Form 5500

Department of the Treasury Internal Revenue Service

Department of Labor Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

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

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

OMB Nos. 1210-0110 1210-0089

2016

This Form is Open to Public Inspection

| | | | | | | | inspection | |
|---|---------------------------------|--|------------|------------------------|---|---|---|-------|
| Part I | | dentification Information | | | | | | |
| For caler | ndar plan year 2016 or fis | cal plan year beginning 01/01/2 | 016 | | and ending 12/31/2 | 016 | | |
| A This r | eturn/report is for: | a multiemployer plan | | | oloyer plan (Filers checking mployer information in acco | | | ons.) |
| | | x a single-employer plan | | a DFE (specify | ') | | | |
| B This r | eturn/report is: | the first return/report | | the final return | /report | | | |
| | | an amended return/report | | a short plan ye | ear return/report (less than | 12 months |) | |
| C If the | plan is a collectively-barg | ained plan, check here | | | | | • | |
| D Chec | k box if filing under: | X Form 5558 | | automatic exter | nsion | th | e DFVC program | |
| | | special extension (enter des | scription) | | | | | |
| Part II | Basic Plan Infor | mation—enter all requested in | ıformation | 1 | | | | |
| 1a Nam DESER | e of plan ET MUTUAL MASTER R | ETIREMENT PLAN | | | | 1b | Three-digit plan number (PN) ▶ | 001 |
| | | | | | | 1c | Effective date of p 01/01/1970 | an |
| Maili | ng address (include room | er, if for a single-employer plan) n, apt., suite no. and street, or P. e, country, and ZIP or foreign pos | O. Box) | (if foreign, see instr | uctions) | 2b | Employer Identification Number (EIN) 87-0440163 | ation |
| DESERET MUTUAL BENEFIT ADMINISTRATORS | | | | | 2c | 2c Plan Sponsor's telephone number 801-578-5795 | | |
| PO BOX 45530 150 SOCIAL HALL AVENUE, SUITE 170 SALT LAKE CITY, UT 84145-0530 SALT LAKE CITY, UT 84145 | | | | | 2d | 2d Business code (see instructions) 524290 | | |
| | | | | | | | | |
| Caution: | A penalty for the late o | r incomplete filing of this retu | rn/report | will be assessed | unless reasonable cause | is establi | shed. | |
| | | er penalties set forth in the instru rell as the electronic version of th | | | | | | |
| | | | | | | | | |
| SIGN HERE | Filed with authorized/vali | d electronic signature. | | 10/11/2017 | MICHAEL J. RASBAND | | | |
| HEIKE | Signature of plan adm | inistrator | | Date | Enter name of individual | signing as | plan administrator | |
| SIGN | | | | | | | | |
| HERE | Signature of employer | /plan sponsor | | Date | Enter name of individual | signing as | employer or plan sp | onsor |
| | | | | | | | | |
| SIGN | | | | | | | | |
| HERE | Signature of DFE | | | Date | Enter name of individual | signing as | DFE | |
| Preparer | s name (including firm na | ame, if applicable) and address (| include ro | oom or suite numbe | r) F | reparer's | telephone number | |
| | | | | | | | | |
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| l | | | | | | | | |

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| 3a | Plan administrator's name and address X Same as Plan Sponsor | | 3b Administrator's EIN |
|-----|---|--|-------------------------------------|
| | | | 3c Administrator's telephone number |
| | | | |
| 4 | If the name and/or EIN of the plan sponsor has changed since the last return EIN and the plan number from the last return/report: | n/report filed for this plan, enter the name, | 4b EIN |
| а | Sponsor's name | | 4c PN |
| 5 | Total number of participants at the beginning of the plan year | | 5 39307 |
| 6 | Number of participants as of the end of the plan year unless otherwise stated 6a(2), 6b, 6c, and 6d). | d (welfare plans complete only lines 6a(1), | |
| a(1 |) Total number of active participants at the beginning of the plan year | | 6a(1) 16059 |
| a(2 | 7) Total number of active participants at the end of the plan year | | 6a(2) 15571 |
| b | Retired or separated participants receiving benefits | | 6b 14387 |
| С | Other retired or separated participants entitled to future benefits | | 6c 6035 |
| d | Subtotal. Add lines 6a(2), 6b, and 6c | | 6d 35993 |
| е | Deceased participants whose beneficiaries are receiving or are entitled to re- | ceive benefits | 6e 2592 |
| f | Total. Add lines 6d and 6e. | | 6f 38585 |
| g | Number of participants with account balances as of the end of the plan year complete this item) | | 6g |
| h | Number of participants that terminated employment during the plan year with less than 100% vested | | 6h 179 |
| 7 | Enter the total number of employers obligated to contribute to the plan (only | multiemployer plans complete this item) | 7 |
| 8a | If the plan provides pension benefits, enter the applicable pension feature co | odes from the List of Plan Characteristics Code | es in the instructions: |
| | 1A 1E 3H 3J | | |
| b | If the plan provides welfare benefits, enter the applicable welfare feature cod | des from the List of Plan Characteristics Codes | s in the instructions: |
| 9a | Plan funding arrangement (check all that apply) | 9b Plan benefit arrangement (check all that | at apply) |
| | (1) X Insurance | (1) Insurance | |
| | Code section 412(e)(3) insurance contracts | (2) Code section 412(e)(3) | insurance contracts |
| | (3) X Trust | (3) X Trust | |
| 40 | (4) General assets of the sponsor | (4) General assets of the sp | |
| 10 | Check all applicable boxes in 10a and 10b to indicate which schedules are a | attached, and, where indicated, enter the numb | per attached. (See instructions) |
| а | Pension Schedules | b General Schedules | |
| | (1) R (Retirement Plan Information) | (1) H (Financial Inform | mation) |
| | (2) MB (Multiemployer Defined Benefit Plan and Certain Money | `' | nation – Small Plan) |
| | Purchase Plan Actuarial Information) - signed by the plan actuary | (3) A (Insurance Infor | , |
| | | (4) C (Service Provide | |
| | (3) SB (Single-Employer Defined Benefit Plan Actuarial | | ing Plan Information) |
| | Information) - signed by the plan actuary | (6) G (Financial Trans | saction Schedules) |

| Part III | Form M-1 Compliance Information (to be completed by welfare benefit plans) |
|-------------------|---|
| | plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR .101-2.) |
| If "Ye | es" is checked, complete lines 11b and 11c. |
| 11b Is the | e plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) |
| Rece | the Receipt Confirmation Code for the 2016 Form M-1 annual report. If the plan was not required to file the 2016 Form M-1 annual report, enter the ipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid lipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.) |
| Rece | eipt Confirmation Code |

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SCHEDULE A (Form 5500)

Department of the Treasury Internal Revenue Service

Department of Labor Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

File as an attachment to Form 5500.

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2016

This Form is Open to Public Inspection

| pursuant to ERISA section 103(a)(2). | | | | | | | Inspection | | |
|---|--------------------|-------------------------------------|---------------------------------------|---------------------|--------------------------|-----------------|-----------------------|--|--|
| For calendar plan year 2 | 2016 or fiscal pla | n year beginning 01/01/2016 | | and en | ding 12/3 | 1/2016 | | | |
| A Name of plan DESERET MUTUAL MA | ASTER RETIREI | MENT PLAN | | B Three plan | e-digit number (PN | N) • | 001 | | |
| | | | | | | | | | |
| C Plan sponsor's name DESERET MUTUAL BE | | | | | yer Identific 0440163 | ation Number (| EIN) | | |
| Part I Information Concerning Insurance Contract Coverage, Fees, and Commissions Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A. | | | | | | | | | |
| 1 Coverage Information | 1: | | | | | | | | |
| (a) Name of insurance of THE PRUDENTIAL INSU | | ANY OF AMERICA | | | | | | | |
| | (c) NAIC | (d) Contract or | (e) Approximate nu | umber of | | Policy or co | ontract year | | |
| (b) EIN | code | identification number | persons covered a policy or contract | | (f) | From | (g) To | | |
| 22-1211670 | 68241 | 998741 | 0 | | 01/01/2016 | 6 | 12/31/2016 | | |
| 2 Insurance fee and co- descending order of the | | nation. Enter the total fees and to | otal commissions paid. L | ist in line 3 | the agents, | brokers, and ot | her persons in | | |
| (a) Total amount of commissions paid (b) Total amount of fees paid | | | | | | | | | |
| 0 0 | | | | | | | | | |
| 3 Persons receiving co | | fees. (Complete as many entrie | · · · · · · · · · · · · · · · · · · · | | . , | | | | |
| | (a) Name | and address of the agent, broke | r, or other person to who | TI COMMISS | ions or rees | were paid | | | |
| (b) Amount of sales | and base | Fe | ees and other commission | ns paid | | | | | |
| commissions p | paid | (c) Amount | | (d) Purpose | Э | | (e) Organization code | | |
| | | | | | | | | | |
| | (a) Name | and address of the agent, broke | r, or other person to who | m commiss | ions or fees | were paid | | | |
| | | | | | | | | | |
| (b) Amount of sales | and base | Fe | ees and other commission | ns paid | | | | | |
| commissions p | | (c) Amount | | (d) Purpose | Э | | (e) Organization code | | |
| | | | | | | | | | |
| | | | | | | | | | |

| Schedule A (Form 5500) 2 | 2016 | Page 2 – 1 | | | | |
|---|----------------------------------|---|-------------------|--|--|--|
| | | | | | | |
| (a) Nai | me and address of the agent, bro | oker, or other person to whom commissions or fees were paid | | | | |
| | (e) | | | | | |
| (b) Amount of sales and base commissions paid | (c) Amount | (d) Purpose | Organization code | | | |
| | | | | | | |
| (a) Nar | me and address of the agent, bro | sker, or other person to whom commissions or fees were paid | | | | |
| | | | | | | |
| (b) Amount of sales and base | Fees and other commissions paid | | | | | |
| commissions paid | (c) Amount | (d) Purpose | Organization code | | | |
| | | | | | | |
| | me and address of the agent, bro | sker, or other person to whom commissions or fees were paid | | | | |
| | | | | | | |
| (b) Amount of sales and base | | Fees and other commissions paid | (e) Organization | | | |
| commissions paid | (c) Amount | (d) Purpose | code | | | |
| | | | | | | |
| (a) Nar | me and address of the agent, bro | sker, or other person to whom commissions or fees were paid | | | | |
| | _ | | | | | |
| (b) Amount of sales and base | | Fees and other commissions paid | (e) Organization | | | |
| commissions paid | (c) Amount | (d) Purpose | code | | | |
| | | | | | | |
| (a) Nar | me and address of the agent, bro | oker, or other person to whom commissions or fees were paid | | | | |
| | | | | | | |

Fees and other commissions paid

(d) Purpose

(c) Amount

(b) Amount of sales and base commissions paid

(e) Organization code

| _ | | • |
|-----|---|-----|
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| ay | | • |

| P | art | II Investment and Annuity Contract Information Where individual contracts are provided, the entire group of such indiv | vidual contracts v | with each carrier ma | y be treated as a u | nit for purposes of |
|---|-----|--|--------------------|----------------------|---------------------|---------------------|
| _ | | this report. | | | | |
| | | rent value of plan's interest under this contract in the general account at year | | | 4 | 455262204 |
| _ | | rent value of plan's interest under this contract in separate accounts at year e | end | | 5 | 155362381 |
| О | | tracts With Allocated Funds: | | | | |
| | а | State the basis of premium rates | | | | |
| | b | Premiums paid to carrier | | | 6b | |
| | C | Premiums due but unpaid at the end of the year | | | 6c | |
| | d | If the carrier, service, or other organization incurred any specific costs in co | | | | |
| | u | retention of the contract or policy, enter amount | | | 6d | |
| | | Specify nature of costs | | | | |
| | | | | | | |
| | е | Type of contract: (1) individual policies (2) group deferre | ed annuity | | | |
| | | (3) other (specify) | | | | |
| | | (c) [outer (speeding) / | | | | |
| | £ | If contract numbered in whole or in part to distribute handlite from a termin | natina nlan aha | ok horo N 🗆 | | |
| 7 | f | If contract purchased, in whole or in part, to distribute benefits from a termin | | | | |
| 1 | | tracts With Unallocated Funds (Do not include portions of these contracts ma | • | • | | |
| | а | () [] () () () () () () () () () (| ate participation | guarantee | | |
| | | (3) guaranteed investment (4) other | • | | | |
| | | | | | | |
| | | | | | | |
| | b | Balance at the end of the previous year | | | 7b | 0 |
| | С | Additions: (1) Contributions deposited during the year | 7c(1) | | | |
| | | (2) Dividends and credits | | | | |
| | | (3) Interest credited during the year | | | | |
| | | (4) Transferred from separate account | | | | |
| | | (5) Other (specify below) | 7c(5) | | | |
| | | • | | | | |
| | | | | | | |
| | | | | | | |
| | | (6)Total additions | | | 7c(6) | 0 |
| | d | Total of balance and additions (add lines 7b and 7c(6)) | | | 7d | 0 |
| | е | Deductions: | | | | |
| | | (1) Disbursed from fund to pay benefits or purchase annuities during year | 7e(1) | | | |
| | | (2) Administration charge made by carrier | 7e(2) | | | |
| | | (3) Transferred to separate account | 7e(3) | | | |
| | | (4) Other (specify below) | 7e(4) | | | |
| | | > | | | | |
| | | | | | | |
| | | | | | | |
| | | (5) Total doductions | | | 7e(5) | 0 |
| | f | (5) Total deductions | | | 7f | 0 |
| | - | Data need at the end of the current year (Subtract line re(s) north line ru) | | ••••• | _ '' | |

| Pa | art l | III Welfare Benefit Contract Information | | | | | | |
|----|-------|---|----------------------|----------------------|--|--------------------|----------------------|--|
| | | If more than one contract covers the same group of the information may be combined for reporting purp | | | | | | |
| | | employees, the entire group of such individual cont | racts with each ca | rrier may be t | reated as a unit for pu | rposes of thi | is report. | |
| 8 | Ben | nefit and contract type (check all applicable boxes) | | • | · | | · | |
| | а「 | | Dental | с□ | Vision | c | d Life insurance | |
| | e | | _ong-term disabilit | _ | Supplemental unemp | | n Prescription drug | |
| | · [| | | | | Dioyinient I | - = | |
| | י ו | | HMO contract | K 🗌 | PPO contract | | I Indemnity contract | |
| | m | Other (specify) | | | | | | |
| | | | | | | | | |
| | • | perience-rated contracts: | Г | 0-(4) | | | | |
| | | Premiums: (1) Amount received | l l | 9a(1) | | | | |
| | | (2) Increase (decrease) in amount due but unpaid | T . | 9a(2) 9a(3) | | | - | |
| | | (3) Increase (decrease) in unearned premium reserve (4) Earned ((1) + (2) - (3)) | _ | | | 9a(4) | | |
| | | | | | | 3a(1) | | |
| | ~ | (2) Increase (decrease) in claim reserves | | | | | | |
| | | (3) Incurred claims (add (1) and (2)) | _ | | | 9b(3) | | |
| | | (4) Claims charged | | | | 9b(4) | | |
| | С | Remainder of premium: (1) Retention charges (on an ac | crual basis) | | | | | |
| | | (A) Commissions | | 9c(1)(A) | | | | |
| | | (B) Administrative service or other fees | | 9c(1)(B) | | | | |
| | | (C) Other specific acquisition costs | T . | 9c(1)(C) | | | | |
| | | (D) Other expenses | h h | 9c(1)(D) | | | _ | |
| | | (E) Taxes | F | 9c(1)(E) | | | | |
| | | (F) Charges for risks or other contingencies | ħ | 9c(1)(F) 9c(1)(G) | | | - | |
| | | (G) Other retention charges(H) Total retention | L | | | 9c(1)(H) | | |
| | | (2) Dividends or retroactive rate refunds. (These amoun | | | | | | |
| | d | Status of policyholder reserves at end of year: (1) Amoun | - | | | 9c(2) 9d(1) | | |
| | u | (2) Claim reserves | • | | | 9d(2) | | |
| | | (3) Other reserves | | | | 9d(3) | | |
| | е | | | | | 9e | | |
| 10 | | onexperience-rated contracts: | | | , | • | | |
| | а | Total premiums or subscription charges paid to carrier | | | | 10a | | |
| | b | If the carrier, service, or other organization incurred any | specific costs in co | onnection with | n the acquisition or | | | |
| | _ | retention of the contract or policy, other than reported in | Part I, line 2 above | e, report amoi | unt | 10b | | |
| | Spe | ecify nature of costs. | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
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| Pa | art l | IV Provision of Information | | | | | | |
| 11 | Dic | id the insurance company fail to provide any information ne | ecessary to comple | ete Schedule | A? | Yes | No | |
| | | the answer to line 11 is "Yes," specify the information not p | | | <u> </u> | | | |
| | | and another to mile in the independent the information flot | | | | | | |

SCHEDULE SB (Form 5500)

Department of the Treasury Internal Revenue Service

Pension Benefit Guaranty Corporation

Department of Labor Employee Benefits Security Administration

Single-Employer Defined Benefit Plan Actuarial Information

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

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

OMB No. 1210-0110

2016

This Form is Open to Public Inspection

| Fo | or calendar plan year 2016 or fiscal plan year beginning 01/01/2016 | | and ending | 12/ | 31/2016 | |
|----------|---|------------|----------------------|-----------------|------------------------|-----------------------------|
| | Round off amounts to nearest dollar. | | | | | |
| <u> </u> | Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reason | onable cau | se is established | | | |
| | Name of plan | | B Three-dig | it | | |
| | DESERET MUTUAL MASTER RETIREMENT PLAN | | plan num | oer (PN | I) • | 001 |
| | | | | | | |
| С | Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF | | D Employer I | dentific | ation Number | (EIN) |
| | DESERET MUTUAL BENEFIT ADMINISTRATORS | | | 87-04 | | , |
| | | | | 0. 0. | | |
| E | Type of plan: X Single Multiple-A Multiple-B | olan size: | 100 or fewer | 101- | -500 X More | than 500 |
| F | Part I Basic Information | | | | | |
| 1 | Enter the valuation date: Month 01 Day 01 Year | 2016 | | | 1 | |
| 2 | Assets: | | , | | | |
| | a Market value | | | 2a | | 5139060900 |
| | b Actuarial value | | | 2b | | 5380687046 |
| 3 | Funding target/participant count breakdown | ` ' | Number of rticipants | | sted Funding Target | (3) Total Funding Target |
| | a For retired participants and beneficiaries receiving payment | | 16554 | | 219513534 | 7 2195135347 |
| | b For terminated vested participants | | 6694 | | 25069089 | 250690890 |
| | C For active participants | | 15966 | 1668272155 1672 | | 5 1672239240 |
| | d Total | | 39214 | | 411409839 | 2 4118065477 |
| 4 | If the plan is in at-risk status, check the box and complete lines (a) and (b) | | | | | |
| | a Funding target disregarding prescribed at-risk assumptions | | _ | 4a | | |
| | b Funding target reflecting at-risk assumptions, but disregarding transition rule for p status for fewer than five consecutive years and disregarding loading factor | | | 4b | | |
| 5 | Effective interest rate | | | 5 | | 6.25 % |
| 6 | Target normal cost | | | 6 | | 119046605 |
| Sta | To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into a combination, offer my best estimate of anticipated experience under the plan. | | | | | |
| | SIGN HERE | | | | 10/02/2 | 017 |
| | Signature of actuary | | | | Date | |
| | DAVID PRATT WARD | | _ | | 17-043 | 88 |
| | Type or print name of actuary | | | Most | recent enrollm | nent number |
| | DESERET MUTUAL BENEFIT ADMIN. | | | | 801-578- | 5973 |
| F | Firm name 150 SOCIAL HALL AVENUE, SUITE 170 P.O. BOX 45530 SALT LAKE CITY, UT 84145-0530 | | Tel | ephone | e number (incl | uding area code) |
| | Address of the firm | | _ | | | |
| | e actuary has not fully reflected any regulation or ruling promulgated under the statute | in complet | ing this schedule | , check | the box and | see |

| age | 2 - | 1 |
|-----|-----|---|
|-----|-----|---|

| Pa | art II | Begir | nning of Year (| Carryov | er and Prefunding B | alances | | | | | |
|--|-------------------|-------------|----------------------------|--------------|---|----------------------|---------------|---------------------------------------|---------|----------------|---------------------|
| 7 | Ralanco | at baging | aing of prior year of | ftor applied | able adjustments (line 13 fro | om prior | (a) Ca | arryover balance | (b) F | Prefundir | ng balance |
| | | | | | | | | 130373110 | | | 0 |
| 8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year) | | | | | | | | | | | |
| 9 | Amount | remaining | g (line 7 minus line | 8) | | | | 130373110 | | | 0 |
| 10 | Interest | on line 9 | using prior year's a | ctual retur | n of <u>-0.59</u> % | | | -769201 | | | 0 |
| 11 | - | | | | o prefunding balance: | | | | | | |
| | | | | | 8a from prior year) | | | | | 1 | 80816331 |
| | Sc | hedule SI | B, using prior year | s effective | over line 38b from prior ye interest rate of 6.44 | % | | | | | 11644572 |
| | | | | | dule SB, using prior year's | | | | | | 0 |
| | C Total a | vailable a | t beginning of curre | nt plan yea | r to add to prefunding balanc | æ | | | | 1 | 92460903 |
| | d Portio | n of (c) to | be added to prefu | inding bala | ance | | | | | | 0 |
| 12 | Other re | ductions i | in balances due to | elections | or deemed elections | | | 0 | | | 0 |
| | | | | | ine 10 + line 11d – line 12) | | | 129603909 | | | 0 |
| | art III | | ding Percenta | | , | L | | | | | |
| | | | | | | | | | | 14 | 127.51% |
| | | | | | | | | | | 15 | 130.66% |
| | Prior year | ar's fundir | ng percentage for p | ourposes o | of determining whether carry | yover/prefundi | ng balances | s may be used to reduce | current | 16 | 130.76% |
| 17 | | | | | less than 70 percent of the | | | | | 17 | % |
| Р | art IV | Con | tributions and | l Liquid | ity Shortfalls | | | | | | |
| 18 | | | | | ar by employer(s) and empl | | | | | | |
| (1) | (a) Date //M-DD-Y | | (b) Amount pa employer(| | (c) Amount paid by employees | (a) Da (MM-DD- | | (b) Amount paid by employer(s) | (0 | Amoui emplo | nt paid by byees |
| 0 | 1/30/2017 | 7 | 4 | 1644000 | | 08/07/20 |)17 | 9775500 |) | | |
| 0 | 3/22/2017 | 7 | 41 | 660000 | | 08/11/20 |)17 | 2038000 |) | | |
| | 4/28/2017 | | 2 | 1640000 | | 08/15/20 |)17 | 43889000 |) | | |
| | 5/15/2017 | | 41 | 560000 | | 08/18/20 | | 6429000 | + | | |
| | 6/30/2017 | | | 406500 | | 08/21/20 | | 52000 | + | | |
| 0 | 7/31/2017 | / | 2 | 1639000 | | 08/22/20 Totals ► | 18(b) | 448000 | | | 0 |
| 19 | Discount | tod omple | wor contributions | ann inatri | uctions for small plan with a | | | 267002000 | 10(0) | | 0 |
| 13 | | | • | | · | | | | | | 0 |
| a Contributions allocated toward unpaid minimum required contributions from prior years | | | | | | | 0 | | | | |
| · · · · · · · · · · · · · · · · · · · | | | | | | 243374260 | | | | | |
| 20 | | | itions and liquidity | | | , | | | | | |
| a Did the plan have a "funding shortfall" for the prior year? | | | | | | | | Yes X No | | | |
| | b If line | 20a is "Y | es," were required | quarterly i | nstallments for the current | year made in | a timely ma | nner? | | | Yes No |
| | | | | | nplete the following table as | | | | | | |
| | | | 1 | | Liquidity shortfall as of en | d of quarter o | | | | | |
| | | (1) 1s | t | | (2) 2nd | | (3) 3 | ird | | (4) 4th | |
| | | | | | | | | | | | |

| age | 2 | - | 2 |
|-----|---|---|---|
| | | | |

Schedule SB (Form 5500) 2016

| | 4 11 | D | | 0 | | | | | | | | | |
|---|--|-------------|---------------------------------|---------------|---------------------------------|--------------------|-------------|----------------------------|------|-------|---------------|---------------------|----|
| P | art II | Begin | ining of Year | Carryov | er and Prefunding Ba | ances | (a) C | arryover balance | | (b) E | rofundii | ng balance | |
| 7 | | Ū | 0 , , | | able adjustments (line 13 fron | • | (a) C | arryover balance | | (b) F | reiuriui | ig balance | - |
| 8 | | | · · · · · · · · · · · · · · · | , | nding requirement (line 35 fro | | | | | | | | |
| 9 | 9 Amount remaining (line 7 minus line 8) | | | | | | | | | | | | |
| 10 | Interest | on line 9 ເ | using prior year's | actual retur | rn of% | | | | | | | | |
| 11 | Prior yea | ır's exces | s contributions to | be added t | to prefunding balance: | | | | | | | | |
| a Present value of excess contributions (line 38a from prior year) | | | | | | | | | | | | | |
| b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of% | | | | | | | | | | | | | |
| | b(2) Int | erest on l | ine 38b from prior | year Sche | dule SB, using prior year's a | ctual | | | | | | | |
| | | | | | ır to add to prefunding balance | | | | | | | | |
| | d Portio | n of (c) to | be added to prefe | unding bala | ance | | | | | | | | |
| 12 | Other re | ductions i | n balances due to | elections | or deemed elections | | | | | | | | |
| 13 | Balance | at beginn | ing of current yea | r (line 9 + l | ine 10 + line 11d – line 12) | | | | | | | | |
| P | Part III | Fun | ding Percenta | ages | | | | | | | | | |
| 14 | Funding | target att | ainment percenta | ge | | | | | | | 14 | | % |
| 15 | Adjusted | funding t | target attainment _l | percentage | | | | | | | 15 | | % |
| 16 | | | | | of determining whether carryo | | | | | | 16 | | % |
| 17 | If the cur | rent value | e of the assets of | the plan is | less than 70 percent of the fu | inding target, | enter suc | h percentage | | | 17 | | % |
| Р | art IV | Con | tributions an | d Liquid | ity Shortfalls | | | | | | | | |
| 18 | | | | | ar by employer(s) and employ | | | | | | | | |
| 1) | (a) Date MM-DD-Y | | (b) Amount p employer | - | (c) Amount paid by employees | (a) Da (MM-DD-Y | | (b) Amount pa employer(| - | (0 | Amou emple | nt paid by byees | |
| | 08/31/2017 | | | 292000 | | | | | | | | | |
| | 09/07/2017 | | | 9069000 | | | | | | | | | |
| |)9/08/2017 | 7 | | 7460000 | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | Totals ▶ | 18(b) | | | 18(c) | | | |
| 19 | Discount | ed emplo | ver contributions | – see instri | uctions for small plan with a v | aluation date | | beginning of the v | ear: | , , | | | |
| | | | | | num required contributions fro | | | | 9a | | | | |
| | | | | | | | | | 9b | | | | |
| b Contributions made to avoid restrictions adjusted to valuation date | | | | | | | | | | | | | |
| 20 | | | tions and liquidity | | | | | 1 | | | | | |
| - | | | | | e prior year? | | | | | | | Yes | No |
| a Did the plan have a "funding shortfall" for the prior year? | | | | | | | No | | | | | | |
| | | | | - | nplete the following table as a | | , | | | | | | |
| | | | | | Liquidity shortfall as of end | | this plan y | /ear | | | | | |
| | | (1) 1s | t | | (2) 2nd | | (3) | 3rd | | | (4) 4th | 1 | |
| | | | | | | | | | | | | | |

| Б | Part V Assumptions Used to Determine Funding Target and Target Normal Cost | | | | | | |
|------------|--|-----------|----------------------------|--|--|--|--|
| 21 | Discount rate: | | | | | | |
| - 1 | a Segment rates: 1st segment: 2nd segment: 3rd segment: | | DAMA CHILIDA | | | | |
| | 4.43% 5.91% 6.65% | | N/A, full yield curve used | | | | |
| | b Applicable month (enter code) | 21b | 4 | | | | |
| 22 | Weighted average retirement age | 22 | 65 | | | | |
| 23 | Mortality table(s) (see instructions) Prescribed - combined Prescribed - separate | Substit | ute | | | | |
| Pa | art VI Miscellaneous Items | | | | | | |
| 24 | Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see i attachment. | | | | | | |
| 25 | 25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment | | | | | | |
| 26 | Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required a | attachmer | ntX Yes No | | | | |
| 27 | If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment | 27 | | | | | |
| P | art VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years | | | | | | |
| 28 | Unpaid minimum required contributions for all prior years | 28 | 0 | | | | |
| 29 | Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a) | 29 | 0 | | | | |
| 30 | Remaining amount of unpaid minimum required contributions (line 28 minus line 29) | 30 | 0 | | | | |
| Pa | art VIII Minimum Required Contribution For Current Year | | | | | | |
| 31 | Target normal cost and excess assets (see instructions): | | | | | | |
| | a Target normal cost (line 6) | 31a | 119046605 | | | | |
| | b Excess assets, if applicable, but not greater than line 31a | 31b | 119046605 | | | | |
| 32 | Amortization installments: Outstanding Bala | nce | Installment | | | | |
| | a Net shortfall amortization installment | 0 | 0 | | | | |
| | b Waiver amortization installment | 0 | 0 | | | | |
| 33 | If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month) and the waived amount | 33 | | | | | |
| 34 | Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33) | 34 | 0 | | | | |
| | Carryover balance Prefunding balan | nce | Total balance | | | | |
| 35 | Balances elected for use to offset funding requirement | | 0 | | | | |
| 36 | Additional cash requirement (line 34 minus line 35) | 36 | 0 | | | | |
| 37 | Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c) | 37 | 243374260 | | | | |
| 38 | Present value of excess contributions for current year (see instructions) | I. | | | | | |
| | a Total (excess, if any, of line 37 over line 36) | 38a | 243374260 | | | | |
| | b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances | 38b | | | | | |
| 39 | Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37) | 39 | 0 | | | | |
| 40 | Unpaid minimum required contributions for all years | 40 | 0 | | | | |
| Pa | rt IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions | s) | | | | | |
| 41 | If an election was made to use PRA 2010 funding relief for this plan: | | | | | | |
| | a Schedule elected | | 2 plus 7 years 15 years | | | | |
| | b Eligible plan year(s) for which the election in line 41a was made | 20 | 008 2009 2010 2011 | | | | |
| 42 | Amount of acceleration adjustment | 42 | | | | | |
| 43 | Excess installment acceleration amount to be carried over to future plan years | 43 | | | | | |

SCHEDULE C (Form 5500)

Department of the Treasury Internal Revenue Service

Department of Labor Employee Benefits Security Administration This schedule is required to be filed under section 104 of the Employee

Retirement Income Security Act of 1974 (ERISA).

File as an attachment to Form 5500.

