.47 | 7,119,640.00 |
| | LOCKHEED MARTIN CORP | EQUITY | 33,300.000 | 249.9400 | 4,641,712.41 | 8,323,002.00 |
| | LOWE'S COS INC | EQUITY | 87,200.000 | 71.1200 | 4,869,524.67 | 6,201,664.00 |
| | M&T BANK CORP | EQUITY | 39,100.000 | 156.4300 | 4,844,613.65 | 6,116,413.00 |
| | MFA FINANCIAL INC | EQUITY | 339,500.000 | 7.6300 | 2,577,948.61 | 2,590,385.00 |
| | MACQUARIE INFRASTRUCTURE CORP | EQUITY | 61,900.000 | 81.7000 | 5,080,135.20 | 5,057,230.00 |
| | MARSH & MCLENNAN COS INC | EQUITY | 107,400.000 | 67.5900 | 4,495,363.50 | 7,259,166.00 |
| | MASTERCARD INC | EQUITY | 79,000.000 | 103.2500 | 8,111,750.66 | 8,156,750.00 |
| | MCCORMICK & CO INC/MD | EQUITY | 23,700.000 | 93.3300 | 2,222,639.48 | 2,211,921.00 |
| | MCDONALD'S CORP | EQUITY | 82,300.000 | 121.7200 | 8,594,270.07 | 10,017,556.00 |
| | MERCK & CO INC | EQUITY | 175,300.000 | 58.8700 | 8,691,976.61 | 10,319,911.00 |
| | MERCURY GENERAL CORP | EQUITY | 5,655.000 | 60.2100 | 301,524.60 | 340,487.55 |
| | MICROSOFT CORP | EQUITY | 218,800.000 | 62.1400 | 9,672,552.70 | 13,596,232.00 |
| | MID-AMERICA APARTMENT COMMUNIT | EQUITY | 75,247.000 | 97.9200 | 6,075,784.30 | 7,368,186.24 |
| | MORNINGSTAR INC | EQUITY | 23,700.000 | 73.5600 | 1,959,973.25 | 1,743,372.00 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Martingale Large Cap

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | MOTOROLA SOLUTIONS INC | EQUITY | 88,000.000 | 82.8900 | 6,395,010.82 | 7,294,320.00 |
| | MURPHY USA INC | EQUITY | 39,500.000 | 61.4700 | 2,853,721.13 | 2,428,065.00 |
| | NVR INC | EQUITY | 100.000 | 1,669.0000 | 162,203.64 | 166,900.00 |
| | NATIONAL INSTRUMENTS CORP | EQUITY | 83,900.000 | 30.8200 | 2,602,330.99 | 2,585,798.00 |
| | NEW YORK COMMUNITY BANCORP INC | EQUITY | 76,100.000 | 15.9100 | 1,236,957.67 | 1,210,751.00 |
| | NEWMONT MINING CORP | EQUITY | 17,100.000 | 34.0700 | 573,356.04 | 582,597.00 |
| | NEXTERA ENERGY INC | EQUITY | 40,100.000 | 119.4600 | 3,979,007.59 | 4,790,346.00 |
| | NORTHERN TRUST CORP | EQUITY | 41,500.000 | 89.0500 | 3,376,553.98 | 3,695,575.00 |
| | NORTHROP GRUMMAN CORP | EQUITY | 28,600.000 | 232.5800 | 3,542,238.57 | 6,651,788.00 |
| | O'REILLY AUTOMOTIVE INC | EQUITY | 22,400.000 | 278.4100 | 2,272,395.72 | 6,236,384.00 |
| | OLD REPUBLIC INTERNATIONAL COR | EQUITY | 101,600.000 | 19.0000 | 1,891,129.75 | 1,930,400.00 |
| | OMNICOM GROUP INC | EQUITY | 66,400.000 | 85.1100 | 5,271,990.82 | 5,651,304.00 |
| | ORACLE CORP | EQUITY | 218,900.000 | 38.4500 | 8,129,489.87 | 8,416,705.00 |
| | PG&E CORP | EQUITY | 101,100.000 | 60.7700 | 5,439,463.54 | 6,143,847.00 |
| | PACWEST BANCORP | EQUITY | 65,700.000 | 54.4400 | 3,019,348.74 | 3,576,708.00 |
| | PANERA BREAD CO | EQUITY | 24,600.000 | 205.0900 | 4,762,789.58 | 5,045,214.00 |
| | PEPSICO INC | EQUITY | 102,000.000 | 104.6300 | 8,941,884.17 | 10,672,260.00 |
| | PFIZER INC | EQUITY | 321,600.000 | 32.4800 | 10,393,419.17 | 10,445,568.00 |
| | PHILIP MORRIS INTERNATIONAL IN | EQUITY | 137,500.000 | 91.4900 | 11,888,832.60 | 12,579,875.00 |
| | PIEDMONT OFFICE REALTY TRUST I | EQUITY | 129,000.000 | 20.9100 | 2,448,044.69 | 2,697,390.00 |
| | PILGRIM'S PRIDE CORP | EQUITY | 31,100.000 | 18.9900 | 763,359.02 | 590,589.00 |
| | PINNACLE WEST CAPITAL CORP | EQUITY | 16,900.000 | 78.0300 | 978,646.44 | 1,318,707.00 |
| | PINNACLE FOODS INC | EQUITY | 64,700.000 | 53.4500 | 2,385,499.58 | 3,458,215.00 |
| | POOL CORP | EQUITY | 44,200.000 | 104.3400 | 4,415,395.07 | 4,611,828.00 |
| | PRICELINE GROUP INC/THE | EQUITY | 600.000 | 1,466.0600 | 716,237.72 | 879,636.00 |
| | PROCTER & GAMBLE CO/THE | EQUITY | 67,400.000 | 84.0800 | 5,541,286.00 | 5,666,992.00 |
| | PROGRESSIVE CORP/THE | EQUITY | 94,400.000 | 35.5000 | 2,864,021.50 | 3,351,200.00 |
| | PUBLIC SERVICE ENTERPRISE GROU | EQUITY | 109,200.000 | 43.8800 | 3,832,503.33 | 4,791,696.00 |
| | RPM INTERNATIONAL INC | EQUITY | 26,600.000 | 53.8300 | 1,335,528.27 | 1,431,878.00 |
| | RAYTHEON CO | EQUITY | 54,100.000 | 142.0000 | 7,580,731.05 | 7,682,200.00 |
| | REGAL ENTERTAINMENT GROUP | EQUITY | 54,500.000 | 20.6000 | 1,114,644.90 | 1,122,700.00 |
| | REPUBLIC SERVICES INC | EQUITY | 119,500.000 | 57.0500 | 4,328,238.03 | 6,817,475.00 |
| | RETAIL PROPERTIES OF AMERICA I | EQUITY | 120,800.000 | 15.3300 | 1,910,195.40 | 1,851,864.00 |
| | SENIOR HOUSING PROPERTIES TRUS | EQUITY | 206,600.000 | 18.9300 | 4,399,439.63 | 3,910,938.00 |
| | JM SMUCKER CO/THE | EQUITY | 47,300.000 | 128.0600 | 6,180,759.88 | 6,057,238.00 |
| | SPIRIT REALTY CAPITAL INC | EQUITY | 134,200.000 | 10.8600 | 1,682,733.80 | 1,457,412.00 |
| | STARBUCKS CORP | EQUITY | 151,000.000 | 55.5200 | 7,182,682.32 | 8,383,520.00 |
| | STARWOOD PROPERTY TRUST INC | EQUITY | 14,300.000 | 21.9500 | 315,862.10 | 313,885.00 |
| | STATE STREET CORP | EQUITY | 18,700.000 | 77.7200 | 1,476,029.16 | 1,453,364.00 |
| | STRYKER CORP | EQUITY | 54,900.000 | 119.8100 | 3,711,915.21 | 6,577,569.00 |
| | SUN COMMUNITIES INC | EQUITY | 6,700.000 | 76.6100 | 479,850.09 | 513,287.00 |
| | SUNTRUST BANKS INC | EQUITY | 6,600.000 | 54.8500 | 253,030.80 | 362,010.00 |
| | SYNOPSYS INC | EQUITY | 114,500.000 | 58.8600 | 4,383,991.82 | 6,739,470.00 |
| | SYNOVUS FINANCIAL CORP | EQUITY | 4,200.000 | 41.0800 | 162,067.50 | 172,536.00 |
| | SYSCO CORP | EQUITY | 139,600.000 | 55.3700 | 5,499,972.00 | 7,729,652.00 |
| | TFS FINANCIAL CORP | EQUITY | 55,200.000 | 19.0400 | 700,703.52 | 1,051,008.00 |
| | TANGER FACTORY OUTLET CENTERS | EQUITY | 21,300.000 | 35.7800 | 819,522.71 | 762,114.00 |
| | TELEFLEX INC | EQUITY | 24,600.000 | 161.1500 | 3,440,581.11 | 3,964,290.00 |
| | TELEPHONE & DATA SYSTEMS INC | EQUITY | 23,700.000 | 28.8700 | 678,499.44 | 684,219.00 |
| | TEXAS INSTRUMENTS INC | EQUITY | 103,100.000 | 72.9700 | 5,084,679.18 | 7,523,207.00 |
| | THERMO FISHER SCIENTIFIC INC | EQUITY | 16,300.000 | 141.1000 | 2,304,099.08 | 2,299,930.00 |
| | THOMSON REUTERS CORP | EQUITY | 148,900.000 | 43.7800 | 5,783,757.95 | 6,518,842.00 |
| | 3M CO | EQUITY | 42,700.000 | 178.5700 | 6,587,939.10 | 7,624,939.00 |
| | TRAVELERS COS INC/THE | EQUITY | 41,600.000 | 122.4200 | 3,542,422.46 | 5,092,672.00 |
| | TUPPERWARE BRANDS CORP | EQUITY | 26,900.000 | 52.6200 | 1,653,131.84 | 1,415,478.00 |
| | TYSON FOODS INC | EQUITY | 93,500.000 | 61.6800 | 5,733,757.97 | 5,767,080.00 |
| | UGI CORP | EQUITY | 97,650.000 | 46.0800 | 3,054,271.21 | 4,499,712.00 |
| | US BANCORP | EQUITY | 146,100.000 | 51.3700 | 7,009,458.28 | 7,505,157.00 |
| | UNITED PARCEL SERVICE INC | EQUITY | 76,600.000 | 114.6400 | 7,002,494.08 | 8,781,424.00 |
| | UNITEDHEALTH GROUP INC | EQUITY | 69,700.000 | 160.0400 | 6,170,342.93 | 11,154,788.00 |
| | VWR CORP | EQUITY | 44,700.000 | 25.0300 | 1,268,962.08 | 1,118,841.00 |
| | VARIAN MEDICAL SYSTEMS INC | EQUITY | 55,700.000 | 89.7800 | 4,235,498.98 | 5,000,746.00 |
| | VECTREN CORP | EQUITY | 107,900.000 | 52.1500 | 4,532,839.77 | 5,626,985.00 |
| | VENTAS INC | EQUITY | 74,100.000 | 62.5200 | 4,853,900.66 | 4,632,732.00 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
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Martingale Large Cap

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | VERISIGN INC | EQUITY | 10,700.000 | 76.0700 | 673,880.70 | 813,949.00 |
| | VERIZON COMMUNICATIONS INC | EQUITY | 258,400.000 | 53.3800 | 12,556,490.01 | 13,793,392.00 |
| | WP CAREY INC | EQUITY | 80,100.000 | 59.0900 | 5,427,048.21 | 4,733,109.00 |
| | WAL-MART STORES INC | EQUITY | 146,200.000 | 69.1200 | 10,774,255.52 | 10,105,344.00 |
| | WASTE MANAGEMENT INC | EQUITY | 100,600.000 | 70.9100 | 4,217,327.46 | 7,133,546.00 |
| | WELLTOWER INC | EQUITY | 10,100.000 | 66.9300 | 777,942.40 | 675,993.00 |
| | YUM! BRANDS INC | EQUITY | 62,600.000 | 63.3300 | 3,285,153.37 | 3,964,458.00 |
| | YUM CHINA HOLDINGS INC | EQUITY | 62,600.000 | 26.1200 | 1,338,082.91 | 1,635,112.00 |
| | ZIMMER BIOMET HOLDINGS INC | EQUITY | 50,400.000 | 103.2000 | 6,593,247.43 | 5,201,280.00 |
| | AMDOCS LTD | EQUITY | 106,800.000 | 58.2500 | 4,278,119.68 | 6,221,100.00 |
| | AON PLC | EQUITY | 66,200.000 | 111.5300 | 4,607,036.25 | 7,383,286.00 |
| | ARCH CAPITAL GROUP LTD | EQUITY | 81,700.000 | 86.2900 | 4,636,651.77 | 7,049,893.00 |
| | ASPEN INSURANCE HOLDINGS LTD | EQUITY | 77,800.000 | 55.0000 | 3,159,475.38 | 4,279,000.00 |
| | AXIS CAPITAL HOLDINGS LTD | EQUITY | 58,600.000 | 65.2700 | 2,550,256.25 | 3,824,822.00 |
| | ACCENTURE PLC | EQUITY | 51,900.000 | 117.1300 | 4,601,201.69 | 6,079,047.00 |
| | BUNGE LTD | EQUITY | 38,500.000 | 72.2400 | 2,548,554.76 | 2,781,240.00 |
| | ENDURANCE SPECIALTY HOLDINGS L | EQUITY | 9,900.000 | 92.4000 | 602,024.75 | 914,760.00 |
| | EVEREST RE GROUP LTD | EQUITY | 31,600.000 | 216.4000 | 4,519,138.84 | 6,838,240.00 |
| | GENPACT LTD | EQUITY | 110,100.000 | 24.3400 | 2,789,046.24 | 2,679,834.00 |
| | RENAISSANCERE HOLDINGS LTD | EQUITY | 38,595.000 | 136.2200 | 3,719,018.45 | 5,257,410.90 |
| | VALIDUS HOLDINGS LTD | EQUITY | 85,800.000 | 55.0100 | 4,025,319.04 | 4,719,858.00 |
| | WHITE MOUNTAINS INSURANCE GROU | EQUITY | 4,900.000 | 836.0500 | 3,349,117.63 | 4,096,645.00 |
| | ALLIED WORLD ASSURANCE CO HOLD | EQUITY | 88,800.000 | 53.7100 | 2,952,780.59 | 4,769,448.00 |
| | | | Martingale Large Cap Total | | 845,741,651.87 | 1,017,021,584.49 |

# Appendix XV

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Mellon Transition Account

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value<br>Security description | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | EB TEMP INV FD | CCT | 27,547.310 | 1.0000 | 27,547.31 | 27,547.31 |
| | ENGIE | EQUITY | 1,932.000 | 0.0011 | 29.97 | 2.04 |
| | | | Mellon Transition Account total | | 27,577.28 | 27,549.35 |