Service Provider Information

OMB No. 1210-0110

2016

This Form is Open to Public Inspection.

| Felision benefit Guaranty Corporation | • |
|--|--|
| For calendar plan year 2016 or fiscal plan year beginning 01/01/20 | 16 and ending 12/31/2016 |
| A Name of plan DESERET MUTUAL MASTER RETIREMENT PLAN | B Three-digit plan number (PN) |
| C Plan sponsor's name as shown on line 2a of Form 5500 DESERET MUTUAL BENEFIT ADMINISTRATORS | D Employer Identification Number (EIN) 87-0440163 |
| Part I Service Provider Information (see instructi | ions) |
| You must complete this Part, in accordance with the instructions, to or more in total compensation (i.e., money or anything else of money) | o report the information required for each person who received, directly or indirectly, \$5,000 etary value) in connection with services rendered to the plan or the person's position with the ct compensation for which the plan received the required disclosures, you are required to |
| | n from the remainder of this Part because they received only eligible closures (see instructions for definitions and conditions) |
| | son who provided you disclosures on eligible indirect compensation |
| BRIDGE INVESTMENT GROUP PARTNERS | |
| 47-1759600 | |
| (b) Enter name and EIN or address of pers | son who provided you disclosures on eligible indirect compensation |
| CROSS CREEK ADVISORS 505 V SAL | WAKARA WAY, SUITE 215 T LAKE CITY, UT 84108 |
| (b) Enter name and EIN or address of pers | son who provided you disclosures on eligible indirect compensation |
| EDGEWATER GROWTH CAPITAL MANAGEMENT | |
| 26-2747552 | |
| (b) Enter name and EIN or address of pers | son who provided you disclosures on eligible indirect compensation |
| CHARLESBANK CAPITAL PARTNERS, LLC | |
| 04-3419769 | |

| Schedule C (Form 5500) 2016 | Page 2- | 1 | <u></u> |
|--------------------------------------|--|---------|--------------------------------|
| | | | |
| (b) Enter name and EIN or address of | of person who provided you disclosure | es on e | eligible indirect compensation |
| WILLIAM BLAIR FUNDS | 222 WEST ADAMS STREET CHICAGO, IL 60606 | | |
| | | | |
| (b) Enter name and EIN or address of | of person who provided you disclosure | es on e | ligible indirect compensation |
| OMEGA FUND IV, LP | | | |
| 98-1015089 | | | |
| (b) Enter name and EIN or address of | of person who provided you disclosure | es on e | eligible indirect compensation |
| FOREST INVESTMENT ASSOCIATES | | | |
| 58-1678729 | | | |
| (b) Enter name and EIN or address of | of person who provided you disclosure | es on e | ligible indirect compensation |
| GRANDEUR PEAK GLOBAL ADVISORS, LLC | | | |
| 90-0732232 | | | |
| (b) Enter name and EIN or address of | of person who provided you disclosure | es on e | ligible indirect compensation |
| LEGACY PARTNERS FUND I, LLC | | | |
| 20-1682228 | | | |
| (b) Enter name and EIN or address of | of person who provided you disclosure | es on e | eligible indirect compensation |
| LEGACY PARTNERS FUND II, LLC | , , , | | , |
| 20-4513063 | | | |
| (b) Enter name and EIN or address of | of person who provided you disclosure | es on e | ligible indirect compensation |
| STEELPATH CAPITAL MGT LLC | 2100 MCKINNEY AVE. SUITE 1401 DALLAS, TX 75201 | | |
| | | | |
| (b) Enter name and EIN or address of | of person who provided you disclosure | es on e | eligible indirect compensation |
| QUESTMARK PARTNERS III, LP | | | |
| 26-0189303 | | | |

| Schedule C (Form 5500) 2016 | Page 2- 2 |
|-------------------------------------|--|
| | |
| (b) Enter name and EIN or address | of person who provided you disclosures on eligible indirect compensation |
| TORCHLIGHT DEBT OPPORTUNITY FUNDIII | |
| | |
| 98-0582514 | |
| | |
| | of person who provided you disclosures on eligible indirect compensation |
| VANGUARD GROUP, INC. | |
| 22.4045020 | |
| 23-1945930 | |
| (b) Enter name and EIN or address | of person who provided you disclosures on eligible indirect compensation |
| BROADRIVER | |
| | |
| 27-0731565 | |
| | |
| - | of person who provided you disclosures on eligible indirect compensation |
| GRANTHAM, MAYA, VAN OTTERLOO & CO. | |
| | |
| 56-2427157 | |
| (b) Enter name and EIN or address | of person who provided you disclosures on eligible indirect compensation |
| BRENTWOOD ASSOCIATES PRIVATE EQUITY | |
| | |
| 90-0930299 | |
| | |
| | of person who provided you disclosures on eligible indirect compensation |
| USAA EAGLE REAL ESTATE FUND | |
| | |
| 46-1641879 | |
| (b) Enter name and EIN or address | of person who provided you disclosures on eligible indirect compensation |
| MONARCH DEBT RECOVERY FUND LTD | |
| | |
| 98-0486728 | |
| | |
| <u>`</u> | of person who provided you disclosures on eligible indirect compensation |
| COLUMBIA CAPITAL EQUITY PARTNERS, L | 204 SOUTH UNION STREET ALEXANDRIA, VA 22314 |
| | |

| Schedule C (Form 5500) 2016 | Page 2- | 3 | |
|---------------------------------------|--|----------|---------------------------------|
| | | | |
| (1) | | | |
| · · · · · · · · · · · · · · · · · · · | ess of person who provided you disclosu | res on | eligible indirect compensation |
| DIMENSIONAL FUND ADVISORS LP | | | |
| | | | |
| 30-0447847 | | | |
| | | | |
| (b) Enter name and EIN or addr | ess of person who provided you disclosu | roc on | oligible indirect componentian |
| OMEGA FUND V, LP | ess of person who provided you disclose | 163 011 | eligible iliuliect compensation |
| OWEGAT GIAD V, EI | | | |
| | | | |
| 98-1242262 | | | |
| | | | |
| (b) Enter name and EIN or addre | ess of person who provided you disclosu | res on | eligible indirect compensation |
| HEITMAN VALUE PARTNERS III, LP | 191 NORTH WACKER DR | | |
| | SUITE 2500 CHICAGO, IL 60606 | | |
| | | | |
| | | | |
| | | | |
| <u> </u> | ess of person who provided you disclosu | | eligible indirect compensation |
| PELION VENTURE PARTNERS | 2750 E COTTONWOOD PARKWA SUITE 600 | Y | |
| | SALT LAKE CITY, UT 84121 | | |
| | | | |
| | | | |
| (b) Enter name and FIN or addr | ess of person who provided you disclosu | res on i | eligible indirect compensation |
| BRIDGEWATER ASSOCIATES, LP | ONE GLENDINNING PLACE | 100 011 | |
| Brib CEWTTER / NOCCOUNTEC, El | WESTPORT, CT 06880 | | |
| | | | |
| | | | |
| | | | |
| (b) Enter name and EIN or addre | ess of person who provided you disclosu | res on | eligible indirect compensation |
| THE HAMPSHIRE REAL ESTATE COMPANIES | | | |
| | | | |
| | | | |
| 26-4196972 | | | |
| /b> = | | | |
| | ess of person who provided you disclosu | res on o | eligible indirect compensation |
| ADVISORY RESEARCH, INC | TWO PRUDENTIAL PLAZA 180 N. STETSON AVENUE, SUITE | 5500 | |
| | CHICAGO, IL 60601 | | |
| | | | |
| | | | |
| (b) Enter name and EIN or addre | ess of person who provided you disclosu | res on | eligible indirect compensation |
| FRONTEGRA ASSET MANAGEMENT, INC | | | <u>-</u> |
| | | | |
| | | | |
| 36-3968668 | | | |
| | | | |

| Schedule C | (Form 5500) 2016 | | Page 2- 4 | | |
|------------------|--------------------------------------|--|-----------------------------|-----------------------|--|
| | (b) Enter name and EIN or address of | of person who provided you | disclosures on eligible i | ndirect compensation | |
| PIMCO | | 650 NEWPORT CENTER NEW PORT BEACH, CA | DRIVE | | |
| BATTERY VENTURES | (b) Enter name and EIN or address of | ONE MARINA PARK DRI | | ndirect compensation | |
| | | BOSTON, MA 02210 | | | |
| | (b) Enter name and EIN or address of | of person who provided you | ı disclosures on eligible i | ndirect compensation | |
| | (b) Enter name and EIN or address of | of parean who provided you | u disclosuras on oligible i | ndirect componentian | |
| | (b) Entermaine and Enver address (| or person who provided you | disclosures on engine i | indirect compensation | |
| | (b) Enter name and EIN or address of | of person who provided you | ı disclosures on eligible i | ndirect compensation | |
| | (b) Enter name and EIN or address of | of person who provided you | ı disclosures on eligible i | ndirect compensation | |
| | (b) Enter name and EIN or address of | of person who provided you | ı disclosures on eligible i | ndirect compensation | |
| | (b) Enter name and EIN or address of | of person who provided you | ı disclosures on eligible i | ndirect compensation | |
| | | | | | |

| ; | Schedule C (Form 550 | 00) 2016 | | Page 3 - 1 | | | | |
|--|--|---|---|---|--|---|--|--|
| 2. Inform answered | ation on Other S "Yes" to line 1a above | Service Providers | entries as needed to list ea | r Indirect Compensation ch person receiving, directly or the plan or their position with the | indirectly, \$5,000 or more in t | otal compensation | | |
| | | | (a) Enter name and EIN or | address (see instructions) | | | | |
| FISHER IN | VESTMENTS | | | | | | | |
| 20-248080 | 0 | | | | | | | |
| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? | | |
| 28 51 | NA | 1766545 | Yes No 🛚 | Yes No | | Yes No | | |
| | | (| a) Enter name and EIN or | address (see instructions) | | | | |
| JP MORG/ | AN INVESTMENT MA | NAGEMENT INC | | | | | | |
| 10 020024 | | | | | | | | |
| (b) Service Code(s) | Relationship to employer, employer organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? | | |
| 28 27 51 | NA | 1637627 | Yes No X | Yes No | | Yes No | | |
| (a) Enter name and EIN or address (see instructions) | | | | | | | | |
| | SOUTHEASTERN ASSET MANAGEMENT, INC. 62-0951781 | | | | | | | |
| (b) Service Code(s) | (c) Relationship to employer, employee | (d) Enter direct compensation paid | (e) Did service provider receive indirect | (f) Did indirect compensation include eligible indirect | (g) Enter total indirect compensation received by | (h) Did the service provider give you a | | |

compensation? (sources

other than plan or plan

sponsor)

Yes No X

compensation, for which the plan received the required

disclosures?

Yes No

28 51

organization, or

person known to be

a party-in-interest

NA

by the plan. If none,

enter -0-.

1364004

service provider excluding

eligible indirect

(f). If none, enter -0-.

compensation for which you answered "Yes" to element

formula instead of

an amount or

Yes No

| answered | f "Yes" to line 1a above | e, complete as many | entries as needed to list ea | r Indirect Compensation the person receiving, directly or the plan or their position with the | indirectly, \$5,000 or more in t | otal compensation |
|---------------------------|--|---|---|---|--|---|
| | | | (a) Enter name and EIN or | r address (see instructions) | | |
| ARTISAN | PARTNERS LIMITED | PARTNERSHI | <u> </u> | | | |
| 30-055177 | 7 5 | | | | | |
| (b) Service Code(s) | Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
| 28 51 | NA | 1318744 | Yes No X | Yes No | | Yes No |
| | ļ | | (a) Enter name and EIN or | address (see instructions) | <u> </u> | |
| 95-447569 | EICHTMAN CAPITAL | PARTNERS, | | | | |
| (b) Service Code(s) | Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
| 28 51 | NA | 1306885 | Yes No 🗵 | Yes No | | Yes No |
| | | | (a) Enter name and EIN or | address (see instructions) | | |
| HORIZON 13-377633 | ASSET MANAGEME | NT | | | | |
| (b) Service Code(s) | Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
| 28 51 | NA | 1160777 | Yes No X | Yes No | | Yes No |

| answered | "Yes" to line 1a above | e, complete as many | entries as needed to list ea | r Indirect Compensation ch person receiving, directly or ne plan or their position with the | indirectly, \$5,000 or more in t | otal compensation |
|---------------------------|--|---|---|---|--|---|
| | | | (a) Enter name and EIN or | r address (see instructions) | | |
| ZAZOVE A | ASSOCIATES, LLC | | | | | |
| 36-398437 | 3 | | | | | |
| (b) Service Code(s) | Relationship to employer, employer organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
| 28 51 | NA | 869102 | Yes No X | Yes No | | Yes No |
| | | | a) Enter name and EIN or | address (see instructions) | | |
| PORTFOL 06-148785 | IO ADVISORS | | | | | |
| (b) Service Code(s) | Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
| 28 52 | NA | 548120 | Yes X No | Yes 🛛 No 🗌 | 0 | Yes No X |
| | | (| a) Enter name and EIN or | address (see instructions) | | |
| | APITAL MANAGEMEN | IT, LLC | . , | <u> </u> | | |
| 20-283075 | | | | | | |
| (b) Service Code(s) | Relationship to employer, employer organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
| 51 68 28 | NA | 509706 | Yes No X | Yes No | | Yes No |

| , | Schedule C (Form 550 | 00) 2016 | | Page 3 - 4 | | |
|---------------------------|--|---|---|---|--|--------------------|
| answered | d "Yes" to line 1a above | e, complete as many | entries as needed to list ea | or Indirect Compensation ach person receiving, directly or the plan or their position with the | indirectly, \$5,000 or more in | total compensation |
| - | | | (a) Enter name and EIN o | r address (see instructions) | | |
| TIMESSQ | UARE CAPITAL MANA | AGEMENT | | | | |
| 20-166530 | 04 | | | | | |
| (b) Service Code(s) | Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | |
| 28 51 | NA | 469971 | Yes No X | Yes No | | Yes No |
| | | 1 | (a) Enter name and EIN or | r address (see instructions) | J. | l |
| 87-02916 | 56 | | | | | |
| (b) Service Code(s) | Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | |
| 19 50 | AFFILIATE OF SPONSOR | 469464 | Yes 🗓 No 🗍 | Yes 🛛 No 🗍 | 0 | Yes No 🛚 |
| | | | (a) Enter name and EIN or | address (see instructions) | | |
| 13-357563 | 1 | , | (-) | | (2) | (1-) |
| (b) Service Code(s) | Relationship to employer, employee organization, or person known to be a party-in-interest | by the plan. If none, enter -0 | other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | |
| 28 51 | NA | 463357 | 1 | | 0 | |

Yes X No

Yes X No

Yes X No

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| answered | f "Yes" to line 1a above | e, complete as many | entries as needed to list ea | r Indirect Compensation the person receiving, directly or the plan or their position with the | indirectly, \$5,000 or more in t | otal compensation |
|---------------------------|--|---|---|---|--|---|
| | | (| (a) Enter name and EIN or | r address (see instructions) | | |
| EAGLE CA | APITAL MANAGEMEN | IT, LLC | | | | |
| 22-336120 | 01 | | | | | |
| (b) Service Code(s) | Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
| 28 49 51 | NA | 436944 | Yes No X | Yes No | | Yes No |
| | | (| (a) Enter name and EIN or | address (see instructions) | l | |
| 98-105740 | W PARTNERS, LLP | | | | | |
| (b) Service Code(s) | Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
| 27 51 | NA | 410279 | Yes No 🗵 | Yes No | | Yes No |
| | | (| (a) Enter name and EIN or | address (see instructions) | | |
| W.H. REA' | VES & CO., INC. | | | | | |
| (b) Service Code(s) | Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
| 27 28 51 | NA | 371867 | Yes No X | Yes No | | Yes No |

| answered | f "Yes" to line 1a above | e, complete as many | entries as needed to list ea | r Indirect Compensation in person receiving, directly or the plan or their position with the | indirectly, \$5,000 or more in t | otal compensation |
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| | | | (a) Enter name and EIN or | r address (see instructions) | | |
| BROOKFIL | ELD INVESTMENT MA | ANAGEMENT | | | | |
| 13-351967 | 73 | | | | | |
| (b) Service Code(s) | Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
| 28 51 | NA | 358769 | Yes No X | Yes No | | Yes No |
| | | | a) Enter name and EIN or | address (see instructions) | | |
| | ONDON INVESTMEN | | | ACECHURCH STREET DN, LONDON EC3V0AS GB | | |
| (b) Service Code(s) | Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
| 28 51 | NA | 354759 | Yes No 🛚 | Yes No | | Yes No |
| | | (| a) Enter name and EIN or | address (see instructions) | | |
| HARRISOI | N STREET REAL EST | ATE CAPITAL | | | | |
| 45-314757 | 71 | | | | | |
| (b) Service Code(s) | Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
| 28 51 | NA | 328308 | Yes No X | Yes No | | Yes No |

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| answered | I "Yes" to line 1a above | e, complete as many | entries as needed to list ea | r Indirect Compensation ch person receiving, directly or the plan or their position with the | indirectly, \$5,000 or more in t | otal compensation |
|--------------------------------------|--|---|---|---|--|---|
| | | | (a) Enter name and EIN or | address (see instructions) | | |
| LSV ASSE | T MANAGEMENT | | | | | |
| 23-277220 | 00 | | | | | |
| (b) Service Code(s) | Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
| 28 51 | NA | 320851 | Yes No X | Yes No | | Yes No |
| | | | a) Enter name and EIN or | address (see instructions) | | |
| 23-285958 (b) Service Code(s) | (c) Relationship to employer, employee | (d) Enter direct compensation paid | (e) Did service provider receive indirect | (f) Did indirect compensation include eligible indirect | (g) Enter total indirect compensation received by | (h) Did the service provider give you a |
| | organization, or person known to be a party-in-interest | by the plan. If none, enter -0 | compensation? (sources other than plan or plan sponsor) | compensation, for which the plan received the required disclosures? | service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | formula instead of an amount or estimated amount? |
| 28 51 | NA | 306493 | Yes No 🛚 | Yes No | | Yes No |
| | | (| a) Enter name and EIN or | address (see instructions) | | |
| KIRTON M 87-037529 | ICCONKIE | | | | | |
| (b) Service Code(s) | Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
| 29 50 | NA | 271555 | Yes No X | Yes No | | Yes No |

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| (i.e., mon | , , , | | (a) Enter name and EIN or | r address (see instructions) | | |
|---------------------------|--|---|---|---|--|---|
| HGGC FU | ND II GP, LP | | (a) Enter hame and Envio | address (see instructions) | | |
| | , | | | | | |
| 98-113579 |)4 | | | | | |
| (b) Service Code(s) | Relationship to employer, employer organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
| 51 | NA | 215012 | Yes No X | Yes No | | Yes No |
| | | (| a) Enter name and EIN or | address (see instructions) | | |
| BLOOMBE | RG | <u> </u> | | XINGTON AVENUE | | |
| | | | NEW 1 | ORK, NY 10022 | | |
| (b) Service Code(s) | Relationship to employer, employee organization, or person known to be a party-in-interest | Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
| 49 50 | NA | 145467 | Yes No X | Yes No | | Yes No |
| | | (| a) Enter name and EIN or | address (see instructions) | | |
| DELOITTE | E & TOUCHE, LLP | | | | | |
| (b) Service Code(s) | Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
| 10 50 | NA | 141280 | Yes No X | Yes No | | Yes No |

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| answered | d "Yes" to line 1a above | e, complete as many | entries as needed to list ea | r Indirect Compensation ach person receiving, directly or | indirectly, \$5,000 or more in t | otal compensation |
|---------------------------|--|---|---|---|--|---|
| (i.e., mon | ey or anything else of | , | | ne plan or their position with the raddress (see instructions) | plan during the plan year. (Se | ee instructions). |
| CENTURY | ' FUNDS MANAGEME | | (4) | | | |
| 87-038122 | 20 | | | | | |
| (b) Service Code(s) | Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
| 28 51 | NA | 113734 | Yes No X | Yes No | | Yes No |
| | | | a) Enter name and EIN or | address (see instructions) | | |
| CLEARWA | ATER ANALYTICS | | SUITE | MAIN ST. 900 ID 83702 | | |
| (b) Service Code(s) | Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
| 49 50 | NA | 90914 | Yes No 🗵 | Yes No | | Yes No |
| | | (| a) Enter name and EIN or | address (see instructions) | | |
| FACTSET 22-350864 | | | | | | |
| (b) Service Code(s) | Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
| 19 50 | NA | 85822 | Yes No X | Yes No | | Yes No |

| Page 3 - | 10 | |
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| answered | I "Yes" to line 1a above | e, complete as many | entries as needed to list ea | r Indirect Compensation ch person receiving, directly or ne plan or their position with the | indirectly, \$5,000 or more in t | otal compensation |
|---------------------------|--|---|---|---|--|---|
| | | | (a) Enter name and EIN or | address (see instructions) | | |
| FTSE INTE | ERNATIONAL LTD | | | LOOR 10 UPPER BANK STRE Y WHARF, LONDON E14 5NP | | |
| (b) Service Code(s) | Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
| 49 51 | NA | 77169 | Yes No 🗵 | Yes No | | Yes No |
| | | (| a) Enter name and EIN or | address (see instructions) | | |
| KEYSTON | IE NATIONAL GROUF | , | | XECUTIVE PKWY #445 AMON, CA 94583 | | |
| (b) Service Code(s) | Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
| 10 15 26 51 52 | NA | 68359 | Yes No 🛚 | Yes No | | Yes No |
| | | (| a) Enter name and EIN or | address (see instructions) | | |
| JLL PARTI | NERS | | | RK AVENUE, SUITE 1601 ORK, NY 10167 | | |
| (b) Service Code(s) | Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
| 28 51 | NA | 67877 | Yes No X | Yes No | | Yes No |

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| answered | f "Yes" to line 1a above | e, complete as many | entries as needed to list ea | r Indirect Compensation ach person receiving, directly or the plan or their position with the | indirectly, \$5,000 or more in t | otal compensation |
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| | | | (a) Enter name and EIN or | r address (see instructions) | | |
| HUNSTMA | AN GAY CAPITAL PAR | RTNERS GP, L | <u> </u> | | | |
| 98-057129 | 95 | | | | | |
| (b) Service Code(s) | Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
| 51 | NA | 41149 | Yes No X | Yes No | | Yes No |
| | | | a) Enter name and FIN or | address (see instructions) | | |
| CLARION | GABLES MULTIFAMI | <u>`</u> | ., | | | |
| 47-289929 | | | | | | |
| (b) Service Code(s) | Relationship to employer, employee organization, or person known to be a party-in-interest | Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
| 28 51 | NA | 37500 | Yes No 🗵 | Yes No | | Yes No |
| | | | a) Enter name and EIN or | address (see instructions) | ı | |
| DELOITTE | E TAX LLP | | · • | <u> </u> | | |
| 86-106577 | 7 2 | | | | | |
| (b) Service Code(s) | Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
| 10 50 | NA | 36300 | Yes No X | Yes No | | Yes No |

| Page | 3 - | 12 |
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| answered | d "Yes" to line 1a above | e, complete as many | entries as needed to list ea | r Indirect Compensation ich person receiving, directly or | indirectly, \$5,000 or more in t | otal compensation |
|---------------------------|--|---|---|---|--|---|
| (i.e., mon | ney or anything else of | , | | ne plan or their position with the raddress (see instructions) | plan during the plan year. (Se | ee instructions). |
| GROOM L | AW GROUP | <u>'</u> | (a) Enter hame and Ent of | Tadaress (see instructions) | | |
| | | | | | | |
| 52-121902 | 29 | | | | | |
| (b) Service Code(s) | Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
| 29 50 | NA | 29528 | Yes No X | Yes No | | Yes No |
| | | (| a) Enter name and EIN or | address (see instructions) | | |
| (b) Service Code(s) | Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
| 28 51 | NA | 29244 | Yes No X | Yes No | | Yes No |
| | | (| a) Enter name and EIN or | address (see instructions) | | |
| ZIONS BA 87-046779 | NCORPORATION | | | | | |
| (b) Service Code(s) | Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
| 19 50 | NA | 24522 | Yes No X | Yes No | | Yes No |

| Page 3 | - | 13 | |
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| answered | f "Yes" to line 1a above | e, complete as many | entries as needed to list ea | r Indirect Compensation ach person receiving, directly or the plan or their position with the | indirectly, \$5,000 or more in t | otal compensation |
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| | | | (a) Enter name and EIN or | r address (see instructions) | | |
| PITCHBOO | | | | | | |
| 20-862531 | 0 | | | | | |
| (b) Service Code(s) | Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
| 49 50 | NA | 17205 | Yes No 🛚 | Yes No | | Yes No |
| | , | (| a) Enter name and FIN or | address (see instructions) | | |
| 13-396811 (b) Service | (c) Relationship to | (d) Enter direct | (e) Did service provider | (f) Did indirect compensation | (g) Enter total indirect | (h) Did the service |
| Code(s) | employer, employee organization, or person known to be a party-in-interest | | receive indirect | include eligible indirect compensation, for which the plan received the required disclosures? | compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | provider give you a formula instead of an amount or estimated amount? |
| 28 52 | NA | 14965 | Yes 🛛 No 🗌 | Yes 🛛 No 🗌 | 0 | Yes No X |
| | | (| a) Enter name and EIN or | address (see instructions) | | |
| INFORMA 13-322232 | | | | | | |
| (b) Service Code(s) | Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
| 19 50 | NA | 12320 | Yes No X | Yes No | | Yes No |

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| answered | I "Yes" to line 1a above | e, complete as many | entries as needed to list ea | r Indirect Compensation ch person receiving, directly or ne plan or their position with the | indirectly, \$5,000 or more in t | otal compensation |
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| | | | (a) Enter name and EIN or | address (see instructions) | | |
| INTERACT | TIVE DATA PRICING | AND REFERE | | | | |
| 13-278414 | 5 | | | | | |
| (b) Service Code(s) | Relationship to employer, employer organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
| 49 50 | NA | 9609 | Yes No X | Yes No | | Yes No |
| | | | a) Enter name and EIN or | address (see instructions) | | |
| WHITE OA | AK GLOBAL ADVISOR | S | | ARCADERO CENTER RANCISCO, CA 94111 | | |
| (b) Service Code(s) | Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
| 28 51 | NA | 8043 | Yes No 🗵 | Yes No | | Yes No |
| | | (| a) Enter name and EIN or | address (see instructions) | | |
| | | | | | | |
| (b) Service Code(s) | Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0 | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
| | | | Yes No | Yes No | | Yes No |

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Schedule C (Form 5500) 2016

Part I Service Provider Information (continued) If you reported on line 2 receipt of indirect compensation, other than

| If you reported on line 2 receipt of indirect compensation, other than eligible indirect competer provides contract administrator, consulting, custodial, investment advisory, investment magnestions for (a) each source from whom the service provider received \$1,000 or more in in provider gave you a formula used to determine the indirect compensation instead of an amount and entries as needed to report the required information for each source. | anagement, broker, or recordkeepir | ng services, answer the following ource for whom the service |
|--|---|---|
| (a) Enter service provider name as it appears on line 2 | (b) Service Codes (see instructions) | (c) Enter amount of indirect compensation |
| | | |
| (d) Enter name and EIN (address) of source of indirect compensation | formula used to determin | compensation, including any e the service provider's eligibility the indirect compensation. |
| | | |
| (a) Enter service provider name as it appears on line 2 | (b) Service Codes (see instructions) | (C) Enter amount of indirect compensation |
| | | |
| (d) Enter name and EIN (address) of source of indirect compensation | formula used to determin | compensation, including any e the service provider's eligibilit the indirect compensation. |
| | | |
| (a) Enter service provider name as it appears on line 2 | (b) Service Codes (see instructions) | (c) Enter amount of indirect compensation |
| | | |
| (d) Enter name and EIN (address) of source of indirect compensation | formula used to determin | t compensation, including any e the service provider's eligibility the indirect compensation. |
| | | |

| Part | Service Providers Who Fail or Refuse to Provide Information | | | | | |
|------|---|--|---|--|--|--|
| | Provide, to the extent possible, the following information for each his Schedule. | vide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete schedule. | | | | |
| (8 | Enter name and EIN or address of service provider (see instructions) | (b) Nature of Service Code(s) | (C) Describe the information that the service provider failed or refused to provide | | | |
| | | | | | | |
| | | | | | | |
| (8 | Enter name and EIN or address of service provider (see instructions) | (b) Nature of Service Code(s) | (c) Describe the information that the service provider failed or refused to provide | | | |
| | | | | | | |
| (a | Enter name and EIN or address of service provider (see instructions) | (b) Nature of Service Code(s) | (c) Describe the information that the service provider failed or refused to provide | | | |
| | | | | | | |
| (8 | Enter name and EIN or address of service provider (see instructions) | (b) Nature of Service Code(s) | (c) Describe the information that the service provider failed or refused to provide | | | |
| | | | | | | |
| (8 | Enter name and EIN or address of service provider (see instructions) | (b) Nature of Service Code(s) | (c) Describe the information that the service provider failed or refused to provide | | | |
| | | | | | | |
| (8 | Enter name and EIN or address of service provider (see instructions) | (b) Nature of Service Code(s) | (c) Describe the information that the service provider failed or refused to provide | | | |
| | | | | | | |

Schedule C (Form 5500) 2016

| Pa | Part III Termination Information on Accountants and Enrolled Actuaries (see instructions) | | | | | |
|--------------|---|---|---------------------|----------------------------|--|--|
| . • | (complete as many entries as needed) | | | | | |
| а | Name: | SCOTT C. THORNTON | b EIN: | 87-0440163 | | |
| c | | ENROLLED ACTUARY | D EIIV. | | | |
| d | | | O Tolonbono | 801-578-5630 | | |
| u | Address. | 150 SOCIAL HALL AVENUE, SUITE 170 SALT LAKE CITY, UT 84145 | e Telephone: | 801-376-3030 | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| Ex | planation: | ON 9/30/16 DAVID PRATT WARD WAS APPOINTED BY AN OFFICER OF DMBA AS THE E MUTUAL MASTER RETIREMENT PLAN EFFECTIVE 1/1/16. THIS CHANGE OCCURRED A | ENROLLED ACT | TUARY FOR THE DESERET | | |
| | | SCOTT C. THORNTON. | S A RESULT O | F THE COMING RETIREMENT OF | | |
| | | | | | | |
| | | | | | | |
| а | Name: | | b EIN: | | | |
| | | | D LIIV. | | | |
| C | Position: | | a.T. I. I | | | |
| d | Address: | | e Telephone: | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| Ex | planation: | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| _ | Name a. | | h civi | | | |
| <u>a</u> | Name: | | b EIN: | | | |
| C | Position: | | | | | |
| d | Address: | | e Telephone: | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| Ex | planation: | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| а | Name: | | b EIN: | | | |
| | | | D EIN. | | | |
| <u> </u> | Position: | | | | | |
| d | Address: | | e Telephone: | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| Ex | planation: | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| а | Name: | | b EIN: | | | |
| C | Position: | | | | | |
| | | | A Tolonhans: | | | |
| d | Address: | | e Telephone: | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| Explanation: | | | | | | |
| | | | | | | |
| | | | | | | |

SCHEDULE D (Form 5500)

Department of the Treasury Internal Revenue Service

Department of Labor Employee Benefits Security Administration

DFE/Participating Plan Information

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

File as an attachment to Form 5500.