# Appendix XVI

Oaktree

| (a) Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description (c) | | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| EB TEMP INV FD | CCT | VAR RT 12/31/49 FEE CL 15 | 7,141,720.410 | 1.0000 | 7,141,720.41 | 7,141,720.41 |
| AEGERION PHARMACEUTICALS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.000% 08/15/2019 DD 08/15/14 | 350,000.000 | 71.2500 | 221,025.00 | 249,375.00 |
| ALASKA COMMUNICATIONS SYSTEMS | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 6.250% 05/01/2018 DD 05/10/11 | 240,000.000 | 98.7500 | 240,240.00 | 237,000.00 |
| ALON USA ENERGY INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.000% 09/15/2018 DD 09/16/13 | 2,063,000.000 | 105.0630 | 1,994,660.89 | 2,167,449.69 |
| VEREIT INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.000% 08/01/2018 DD 07/29/13 | 2,203,000.000 | 99.8750 | 2,153,209.35 | 2,200,246.25 |
| AMTRUST FINANCIAL SERVICES INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.750% 12/15/2044 DD 12/15/14 | 917,000.000 | 84.8130 | 769,621.94 | 777,735.21 |
| APOLLO COMMERCIAL REAL ESTATE | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.500% 03/15/2019 DD 03/17/14 | 2,109,000.000 | 104.6250 | 2,162,663.03 | 2,206,541.25 |
| ARES CAPITAL CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.875% 03/15/2017 DD 03/14/12 | 1,842,000.000 | 100.3750 | 1,886,948.23 | 1,848,907.50 |
| MERITOR INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | STEP 02/15/2027 DD 02/08/2007 | 1,577,000.000 | 101.8750 | 1,571,295.64 | 1,606,568.75 |
| AVID TECHNOLOGY INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.000% 06/15/2020 DD 06/15/15 | 2,245,000.000 | 66.5630 | 1,741,314.46 | 1,494,339.35 |
| BLACKROCK CAPITAL INVESTMENT C | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.500% 02/15/2018 DD 02/19/13 | 1,574,000.000 | 101.6250 | 1,612,023.12 | 1,599,577.50 |
| BLUCORA INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.250% 04/01/2019 DD 03/15/13 | 2,723,000.000 | 99.5000 | 2,630,006.97 | 2,709,385.00 |
| CEMEX SAB DE CV | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.720% 03/15/2020 DD 05/28/15 | 135,000.000 | 107.0000 | 117,633.58 | 144,450.00 |
| CHART INDUSTRIES INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.000% 08/01/2018 DD 08/03/11 | 2,569,000.000 | 97.7500 | 2,317,957.68 | 2,511,197.50 |
| CHESAPEAKE ENERGY CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | PFD 5.750% CUMULATIVE | 1,848.000 | 570.0000 | 964,801.71 | 1,053,360.00 |
| CLEAN ENERGY FUELS CORP 144A | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.250% 10/01/2018 DD 09/16/13 | 2,525,000.000 | 85.5000 | 2,049,629.61 | 2,158,875.00 |
| COLONY NORTHSTAR INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.875% 01/15/2021 DD 01/28/14 | 2,525,000.000 | 99.7500 | 2,356,941.16 | 2,518,687.50 |
| CORENERGY INFRASTRUCTURE TRUST | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 7.000% 06/15/2020 DD 06/29/15 | 1,642,000.000 | 112.1250 | 1,508,899.96 | 1,841,092.50 |
| DHT HOLDINGS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.500% 10/01/2019 DD 09/15/14 | 1,885,000.000 | 91.3130 | 1,755,533.71 | 1,721,250.05 |
| EGALET CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.500% 04/01/2020 DD 04/07/15 | 850,000.000 | 86.5630 | 757,007.02 | 735,785.50 |
| ENCORE CAPITAL GROUP INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.875% 03/15/2021 DD 03/11/14 | 3,327,000.000 | 87.3750 | 2,880,078.46 | 2,906,966.25 |
| ENDOLOGIX INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.250% 12/15/2018 DD 12/10/13 | 1,031,000.000 | 89.7500 | 969,534.49 | 925,322.50 |
| ENERNOC INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.250% 08/15/2019 DD 08/18/14 | 1,325,000.000 | 79.0000 | 935,741.53 | 1,046,750.00 |
| EZCORP INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | VAR RT 06/15/2019 DD 06/23/14 | 1,659,000.000 | 96.3750 | 1,337,931.68 | 1,598,861.25 |
| FLUIDIGM CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.750% 02/01/2034 DD 02/04/14 | 735,000.000 | 69.0630 | 479,531.25 | 507,613.05 |
| FORESTAR GROUP INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.750% 03/01/2020 DD 02/26/13 | 1,693,000.000 | 99.2500 | 1,503,724.06 | 1,680,302.50 |
| GSV CAPITAL CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.250% 09/15/2018 DD 09/17/13 | 1,256,000.000 | 92.6250 | 1,230,164.43 | 1,163,370.00 |
| GAIN CAPITAL HOLDINGS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.125% 12/01/2018 DD 11/27/13 | 1,809,000.000 | 97.2500 | 1,755,411.41 | 1,759,252.50 |
| GENERAL CABLE CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | STEP 11/15/2029 DD 12/18/2009 | 679,000.000 | 78.1880 | 388,485.61 | 530,896.52 |
| GLOBAL EAGLE ENTERTAINMENT INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.750% 02/15/2035 DD 02/18/15 | 1,480,000.000 | 80.1250 | 1,264,900.76 | 1,185,850.00 |
| GOGO INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.750% 03/01/2020 DD 03/09/15 | 1,260,000.000 | 75.1880 | 1,017,640.31 | 947,368.80 |
| GOLDEN STAR RESOURCES LTD | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.000% 06/01/2017 DD 05/31/12 | 520,000.000 | 96.2440 | 416,032.30 | 500,468.80 |
| HCI GROUP INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.875% 03/15/2019 DD 12/11/13 | 2,015,000.000 | 100.4380 | 1,881,571.51 | 2,023,825.70 |
| HELIX ENERGY SOLUTIONS GROUP I | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.250% 03/15/2032 DD 03/12/12 | 2,179,000.000 | 96.8750 | 2,029,409.51 | 2,110,906.25 |
| HORNBECK OFFSHORE SERVICES INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.500% 09/01/2019 DD 08/13/12 | 1,130,000.000 | 70.9380 | 744,825.00 | 801,599.40 |
| IAS OPERATING PARTNERSHIP 144A | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.000% 03/15/2018 DD 03/12/13 | 2,992,000.000 | 100.0000 | 2,904,138.25 | 2,992,000.00 |
| TELIGENT INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.750% 12/15/2019 DD 12/16/14 | 1,981,000.000 | 92.7500 | 1,856,539.58 | 1,837,377.50 |
| ICONIX BRAND GROUP INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.500% 03/15/2018 DD 03/18/13 | 2,145,000.000 | 94.0000 | 1,829,107.32 | 2,016,300.00 |
| IMMUNOMEDICS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.750% 02/15/2020 DD 02/11/15 | 670,000.000 | 99.0000 | 568,775.71 | 663,300.00 |
| IRIDIUM COMMUNICATIONS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | PFD 7.000% | 10,001.000 | 112.1250 | 1,023,600.13 | 1,121,362.13 |
| JEFFERIES GROUP LLC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.875% 11/01/2029 DD 10/26/09 | 1,936,000.000 | 101.0000 | 1,981,178.36 | 1,955,360.00 |
| KB HOME | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.375% 02/01/2019 DD 01/29/13 | 827,000.000 | 97.3130 | 766,633.94 | 804,778.51 |
| KEYW HOLDING CORP/THE | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.500% 07/15/2019 DD 07/21/14 | 1,230,000.000 | 100.3130 | 1,030,571.08 | 1,233,849.90 |
| MGIC INVESTMENT CORP 144A | CONVERTIBLE OR EXCHANGEABLE SECURITIES | VAR RT 04/01/2063 DD 03/28/08 | 375,000.000 | 124.6250 | 464,528.19 | 467,343.75 |
| MGIC INVESTMENT CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.000% 05/01/2017 DD 04/26/10 | 1,153,000.000 | 101.8130 | 1,171,451.43 | 1,173,903.89 |
| M/I HOMES INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.000% 03/01/2018 DD 03/11/13 | 365,000.000 | 101.8750 | 357,264.28 | 371,843.75 |
| MERITAGE HOMES CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.875% 09/15/2032 DD 09/18/12 | 2,362,000.000 | 99.2500 | 2,324,246.04 | 2,344,285.00 |
| NRG YIELD INC 144A | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.500% 02/01/2019 DD 02/11/14 | 2,676,000.000 | 99.5000 | 2,509,489.18 | 2,662,620.00 |
| NAVISTAR INTERNATIONAL CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.500% 10/15/2018 DD 10/11/13 | 1,080,000.000 | 98.5630 | 965,356.00 | 1,064,480.40 |
| NAVISTAR INTERNATIONAL CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.750% 04/15/2019 DD 03/24/14 | 1,385,000.000 | 98.7500 | 1,254,878.10 | 1,367,687.50 |
| NEW MOUNTAIN FINANCE CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.000% 06/15/2019 DD 06/03/14 | 2,329,000.000 | 101.9380 | 2,357,941.47 | 2,374,136.02 |
| NEWPARK RESOURCES INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.000% 10/01/2017 DD 10/04/10 | 860,000.000 | 100.9380 | 802,572.61 | 868,066.80 |
| NOVATEL WIRELESS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.500% 06/15/2020 DD 06/10/15 | 595,000.000 | 91.5000 | 543,681.25 | 544,425.00 |
| PDL BIOPHARMA INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.000% 02/01/2018 DD 02/12/14 | 1,085,000.000 | 97.4380 | 1,073,818.75 | 1,057,202.30 |
| PENNYMAC CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.375% 05/01/2020 DD 04/30/13 | 3,595,000.000 | 96.0630 | 3,489,382.67 | 3,453,464.85 |
| PRA GROUP INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.000% 08/01/2020 DD 08/13/13 | 2,582,000.000 | 94.1880 | 2,344,866.82 | 2,431,934.16 |
| PROSPECT CAPITAL CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.750% 04/15/2020 DD 04/11/14 | 2,959,000.000 | 97.5630 | 2,729,184.78 | 2,886,889.17 |
| RAIT FINANCIAL TRUST | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.000% 10/01/2033 DD 12/10/13 | 2,305,000.000 | 92.0000 | 2,126,948.43 | 2,120,600.00 |
| RWT HOLDINGS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.625% 11/15/2019 DD 11/24/14 | 1,125,000.000 | 100.7500 | 1,079,955.12 | 1,133,437.50 |
| REDWOOD TRUST INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.625% 04/15/2018 DD 03/06/13 | 2,180,000.000 | 99.8130 | 2,133,054.21 | 2,175,923.40 |
| RENEWABLE ENERGY GROUP INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.750% 06/15/2019 DD 06/03/14 | 497,000.000 | 96.2500 | 471,949.90 | 478,362.50 |
| RESOURCE CAPITAL CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 6.000% 12/01/2018 DD 10/21/13 | 1,340,000.000 | 95.8130 | 1,319,968.17 | 1,283,894.20 |
| RH 144A | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 0.000% 06/15/2019 DD 06/24/14 | 1,830,000.000 | 85.3130 | 1,587,729.73 | 1,561,227.90 |
| CALATLANTIC GROUP INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 0.250% 06/01/2019 DD 05/20/13 | 995,000.000 | 93.1250 | 931,568.75 | 926,593.75 |
| SANCHEZ ENERGY CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | PFD 6.500% CUMULATIVE | 34,900.000 | 30.3500 | 931,184.24 | 1,059,215.00 |
| SCORPIO TANKERS INC 144A | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.375% 07/01/2019 DD 06/30/14 | 1,925,000.000 | 80.7500 | 1,592,786.72 | 1,554,437.50 |
| SEACOR HOLDINGS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.000% 11/15/2028 DD 11/13/13 | 3,656,000.000 | 88.0630 | 3,085,435.02 | 3,219,583.28 |
| SILVER STANDARD RESOURCES INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.875% 02/01/2033 DD 01/16/13 | 374,000.000 | 92.3130 | 339,393.95 | 345,250.62 |
| TERRAVIA HOLDINGS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.000% 10/01/2019 DD 04/01/14 | 2,510,000.000 | 42.8130 | 1,445,757.71 | 1,074,606.30 |
| SOLARCITY CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.625% 11/01/2019 DD 09/30/14 | 1,615,000.000 | 84.4380 | 1,370,535.50 | 1,363,673.70 |
| SPECTRUM PHARMACEUTICALS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.750% 12/15/2018 DD 12/23/13 | 1,774,000.000 | 88.8130 | 1,591,992.47 | 1,575,542.62 |
| STARWOOD PROPERTY TRUST INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.750% 10/15/2017 DD 10/08/14 | 1,659,000.000 | 102.3750 | 1,668,409.31 | 1,698,401.25 |
| SUNPOWER CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.000% 01/15/2023 DD 12/15/15 | 593,000.000 | 71.3130 | 435,364.55 | 422,886.09 |
| TCP CAPITAL CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.250% 12/15/2019 DD 06/17/14 | 2,638,000.000 | 103.7500 | 2,671,984.23 | 2,736,925.00 |
| TICC CAPITAL CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 7.500% 11/01/2017 DD 09/26/12 | 1,944,000.000 | 101.5000 | 1,974,123.46 | 1,973,160.00 |
| TPG SPECIALTY LENDING INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.500% 12/15/2019 DD 06/10/14 | 2,275,000.000 | 102.1250 | 2,295,260.07 | 2,323,343.75 |
| TITAN MACHINERY INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.750% 05/01/2019 DD 04/24/12 | 2,100,000.000 | 88.7500 | 1,688,596.38 | 1,863,750.00 |
| TOLL BROTHERS FINANCE CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 0.500% 09/15/2032 DD 09/11/12 | 1,662,000.000 | 98.3750 | 1,633,333.98 | 1,634,992.50 |
| WALTER INVESTMENT MANAGEMENT C | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.500% 11/01/2019 DD 10/23/12 | 995,000.000 | 70.0000 | 679,087.50 | 696,500.00 |
| WHITING PETROLEUM CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.250% 04/01/2020 DD 03/27/15 | 2,955,000.000 | 87.7500 | 2,449,960.31 | 2,593,012.50 |
| YY INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.250% 04/01/2019 DD 03/24/14 | 1,391,000.000 | 98.1250 | 1,377,959.38 | 1,364,918.75 |
| YANDEX NV | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.125% 12/15/2018 DD 12/17/13 | 1,112,000.000 | 94.7500 | 990,158.53 | 1,053,620.00 |
| BUNGE LTD | CONVERTIBLE OR EXCHANGEABLE SECURITIES | PFD 4.875% CUMULATIVE | 7,000.000 | 101.3400 | 684,250.00 | 709,380.00 |
| SHIP FINANCE INTERNATIONAL LTD | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.750% 10/15/2021 DD 10/05/16 | 740,000.000 | 99.9380 | 741,023.42 | 739,541.20 |
| DETOUR GOLD CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.500% 11/30/2017 | 954,000.000 | 101.0000 | 912,876.94 | 963,540.00 |
| ARTIS REAL ESTATE INVESTMENT T | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.750% 06/30/2018 | 2,267,000.000 | 99.7000 | 2,286,811.34 | 2,260,199.00 |
| GOLAR LNG LTD REGS | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.750% 03/07/2017 | 1,800,000.000 | 99.5000 | 1,736,958.33 | 1,791,000.00 |
| PREMIER OIL FINANCE JERSE REGS | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.500% 07/27/2018 | 1,341,000.000 | 69.9000 | 1,113,984.69 | 937,359.00 |
| SUBSEA 7 SA REGS | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.000% 10/05/2017 | 1,800,000.000 | 99.0000 | 1,687,903.84 | 1,782,000.00 |
| IMPALA PLATINUM HOLDINGS REGS | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.000% 02/21/2018 | 1,000,000.000 | 90.0000 | 859,666.80 | 900,000.00 |
| GOLDEN OCEAN GROUP LTD REGS | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.070% 01/30/2019 | 400,000.000 | 80.0000 | 309,400.00 | 320,000.00 |
| BW GROUP LTD REGS | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.750% 09/10/2019 | 2,000,000.000 | 90.0500 | 1,801,331.25 | 1,801,000.00 |
| DOREL INDUSTRIES INC 144A | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.500% 11/30/2019 | 2,710,000.000 | 101.0880 | 2,585,338.02 | 2,739,484.80 |
| PRIMERO MINING CORP 144A | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.750% 02/28/2020 | 1,481,000.000 | 62.0000 | 1,280,243.78 | 918,220.00 |
| SINTEX INDUSTRIES LTD REGS | CONVERTIBLE OR EXCHANGEABLE SECURITIES | STEP 05/25/2022 | 777,000.000 | 98.2530 | 770,707.50 | 763,425.81 |
| AEGEAN MARINE PETROLEUM NETWOR | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.000% 11/01/2018 DD 10/23/13 | 1,928,000.000 | 103.6880 | 1,599,235.62 | 1,999,104.64 |
| VIDEOCON INDUSTRIES | FIXED INCOME SECURITIES | 0.000% 12/30/2016 | 100,000.000 | 100.0000 | 100,000.00 | 100,000.00 |
| | | | Total Oaktree | | 145,479,550.87 | 149,263,620.67 |

# Appendix XVII

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Wellington

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | EB TEMP INV FD | CCT | 3,100,021.080 | 1.0000 | 3,100,021.08 | 3,100,021.08 |
| | AGCO CORP | EQUITY | 18,086.000 | 57.8600 | 1,018,852.53 | 1,046,455.96 |
| | ABIOMED INC | EQUITY | 11,243.000 | 112.6800 | 1,203,868.49 | 1,266,861.24 |
| | ACADIA HEALTHCARE CO INC | EQUITY | 36,585.000 | 33.1000 | 1,781,255.90 | 1,210,963.50 |
| | ADURO BIOTECH INC | EQUITY | 36,420.000 | 11.4000 | 453,104.06 | 415,188.00 |
| | ADVANCED EMISSIONS SOLUTIONS I | EQUITY | 27,105.000 | 9.2400 | 188,736.82 | 250,450.20 |
| | AERIE PHARMACEUTICALS INC | EQUITY | 21,250.000 | 37.8500 | 386,679.50 | 804,312.50 |
| | ADVANSIX INC | EQUITY | 2,500.000 | 22.1400 | 35,587.50 | 55,350.00 |
| | ADVANCED DRAINAGE SYSTEMS INC | EQUITY | 101,407.000 | 20.6000 | 2,491,852.89 | 2,088,984.20 |
| | ADVANCED DISPOSAL SERVICES INC | EQUITY | 31,105.000 | 22.2200 | 621,679.73 | 691,153.10 |
| | ALDER BIOPHARMACEUTICALS INC | EQUITY | 3,020.000 | 20.8000 | 92,985.80 | 62,816.00 |
| | ALEXANDRIA REAL ESTATE EQUITIE | EQUITY | 14,963.000 | 111.1300 | 1,617,698.89 | 1,662,838.19 |
| | ALLEGHANY CORP | EQUITY | 5,655.000 | 608.1200 | 3,013,178.34 | 3,438,918.60 |
| | ALNYLAM PHARMACEUTICALS INC | EQUITY | 6,493.000 | 37.4400 | 462,264.19 | 243,097.92 |
| | AMERIS BANCORP | EQUITY | 20,906.000 | 43.6000 | 695,516.49 | 911,501.60 |
| | APARTMENT INVESTMENT & MANAGEM | EQUITY | 37,602.000 | 45.4500 | 1,650,689.21 | 1,709,010.90 |
| | ARAMARK | EQUITY | 42,133.000 | 35.7200 | 1,519,006.06 | 1,504,990.76 |
| | ARCH COAL INC | EQUITY | 10,677.000 | 78.0500 | 772,178.64 | 833,339.85 |
| | ARIAD PHARMACEUTICALS INC | EQUITY | 42,490.000 | 12.4400 | 418,416.17 | 528,575.60 |
| | ARISTA NETWORKS INC | EQUITY | 7,553.000 | 96.7700 | 589,739.38 | 730,903.81 |
| | ARROW ELECTRONICS INC | EQUITY | 16,389.000 | 71.3000 | 1,054,901.21 | 1,168,535.70 |
| | ASPEN TECHNOLOGY INC | EQUITY | 8,940.000 | 54.6800 | 486,261.91 | 488,839.20 |
| | ASSURANT INC | EQUITY | 19,999.000 | 92.8600 | 1,700,291.38 | 1,857,107.14 |
| | ATHENAHEALTH INC | EQUITY | 20,789.000 | 105.1700 | 2,507,009.95 | 2,186,379.13 |
| | ATMOS ENERGY CORP | EQUITY | 22,579.000 | 74.1500 | 1,758,380.59 | 1,674,232.85 |
| | ATRICURE INC | EQUITY | 94,614.000 | 19.5700 | 1,380,112.00 | 1,851,595.98 |
| | AVON PRODUCTS INC | EQUITY | 252,193.000 | 5.0400 | 1,339,398.40 | 1,271,052.72 |
| | BANCORPSOUTH INC | EQUITY | 81,549.000 | 31.0500 | 2,343,873.99 | 2,532,096.45 |
| | BENEFITFOCUS INC | EQUITY | 20,838.000 | 29.7000 | 840,938.53 | 618,888.60 |
| | BIO-TECHNE CORP | EQUITY | 8,555.000 | 102.8300 | 964,890.64 | 879,710.65 |
| | BLACK HILLS CORP | EQUITY | 40,282.000 | 61.3400 | 2,399,183.94 | 2,470,897.88 |
| | BLACKBAUD INC | EQUITY | 6,237.000 | 64.0000 | 419,866.47 | 399,168.00 |
| | BLACKHAWK NETWORK HOLDINGS INC | EQUITY | 10,995.000 | 37.6750 | 421,489.69 | 414,236.63 |
| | BLUCORA INC | EQUITY | 54,060.000 | 14.7500 | 672,286.66 | 797,385.00 |
| | BLUEBIRD BIO INC | EQUITY | 5,380.000 | 61.7000 | 302,894.00 | 331,946.00 |
| | BOISE CASCADE CO | EQUITY | 59,210.000 | 22.5000 | 1,557,617.16 | 1,332,225.00 |
| | BROADSOFT INC | EQUITY | 3,670.000 | 41.2500 | 162,334.73 | 151,387.50 |
| | BROOKDALE SENIOR LIVING INC | EQUITY | 61,185.000 | 12.4200 | 814,220.79 | 759,917.70 |
| | BURLINGTON STORES INC | EQUITY | 5,414.000 | 84.7500 | 413,304.76 | 458,836.50 |
| | CABOT CORP | EQUITY | 39,880.000 | 50.5400 | 1,955,682.28 | 2,015,535.20 |
| | CACI INTERNATIONAL INC | EQUITY | 11,692.000 | 124.3000 | 1,132,879.95 | 1,453,315.60 |
| | CADENCE DESIGN SYSTEMS INC | EQUITY | 64,783.000 | 25.2200 | 1,626,641.17 | 1,633,827.26 |
| | CALLON PETROLEUM CO | EQUITY | 139,467.000 | 15.3700 | 2,051,843.36 | 2,143,607.79 |
| | CARDIOVASCULAR SYSTEMS INC | EQUITY | 30,880.000 | 24.2100 | 663,733.87 | 747,604.80 |
| | CAROLINA FINANCIAL CORP | EQUITY | 7,763.000 | 30.7900 | 163,129.92 | 239,022.77 |
| | CARPENTER TECHNOLOGY CORP | EQUITY | 15,920.000 | 36.1700 | 588,106.46 | 575,826.40 |
| | CARTER'S INC | EQUITY | 15,496.000 | 86.3900 | 1,467,650.72 | 1,338,699.44 |
| | CAVIUM INC | EQUITY | 48,195.000 | 62.4400 | 2,655,692.26 | 3,009,295.80 |
| | CELANESE CORP | EQUITY | 26,119.000 | 78.7400 | 1,665,693.90 | 2,056,610.06 |
| | CHEESECAKE FACTORY INC/THE | EQUITY | 11,194.000 | 59.8800 | 573,118.81 | 670,296.72 |
| | CHICO'S FAS INC | EQUITY | 44,650.000 | 14.3900 | 541,342.39 | 642,513.50 |
| | CIENA CORP | EQUITY | 28,634.000 | 24.4100 | 586,766.93 | 698,955.94 |
| | CLEAN HARBORS INC | EQUITY | 70,273.000 | 55.6500 | 3,525,866.91 | 3,910,692.45 |
| | COBALT INTERNATIONAL ENERGY IN | EQUITY | 174,068.000 | 1.2200 | 181,900.31 | 212,362.96 |
| | COBIZ FINANCIAL INC | EQUITY | 84,251.000 | 16.8900 | 1,058,212.76 | 1,422,999.39 |
| | COGNEX CORP | EQUITY | 2,873.000 | 63.6200 | 148,660.80 | 182,780.26 |
| | COHERENT INC | EQUITY | 3,870.000 | 137.3850 | 414,336.36 | 531,679.95 |
| | COLFAX CORP | EQUITY | 23,480.000 | 35.9300 | 684,922.73 | 843,636.40 |
| | COLUMBIA SPORTSWEAR CO | EQUITY | 15,076.000 | 58.3000 | 847,837.69 | 878,930.80 |
| | COMMERCIAL METALS CO | EQUITY | 66,628.000 | 21.7800 | 1,174,505.84 | 1,451,157.84 |
| | CONYERS PARK ACQUISITION CORP | EQUITY | 37,587.000 | 10.8500 | 395,205.26 | 407,818.95 |
| | CORESITE REALTY CORP | EQUITY | 21,897.000 | 79.3700 | 1,704,201.55 | 1,737,964.89 |
| | CORPORATE OFFICE PROPERTIES TR | EQUITY | 70,411.000 | 31.2200 | 2,062,081.17 | 2,198,231.42 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Wellington

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | COTY INC | EQUITY | 112,135.000 | 18.3100 | 2,578,042.32 | 2,053,191.85 |
| | CROWN HOLDINGS INC | EQUITY | 38,842.000 | 52.5700 | 2,074,322.17 | 2,041,923.94 |
| | CURTISS-WRIGHT CORP | EQUITY | 10,317.000 | 98.3600 | 922,077.60 | 1,014,780.12 |
| | CYPRESS SEMICONDUCTOR CORP | EQUITY | 24,421.000 | 11.4400 | 271,739.80 | 279,376.24 |
| | CYTOKINETICS INC | EQUITY | 29,350.000 | 12.1500 | 353,304.08 | 356,602.50 |
| | DSW INC | EQUITY | 27,612.000 | 22.6500 | 652,957.13 | 625,411.80 |
| | DEXCOM INC | EQUITY | 13,280.000 | 59.7000 | 1,226,351.56 | 792,816.00 |
| | DIAMONDBACK ENERGY INC | EQUITY | 21,822.000 | 101.0600 | 2,017,653.07 | 2,205,331.32 |
| | DOUGLAS EMMETT INC | EQUITY | 71,428.000 | 36.5600 | 2,703,503.01 | 2,611,407.68 |
| | 8POINT3 ENERGY PARTNERS LP | EQUITY | 3,760.000 | 12.9800 | 59,495.61 | 48,804.80 |
| | EMPIRE STATE REALTY TRUST INC | EQUITY | 78,479.000 | 20.1900 | 1,668,152.37 | 1,584,491.01 |
| | ENERGEN CORP | EQUITY | 6,256.000 | 57.6700 | 302,126.59 | 360,783.52 |
| | ENDOLOGIX INC | EQUITY | 119,246.000 | 5.7200 | 1,477,487.28 | 682,087.12 |
| | ENVESTNET INC | EQUITY | 18,155.000 | 35.2500 | 669,418.43 | 639,963.75 |
| | EPAM SYSTEMS INC | EQUITY | 5,328.000 | 64.3100 | 358,960.38 | 342,643.68 |
| | ENVISION HEALTHCARE CORP | EQUITY | 19,064.000 | 63.2900 | 1,313,398.25 | 1,206,560.56 |
| | EQUITY LIFESTYLE PROPERTIES IN | EQUITY | 32,164.000 | 72.1000 | 2,609,596.18 | 2,319,024.40 |
| | EQUITY ONE INC | EQUITY | 54,136.000 | 30.6900 | 1,752,467.51 | 1,661,433.84 |
| | ESTERLINE TECHNOLOGIES CORP | EQUITY | 11,179.000 | 89.2000 | 783,327.25 | 997,166.80 |
| | EVERCORE PARTNERS INC | EQUITY | 10,849.000 | 68.7000 | 555,271.71 | 745,326.30 |
| | EXLSERVICE HOLDINGS INC | EQUITY | 31,165.000 | 50.4400 | 1,563,360.60 | 1,571,962.60 |
| | EXTRACTION OIL & GAS INC | EQUITY | 5,480.000 | 20.0400 | 117,437.49 | 109,819.20 |
| | FINISAR CORP | EQUITY | 9,730.000 | 30.2700 | 334,824.68 | 294,527.10 |
| | FIRST BUSEY CORP | EQUITY | 63,982.000 | 30.7800 | 1,451,932.58 | 1,969,365.96 |
| | FIRST FOUNDATION INC | EQUITY | 17,264.000 | 28.5000 | 426,286.68 | 492,024.00 |
| | FIRST SOLAR INC | EQUITY | 14,270.000 | 32.0900 | 608,830.98 | 457,924.30 |
| | FIVE BELOW INC | EQUITY | 45,321.000 | 39.9600 | 2,255,130.53 | 1,811,027.16 |
| | FIVE PRIME THERAPEUTICS INC | EQUITY | 7,690.000 | 50.1100 | 382,583.17 | 385,345.90 |
| | FOOT LOCKER INC | EQUITY | 10,192.000 | 70.8900 | 692,352.93 | 722,510.88 |
| | FORMFACTOR INC | EQUITY | 118,298.000 | 11.2000 | 1,224,196.71 | 1,324,937.60 |
| | FORTUNE BRANDS HOME & SECURITY | EQUITY | 8,266.000 | 53.4600 | 483,394.51 | 441,900.36 |
| | GENERAC HOLDINGS INC | EQUITY | 6,193.000 | 40.7400 | 225,587.44 | 252,302.82 |
| | GENESEE & WYOMING INC | EQUITY | 13,200.000 | 69.4100 | 850,638.46 | 916,212.00 |
| | GLOBAL BLOOD THERAPEUTICS INC | EQUITY | 9,500.000 | 14.4500 | 170,044.42 | 137,275.00 |
| | GLOBUS MEDICAL INC | EQUITY | 67,090.000 | 24.8100 | 1,568,091.92 | 1,664,502.90 |
| | GLYCOMIMETICS INC | EQUITY | 30,644.000 | 6.1000 | 244,755.22 | 186,928.40 |
| | GODADDY INC | EQUITY | 9,090.000 | 34.9500 | 302,881.75 | 317,695.50 |
| | GOODYEAR TIRE & RUBBER CO/THE | EQUITY | 21,872.000 | 30.8700 | 706,932.01 | 675,188.64 |
| | GRAPHIC PACKAGING HOLDING CO | EQUITY | 204,954.000 | 12.4800 | 2,814,853.34 | 2,557,825.92 |
| | GRUBHUB INC | EQUITY | 10,298.000 | 37.6200 | 375,843.20 | 387,410.76 |
| | GUIDEWIRE SOFTWARE INC | EQUITY | 10,656.000 | 49.3300 | 656,040.11 | 525,660.48 |
| | HD SUPPLY HOLDINGS INC | EQUITY | 50,430.000 | 42.5100 | 1,799,769.36 | 2,143,779.30 |
| | HANNON ARMSTRONG SUSTAINABLE I | EQUITY | 24,310.000 | 18.9900 | 566,142.85 | 461,646.90 |
| | HEADWATERS INC | EQUITY | 72,184.000 | 23.5200 | 1,363,254.99 | 1,697,767.68 |
| | HEICO CORP | EQUITY | 18,974.000 | 67.9000 | 1,108,777.87 | 1,288,334.60 |
| | HELIX ENERGY SOLUTIONS GROUP I | EQUITY | 267,695.000 | 8.8200 | 2,367,184.81 | 2,361,069.90 |
| | HERITAGE OAKS BANCORP | EQUITY | 86,950.000 | 12.3300 | 715,468.35 | 1,072,093.50 |
| | HILLTOP HOLDINGS INC | EQUITY | 33,934.000 | 29.8000 | 756,254.84 | 1,011,233.20 |
| | HOSTESS BRANDS INC | EQUITY | 106,254.000 | 13.0000 | 1,257,366.20 | 1,381,302.00 |
| | HUBBELL INC | EQUITY | 15,260.000 | 116.7000 | 1,616,870.05 | 1,780,842.00 |
| | HUBSPOT INC | EQUITY | 18,395.000 | 47.0000 | 1,074,878.28 | 864,565.00 |
| | JB HUNT TRANSPORT SERVICES INC | EQUITY | 7,649.000 | 97.0700 | 622,420.32 | 742,488.43 |
| | HURON CONSULTING GROUP INC | EQUITY | 19,167.000 | 50.6500 | 1,174,807.12 | 970,808.55 |
| | HYATT HOTELS CORP | EQUITY | 30,325.000 | 55.2600 | 1,590,130.83 | 1,675,759.50 |
| | IBERIABANK CORP | EQUITY | 25,140.000 | 83.7500 | 1,717,140.72 | 2,105,475.00 |
| | IDEX CORP | EQUITY | 20,610.000 | 90.0600 | 1,868,397.77 | 1,856,136.60 |
| | IMPINJ INC | EQUITY | 7,300.000 | 35.3400 | 197,100.00 | 257,982.00 |
| | INPHI CORP | EQUITY | 14,536.000 | 44.6200 | 669,896.11 | 648,596.32 |
| | INTEGRATED DEVICE TECHNOLOGY I | EQUITY | 10,514.000 | 23.5600 | 211,112.71 | 247,709.84 |
| | INTERPUBLIC GROUP OF COS INC/T | EQUITY | 91,900.000 | 23.4100 | 2,083,706.08 | 2,151,379.00 |
| | INTERSIL CORP | EQUITY | 27,250.000 | 22.3000 | 420,914.58 | 607,675.00 |
| | INVESTMENT TECHNOLOGY GROUP IN | EQUITY | 33,434.000 | 19.7400 | 543,941.41 | 659,987.16 |
| | ISHARES RUSSELL 2000 ETF | EQUITY | 43,046.000 | 134.8500 | 5,776,117.94 | 5,804,753.10 |