OMB No. 1210-0110

2016

This Form is Open to Public Inspection.

| | | | | | mspection. |
|---|---------------------|--|----------------|-------------------|----------------|
| For calendar plan year 2016 or fiscal p | olan year beginning | 01/01/2016 and | l ending | 12/31/2016 | |
| A Name of plan | EMENT DI ANI | | B Three- | digit | |
| DESERET MUTUAL MASTER RETIR | EMENT PLAN | | plan i | number (PN) | 001 |
| | | | | | |
| | | | _ | | |
| C Plan or DFE sponsor's name as she | | 5500 | D Emplo | yer Identificatio | n Number (EIN) |
| DESERET MUTUAL BENEFIT ADMIN | IISTRATORS | | 87-04 | 40163 | |
| | | | | | |
| | · | Ts, PSAs, and 103-12 IEs (to be co | mpleted b | y plans and | DFEs) |
| | | to report all interests in DFEs) | | | |
| a Name of MTIA, CCT, PSA, or 103- | 12 IE: PRISA | | | | |
| b Name of sponsor of entity listed in | (a): PRUDENTIAL | INSURANCE CO. | | | |
| C EIN-PN 22-1211670-038 | d Entity | e Dollar value of interest in MTIA, CCT, P | SA, or | | 93174418 |
| C EIN-PN 22-1211670-038 | code | 103-12 IE at end of year (see instruction | ns) | | 93174416 |
| a Name of MTIA, CCT, PSA, or 103- | 12 IF: PRISA II | | | | |
| <u>a rame er minn, ee r, r en tee</u> | ·-·-· | INOUE AND FOR | | | |
| b Name of sponsor of entity listed in | (a): PRUDENTIAL | INSURANCE CO. | | | |
| C EIN-PN 22-1211670-039 | d Entity | e Dollar value of interest in MTIA, CCT, P | , | | 62187963 |
| | code | 103-12 IE at end of year (see instruction | ns) | | |
| a Name of MTIA, CCT, PSA, or 103- | 12 IE: JP MORGAN | SSPF REIT | | | |
| | , JP MORGAN | | | | |
| b Name of sponsor of entity listed in | (a): | | | | |
| | d Entity C | e Dollar value of interest in MTIA, CCT, P | SA or | | 40050000 |
| C EIN-PN 13-3980309-001 | code | 103-12 IE at end of year (see instruction | | | 40952893 |
| 2 Name of MTIA CCT DCA or 102 | 12 IF: JP MORGAN | SDE DEIT | | | |
| a Name of MTIA, CCT, PSA, or 103- | ·-·-· | OF TRETT | | | |
| b Name of sponsor of entity listed in | JP MORGAN | | | | |
| | | | | | |
| C EIN-PN 13-6038770-001 | d Entity C | e Dollar value of interest in MTIA, CCT, P | | | 70156862 |
| | code | 103-12 IE at end of year (see instruction | ns) | | |
| a Name of MTIA, CCT, PSA, or 103- | 12 IE: PAM BANK LO | DAN FUND LP | | | |
| | , , PAM BANK LO | DAN GPIIC | | | |
| b Name of sponsor of entity listed in | (a): | | | | |
| 10 5070710 001 | d Entity | e Dollar value of interest in MTIA, CCT, P | SA. or | | 440004700 |
| C EIN-PN 46-5076716-001 | code | 103-12 IE at end of year (see instructio | | | 110921788 |
| 2 Name of MTIA CCT DCA or 102 | 12 IF. IRIDIAN COLL | ECTIVE INVESTMENT TRUST | | | |
| a Name of Wittin, Coll, 1 On, of 100 12 IE. | | | | | |
| b Name of sponsor of entity listed in | (a): SEI TRUST C | OMPANY | | | |
| C EIN-PN 46-3975331-067 | d Entity C | e Dollar value of interest in MTIA, CCT, P | | | 28079351 |
| <u> </u> | code | 103-12 IE at end of year (see instruction | ns) | | |
| a Name of MTIA, CCT, PSA, or 103-12 IE: | | | | | |
| b Name of sponsor of entity listed in (a): | | | | | |
| | d Entity | e Dollar value of interest in MTIA, CCT, P | SA or | | |
| C EIN-PN | code | 103-12 IE at end of year (see instruction | | | |

| Page | 2 · | |
|------|-----|--|
|------|-----|--|

Schedule D (Form 5500) 2016

| а | a Name of MTIA, CCT, PSA, or 103-12 IE: | | | | |
|---|---|-------|-------------|---|--|
| b | b Name of sponsor of entity listed in (a): | | | | |
| С | EIN-PN | d | Entity code | е | Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
| а | Name of MTIA, CCT, PSA, or 103- | 12 IE | <u>:</u> | | |
| b | Name of sponsor of entity listed in | (a): | | | |
| С | EIN-PN | d | Entity code | е | Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
| а | Name of MTIA, CCT, PSA, or 103- | 12 IE | <u> </u> | | |
| b | Name of sponsor of entity listed in | (a): | | | |
| С | EIN-PN | d | Entity code | е | Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
| а | Name of MTIA, CCT, PSA, or 103- | 12 IE | | | |
| b | Name of sponsor of entity listed in | (a): | | | |
| С | EIN-PN | d | Entity code | е | Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
| а | Name of MTIA, CCT, PSA, or 103- | 12 IE | <u>:</u> | | |
| b | Name of sponsor of entity listed in | (a): | | | |
| С | EIN-PN | d | Entity code | е | Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
| а | Name of MTIA, CCT, PSA, or 103- | 12 IE | <u>:</u> | | |
| b | Name of sponsor of entity listed in | (a): | | | |
| С | EIN-PN | d | Entity code | е | Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
| а | Name of MTIA, CCT, PSA, or 103- | 12 IE | <u>:</u> | | |
| b | Name of sponsor of entity listed in | (a): | | | |
| С | EIN-PN | d | Entity code | е | Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
| а | a Name of MTIA, CCT, PSA, or 103-12 IE: | | | | |
| b | b Name of sponsor of entity listed in (a): | | | | |
| С | EIN-PN | d | Entity code | е | Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
| а | Name of MTIA, CCT, PSA, or 103- | 12 IE | <u> </u> | | |
| b | Name of sponsor of entity listed in | (a): | | | |
| С | EIN-PN | d | Entity code | е | Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
| а | a Name of MTIA, CCT, PSA, or 103-12 IE: | | | | |
| b | b Name of sponsor of entity listed in (a): | | | | |
| С | EIN-PN | d | Entity code | е | Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |

| Р | art II Information on Participating Plans (to be completed by DFEs) (Complete as many entries as needed to report all participating plans) | |
|-------|--|----------|
| а | Plan name | |
| b | Name of plan sponsor | C EIN-PN |
| а | Plan name | |
| b | Name of plan sponsor | C EIN-PN |
| а | Plan name | |
| b | Name of plan sponsor | C EIN-PN |
| а | Plan name | |
| b | Name of plan sponsor | C EIN-PN |
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| b | Name of plan sponsor | C EIN-PN |
| а | Plan name | |
| b | Name of plan sponsor | C EIN-PN |
| а | Plan name | |
| b | Name of plan sponsor | C EIN-PN |
| | Plan name | |
| b | Name of plan sponsor | C EIN-PN |
| | Plan name | |
| b | Name of plan sponsor | C EIN-PN |

SCHEDULE H (Form 5500)

Internal Revenue Service

Department of Labor Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

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

File as an attachment to Form 5500.

OMB No. 1210-0110

2016

This Form is Open to Public Inspection

| | | | mopeomo | |
|--|-------------|--------------------------------------|-------------|------|
| For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and | ending | 12/31/2016 | | |
| A Name of plan DESERET MUTUAL MASTER RETIREMENT PLAN | | Three-digit blan number (PN) | • | 001 |
| | | | | |
| C Plan sponsor's name as shown on line 2a of Form 5500 DESERET MUTUAL BENEFIT ADMINISTRATORS | D Er | mployer Identification 87-0440163 | n Number (E | EIN) |

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

| Assets | | (a) Beginning of Year | (b) End of Year |
|---|----------|-----------------------|-----------------|
| a Total noninterest-bearing cash | 1a | | |
| b Receivables (less allowance for doubtful accounts): | | | |
| (1) Employer contributions | 1b(1) | 201027892 | 269384606 |
| (2) Participant contributions | 1b(2) | | |
| (3) Other | 1b(3) | 51264165 | 53005466 |
| C General investments: | | | |
| (1) Interest-bearing cash (include money market accounts & certificates of deposit) | 1c(1) | 64172758 | 130547728 |
| (2) U.S. Government securities | 1c(2) | 365382910 | 363903770 |
| (3) Corporate debt instruments (other than employer securities): | | | |
| (A) Preferred | 1c(3)(A) | | |
| (B) All other | 1c(3)(B) | 594470426 | 565902814 |
| (4) Corporate stocks (other than employer securities): | | | |
| (A) Preferred | 1c(4)(A) | 11573457 | 17039464 |
| (B) Common | 1c(4)(B) | 1205689628 | 1157825702 |
| (5) Partnership/joint venture interests | 1c(5) | 582058002 | 681352867 |
| (6) Real estate (other than employer real property) | 1c(6) | 384705088 | 461997234 |
| (7) Loans (other than to participants) | 1c(7) | | |
| (8) Participant loans | 1c(8) | | |
| (9) Value of interest in common/collective trusts | 1c(9) | 138444377 | 139189106 |
| (10) Value of interest in pooled separate accounts | 1c(10) | 160761029 | 155362381 |
| (11) Value of interest in master trust investment accounts | 1c(11) | | |
| (12) Value of interest in 103-12 investment entities | 1c(12) | 101919222 | 110921788 |
| (13) Value of interest in registered investment companies (e.g., mutual funds) | 1c(13) | 1318532940 | 1520032829 |
| (14) Value of funds held in insurance company general account (unallocated contracts) | 1c(14) | | |
| (15) Other | 1c(15) | 287123 | 1000691 |

| 1d | Employer-related investments: | | (a) Beginning of Year | (b) End of Year |
|----|---|-------|-----------------------|-----------------|
| | (1) Employer securities | 1d(1) | | |
| | (2) Employer real property | 1d(2) | | |
| е | Buildings and other property used in plan operation | 1e | | |
| f | Total assets (add all amounts in lines 1a through 1e) | 1f | 5180289017 | 5627466446 |
| | Liabilities | | | |
| g | Benefit claims payable | 1g | | |
| h | Operating payables | 1h | 22216011 | 43196043 |
| i | Acquisition indebtedness | 1i | | |
| j | Other liabilities | 1j | | |
| k | Total liabilities (add all amounts in lines 1g through1j) | 1k | 22216011 | 43196043 |
| | Net Assets | | | |
| I | Net assets (subtract line 1k from line 1f) | 11 | 5158073006 | 5584270403 |

Part II Income and Expense Statement

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

| | Income | | (a) Amount | (b) Total |
|---|---|----------|------------|------------------|
| а | Contributions: | | | |
| | (1) Received or receivable in cash from: (A) Employers | 2a(1)(A) | 269384606 | |
| | (B) Participants | 2a(1)(B) | | |
| | (C) Others (including rollovers) | 2a(1)(C) | | |
| | (2) Noncash contributions | 2a(2) | | |
| | (3) Total contributions. Add lines 2a(1)(A), (B), (C), and line 2a(2) | 2a(3) | | 269384606 |
| b | Earnings on investments: | | | |
| | (1) Interest: | | | |
| | (A) Interest-bearing cash (including money market accounts and certificates of deposit) | 2b(1)(A) | 217130 | |
| | (B) U.S. Government securities | 2b(1)(B) | 7763737 | |
| | (C) Corporate debt instruments | 2b(1)(C) | 26118470 | |
| | (D) Loans (other than to participants) | 2b(1)(D) | | |
| | (E) Participant loans | 2b(1)(E) | | |
| | (F) Other | 2b(1)(F) | 10934651 | |
| | (G) Total interest. Add lines 2b(1)(A) through (F) | 2b(1)(G) | | 45033988 |
| | (2) Dividends: (A) Preferred stock | 2b(2)(A) | 687180 | |
| | (B) Common stock | 2b(2)(B) | 21393953 | |
| | (C) Registered investment company shares (e.g. mutual funds) | 2b(2)(C) | 55361914 | |
| | (D) Total dividends. Add lines 2b(2)(A), (B), and (C) | 2b(2)(D) | | 77443047 |
| | (3) Rents | 2b(3) | | 14258386 |
| | (4) Net gain (loss) on sale of assets: (A) Aggregate proceeds | 2b(4)(A) | 1430804514 | |
| | (B) Aggregate carrying amount (see instructions) | 2b(4)(B) | 1274974104 | |
| | (C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result | 2b(4)(C) | | 155830410 |
| | (5) Unrealized appreciation (depreciation) of assets: (A) Real estate | 2b(5)(A) | 20763587 | |
| | (B) Other | 2b(5)(B) | 80271421 | |
| | (C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B) | 2b(5)(C) | | 101035008 |

| | | 1 | | | | | Γ | |
|----|---|------------------------------------|-----------------|----------|----------|-----------|-------------------|---------------------|
| | | | (8 | a) Amo | unt | | (b |) Total |
| | (6) Net investment gain (loss) from common/collective trusts | 2b(6) | | | | | | 5822362 |
| | (7) Net investment gain (loss) from pooled separate accounts | 2b(7) | | | | | | 4333755 |
| | (8) Net investment gain (loss) from master trust investment accounts | | | | | | | |
| | (9) Net investment gain (loss) from 103-12 investment entities | 2b(9) | | | | | | 9002565 |
| | (10) Net investment gain (loss) from registered investment companies (e.g., mutual funds) | 2b(10) | | | | | | |
| С | | | | | | | | |
| - | Total income. Add all income amounts in column (b) and enter total | | | | | | | 682144127 |
| | Expenses | | | | | | | |
| е | Benefit payment and payments to provide benefits: | | | | | | | |
| | (1) Directly to participants or beneficiaries, including direct rollovers | 2e(1) | | | 23548 | 4276 | | |
| | (2) To insurance carriers for the provision of benefits | 2 (2) | | | | | | |
| | (3) Other | - (-) | | | | | | |
| | (4) Total benefit payments. Add lines 2e(1) through (3) | 0-(4) | | | | | | 235484276 |
| f | Corrective distributions (see instructions) | 01 | | | | | | |
| g | | | | | | | | |
| | Interest expense | | | | | | | |
| i | Administrative expenses: (1) Professional fees | 21/43 | | | 83 | 5005 | | |
| - | (2) Contract administrator fees | 0:(0) | | | | | | |
| | (3) Investment advisory and management fees | 0:(2) | | | 1708 | 1161 | | |
| | (4) Other | 0:/4\ | | | | 6288 | | |
| | (5) Total administrative expenses. Add lines 2i(1) through (4) | 0:(5) | | | | | | 20462454 |
| i | Total expenses. Add all expense amounts in column (b) and enter total | `├── | | | | | | 255946730 |
| • | Net Income and Reconciliation | | | | | | | |
| k | Net income (loss). Subtract line 2j from line 2d | 2k | | | | | | 426197397 |
| ı | Transfers of assets: | | | | | | | |
| | (1) To this plan | | | | | | | |
| | (2) From this plan | 21(2) | | | | | | |
| Pá | art III Accountant's Opinion | | | | | | | |
| 3 | Complete lines 3a through 3c if the opinion of an independent qualified public attached. | accountant i | s attached to | this F | orm 5 | 500. Cor | nplete line 3d it | f an opinion is not |
| а | The attached opinion of an independent qualified public accountant for this plant attached opinion of an independent qualified public accountant for this plant attached opinion of an independent qualified public accountant for this plant attached opinion of an independent qualified public accountant for this plant attached opinion of an independent qualified public accountant for this plant attached opinion of an independent qualified public accountant for this plant attached opinion of an independent qualified public accountant for this plant attached opinion of an independent qualified public accountant for this plant attached opinion of a second attached opinion | an is (see ins | structions): | | | | | |
| | (1) Unqualified (2) Qualified (3) Disclaimer (4) | Adverse | | | | | | |
| b | Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.10 | 03-8 and/or 1 | 03-12(d)? | | | | Yes | X No |
| С | Enter the name and EIN of the accountant (or accounting firm) below: | | | | | | | |
| | (1) Name: DELOITTE & TOUCHE LLP | | (2) EIN: | 11-38 | 91517 | • | | |
| d | The opinion of an independent qualified public accountant is not attached be (1) This form is filed for a CCT, PSA, or MTIA. (2) It will be attached | | next Form 55 | 500 pui | suant | to 29 CF | R 2520.104-50 |). |
| Pa | art IV Compliance Questions | | | | | | | |
| 4 | CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not comple | | e lines 4a, 4e | e, 4f, 4 | g, 4h, 4 | 4k, 4m, 4 | 4n, or 5. | |
| | During the plan year: | | | | Yes | No | An | nount |
| а | Was there a failure to transmit to the plan any participant contributions with | nin the time | | | | | | |
| | period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction | | | 4a | | X | | |
| b | Were any loans by the plan or fixed income obligations due the plan in defa | ault as of the | | a | | | | |
| ~ | close of the plan year or classified during the year as uncollectible? Disreg secured by participant's account balance. (Attach Schedule G (Form 5500 checked.) | ard participar) Part I if "Yes | s" is | 4b | | X | | |

| Page 4 - | 1 |
|-----------------|---|
|-----------------|---|

Schedule H (Form 5500) 2016

Yes Nο **Amount** Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.) Χ 4c Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is Χ checked.)..... 4d Was this plan covered by a fidelity bond?..... Χ 3000000 4e e f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty? 4f Х Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?..... X 4g Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser? 4h X Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.) 4i Χ Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and Χ see instructions for format requirements.) 4j Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC? 4k Χ Has the plan failed to provide any benefit when due under the plan?..... 41 Χ If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR Χ 2520.101-3.)..... 4m If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of 4n the exceptions to providing the notice applied under 29 CFR 2520.101-3..... Defined Benefit Plan or Money Purchase Pension Plan Only: Were any distributions made during the plan year to an employee who attained age 62 and had not X 40 separated from service? 5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.) 5b(3) PN(s) 5b(1) Name of plan(s) 5b(2) EIN(s) 5c If the plan is a defined benefit plan, is it covered under the PBGC insurance program (See ERISA section 4021.)? Not determined If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 4020811 (See instructions.) Part V **Trust Information** 6a Name of trust
DESERET MUTUAL EMPLOYEE PENSION TRUST 6b Trust's EIN 870482275 6c Name of trustee or custodian 6d Trustee's or custodian's telephone number DESERET MUTUAL BENEFIT ADMINISTRATORS 801-578-5795

SCHEDULE R (Form 5500)

Department of the Treasury Internal Revenue Service

Department of Labor Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

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

File as an attachment to Form 5500.

OMB No. 1210-0110

2016

This Form is Open to Public Inspection.

| For | calendar | plan year 2016 or fiscal plan year beginning 01/01/2016 and en | ding | 12/31/ | 2016 | | | | |
|-----|---------------|--|--------|---------------|--------------|--------------|----------|----------|-----|
| | lame of p | | В | Three-digit | | | | | |
| DES | SERET M | JTUAL MASTER RETIREMENT PLAN | | plan numb | er | | | | |
| | | | | (PN) | <u> </u> | 00 | 1 | | |
| | | | | | | | | | |
| | | or's name as shown on line 2a of Form 5500 | D | Employer Id | dentifica | ation Numbe | r (EIN) |) | |
| DES | SERET M | JTUAL BENEFIT ADMINISTRATORS | | 87-0440163 | 3 | | | | |
| | | | | | | | | | |
| F | Part I | Distributions | | | | | | | |
| All | reference | s to distributions relate only to payments of benefits during the plan year. | | | | | | | |
| 1 | Total va | lue of distributions paid in property other than in cash or the forms of property specified in the | | _ | | | | | |
| | | ons | | | | | | | |
| 2 | Enter th | e EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries durin | ng the | e year (if mo | re than | two, enter E | INs of | the two | 0 |
| | | who paid the greatest dollar amounts of benefits): | Ū | , , | | | | | |
| | EIN(s): | | | | | | | | |
| | . , | haring plans, ESOPs, and stock bonus plans, skip line 3. | | | | | | | |
| _ | | | | | | | | | |
| 3 | | of participants (living or deceased) whose benefits were distributed in a single sum, during the | | _ | | | | 9 | 25 |
| _ | | For the left week of the second secon | | | | | | | |
| P | art II | Funding Information (If the plan is not subject to the minimum funding requirements of ERISA section 302, skip this Part.) | ot se | ction of 412 | of the I | nternal Reve | enue C | ode or | |
| 4 | le the pla | n administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? | | П | Yes | X N | <u> </u> | Пи | I/A |
| - | | • | | | 103 | | • | □ " | "~ |
| | ii the pi | an is a defined benefit plan, go to line 8. | | | | | | | |
| 5 | | er of the minimum funding standard for a prior year is being amortized in this | | D. | | ٧- | | | |
| | | or, see instructions and enter the date of the ruling letter granting the waiver. Date: Month | | | ay | | ar | | - |
| 6 | - | ompleted line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the rem | | ier of this s | neaui | е. | | | |
| 6 | | r the minimum required contribution for this plan year (include any prior year accumulated fund siency not waived) | | 6a | | | | | |
| | _ | • | | | | | | | |
| | b Ente | er the amount contributed by the employer to the plan for this plan year | | 6b | | | | | |
| | C Subt | ract the amount in line 6b from the amount in line 6a. Enter the result | | | | | | | |
| | (ente | er a minus sign to the left of a negative amount) | | 6с | | | | | |
| | If you c | ompleted line 6c, skip lines 8 and 9. | | _ | | | | _ | |
| 7 | Will the n | ninimum funding amount reported on line 6c be met by the funding deadline? | | | Yes | ∐ No | 0 | N | I/A |
| 8 | If a char | nge in actuarial cost method was made for this plan year pursuant to a revenue procedure or ot | her | | | | | | |
| | authority | providing automatic approval for the change or a class ruling letter, does the plan sponsor or p | olan | П | Yes | Пи | ^ | × N | I/A |
| | adminis | rator agree with the change? | | Ц | 103 | | | ^ ' | |
| P | art III | Amendments | | | | | | | |
| 9 | If this is | a defined benefit pension plan, were any amendments adopted during this plan | | | | | | | |
| | | t increased or decreased the value of benefits? If yes, check the appropriate | SP | Decr | 92 56 | Both | | X No | , |
| | | b, check the INO Box. | | | | Ш | | | |
| | art IV | ESOPs (see instructions). If this is not a plan described under Section 409(a) or 4975(e)(7 | | | | | | | |
| 10 | | nallocated employer securities or proceeds from the sale of unallocated securities used to repa | | | | | Yes | | No |
| 11 | _ | es the ESOP hold any preferred stock? | | | | | Yes | <u> </u> | No |
| | | ne ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "b | | | | П | Yes | | No |
| | • | ee instructions for definition of "back-to-back" loan.) | | | | П | V- | | |
| 12 | Does the | ESOP hold any stock that is not readily tradable on an established securities market? | | | | 📙 | Yes | _ U ' | No |

| Page | 2 | - |
|------|---|---|
|------|---|---|

Schedule R (Form 5500) 2016

| Pa | Part V Additional Information for Multiemployer Defined Benefit Pension Plans | | | | | | | |
|----|---|--|--|--|--|--|--|--|
| 13 | | er the following information for each employer that contributed more than 5% of total contributions to the plan during the plan year (measured in ars). See instructions. Complete as many entries as needed to report all applicable employers. | | | | | | |
| | а | Name of contributing employer | | | | | | |
| | b | EIN C Dollar amount contributed by employer | | | | | | |
| | d | Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month Day Year | | | | | | |
| | е | Contribution rate information (If more than one rate applies, check this box and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).) (1) Contribution rate (in dollars and cents) (2) Base unit measure: Hourly Weekly Unit of production Other (specify): | | | | | | |
| | а | Name of contributing employer | | | | | | |
| | b | EIN C Dollar amount contributed by employer | | | | | | |
| | d | Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month Day Year | | | | | | |
| | е | Contribution rate information (If more than one rate applies, check this box and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).) (1) Contribution rate (in dollars and cents) (2) Base unit measure: Hourly Weekly Unit of production Other (specify): | | | | | | |
| | _ | | | | | | | |
| | a b | Name of contributing employer EIN C Dollar amount contributed by employer | | | | | | |
| | d | Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box | | | | | | |
| | u | and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month Day Year | | | | | | |
| | е | Contribution rate information (If more than one rate applies, check this box and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).) (1) Contribution rate (in dollars and cents) (2) Base unit measure: Hourly Weekly Unit of production Other (specify): | | | | | | |
| | а | Name of contributing employer | | | | | | |
| | b | EIN C Dollar amount contributed by employer | | | | | | |
| | d | Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month Day Year | | | | | | |
| | е | Contribution rate information (If more than one rate applies, check this box and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).) (1) Contribution rate (in dollars and cents) (2) Base unit measure: Hourly Weekly Unit of production Other (specify): | | | | | | |
| | а | Name of contributing employer | | | | | | |
| | b | EIN C Dollar amount contributed by employer | | | | | | |
| | d | Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month Day Year | | | | | | |
| | е | | | | | | | |
| | а | Name of contributing employer | | | | | | |
| | b | EIN C Dollar amount contributed by employer | | | | | | |
| | d | Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month Day Year | | | | | | |
| | е | Contribution rate information (If more than one rate applies, check this box and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).) (1) Contribution rate (in dollars and cents) (2) Base unit measure: Hourly Weekly Unit of production Other (specify): | | | | | | |

| | Schedule R (Form 5500) 2016 Page 3 | | _ | | | |
|----|---|---------------|----------------------------------|--|--|--|
| 14 | Enter the number of participants on whose behalf no contributions were made by an employer as an e of the participant for: | employer | | | | |
| | a The current year | | 14a | | | |
| | b The plan year immediately preceding the current plan year | | 14b | | | |
| | C The second preceding plan year | | 14c | | | |
| 15 | Enter the ratio of the number of participants under the plan on whose behalf no employer had an oblig employer contribution during the current plan year to: | gation to mak | e an | | | |
| | a The corresponding number for the plan year immediately preceding the current plan year | | 15a | | | |
| | b The corresponding number for the second preceding plan year | | 15b | | | |
| 16 | | | | | | |
| _ | a Enter the number of employers who withdrew during the preceding plan year | | 16a | | | |
| | b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimate | | 40h | | | |
| | assessed against such withdrawn employers | | 16b | | | |
| 17 | If assets and liabilities from another plan have been transferred to or merged with this plan during the psupplemental information to be included as an attachment. | | | | | |
| | | | | | | |
| | Part VI Additional Information for Single-Employer and Multiemployer Define | | | | | |
| 18 | If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist and beneficiaries under two or more pension plans as of immediately before such plan year, check bosinformation to be included as an attachment | x and see ins | tructions regarding supplemental | | | |
| 19 | 19 If the total number of participants is 1,000 or more, complete lines (a) through (c) a Enter the percentage of plan assets held as: Stock:50 % Investment-Grade Debt:26 % High-Yield Debt:8 % Real Estate:14 % Other:2 % b Provide the average duration of the combined investment-grade and high-yield debt: □ 0-3 years □ 3-6 years □ 6-9 years □ 9-12 years □ 12-15 years □ 15-18 years □ 18-21 years □ 21 years or more C What duration measure was used to calculate line 19(b)? □ Effective duration □ Macaulay duration □ Modified duration □ Other (specify): | | | | | |
| Pa | art VII IRS Compliance Questions | | | | | |

22a If the plan is a master and prototype plan (M&P) or volume submitter plan that received a favorable IRS opinion letter or advisory letter, enter the date of

22b If the plan is an individually-designed plan that received a favorable determination letter from the IRS, enter the date of the most recent determination

No

N/A

Average

benefit test

No

"Prior year" ADP test

N/A

Yes

Design-based

safe harbor "Current year"

ADP test

percentage

Ratio

test

Yes

20a Is the plan a 401(k) plan? If "No," skip b.....

401(k)(3) for the plan year? Check all that apply:

year? Check all that apply:

for the plan year by combining this plan with any other plan under the permissive aggregation rules?

20b How did the plan satisfy the nondiscrimination requirements for employee deferrals under section

21a What testing method was used to satisfy the coverage requirements under section 410(b) for the plan

21b Did the plan satisfy the coverage and nondiscrimination requirements of sections 410(b) and 401(a)(4)

and the serial number

letter

Deseret Mutual Master Retirement Plan

Employer ID No: 87 0440163

Plan Number: 001

Financial Statements as of and for the Years Ended December 31, 2016 and 2015, Supplemental Schedule as of December 31, 2016, and Independent Auditors' Report

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| Statements of Changes in Net Assets Available for Pension Benefits | 4 |
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NOTE: All other schedules required by Section 2520.103-10 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 have been omitted because they are not applicable.



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INDEPENDENT AUDITORS' REPORT

Board of Directors
Deseret Mutual Benefit Administrators:

We have audited the accompanying financial statements of the Deseret Mutual Master Retirement Plan (the "Plan"), which comprise the statements of net assets available for pension benefits as of December 31, 2016 and 2015, and the related statements of changes in net assets available for pension benefits for the years then ended, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

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

Auditors' Responsibility

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

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

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

Opinion

In our opinion, the financial statements referred to above present fairly, in all material respects, information regarding Deseret Mutual Master Retirement Plan's net assets available for benefits as of December 31, 2016, and the changes therein for the year then ended and its financial status as of December 31, 2015, and the changes therein for the year then ended in accordance with accounting principles generally accepted in the United States of America.

Report on Supplemental Schedule

Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. The supplemental schedule as of December 31, 2016, listed in the Table of Contents is presented for the purpose of additional analysis and is not a required part of the financial statements but is supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. The schedule 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 schedule has been subjected to the auditing procedures applied in our audits of the financial statements and certain additional procedures, including comparing and reconciling such schedule directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States of America. In our opinion, such schedule is fairly stated in all material respects in relation to the financial statements as a whole.

October 9, 2017

Deloitle & Touche LLP

STATEMENTS OF NET ASSETS AVAILABLE FOR PENSION BENEFITS AS OF DECEMBER 31, 2016 AND 2015

| | 2016 | 2015 |
|---|-----------------|-----------------|
| ASSETS: | | |
| Cash and cash equivalents | \$ 97,151,499 | \$ 49,387,228 |
| Investments—at fair value: | | |
| U.S. government securities | 363,150,168 | 364,734,350 |
| Corporate debt securities | 564,730,896 | 593,415,230 |
| Preferred stocks | 17,004,177 | 11,552,914 |
| Common stocks | 1,155,427,982 | 1,203,549,507 |
| Pooled separate accounts | 155,040,644 | 160,475,675 |
| Collective trusts | 138,900,862 | 138,198,636 |
| Co-mingled funds | 110,692,082 | 101,738,314 |
| Registered investment companies | 1,516,885,020 | 1,316,192,520 |
| Real estate funds | 461,040,492 | 384,022,230 |
| Limited partnerships | 679,941,866 | 581,024,839 |
| Other investments | 998,619 | 286,613 |
| Total investments | 5,163,812,808 | 4,855,190,828 |
| Net assets held in 401(h) account | 13,389,107 | 11,136,913 |
| Receivables: | | |
| Contributions from plan sponsors | 267,002,000 | 198,689,824 |
| Accrued investment income | 6,894,745 | 7,029,416 |
| Other | 18,826,229 | 4,127,535 |
| Total receivables | 292,722,974 | 209,846,775 |
| Collateral—futures and options | 27,174,724 | 40,016,218 |
| Collateral held under securities lending agreements | 33,125,880 | 14,671,622 |
| Total assets | 5,627,376,992 | 5,180,249,584 |
| LIABILITIES: | | |
| Accrued expenses and other liabilities | 9,980,709 | 7,504,956 |
| Obligations under securities lending agreements | 33,125,880 | 14,671,622 |
| Amounts related to obligation of 401(h) account | 13,389,107 | 11,136,913 |
| Total liabilities | 56,495,696 | 33,313,491 |
| NET ASSETS AVAILABLE FOR PENSION BENEFITS | \$5,570,881,296 | \$5,146,936,093 |

See notes to financial statements.

STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR PENSION BENEFITS FOR THE YEARS ENDED DECEMBER 31, 2016 AND 2015

| | 2016 | 2015 |
|--|-----------------|------------------|
| ADDITIONS: | | |
| Net appreciation (depreciation) in | | |
| fair value of investments | \$ 275,480,931 | \$ (149,314,262) |
| Interest | 44,945,369 | 44,962,053 |
| Dividends | 77,290,652 | 84,868,368 |
| Rents | 14,230,328 | 12,695,781 |
| Less investment expenses | (17,653,862) | (17,374,588) |
| Net investment income (loss) | 394,293,418 | (24,162,648) |
| Contributions from plan sponsors | 267,002,000 | 200,331,324 |
| Total additions | 661,295,418 | 176,168,676 |
| DEDUCTIONS: | | |
| Benefits paid directly to participants or | | |
| their beneficiaries | 234,583,265 | 213,285,293 |
| Administrative expenses | 2,766,950 | 2,821,279 |
| Total deductions | 237,350,215 | 216,106,572 |
| NET INCREASE (DECREASE) BEFORE PLAN | | |
| TRANSFERS | 423,945,203 | (39,937,896) |
| TRANSFERS FROM THIS PLAN | - | (19,717,525) |
| NET ASSETS AVAILABLE FOR PENSION BENEFITS: | | |
| Beginning of year | 5,146,936,093 | 5,206,591,514 |
| End of year | \$5,570,881,296 | \$5,146,936,093 |

See notes to financial statements.

NOTES TO FINANCIAL STATEMENTS AS OF AND FOR THE YEARS ENDED DECEMBER 31, 2016 AND 2015

1. DESCRIPTION OF THE PLAN

The following description of the Deseret Mutual Master Retirement Plan (the "Plan") provides only general information. Participants should refer to the Plan document for a more complete description of the Plan's provisions.

General—The Plan is a non-contributory defined benefit pension plan. The plan sponsors are affiliates of The Church of Jesus Christ of Latter-day Saints (the "Church"). Deseret Mutual Benefit Administrators (DMBA) functions as the administrator for the Plan and is also an affiliate of the Church. The majority of the directors and officers of DMBA are also officers or employees of the Plan Sponsors. The Board of Directors of DMBA controls and manages the operation and administration of the Plan and together with an Investment Committee of DMBA manages the Plan's investments. All Plan assets are held in the Deseret Mutual Employee Pension Plan Trust (the "Trust"). The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA).

Pension Benefits—Normal retirement is at age 65 with eligibility for early retirement at age 55 (if hired after April 1, 2010, age 60) with at least five years of service. Retirement may be deferred indefinitely, but retirement benefit payments must begin by age 70 1/2 for terminated employees.

Following is a summary of the provisions of the Plan as of January 1, 2016:

Basis for calculating final average salary

The highest five years of salary of the participant's career.

Basis for calculating normal retirement benefits $\,$ 1.5% of the monthly final average

salary, (if hired after April 1, 2010, 0.75% of the final monthly average salary), multiplied by the number of completed months of benefit credit (maximum of 33 years) and the percentage of vesting as described in the

Plan document.

normal retirement benefits, adjusted by an early retirement

factor.

Vesting Active participants will be 100% vested after five years of credited

service. Vesting credit begins at the later of age 18 or employee

hire date.

The Plan Sponsors have agreed to voluntarily contribute such additional amounts as are necessary to provide assets sufficient to meet the benefits to be paid to Plan members. The present intention is to make contributions in amounts sufficient to annually fund the Plan's current year's service costs and the amortization of past service costs, if any, plus interest. In certain cases, this funding policy may not require the Plan Sponsors to make any contributions to the Plan in a given year.

Effective April 1, 2015, plan participants that were (1) hired on or after April 1, 2010 and (2) were not employed by an affiliate institution of higher education were spun off into a new defined benefit plan, the Deseret Mutual Transitional Master Retirement Plan (the "Transitional MRP"). Their accrued benefit and all assets and liabilities, \$19.7 million in total, were transferred to the new benefit plan, and effective June 30, 2015, benefits for participants transferred to the Transitional MRP were frozen.

401(h) Account—Certain of the Plan's net assets are restricted to fund a portion of postretirement health benefits for retirees and their beneficiaries. The Plan includes a medical-benefit component in addition to the normal retirement benefits to fund a portion of the postretirement obligations for retirees and their beneficiaries in accordance with Section 401(h) of the Internal Revenue Code (IRC). A separate account has been established and maintained in the Plan for the net assets related to the medical-benefit component ("401(h) Account"). In accordance with IRC Section 401(h), the Plan's investments in the 401(h) Account may not be used for, or diverted to, any purpose other than providing health benefits for retirees and their beneficiaries. Any assets transferred to the 401(h) Account from the defined benefit pension plan in a qualified transfer of excess pension plan assets (and any income allocable thereto) that are not used during the plan

year must be transferred out of the account to the pension plan. The related obligations for health benefits are not included in this Plan's obligations in the statement of accumulated plan benefits but are reflected as obligations in the financial statements of the Deseret Healthcare Employee Benefits Plan. Plan participants do not contribute to the 401(h) Account. Employer contributions or qualified transfers to the 401(h) Account are determined annually and are at the discretion of the Plan Sponsors.

2. SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting—The accompanying financial statements are prepared in accordance with accounting principles generally accepted in the United States of America (GAAP).

Use of Estimates—The preparation of financial statements in conformity with GAAP requires management to make estimates and assumptions that affect the reported amounts of assets, liabilities and changes therein; disclosure of contingent assets and liabilities; and the actuarial present value of accumulated plan benefits and changes therein at the date of the financial statements; fair values are developed for investments in real estate funds and limited partnerships as well as certain debt and equity securities. Additional disclosures regarding these fair value estimates are provided in Note 5. Actual results could differ from those estimates.

Risks and Uncertainties—The Plan utilizes various investment securities. Investment securities, in general, are exposed to various risks, such as interest rate risk, credit risk, and overall market volatility. Due to the level of risk associated with certain investment securities, it is reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the financial statements.

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

Investment Valuation and Income Recognition—Plan assets are held in the Trust. The Plan's investments are stated at fair value. Fair value of a financial instrument is the amount that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. Investments are stated at fair value based on quoted market prices or estimated fair value as determined by the Plan's administrator. U.S. government securities include U.S. Treasury securities, obligations of U.S. government corporations and agencies not backed by other loans, and government agency mortgage-backed securities (consisting of securities backed by residential mortgages issued by U.S. Government agencies and government-sponsored entities). Corporate debt securities consist of corporate bonds, corporate term loans, and private mortgage-backed securities (consisting of residential mortgage-backed securities issued by private corporations). Preferred stocks, common stocks, and registered investment companies consist of securities traded on national exchanges. Registered investment companies represent mutual funds that may hold underlying investments in corporate debt securities, mortgage-backed securities, and domestic and international common stock. The investments in real estate funds consist of funds holding both residential and commercial real estate properties. The fair value of real estate, pooled separate accounts, collective trusts, co-mingled funds, and limited partnerships is determined based on audited financial statements of the investees where available and on other various assumptions as discussed in Note 5.

Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on an accrual basis. Dividends are recorded on the ex-dividend date. Investment income is reported net of investment expenses and includes net appreciation, which represents the Plan's gains and losses on investments bought and sold as well as held during the year. Realized gains or losses on disposal of equity securities are determined on a weighted average cost basis. Realized gains or losses on disposal of real estate and limited partnerships are determined on a specific identification basis. Realized gains or losses on all other investments are determined on a first-in-first-out cost basis.

Derivatives—The Plan is exposed to certain risks related to its ongoing investment operations. Derivative instruments are utilized to manage market risk and interest rate risk and include futures contracts, to-be-announced mortgage-backed securities, and stock warrants. Futures contracts are used (1) to invest cash held by different investment managers, (2) to adjust the duration of fixed income portfolios and to adjust asset allocation of the overall portfolio, and (3) to create a synthetic equity portfolio meant to replicate the S&P 500 stock index. To-be-announced agency mortgage-backed securities (or TBAs) are purchased by the mortgage investment managers so the portfolio characteristics align with the characteristics of their respective benchmark.

The Plan also writes put options as part of a collateralized option strategy. This investment strategy exposes the Plan to global market volatility over a 30 to 90-day option period on the downside offset by compensation in the form of option premiums.

The futures contracts purchased are marked-to-market daily based upon the variation margin (the change from the previous day's quoted price for the contract). These unrealized gains or losses are settled in cash the following day. Variation margin receivables and payables related to changes in the fair value of futures contracts purchased as of December 31, 2016 and 2015 were not significant.

The put option contracts written are also marked-to-market based upon the variation margin. However, losses are settled in cash only upon the exercise or sale of the option. Variation margin payables related to the fair value of put option contracts written as of December 31, 2016 and 2015 were not significant.

For both futures contracts purchased and put option contracts written, the Plan is required to maintain a broker account with collateral sufficient to support the notional value of the Plan's positions. The collateral consists of cash and cash equivalents, included in the collateral—futures and options line, as well as U.S. Treasury securities totaling \$168.0 million and \$175.0 million as of December 31, 2016 and 2015, respectively, included in the U.S. government securities line, on the statements of net assets available for pension benefits.

The fair value of the Plan's TBA's and stock warrants is included in the other investments line on the statements of net assets available for pension benefits.

The Plan has not designated any derivatives as hedging instruments under the accounting guidance in the Accounting Standards Codification (ASC).

Obligations under Securities Lending Arrangements—The Plan participates in securities lending agreements, entered into on its behalf by Deseret Trust Company (DTC), an affiliate organization of the Plan, whereby certain securities are loaned and the Plan receives cash from the borrower, which serves as collateral. The Plan does not have the right to sell or pledge the collateral. Securities loaned are included in the Plan's investment

balances and are stated at fair value. The fair value of securities loaned is measured against the cash collateral received on a daily basis. At December 31, 2016 and 2015, approximately \$33.1 million and \$14.7 million, respectively, of the Plan's securities were on loan under the securities lending program. The fair value of the collateral received as a percentage of the total current value of the securities on loan by the Plan was approximately 103% for domestic loans and 101% for international loans, which is included in cash and cash equivalents in the financial statements. Income from the program was not significant for the years ended December 31, 2016 and 2015, respectively.

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

Administrative Expenses—Administrative expenses primarily include the Pension Benefit Guaranty Corporation (PBGC) premium, which is paid by the Plan. Substantially all other administrative expenses, which are not significant, are paid by the Plan Sponsors.

Recently Issued Accounting Pronouncements—In May 2015, the Financial Accounting Standards Board ("FASB") issued Accounting Standards Update ("ASU") No. 2015-07, Fair Value Measurement (Topic 820): Disclosures for Investments in Certain Entities That Calculate Net Asset Value per Share (or Its Equivalent). ASU No. 2015-07 removes the requirement to categorize within the fair value hierarchy all investments for which fair value is measured using the net asset value ("NAV") per share practical expedient. It also removes the requirement to make certain disclosures for all investments that are eligible to be measured at fair value using the NAV per share practical expedient. Rather, those disclosures are limited to investments for which the entity has elected to measure the fair value using that practical expedient. ASU No. 2015-07 is effective for fiscal years beginning after December 15, 2016. The Plan has early adopted this ASU as of December 31, 2016, as permitted, and has applied the amendments retrospectively to all periods presented, as required. The Plan presents the investment disclosure required by this new guidance in Note 5, Fair Value Measurements. There are no effects on the statements of net assets available for plan benefits or the changes therein.

In January 2016, the FASB issued ASU No. 2016-01, *Financial Instruments—Overall* (*Subtopic 825-10*). ASU No. 2016-01 was developed to enhance the reporting model for financial instruments in order to provide users of financial statements with more decision-useful information. The update addresses certain aspects of recognition, measurement, presentation and disclosure of financial instruments. Management is currently evaluating the impact of ASU No. 2016-01, which will be effective for the Plan beginning January 1, 2018.

Subsequent Events—For the year ended December 31, 2016, subsequent events were evaluated through October 9, 2017, the date the financial statements were available to be issued.

3. FUNDING POLICY

Contributions to provide benefits under the Plan are made solely by the Plan Sponsors. The Plan Sponsors' funding policy is to make cash contributions to the Plan in amounts as determined by the Plan's actuary. The Plan Sponsors' contributions met the minimum funding requirements of ERISA for the years ended December 31, 2016 and 2015.

4. ACCUMULATED PLAN BENEFITS

Accumulated plan benefits are those future periodic payments, including lump-sum distributions, that are attributable under the Plan's provisions to service rendered by employees as of the valuation date. Accumulated plan benefits include benefits expected to be paid to (1) retired or terminated employees or their beneficiaries, (2) beneficiaries of employees who have died, and (3) present employees or their beneficiaries. Benefits payable as a result of retirement, death, disability or termination of employment are included, to the extent they are deemed attributable to employee service rendered to the valuation date.

The actuarial present value of accumulated plan benefits is determined by DMBA's actuaries and is that amount that results from applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements, such as for death, disability, withdrawal, or retirement) between the valuation date and the expected date of payment. The more significant actuarial assumptions used in the valuations are summarized in the tables below.

The actuarial present value of accumulated plan benefits (for all plan sponsors) as of January 1, 2016 and 2015, is as follows:

| | January 1 | | | |
|--|-----------------|-----------------|--|--|
| | 2016 | 2015 | | |
| Actuarial present value of accumulated plan benefits: Vested benefits: Participants currently receiving payments | \$2,327,029,659 | \$2,048,829,614 | | |
| Other participants | 2,060,670,039 | 1,758,906,795 | | |
| Total vested benefits | 4,387,699,698 | 3,807,736,409 | | |
| Nonvested benefits | 5,467,629 | 13,856,916 | | |
| Total actuarial present value of accumulated plan benefits | \$4,393,167,327 | \$3,821,593,325 | | |

The changes in the actuarial present value of the Plan's accumulated plan benefits for the year ended January 1, 2016, are as follows:

| Actuarial present value of accumulated pl | an |
|---|----|
|---|----|

| benefits—January 1, 2015 | \$3,82 | 1.593 | .325 |
|--------------------------|--------|-------|------|
| | | | |

Increase (decrease) during the year attributable to:

| Benefits accumulated | 107,606,007 |
|--|---------------|
| Benefits paid | (213,285,289) |
| Transitional Master Retirement Plan spin off | (13,822,506) |
| Plan amendments (75% QJSA) | 11,554,275 |
| Interest | 266,336,330 |
| Changes in actuarial assumptions | 413,185,185 |

Actuarial present value of accumulated plan

benefits—January 1, 2016 \$4,393,167,327

The significant actuarial assumptions used in the January 1, 2016 and 2015, valuations were:

Interest discount rate 6% in 2016 and 7% in 2015

Mortality basis Table based on prior experience with projections of

future mortality improvement (updated in 2014 based

on a study of recent mortality experience by the

Plan's actuary)

Average retirement age 64 years old in 2016 and 2015

The effect of Plan amendments on accumulated plan benefits is recognized during the year in which such amendments are adopted. During 2016, no amendments to the Plan were adopted. As described in Note 1, two plan amendments were adopted during 2015 (April 1st spin off and July 1st increases in cash-out limits). Neither amendment had a significant effect on the value of accumulated plan benefits.

The foregoing actuarial assumptions are based on the presumption that the Plan will continue. If the Plan were to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits. Due to uncertainties inherent in the estimations and assumptions process, it is at least reasonably possible that certain changes in these estimates and assumptions could be material to the financial statements.

5. FAIR VALUE MEASUREMENTS

ASC 820, Fair Value Measurements and Disclosures, provides a framework for measuring fair value. That framework provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value, as follows:

Level 1—refers to securities valued using unadjusted quoted prices from active markets for identical assets

Level 2—refers to securities not traded on an active market but for which observable market inputs are readily available

Level 3—refers to securities valued based on significant unobservable inputs.

Assets are classified in their entirety based on the lowest level of input that is significant to the fair value measurement.

Asset Valuation Techniques—Valuation techniques maximize the use of relevant observable inputs and minimize the use of unobservable inputs. The following is a description of the valuation methodologies used for assets measured at fair value. There have been no changes in the methodologies used at December 31, 2016 and 2015.

U.S. Government Securities—These investments are valued using pricing models maximizing the use of observable inputs for similar securities and are primarily included in Level 2. For government agency mortgage-backed securities, these models first consider available trade information for identical or similar bonds. In the absence of available trade information, the securities are valued using an industry standard valuation tool to model cash flows for the tranche held. The significant inputs for the valuation model include the following: (a) prepayment and default projections based on historical statistics of the underlying collateral and current market data; (b) current yields of instruments with similar credit ratings; (c) consideration of liquidity risks. When significant unobservable judgments are required in determining these inputs, these securities are included in Level 3.

Corporate Debt Securities—These investments are valued using pricing models maximizing the use of observable inputs for similar securities and are primarily included in Level 2. This includes basing value on yields currently available on comparable securities of issuers with similar credit ratings. When quoted prices are not available for identical or similar bonds, the bond is valued under a discounted cash flows approach that maximizes observable inputs, such as current yields of similar instruments, but includes adjustments for certain risks that may not be observable, such as credit and liquidity risks or a broker quote, if available. In these cases, the securities are included in Level 3. Exchange traded notes that are valued at the closing price reported on the active market on which the individual security is traded and are included in Level 1. As of December 31, 2016, the Trust did not hold an exchange traded note.

Registered Investment Companies—These investments are mutual funds valued at the daily closing price as reported by the registered investment company. Registered investment companies held by the Plan are open-ended mutual funds that are registered with the Securities and Exchange Commission. These funds are required to publish their daily net asset value and to transact at that price. The registered investment companies held by the Plan are deemed to be actively traded and are included in Level 1.

Common and Preferred Stocks—These investments are valued at the closing price reported on the active market on which the individual securities are traded and are included in Level 1. Common and preferred stocks with limited trading activity and lack of observable inputs to pricing are deemed to be Level 3.

Government Agency and Private Mortgage-Backed Securities—These investments are valued using pricing models maximizing the use of observable inputs and are generally included in Level 2. These models first consider available trade information for identical or similar bonds. In the absence of available trade information, the securities are value using an industry standard valuation tool to model cash flows for the tranche held. The significant inputs for the valuation model include the following: (a) prepayment and default projections based on historical statistics of the underlying collateral and current market

data; (b) current yields of instruments with similar credit ratings; (c) consideration of liquidity risks. When significant unobservable judgments are required in determining these inputs, these securities are included in Level 3.

The following tables present the Plan's fair value hierarchy for its assets measured at fair value as of December 31, 2016 and 2015 (in thousands):

| | Fair Value | Measurements | as of Decemb | oer 31, 2016 |
|--|--|------------------|--------------|--|
| | Level 1 | Level 2 | Level 3 | Total |
| Investments: | | | | |
| U.S. government securities—U.S. | | | | |
| Treasury and agency debt | \$ - | \$ 192,263 | \$ - | \$ 192,263 |
| U.S. government securities—government | | | | |
| agency mortgage-backed securities | | 170,887 | | 170,887 |
| Corporate debt securities—domestic | | 378,240 | 12,754 | 390,994 |
| Corporate debt securities—international | | 9,714 | , | 9,714 |
| Corporate debt securities—private | | | | |
| mortgage-backed securities | | 157,279 | 6,744 | 164,023 |
| Preferred stocks | 13,142 | , | 3,862 | 17,004 |
| Common stocks—domestic | 700,568 | | -, | 700,568 |
| Common stocks—international | 450,293 | | 4,567 | 454,860 |
| Registered investment companies | 1,516,885 | | .,507 | 1,516,885 |
| Other | | 999 | | 999 |
| | \$ 2,680,888 | \$ 909,383 | \$ 27,927 | \$ 3,618,197 |
| nvestments measured at NAV | | | | 1,545,616 |
| otal investments | | | | \$ 5,163,813 |
| otal investments | | | | <u>\$ 3,103,013</u> |
| | | Measurements | | |
| | Level 1 | Level 2 | Level 3 | Total |
| nvestments: | | | | |
| U.S. government securities—U.S. | | | | |
| Treasury and agency debt | \$ - | \$ 209,846 | \$ - | \$ 209,846 |
| U.S. government securities—government | | | | |
| agency mortgage-backed securities | | 152,890 | 1,997 | 154,887 |
| Corporate debt securities—domestic | | 394,603 | 5,184 | 399,787 |
| Corporate debt securities—international | | 7,548 | | 7,548 |
| Corporate debt securities—exchange | | | | |
| | | | | |
| traded note | 28,413 | | | 28,413 |
| traded note Corporate debt securities—private | 28,413 | | | 28,413 |
| | 28,413 | 148,631 | 9,036 | |
| Corporate debt securities—private | | 148,631 2,021 | 9,036 | 157,667 |
| Corporate debt securities—private mortgage-backed securities | 9,532 | | 9,036 | 157,667 11,553 |
| Corporate debt securities—private mortgage-backed securities Preferred stocks Common stocks—domestic | 9,532 761,058 | | 9,036 | 157,667 11,553 761,058 |
| Corporate debt securities—private mortgage-backed securities Preferred stocks Common stocks—domestic Common stocks—international | 9,532 761,058 442,492 | | 9,036 | 157,667 11,553 761,058 442,492 |
| Corporate debt securities—private mortgage-backed securities Preferred stocks Common stocks—domestic | 9,532 761,058 | | 9,036 | 157,667 11,553 761,058 442,492 1,316,193 |
| Corporate debt securities—private mortgage-backed securities Preferred stocks Common stocks—domestic Common stocks—international Registered investment companies | 9,532 761,058 442,492 | 2,021 | 9,036 | 157,667 11,553 761,058 442,492 1,316,193 |
| Corporate debt securities—private mortgage-backed securities Preferred stocks Common stocks—domestic Common stocks—international Registered investment companies | 9,532 761,058 442,492 1,316,193 | 2,021 | | 28,413 157,667 11,553 761,058 442,492 1,316,193 287 \$ 3,489,731 1,365,460 |

Transfers between Levels—The availability of observable market data is monitored to assess the appropriate classification of financial instruments within the fair value hierarchy. Changes in economic conditions or model-based valuation techniques may require the transfer of financial instruments from one fair value level to another. In such instances, the transfer is reported at the beginning of the reporting period. There were no significant transfers between levels during the years ended December 31, 2016 and 2015.

Changes to Fair Value of Level 3 Assets and Related Gains and Losses—The following tables (in thousands) provide a summary of changes in fair value of the Plan's Level 3 assets for the years ended December 31, 2016 and 2015, as well as the portion of gains or losses included in income attributable to unrealized gains or losses relating to those assets still held in Level 3.

| | Fair Value Measurements as of December 31, 2016 Using Significant Unobservable Inputs | | | |
|---|---|--|--|--|
| | U.S. Government Securities— Government Agency Mortgage- Backed Securities | Corporate Debt Securities— Domestic | Corporate Debt Securities— Private Mortgage- Backed Securities | |
| Balance—January 1, 2016 Transfers into Level 3 Transfers out of Level 3 Purchases | \$ 1,997 | \$ 5,184 17,100 | \$ 9,036 1,636 (5,282) 2,202 | |
| Sales/maturities Net realized and unrealized gains (losses) included in net appreciation in fair value of investments | (1,473) <u>(524)</u> | (9,881) 351 | (1,020) 172_ | |
| Balance—December 31, 2016 | <u>\$ -</u> | <u>\$ 12,754</u> | <u>\$ 6,744</u> | |
| Change in unrealized gains (losses) still held as of December 31, 2016 | <u>\$ -</u> | <u>\$ 136</u> | <u>\$ 46</u> | |
| | Common Stocks— International | Preferred Stocks | Total | |
| Balance—January 1, 2016 Transfers into Level 3 Transfers out of Level 3 | \$ - 1,866 | \$ - | \$ 16,217 3,502 (5,282) | |
| Purchases Sales/maturities Net realized and unrealized gains (losses) included in net appreciation in fair value of investments | 4,928 (2,329) 102 | 3,563 299 | 27,793 (14,703) 400 | |
| Balance—December 31, 2016 | \$ 4,567 | \$ 3,862 | \$ 27,927 | |
| Change in unrealized gains (losses) still held as of December 31, 2016 | \$ 64 | \$ 299 | <u>\$ 545</u> | |

Fair Value Measurements as of December 31, 2015
Using Significant Unobservable Inputs

| | | giiiiicaiic Oilobsci | rabic inputs |
|--|--------------------|----------------------|---------------|
| | U.S. Government | | Corporate |
| | Securities— | | Debt |
| | Government | | Securities— |
| | Agency | Corporate | Private |
| | Mortgage- | Debt | Mortgage- |
| | Backed | Securities— | Backed |
| | Securities | Domestic | Securities |
| Balance—January 1, 2015 | \$ 2,396 | \$ 10,739 | \$ 5,827 |
| Purchases | 366 | 4,727 | 4,155 |
| Sales/maturities | (721) | (9,592) | (1,102) |
| Net realized and unrealized gains (losses) | | , , , | • • • |
| included in net appreciation in fair value | | | |
| of investments | (44) | (690) | 156 |
| | | | |
| Balance—December 31, 2015 | <u>\$ 1,997</u> | <u>\$ 5,184</u> | \$ 9,036 |
| Change in unrealized gains (losses) still held | | | |
| as of December 31, 2015 | <u>\$ (17</u>) | <u>\$ (770</u>) | <u>\$ 110</u> |
| | Other | Total | |
| | Other | iotai | |
| Balance—January 1, 2015 | \$ 37 | \$ 18,999 | |
| Purchases | 34 | 9,282 | |
| Sales/maturities | (77) | (11,492) | |
| Net realized and unrealized gains (losses) | . , | ` , , | |
| included in net appreciation in fair value | | | |
| of investments | 6 | (572) | |
| | <u></u> | | |
| Balance—December 31, 2015 | <u>\$ -</u> | \$ 16,217 | |
| | | | |
| Change in unrealized gains (losses) still held | | . (677) | |
| as of December 31, 2015 | <u>\$ -</u> | <u>\$ (677</u>) | |

Quantitative Information about Significant Unobservable Inputs Used in Level 3 Fair Value Measurements—The following table represents the Plan's Level 3 financial instruments, the valuation techniques used to measure the fair value of those financial instruments, and the significant unobservable inputs and the ranges of values for those inputs at December 31, 2016:

| | Fair Value at December 31, 2016 | Valuation | Unobservable | | | Weighted |
|---|------------------------------------|-----------------------------------|--------------|------|--------|----------|
| Assets | (in thousands) | Technique | Input | Low | High | Average |
| Corporate debt securities— domestic | \$ 12,754 | Non-binding vendor pricing quotes | Price | \$ - | \$ 103 | \$ 50 |
| Corporate debt securities— private mortgage-backed securities | 6,744 | Non-binding vendor pricing quotes | Price | | 121 | 67 |
| Preferred stocks | 3,862 | Non-binding vendor pricing quotes | Price | 67 | 100 | 97 |
| Common stocks—international | 4,567 | Non-binding vendor pricing quotes | Price | 108 | 108 | 108 |
| Total Level 3 | \$ 27,927 | | | | | |

The Plan's valuation process and procedures for Level 3 investments is overseen by the DMBA Investment Committee together with key members of DMBA's investment and accounting operations. The Investment Committee meets regularly to review all investment decisions, including purchases and sales, as well as valuations. Quarterly, the Chief Investment Officer performs an analysis for all investments in the Plan, comparing the investment performance to established benchmarks. The results of this analysis are presented to the investment committee during their meetings. Periodically, representatives of the Plan validate investment holdings through real estate personnel visits, as well as maintaining continual contact with fund managers to discuss valuation policy, fund strategy, and other operational questions. On a quarterly basis, the Controller and the Investment Accounting Manager review the fair value estimates and compare the investment balances reported by the investee to the fair value estimates reported in the statements of net assets available for pension benefits. Ultimately, audited financial statements for these investments are obtained and retroactively compared to the prior year-end fair value estimates to ascertain their reasonableness and accuracy.

Fair Value of Investments that Calculate Using Net Asset Value—The following table shows the fair value of investments that are valued using net asset value. In addition, the table provides unfunded commitment amounts and a general description of the terms and conditions upon which the Plan may redeem these investments.

Fair Value Measurements of Investments in Entities

| | that Calculate Net Asset Value | | | |
|------------------------------|--------------------------------|-------------------------|--|--|
| | Fair Value (\$000's) | Unfunded Commitments | Redemption Frequency (If Currently Eligible) | Redemption Notice Period |
| Limited partnerships | \$ 679,942 | \$ 306,420 | N/A | N/A |
| Pooled separate accounts | 155,041 | | Quarterly/Annually | Management discretion or 45 days-90 days |
| Collective trusts | 138,901 | | Quarterly/Annually | Management discretion or 45 days-90 days |
| Real estate—open end funds | 349,361 | | Quarterly/Annually | Management discretion or 45 days-90 days |
| Real estate—closed end funds | 111,679 | 48,005 | N/A | N/A |
| Co-mingled funds | 110,692 | | Same day-1 week | Same day |
| Total | \$ 1,545,616 | \$ 354,426 | | |

Limited Partnerships—This category included several private equity funds that invest in venture capital, special situations, global infrastructure, and natural resources. The fair values of the investments in this category were estimated based upon the net asset value of the Plan's ownership interest in partners' capital. These investments can never be redeemed with the funds. Instead, the nature of the investments in this category is that distributions are received through the liquidation of the underlying assets of the fund. If these investments were held, it is estimated that the underlying assets of the fund would be liquidated over 3 to 10 years. As of the reporting date, Plan management does not intend to sell these investments.

Pooled Separate Accounts, Collective Trusts, and Real Estate—Open End Funds—These categories included several real estate funds that invest primarily in core, well-leased, operating U.S. commercial real estate with a focus on income as well as a real estate fund that invests primarily in a real estate debt fund. The fair values of the investments in this category were estimated using the net asset value of the Trust's ownership interest in partners' capital. These investments can be redeemed from the funds, at the discretion of fund management, either quarterly or annually through a redemption request. As of the reporting date, Plan management does not intend to sell these investments.

Real Estate—Closed End Funds—This category included several real estate funds that invest primarily in U.S. commercial real estate. The fair values of the investments in this category were estimated using the net asset value of the Trust's ownership interest in partners' capital. These investments can never be redeemed with the funds. Distributions from each fund will be received as the underlying investments of the fund are liquidated. It is estimated that the underlying assets of the fund will be liquidated over the next 2 to 6 years. As of the reporting date, Plan management does not intend to sell these investments.

Co-mingled Funds—This category's investment objective is to seek long-term capital appreciation through investing primarily in bank term loans. As of the reporting date, Plan management does not intent to sell these investments.