Wellington

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | ITRON INC | EQUITY | 24,465.000 | 62.8500 | 1,381,092.54 | 1,537,625.25 |
| | JACK IN THE BOX INC | EQUITY | 13,480.000 | 111.6400 | 1,315,931.18 | 1,504,907.20 |
| | JAMBA INC | EQUITY | 18,469.000 | 10.3000 | 212,524.63 | 190,230.70 |
| | JETBLUE AIRWAYS CORP | EQUITY | 29,290.000 | 22.4200 | 533,078.00 | 656,681.80 |
| | J2 GLOBAL INC | EQUITY | 10,445.000 | 81.8000 | 722,744.74 | 854,401.00 |
| | KAISER ALUMINUM CORP | EQUITY | 7,138.000 | 77.6900 | 609,597.57 | 554,551.22 |
| | KARYOPHARM THERAPEUTICS INC | EQUITY | 26,510.000 | 9.4000 | 242,391.65 | 249,194.00 |
| | KATE SPADE & CO | EQUITY | 49,352.000 | 18.6700 | 923,417.90 | 921,401.84 |
| | KEMPER CORP | EQUITY | 28,796.000 | 44.3000 | 1,064,157.93 | 1,275,662.80 |
| | KENNEDY-WILSON HOLDINGS INC | EQUITY | 123,464.000 | 20.5000 | 2,614,226.73 | 2,531,012.00 |
| | KIRBY CORP | EQUITY | 26,841.000 | 66.5000 | 1,599,546.28 | 1,784,926.50 |
| | KNIGHT TRANSPORTATION INC | EQUITY | 52,938.000 | 33.0500 | 1,540,785.21 | 1,749,600.90 |
| | LAKELAND BANCORP INC | EQUITY | 121,202.000 | 19.5000 | 1,644,685.83 | 2,363,439.00 |
| | LAREDO PETROLEUM INC | EQUITY | 26,960.000 | 14.1400 | 270,350.31 | 381,214.40 |
| | LASALLE HOTEL PROPERTIES | EQUITY | 52,627.000 | 30.4700 | 1,482,503.21 | 1,603,544.69 |
| | LATTICE SEMICONDUCTOR CORP | EQUITY | 9,280.000 | 7.3600 | 60,195.65 | 68,300.80 |
| | LEGG MASON INC | EQUITY | 19,637.000 | 29.9100 | 671,443.74 | 587,342.67 |
| | LIBERTY MEDIA CORP-LIBERTY FOR | EQUITY | 26,063.000 | 31.3300 | 755,584.88 | 816,553.79 |
| | LIBERTY MEDIA CORP-LIBERTY BRA | EQUITY | 51,493.000 | 20.5900 | 931,031.57 | 1,060,240.87 |
| | LIFEPOINT HEALTH INC | EQUITY | 24,070.000 | 56.8000 | 1,403,741.13 | 1,367,176.00 |
| | LINDBLAD EXPEDITIONS HOLDINGS | EQUITY | 126,862.000 | 9.4500 | 1,142,430.39 | 1,198,845.90 |
| | LOXO ONCOLOGY INC | EQUITY | 12,265.000 | 32.1150 | 333,471.01 | 393,890.48 |
| | MB FINANCIAL INC | EQUITY | 59,514.000 | 47.2300 | 2,402,302.68 | 2,810,846.22 |
| | MGIC INVESTMENT CORP | EQUITY | 109,541.000 | 10.1900 | 915,346.51 | 1,116,222.79 |
| | MKS INSTRUMENTS INC | EQUITY | 48,010.000 | 59.4000 | 2,242,540.04 | 2,851,794.00 |
| | MACOM TECHNOLOGY SOLUTIONS HOL | EQUITY | 4,750.000 | 46.2800 | 189,716.49 | 219,830.00 |
| | STEVEN MADDEN LTD | EQUITY | 27,190.000 | 35.7500 | 939,760.59 | 972,042.50 |
| | MANPOWERGROUP INC | EQUITY | 12,633.000 | 88.8700 | 911,079.67 | 1,122,694.71 |
| | MASONITE INTERNATIONAL CORP | EQUITY | 20,597.000 | 65.8000 | 1,465,977.88 | 1,355,282.60 |
| | MAXLINEAR INC | EQUITY | 26,463.000 | 21.8000 | 549,370.11 | 576,893.40 |
| | MICROSEMI CORP | EQUITY | 9,991.000 | 53.9700 | 414,546.00 | 539,214.27 |
| | MIDDLEBY CORP/THE | EQUITY | 31,513.000 | 128.8100 | 3,878,563.18 | 4,059,189.53 |
| | MILACRON HOLDINGS CORP | EQUITY | 9,400.000 | 18.6300 | 172,664.61 | 175,122.00 |
| | MONARCH CASINO & RESORT INC | EQUITY | 33,185.000 | 25.7800 | 794,685.80 | 855,509.30 |
| | MOOG INC | EQUITY | 9,961.000 | 65.6800 | 584,054.95 | 654,238.48 |
| | MYOKARDIA INC | EQUITY | 38,838.000 | 12.9500 | 731,843.43 | 502,952.10 |
| | NATIONAL CINEMEDIA INC | EQUITY | 114,873.000 | 14.7300 | 1,751,248.93 | 1,692,079.29 |
| | NATIONAL INSTRUMENTS CORP | EQUITY | 11,300.000 | 30.8200 | 323,067.00 | 348,266.00 |
| | NEWFIELD EXPLORATION CO | EQUITY | 22,065.000 | 40.5000 | 797,823.78 | 893,632.50 |
| | NIVALIS THERAPEUTICS INC | EQUITY | 14,341.000 | 2.2400 | 122,409.04 | 32,123.84 |
| | NOW INC | EQUITY | 149,038.000 | 20.4700 | 3,111,884.87 | 3,050,807.86 |
| | OGE ENERGY CORP | EQUITY | 49,330.000 | 33.4500 | 1,545,962.30 | 1,650,088.50 |
| | OASIS PETROLEUM INC | EQUITY | 57,206.000 | 15.1400 | 617,824.80 | 866,098.84 |
| | OCEANEERING INTERNATIONAL INC | EQUITY | 72,171.000 | 28.2100 | 2,045,247.69 | 2,035,943.91 |
| | OCLARO INC | EQUITY | 58,359.000 | 8.9500 | 419,718.85 | 522,313.05 |
| | ON SEMICONDUCTOR CORP | EQUITY | 54,096.000 | 12.7600 | 655,362.22 | 690,264.96 |
| | ORBCOMM INC | EQUITY | 36,480.000 | 8.2700 | 381,021.10 | 301,689.60 |
| | OTONOMY INC | EQUITY | 17,890.000 | 15.9000 | 278,623.58 | 284,451.00 |
| | OUTFRONT MEDIA INC | EQUITY | 111,254.000 | 24.8700 | 2,534,672.17 | 2,766,886.98 |
| | OWENS CORNING | EQUITY | 23,172.000 | 51.5600 | 1,234,636.71 | 1,194,748.32 |
| | OWENS-ILLINOIS INC | EQUITY | 46,790.000 | 17.4100 | 886,998.03 | 814,613.90 |
| | PDC ENERGY INC | EQUITY | 5,200.000 | 72.5800 | 328,900.00 | 377,416.00 |
| | PGT INNOVATIONS INC | EQUITY | 69,481.000 | 11.4500 | 760,803.29 | 795,557.45 |
| | PNM RESOURCES INC | EQUITY | 54,801.000 | 34.3000 | 1,833,232.43 | 1,879,674.30 |
| | PTC THERAPEUTICS INC | EQUITY | 14,718.000 | 10.9100 | 106,130.96 | 160,573.38 |
| | PACIFIC PREMIER BANCORP INC | EQUITY | 19,333.000 | 35.3500 | 640,865.57 | 683,421.55 |
| | PACKAGING CORP OF AMERICA | EQUITY | 12,497.000 | 84.8200 | 942,616.64 | 1,059,995.54 |
| | PACWEST BANCORP | EQUITY | 31,436.000 | 54.4400 | 1,338,696.82 | 1,711,375.84 |
| | PANERA BREAD CO | EQUITY | 6,024.000 | 205.0900 | 1,308,367.29 | 1,235,462.16 |
| | PARSLEY ENERGY INC | EQUITY | 30,377.000 | 35.2400 | 918,875.72 | 1,070,485.48 |
| | PATTERN ENERGY GROUP INC | EQUITY | 26,370.000 | 18.9900 | 627,366.18 | 500,766.30 |
| | PATTERSON-UTI ENERGY INC | EQUITY | 69,247.000 | 26.9200 | 1,349,427.06 | 1,864,129.24 |
| | PAYLOCITY HOLDING CORP | EQUITY | 17,664.000 | 30.0100 | 828,921.76 | 530,096.64 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
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Wellington

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | PEGASYSTEMS INC | EQUITY | 11,145.000 | 36.0000 | 407,625.74 | 401,220.00 |
| | PORTOLA PHARMACEUTICALS INC | EQUITY | 16,270.000 | 22.4400 | 434,647.85 | 365,098.80 |
| | POST HOLDINGS INC | EQUITY | 49,417.000 | 80.3900 | 4,094,218.73 | 3,972,632.63 |
| | PURE STORAGE INC | EQUITY | 55,400.000 | 11.3100 | 740,563.00 | 626,574.00 |
| | QCR HOLDINGS INC | EQUITY | 29,480.000 | 43.3000 | 888,875.71 | 1,276,484.00 |
| | QEP RESOURCES INC | EQUITY | 18,671.000 | 18.4100 | 335,209.28 | 343,733.11 |
| | QUANTENNA COMMUNICATIONS INC | EQUITY | 4,500.000 | 18.1300 | 72,000.00 | 81,585.00 |
| | QUIDEL CORP | EQUITY | 30,737.000 | 21.4200 | 693,282.44 | 658,386.54 |
| | RA PHARMACEUTICALS INC | EQUITY | 13,900.000 | 15.1900 | 180,707.41 | 211,141.00 |
| | RAYMOND JAMES FINANCIAL INC | EQUITY | 12,431.000 | 69.2700 | 678,106.18 | 861,095.37 |
| | REDWOOD TRUST INC | EQUITY | 52,652.000 | 15.2100 | 748,810.18 | 800,836.92 |
| | REGENCY CENTERS CORP | EQUITY | 20,529.000 | 68.9500 | 1,662,718.22 | 1,415,474.55 |
| | REGULUS THERAPEUTICS INC | EQUITY | 17,710.000 | 2.2500 | 65,828.07 | 39,847.50 |
| | RELIANCE STEEL & ALUMINUM CO | EQUITY | 11,103.000 | 79.5400 | 836,843.28 | 883,132.62 |
| | RESOLUTE ENERGY CORP | EQUITY | 8,900.000 | 41.1900 | 338,200.00 | 366,591.00 |
| | REXFORD INDUSTRIAL REALTY INC | EQUITY | 97,820.000 | 23.1900 | 2,193,380.32 | 2,268,445.80 |
| | RICE ENERGY INC | EQUITY | 36,812.000 | 21.3500 | 938,706.00 | 785,936.20 |
| | ROBERT HALF INTERNATIONAL INC | EQUITY | 11,235.000 | 48.7800 | 428,824.01 | 548,043.30 |
| | ROGERS CORP | EQUITY | 40,890.000 | 76.8100 | 2,393,983.57 | 3,140,760.90 |
| | SS&C TECHNOLOGIES HOLDINGS INC | EQUITY | 36,834.000 | 28.6000 | 1,156,537.17 | 1,053,452.40 |
| | SVB FINANCIAL GROUP | EQUITY | 9,042.000 | 171.6600 | 917,570.51 | 1,552,149.72 |
| | SEMGROUP CORP | EQUITY | 27,639.000 | 41.7500 | 899,522.43 | 1,153,928.25 |
| | SIGNATURE BANK/NEW YORK NY | EQUITY | 16,357.000 | 150.2000 | 1,961,342.08 | 2,456,821.40 |
| | SILICON LABORATORIES INC | EQUITY | 3,169.000 | 65.0000 | 179,468.74 | 205,985.00 |
| | SITEONE LANDSCAPE SUPPLY INC | EQUITY | 32,059.000 | 34.7300 | 1,063,350.91 | 1,113,409.07 |
| | SKECHERS U.S.A. INC | EQUITY | 11,168.000 | 24.5800 | 238,676.55 | 274,509.44 |
| | AO SMITH CORP | EQUITY | 29,000.000 | 47.3500 | 1,349,068.62 | 1,373,150.00 |
| | SOUTH JERSEY INDUSTRIES INC | EQUITY | 40,213.000 | 33.6900 | 1,260,877.67 | 1,354,775.97 |
| | SPIRE INC | EQUITY | 14,750.000 | 64.5500 | 1,005,613.48 | 952,112.50 |
| | SPLUNK INC | EQUITY | 11,951.000 | 51.1500 | 737,486.68 | 611,293.65 |
| | STEEL DYNAMICS INC | EQUITY | 74,586.000 | 35.5800 | 1,945,615.57 | 2,653,769.88 |
| | STERLING BANCORP/DE | EQUITY | 94,148.000 | 23.4000 | 1,612,727.72 | 2,203,063.20 |
| | STILLWATER MINING CO | EQUITY | 47,632.000 | 16.1100 | 633,943.38 | 767,351.52 |
| | SUNPOWER CORP | EQUITY | 7,770.000 | 6.6100 | 112,820.40 | 51,359.70 |
| | SYNDAX PHARMACEUTICALS INC | EQUITY | 24,131.000 | 7.1700 | 340,878.06 | 173,019.27 |
| | SYNERGY RESOURCES CORP | EQUITY | 93,862.000 | 8.9100 | 585,552.88 | 836,310.42 |
| | TAKE-TWO INTERACTIVE SOFTWARE | EQUITY | 7,400.000 | 49.2900 | 365,617.35 | 364,746.00 |
| | TARGA RESOURCES CORP | EQUITY | 32,751.000 | 56.0700 | 1,379,102.17 | 1,836,348.57 |
| | TELADOC INC | EQUITY | 71,650.000 | 16.5000 | 1,198,413.85 | 1,182,225.00 |
| | TELEDYNE TECHNOLOGIES INC | EQUITY | 11,862.000 | 123.0000 | 1,254,686.89 | 1,459,026.00 |
| | TELEFLEX INC | EQUITY | 11,030.000 | 161.1500 | 1,985,203.23 | 1,777,484.50 |
| | TESARO INC | EQUITY | 7,990.000 | 134.4800 | 758,325.02 | 1,074,495.20 |
| | TESCO CORP | EQUITY | 185,870.000 | 8.2500 | 1,423,101.08 | 1,533,427.50 |
| | TOLL BROTHERS INC | EQUITY | 4,304.000 | 31.0000 | 120,081.60 | 133,424.00 |
| | TOPBUILD CORP | EQUITY | 71,106.000 | 35.6000 | 2,460,840.29 | 2,531,373.60 |
| | TRANSUNION | EQUITY | 20,151.000 | 30.9300 | 659,381.18 | 623,270.43 |
| | TREVENA INC | EQUITY | 61,880.000 | 5.8800 | 414,590.36 | 363,854.40 |
| | TRINET GROUP INC | EQUITY | 67,350.000 | 25.6200 | 1,427,616.88 | 1,725,507.00 |
| | 2U INC | EQUITY | 26,843.000 | 30.1500 | 940,429.89 | 809,316.45 |
| | ULTRAGENYX PHARMACEUTICAL INC | EQUITY | 9,460.000 | 70.3100 | 606,462.54 | 665,132.60 |
| | UNITED COMMUNITY BANKS INC/GA | EQUITY | 66,846.000 | 29.6200 | 1,314,870.78 | 1,979,978.52 |
| | VAIL RESORTS INC | EQUITY | 13,061.000 | 161.3100 | 2,093,762.60 | 2,106,869.91 |
| | VERIFONE SYSTEMS INC | EQUITY | 38,341.000 | 17.7300 | 724,445.89 | 679,785.93 |
| | VERITEX HOLDINGS INC | EQUITY | 13,323.000 | 26.7100 | 303,039.50 | 355,857.33 |
| | WGL HOLDINGS INC | EQUITY | 13,095.000 | 76.2800 | 887,731.01 | 998,886.60 |
| | WAGEWORKS INC | EQUITY | 20,564.000 | 72.5000 | 1,242,118.68 | 1,490,890.00 |
| | WATTS WATER TECHNOLOGIES INC | EQUITY | 14,330.000 | 65.2000 | 888,922.83 | 934,316.00 |
| | WAYFAIR INC | EQUITY | 99,441.000 | 35.0500 | 4,145,857.93 | 3,485,407.05 |
| | WELLCARE HEALTH PLANS INC | EQUITY | 14,600.000 | 137.0800 | 1,617,571.73 | 2,001,368.00 |
| | WESCO INTERNATIONAL INC | EQUITY | 27,420.000 | 66.5500 | 1,544,775.88 | 1,824,801.00 |
| | WESTERN ALLIANCE BANCORP | EQUITY | 50,949.000 | 48.7100 | 1,813,651.90 | 2,481,725.79 |
| | WEX INC | EQUITY | 21,965.000 | 111.6000 | 2,143,262.57 | 2,451,294.00 |
| | WINGSTOP INC | EQUITY | 61,885.000 | 29.5900 | 1,921,130.39 | 1,831,177.15 |

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Wellington

| (a) | Identity of issue, borrower, lessor or similar party (b) | Asset type | Description of investment including maturity date, rate of interest, collateral, par or Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | WISDOMTREE INVESTMENTS INC | EQUITY | 69,452.000 | 11.1400 | 742,931.97 | 773,695.28 |
| | XPO LOGISTICS INC | EQUITY | 44,370.000 | 43.1600 | 1,530,812.94 | 1,915,009.20 |
| | XYLEM INC/NY | EQUITY | 38,617.000 | 49.5200 | 1,854,625.60 | 1,912,313.84 |
| | ZENDESK INC | EQUITY | 31,974.000 | 21.2000 | 956,263.10 | 677,848.80 |
| | ZILLOW GROUP INC | EQUITY | 2,150.000 | 36.4500 | 85,871.00 | 78,367.50 |
| | ZILLOW GROUP INC | EQUITY | 10,371.000 | 36.4700 | 401,673.90 | 378,230.37 |
| | ALKERMES PLC | EQUITY | 9,206.000 | 55.5800 | 413,626.54 | 511,669.48 |
| | ARGO GROUP INTERNATIONAL HOLDI | EQUITY | 45,492.000 | 65.9000 | 2,501,026.06 | 2,997,922.80 |
| | ASSURED GUARANTY LTD | EQUITY | 149,420.000 | 37.7700 | 4,102,535.43 | 5,643,593.40 |
| | ATLASSIAN CORP PLC | EQUITY | 20,396.000 | 24.0800 | 580,346.28 | 491,135.68 |
| | AXALTA COATING SYSTEMS LTD | EQUITY | 64,554.000 | 27.2000 | 1,788,280.39 | 1,755,868.80 |
| | CARDTRONICS PLC | EQUITY | 10,133.000 | 54.5700 | 466,585.34 | 552,957.81 |
| | GENPACT LTD | EQUITY | 75,575.000 | 24.3400 | 1,831,253.91 | 1,839,495.50 |
| | ICON PLC | EQUITY | 18,820.000 | 75.2000 | 1,432,337.39 | 1,415,264.00 |
| | MARVELL TECHNOLOGY GROUP LTD | EQUITY | 29,872.000 | 13.8700 | 364,991.04 | 414,324.64 |
| | XL GROUP LTD | EQUITY | 78,668.000 | 37.2600 | 2,686,212.44 | 2,931,169.68 |
| | GLOBANT SA | EQUITY | 10,852.000 | 33.3500 | 434,123.08 | 361,914.20 |
| | WIX.COM LTD | EQUITY | 1,300.000 | 44.5500 | 57,983.39 | 57,915.00 |
| | AFFIMED NV | EQUITY | 62,529.000 | 1.8000 | 186,445.06 | 112,552.20 |
| | MOBILEYE NV | EQUITY | 8,284.000 | 38.1200 | 358,884.16 | 315,786.08 |
| | PATHEON NV | EQUITY | 36,820.000 | 28.7100 | 952,378.76 | 1,057,102.20 |
| | EXTRACTION OIL & GAS INC | EQUITY | 16,900.000 | 20.0400 | 321,100.00 | 338,676.00 |
| | | | | Wellington Total | 301,986,839.54 | 320,310,217.28 |

# Appendix XVIII

W.R. Huff Asset Management

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value Asset type | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | ACC CLAIMS HLDGS LLC | EQUITY | 8,222,480.000 | 0.0040 | 0.00 | 32,889.92 |
| | ADELPHIA RECOVERY TRUST | EQUITY | 5,107,789.000 | 0.0100 | 2,438,841.97 | 51,077.89 |
| | ADELPHIA RECOVERY TRUST | EQUITY | 10,669,204.000 | 0.0010 | 851,509.33 | 10,669.20 |
| | | | | Total WR Huff Portfolio | 3,290,351.30 | 94,637.01 |

# Appendix XIX

# SEI Local Position Appraisal

## White Oak Gobal Advisors, LLC - WCTPT

1213-1-00004

*Period Start Date:* *12/1/2016 12:00:00 AM*
*Period End Date:* *12/31/2016 11:59:59 PM*
*Prior Knowledge Date:* *1/4/2017 11:59:59 PM*
*Knowledge Date:* *1/25/2017 4:15:35 PM*
*Accounting Calendar:* *1213-1-00004*
*Accounting Period:* *DEC312016*
U.S. DOLLARS
*Inventory State:* *AllAssetsAndPayables*

| Investment ID / Investment Description | Currency (Local) | Quantity | Amortized Cost (Base) / Amortized Cost (Local) | Market Price (Base) / Market Price (Local) | Market Value (Base) / Market Value (Local) | Unrealized FX G/L (Base) / Unrealized FX G/L (Local) | Total Unrealized G/L (Base) / Total Unrealized G/L (Local) | Original Face |
|---|---|---|---|---|---|---|---|---|
| Equity | | | | | | | | |
| Private Equity | | | | | | | | |
| Long | | | | | | | | |
| SS EQUIPMENT EQUITY | | | 0.00 | 0.00000000 | 0.00 | 0.00 | 0.00 | |
| SS EQUIPMENT EQUITY | USD | 169.210 | 0.00 | 0.00000000 | 0.00 | 0.00 | 0.00 | 0.00 |
| Totals Private Equity (Base) | | | 0.00 | | 0.00 | 0.00 | 0.00 | |
| Totals Private Equity (Local) | | | 0.00 | | 0.00 | 0.00 | 0.00 | |
| Unlisted Common Stock | | | | | | | | |
| Long | | | | | | | | |
| EZE 2 EQUITY | | | 67,244.17 | 0.32254525 | 16,697.20 | 0.00 | -50,546.97 | |
| EZE 2 EQUITY | USD | 51,767.000 | 67,244.17 | 0.32254525 | 16,697.20 | 0.00 | -50,546.97 | 0.00 |
| Long | | | | | | | | |
| MONOSOL EQUITY | | | 107,561.44 | 0.34298592 | 168,343.32 | 0.00 | 60,781.88 | |
| MONOSOL EQUITY | USD | 490,817.000 | 107,561.44 | 0.34298592 | 168,343.32 | 0.00 | 60,781.88 | 0.00 |
| Long | | | | | | | | |
| NBP-COMMON STOCK | | | 0.00 | 1,104.300000 00 | 1,910,439.00 | 0.00 | 1,910,439.00 | |

# SEI Local Position Appraisal

## White Oak Gobal Advisors, LLC - WCTPT

1213-1-00004

*Period Start Date:* *12/1/2016 12:00:00 AM*
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*Knowledge Date:* *1/25/2017 4:15:35 PM*
*Accounting Calendar:* *1213-1-00004*
*Accounting Period:* *DEC312016*

U.S. DOLLARS

*Inventory State:* *AllAssetsAndPayables*

| Investment ID / Investment Description | Currency (Local) | Quantity | Amortized Cost (Base) / Amortized Cost (Local) | Market Price (Base) / Market Price (Local) | Market Value (Base) / Market Value (Local) | Unrealized FX G/L (Base) / Unrealized FX G/L (Local) | Total Unrealized G/L (Base) / Total Unrealized G/L (Local) | Original Face |
|---|---|---|---|---|---|---|---|---|
| NORTHERN BEEF COMMON STOCK | USD | 1,730.000 | 0.00 | 1,104.30000000 | 1,910,439.00 | 0.00 | 1,910,439.00 | 0.00 |
| Long | | | | | | | | |
| PANASAS EQUITY | | | 0.00 | 0.03991758 | 11,357.23 | 0.00 | 11,357.23 | |
| PANASAS EQUITY | USD | 284,517.000 | 0.00 | 0.03991758 | 11,357.23 | 0.00 | 11,357.23 | 0.00 |
| Long | | | | | | | | |
| WOAF EQUITY | | | 0.00 | 0.00000000 | 0.00 | 0.00 | 0.00 | |
| WOAF EQUITY | USD | 1,394.000 | 0.00 | 0.00000000 | 0.00 | 0.00 | 0.00 | 0.00 |
| Totals Unlisted Common Stock (Base) | | | 174,805.61 | | 2,106,836.75 | 0.00 | 1,932,031.14 | |
| Totals Unlisted Common Stock (Local) | | | 174,805.61 | | 2,106,836.75 | 0.00 | 1,932,031.14 | |

# SEI Local Position Appraisal

## White Oak Gobal Advisors, LLC - WCTPT

1213-1-00004

*Period Start Date:* *12/1/2016 12:00:00 AM*
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*Accounting Period:* *DEC312016*
U.S. DOLLARS
*Inventory State:* *AllAssetsAndPayables*

| Investment ID / Investment Description | Currency (Local) | Quantity | Amortized Cost (Base) / Amortized Cost (Local) | Market Price (Base) / Market Price (Local) | Market Value (Base) / Market Value (Local) | Unrealized FX G/L (Base) / Unrealized FX G/L (Local) | Total Unrealized G/L (Base) / Total Unrealized G/L (Local) | Original Face |
|---|---|---|---|---|---|---|---|---|
| Unlisted Preferred Stock | | | | | | | | |
| Long | | | | | | | | |
| NBP-PREFERRED EQUITY | | | 7,942,437.34 | 5.13486066 | 11,199,131.09 | 0.00 | 3,256,693.75 | |
| NORTHERN BEEF PREFERRED EQUITY | USD | 2,181,000.000 | 7,942,437.34 | 5.13486066 | 11,199,131.09 | 0.00 | 3,256,693.75 | 0.00 |
| Totals Unlisted Preferred Stock (Base) | | | 7,942,437.34 | | 11,199,131.09 | 0.00 | 3,256,693.75 | |
| Totals Unlisted Preferred Stock (Local) | | | 7,942,437.34 | | 11,199,131.09 | 0.00 | 3,256,693.75 | |
| Totals Equity (Base) | | | 8,117,242.95 | | 13,305,967.84 | 0.00 | 5,188,724.89 | |
| Totals Equity (Local) | | | 8,117,242.95 | | 13,305,967.84 | 0.00 | 5,188,724.89 | |
| Loan | | | | | | | | |
| Delayed Draw Term Loan | | | | | | | | |
| Long | | | | | | | | |
| A2Z.Wireless.DDTL2 | | | 1,256,837.32 | 100.00000000 | 1,256,837.32 | 0.00 | 0.00 | |
| A2Z WIRELESS HOLDINGS DDTL 2 | USD | 1,256,837.320 | 1,256,837.32 | 100.00000000 | 1,256,837.32 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| A2Z.Wireless.DDTL3 | | | 756,162.13 | 100.00000000 | 756,162.13 | 0.00 | 0.00 | |
| A2Z Wireless Holdings, Inc Delayed Draw Term Loan 3 | USD | 756,162.130 | 756,162.13 | 100.00000000 | 756,162.13 | 0.00 | 0.00 | 0.00 |

# SEI Local Position Appraisal

## White Oak Gobal Advisors, LLC - WCTPT

1213-1-00004

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*Accounting Calendar:* *1213-1-00004*
*Accounting Period:* *DEC312016*
U.S. DOLLARS
*Inventory State:* *AllAssetsAndPayables*

| Investment ID / Investment Description | Currency (Local) | Quantity | Amortized Cost (Base) / Amortized Cost (Local) | Market Price (Base) / Market Price (Local) | Market Value (Base) / Market Value (Local) | Unrealized FX G/L (Base) / Unrealized FX G/L (Local) | Total Unrealized G/L (Base) / Total Unrealized G/L (Local) | Original Face |
|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| A2Z.Wireless.DDTL4 | | | 2,766,338.06 | 100.00000000 | 2,766,338.06 | 0.00 | 0.00 | |
| A2Z Wireless Holdings, Inc Delayed Draw Term Loan 4 | USD | 2,766,338.060 | 2,766,338.06 | 100.00000000 | 2,766,338.06 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| New.Angus.DDTL | | | 1,659,843.48 | 100.00000000 | 1,659,843.48 | 0.00 | 0.00 | |
| New Angus, LLC Tranche A Second Draw Term Loan | USD | 1,659,843.480 | 1,659,843.48 | 100.00000000 | 1,659,843.48 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| New.Angus.DDTL10 | | | 256,732.00 | 100.00000000 | 256,732.00 | 0.00 | 0.00 | |
| New Angus Delayed Draw 10 | USD | 256,732.000 | 256,732.00 | 100.00000000 | 256,732.00 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| New.Angus.DDTL11 | | | 308,078.00 | 100.00000000 | 308,078.00 | 0.00 | 0.00 | |
| New Angus Delayed Draw 11 | USD | 308,078.000 | 308,078.00 | 100.00000000 | 308,078.00 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| New.Angus.DDTL2 | | | 1,653,055.40 | 100.00000000 | 1,653,055.40 | 0.00 | 0.00 | |
| New Angus 2nd Delayed Draw | USD | 1,653,055.400 | 1,653,055.40 | 100.00000000 | 1,653,055.40 | 0.00 | 0.00 | 0.00 |

# SEI Local Position Appraisal

## White Oak Gobal Advisors, LLC - WCTPT

1213-1-00004

*Period Start Date:* *12/1/2016 12:00:00 AM*
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*Knowledge Date:* *1/25/2017 4:15:35 PM*
*Accounting Calendar:* *1213-1-00004*
*Accounting Period:* *DEC312016*
U.S. DOLLARS
*Inventory State:* *AllAssetsAndPayables*

| Investment ID / Investment Description | Currency (Local) | Quantity | Amortized Cost (Base) / Amortized Cost (Local) | Market Price (Base) / Market Price (Local) | Market Value (Base) / Market Value (Local) | Unrealized FX G/L (Base) / Unrealized FX G/L (Local) | Total Unrealized G/L (Base) / Total Unrealized G/L (Local) | Original Face |
|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| New.Angus.DDTL3 | | | 277,574.04 | 100.00000000 | 277,574.04 | 0.00 | 0.00 | |
| New Angus, LLC Tranche A Second Draw Term Loan 3 | USD | 277,574.040 | 277,574.04 | 100.00000000 | 277,574.04 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| New.Angus.DDTL8 | | | 770,195.00 | 100.00000000 | 770,195.00 | 0.00 | 0.00 | |
| New Angus, LLC Tranche A Second Draw Term Loan 8 | USD | 770,195.000 | 770,195.00 | 100.00000000 | 770,195.00 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| New.Angus.DDTL9 | | | 205,385.00 | 100.00000000 | 205,385.00 | 0.00 | 0.00 | |
| New Angus, LLC Tranche A Second Draw Term Loan 9 | USD | 205,385.000 | 205,385.00 | 100.00000000 | 205,385.00 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Voyager.4th.DDTL | | | 1,155,301.90 | 96.01986951 | 1,155,301.90 | 0.00 | 0.00 | |
| Voyager 4th Delayed Draw Term Loan | USD | 1,203,190.450 | 1,155,301.90 | 96.01986951 | 1,155,301.90 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Voyager.8th.DDTL | | | 2,931,270.74 | 100.00000000 | 2,931,270.74 | 0.00 | 0.00 | |
| Voyager 8th Delayed Draw Term Loan | USD | 2,931,270.740 | 2,931,270.74 | 100.00000000 | 2,931,270.74 | 0.00 | 0.00 | 0.00 |

# SEI Local Position Appraisal

## White Oak Gobal Advisors, LLC - WCTPT

1213-1-00004

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*Knowledge Date:* *1/25/2017 4:15:35 PM*
*Accounting Calendar:* *1213-1-00004*
*Accounting Period:* *DEC312016*
U.S. DOLLARS
*Inventory State:* *AllAssetsAndPayables*

| Investment ID / Investment Description | Currency (Local) | Quantity | Amortized Cost (Base) / Amortized Cost (Local) | Market Price (Base) / Market Price (Local) | Market Value (Base) / Market Value (Local) | Unrealized FX G/L (Base) / Unrealized FX G/L (Local) | Total Unrealized G/L (Base) / Total Unrealized G/L (Local) | Original Face |
|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| Voyager.9th.DDTL | | | 799,675.62 | 100.00000000 | 799,675.62 | 0.00 | 0.00 | |
| Voyager 9th Delayed Draw Term Loan | USD | 799,675.620 | 799,675.62 | 100.00000000 | 799,675.62 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Voyager.DDTL | | | 2,413,836.15 | 96.01986858 | 2,413,836.15 | 0.00 | 0.00 | |
| Voyager Drilling, LLC Delayed Draw Term Loan | USD | 2,513,892.370 | 2,413,836.15 | 96.01986858 | 2,413,836.15 | 0.00 | 0.00 | 0.00 |
| Totals Delayed Draw Term Loan (Base) | | | 17,210,284.84 | | 17,210,284.84 | 0.00 | 0.00 | |
| Totals Delayed Draw Term Loan (Local) | | | 17,210,284.84 | | 17,210,284.84 | 0.00 | 0.00 | |
| Revolver Loan | | | | | | | | |
| Long | | | | | | | | |
| Panasas.RC2 | | | 47,600.80 | 55.90374532 | 26,610.63 | 0.00 | -20,990.17 | |
| Panasas Inc Pro Rata Revolver | USD | 47,600.800 | 47,600.80 | 55.90374532 | 26,610.63 | 0.00 | -20,990.17 | 0.00 |
| Totals Revolver Loan (Base) | | | 47,600.80 | | 26,610.63 | 0.00 | -20,990.17 | |
| Totals Revolver Loan (Local) | | | 47,600.80 | | 26,610.63 | 0.00 | -20,990.17 | |