6. RECONCILIATION OF FINANCIAL STATEMENTS TO FORM 5500

A reconciliation of the amounts reported in the Plan's financial statements to the amounts reported in the Form 5500 is required by ERISA. The following is a reconciliation of net assets available for pension benefits per the financial statements to the Form 5500 as of December 31, 2016 and 2015:

| | 2016 | 2015 |
|--|------------------------|-----------------|
| Net assets available for pension benefits per the financial statements | \$5,570,881,296 | \$5,146,936,093 |
| Net assets held in 401(h) account included as assets in Form 5500 | 13,389,107 | 11,136,913 |
| Net assets available for pension benefits per the Form 5500 | <u>\$5,584,270,403</u> | \$5,158,073,006 |

The net assets of the 401(h) account included in Form 5500 are not available to pay pension benefits but can be used only to pay retiree health benefits.

The following is a reconciliation of the changes in net assets per the financial statements to the Form 5500 for the years ended December 31, 2016 and 2015:

| | 2016 | | |
|---|---------------------------------|-------------------|--------------------------|
| | 2016 Financial Statements | 401(h) Account | Amounts per Form 5500 |
| Net appreciation in fair value of | | | |
| investments | \$275,480,931 | \$ 543,169 | \$276,024,100 |
| Interest | 44,945,369 | 88,619 | 45,033,988 |
| Dividends | 77,290,652 | 152,395 | 77,443,047 |
| Rents | 14,230,328 | 28,058 | 14,258,386 |
| Investment expenses | (17,653,862) | (34,808) | (17,688,670) |
| Contributions from plan sponsors | 267,002,000 | 2,382,606 | 269,384,606 |
| Benefits paid directly to participants or | | | |
| their beneficiaries | 234,583,265 | 901,011 | 235,484,276 |
| Administrative expenses | 2,766,950 | 6,834 | 2,773,784 |

| | | 2015 | |
|---|-----------------|--------------|-----------------|
| | 2015 | | |
| | Financial | 401(h) | Amounts per |
| | Statements | Account | Form 5500 |
| Net depreciation in fair value of | | | |
| investments | \$(149,314,262) | \$ (152,724) | \$(149,466,986) |
| Interest | 44,962,053 | 45,989 | 45,008,042 |
| Dividends | 84,868,368 | 86,806 | 84,955,174 |
| Rents | 12,695,781 | 12,986 | 12,708,767 |
| Investment expenses | (17,374,588) | (17,771) | (17,392,359) |
| Contributions from plan sponsors | 200,331,324 | 2,338,068 | 202,669,392 |
| Benefits paid directly to participants or | | | |
| their beneficiaries | 213,285,293 | 898,478 | 214,183,771 |
| Administrative expenses | 2,821,279 | 6,235 | 2,827,514 |

7. FEDERAL INCOME TAX STATUS

The Plan has received a determination letter from the Internal Revenue Service (IRS) dated July 10, 2014, stating that the Plan is qualified under Section 401(a) of the IRC and, therefore, the related trust is exempt from taxation. Once qualified, the Plan is required to operate in conformity with the IRC to maintain its qualification. The Plan Administrator believes the Plan is currently designed and operated in compliance with the applicable requirements of the IRC, and the Plan and related Trust continue to be tax exempt. Therefore, no provision for income taxes has been included in the Plan's financials statements.

GAAP requires Plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress. The Plan administrator believes it is no longer subject to income tax examinations for years prior to 2013, which are generally closed by the statute of limitations.

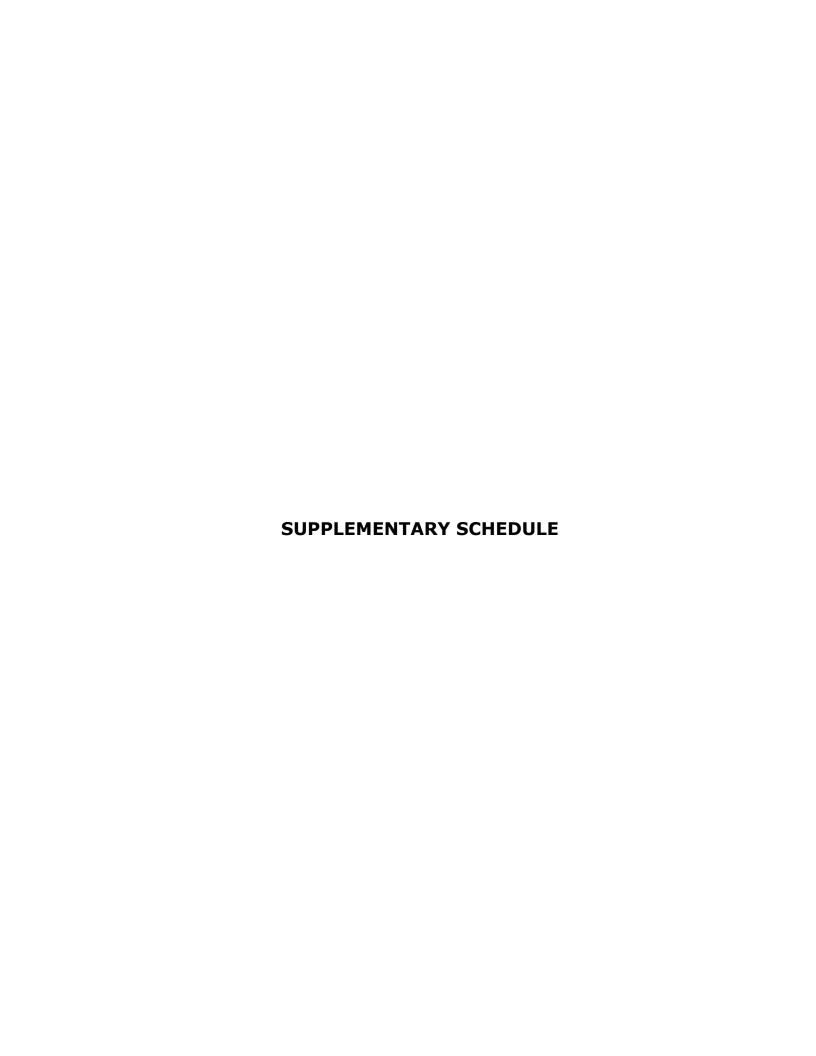
8. PLAN TERMINATION

Plan Sponsors have the right under the Plan, in certain circumstances, to discontinue their contributions at any time and to terminate the Plan subject to the provisions set forth in ERISA. In the event that the Plan is terminated, the net assets of the Plan will be allocated for payment of plan benefits to the participants in an order of priority determined in accordance with ERISA, applicable regulations thereunder, and the Plan document.

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

Whether all participants receive their benefits should the Plan be terminated at some future time will depend on the sufficiency, at that time, of the Plan's net assets to provide those benefits, the priority of those benefits to be paid, and the level and type of benefits guaranteed by the PBGC at that time. Some benefits may be fully or partially provided for by the then existing assets and the PBGC guaranty, while other benefits may not be provided for at all.

* * * * * *



Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| (c) Description of Investment, Including: | | | | | |
|---|--------|----------------------|---------------|---------------------|-------------|
| (b) Identity of Issuer, Borrower, | Coupon | | | - | (e) Current |
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value |
| U.S. GOVERNMENT SECURITIES: | | | | | |
| FHR S191 IO | 8.00 % | 1/1/2028 | \$ 74,268 | \$ 10,552 | \$ 17,787 |
| FHR S233 B0 | 5.00 | 9/15/2035 | 71,002 | ⁵ 10,332 | · · · |
| | | | | · | 13,234 |
| FHR S233 B1 | 5.00 | 9/15/2035 | 35,648 | 3,520 | 6,638 |
| FHR S233 B2 | 5.00 | 9/15/2035 | 66,915 | 6,022 | 12,470 |
| FHR S239GG S30 | 7.00 | 8/15/2036 | 91,385 | 11,396 | 15,722 |
| FHR S243 B5 | 4.50 | 11/15/2020 | 13,419 | 1,854 | 567 |
| FH G01337 | 7.00 | 12/1/2025 | 56,471 | 57,878 | 61,974 |
| FH G11771 | 6.00 | 6/1/2020 | 16,417 | 16,550 | 17,063 |
| FH P10040 | 5.50 | 4/1/2018 | 12,487 | 12,633 | 12,692 |
| FH P51353 | 6.50 | 11/1/2036 | 61,573 | 65,191 | 70,183 |
| FH P51361 | 6.50 | 12/1/2036 | 51,008 | 54,307 | 58,033 |
| FH E92164 | 6.50 | 7/1/2017 | 11,225 | 11,300 | 11,313 |
| FH E93732 | 5.00 | 1/1/2018 | 7,615 | 7,583 | 7,823 |
| FHR S262A A6 | 3.50 | 7/15/2042 | 456,508 | 475,295 | 469,405 |
| FHR S264B F1 | 1.25 | 7/15/2042 | 326,925 | 327,680 | 326,258 |
| FH 1B1665 | 2.89 | 4/1/2034 | 35,649 | 35,176 | 37,720 |
| FH A43439 | 6.50 | 2/1/2036 | 96,881 | 98,183 | 110,636 |
| FH A46417 | 7.00 | 4/1/2035 | 38,581 | 40,045 | 44,526 |
| FH A46987 | 5.50 | 7/1/2035 | 55,208 | 54,507 | 61,324 |
| FH G03029 | 6.00 | 10/1/2029 | 56,093 | 56,488 | 63,410 |
| FH G05190 | 7.50 | 9/1/2038 | 12,383 | 13,143 | 13,779 |
| FH G06493 | 4.50 | 5/1/2041 | 756,695 | 787,856 | 816,262 |
| FH G13012 | 6.00 | 3/1/2022 | 3,476 | 3,507 | 3,549 |
| FH G18622 | 2.50 | 12/1/2031 | 39,715 | 40,818 | 39,816 |
| FH H05116 | 5.50 | 2/1/2038 | 20,357 | 20,902 | 22,525 |
| FH 1A1096 | 2.94 | 10/1/2036 | 50,434 | 51,961 | 52,921 |
| FH 1J1348 | 3.48 | 10/1/2036 | 32,370 | 32,576 | 34,444 |
| FH 1J1378 | 3.14 | 11/1/2036 | 37,285 | 39,575 | 39,089 |
| FH 1J1380 | 3.67 | 3/1/2036 | 19,923 | 20,936 | 21,146 |
| FH C91417 | 3.50 | 1/1/2032 | 207,575 | 216,766 | 214,931 |
| FH J15869 | 4.00 | 6/1/2021 | 57,048 | 58,612 | 58,507 |
| FH 1G2557 | 3.07 | 6/1/2036 | 111,552 | 115,611 | 118,382 |
| FH 1Q0722 | 3.16 | 4/1/2038 | 61,968 | 64,981 | 66,083 |
| FH 1Q0737 | 3.06 | 11/1/2036 | 36,281 | 37,871 | 38,231 |
| FH 1Q0739 | 2.88 | 3/1/2037 | 66,432 | 68,894 | 70,074 |
| FHR 1483 ZB | 8.00 | 3/15/2023 | 132,008 | 135,216 | 146,698 |
| FH C02641 | 7.00 | 10/1/2036 | 19,764 | 20,208 | 21,784 |
| FH A88619 | 5.50 | 9/1/2039 | 200,732 | 211,524 | 222,108 |
| FH A89950 | 5.50 | 11/1/2039 | 311,902 | 331,966 | 345,116 |
| FH A90324 | 5.50 | 12/1/2039 | 423,970 | 444,722 | 469,119 |
| FH A93511 | 5.00 | | • | 182,861 | |
| FH B10284 | | 8/1/2040 | 173,871 | • | 189,644 |
| | 5.50 | 10/1/2018 | 146,464 | 146,549 | 149,906 |
| FH B15256 | 5.50 | 6/1/2019 | 75,954 | 76,066 | 77,914 |
| FH A20130 | 4.50 | 4/1/2034 | 283,083 | 265,645 | 304,826 |
| FH A21170 | 6.50 | 4/1/2034 | 64,433 | 66,459 | 72,957 |
| FH A28796 | 6.50 | 11/1/2034 | 17,012 | 17,422 | 19,255 |
| FH 848699 | 3.54 | 7/1/2040 | 152,626 | 163,161 | 160,864 |
| FH K00034 | 5.50 | 5/1/2037 | 54,857 | 57,958 | 58,176 |
| FH U80001 | 4.00 | 7/1/2032 | 575,160 | 622,055 | 591,886 |
| FH U80125 | 3.50 | 1/1/2033 | 580,402 | 616,802 | 598,418 |
| FH Q03669 | 5.00 | 9/1/2041 | 2,559,199 | 2,731,894 | 2,796,488 |
| FH Q04306 | 4.50 | 10/1/2041 | 441,376 | 478,291 | 476,347 |
| FH U90690 | 3.50 | 6/1/2042 | 353,069 | 369,217 | 362,493 |
| FH U99051 | 3.50 | 6/1/2043 | 782,927 | 801,969 | 803,823 |
| FH U99134 | 4.00 | 1/1/2046 | 190,372 | 205,441 | 202,137 |
| FHR S323A A5 | 3.00 | 1/15/2044 | 410,782 | 401,334 | 410,071 |
| | | | | | |

- 22 - (Continued)

Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| Cases Case | (b) Identity of Issuer, Borrower, | (c) Desci Coupon | ription of Invest | ment, Including: | = | (e) Current | |
|--|-----------------------------------|---------------------|----------------------|------------------|-----------|-------------|--|
| FH 1042557 | | | Maturity Date | Par or Shares | (d) Cost | ` ' | |
| FH 1042557 | LLC COVERNMENT CECURITIES (C. 1) | | | | | | |
| FH 043511 3.50 10/1/2046 5,287,574 5,506,604 5,408,025 FH 0640488 3.50 11/1/2046 4,969,662 5,170,773 5,084,412 FH 660105 5.00 6/1/2044 355,030 388,459 387,675 FH 6603073 4.50 6/1/2044 355,030 388,459 387,675 FH 6603073 4.50 6/1/2044 355,030 388,459 387,675 FH 6603073 4.50 6,70 9/1/2018 5,157 5,180 5,817 FH 972200 3.12 3/1/2036 27,941 5,157 5,180 5,817 FH 972200 3.12 3/1/2036 27,941 54,021 54,712 FH 1573 K 6.00 9/1/2013 60,474 54,021 54,712 FH 1573 K 6.00 9/1/2023 61,538 68,571 75,908 FH 1573 K 7 1,266 FH 1552 IA 17.09 8/1/5/2023 61,538 68,571 75,908 FH 1552 IA 17.09 8/1/5/2023 61,538 68,571 75,908 FH 624 FM 1.21 11/5/2023 9,880 29,793 29,798 FH 1658 GZ 7,00 11/15/2024 57,039 56,972 62,421 FH 1272 I 6.50 5/15/2024 10,30,93 11,2484 FH 1658 GZ 7,00 11/15/2024 57,039 56,972 62,421 FH 1727 I 6.50 5/15/2024 10,30,93 11,2484 FH 1863 Z 7,00 11/15/2024 57,039 56,972 62,421 FH 2727 I 6.50 5/15/2024 10,30,93 11,2484 FH 781716 2.78 7/1/2034 53,668 53,060 56,625 FH 782760 2.79 11/1/2034 53,668 53,060 56,625 FH 782760 2.79 11/1/2034 53,668 53,060 56,625 FH 782760 2.79 11/1/2034 10,0,121 10,1,328 10,6492 FH 782979 2.63 11/1/2035 50,118 53,934 63,448 FH 782979 2.63 11/1/2035 50,118 53,934 63,948 FH 782979 1.64 FH 782979 1.64 FH 782970 1.04 FH 7829 | | 2 52 0/ | 0/4/0046 | | . =.= | | |
| FH Q44488 | | | | | | | |
| FH 660105 | | | | | | | |
| FH 1660373 FH 1690230 FH 169030 FH 1690300 FH 1690300 FH 1690300 FH 1690300 FH 1690300 FH 1690300 | | | | | | | |
| FH C90230 FH C90 | | | | | | | |
| FH 972200 3.12 3/1/2036 27,941 27,882 29,611 FH 972202 60,474 54,021 54,712 FHR 1578 K 6.90 9/15/2023 60,474 54,021 54,712 FHR 1578 K 6.90 9/15/2023 60,530 65,530 71,286 FHR 1578 K 6.90 9/15/2023 61,538 66,571 75,960 FHR 624 FM 1.21 11/25/2023 29,880 29,293 29,789 FHR 624 FM 1.21 11/25/2023 29,880 29,293 29,789 FHR 1686 CZ 7.00 1/15/2024 57,039 56,972 62,429 FHR 1727 I 6.50 5/15/2024 10,3,093 103,093 112,484 FM 1.22 FM | | | | | • | | |
| FHR 2413 C KP - 21/5/2032 60,474 54,021 547,128 FHR 1578 K 6.090 9/15/2033 65,530 71,286 FHR 1552 IA 17.09 8/15/2023 65,530 75,286 FHR 1552 IA 17.09 8/15/2023 65,530 65,530 71,286 FHR 1552 IA 17.09 8/15/2023 30,880 29,293 29,789 FHR 1658 GC 7.00 11/15/2024 57,039 55,972 62,421 FHR 1727 I 6.50 5/15/2024 103,093 103,093 112,484 FHR 1727 I 6.50 5/15/2024 103,093 103,093 112,484 FHR 1663 Z 6.50 7/15/2026 40,882 41,319 44,429 FHR 2063 BF X 0.75 8/17/2027 1,200,695 24,952 21,600 FHR 1716 2.278 7/12/2034 53,668 53,060 55,825 FHR 28280 2.79 11/12/2036 37,155 39,346 53,040 55,825 FHR 28280 2.79 11/12/2036 37,155 39,346 53,040 58,822 FHR 28280 2.90 9/12/2034 100,212 101,328 106,492 FHR 29299 2.63 11/12/2035 50,118 53,594 53,241 FHR 29299 2.63 11/12/2035 50,118 53,594 53,241 FHR 29295 1.64 8/25/2023 38,573 39,036 38,822 FHR 29395 1.64 8/25/2023 38,573 39,036 38,822 FHR 293165 B - 9/75/2023 21,174 19,163 19,871 FHR 2946A Z 7.50 6/117/2027 117,894 124,560 134,240 FHR 29324 FFM 1.80 12/25/2023 21,174 19,163 19,872 FHR 29340 FFM 29340 | | | | • | | | |
| FHR 1578 K | | | | | | · | |
| FHR 1552 IA 17.09 8/15/2023 29,880 29,293 29,798 FHR 1658 GZ 7.00 1/15/2024 57,038 29,293 29,798 FHR 1658 GZ 7.00 1/15/2024 57,038 56,972 62,421 FHR 1727 I 6.50 5/15/2024 103,093 103,093 112,484 FHR 1863 Z 6.50 7/15/2026 40,882 41,319 44,429 FHR 20658 PX 0.75 8/17/2027 1,200,695 24,952 21,060 FH 781716 22,78 7/1/2034 53,668 53,060 55,825 FH 782760 2.79 11/1/2034 53,668 53,060 55,825 FH 782760 2.79 11/1/2034 53,668 53,060 55,825 FH 782760 2.79 11/1/2034 50,668 53,060 55,825 FH 782760 2.79 11/1/2035 50,118 53,594 53,448 FH 782879 2.63 11/1/2035 50,118 53,594 53,241 FNR 69327 FD 1.64 8/25/2023 31,573 39,366 38,822 FNR 93165 B - 9/25/2023 31,174 19,163 19,871 FNR 93247 FM 1.80 12/25/2023 11,174 19,163 19,871 FNR 93247 FM 1.80 12/25/2023 11,174 19,163 19,871 FNR 93247 FM 1.80 12/25/2023 11,174 19,163 19,871 FNR 93547 FM 1.70 11/15/25/2041 83,200 90,202 99,183 FNR 93165 B - 9/25/2023 31,174 6,449 4,050 FNW 0117A A1 7.50 2/25/2041 83,200 90,202 99,183 FNR 0318 FNR 0318 FC - 10/25/2023 13,747 6,449 4,050 FNW 0117A A1 7.50 2/25/2041 83,200 90,202 99,183 FNR 0318 FC - 10/25/2023 13,747 6,449 4,050 FNW 0117A A1 7.50 2/25/2041 83,200 90,202 99,183 FNR 0318 FC - 10/25/2023 13,146 49,786 50,306 FNR 11118D MT 7.00 11/25/2041 179,910 192,225 197,034 FNR 1118D MT 7.00 11/25/2041 179,10 192,255 197,034 FNR 1118D MT 7.00 11/25/2041 179,10 192,255 197,034 FNR 12108 FF 1.11 4/25/2041 179,10 192,255 197,034 FNR 12108 FF 1.11 4/25/2041 179,10 192,255 197,034 FNR 12108 FF 1.11 4/25/2041 179,10 192,255 197,034 FNR 13118D MT 4.00 12/25/2041 179,10 192,255 197,034 FNR 1312BD FO 1.25/2042 445,231 447,608 443,801 FNR 1312BD FO 1.25/2043 1,799,793 20,000 503,282 507,515 FNR 1313BD FNR 1313B | | | | | | | |
| FHR C24 FM FHR 1686 GZ FM 1.21 FHR 1727 I FHR 1727 I FHR 1863 CZ FHR 1865 FX FHR 1865 CZ FHR 1865 CZ FHR 1865 CZ FHR 2065 FX FHR 2065 FX FHR 2065 FX FHR 2065 FX FHR 2065 CZ FHR | | | | | | | |
| FHR 1658 GZ FHR 1727 I FHR 1727 I FHR 1727 I FHR 1863 Z FHR 1863 Z FHR 1863 Z FHR 2065 PX | | | | | | · | |
| FHR 1727 | | | | | | · | |
| FHR 1863 Z FHR 2055B PX D.75 8 17/12027 1,200,695 24,952 21,060 FH 781716 2.78 7/1/2034 53,668 53,060 56,825 FH 782760 2.79 11/1/2036 37,155 39,346 39,448 FH 782870 2.90 9/1/2034 100,212 101,328 106,492 FH 782979 2.63 1/1/2035 50,118 53,594 53,241 FNR 69235 E FNR 69237 FD 1.64 8/25/2023 38,573 39,036 38,822 FNR 69327 FD 1.64 8/25/2023 38,573 39,036 38,822 FNR 93165 B - 9/25/2023 18,523 39,036 38,822 FNR 93165 B - 9/25/2023 11,74 19,163 19,871 FNR 97246 Z - 7.50 6/17/2027 117,894 124,560 134,240 FNR 9758A PG - 7.00 9/18/2027 31,747 6,449 4,050 FNW 0117A A1 7.50 2/25/2041 83,200 90,202 99,183 FNR 0018 EC - 10/25/2023 53,116 49,786 50,306 FNR 111180 MT - 7.00 11/25/2041 170,910 192,285 197,034 FNR 111180 MT - 7.00 11/25/2041 170,910 192,285 197,034 FNR 111180 MT - 7.00 11/25/2041 170,910 192,285 197,034 FNR 111180 MT - 7.00 11/25/2041 109,604 213,647 221,392 FNR 1247R HF - 1.16 5/25/2027 403,708 404,873 403,587 FN 12M11 FA - 1.09 8/25/2019 320,000 321,012 319,978 FNR 121080 F - FNR 121180 F - FNR 131180 NT - 1.09 8/25/2019 320,000 321,012 319,978 FNR 13260 FF - FNR 131180 NT - 1.09 8/25/2019 320,000 321,012 319,978 FNR 131180 NT - 4.00 12/25/2042 445,231 447,608 445,381 FNR 131180 NT - 4.00 12/25/2043 449,630 442,049 445,348 FNR 131180 NT - 4.00 12/25/2043 49,630 442,049 445,348 FNR 131180 NT - 4.00 12/25/2043 1,960,273 2,095,822 2,024,237 FNR 131180 NT - 4.00 12/25/2043 449,630 442,049 445,348 FNR 131180 NT - 4.00 12/25/2043 449,630 442,049 445,348 FNR 131180 NT - 4.00 12/25/2043 449,630 442,049 445,348 FNR 131180 NT - 4.00 12/25/2043 49,630 442,049 445,348 FNR 131380 NO - 5.00 50,282 FNR 1543A PA - 1.10 5.50 1/25/2025 50,606,681 130,104 132,105 FNR 1593A PA - 1.47118A PA - 1.09 8/25/2025 50,800 578,771 583,023 FNR 1591C AC - 7.50 12/25/2045 748,746 16,66,678 FNR 1590A UI - 5.50 12/25/2045 748,746 16,66,678 FNR 1590A UI - 5.50 12/25/2045 50,845 3,385 1.046 FNR 1356 DR - FNR 1536 DR - FNR 1 | | | | | | | |
| FHR 2065B PX | | | | | | | |
| FH 781716 2.78 71/2034 53,668 53,060 58,825 FH 782760 2.79 11/1/2036 37,155 39,346 39,448 H 782870 2.90 9/1/2034 100,212 101,328 106,492 FN 782979 2.63 11/1/2035 50,118 53,594 53,272 19,883 FNR 69327 FD 1.64 8/25/2023 38,573 39,036 38,822 FNR 93165 B - 9/25/2023 38,573 39,036 38,822 FNR 93247 FM 1.80 1.80 12/25/2023 38,573 39,036 38,822 FNR 93247 FM 1.80 1.80 12/25/2023 11,74 19,163 19,871 FNR 9746A Z 7.50 6/17/2027 117,894 124,560 134,240 FNR 9758A PG FNR 9758A PG 7.00 9/18/2027 117,894 124,560 FNR 0117A A1 7.50 2/25/2021 FNR 018 FC FNR 018 FC FNR 11118A NT 7.00 11/25/2041 170,910 192,285 197,034 FNR 11118A NT 7.00 11/25/2041 190,604 213,647 221,392 FNR 1247R HF 1.16 5/25/2027 403,708 404,873 403,587 FN 12M11 FA 1.09 8/25/2019 90,088 90,072 90,912 FNR 13263 FE FNR 13218B FF FNR 13118B NT 4.00 12/25/2043 1.80 1.80 1.275/2043 1.80 1.80 1.80 1.275/2043 1.80 | | | | | • | · | |
| FH 782760 | | | | | | | |
| FH 782870 | | | | | | | |
| FH 782979 2.63 1/1/2035 50,118 53,594 53,241 FNR G9235 E 7.50 7/25/2022 18,227 18,227 19,883 FNR G9327 FD 1.64 8/25/2023 38,573 39,036 38,822 FNR 93165 B - 9/25/2023 21,174 19,163 19,871 FNR 93247 FM 1.80 12/25/2023 21,174 19,163 19,871 FNR 93247 FM 1.80 12/25/2023 21,174 19,163 19,871 FNR 93247 FM 1.80 12/25/2023 21,174 19,163 19,871 FNR 9746A Z 7.50 6/17/2027 117,894 124,560 134,240 FNR 9758A PG 7.00 9/18/2027 31,747 6,449 4,050 FNW 01T7A A1 7.50 2/25/2041 83,200 90,202 99,183 FNR 0018 EC - 10/25/2023 53,116 49,786 50,306 FNR 11118D MT 7.00 11/25/2041 190,604 213,647 221,392 FNR 11118A NT 7.00 11/25/2041 190,604 213,647 221,392 FNR 1247R HF 1.1.6 5/25/2027 403,708 404,873 403,587 FN 12M1 FA 1.09 8/25/2019 320,000 321,012 319,978 FNR 12M8 AQ3 1.80 12/25/2019 320,000 321,012 319,978 FNR 12108B F 1.2016 FF 1.11 4/25/2043 449,630 442,049 445,318 FNR 1319B NT 4.00 12/25/2043 1,960,273 2,995,822 2,024,237 FNR 13118D NT 4.00 12/25/2043 1,960,273 2,095,822 2,024,237 FNR 1318D NT 4.00 12/25/2043 1,960,273 2,095,822 2,024,237 FNR 1318D NT 4.00 12/25/2043 1,960,273 2,095,822 2,024,237 FNR 1318D NT 4.00 12/25/2043 1,960,273 2,095,822 2,024,237 FNR 15118D NT 4.00 12/25/2043 1,960,273 2,095,822 2,024,237 FNR 1519D NT 5.00 12/25/2045 185,000 578,771 583,023 FNR 1591C AC 7.50 12/25/2045 788,000 578,771 583,023 FNR 1591C AC 7.50 12/25/2045 788,000 578,771 583,023 FNR 1591C AC 7.50 12/25/2045 788,000 183,991 182,389 FNR 1591C AC 7.50 12/25/2045 788,000 183,991 182,389 FNR 1591C AC 7.50 12/25/2045 788,466 163,612 166,678 FNR 1590A UI 5.50 12/25/2045 788,466 163,612 166,678 FNR 1590A UI 5.50 12/25/2045 788,466 163,612 166,678 FNR 1590A UI 5.50 12/25/2045 788,466 1130,104 132,105 FNR 1590A UI 5.50 12/25/2045 788,466 1130,104 132,105 FNR 1590A UI 5.50 12/25/2045 788,466 1130,104 132,105 FNR 159 | | | | | | · | |
| FNR G9235 E 7.50 7/25/2022 18,227 18,227 19,883 FNR G9327 FD 1.64 8/25/2023 38,573 39,036 38,822 FNR G9327 FD 1.64 8/25/2023 21,174 19,163 19,871 FNR 93165 B - 9/25/2023 21,174 19,163 19,871 FNR 93247 FM 1.80 12/25/2023 61,171 60,591 61,275 FNR 9746A Z 7.50 6/17/2027 117,894 124,560 134,240 FNR 9758A PG 7.00 9/18/2027 31,747 6,449 4,050 FNW 0177A A1 7.50 2/25/2041 83,200 90,202 99,183 FNR 018 EC - 10/25/2023 53,116 49,786 50,306 FNR 11118D MT 7.00 11/25/2041 170,910 192,285 197,034 FNR 11118A NT 7.00 11/25/2041 170,910 192,285 197,034 FNR 11118A NT 7.00 11/25/2041 170,910 192,285 197,034 FNR 1247R HF 1.16 5/25/2027 403,708 404,873 403,587 FN 12M1 FA 1.09 8/25/2019 90,088 90,072 90,912 FN 12M8 AQ3 1.80 12/25/2019 320,000 321,012 319,978 FNR 12108B F 1.26 10/25/2042 445,231 447,608 443,801 FNR 13109B NT 4.00 12/25/2043 449,630 442,049 445,318 FNR 13119B NT 4.00 12/25/2043 449,630 442,049 445,318 FNR 13119B NT 4.00 12/25/2043 449,630 442,049 445,318 FNR 13119B NT 4.00 12/25/2043 1,960,273 2,095,822 2,024,237 FNR 13128D PO - 12/25/2043 753,664 570,924 606,948 FN 14M12B AV2 2.61 10/25/2043 1,960,273 2,095,822 2,024,237 FNR 13128D PO - 12/25/2043 1,960,273 2,095,822 2,024,237 FNR 13128D PO - 12/25/2043 1,990,877 583,000 578,771 583,003 FNR 1543A PA 3.50 1/25/2021 500,000 503,282 507,515 FN 15M13B A2 2.71 6/25/2025 583,000 578,771 583,033 FNR 1543A PA 3.50 1/25/2026 1,086,481 130,104 132,105 FNR 1590A UI 5.00 12/25/2045 825,181 860,799 840,604 FNR 1633D IA 3.00 7/25/2045 825,181 860,799 840,604 FNR 163B LI 5.50 12/25/2036 264,485 317,359 295,675 FNR 1590A UI 5.50 12/25/2036 264,485 317,359 295,675 FNR 1590A UI 5.50 12/25/2036 264,485 317,359 395,695 PNR 1590A UI 5.50 12/25/2036 264,485 317,359 380,995 PNR 1590A UI 5.50 12/25/2036 264,485 317,359 380,995,844 | | | | | | | |
| FNR G9327 FD FNR 93165 B FNR 93165 B FNR 93165 B FNR 93165 B FNR 93247 FM FNR 93247 FM FNR 93247 FM FNR 93247 FM FNR 93267 FMR 97160 Z FNR 9746A Z FNR 9758A PG FNR 9758A PG FNR 9758A PG FNR 01177 A A1 FNR 0118 C FNR 11118D MT FNR 11118D MT FNR 11118D MT FNR 1247 FM 1.16 FNR 1247 FM 1.16 FNR 1247 FM 1.16 FNR 1247 FM 1.16 FNR 1247 FM 1.28 FNR 1248 FM 1.28 FNR 13119B NT FNR 13263 FE FNR 13112B NT FNR 1312B FM 1.28 FNR 13112B NT FNR 1312B FM 1.28 FNR 1312B FM 1.28 FNR 1312B FM 1.28 FNR 1312B FM 1.28 FNR 1312B FM 1.38 FNR 1313B FM 1.38 FNR 13 | | | | | | | |
| FNR 93165 B | | | | | | | |
| FNR 93247 FM FNR 9746A Z FNR 9746A Z FNR 9746A Z FNR 9758A PG FNR 9758A PG FNR 9758A PG FNW 01T7A A1 FNR 0101 EC FNW 01T7A A1 FNR 0101 EC FNR 11118D MT FNR 11118D MT FNR 11118D MT FNR 11118D MT FNR 11118A NT FNR 1267B A2 FNR 1247R HF FNR 1267B A2 FNR 1247R HF FNR 1267B A2 FNR 12108B F FNR 1280B AQ3 FNR 1247B A2 FNR 13109B NT FNR 13109B NT FNR 13109B NT FNR 13119B NT FNR 13118B A2 FNR 1315B A2 FNR 135B A3 FNR 135B A3 FNR 153B A3 FNR 153B A3 FNR 1633D JA FNR 1633D JA FNR 1633D JA FNR 1635D A3 FNR 1635B A3 FNR 1345 A5 FNR 1345 A5 FNR 1345 A5 FNR 1345 A5 FNR 1346 A5 FNR 1356 D8 FNR 1346 A5 FNR 1356 D8 FNR 1347 A4 FNR 1356 D8 FNR 1346 A5 FNR 1356 D8 FNR 1346 A5 FNR 1356 D8 FNR 1346 A5 FNR 1356 D8 FNR 1347 A4 FNR 1356 D8 FNR 1346 A5 FNR 1356 A7 FNR | | | | | | | |
| FNR 9746A Z 7.50 6/17/2027 117,894 124,560 134,240 FNR 9758A PG 7.00 9/18/2027 31,747 6,449 4,050 FNW 01T7A A1 7.50 2/25/2041 83,200 90,202 99,183 FNR 0018 EC - 10/25/2023 53,116 49,786 50,306 FNR 11118D MT 7.00 11/25/2041 170,910 192,285 197,034 FNR 11118A NT 7.00 11/25/2041 190,604 213,647 221,392 FNR 11118A NT 7.00 11/25/2041 190,604 213,647 221,392 FNR 1247R HF 1.16 5/25/2027 403,708 404,873 403,587 FN 12M11 FA 1.09 8/25/2019 90,088 90,072 90,912 FN 12M8 AQ3 1.80 12/25/2019 320,000 321,012 319,978 FNR 12108B F 1.26 10/25/2042 445,231 447,608 443,801 FNR 13128D FC 1.11 4/25/2043 449,630 442,049 445,318 FNR 13119B NT 4.00 12/25/2043 1,960,273 2,095,822 2,024,237 FNR 13128D FO - 12/25/2013 50,000 503,282 507,515 FN 15M10B A2 3.09 4/25/2027 583,000 578,771 583,023 FNR 1543A FA 3.50 1/25/2025 185,000 183,991 182,382 FNR 1591C AC 7.50 12/25/2045 246,851 317,359 295,675 FNR 1591C AC 7.50 12/25/2045 426,485 317,359 295,675 FNR 1590A UI 5.00 12/25/2045 185,000 183,991 182,382 FNR 1590A UI 5.00 12/25/2045 22,181,000 3,004 51,004 | | | | | • | · | |
| FNR 9758A PG FNW 01177A A1 7.50 7.50 7.25/20241 83,200 90,202 99,183 FNR 0018 EC - 10/25/2023 53,116 49,786 50,306 FNR 11118D MT 7.00 11/25/2041 170,910 192,285 197,034 FNR 11118A NT 7.00 11/25/2041 190,604 213,647 221,392 FNR 1247R HF 1.16 5/25/2027 403,708 404,873 403,598 FN 12M11 FA 1.09 8/25/2019 90,088 90,072 90,912 FN 12M8 AQ3 1.80 12/25/2019 30,000 321,012 319,978 FNR 12108B F 1.26 10/25/2042 445,231 447,608 443,801 FNR 1326J FE 1.11 4/25/2043 449,630 442,049 445,318 FNR 13119B NT 4.00 12/25/2043 1,960,273 2,095,822 2,024,237 FNR 13128D PO - 12/25/2043 753,664 570,924 606,948 FN 14M12B AV2 2.61 10/25/2021 500,000 503,282 507,515 FN 15M10B A2 3.09 4/25/2027 583,000 578,771 583,023 FNR 1591C AC 7.50 12/25/2045 78,746 FNR 1590A UI 5.00 12/25/2045 78,746 FNR 1633D JA 3.00 7/25/2045 FNR 1633D JA 3.00 7/25/2045 FNR 1633D JA 3.00 7/25/2045 FNR 1638A NA 3.00 12/25/2046 FNR 1345 S | | | | | | | |
| FNW 01T7A A1 7.50 2/25/2041 83,200 90,202 99,183 FNR 0018 EC - 10/25/2023 53,116 49,786 50,306 FNR 11118D MT 7.00 11/25/2041 170,910 192,285 197,034 FNR 11118A NT 7.00 11/25/2041 190,604 213,647 221,392 FNR 1247R HF 1.16 5/25/2027 403,708 404,873 403,587 FN 12M11 FA 1.09 8/25/2019 90,088 90,072 90,912 FN 12M8 AQ3 1.80 12/25/2019 320,000 321,012 319,978 FNR 12108B F 1.26 10/25/2042 445,231 447,608 443,801 FNR 13126J FE 1.11 4/25/2043 449,630 442,049 445,318 FNR 13119B NT 4.00 12/25/2043 449,630 442,049 445,318 FNR 13119B NT 4.00 12/25/2043 1,960,273 2,095,822 2,024,237 FNR 13128D PO - 12/25/2043 1,960,273 2,095,822 507,515 FN 15M10B A2 3.09 4/25/2027 583,000 578,771 583,003 FNR 1543A PA 3.50 1/25/2045 1,979,874 2,039,305 2,023,570 FN 15M13B A2 2.71 6/25/2025 185,000 183,991 182,382 FNR 1591C AC 7.50 12/25/2045 748,746 163,612 166,678 FNR 1590A UI 5.00 12/25/2045 825,181 860,799 840,604 FNR 1633D JA 3.00 7/25/2045 825,181 860,799 840,604 FNR 1633D JA 3.00 1/25/2045 825,181 80,009 840,604 FNR 1339 C7 5.50 8/25/2025 60,848 130,104 132,105 FNR 1339 C7 5.50 8/25/2026 0,848 130,00 3,802 8,364 FNR 1339 C7 5.50 8/25/2026 59,834 7,610 3,024 FNR 1339 C7 5.50 8/25/2026 59,834 7,610 3,024 FNR 1334 44 6,639 4,537 FNR 1354 A4 6,539 4,537 FNR 1354 A4 6,539 4,537 FNR 1354 A4 | | | | | | | |
| FNR 0018 EC | | | | | | | |
| FNR 11118D MT 7.00 11/25/2041 170,910 192,285 197,034 FNR 11118A NT 7.00 11/25/2041 190,604 213,647 221,392 FNR 1247R HF 1.16 5/25/2027 403,708 404,873 403,587 FN 12M11 FA 1.09 8/25/2019 90,088 90,072 90,912 FN 12M8 AQ3 1.80 12/25/2019 320,000 321,012 319,978 FNR 12108B F 1.26 10/25/2042 445,231 447,608 443,801 FNR 13261 FE 1.11 4/25/2043 449,630 442,049 445,318 FNR 13119B NT 4.00 12/25/2043 1,960,273 2,095,822 2,024,237 FNR 13112B PO - 12/25/2043 753,664 570,924 606,948 FN 14M12B AV2 2.61 10/25/2021 500,000 503,282 507,515 FN 15M10B A2 3.09 4/25/2027 583,000 578,771 583,023 FNR 1543A PA 3.50 1/25/2043 1,979,874 2,039,305 2,023,570 FNR 15M13B A2 2.71 6/25/2025 185,000 183,991 182,382 FNR 1591C AC 7.50 12/25/2045 264,485 317,359 295,675 FNR 1590A UI 5.00 12/25/2045 264,485 317,359 295,675 FNR 1632D JA 3.00 7/25/2045 825,181 860,799 840,604 FNR 1632D JA 5.00 12/25/2045 286,779 298,405 289,784 FNR 15345 AS 5.00 12/25/2033 21,001 3,859 3,809 FNR 1345 AS 5.00 8/25/2002 36,845 3,385 1,046 FNR 1345 AS 5.00 8/25/2002 36,845 3,385 1,046 FNR 1345 AS 5.00 8/25/2002 36,845 3,385 1,046 FNR 1356 AR 5.50 8/25/2002 59,834 7,610 3,024 8,537 FNR 1356 AR 5.50 8/25/2002 59,834 7,610 3,024 8,537 FNR 1356 AR 5.50 8/25/2002 59,834 7,610 3,024 8,537 FNR 1356 AR 5.50 8/25/2002 59,834 7,610 3,024 8,537 FNR 1356 AR | | | | | | | |
| FNR 11118A NT 7.00 11/25/2041 190,604 213,647 221,392 FNR 1247R HF 1.16 5/25/2027 403,708 404,873 403,587 FN 12M1 FA 1.09 8/25/2019 90,088 90,072 99,912 FN 12MB AQ3 1.80 12/25/2019 320,000 321,012 319,978 FNR 12108B F 1.26 10/25/2042 445,231 447,608 443,801 FNR 1326J FE 1.11 4/25/2043 449,630 442,049 445,318 FNR 13119B NT 4.00 12/25/2043 1,960,273 2,095,822 2,024,237 FNR 131128D PO - 12/25/2043 753,664 570,924 606,948 FN 14M12B AV2 2.61 10/25/2021 500,000 503,282 507,515 FN 15M10B A2 3.09 4/25/2027 583,000 578,771 583,023 FNR 1543A PA 3.50 1/25/2043 1,979,874 2,039,305 2,023,570 FN 15M13B A2 2.71 6/25/2043 1,979,874 2,039,305 2,023,570 FN 15M13B A2 2.71 6/25/2045 185,000 183,991 182,382 FNR 1591C AC 7.50 12/25/2045 748,746 163,612 166,678 FNR 1632D LI 5.00 12/25/2045 825,181 860,799 840,604 FNR 1632D LI 5.50 1/25/2046 286,779 298,405 289,784 FNR 1632D LI 5.50 1/25/2026 1,086,481 130,104 132,105 FNR 1638D NA 3.00 7/25/2046 286,779 298,405 289,784 FNR 15345 C3 5.00 12/25/2033 21,001 3,859 3,809 FNR 1345 C3 5.00 12/25/2033 21,001 3,859 3,809 FNR 1345 C3 5.00 12/25/2036 46,980 3,802 8,364 FNR 1345 C3 5.00 12/25/2036 24,414 4,639 4,537 FNR 1356 D8 5.00 1/25/2020 59,834 7,610 3,024 FNR 1356 D8 5.00 1/25/2 | | 7.00 | | | | | |
| FNR 1247R HF FN 12M11 FA 1.09 8/25/2019 90,088 90,072 90,912 FN 12M8 AQ3 1.80 12/25/2019 320,000 321,012 319,978 FNR 12108B F FNR 12108B F 1.26 10/25/2042 445,231 447,608 443,801 FNR 1326) FE 1.11 4/25/2043 449,630 442,049 445,318 FNR 13119B NT 4.00 12/25/2043 1,960,273 2,095,822 2,024,237 FNR 13128D PO - 12/25/2043 755,664 570,924 606,948 FN 14M12B AV2 2.61 10/25/2021 500,000 503,282 507,515 FN 15M10B A2 3.09 4/25/2027 583,000 578,771 583,023 FNR 1543A PA 3.50 1/25/2023 1,979,874 2,039,305 2,023,570 FNR 15M3B A2 2.71 6/25/2023 1,979,874 2,039,305 2,023,570 FNR 1591C AC 7.50 12/25/2036 264,485 317,359 295,675 FNR 1590A UI 5.00 12/25/2045 748,746 163,612 166,678 FNR 1633D JA 3.00 7/25/2045 748,746 163,612 166,678 FNR 1633D JA 3.00 7/25/2045 825,181 860,799 840,604 FNR 1636 LI 5.50 1/25/2026 1,086,481 130,104 132,105 FNR 1638A NA 3.00 1/25/2046 286,779 298,405 289,784 FNR T345 C3 5.00 12/25/2036 46,980 3,802 8,784 FNR T345 C3 5.00 12/25/2036 46,980 3,802 8,364 FNR T356 D8 5.00 1/25/2020 59,834 7,610 3,024 FNR T356 D8 5.00 1/25/2020 59,834 7,610 3,024 FNR T3574 A4 5.50 8/25/2036 24,414 4,639 4,537 FNR T374 A4 5.50 5/1/2036 62,717 11,720 12,895 | | | | | | | |
| FN 12M11 FA 1.09 8/25/2019 90,088 90,072 90,912 FN 12M8 AQ3 1.80 12/25/2019 320,000 321,012 319,978 FNR 12108B F 1.26 10/25/2042 445,231 447,608 443,801 FNR 1326J FE 1.11 4/25/2043 449,630 442,049 445,318 FNR 13119B NT 4.00 12/25/2043 1,960,273 2,095,822 2,024,237 FNR 13128D PO - 12/25/2043 753,664 570,924 606,948 FN 14M12B AV2 2.61 10/25/2021 500,000 503,282 507,515 FN 15M10B A2 3.09 4/25/2027 583,000 578,771 583,023 FNR 1543A PA 3.50 1/25/2043 1,979,874 2,039,305 2,023,570 FN 15M13B A2 2.71 6/25/2025 185,000 183,991 182,382 FNR 1591C AC 7.50 12/25/2045 748,746 163,612 166,678 FNR 1590A UI 5.00 12/25/2045 748,746 163,612 166,678 FNR 1633D JA 3.00 7/25/2045 825,181 860,799 840,604 FNR 163C LI 5.50 1/25/2045 825,181 860,799 840,604 FNR 163C LI 5.50 1/25/2046 286,779 298,405 289,784 FNR T339 C7 5.50 8/25/2018 11,008 1,273 213 FNR T345 C3 5.00 8/25/2022 36,845 3,385 1,046 FNR T335 C8 5.50 12/25/2036 244,414 4,639 4,537 FNR T356 D8 5.00 1/25/2026 59,834 7,610 3,022 FNR T374 A4 5.50 8/25/2026 59,834 7,610 3,022 8,364 FNR T365 A7 5.50 8/25/2026 59,834 7,610 3,022 8,364 FNR T365 A7 5.50 8/25/2036 24,414 4,639 4,537 FNR T374 A4 5.50 50 5/1/2036 62,717 11,720 12,895 | | | | | | | |
| FN 12M8 AQ3 FNR 12108B F FNR 12108B F FNR 12108B F FNR 1326J FE FNR 1326J FE FNR 13119B NT FNR 13119B NT FNR 13128D PO FNR 13128D PO FNR 13128D PO FNR 1326J FE FNR 13128D PO FNR 13128D PO FNR 13128D PO FNR 1345D FR FNR 13128D PO FNR 1345D FR FNR 1345D FR FNR 13510B A2 FNR 13510B A2 FNR 1591C AC FNR 1590A UI FNR 1590A UI FNR 1633D JA FNR 1633C LI FNR 1633D NA FNR 1633C NA FNR 163C LI FNR 1634S NA FNR 1634S NA FNR 1635C S FNR 1536 C FNR 1536 S FNR 15374 S FNR 1536 S FNR 15374 S FNR 1536 S FNR 1536 S FNR 15374 S FNR 15374 A4 FNR 1336 S FNR 1346 S FNR 1346 S FNR 1346 S FNR 1356 S FNR 1346 | FN 12M11 FA | | | | 90,072 | 90,912 | |
| FNR 1326J FE FNR 13119B NT FNR 13119B NT FNR 13119B NT FNR 13112BD PO FNR 13112BD PO FNR 13112BD PO FNR 13112BD PO FNR 15M10B A2 FNR T3M10B A2 | FN 12M8 AQ3 | 1.80 | 12/25/2019 | 320,000 | 321,012 | 319,978 | |
| FNR 13119B NT | FNR 12108B F | 1.26 | 10/25/2042 | 445,231 | 447,608 | 443,801 | |
| FNR 13128D PO - 12/25/2043 753,664 570,924 606,948 FN 14M12B AV2 2.61 10/25/2021 500,000 503,282 507,515 FN 15M10B A2 3.09 4/25/2027 583,000 578,771 583,023 FNR 1543A PA 3.50 1/25/2043 1,979,874 2,039,305 2,023,570 FN 15M13B A2 FNR 1591C AC FNR 1591C AC FNR 1590A UI FNR 1633D JA FNR 1633D JA FNR 1633C LI FNR 1638A NA FNR 1638A NA FNR 1539 C7 FNR 1539 C7 FNR 1539 C7 FNR 1539 C7 FNR 1536 S7 FNR 7345 A5 FNR 7345 A5 FNR 7345 A5 FNR 7356 D8 FNR 7374 A4 FNR 7374 A4 FNR 7374 A4 FNR 7374 A4 FNR 7375 A7 FNR 7365 A7 FNR 7365 A7 FNR 7365 S7 FNR 7365 S | FNR 1326J FE | 1.11 | 4/25/2043 | 449,630 | 442,049 | 445,318 | |
| FN 14M12B AV2 | FNR 13119B NT | 4.00 | 12/25/2043 | 1,960,273 | 2,095,822 | 2,024,237 | |