# SEI Local Position Appraisal

## White Oak Gobal Advisors, LLC - WCTPT

1213-1-00004

*Period Start Date:* *12/1/2016 12:00:00 AM*
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*Knowledge Date:* *1/25/2017 4:15:35 PM*
*Accounting Calendar:* *1213-1-00004*
*Accounting Period:* *DEC312016*
U.S. DOLLARS
*Inventory State:* *AllAssetsAndPayables*

| Investment ID / Investment Description | Currency (Local) | Quantity | Amortized Cost (Base) / Amortized Cost (Local) | Market Price (Base) / Market Price (Local) | Market Value (Base) / Market Value (Local) | Unrealized FX G/L (Base) / Unrealized FX G/L (Local) | Total Unrealized G/L (Base) / Total Unrealized G/L (Local) | Original Face |
|---|---|---|---|---|---|---|---|---|
| Term Loan | | | | | | | | |
| Long | | | | | | | | |
| A2Z.Wireless.Initial.TLA | | | 8,753,512.06 | 100.00000000 | 8,753,512.06 | 0.00 | 0.00 | |
| A2Z Wireless Holdings, LLC Initial New Term Loan A | USD | 8,753,512.060 | 8,753,512.06 | 100.00000000 | 8,753,512.06 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| ASV.TLB | | | 1,883,711.00 | 100.00000000 | 1,883,711.00 | 0.00 | 0.00 | |
| A.S.V.,LLC Term Loan B | USD | 1,883,711.000 | 1,883,711.00 | 100.00000000 | 1,883,711.00 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Ashton-Potter.TL | | | 1,192,457.00 | 100.00000000 | 1,192,457.00 | 0.00 | 0.00 | |
| Ashton-Potter (USA) LTD. Term Loan | USD | 1,192,457.000 | 1,192,457.00 | 100.00000000 | 1,192,457.00 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Atlantic.Carbon.TLA | | | 1,645,010.47 | 100.00000000 | 1,645,010.47 | 0.00 | 0.00 | |
| Atlantic Carbon Group Loan TLA | USD | 1,645,010.470 | 1,645,010.47 | 100.00000000 | 1,645,010.47 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Bill.Miller.TL | | | 1,199,874.14 | 100.00000000 | 1,199,874.14 | 0.00 | 0.00 | |

# SEI Local Position Appraisal

## White Oak Gobal Advisors, LLC - WCTPT

1213-1-00004

*Period Start Date:* *12/1/2016 12:00:00 AM*
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*Accounting Calendar:* *1213-1-00004*
*Accounting Period:* *DEC312016*
U.S. DOLLARS
*Inventory State:* *AllAssetsAndPayables*

| Investment ID / Investment Description | Currency (Local) | Quantity | Amortized Cost (Base) / Amortized Cost (Local) | Market Price (Base) / Market Price (Local) | Market Value (Base) / Market Value (Local) | Unrealized FX G/L (Base) / Unrealized FX G/L (Local) | Total Unrealized G/L (Base) / Total Unrealized G/L (Local) | Original Face |
|---|---|---|---|---|---|---|---|---|
| Bill Miller Equipment Sales Inc Term Loan | USD | 1,199,874.140 | 1,199,874.14 | 100.00000000 | 1,199,874.14 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| CSS.TLA | | | 1,162,720.00 | 100.00000000 | 1,162,720.00 | 0.00 | 0.00 | |
| Community Surgical Supply Loan | USD | 1,162,720.000 | 1,162,720.00 | 100.00000000 | 1,162,720.00 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| EZE.TL2 | | | 9,822,209.17 | 83.93272896 | 8,942,107.92 | 0.00 | -880,101.25 | |
| EZE 2 TERM LOAN | USD | 10,653,898.700 | 9,822,209.17 | 83.93272896 | 8,942,107.92 | 0.00 | -880,101.25 | 0.00 |
| Long | | | | | | | | |
| EuroKitch.TLA | | | 23,419.20 | 67.86401756 | 15,893.21 | 0.00 | -7,525.99 | |
| Euro Kitchen Design LLC. Term Loan A | USD | 23,419.200 | 23,419.20 | 67.86401756 | 15,893.21 | 0.00 | -7,525.99 | 0.00 |
| Long | | | | | | | | |
| EuroKitch.TLB | | | 468,384.02 | 67.86402320 | 317,864.24 | 0.00 | -150,519.78 | |
| Euro Kitchen Design LLC. Term Loan B | USD | 468,384.020 | 468,384.02 | 67.86402320 | 317,864.24 | 0.00 | -150,519.78 | 0.00 |

# SEI Local Position Appraisal

## White Oak Gobal Advisors, LLC - WCTPT

1213-1-00004

*Period Start Date:* *12/1/2016 12:00:00 AM*
*Period End Date:* *12/31/2016 11:59:59 PM*
*Prior Knowledge Date:* *1/4/2017 11:59:59 PM*
*Knowledge Date:* *1/25/2017 4:15:35 PM*
*Accounting Calendar:* *1213-1-00004*
*Accounting Period:* *DEC312016*
U.S. DOLLARS
*Inventory State:* *AllAssetsAndPayables*

| Investment ID / Investment Description | Currency (Local) | Quantity | Amortized Cost (Base) / Amortized Cost (Local) | Market Price (Base) / Market Price (Local) | Market Value (Base) / Market Value (Local) | Unrealized FX G/L (Base) / Unrealized FX G/L (Local) | Total Unrealized G/L (Base) / Total Unrealized G/L (Local) | Original Face |
|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| EuroKitch.TLC | | | 2,763,465.77 | 67.86402279 | 1,875,399.04 | 0.00 | -888,066.73 | |
| Euro Kitchen Design LLC. Term Loan C | USD | 2,763,465.770 | 2,763,465.77 | 67.86402279 | 1,875,399.04 | 0.00 | -888,066.73 | 0.00 |
| Long | | | | | | | | |
| Eurokitchen.PA1 | | | 1,877,750.00 | 100.00000000 | 1,877,750.00 | 0.00 | 0.00 | |
| Eurokitchen Protective Advance Term Loan | USD | 1,877,750.000 | 1,877,750.00 | 100.00000000 | 1,877,750.00 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Eurokitchen.TLD | | | 315,379.00 | 67.86402392 | 214,028.88 | 0.00 | -101,350.12 | |
| L'Arte Della Cucina, LLC Term Loan D | USD | 315,379.000 | 315,379.00 | 67.86402392 | 214,028.88 | 0.00 | -101,350.12 | 0.00 |
| Long | | | | | | | | |
| Eurokitchen.TLE | | | 3,010,148.00 | 67.86402263 | 2,042,807.52 | 0.00 | -967,340.48 | |
| L'Arte Della Cucina, LLC Term Loan E | USD | 3,010,148.000 | 3,010,148.00 | 67.86402263 | 2,042,807.52 | 0.00 | -967,340.48 | 0.00 |
| Long | | | | | | | | |
| Eurokitchen.TLF | | | 2,085,385.00 | 67.86402271 | 1,415,226.15 | 0.00 | -670,158.85 | |
| L'Arte Della Cucina, LLC Term Loan F | USD | 2,085,385.000 | 2,085,385.00 | 67.86402271 | 1,415,226.15 | 0.00 | -670,158.85 | 0.00 |

# SEI Local Position Appraisal

## White Oak Gobal Advisors, LLC - WCTPT

1213-1-00004

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U.S. DOLLARS

*Inventory State:* *AllAssetsAndPayables*

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|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| FSH.ACE.TLA | | | 879,879.18 | 93.92541298 | 879,879.18 | 0.00 | 0.00 | |
| FSH.ACE.TLA | USD | 936,785.000 | 879,879.18 | 93.92541298 | 879,879.18 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| FSH.ACE.TLB | | | 936,785.00 | 100.00000000 | 936,785.00 | 0.00 | 0.00 | |
| FSH Funding Company, LLC Term Loan | USD | 936,785.000 | 936,785.00 | 100.00000000 | 936,785.00 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Global.Keg.TL | | | 956,983.00 | 100.00000000 | 956,983.00 | 0.00 | 0.00 | |
| Global Keg Rental LLC Initial Term Loan | USD | 956,983.000 | 956,983.00 | 100.00000000 | 956,983.00 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Gro.Well.TLA | | | 1,084,437.65 | 100.00000000 | 1,084,437.65 | 0.00 | 0.00 | |
| Gro Well Term Loan A | USD | 1,084,437.650 | 1,084,437.65 | 100.00000000 | 1,084,437.65 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Gro.Well.TLB | | | 361,479.22 | 100.00000000 | 361,479.22 | 0.00 | 0.00 | |
| Gro-Well Term Loan B | USD | 361,479.220 | 361,479.22 | 100.00000000 | 361,479.22 | 0.00 | 0.00 | 0.00 |

# SEI Local Position Appraisal

## White Oak Gobal Advisors, LLC - WCTPT

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|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| Harvest.Power.TLA | | | 2,273,743.38 | 100.00000000 | 2,273,743.38 | 0.00 | 0.00 | |
| Harvest Power Tem Loan | USD | 2,273,743.380 | 2,273,743.38 | 100.00000000 | 2,273,743.38 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Harvest.Power.TLC | | | 141,999.87 | 100.00000000 | 141,999.87 | 0.00 | 0.00 | |
| Harvest Power Term Loan C | USD | 141,999.870 | 141,999.87 | 100.00000000 | 141,999.87 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Harvest.Power.TLD | | | 141,591.63 | 100.00000000 | 141,591.63 | 0.00 | 0.00 | |
| Harvest Power Term Loan D | USD | 141,591.630 | 141,591.63 | 100.00000000 | 141,591.63 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Just.Fab.TLA | | | 6,126,148.23 | 100.00000000 | 6,126,148.23 | 0.00 | 0.00 | |
| Just Fabulous, Inc. Tranche A Term Loan | USD | 6,126,148.230 | 6,126,148.23 | 100.00000000 | 6,126,148.23 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Just.Fab.TLB | | | 3,788,200.72 | 100.00000000 | 3,788,200.72 | 0.00 | 0.00 | |
| Just Fabulous, Inc. Tranche B Term Loan | USD | 3,788,200.720 | 3,788,200.72 | 100.00000000 | 3,788,200.72 | 0.00 | 0.00 | 0.00 |

# SEI Local Position Appraisal

## White Oak Gobal Advisors, LLC - WCTPT

1213-1-00004

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|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| KRD.TLA | | | 1,385,020.99 | 100.00000000 | 1,385,020.99 | 0.00 | 0.00 | |
| K R Drenth Term Loan A | USD | 1,385,020.990 | 1,385,020.99 | 100.00000000 | 1,385,020.99 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| KRD.TLB | | | 5,024,864.18 | 100.00000000 | 5,024,864.18 | 0.00 | 0.00 | |
| K R Drenth Term Loan B | USD | 5,024,864.180 | 5,024,864.18 | 100.00000000 | 5,024,864.18 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| LDC.Stone.TLB | | | 2,548,406.95 | 99.45849361 | 2,548,406.95 | 0.00 | 0.00 | |
| LDC STONE TL B | USD | 2,562,281.870 | 2,548,406.95 | 99.45849361 | 2,548,406.95 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| LDC.Stone.TLC | | | 1,484,276.89 | 99.00771288 | 1,484,276.89 | 0.00 | 0.00 | |
| LDC Stone, Inc. Tranche C Term Loan | USD | 1,499,152.790 | 1,484,276.89 | 99.00771288 | 1,484,276.89 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| NAC.Marketing.TL | | | 1,183,602.03 | 85.11490194 | 1,183,602.03 | 0.00 | 0.00 | |
| NAC Marketing Term Loan | USD | 1,390,593.190 | 1,183,602.03 | 85.11490194 | 1,183,602.03 | 0.00 | 0.00 | 0.00 |

# SEI Local Position Appraisal

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|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| National.EWP.TL | | | 2,708,831.30 | 100.00000000 | 2,708,831.30 | 0.00 | 0.00 | |
| National EWP Term Loan | USD | 2,708,831.300 | 2,708,831.30 | 100.00000000 | 2,708,831.30 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Nelson.TL | | | 1,924,429.85 | 100.00000000 | 1,924,429.85 | 0.00 | 0.00 | |
| Nelson Pipeline Constructors, LLC Term Loan | USD | 1,924,429.850 | 1,924,429.85 | 100.00000000 | 1,924,429.85 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| New.Angus.Initial.TLA | | | 1,259,487.43 | 98.82150782 | 1,259,487.43 | 0.00 | 0.00 | |
| New Angus Initial Term Loan A | USD | 1,274,507.400 | 1,259,487.43 | 98.82150782 | 1,259,487.43 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| New.Angus.TLA | | | 495,175.07 | 100.00000000 | 495,175.07 | 0.00 | 0.00 | |
| New Angus LLC Term Loan A | USD | 495,175.070 | 495,175.07 | 100.00000000 | 495,175.07 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Opera.TL | | | 5,688,404.34 | 99.89424256 | 5,688,404.34 | 0.00 | 0.00 | |
| OPERA SOLUTIONS ITL | USD | 5,694,426.620 | 5,688,404.34 | 99.89424256 | 5,688,404.34 | 0.00 | 0.00 | 0.00 |

# SEI Local Position Appraisal

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|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| PCS.Wireless.Add.TLA6 | | | 1,164,130.70 | 100.00000000 | 1,164,130.70 | 0.00 | 0.00 | |
| White Oak Asset Finance, LLC Incremental Tranche A Term Loan | USD | 1,164,130.700 | 1,164,130.70 | 100.00000000 | 1,164,130.70 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| PCS.Wireless.Add.TLB6 | | | 388,043.57 | 100.00000000 | 388,043.57 | 0.00 | 0.00 | |
| White Oak Asset Finance, LLC Incremental Tranche B Term Loan | USD | 388,043.570 | 388,043.57 | 100.00000000 | 388,043.57 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| PCS.Wireless.TLA | | | 10,989,610.50 | 100.00000000 | 10,989,610.50 | 0.00 | 0.00 | |
| PCS Wireless LLC Term Loan A | USD | 10,989,610.500 | 10,989,610.50 | 100.00000000 | 10,989,610.50 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| PCS.Wireless.TLB | | | 3,663,203.50 | 100.00000000 | 3,663,203.50 | 0.00 | 0.00 | |
| PCS Wireless LLC Term Loan B | USD | 3,663,203.500 | 3,663,203.50 | 100.00000000 | 3,663,203.50 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Panasas.PA.TL6 | | | 372,735.05 | 100.00000000 | 372,735.05 | 0.00 | 0.00 | |
| Panasas Inc. Protective Advance 6 | USD | 372,735.050 | 372,735.05 | 100.00000000 | 372,735.05 | 0.00 | 0.00 | 0.00 |

# SEI Local Position Appraisal

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U.S. DOLLARS
*Inventory State:* *AllAssetsAndPayables*

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|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| Panasas.PA.TL7 | | | 187,422.07 | 100.00000000 | 187,422.07 | 0.00 | 0.00 | |
| Panasas Inc Protective Advance 7 | USD | 187,422.070 | 187,422.07 | 100.00000000 | 187,422.07 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Panasas.PA.TL8 | | | 2,576.56 | 100.00000000 | 2,576.56 | 0.00 | 0.00 | |
| Panasas SPA TL 8 | USD | 2,576.560 | 2,576.56 | 100.00000000 | 2,576.56 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Panasas.TLA | | | 524,569.18 | 55.89654543 | 293,216.05 | 0.00 | -231,353.13 | |
| Panasas Inc. Term Loan A | USD | 524,569.180 | 524,569.18 | 55.89654543 | 293,216.05 | 0.00 | -231,353.13 | 0.00 |
| Long | | | | | | | | |
| Panasas.TLB | | | 48,483.37 | 100.00000000 | 48,483.37 | 0.00 | 0.00 | |
| Panasas Inc. Term Loan B | USD | 48,483.370 | 48,483.37 | 100.00000000 | 48,483.37 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Panasas.TLB.2 | | | 234,081.20 | 100.00000000 | 234,081.20 | 0.00 | 0.00 | |
| PANASAS, INC. Term Loan B.2 | USD | 234,081.200 | 234,081.20 | 100.00000000 | 234,081.20 | 0.00 | 0.00 | 0.00 |

# SEI Local Position Appraisal

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*Inventory State:* *AllAssetsAndPayables*

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|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| Panasas.TLC | | | 157,721.88 | 100.00000000 | 157,721.88 | 0.00 | 0.00 | |
| Panasas Inital Term Loan C | USD | 157,721.880 | 157,721.88 | 100.00000000 | 157,721.88 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Panasas.TLC3 | | | 178,235.97 | 100.00000000 | 178,235.97 | 0.00 | 0.00 | |
| Panasas Inital Term Loan C3 | USD | 178,235.970 | 178,235.97 | 100.00000000 | 178,235.97 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Ranger.TLA | | | 1,020,849.85 | 100.00000000 | 1,020,849.85 | 0.00 | 0.00 | |
| Ranger Offshore Term Loan A | USD | 1,020,849.850 | 1,020,849.85 | 100.00000000 | 1,020,849.85 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Ranger.TLB | | | 12,930,761.12 | 100.00000000 | 12,930,761.12 | 0.00 | 0.00 | |
| Ranger Offshore Term Loan B | USD | 12,930,761.120 | 12,930,761.12 | 100.00000000 | 12,930,761.12 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Red.Deer.TL | | | 1,314,217.00 | 100.00000000 | 1,314,217.00 | 0.00 | 0.00 | |
| RED DEER HOLDINGS LLC Term Loan | USD | 1,314,217.000 | 1,314,217.00 | 100.00000000 | 1,314,217.00 | 0.00 | 0.00 | 0.00 |

# SEI Local Position Appraisal

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|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| SS.Equipment.Adv.TL | | | 280,720.00 | 46.61478698 | 130,857.03 | 0.00 | -149,862.97 | |
| SS Equipment Services Adv Term Loan | USD | 280,720.000 | 280,720.00 | 46.61478698 | 130,857.03 | 0.00 | -149,862.97 | 0.00 |
| Long | | | | | | | | |
| SS.Equipment.Adv.TL4 | | | 400,000.00 | 46.61478750 | 186,459.15 | 0.00 | -213,540.85 | |
| SS Equipment Advance Term Loan 4 | USD | 400,000.000 | 400,000.00 | 46.61478750 | 186,459.15 | 0.00 | -213,540.85 | 0.00 |
| Long | | | | | | | | |
| SS.Equipment.Adv.TL5 | | | 302,458.00 | 46.61478619 | 140,990.15 | 0.00 | -161,467.85 | |
| SS Equipment Advance Term Loan 5 | USD | 302,458.000 | 302,458.00 | 46.61478619 | 140,990.15 | 0.00 | -161,467.85 | 0.00 |
| Long | | | | | | | | |
| SS.Equipment.TL | | | 2,581,408.12 | 0.04720292 | 1,218.50 | 0.00 | -2,580,189.62 | |
| SS Equipment Services II LLC | USD | 2,581,408.120 | 2,581,408.12 | 0.04720292 | 1,218.50 | 0.00 | -2,580,189.62 | 0.00 |
| Long | | | | | | | | |
| Selling.Source.TL | | | 10,697,872.39 | 100.00000000 | 10,697,872.39 | 0.00 | 0.00 | |
| Selling Source Term Loan | USD | 10,697,872.390 | 10,697,872.39 | 100.00000000 | 10,697,872.39 | 0.00 | 0.00 | 0.00 |

# SEI Local Position Appraisal

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|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| Sigma.Electric.TLA1 | | | 1,802,193.06 | 98.10071719 | 1,802,193.06 | 0.00 | 0.00 | |
| Sigma Electric Manufacturing Corporation | USD | 1,837,084.490 | 1,802,193.06 | 98.10071719 | 1,802,193.06 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Sigma.Electric.TLA2 | | | 3,237,838.36 | 98.10071682 | 3,237,838.36 | 0.00 | 0.00 | |
| Sixteen Emu S.a.r.l. Tranche A-2 Term Loan | USD | 3,300,524.670 | 3,237,838.36 | 98.10071682 | 3,237,838.36 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Sonar.BL | | | 2,886,850.00 | 100.00000000 | 2,886,850.00 | 0.00 | 0.00 | |
| Sonar Entertainment Bridge Loan | USD | 2,886,850.000 | 2,886,850.00 | 100.00000000 | 2,886,850.00 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Trienda.TL | | | 4,891,226.00 | 100.00000000 | 4,891,226.00 | 0.00 | 0.00 | |
| TRIENDA HOLDINGS, L.L.C., TERM LOAN | USD | 4,891,226.000 | 4,891,226.00 | 100.00000000 | 4,891,226.00 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| UPG.TLA | | | 894,986.28 | 100.00000000 | 894,986.28 | 0.00 | 0.00 | |
| UPG Company Term Loan | USD | 894,986.280 | 894,986.28 | 100.00000000 | 894,986.28 | 0.00 | 0.00 | 0.00 |

# SEI Local Position Appraisal

## White Oak Gobal Advisors, LLC - WCTPT

1213-1-00004

*Period Start Date:* *12/1/2016 12:00:00 AM*
*Period End Date:* *12/31/2016 11:59:59 PM*
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*Knowledge Date:* *1/25/2017 4:15:35 PM*
*Accounting Calendar:* *1213-1-00004*
*Accounting Period:* *DEC312016*
U.S. DOLLARS
*Inventory State:* *AllAssetsAndPayables*

| Investment ID / Investment Description | Currency (Local) | Quantity | Amortized Cost (Base) / Amortized Cost (Local) | Market Price (Base) / Market Price (Local) | Market Value (Base) / Market Value (Local) | Unrealized FX G/L (Base) / Unrealized FX G/L (Local) | Total Unrealized G/L (Base) / Total Unrealized G/L (Local) | Original Face |
|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| Visual.Edge.TL | | | 2,662,990.13 | 100.00000000 | 2,662,990.13 | 0.00 | 0.00 | |
| Visual Edge Technology, Inc. Tranche A Term Loan | USD | 2,662,990.130 | 2,662,990.13 | 100.00000000 | 2,662,990.13 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Visual.Edge.TL2 | | | 1,438,805.81 | 100.00000000 | 1,438,805.81 | 0.00 | 0.00 | |
| Visual Edge Technology, Inc. Tranche B Term Loan | USD | 1,438,805.810 | 1,438,805.81 | 100.00000000 | 1,438,805.81 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Visual.Edge.TL4 | | | 638,058.07 | 100.00000000 | 638,058.07 | 0.00 | 0.00 | |
| Visual Edge Technology, Inc. Tranche D Term Loan | USD | 638,058.070 | 638,058.07 | 100.00000000 | 638,058.07 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Visual.Edge.TL5 | | | 642,333.71 | 100.00000000 | 642,333.71 | 0.00 | 0.00 | |
| Visual Edge Technology, Inc. Tranche E Term Loan | USD | 642,333.710 | 642,333.71 | 100.00000000 | 642,333.71 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Visual.Edge.TL6 | | | 395,856.93 | 66.66666723 | 395,856.93 | 0.00 | 0.00 | |
| Visual Edge Technology, Inc. Tranche F Term Loan | USD | 593,785.390 | 395,856.93 | 66.66666723 | 395,856.93 | 0.00 | 0.00 | 0.00 |

# SEI Local Position Appraisal

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*Accounting Period:* *DEC312016*
U.S. DOLLARS
*Inventory State:* *AllAssetsAndPayables*

| Investment ID / Investment Description | Currency (Local) | Quantity | Amortized Cost (Base) / Amortized Cost (Local) | Market Price (Base) / Market Price (Local) | Market Value (Base) / Market Value (Local) | Unrealized FX G/L (Base) / Unrealized FX G/L (Local) | Total Unrealized G/L (Base) / Total Unrealized G/L (Local) | Original Face |
|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| Voyager.5th.DDTL | | | 916,388.12 | 96.01987029 | 916,388.12 | 0.00 | 0.00 | |
| Voyager 5th Delayed Draw Term Loan | USD | 954,373.420 | 916,388.12 | 96.01987029 | 916,388.12 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Voyager.ProtectiveAdv.TL | | | 1,187,837.47 | 96.01986839 | 1,187,837.47 | 0.00 | 0.00 | |
| Voyager Protective Advance Term Loan | USD | 1,237,074.670 | 1,187,837.47 | 96.01986839 | 1,187,837.47 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Voyager.TL | | | 786,326.69 | 96.01986913 | 786,326.69 | 0.00 | 0.00 | |
| Voyager Term Loan | USD | 818,920.810 | 786,326.69 | 96.01986913 | 786,326.69 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| White.Oak.Finance.Adv.TL | | | 148,240.00 | 100.00000000 | 148,240.00 | 0.00 | 0.00 | |
| WOAF – UGHS Protective Advance Term Loan | USD | 148,240.000 | 148,240.00 | 100.00000000 | 148,240.00 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| White.Oak.Finance.TL | | | 1,523,960.00 | 0.00000000 | 0.00 | 0.00 | -1,523,960.00 | |
| White Oak Financing Term Loan | USD | 1,523,960.000 | 1,523,960.00 | 0.00000000 | 0.00 | 0.00 | -1,523,960.00 | 0.00 |

# SEI Local Position Appraisal

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*Accounting Period:* *DEC312016*
U.S. DOLLARS
*Inventory State:* *AllAssetsAndPayables*

| Investment ID / Investment Description | Currency (Local) | Quantity | Amortized Cost (Base) / Amortized Cost (Local) | Market Price (Base) / Market Price (Local) | Market Value (Base) / Market Value (Local) | Unrealized FX G/L (Base) / Unrealized FX G/L (Local) | Total Unrealized G/L (Base) / Total Unrealized G/L (Local) | Original Face |
|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| Xicato.TLA | | | 4,144,828.35 | 100.00000000 | 4,144,828.35 | 0.00 | 0.00 | |
| Xicato Term Loan A | USD | 4,144,828.350 | 4,144,828.35 | 100.00000000 | 4,144,828.35 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Xicato.TLB | | | 336,636.49 | 100.00000000 | 336,636.49 | 0.00 | 0.00 | |
| Xicato Term Loan B | USD | 336,636.490 | 336,636.49 | 100.00000000 | 336,636.49 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Xicato.TLB.2 | | | 335,722.56 | 100.00000000 | 335,722.56 | 0.00 | 0.00 | |
| Xicato, INC.TL | USD | 335,722.560 | 335,722.56 | 100.00000000 | 335,722.56 | 0.00 | 0.00 | 0.00 |
| Long | | | | | | | | |
| Zealot.TL | | | 2,218,981.15 | 100.00000000 | 2,218,981.15 | 0.00 | 0.00 | |
| Zealot Networks Inc Term Loan | USD | 2,218,981.150 | 2,218,981.15 | 100.00000000 | 2,218,981.15 | 0.00 | 0.00 | 0.00 |
| Totals Term Loan (Base) | | | 155,126,330.95 | | 146,600,893.33 | 0.00 | -8,525,437.62 | |
| Totals Term Loan (Local) | | | 155,126,330.95 | | 146,600,893.33 | 0.00 | -8,525,437.62 | |
| Totals Loan (Base) | | | 172,384,216.59 | | 163,837,788.80 | 0.00 | -8,546,427.79 | |

# SEI Local Position Appraisal

## White Oak Gobal Advisors, LLC - WCTPT

1213-1-00004

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*Accounting Calendar:* *1213-1-00004*
*Accounting Period:* *DEC312016*
U.S. DOLLARS
*Inventory State:* *AllAssetsAndPayables*

| Investment ID / Investment Description | Currency (Local) | Quantity | Amortized Cost (Base) / Amortized Cost (Local) | Market Price (Base) / Market Price (Local) | Market Value (Base) / Market Value (Local) | Unrealized FX G/L (Base) / Unrealized FX G/L (Local) | Total Unrealized G/L (Base) / Total Unrealized G/L (Local) | Original Face |
|---|---|---|---|---|---|---|---|---|
| Totals Loan (Local) | | | 172,384,216.59 | | 163,837,788.80 | 0.00 | -8,546,427.79 | |
| Option | | | | | | | | |
| Warrant | | | | | | | | |
| Long | | | | | | | | |
| LDC STONE TL B WARRANTS | | | 15,089.81 | 27.48623436 | 24,160.40 | 0.00 | 9,070.59 | |
| LDC STONE TL B WARRANTS | USD | 879.000 | 15,089.81 | 27.48623436 | 24,160.40 | 0.00 | 9,070.59 | 0.00 |
| Long | | | | | | | | |
| OPERA SOLUTIONS ITL WARRANTS | | | 6,676.76 | 0.00000000 | 0.00 | 0.00 | -6,676.76 | |
| OPERA SOLUTIONS ITL WARRANTS | USD | 67,808.000 | 6,676.76 | 0.00000000 | 0.00 | 0.00 | -6,676.76 | 0.00 |
| Totals Warrant (Base) | | | 21,766.57 | | 24,160.40 | 0.00 | 2,393.83 | |
| Totals Warrant (Local) | | | 21,766.57 | | 24,160.40 | 0.00 | 2,393.83 | |
| Totals Option (Base) | | | 21,766.57 | | 24,160.40 | 0.00 | 2,393.83 | |
| Totals Option (Local) | | | 21,766.57 | | 24,160.40 | 0.00 | 2,393.83 | |

# SEI Local Position Appraisal

## White Oak Gobal Advisors, LLC - WCTPT

1213-1-00004

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*Accounting Period:* *DEC312016*
U.S. DOLLARS
*Inventory State:* *AllAssetsAndPayables*

| Investment ID / Investment Description | Currency (Local) | Quantity | Amortized Cost (Base) / Amortized Cost (Local) | Market Price (Base) / Market Price (Local) | Market Value (Base) / Market Value (Local) | Unrealized FX G/L (Base) / Unrealized FX G/L (Local) | Total Unrealized G/L (Base) / Total Unrealized G/L (Local) | Original Face |
|---|---|---|---|---|---|---|---|---|
| Warrant | | | | | | | | |
| Unlisted Warrant | | | | | | | | |
| Long | | | | | | | | |
| FSH ACE TLA WARRANTS | | | 60,392.94 | 100.69099798 | 94,326.32 | 0.00 | 33,933.38 | |
| FSH ACE TLA WARRANTS | USD | 936.790 | 60,392.94 | 100.69099798 | 94,326.32 | 0.00 | 33,933.38 | 0.00 |
| Long | | | | | | | | |
| LDC STONE TLC WARRANTS | | | 15,738.27 | 30.38477816 | 26,708.22 | 0.00 | 10,969.95 | |
| LDC STONE TLC WARRANTS | USD | 879.000 | 15,738.27 | 30.38477816 | 26,708.22 | 0.00 | 10,969.95 | 0.00 |
| Long | | | | | | | | |
| NEW ANGUS INITIAL DRAW TLA WARRANTS | | | 21,573.49 | 24.00000000 | 34,289.04 | 0.00 | 12,715.55 | |
| NEW ANGUS INITIAL DRAW TL A WARRANTS | USD | 1,428.710 | 21,573.49 | 24.00000000 | 34,289.04 | 0.00 | 12,715.55 | 0.00 |
| Long | | | | | | | | |
| RANGER WARRANT | | | 0.00 | 6.10000123 | 9,879.44 | 0.00 | 9,879.44 | |
| RANGER WARRANT | USD | 1,619.580 | 0.00 | 6.10000123 | 9,879.44 | 0.00 | 9,879.44 | 0.00 |

# SEI Local Position Appraisal

## White Oak Gobal Advisors, LLC - WCTPT

1213-1-00004

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*Accounting Period:* *DEC312016*
U.S. DOLLARS
*Inventory State:* *AllAssetsAndPayables*

| Investment ID / Investment Description | Currency (Local) | Quantity | Amortized Cost (Base) / Amortized Cost (Local) | Market Price (Base) / Market Price (Local) | Market Value (Base) / Market Value (Local) | Unrealized FX G/L (Base) / Unrealized FX G/L (Local) | Total Unrealized G/L (Base) / Total Unrealized G/L (Local) | Original Face |
|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| SA EXPLORATION WARRANTS | | | 64,611.98 | 0.00000000 | 0.00 | 0.00 | -64,611.98 | |
| SA EXPLORATION WARRANTS | USD | 1.000 | 64,611.98 | 0.00000000 | 0.00 | 0.00 | -64,611.98 | 0.00 |
| Long | | | | | | | | |
| SURFAIR WARRANT ADDITIONAL | | | 0.00 | 0.70821549 | 17,746.23 | 0.00 | 17,746.23 | |
| SURFAIR WARRANT ADDITIONAL | USD | 25,057.670 | 0.00 | 0.70821549 | 17,746.23 | 0.00 | 17,746.23 | 0.00 |
| Long | | | | | | | | |
| SURFAIR WARRANTS 2ND DDTL | | | 15,804.28 | 0.70821530 | 16,795.00 | 0.00 | 990.72 | |
| SURFAIR WARRANT OCTOBER 2015 DD | USD | 23,714.540 | 15,804.28 | 0.70821530 | 16,795.00 | 0.00 | 990.72 | 0.00 |
| Long | | | | | | | | |
| SURFAIR WARRANTS A | | | 7,246.58 | 0.70468919 | 15,474.27 | 0.00 | 8,227.69 | |
| SURF AIRLINES TRANCHE A WARRANTS | USD | 21,959.000 | 7,246.58 | 0.70468919 | 15,474.27 | 0.00 | 8,227.69 | 0.00 |
| Long | | | | | | | | |
| SURFAIR WARRANTS B | | | 11,129.05 | 0.70468924 | 23,764.94 | 0.00 | 12,635.89 | |
| SURF AIRLINES TRANCHE B WARRANTS | USD | 33,724.000 | 11,129.05 | 0.70468924 | 23,764.94 | 0.00 | 12,635.89 | 0.00 |