| FN 15M10B A2 3.09 4/25/2027 583,000 578,771 583,023 FNR 1543A PA 3.50 1/25/2043 1,979,874 2,039,305 2,023,570 FN 15M13B A2 2.71 6/25/2025 185,000 183,991 182,382 FNR 1591C AC 7.50 12/25/2036 264,485 317,359 295,675 FNR 1590A UI 5.00 12/25/2045 748,746 163,612 166,678 FNR 1633D JA 3.00 7/25/2045 825,181 860,799 840,604 FNR 163C LI 5.50 1/25/2026 1,086,481 130,104 132,105 FNR 1638A NA 3.00 1/25/2046 286,779 298,405 289,784 FNR 7339 C7 5.50 8/25/2018 11,008 1,273 213 FNR 7345 A5 5.00 12/25/2033 21,001 3,859 3,809 FNR 7369 8 5.50 3/25/2036 46,980 3,802 8,364 FNR 7356 D8 5.00 1/25/2020 59,834 7,610 3,024 FNR 7374 A4 5.50 5/1/2036 62,717 11,720< | FNR 13128D PO | - | 12/25/2043 | 753,664 | 570,924 | 606,948 | |
| FNR 1543A PA 3.50 1/25/2043 1,979,874 2,039,305 2,023,570 FN 15M13B A2 2.71 6/25/2025 185,000 183,991 182,382 FNR 1591C AC 7.50 12/25/2036 264,485 317,359 295,675 FNR 1590A UI 5.00 12/25/2045 748,746 163,612 166,678 FNR 1633D JA 3.00 7/25/2045 825,181 860,799 840,604 FNR 163C LI 5.50 1/25/2026 1,086,481 130,104 132,105 FNR 1638A NA 3.00 1/25/2046 286,779 298,405 289,784 FNR 7339 C7 5.50 8/25/2018 11,008 1,273 213 FNR 7345 A5 5.00 12/25/2033 21,001 3,859 3,809 FNR 7345 C3 5.00 8/25/2022 36,845 3,385 1,046 FNR 7369 8 5.50 3/25/2036 46,980 3,802 8,364 FNR 7374 A4 5.50 8/25/2036 24,414 4,639 4,537 FNR 7365 A7 5.50 5/1/2036 62,717 11,720 | FN 14M12B AV2 | 2.61 | 10/25/2021 | 500,000 | 503,282 | 507,515 | |
| FN 15M13B A2 FNR 1591C AC FNR 1591C AC FNR 1590A UI FNR 1590A UI FNR 1633D JA FNR 1633C LI FNR 1638A NA FNR 1638A NA FNR 1539C FNR 7345 A5 FNR 7345 C3 FNR 7346 A4 FNR 7356 D8 FNR 7345 A7 FNR 7345 A7 FNR 7345 A7 FNR 7365 A7 FNR 7350 | FN 15M10B A2 | 3.09 | 4/25/2027 | 583,000 | 578,771 | 583,023 | |
| FNR 1591C AC 7.50 12/25/2036 264,485 317,359 295,675 FNR 1590A UI 5.00 12/25/2045 748,746 163,612 166,678 FNR 1633D JA 3.00 7/25/2045 825,181 860,799 840,604 FNR 163C LI 5.50 1/25/2026 1,086,481 130,104 132,105 FNR 1638A NA 3.00 1/25/2046 286,779 298,405 289,784 FNR 7339 C7 5.50 8/25/2018 11,008 1,273 213 FNR 7345 A5 5.00 12/25/2033 21,001 3,859 3,809 FNR 7345 C3 5.00 8/25/2022 36,845 3,385 1,046 FNR 7369 8 5.50 3/25/2036 46,980 3,802 8,364 FNR 7356 D8 5.00 1/25/2020 59,834 7,610 3,024 FNR 7374 A4 5.50 8/25/2036 24,414 4,639 4,537 FNR 7365 A7 5.50 5/1/2036 62,717 11,720 12,895 | FNR 1543A PA | 3.50 | 1/25/2043 | 1,979,874 | 2,039,305 | 2,023,570 | |
| FNR 1590A UI 5.00 12/25/2045 748,746 163,612 166,678 FNR 1633D JA 3.00 7/25/2045 825,181 860,799 840,604 FNR 163C LI 5.50 1/25/2026 1,086,481 130,104 132,105 FNR 1638A NA 3.00 1/25/2046 286,779 298,405 289,784 FNR T339 C7 5.50 8/25/2018 11,008 1,273 213 FNR T345 A5 5.00 12/25/2033 21,001 3,859 3,809 FNR T345 C3 5.00 8/25/2022 36,845 3,385 1,046 FNR T369 8 5.50 3/25/2036 46,980 3,802 8,364 FNR T356 D8 5.00 1/25/2020 59,834 7,610 3,024 FNR T374 A4 5.50 8/25/2036 24,414 4,639 4,537 FNR T365 A7 5.50 5/1/2036 62,717 11,720 12,895 | | | | | | 182,382 | |
| FNR 1633D JA 3.00 7/25/2045 825,181 860,799 840,604 FNR 163C LI 5.50 1/25/2026 1,086,481 130,104 132,105 FNR 1638A NA 3.00 1/25/2046 286,779 298,405 289,784 FNR T339 C7 5.50 8/25/2018 11,008 1,273 213 FNR T345 A5 5.00 12/25/2033 21,001 3,859 3,809 FNR T345 C3 5.00 8/25/2022 36,845 3,385 1,046 FNR T369 8 5.50 3/25/2036 46,980 3,802 8,364 FNR T356 D8 5.00 1/25/2020 59,834 7,610 3,024 FNR T374 A4 5.50 8/25/2036 24,414 4,639 4,537 FNR T365 A7 5.50 5/1/2036 62,717 11,720 12,895 | | | | | | 295,675 | |
| FNR 163C LI 5.50 1/25/2026 1,086,481 130,104 132,105 FNR 1638A NA 3.00 1/25/2046 286,779 298,405 289,784 FNR T339 C7 5.50 8/25/2018 11,008 1,273 213 FNR T345 A5 5.00 12/25/2033 21,001 3,859 3,809 FNR T345 C3 5.00 8/25/2022 36,845 3,385 1,046 FNR T369 8 5.50 3/25/2036 46,980 3,802 8,364 FNR T356 D8 5.00 1/25/2020 59,834 7,610 3,024 FNR T374 A4 5.50 8/25/2036 24,414 4,639 4,537 FNR T365 A7 5.50 5/1/2036 62,717 11,720 12,895 | | | | • | • | • | |
| FNR 1638A NA 3.00 1/25/2046 286,779 298,405 289,784 FNR T339 C7 5.50 8/25/2018 11,008 1,273 213 FNR T345 A5 5.00 12/25/2033 21,001 3,859 3,809 FNR T345 C3 5.00 8/25/2022 36,845 3,385 1,046 FNR T369 8 5.50 3/25/2036 46,980 3,802 8,364 FNR T356 D8 5.00 1/25/2020 59,834 7,610 3,024 FNR T374 A4 5.50 8/25/2036 24,414 4,639 4,537 FNR T365 A7 5.50 5/1/2036 62,717 11,720 12,895 | | | | | | | |
| FNR T339 C7 5.50 8/25/2018 11,008 1,273 213 FNR T345 A5 5.00 12/25/2033 21,001 3,859 3,809 FNR T345 C3 5.00 8/25/2022 36,845 3,385 1,046 FNR T369 8 5.50 3/25/2036 46,980 3,802 8,364 FNR T356 D8 5.00 1/25/2020 59,834 7,610 3,024 FNR T374 A4 5.50 8/25/2036 24,414 4,639 4,537 FNR T365 A7 5.50 5/1/2036 62,717 11,720 12,895 | | | | | • | | |
| FNR T345 A5 5.00 12/25/2033 21,001 3,859 3,809 FNR T345 C3 5.00 8/25/2022 36,845 3,385 1,046 FNR T369 8 5.50 3/25/2036 46,980 3,802 8,364 FNR T356 D8 5.00 1/25/2020 59,834 7,610 3,024 FNR T374 A4 5.50 8/25/2036 24,414 4,639 4,537 FNR T365 A7 5.50 5/1/2036 62,717 11,720 12,895 | | | | | | | |
| FNR T345 C3 5.00 8/25/2022 36,845 3,385 1,046 FNR T369 8 5.50 3/25/2036 46,980 3,802 8,364 FNR T356 D8 5.00 1/25/2020 59,834 7,610 3,024 FNR T374 A4 5.50 8/25/2036 24,414 4,639 4,537 FNR T365 A7 5.50 5/1/2036 62,717 11,720 12,895 | | | | | | | |
| FNR T369 8 5.50 3/25/2036 46,980 3,802 8,364 FNR T356 D8 5.00 1/25/2020 59,834 7,610 3,024 FNR T374 A4 5.50 8/25/2036 24,414 4,639 4,537 FNR T365 A7 5.50 5/1/2036 62,717 11,720 12,895 | | | | | | | |
| FNR T356 D8 5.00 1/25/2020 59,834 7,610 3,024 FNR T374 A4 5.50 8/25/2036 24,414 4,639 4,537 FNR T365 A7 5.50 5/1/2036 62,717 11,720 12,895 | | | | | | | |
| FNR T374 A4 5.50 8/25/2036 24,414 4,639 4,537 FNR T365 A7 5.50 5/1/2036 62,717 11,720 12,895 | | | | | | | |
| FNR T365 A7 5.50 5/1/2036 62,717 11,720 12,895 | | | | | | | |
| | | | | | | | |
| ENK 1363 P.1 5.00 1/25/2038 44.095 3.8/2 8./28 | | | | | | | |
| | | | | | | | |
| | | | | | | 160,767 | |
| | | | | | | 1,534 | |
| FN 254693 5.50 4/1/2033 44,668 43,984 49,876 | 1 N 234093 | 5.50 | 4/1/2033 | 44,000 | 43,984 | 49,876 | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | (c) Desc | ription of Investi | ment, Including: | | | |
|---|----------|---------------------------------------|------------------|----|-----------|-------------|
| (b) Identity of Issuer, Borrower, | Coupon | , , , , , , , , , , , , , , , , , , , | | - | | (e) Current |
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | | (d) Cost | Value |
| U.S. GOVERNMENT SECURITIES (Continued): | | | | | | |
| FN 254001 | 7.00 % | 9/1/2021 | \$ 33,622 | \$ | 34,101 | \$ 36,178 |
| FN 254305 | 6.50 | 5/1/2022 | 14,342 | Ψ | 14,498 | 16,248 |
| FHR 3688J NI | 5.00 | 4/15/2032 | 172,649 | | 22,984 | 13,356 |
| FHR 3692D PS | 5.90 | 5/15/2038 | 444,374 | | 79,432 | 16,495 |
| FHR 3714D IP | 5.00 | 8/15/2040 | 223,340 | | 37,828 | 34,017 |
| FHR 3704A CT | 7.00 | 12/15/2036 | 267,380 | | 296,036 | 305,564 |
| FHR 3760E GI | 4.00 | 10/15/2037 | 55,909 | | 9,802 | 2,732 |
| FHR 3753A PO | - | 11/15/2040 | 190,925 | | 161,232 | 161,267 |
| FHR 3819B ZQ | 6.00 | 4/15/2036 | 384,381 | | 401,236 | 425,694 |
| FHR 3870D WS | 5.90 | 6/15/2031 | 508,333 | | 87,687 | 84,363 |
| FHR 3927A PC | 4.50 | 9/15/2041 | 1,800,000 | | 2,052,448 | 2,001,798 |
| FHR 3963B JB | 4.50 | 11/15/2041 | 800,000 | | 893,978 | 877,336 |
| FHR 4015E MY | 3.50 | 3/15/2042 | 500,000 | | 463,346 | 512,290 |
| FHR 4117C DB | 3.50 | 10/15/2042 | 650,000 | | 578,619 | 650,481 |
| FHR 4132B NS | 6.80 | 11/15/2042 | 336,065 | | 347,599 | 326,151 |
| FHR 4217B KY | 3.00 | 6/15/2043 | 500,000 | | 427,685 | 472,065 |
| FHR 4219C JA | 3.50 | 8/15/2039 | 681,791 | | 714,442 | 706,820 |
| FHMS K037 A2 | 3.49 | 1/25/2024 | 1,000,000 | | 1,044,410 | 1,051,400 |
| FHMS K037 A2 | 3.39 | 3/25/2024 | 229,000 | | 234,167 | 238,636 |
| FHR 4423A VB | 3.50 | 6/15/2033 | 2,984,000 | | 3,085,251 | 3,078,056 |
| FHR 4434A QA | 3.00 | 6/15/2044 | 2,191,985 | | 2,267,700 | 2,227,868 |
| FHR 4441D KP | 3.50 | 2/15/2045 | 2,036,811 | | 2,110,071 | 2,083,047 |
| FHMS KPLB A | 2.77 | 5/25/2025 | 400,000 | | 395,412 | 393,280 |
| FHMS KS07 A2 | 2.74 | 9/25/2025 | 500,000 | | 512,810 | 494,930 |
| FHR 3739D LI | 4.00 | 3/15/2034 | 21,263 | | 2,811 | 177 |
| FN 464111 | 4.18 | 12/1/2019 | 444,918 | | 459,717 | 468,997 |
| FN 464367 | 4.54 | 1/1/2020 | 721,015 | | 736,345 | 768,350 |
| FN 465344 | 4.30 | 8/1/2020 | 586,707 | | 590,547 | 602,877 |
| FN 464572 | 4.40 | 2/1/2020 | 500,000 | | 503,950 | 532,385 |
| FN 465783 | 3.84 | 9/1/2020 | 358,003 | | 373,297 | 372,037 |
| FN 466030 | 3.29 | 10/1/2020 | 331,462 | | 325,942 | 343,252 |
| FN 467173 | 4.64 | 1/1/2021 | 463,900 | | 466,501 | 503,156 |
| FN 466386 | 3.43 | 10/1/2020 | 452,678 | | 439,477 | 471,501 |
| FN 468066 | 4.30 | 6/1/2021 | 475,597 | | 510,165 | 512,132 |
| FN 467344 | 4.48 | 2/1/2021 | 460,847 | | 467,961 | 497,535 |
| FN 467944 | 4.25 | 4/1/2021 | 500,000 | | 507,825 | 537,635 |
| FN 468564 | 4.06 | 7/1/2021 | 994,096 | | 1,030,855 | 1,062,211 |
| FN 471769 | 2.20 | 7/1/2019 | 462,745 | | 464,933 | 466,327 |
| FN 471816 | 2.67 | 9/1/2022 | 975,825 | | 979,427 | 985,086 |
| FN 471819 | 2.03 | 8/1/2019 | 24,736 | | 25,421 | 24,823 |
| FN 471839 | 2.67 | 7/1/2022 | 457,543 | | 459,981 | 462,246 |
| FN 471989 | 2.01 | 7/1/2019 | 476,175 | | 480,549 | 478,251 |
| FN AH4842 | 4.50 | 2/1/2041 | 415,432 | | 455,555 | 449,057 |
| FN AJ0710 | 5.00 | 9/1/2041 | 2,957,871 | | 3,189,060 | 3,249,043 |
| FN AJ4848 | 4.00 | 11/1/2041 | 189,203 | | 194,969 | 196,167 |
| FN AL0045 | 6.00 | 12/1/2032 | 130,510 | | 140,774 | 147,763 |
| FN AL2044 | 3.80 | 5/1/2022 | 813,423 | | 860,598 | 854,118 |
| FN AL3594 | 2.71 | 4/1/2023 | 631,977 | | 642,225 | 637,014 |
| FN AL4009 | 3.50 | 7/1/2043 | 407,262 | | 429,622 | 418,873 |
| FN AL6238 | 4.00 | 1/1/2035 | 805,239 | | 869,094 | 856,025 |
| FN AL6848 | 5.00 | 6/1/2044 | 370,959 | | 413,957 | 406,468 |
| FN AL7527 | 4.50 | 9/1/2043 | 419,619 | | 457,314 | 453,583 |
| FN AM0806 | 2.45 | 11/1/2022 | 340,000 | | 327,702 | 338,980 |
| FN AM2292 | 1.01 | 1/1/2023 | 918,750 | | 919,074 | 914,919 |
| FN AM3498 | 2.01 | 6/1/2020 | 1,000,000 | | 1,001,738 | 998,180 |
| FN AM3563 | 2.51 | 6/1/2023 | 467,051 | | 470,700 | 466,393 |
| | | -, -, | * . , | | -, 0 | , |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| (b) Identity of Issuer, Borrower, | (c) Description of Investment, Including: Coupon | | | | (e) Current |
|---|--|----------------------|--------------------|------------------|--------------|
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value |
| U.C. COMEDNIMENT CECUDITIES (Combinated). | | | | | |
| U.S. GOVERNMENT SECURITIES (Continued): | 2.01.0/ | 6/1/2022 | ± 500.000 | ± 402.45 | .4 + 504.000 |
| FN AM3684 | 2.81 % | 6/1/2023 | | \$ 482,45 | |
| FN AM3851 | 3.02 | 7/1/2023 | 1,000,000 | 1,011,95 | |
| FN AM4011 | 3.67 | 7/1/2023 | 500,000 | 499,43 | · |
| FN AM4044 | 3.49 | 9/1/2023 | 491,374 | 491,74 | |
| FN AM4066 | 3.59 | 8/1/2023 | 500,000 | 500,62 | · |
| FN AM4660 | 3.77 | 12/1/2025 | 300,000 | 314,79 | · |
| FN AM4716 | 3.38 | 12/1/2023 | 1,000,000 | 1,030,10 | |
| FN AM5694 | 2.76 | 5/1/2021 | 1,000,000 | 1,017,75 | |
| FN AM7110 | 3.73 | 7/1/2034 | 828,117 | 847,24 | |
| FN AM7118 | 3.14 | 12/1/2026 | 965,243 | 967,89 | |
| FN AM7122 | 3.61 | 11/1/2034 | 483,512 | 486,56 | |
| FN AM7124 | 3.11 | 12/1/2024 | 1,000,000 | 1,001,61 | |
| FN AM6381 | 3.29 | 8/1/2026 | 1,500,000 | 1,529,45 | |
| FN AMCROS | 2.63 | 9/1/2021 | 770,000 | 787,49 | · |
| FN AM7018 | 3.24 | 10/1/2026 | 964,167 | 963,75 | · |
| FN AM7018 | 3.63 | 10/1/2029 | 583,473 | 593,49 | |
| FN AM7214 | 2.97 | 12/1/2024 | 330,000 500,000 | 338,95 | |
| FN AM7515 | 2.63 3.34 | 11/1/2021 | • | 510,90 | |
| FN AM7515 | 2.84 | 2/1/2027 | 500,000 | 500,25 | |
| FN AM2087 | 2.84 2.79 | 1/1/2025 | 470,000 | 478,31 | |
| FN AM8987 FN AM8269 | 1.04 | 6/1/2027 3/1/2025 | 974,479 961,897 | 979,05 964,48 | · |
| FN AM8408 | 3.13 | 4/1/2030 | • | 1,012,47 | |
| FN AM8595 | 2.83 | | 1,000,000 | | |
| FN AM8794 | 3.02 | 5/1/2027 6/1/2025 | 975,000 488,451 | 979,00 488,10 | |
| FN AM9169 | 3.08 | 6/1/2027 | 496,209 | 497,18 | |
| FN AM9218 | 3.39 | 9/1/2030 | 980,038 | 993,00 | |
| FN AM9683 | 3.54 | 8/1/2035 | 671,824 | 684,22 | |
| FN AN0029 | 3.10 | 9/1/2025 | 500,000 | 505,85 | |
| FN AN0133 | 3.20 | 12/1/2027 | 516,874 | 516,71 | |
| FN AN0526 | 3.24 | 12/1/2025 | 305,574 | 311,17 | |
| FN AN0544 | 3.26 | 1/1/2028 | 365,000 | 366,35 | |
| FN AN1676 | 2.99 | 5/1/2031 | 227,000 | 228,14 | • |
| FN AN1683 | 3.03 | 6/1/2031 | 310,000 | 312,76 | |
| FN AN3570 | 2.71 | 11/1/2028 | 600,000 | 581,28 | |
| FN AO6710 | 4.00 | 6/1/2042 | 359,545 | 387,69 | |
| FN AO6757 | 4.00 | 6/1/2042 | 104,406 | 113,25 | |
| FN AO7225 | 4.00 | 7/1/2042 | 343,774 | 368,35 | |
| FN AS3163 | 4.00 | 8/1/2044 | 606,470 | 641,96 | |
| FN AS5859 | 4.00 | 9/1/2045 | 444,482 | 478,68 | |
| FN AS6970 | 3.50 | 4/1/2046 | 296,184 | 311,41 | |
| FN AT5860 | 3.50 | 6/1/2043 | 684,346 | 707,44 | |
| FN AT7117 | 3.50 | 6/1/2033 | 762,030 | 807,60 | |
| FN AZ6454 | 3.50 | 2/1/2046 | 2,819,982 | 2,955,65 | |
| FN 650236 | 5.00 | 12/1/2032 | 5,052 | 4,98 | |
| FN 657371 | 6.00 | 9/1/2017 | 5,124 | 5,11 | |
| FN 659269 | 6.00 | 7/1/2017 | 3,790 | 3,78 | 3,815 |
| FN 668855 | 6.50 | 8/1/2032 | 251,856 | 256,34 | 5 287,937 |
| FNR 027G FD | 1.46 | 4/25/2029 | 16,016 | 15,78 | 16,052 |
| FNR 029B ST | 17.51 | 3/25/2017 | 95 | | 96 |
| FNR 0243C B | 6.00 | 7/25/2017 | 53 | 5 | 53 53 |
| FNR 0247A PE | 5.50 | 8/24/2017 | 125 | 12 | |
| FNW 02W10 IO | 0.93 | 8/25/2042 | 508,637 | 11,00 | |
| FNR 0271E KM | 5.00 | 11/25/2017 | 10,796 | 10,76 | |
| FNW 02T19A A2 | 7.00 | 7/25/2042 | 66,176 | 70,88 | |
| FNR 0314G TI | 5.00 | 3/25/2033 | 78,979 | 7,50 | |
| | | | | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| (b) Identity of Issuer, Borrower, | (c) Desci Coupon | ription of Invest | (e) Current | | |
|---|---------------------|-------------------------|------------------|------------------|------------------|
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value |
| U.S. GOVERNMENT SECURITIES (Continued): | | | | | |
| FNR 0326G XS | 6.29 % | 3/25/2023 | \$ 27,304 | \$ 2,270 | \$ 1,499 |
| FNR 0323G X3 | 6.50 | 5/25/2023 | 91,660 | 12,861 | 21,897 |
| FNW 03W6A F | 1.11 | 9/25/2042 | 333,734 | | |
| | 7.00 | | • | 330,196 | 329,025 |
| FNR 0344F IU | 7.00 | 6/25/2033 | 94,842 | 13,752 67,203 | 24,681 69,988 |
| FNW 03W8B 2A | | 10/25/2042 | 60,935 | | |
| FNR 0375C FV FNR 0363F P3 | 1.31 | 8/25/2018 | 11,934 79,693 | 11,962 67,642 | 11,945 73,068 |
| FNR 0363F P3 FNR 0372A IE | 5.50 | 5/25/2033 8/25/2033 | 79,693 44,274 | 4,483 | 8,624 |
| FNR 03105A AZ | 5.50 | 10/25/2033 | 407,715 | 393,736 | 442,583 |
| FNR 03103A AZ FNR 0391F SD | 11.24 | 9/25/2033 | 6,507 | 6,462 | 7,677 |
| FHR 2533A Z | 5.50 | 12/15/2032 | 436,013 | 435,160 | 478,634 |
| FHR 2611G SQ | 11.59 | 5/15/2033 | 37,129 | 37,539 | 39,548 |
| FHR 2636A Z | 4.50 | 6/15/2018 | 20,530 | 190 | 20,887 |
| FHR 2631C SA | 13.56 | 6/15/2033 | 16,820 | 18,153 | 20,743 |
| FNR 03120C BL | 3.50 | 12/25/2018 | 48,251 | 48,236 | 48,959 |
| FNR 03122E ZJ | 6.00 | 12/25/2018 | 160,483 | 186,027 | 181,066 |
| FNR 03128E FD | 1.16 | | 12,925 | 12,556 | 12,880 |
| FNR 044B QM | 12.69 | 12/25/2033 6/25/2033 | 20,354 | 20,354 | 23,693 |
| FHR 2650A PO | 12.09 | 12/15/2032 | 3,850 | 3,714 | 3,801 |
| FHR 2650B SO | - | 12/15/2032 | 18,993 | 18,993 | 18,474 |
| FHR 2641F WI | 5.00 | 1/15/2033 | 25,405 | 3,652 | 952 |
| FNW 04W4 A7 | 5.50 | 6/25/2034 | 367,054 | 401,469 | 404,347 |
| FNR 0436A PC | 5.50 | 2/25/2034 | 180,130 | 180,003 | 186,848 |
| FNR 0417G H | 5.50 | 4/25/2034 | 315,276 | 334,036 | 345,366 |
| FNR 0417G 17 | 12.73 | 7/25/2034 | 10,709 | 10,709 | 12,926 |
| FNR 0446D EP | 12.75 | 3/25/2034 | 43,027 | 39,896 | 39,555 |
| FNR 0446D QB | 20.98 | 5/25/2034 | 15,320 | 15,088 | 22,569 |
| FNR 0453E NC | 5.50 | 7/25/2024 | 339,883 | 339,188 | 364,473 |
| FNR 0450B VZ | 5.50 | 7/25/2034 | 392,581 | 371,744 | 426,335 |
| FNR 0490B ZU | 6.00 | 12/25/2034 | 95,325 | 81,070 | 104,176 |
| FNR 0523E SE | 13.73 | 4/25/2035 | 162,085 | 165,398 | 182,947 |
| FNR 0515A MO | - | 3/25/2035 | 24,276 | 24,276 | 18,916 |
| FNR 0556A S | 5.95 | 7/25/2035 | 127,568 | 5,900 | 25,502 |
| FNR 0568B BC | 5.25 | 6/25/2035 | 64,332 | 63,578 | 67,423 |
| FNR 0568C PG | 5.50 | 8/25/2035 | 92,108 | 92,003 | 101,775 |
| FNR 0566C SG | 15.48 | 7/25/2035 | 29,993 | 27,531 | 40,337 |
| FNR 0572B SB | 14.98 | 8/25/2035 | 8,935 | 9,988 | 11,010 |
| FNR 0574A SK | 18.05 | 5/25/2035 | 26,454 | 34,767 | 34,869 |
| FNR 0583E LZ | 5.50 | 10/25/2035 | 493,910 | 520,449 | 530,628 |
| FNW 05W3B 2AF | 0.98 | 3/25/2045 | 150,737 | 143,219 | 147,949 |
| FNR 0590C ES | 14.98 | 10/25/2035 | 25,547 | 30,595 | 33,040 |
| FHR 2671A S | 13.47 | 9/15/2033 | 22,438 | 23,279 | 28,053 |
| FHR 2692G SC | 11.88 | 7/15/2033 | 25,047 | 18,742 | 30,442 |
| FHR 2694J BA | 4.00 | 6/15/2031 | 17,516 | 17,320 | 18,244 |
| FHR 2725A SC | 8.15 | 11/15/2033 | 39,532 | 35,175 | 42,832 |
| FHR 2756C NA | 5.00 | 2/15/2024 | 118,434 | 118,434 | 125,315 |
| FNR 05103B SC | 9.86 | 7/25/2035 | 57,698 | 37,236 | 67,889 |
| FNR 05106A US | 21.79 | 11/25/2035 | 43,617 | 56,312 | 62,895 |
| FNR 05110A MN | 5.50 | 6/25/2035 | 88,430 | 88,209 | 91,417 |
| FNR 0616E HZ | 5.50 | 3/25/2036 | 235,960 | 227,866 | 254,703 |
| FNW 05W4 1A1 | 6.00 | 8/25/2045 | 101,084 | 108,027 | 113,405 |
| FHR 2780M YC | 5.00 | 4/15/2019 | 59,026 | 59,026 | 59,684 |
| FNR 0623D BD | 1.00 | 4/25/2036 | 644,862 | 602,121 | 576,165 |
| FNR 0623A KO | - | 4/25/2036 | 28,833 | 24,198 | 26,279 |
| FNR 0622A AO | - | 4/25/2036 | 32,459 | 32,459 | 27,943 |
| FNR 0615F OT | - | 1/25/2036 | 21,830 | 20,733 | 21,311 |
| | | ,,30 | , | ,. 30 | , |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| (b) Identity of Issuer, Borrower, | (c) Descr Coupon | iption of Invest | - | (e) Current | | |
|---|---------------------|----------------------|---------------|-------------|------------|--|
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value | |
| | | | | | | |
| U.S. GOVERNMENT SECURITIES (Continued): | | | | | | |
| FNW 07W1 AF1 | 1.02 % | 11/25/2046 | | \$ 128,951 | \$ 127,808 | |
| FNR 0650C PS | - | 6/25/2036 | 45,759 | 38,871 | 39,571 | |
| FNR 0650E JO | - | 6/25/2036 | 154,133 | 132,291 | 133,384 | |
| FHR 2934F EC | - | 2/15/2020 | 40,246 | 38,113 | 39,060 | |
| FHR 2934F HI | 5.00 | 2/15/2020 | 28,173 | 2,974 | 1,520 | |
| FNW 06W2 AF1 | 0.98 | 2/25/2046 | 53,473 | 52,055 | 52,765 | |
| FNR 0644F P | - | 12/25/2033 | 94,848 | 94,848 | 82,383 | |
| FNR 0644G GO | - | 6/25/2036 | 32,828 | 32,828 | 28,888 | |
| FNR 0658B FL | 1.22 | 7/25/2036 | 17,939 | 17,339 | 17,919 | |
| FNR 0658B PO | - | 7/25/2036 | 44,391 | 44,391 | 39,520 | |
| FNR 0658D AP | - | 7/25/2036 | 18,639 | 18,639 | 17,071 | |
| FNR 0653C US | 5.82 | 6/25/2036 | 65,256 | 4,894 | 12,215 | |
| FNR 0663B ZH | 6.50 | 7/25/2036 | 261,895 | 247,593 | 296,020 | |
| FNR 0660D DO | - | 4/25/2035 | 28,353 | 26,885 | 27,194 | |
| FNR 0659K QO | - | 1/25/2033 | 10,458 | 10,458 | 10,284 | |
| FNR 0656D FC | 1.05 | 7/25/2036 | 93,261 | 93,497 | 92,672 | |
| FHR 2967D JI | 5.00 | 4/15/2020 | 21,160 | 3,095 | 1,180 | |
| FHR 2967B S | 29.95 | 4/15/2025 | 10,134 | 11,868 | 15,602 | |
| FHR 2986A EB | 5.00 | 7/15/2034 | 25,381 | 26,265 | 25,752 | |
| FHR 3028B MG | 5.00 | 9/15/2035 | 540,000 | 595,752 | 590,274 | |
| FHR 3077B TO | - | 4/15/2035 | 32,012 | 28,734 | 29,272 | |
| FHR 3101A UZ | 6.00 | 1/15/2036 | 146,099 | 141,093 | 161,795 | |
| FHR 3098B PG | 5.00 | 1/15/2036 | 104,039 | 94,372 | 111,446 | |
| FHR 3117C EO | - | 2/15/2036 | 33,431 | 33,431 | 28,952 | |
| FHR 3117C OK | - | 2/15/2036 | 32,094 | 32,094 | 27,694 | |
| FHR 3130D KZ | 5.50 | 12/15/2034 | 66,202 | 63,644 | 69,909 | |
| FNR 0695A SG | 23.18 | 10/25/2036 | 15,462 | 18,025 | 23,056 | |
| FNR 0665A QO | - | 7/25/2036 | 140,533 | 140,533 | 122,743 | |
| FNR 0677 PC | 6.50 | 8/25/2036 | 76,986 | 77,186 | 86,937 | |
| FNR 0672D HO | - | 8/25/2026 | 30,677 | 27,641 | 28,265 | |
| FNR 0672E GO | - | 8/25/2036 | 26,910 | 26,910 | 23,745 | |
| FNR 0679D DF | 1.11 | 8/25/2036 | 23,070 | 22,683 | 22,955 | |
| FNR 0679D DO | - | 8/25/2036 | 30,595 | 26,681 | 27,191 | |
| FNR 06126B PO | - | 1/25/2037 | 60,495 | 60,495 | 50,569 | |
| FNR 06109A PO | - | 11/25/2036 | 25,169 | 23,568 | 20,976 | |
| FNR 06111A EO | - | 11/25/2036 | 56,567 | 47,515 | 48,392 | |
| FNR 06115D OK | - | 12/25/2036 | 46,120 | 45,473 | 39,708 | |
| FNR 06105D ME | 5.50 | 11/25/2036 | 762,065 | 859,496 | 842,760 | |
| FNR 06110A PO | - | 11/25/2036 | 41,492 | 41,492 | 36,249 | |
| FHR 3135G CS | 6.00 | 4/15/2026 | 332,838 | 21,634 | 47,286 | |
| FHR 3138A PO | - | 4/15/2036 | 33,918 | 33,918 | 30,049 | |
| FHR 3143D BC | 5.50 | 2/15/2036 | 76,634 | 82,045 | 83,410 | |
| FHR R007 ZA | 6.00 | 5/15/2036 | 131,996 | 123,004 | 146,950 | |
| FNR 06130E GI | 6.50 | 7/25/2032 | 89,471 | 11,743 | 18,370 | |
| FNR 0714F ES | 5.68 | 3/25/2037 | 65,894 | 4,541 | 11,784 | |
| FNR 0714J OP | - | 3/25/2037 | 55,883 | 53,416 | 49,308 | |
| FNR 071A SD | 34.46 | 2/25/2037 | 8,130 | 9,086 | 15,336 | |
| FNR 077B SG | 5.74 | 8/25/2036 | 28,224 | 886 | 7,768 | |
| FNR 0715E NO | - | 3/25/2022 | 20,310 | 17,869 | 19,363 | |
| FNR 0716B FC | 1.51 | 3/25/2037 | 19,802 | 19,302 | 19,938 | |
| FNR 0969K PO | - | 9/25/2039 | 45,344 | 40,698 | 40,816 | |
| FNR 0952A PI | 5.00 | 7/25/2039 | 62,461 | 11,838 | 11,186 | |
| FNR 0970J CO | - | 1/25/2037 | 70,179 | 60,993 | 62,513 | |
| FHR 3156G AZ | 5.50 | 5/15/2036 | 177,817 | 177,224 | 194,391 | |
| FHR 3171A MO | - | 6/15/2036 | 15,840 | 13,902 | 14,449 | |
| FHR 3194A SA | 6.40 | 7/15/2036 | 10,710 | 676 | 1,181 | |
| | | | | | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | (c) Description of Investment, Including: | | | | | | |
|---|---|----------------------|---------------|------------------|---------------------------------------|--|--|
| (b) Identity of Issuer, Borrower, | Coupon | | - | (e) Current | | | |
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value | | |
| U.S. GOVERNMENT SECURITIES (Continued): | | | | | | | |
| FHR 3179A OA | - % | 7/15/2036 | \$ 20,885 | \$ 20,885 | \$ 17,874 | | |
| FNW 07W3 1A3 | 6.75 | 4/25/2037 | 23,125 | 24,806 | 25,507 | | |
| FNR 0739C NB | 4.25 | 5/25/2037 | 245,908 | 261,614 | 259,853 | | |
| FNR 0778A CB | 6.00 | 8/25/2037 | 78,059 | • | 83,223 | | |
| FNR 07764 CB | 1.16 | 6/25/2037 | 23,585 | 84,117 22,776 | 23,359 | | |
| FNR 0765A KI | 5.86 | 7/25/2037 | 44,476 | 4,491 | 5,086 | | |
| FNR 0772A EK | 5.64 | | 65,607 | 7,750 | · · · · · · · · · · · · · · · · · · · | | |
| | 6.39 | 7/25/2037 | 135,031 | • | 10,281 28,539 | | |
| FNR 0760A AX | 34.64 | 7/25/2037 | • | 16,204 | | | |
| FNW 07W7 1A4 | | 7/25/2037 | 8,094 | 11,419 | 11,836 | | |
| FNR 0776E ZG | 6.00 | 8/25/2037 | 187,978 | 173,020 | 205,934 | | |
| FNR 07116A HI | 1.71 | 1/25/2038 | 88,813 | 6,626 | 5,400 | | |
| FN 07101 A2 | 1.01 | 6/27/2036 | 38,959 | 38,759 | 38,004 | | |
| FNW 07106C A7 | 6.19 | 10/25/2037 | 35,995 | 36,001 | 39,493 | | |
| FNR 0777H FG | 1.26 | 3/25/2037 | 33,996 | 32,140 | 33,990 | | |
| FNR 0827D SN | 6.14 | 4/25/2038 | 37,862 | 3,242 | 7,054 | | |
| FNR 081B BI | 5.15 | 2/25/2038 | 111,480 | 8,675 | 17,648 | | |
| FNR 0810E XI | 5.47 | 3/25/2038 | 33,764 | 2,226 | 4,591 | | |
| FNR 0818D SE | 5.51 | 3/25/2038 | 40,217 | 2,696 | 4,355 | | |
| FHR 3219G DI | 6.00 | 4/15/2036 | 28,175 | 4,931 | 4,740 | | |
| FHR 3218 AO | - | 9/15/2036 | 40,235 | 39,638 | 35,005 | | |
| FHR 3232B ST | 6.00 | 10/15/2036 | 22,664 | 1,679 | 3,326 | | |
| FHR 3253 PO | - | 12/15/2021 | 5,742 | 5,551 | 5,665 | | |
| FHR 3260B CS | 5.44 | 1/15/2037 | 35,165 | 801 | 6,119 | | |
| FHR 3290B SB | 5.75 | 3/15/2037 | 36,242 | 2,259 | 6,919 | | |