# SEI Local Position Appraisal

## White Oak Gobal Advisors, LLC - WCTPT

1213-1-00004

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*Accounting Period:* *DEC312016*
U.S. DOLLARS
*Inventory State:* *AllAssetsAndPayables*

| Investment ID / Investment Description | Currency (Local) | Quantity | Amortized Cost (Base) / Amortized Cost (Local) | Market Price (Base) / Market Price (Local) | Market Value (Base) / Market Value (Local) | Unrealized FX G/L (Base) / Unrealized FX G/L (Local) | Total Unrealized G/L (Base) / Total Unrealized G/L (Local) | Original Face |
|---|---|---|---|---|---|---|---|---|
| Long | | | | | | | | |
| SURFAIR WARRANTS DDTL | | | 30,441.64 | 0.70821549 | 16,406.86 | 0.00 | -14,034.78 | |
| SURF AIRLINES WARRANTS FOR DDTL | USD | 23,166.480 | 30,441.64 | 0.70821549 | 16,406.86 | 0.00 | -14,034.78 | 0.00 |
| Totals Unlisted Warrant (Base) | | | 226,938.23 | | 255,390.32 | 0.00 | 28,452.09 | |
| Totals Unlisted Warrant (Local) | | | 226,938.23 | | 255,390.32 | 0.00 | 28,452.09 | |
| Totals Warrant (Base) | | | 226,938.23 | | 255,390.32 | 0.00 | 28,452.09 | |
| Totals Warrant (Local) | | | 226,938.23 | | 255,390.32 | 0.00 | 28,452.09 | |

| | | |
|---|---|---|
| Subtotal | 180,750,164 | 177,423,307 |
| Cash | 14,125,843 | 14,125,843 |
| Allowance for loan portfolio | - | (4,071,224) |
| | 194,876,007 | 187,477,926 |

# Appendix XX

UBS Holdings No. 260 LLC

| Identity of issue, borrower, lessor or similar party | Property ID | | Asset type | Cost | Current Value |
|---|---|---|---|---|---|
| (a) | (b) | | (c) | (d) | (e) |
| | A -12 | Ann Arbor, MI | Real Estate | | 31,000,000 |
| | B -29 | Rochester, MI | Real Estate | | 62,200,000 |
| | C-38 | Delray Beach, FL | Real Estate | | 50,700,000 |
| | D-39 | Cincinnati, OH | Real Estate | | 38,700,000 |
| | E-40 | New York, NY | Real Estate | | 123,000,000 |
| | F-45 | Naperville, IL | Real Estate | | 54,700,000 |
| | G-48 | Arlington, VA | Real Estate | | 64,683,213 |
| | H-50 | N. Reading, MA | Real Estate | | 115,566,205 |
| | I-54 | Orlando, FL | Real Estate | | 77,400,000 |
| | J-56 | Houston, TX | Real Estate | | 60,000,000 |
| | K-58 | Phoenix, AZ | Real Estate | | 48,400,000 |
| | L-37 | Tampa, FL | Real Estate | | 31,920,000 |
| | M-22 | Haslet, TX | Real Estate | | 13,607,300 |
| | N-23 | Romeoville, IL | Real Estate | | 21,500,000 |
| | O-46 | Lathrop, CA | Real Estate | | 37,600,000 |
| | P-49 | Rogers, MN | Real Estate | | 32,824,538 |
| | Q-51 | Woodridge, IL | Real Estate | | 34,600,000 |
| | R-52 | McCook, IL | Real Estate | | 26,000,000 |
| | S-55 | Gastonia, NC | Real Estate | | 26,700,000 |
| | T-28 | Westmont, IL | Real Estate | | 28,051,670 |
| | U-30 | Vienna, VA | Real Estate | | 43,766,000 |
| | V-31 | Westmont, IL | Real Estate | | 11,792,211 |
| | W-33 | Seattle, WA | Real Estate | | 40,300,000 |
| | X-43 | Alpharetta, GA | Real Estate | | 118,801,612 |
| | Y-53 | Santa Ana, CA | Real Estate | | 87,900,000 |
| | Z-03 | Campbell, CA | Real Estate | | 101,091,817 |
| | AA-34 | Walnut Creek, CA | Real Estate | | 98,400,000 |
| | BB-41 | Los Angeles, CA | Real Estate | | 72,324,177 |
| | CC-57 | Madison, WI | Real Estate | | 34,853,000 |
| | **Total Real Estate** | | | Cost | $1,588,381,744 |
| | | | | 1,177,057,144 | |
| | Cash and Cash Equivalents | | | 6,596,405 | 6,596,405 |
| | Other Net Assets | | | (351,034,323) | (348,634,323) |
| | | | | $ 832,619,226 | $ 1,246,343,826 |

# Appendix XXI

**Mellon Capital Management**

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral par, or maturity value (c) | Cost (d) | Current value (e) |
|---|---|---|---|---|
| | Cash and cash equivalents | Cash and cash equivalents | $ 5 | $ 5 |
| | EB Daily Valued Stock Index Fund | Common/commingled fund | 3,270,242,818 | 4,726,550,258 |
| | EB Daily Valued Market Completion Fund | Common/commingled fund | 995,864,586 | 1,575,457,964 |
| | EB DV ACWI ex US Fund | Common/commingled fund | 3,086,309,041 | 3,060,651,397 |
| | | Total Portfolio | $ 7,352,416,450 | $ 9,362,659,624 |

# Appendix XXII

## Invesco Common Commingled Funds

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral par, or maturity value (c) | Cost (d) | Current value (e) |
|---|---|---|---|---|
| | Invesco Balanced Risk Allocation | Common/Commingled Funds | $ 450,011,059 | $ 749,735,985 |
| | Invesco International Growth Equity Trust | Common/Commingled Funds | 300,000,000 | 272,755,102 |
| | | Total Portfolio | $ 750,011,059 | $ 1,022,491,087 |

# Appendix XXIII

**Limited Partnerships and Other Private Equity**

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral par, or maturity value (c) | Cost (d) | Current value (e) |
|---|---|---|---|---|
| | Audax Senior Debt (WCTPT), LLC | Other private equity | 121,249,967 | 121,196,533 |
| | Home Partners of America | Other private equity | 96,250,000 | 111,388,889 |
| | PEG U.S. Corporate Finance Institutional Investors IV, LLC | Other private equity | 55,458,225 | 79,736,825 |
| | PEG U.S. Corporate Finance Institutional Investors V, LLC | Other private equity | 35,068,844 | 38,000,289 |
| | PEG Venture Capital Institutional Investors IV, LLC | Other private equity | 12,053,820 | 16,359,241 |
| | PEG Venture Capital Institutional Investors V, LLC | Other private equity | 9,144,128 | 10,514,659 |
| | MacKay Shields Defensive Bond Arbitrage Fund. Ltd. | Other private equity | 27,000,000 | 27,485,616 |
| | New Growth, LLC | Other private equity | 471,297,601 | 561,709,403 |
| | Perella Weinberg Partners ABV Opportunity Offshore Fund III A, L.P. | Other private equity | 180,211,959 | 179,937,332 |
| | Waterfall Victoria ERISA Fund, Ltd. | Other private equity | 73,426,949 | 84,910,035 |
| | Western Farmland, LLC | Other private equity | 155,478,501 | 176,415,413 |
| | Sutherland OP Holdings, Ltd. | Equity | 13,597,617 | 10,886,188 |
| | Sutherland REIT Holdings, L.P. | Equity | 65,992,618 | 52,833,375 |
| | Audax PE Fund | Limited partnership | 8,009,875 | 12,955,766 |
| | BlackRock Vesey Street Fund IV | Limited partnership | 50,724,936 | 52,354,820 |
| | Centerbridge Capital Partners II, L.P. | Limited partnership | 90,059,036 | 82,908,298 |
| | Centerbridge Capital Partners III, L.P. | Limited partnership | 29,007,168 | 38,135,954 |
| | Crescent Mezzanine Partners VIB, L.P. | Limited partnership | 49,857,482 | 49,331,431 |
| | EIG Energy Fund XV-A, L.P. | Limited partnership | 107,477,033 | 91,473,536 |
| | EIG Energy Fund XVI, L.P. | Limited partnership | 73,575,659 | 80,299,624 |
| | EnCap Energy Capital Fund VIII, L.P. | Limited partnership | 119,264,970 | 81,301,661 |
| | EnCap Energy Capital Fund IX, L.P. | Limited partnership | 114,523,811 | 130,943,559 |
| | EnCap Energy Capital Fund X, L.P. | Limited partnership | 38,133,611 | 55,214,429 |
| | EnerVest Energy Institutional Fund XII-C, L.P. | Limited partnership | 30,555,072 | 2,250,915 |
| | EnerVest Energy Institutional Fund XIII-C, L.P. | Limited partnership | (1,477,584) | (1,477,584) |
| | EnerVest Energy Institutional Fund XIV-A, L.P. | Limited partnership | 110,539,334 | 110,539,334 |
| | EnTrust Activist Managers, L.P. | Limited partnership | 133,914,190 | 191,961,509 |
| | Genstar Capital Partners VI, L.P. | Limited partnership | 55,972,693 | 82,304,968 |
| | Genstar Capital Partners VII, L.P. | Limited partnership | 36,439,934 | 51,636,968 |
| | G.I. Partners Fund IV, L.P. | Limited partnership | 41,722,951 | 60,188,166 |
| | GoldPoint Partners Select Manager Fund III, L.P. | Limited partnership | 21,819,877 | 23,746,859 |
| | Greenbriar Equity Fund III, L.P. | Limited partnership | 59,922,831 | 82,240,809 |
| | Hamilton Lane Capital Opportunities Fund LP | Limited partnership | 43,141,350 | 47,172,720 |
| | HarbourVest Dover Street VII LP | Limited partnership | 34,604,944 | 28,554,784 |
| | HarbourVest Dover Street VIII LP | Limited partnership | 56,916,149 | 71,517,766 |
| | IFM Global Infrastructure Fund L.P. | Limited partnership | 399,111,834 | 558,103,386 |
| | Innovatus Flagship Fund I, L.P. | Limited partnership | (1,009,329) | (1,009,329) |
| | JP Morgan Infrastructure Fund ERISA, LP | Limited partnership | 258,444,036 | 382,030,858 |
| | Landmark Equity Partners XIII, L.P. | Limited partnership | 18,151,644 | 14,789,001 |
| | Landmark Equity Partners XIV, L.P. | Limited partnership | 46,585,641 | 40,045,280 |
| | Lone Star Fund VII (U.S.), L.P. | Limited partnership | 5,037,582 | 13,939,933 |
| | Lone Star Fund VIII (U.S.), L.P. | Limited partnership | 73,674,402 | 68,434,223 |
| | Lone Star Fund IX (U.S.), L.P. | Limited partnership | 80,028,701 | 109,499,620 |
| | Lone Star Fund X (U.S.), L.P. | Limited partnership | (547,280) | (547,280) |
| | Lone Star Real Estate Fund III (U.S.), L.P. | Limited partnership | 60,124,271 | 73,716,382 |
| | Lone Star Real Estate Fund IV (U.S.), L.P. | Limited partnership | 56,001,081 | 52,850,319 |
| | Lone Star Residential Mortgage Fund I (U.S.), L.P. | Limited partnership | 642,401 | 736,708 |
| | MacKay Shields High Yield Active Core Fund, L.P. | Limited partnership | 25,000,081 | 26,769,296 |
| | MC Credit Fund I, L.P. | Limited partnership | 29,193,365 | 29,242,874 |
| | Monarch Capital Partners III, L.P. | Limited partnership | 37,360,613 | 39,327,451 |
| | Monarch Capital Partners II Offshore, L.P. | Limited partnership | 3,256,617 | 2,663,887 |
| | Monarch Capital Partners III Offshore, L.P. | Limited partnership | 59,830,829 | 62,138,079 |
| | Monarch Debt Recovery Fund, L.P. | Limited partnership | 49,259,549 | 53,147,490 |
| | NYLCAP Mezzanine Partners III Parallel Fund, L.P. | Limited partnership | 61,403,874 | 69,243,075 |
| | NYLCAP Select Manager Fund II, L.P. | Limited partnership | 42,071,926 | 49,444,799 |
| | Oaktree Enhanced Income Fund (Parallel), L.P. | Limited partnership | 98,248,735 | 95,651,939 |
| | Oaktree Enhanced Income Fund II (Parallel), L.P. | Limited partnership | 101,367,888 | 98,010,819 |
| | Oaktree Enhanced Income Fund III (Parallel), L.P. | Limited partnership | 45,842,095 | 48,721,419 |
| | Oaktree Special Situations Fund, L.P. | Limited partnership | 11,146,642 | 11,903,887 |
| | Pantheon Global Secondary Fund IV, L.P. | Limited partnership | 24,549,593 | 39,484,016 |
| | Pantheon USA Fund VIII, LP | Limited partnership | 71,127,107 | 87,005,756 |
| | Partners Group ECTPT Emerging Markets 2011, L.P. | Limited partnership | 64,258,167 | 74,619,070 |
| | Partners Group Secondary 2008, L.P. | Limited partnership | 24,546,927 | 23,501,813 |
| | Pomona Capital VII, L.P. | Limited partnership | 6,264,877 | 12,694,733 |
| | Pomona Capital VIII, L.P. | Limited partnership | 13,788,970 | 38,673,498 |
| | Selene Residential Mortgage Opportunity Fund II, L.P. | Limited partnership | 32,402,469 | 52,363,145 |
| | TA Subordinated Debt Fund IV, L.P. | Limited partnership | 10,599,536 | 10,574,730 |
| | Thoma Bravo Fund XII, L.P. | Limited partnership | 30,665,792 | 30,261,044 |
| | Trilantic Capital Partners V (North America) L.P. | Limited partnership | 59,469,419 | 75,809,198 |
| | UBS International Infrastructure Fund | Limited partnership | 235,335,718 | 233,881,119 |
| | WCTPT Choice L.P. | Limited partnership | 106,938,042 | 160,819,277 |
| | WP Global COREalpha Private Equity Partners II, LP | Limited partnership | 22,486,196 | 42,883,947 |
| | WP Global COREalpha Private Equity Partners III, LP | Limited partnership | 27,029,925 | 50,847,406 |
| | WP Global COREalpha Private Equity Partners IV, LP | Limited partnership | 21,938,963 | 25,470,792 |
| | WP Global COREalpha Private Equity Partners V, LP | Limited partnership | 6,154,376 | 6,905,337 |
| | WP Global COREalpha Private Equity Partners Co-Investment IV | Limited partnership | 8,158,205 | 11,174,561 |
| | Yucaipa American Alliance Fund I, LP | Limited partnership | 36,444,648 | 18,821,586 |
| | Yucaipa American Alliance Fund II, LP | Limited partnership | 61,113,207 | 99,787,423 |
| | | Total Portfolio | $ 5,044,434,886 | $ 5,891,362,657 |

# Appendix XXIV

## Collateral Held For Securities on Loan

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral par, or maturity value (c) | Cost (d) | Current value (e) |
|---|---|---|---|---|
| | Dryden Core Short-Term Bond Account | Pooled account | $ 2,070,003,865 | $ 1,958,180,189 |
| | ASL ERISA Global Securities Lending Pool | Pooled account | 729,857,257 | 730,142,275 |
| | | Total Portfolio | $ 2,799,861,122 | $ 2,688,322,464 |

**Western Conference of Teamsters Pension Plan**
**Supplemental Schedule**
**Form 5500 - Schedule H - Line 4j**
**Schedule of Reportable Transactions**
**December 31, 2016**
**EIN: 91-6145047**
**Plan Number: 001**

| Identity of party involved | Description of asset | Purchase price | Selling price | Cost of asset | Current value of asset on transaction date | Net gain or (loss) |
|---|---|---|---|---|---|---|
| State Street Bank & Trust Short Term Inv. Fund | Short Term Investment Fund | $ 1,943,116,600 | | $ 1,943,116,600 | $ 1,943,116,600 | |
| State Street Bank & Trust Short Term Inv. Fund | Short Term Investment Fund | | $ 1,861,046,466 | $ 1,861,046,466 | $ 1,861,046,466 | $ - |
| Prudential Insurance Co Temporary Investment Acct | Pooled Separate Account | $ 3,979,204,302 | | $ 3,979,204,302 | $ 3,979,204,302 | |
| Prudential Insurance Co Temporary Investment Acct | Pooled Separate Account | | $ 3,748,049,685 | $ 3,748,049,685 | $ 3,748,049,685 | $ - |
| EB Temporary Investment Fund | Common Collective Fund | $ 2,472,565,123 | | $ 2,472,565,123 | $ 2,472,565,123 | |
| EB Temporary Investment Fund | Common Collective Fund | | $ 2,494,376,874 | $ 2,494,376,874 | $ 2,494,376,874 | $ - |