| FHR 3318B BT | 7.00 | 5/15/2034 | 156,160 | 178,489 | 169,982 | | |
| FHR 3316J JO | - | 5/15/2037 | 21,177 | 19,370 | 19,030 | | |
| FHR 3322D NS | 7.00 | 5/15/2037 | 100,131 | 117,703 | 108,165 | | |
| FHR 3329J JD | 6.00 | 6/15/2036 | 82,669 | 87,947 | 84,025 | | |
| FHR 3373E TO | - | 4/15/2037 | 28,582 | 24,782 | 25,303 | | |
| FH T076 2A | 3.25 | 10/25/2037 | 186,016 | 189,574 | 192,746 | | |
| FNR 0853D CI | 6.44 | 7/25/2038 | 40,048 | 3,104 | 7,892 | | |
| FNR 0844 PO | - | 5/25/2038 | 5,532 | 4,306 | 4,735 | | |
| FNR 0847E SI | 5.74 | 6/25/2023 | 39,763 | 2,178 | 3,216 | | |
| FNR 0880D SA | 5.09 | 9/25/2038 | 38,943 | 2,324 | 4,927 | | |
| FNR 099B IO | 5.00 | 2/25/2024 | 35,779 | 3,500 | 2,136 | | |
| FNR 0912Q IO | 4.50 | 3/25/2024 | 38,663 | 3,516 | 1,393 | | |
| FNR 0919E IP | 5.50 | 10/25/2036 | 366,977 | 116,171 | 72,379 | | |
| FHR 3404C SC | 5.30 | 1/15/2038 | 99,304 | 7,324 | 12,807 | | |
| FHR 3422C AI | 0.25 | 1/15/2038 | 363,150 | 8,852 | 2,960 | | |
| FNR 1139A ZA | 6.00 | 11/25/2032 | 124,351 | 137,413 | 138,516 | | |
| FNR 1140D NB | 4.00 | 5/25/2041 | 682,000 | 673,995 | 724,577 | | |
| FHR 3461D LZ | 6.00 | 6/15/2038 | 36,077 | 34,868 | 39,853 | | |
| FN 11M2 A3 | 3.76 | 4/25/2021 | 1,000,000 | 1,001,283 | 1,056,090 | | |
| FNR 1147C ZA | 5.50 | 7/25/2038 | 490,651 | 458,085 | 528,701 | | |
| FHR 3481C SJ | 5.15 | 8/15/2038 | 82,060 | 5,411 | 11,335 | | |
| FHR 3511B IO | 5.00 | 12/15/2021 | 15,664 | 1,400 | 859 | | |
| FHR 3511A SA | 5.30 | 2/15/2039 | 38,512 | 2,226 | 4,971 | | |
| FHR 3537E MI | 5.00 | 6/15/2038 | 184,080 | 53,498 | 32,816 | | |
| FNR 0999A SC | 5.42 | 12/25/2039 | 30,040 | 2,431 | 2,994 | | |
| FNR 0986N OT | - | 10/25/2037 | 82,492 | 72,424 | 72,492 | | |
| FNR 0986N IP | 5.50 | 10/25/2039 | 30,522 | 4,426 | 4,774 | | |
| FNR 09103C MB | 2.98 | 12/25/2039 | 112,835 | 117,753 | 115,801 | | |
| FNR 09103C MB FNR 09112A ST | 5.49 | 1/25/2040 | 89,445 | 8,356 | 13,733 | | |
| FHR 3607B BO | J. 4 3 - | 4/15/2036 | 26,573 | 17,739 | 23,610 | | |
| FHR 3607D OP | | 7/15/2037 | 150,154 | 127,827 | 127,589 | | |
| | - | | 150,154 | • | | | |
| FHR 3607C PO | - | 5/15/2037 | 11/,21/ | 103,038 | 100,811 | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | (c) Description of Investment, Including: | | | | | | |
|---|---|----------------------|---------------|----------------------|--------------------|--|--|
| (b) Identity of Issuer, Borrower, | Coupon | | - | (e) Current | | | |
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value | | |
| U.S. GOVERNMENT SECURITIES (Continued): | | | | | | | |
| FHR 3611F PO | - % | 7/15/2034 | \$ 29,716 | \$ 25,683 | \$ 26,021 | | |
| FHR 3621B BO | - 70 | 1/15/2040 | 58,495 | 50,525 | 51,164 | | |
| FNR 1018B PV | 5.00 | 3/25/2021 | 250,406 | 262,856 | 261,151 | | |
| FNR 1016A WA | 6.44 | 3/25/2040 | 70,589 | 76,534 | 79,966 | | |
| FNR 1016C WB | 6.23 | 3/25/2040 | 395,237 | 431,869 | 434,361 | | |
| FNR 1023D KS | 6.34 | 2/25/2040 | 102,717 | 14,068 | 13,875 | | |
| FNR 10130C CY | 4.50 | 11/25/2040 | 500,000 | 479,785 | 548,160 | | |
| FNR 10111J AE | 5.50 | 4/25/2038 | 71,916 | 74,421 | 73,552 | | |
| FNR 1042D S | 5.64 | 5/25/2040 | 34,996 | 3,589 | 5,362 | | |
| FNR 1044A DM | 5.00 | 6/25/2040 | 159,646 | 166,488 | 173,326 | | |
| FNR 10141G DL | 4.00 | 12/25/2040 | 505,000 | 545,442 | 534,386 | | |
| FNR 1071F HJ | 5.50 | 7/25/2040 | 127,863 | 140,377 | 140,600 | | |
| FNR 1068B SA | 4.24 | 7/25/2040 | 215,400 | 22,718 | 25,596 | | |
| FHR 3641D PB | 5.00 | | 235,000 | 253,737 | | | |
| FHR 3632C BS | 15.15 | 3/15/2040 | • | • | 250,952 | | |
| FN 702901 | 6.00 | 2/15/2040 | 250,000 | 256,821 | 329,210 | | |
| | | 5/1/2033 | 47,572 | 48,339 | 54,336 | | |
| FN 725421 | 7.00 | 9/1/2017 | 312 | 311 | 315 | | |
| FN 735332 | 2.69 | 8/1/2034 | 25,895 | 25,832 | 27,330 | | |
| FN 740442 | 4.00 | 9/1/2018 | 6,800 | 6,712 | 6,969 | | |
| FN 743546 | 2.99 | 11/1/2033 | 32,543 | 32,592 | 34,140 | | |
| FN 745862 | 2.78 | 4/1/2035 | 18,514 | 18,451 | 19,597 | | |
| FN 748306 | 6.50 | 11/1/2033 | 34,657 | 36,001 | 39,403 | | |
| FN 761326 | 5.00 | 4/1/2019 | 28,600 | 28,618 | 29,248 | | |
| FN 764215 | 2.77 | 5/1/2034 | 48,745 | 48,439 | 48,825 | | |
| FN 765887 | 2.67 | 2/1/2034 | 36,211 | 36,074 | 38,133 | | |
| FN 770377 | 2.54 | 4/1/2034 | 42,260 | 41,620 | 44,360 | | |
| FN 776702 | 4.50 | 5/1/2029 | 38,853 | 36,445 | 41,949 | | |
| FN 776565 | 4.00 | 4/1/2034 | 286,305 | 265,897 | 302,816 | | |
| FN 793062 | 3.00 | 8/1/2034 | 15,053 | 15,100 | 15,636 | | |
| FN 796295 | 4.50 | 12/1/2034 | 12,158 | 11,404 | 13,127 | | |
| FN 804312 | 5.50 | 11/1/2034 | 59,129 | 60,332 | 66,103 | | |
| FN 810896 | 2.74 | 1/1/2035 | 67,161 | 67,818 | 69,783 | | |
| FN 820347 | 5.00 | 9/1/2035 | 784,338 | 777,027 | 877,031 | | |
| FN 838972 | 2.64 | 8/1/2035 | 27,090 | 27,168 | 28,128 | | |
| FN 872740 | 6.50 | 6/1/2036 | 16,682 | 16,774 | 18,849 | | |
| FN 872825 | 3.07 | 6/1/2036 | 40,173 | 42,427 | 42,519 | | |
| FN 881310 | 7.50 | 12/1/2036 | 50,793 | 53,633 | 57,535 | | |
| FN AZ8697 | 3.50 | 2/1/2046 | 5,053,500 | 5,294,700 361,210 | 5,167,557 | | |
| FN BA2343 | 4.00 | 9/1/2045 | 334,385 | • | 351,569 457,004 | | |
| FN BD3066 | 3.50 | 7/1/2046 | 446,063 | 474,740 | 457,094 | | |
| FN BD7764 | 3.50 | 9/1/2046 | 447,993 | 476,788 | 457,808 | | |
| FN BE0310 | 3.50 | 10/1/2046 | 1,064,560 | 1,127,907 | 1,092,138 | | |
| FN BE0395 | 3.50 | 9/1/2046 | 807,616 | 855,626 | 826,005 | | |
| FN BE1797 FN 888373 | 3.50 | 10/1/2046 | 708,956 | 750,993 | 729,077 | | |
| | 7.00 | 3/1/2037 | 11,904 | 12,505 | 12,990 | | |
| FN 888079 | 6.50 | 10/1/2026 | 488,098 | 555,187 | 552,971 | | |
| FN 888481 | 5.50 | 12/1/2035 | 73,098 | 77,401 | 81,762 | | |
| FN 888557 | 5.50 | 3/1/2020 | 9,929 | 9,927 | 10,258 | | |
| FN 888707 | 7.50 | 10/1/2037 | 32,590 | 35,109 | 37,696 | | |
| FN 889020 | 6.50 | 11/1/2029 | 121,479 | 128,225 | 137,624 | | |
| FN 889634 | 6.00 | 2/1/2023 | 78,258 | 82,282 | 83,817 | | |
| FN 889805 | 5.50 | 7/1/2020 | 10,652 | 10,609 | 11,004 | | |
| FN 890268 | 6.50 | 10/1/2038 | 98,042 | 106,018 | 111,100 | | |
| FN 890661 | 7.00 | 2/1/2039 | 194,603 | 228,943 | 222,033 | | |
| FN 894234 | 7.00 | 10/1/2046 | 15,564 | 15,854 | 17,254 | | |
| FN 901933 | 7.00 | 8/1/2021 | 13,635 | 13,722 | 14,752 | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| (b) Identify of Icense Bowsen | | iption of Investi | (a) Current | | |
|--|----------------|-------------------------|--------------------|-------------------|----------------------|
| (b) Identity of Issuer, Borrower, (a) Lessor, or Similar Party | Coupon Rate | Maturity Date | Par or Shares | (d) Cost | (e) Current Value |
| (a) Lessor, or Similar Farty | Kate | Maturity Date | rai oi Silaies | (u) cost | Value |
| U.S. GOVERNMENT SECURITIES (Continued): | | | | | |
| FN 924733 | 5.50 % | 5/1/2037 | \$ 1,958 | \$ 1,996 | \$ 2,131 |
| FN 932003 | 5.00 | 9/1/2039 | 678,559 | 757,240 | 742,920 |
| FN 946338 | 7.00 | 9/1/2037 | 49,959 | 53,142 | 55,855 |
| FN 966946 | 2.79 | 1/1/2038 | 6,119 | 6,253 | 6,450 |
| FN 995504 | 7.50 | 11/1/2038 | 7,490 | 8,069 | 8,766 |
| FN 995149 | 6.50 | 10/1/2038 | 25,706 | 27,702 | 29,130 |
| FN 995919 | 2.97 | 7/1/2037 | 43,149 | 45,342 | 45,510 |
| FN AA0922 | 6.00 | 9/1/2036 | 55,908 | 60,605 | 63,298 |
| FN AA6812 | 5.50 | 10/1/2039 | 14,652 | 16,133 | 16,293 |
| FN AB9944 | 3.00 | 7/1/2043 | 360,671 | 366,674 | 359,008 |
| FN AC1317 | 4.50 | 9/1/2034 | 219,650 | 221,185 | 237,154 |
| FN MA1125 | 4.00 | 7/1/2042 | 659,643 | 695,930 | 696,293 |
| FN MA1138 | 3.50 | 8/1/2032 | 257,509 | 271,279 | 267,581 |
| FN MA1177 | 3.50 | 9/1/2042 | 360,716 | 358,184 | 370,088 |
| FN MA1328 | 3.50 | 1/1/2043 | 775,260 | 793,820 | 795,401 |
| FN MA1437 | 3.50 | 5/1/2043 | 795,348 | 844,340 | 816,011 |
| FN MA1510 | 4.00 | 7/1/2043 | 388,317 | 419,834 | 409,892 |
| FN MA1552 | 3.00 | 8/1/2043 | 790,656 | 737,024 | 783,778 |
| FN MA2548 | 4.00 | 1/1/2046 | 414,452 | 447,064 | 437,479 |
| FN AD0085 | 4.37 | 2/1/2020 | 906,438 | 915,320 | 961,531 |
| FN AD0085 FN AD0133 | 2.80 5.00 | 11/1/2037 | 44,822 | 47,301 65,719 | 46,766 66,605 |
| FN AD0133 FN AD0142 | 6.00 | 8/1/2024 8/1/2021 | 63,137 14,165 | 14,638 | 14,954 |
| FN AD0660 | 4.50 | 12/1/2019 | 769,001 | 780,193 | 812,788 |
| FN AE0049 | 6.00 | 9/1/2029 | 55,148 | 58,125 | 62,456 |
| G2 MA1845 | 7.00 | 1/20/2039 | 247,597 | 281,528 | 281,480 |
| G2 A09697 | 3.25 | 12/20/2035 | 487,501 | 512,033 | 498,840 |
| G2 AD0865 | 3.50 | 6/20/2035 | 465,188 | 480,594 | 480,149 |
| G2 AS8114 | 3.75 | 10/20/2046 | 498,155 | 530,427 | 524,542 |
| GN AT7652 | 4.00 | 8/15/2046 | 495,557 | 536,519 | 529,834 |
| GN 724129 | 6.00 | 12/15/2039 | 18,964 | 19,812 | 21,615 |
| G2 783967 | 4.25 | 12/20/2044 | 855,886 | 927,655 | 909,850 |
| G2 752496 | 6.50 | 1/20/2039 | 53,720 | 57,563 | 60,466 |
| GN 782615 | 7.00 | 6/15/2035 | 259,511 | 276,324 | 291,691 |
| GNR 0964B SN | 5.39 | 7/16/2039 | 77,645 | 6,758 | 9,052 |
| GNR 0346A IH | 5.50 | 12/20/2032 | 6,554 | 1,577 | 51 |
| GNR 0341A ID | 5.50 | 5/20/2033 | 114,850 | 33,881 | 22,479 |
| GNR 0259 CH | 6.00 | 7/20/2032 | 16,504 | 17,017 | 16,723 |
| GNR 0270C FA | 1.01 | 10/16/2032 | 154,340 | 155,156 | 153,537 |
| GNR 0779A SY | 5.81 | 12/20/2037 | 67,517 | 3,735 | 10,371 |
| GNR 0779B BM | 6.00 | 8/20/2037 | 287,198 | 306,601 | 320,151 |
| GNR 0836B SH | 5.56 | 4/20/2038 | 58,495 | 3,162 | 9,350 |
| GNR 1358 C | 2.50 | 4/20/2043 | 3,543,251 | 3,508,175 | 3,467,426 |
| GNR 082F MS | 6.45 | 1/16/2038 | 44,226 | 3,068 | 8,556 |
| GNR 03102A PE GNR 0473B JL | 6.00 5.84 | 11/20/2033 | 496,545 327,203 | 534,041 17,689 | 553,633 64,603 |
| GNR 0473B 3L GNR 0492A AI | 5.99 | 9/16/2034 11/16/2034 | 764,714 | 64,045 | 155,336 |
| GNR 0568A KI | 5.56 | 9/20/2035 | 194,564 | 16,825 | 33,047 |
| GNR 0535A FL | 1.09 | 3/20/2032 | 45,218 | 44,093 | 45,006 |
| GNR 0558 NI | 5.50 | 8/20/2035 | 267,737 | 54,217 | 52,072 |
| GNR 0544D SP | 10.72 | 10/20/2034 | 12,393 | 12,000 | 13,405 |
| GNR 0585A IO | 5.50 | 11/16/2035 | 62,187 | 6,452 | 12,019 |
| GNR 0616B OP | - | 3/20/2036 | 28,068 | 23,219 | 25,048 |
| GNR 0638D SW | 5.76 | 6/20/2036 | 52,667 | 3,094 | 6,142 |
| GNR 0910D SL | 5.79 | 3/16/2034 | 56,630 | 3,628 | 2,500 |
| GNR 0933D TI | 6.00 | 5/20/2039 | 36,636 | 3,549 | 6,361 |
| | | | | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| (b) Identity of Issuer Personer | | iption of Invest | (a) Current | | |
|--|----------------|------------------------|--------------------|--------------------|----------------------|
| (b) Identity of Issuer, Borrower, (a) Lessor, or Similar Party | Coupon Rate | Maturity Date | Par or Shares | (d) Cost | (e) Current Value |
| (1) 100001, 01 011111111 1 1110, | | | 0. 0 00 | (4) 5555 | |
| U.S. GOVERNMENT SECURITIES (Continued): | | | | | |
| GNR 0954B JZ | 5.50 % | 7/20/2039 | | \$ 172,631 | \$ 169,134 |
| GNR 0914A NI | 6.50 | 3/20/2039 | 47,476 | 5,311 | 10,648 |
| GNR 0924G DS | 5.56 | 3/20/2039 | 33,777 | 3,124 | 1,792 |
| GNR 0912B IE | 5.50 | 3/20/2039 | 210,546 | 74,744 | 41,400 |
| GNR 0925E SE | 6.86 | 9/20/2038 | 43,008 | 4,415 | 7,469 |
| GNR 12H31 FD | 0.87 | 12/20/2062 | 671,820 | 667,934 | 662,220 |
| GNR 13H03 FA | 0.83 | 8/20/2060 | 123,759 | 123,889 | 123,511 |
| GNR 11H11 FA | 1.01 | 3/20/2061 | 963,005 | 960,174 | 956,042 |
| GNR 11H11 FA GNR 13H07 GA | 1.03 1.00 | 3/20/2061 3/20/2063 | 543,133 377,049 | 545,439 378,230 | 538,907 374,161 |
| GNR 13H07 GA GNR 13H07 JA | 1.75 | 3/20/2063 | 455,439 | 452,421 | 452,169 |
| GNR 12H21 DF | 1.18 | 5/20/2061 | 413,193 | 412,781 | 413,180 |
| GNR 12H27 FB | 1.03 | 10/20/2062 | 566,300 | 567,459 | 565,377 |
| GNR 12H29 FA | 1.05 | 10/20/2062 | 696,460 | 700,160 | 692,699 |
| GNR 1252B WA | 6.15 | 4/20/2038 | 454,001 | 527,478 | 521,172 |
| GNR 0860C PO | - | 1/20/2038 | 8,399 | 7,769 | 8,285 |
| GNR 0895A DS | 6.56 | 12/20/2038 | 87,850 | 11,326 | 15,843 |
| GNR 0728C BO | - | 5/20/2037 | 17,333 | 15,355 | 15,406 |
| GNR 0727A MI | 5.50 | 9/20/2036 | 1,177 | 103 | 2 |
| GNR 0717E JI | 6.10 | 4/16/2037 | 114,296 | 8,965 | 22,657 |
| GNR 0717E JO | - | 4/16/2037 | 17,144 | 14,772 | 14,895 |
| GNR 0750A AI | 6.04 | 8/20/2037 | 81,060 | 6,713 | 13,263 |
| GNR 0740A SD | 6.01 | 7/20/2037 | 59,545 | 3,796 | 10,358 |
| GNR 0726C SC | 5.46 | 5/20/2037 | 71,974 | 4,004 | 11,907 |
| GNR 0736B SE | 5.76 | 6/16/2037 | 105,088 | 6,272 | 18,312 |
| GNR 0736A SG | 5.73 | 6/20/2037 | 84,324 | 4,717 | 11,789 |
| GNR 0742 SB | 6.01 | 7/20/2037 | 118,258 | 9,682 | 19,898 |
| GNR 0776A SA | 5.79 | 11/20/2037 | 92,078 | 7,970 | 15,997 |
| GNR 0774B SL | 5.83 | 11/16/2037 | 489,557 | 36,870 | 76,997 |
| GNR 0829B PO | - | 2/17/2033 | 12,377 | 11,189 | 11,915 |
| GNR 0833B XS | 6.99 | 4/16/2038 | 28,002 | 2,713 | 6,386 |
| GNR 0855A SA | 5.46 | 6/20/2038 | 49,496 | 3,975 | 8,002 |
| GNR 0840B SA | 5.69 | 5/16/2038 | 173,969 | 13,428 | 31,828 |
| GNR 14H17A FC | 1.03 | 7/20/2064 | 725,076 | 726,705 | 716,963 |
| GNR 14H19D FE | 1.00 | 9/20/2064 | 875,793 | 876,155 | 865,537 |
| GNR 16H11B FD | 1.63 | 5/20/2066 | 146,400 | 146,532 | 146,810 |
| GNR 0979G OK | - 6 11 | 11/16/2037 | 37,504 | 32,920 | 33,823 |
| GNR 1197A WA GNR 15H15E FJ | 6.11 0.97 | 11/20/2038 | 330,483 | 370,462 | 371,056 |
| GNR 15H15E F3 GNR 15H16C FL | 0.97 | 6/20/2065 7/20/2065 | 480,406 993,286 | 481,818 995,425 | 481,559 976,311 |
| GNR 15H10C TE GNR 15H20A FA | 1.00 | 8/20/2065 | 727,346 | 728,233 | 715,789 |
| GNR 15H20A FA | 1.05 | 9/20/2065 | 476,784 | 474,405 | 471,931 |
| GNR 15H255 FG | 1.05 | 10/20/2065 | 373,027 | 370,549 | 369,091 |
| GNR 15H29B FL | 1.13 | 11/20/2065 | 1,460,556 | 1,458,062 | 1,450,201 |
| GNR 15H32B FH | 1.19 | 12/20/2065 | 282,363 | 281,343 | 280,987 |
| GNR 16H07A FA | 1.28 | 3/20/2066 | 325,658 | 325,161 | 325,209 |
| GNR 16H13A FT | 1.11 | 5/20/2066 | 293,930 | 293,930 | 293,780 |
| GNR 16H13B FD | 1.12 | 5/20/2066 | 738,890 | 738,628 | 734,818 |
| GN 16H16A FC | 1.62 | 7/20/2066 | 592,613 | 592,793 | 607,429 |
| GN 16H17A FC | 1.36 | 8/20/2066 | 398,324 | 399,030 | 397,089 |
| GN 16H21A FH | 1.38 | 9/20/2066 | 500,906 | 502,561 | 499,829 |
| GNR 10H1 FA | 1.43 | 1/20/2060 | 452,886 | 454,287 | 454,562 |
| GNR 1014D CO | - | 8/20/2035 | 117,275 | 81,083 | 103,827 |
| GNR 10103A WA | 5.72 | 8/20/2034 | 143,840 | 158,797 | 157,824 |
| GNR 10129C AW | 6.10 | 4/20/2037 | 154,455 | 171,460 | 171,283 |
| GNR 10157A OP | - | 12/20/2040 | 183,355 | 145,732 | 157,646 |
| | | | | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | (c) Descr | intion of Invest | ment, Including: | | |
|---|-----------|----------------------|------------------|----------------|----------------|
| (b) Identity of Issuer, Borrower, | Coupon | iption of investi | ment, including | = | (e) Current |
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value |
| U.S. GOVERNMENT SECURITIES (Continued): | | | | | |
| GNR 1143A ZQ | 5.50 % | 1/16/2033 | \$ 792,340 | \$ 875,985 | \$ 876,027 |
| GNR 11163A WA | 5.86 | 12/20/2038 | 451,251 | 507,650 | 497,338 |
| GNR 1259B WA | 5.57 | 8/20/2038 | 345,994 | 394,777 | 393,143 |
| GNR 13116C JY | 4.00 | 8/16/2043 | 566,622 | 548,354 | 602,597 |
| GNR 14188G W | 4.66 | 10/16/2041 | 692,421 | 769,352 | 744,671 |
| GNR 1591D W | 5.24 | 5/20/2040 | 383,812 | 439,366 | 423,635 |
| GNR 1569B PA | 3.50 | 3/20/2045 | 1,901,071 | 1,995,857 | 1,939,359 |
| GNR 15137C WA | 5.48 | 1/20/2038 | 382,461 | 446,780 | 427,329 |
| GNR 1690B LI | 4.00 | 7/20/2046 | 707,731 | 114,028 | 120,520 |
| FEDERAL HOME LOAN MORTGAGE CORP | - | 11/29/2019 | 5,000,000 | 4,262,091 | 4,732,300 |
| UNITED STATES TREASURY | _ | 3/30/2017 | 13,500,000 | 13,483,435 | 13,483,530 |
| UNITED STATES TREASURY | 0.75 | 1/15/2017 | 5,000,000 | 5,000,180 | 4,999,600 |
| UNITED STATES TREASURY | 0.63 | 2/15/2017 | 3,000,000 | 2,999,776 | 2,999,880 |
| UNITED STATES TREASURY | 0.75 | 3/15/2017 | 4,000,000 | 4,000,853 | 4,001,400 |
| UNITED STATES TREASURY | 0.88 | 4/15/2017 | 2,000,000 | 2,000,589 | 2,001,560 |
| UNITED STATES TREASURY | 0.88 | 8/15/2017 | 4,000,000 | 3,997,837 | 4,003,120 |
| UNITED STATES TREASURY | 1.00 | 9/15/2017 | 8,000,000 | 8,011,017 | 8,010,960 |
| UNITED STATES TREASURY | 0.88 | 10/15/2017 | 9,000,000 | 8,997,965 | 9,001,800 |
| UNITED STATES TREASURY | 1.00 | 12/15/2017 | 9,500,000 | 9,524,542 | 9,509,690 |
| UNITED STATES TREASURY | 0.88 | 1/15/2018 | 9,000,000 | 9,001,947 | 8,995,050 |
| UNITED STATES TREASURY | 1.00 | 3/15/2018 | 11,000,000 | 11,034,669 | 11,004,730 |
| UNITED STATES TREASURY | 1.00 | 9/15/2018 | 11,000,000 | 11,017,666 | 10,975,030 |
| UNITED STATES TREASURY | 1.25 | 12/15/2018 | 14,500,000 | 14,599,826 | 14,514,790 |
| UNITED STATES TREASURY | 2.63 | 8/15/2020 | 19,000,000 | 19,642,304 | 19,636,880 |
| UNITED STATES TREASURY | 1.00 | 3/15/2019 | 14,000,000 | 14,012,337 | 13,925,660 |
| UNITED STATES TREASURY | 0.88 | 6/15/2019 | 13,500,000 | 13,464,022 | 13,358,655 |
| UNITED STATES TREASURY | 0.63 | 5/31/2017 | 5,000,000 | 4,998,766 | 4,999,800 |
| UNITED STATES TREASURY | 0.75 | 6/30/2017 | 7,500,000 | 7,496,015 | 7,503,225 |
| UNITED STATES TREASURY | 0.50 | 7/31/2017 | 5,000,000 | 4,987,155 | 4,994,750 |
| UNITED STATES TREASURY | 0.75 | 10/31/2017 | 2,000,000 | 1,994,864 | 1,998,120 |
| UNITED STATES TREASURY | 0.63 | 11/30/2017 | 2,000,000 | 1,995,664 | 1,995,160 |
| UNITED STATES TREASURY | 0.88 | 5/15/2017 | 3,000,000 | 3,000,399 | 3,002,820 |
| UNITED STATES TREASURY | 1.13 | 6/15/2018 | 13,000,000 | 13,064,640 | 13,013,650 |
| | | | \$370,944,388 | \$ 362,593,321 | \$ 363,903,770 |
| CORPORATE DEBT INSTRUMENTS: | | | | | |
| AES CORP | 5.50 | 4/15/2025 | \$ 405,000 | \$ 402,363 | \$ 402,975 |
| AES CORP | 6.00 | 5/15/2026 | 55,000 | 55,000 | 55,963 |
| AK STEEL CORP | 7.63 | 5/15/2020 | 300,000 | 308,138 | 306,750 |
| AK STEEL CORP | 7.63 | 10/1/2021 | 175,000 | 181,691 | 188,344 |
| AMR CORP ESCROW | - | 12/29/2049 | 150,000 | 5,838 | - |
| AT&T INC | 4.13 | 2/17/2026 | 8,000,000 | 8,119,872 | 8,218,480 |
| COMCAST CABLE COMMUNICATIONS HOLDINGS INC | 9.46 | 11/15/2022 | 784,000 | 812,410 | 1,061,238 |
| AMERICAN TIRE DISTRIBUTORS INC | 10.25 | 3/1/2022 | 535,000 | 524,217 | 510,925 |
| CHUBB INA HOLDINGS INC | 5.70 | 2/15/2017 | 2,000,000 | 2,003,474 | 2,010,160 |
| ACETO CORP | 2.00 | 11/1/2020 | 485,000 | 473,434 | 475,906 |
| AERCAP GLOBAL AVIATION TRUST | 6.50 | 6/15/2045 | 600,000 | 610,791 | 605,250 |
| ADVANCED DISPOSAL SERVICES INC | 5.63 | 11/15/2024 | 495,000 | 496,701 | 491,288 |
| AIR LEASE CORP | 3.88 | 12/1/2018 | 1,066,000 | 1,314,002 | 1,429,773 |
| AIR MEDICAL MERGER SUB CORP | 6.38 | 5/15/2023 | 720,000 | 692,822 | 692,626 |
| ALBERTSONS COMPANIES LLC | 6.63 | 6/15/2024 | 455,000 | 457,733 | 473,200 |
| ALLY FINANCIAL INC | 5.75 | 11/20/2025 | 710,000 | 708,041 | 708,225 |
| ALON USA ENERGY INC | 3.00 | 9/15/2018 | 800,000 | 741,266 | 837,000 |
| ALTA MESA HOLDINGS LP | 7.88 | 12/15/2024 | 485,000 | 485,000 | 503,188 |
| ALTICE SA | 7.75 | 5/15/2022 | 475,000 | 489,489 | 507,063 |
| | | | | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| (b) Identity of Issuer, Borrower, Lessor, or Similar Party CORPORATE DEBT INSTRUMENTS (Continued): ALTICE US FINANCE II CORP ALTRA INDUSTRIAL MOTION CORP ALZA CORPORATION AMERICAN REALTY CAPITAL PROPERTIES INC AMERIGAS PARTNERS LP AMTRUST FINANCIAL SERVICES INC AMYRIS INC | 7.75 % 2.75 - 3.00 5.88 | 7/15/2025 3/1/2031 | Par or Shares \$ 550,000 | - | (d) Cost | (e) Current Value |
|---|-------------------------------------|-----------------------|---------------------------|----|------------|----------------------|
| CORPORATE DEBT INSTRUMENTS (Continued): ALTICE US FINANCE II CORP ALTRA INDUSTRIAL MOTION CORP ALZA CORPORATION AMERICAN REALTY CAPITAL PROPERTIES INC AMERIGAS PARTNERS LP AMTRUST FINANCIAL SERVICES INC | 7.75 % 2.75 - 3.00 5.88 | 7/15/2025 3/1/2031 | | (| (d) Cost | Value |
| ALTICE US FINANCE II CORP ALTRA INDUSTRIAL MOTION CORP ALZA CORPORATION AMERICAN REALTY CAPITAL PROPERTIES INC AMERIGAS PARTNERS LP AMTRUST FINANCIAL SERVICES INC | 2.75 - 3.00 5.88 | 3/1/2031 | \$ 550,000 | | | |
| ALTICE US FINANCE II CORP ALTRA INDUSTRIAL MOTION CORP ALZA CORPORATION AMERICAN REALTY CAPITAL PROPERTIES INC AMERIGAS PARTNERS LP AMTRUST FINANCIAL SERVICES INC | 2.75 - 3.00 5.88 | 3/1/2031 | \$ 550,000 | | | |
| ALTRA INDUSTRIAL MOTION CORP ALZA CORPORATION AMERICAN REALTY CAPITAL PROPERTIES INC AMERIGAS PARTNERS LP AMTRUST FINANCIAL SERVICES INC | 2.75 - 3.00 5.88 | 3/1/2031 | | \$ | 558,672 | \$ 605,000 |
| ALZA CORPORATION AMERICAN REALTY CAPITAL PROPERTIES INC AMERIGAS PARTNERS LP AMTRUST FINANCIAL SERVICES INC | - 3.00 5.88 | | 230,000 | | 234,874 | 335,513 |
| AMERICAN REALTY CAPITAL PROPERTIES INC AMERIGAS PARTNERS LP AMTRUST FINANCIAL SERVICES INC | 5.88 | 7/28/2020 | 1,574,000 | | 1,405,103 | 2,484,953 |
| AMERIGAS PARTNERS LP AMTRUST FINANCIAL SERVICES INC | 5.88 | 8/1/2018 | 450,000 | | 424,967 | 449,438 |
| AMTRUST FINANCIAL SERVICES INC | | 8/20/2026 | 600,000 | | 596,578 | 609,000 |
| | 2.75 | 12/15/2044 | 280,000 | | 221,908 | 237,475 |
| All mass and | 6.50 | 5/15/2019 | 350,000 | | 323,235 | 182,438 |
| ANADARKO PETROLEUM CORPORATION | 7.20 | 3/15/2029 | 150,000 | | 149,795 | 177,447 |
| ANTERO RESOURCES CORP | 5.63 | 6/1/2023 | 715,000 | | 721,147 | 731,088 |
| ARBOR REALTY TRUST INC | 6.50 | 10/1/2019 | 440,000 | | 440,000 | 437,250 |
| ARDAGH PACKAGING FINANCE PLC | 7.25 | 5/15/2024 | 850,000 | | 886,528 | 898,875 |
| ATWOOD OCEANICS INC | 6.50 | 2/1/2020 | 3,575,000 | | 2,436,597 | 3,280,063 |
| AVIS BUDGET CAR RENTAL LLC | 6.38 | 4/1/2024 | 405,000 | | 405,765 | 405,000 |
| BMC EAST LLC | 5.50 | 10/1/2024 | 295,000 | | 299,022 | 295,000 |
| BALL CORP | 5.25 | | · | | | · |
| | | 7/1/2025 | 230,000 | | 232,733 | 240,350 |
| BANK OF AMERICA CORP | 6.00 | 9/1/2017 | 1,000,000 | | 996,671 | 1,026,500 |
| BANK OF AMERICA CORP | 5.63 | 7/1/2020 | 4,200,000 | | 4,553,606 | 4,607,988 |
| BAYTEX ENERGY CORP | 5.63 | 6/1/2024 | 395,000 | | 331,193 | 347,600 |
| BEACON ROOFING SUPPLY INC | 6.38 | 10/1/2023 | 330,000 | | 335,330 | 349,800 |
| BEAR STEARNS COMPANIES LLC | 6.40 | 10/2/2017 | 11,091,000 | | 11,292,868 | 11,476,080 |
| BJ'S WHOLESALE CLUB INC | 7.50 | 3/31/2020 | 730,699 | | 733,391 | 737,553 |
| BLACKHAWK NETWORK HOLDINGS INC | 1.50 | 1/15/2022 | 150,000 | | 150,000 | 153,750 |
| BOISE CASCADE CO | 5.63 | 9/1/2024 | 495,000 | | 495,000 | 491,288 |
| B2GOLD CORP | 3.25 | 10/1/2018 | 805,000 | | 785,400 | 830,156 |
| BUILDERS FIRSTSOURCE INC | 10.75 | 8/15/2023 | 630,000 | | 643,482 | 722,925 |
| BUILDERS FIRSTSOURCE INC | 5.63 | 9/1/2024 | 245,000 | | 245,000 | 246,225 |
| BWAY HOLDING CO | 9.13 | 8/15/2021 | 781,000 | | 791,173 | 818,098 |
| CCO HOLDINGS LLC | 5.88 | 5/1/2027 | 490,000 | | 500,134 | 508,375 |
| CCO HOLDINGS LLC | 5.75 | 2/15/2026 | 350,000 | | 350,791 | 362,810 |
| CCO HOLDINGS LLC | 5.50 | 5/1/2026 | 100,000 | | 100,972 | 102,000 |
| CDK GLOBAL INC | 5.00 | 10/15/2024 | 455,000 | | 442,573 | 449,567 |
| CEMEX FINANCE LLC | 6.00 | 4/1/2024 | 205,000 | | 210,114 | 210,638 |
| CNOOC CURTIS FUNDING NO 1 PTY LTD | 4.50 | 10/3/2023 | 9,400,000 | | 9,525,652 | 9,891,150 |
| CSC HOLDINGS LLC | 5.50 | 4/15/2027 | 200,000 | | 200,000 | 202,500 |
| CALPINE CORP | 5.75 | 1/15/2025 | 650,000 | | 630,432 | 624,000 |
| CALPINE CORP | 5.50 | 2/1/2024 | 220,000 | | 220,048 | 211,200 |
| CARRIAGE SERVICES INC | 2.75 | 3/15/2021 | 880,000 | | 937,750 | 1,185,800 |
| CEMEX SAB DE CV | 7.75 | 4/15/2026 | 720,000 | | 766,848 | 798,336 |
| CENTURYLINK INC | 6.75 | 12/1/2023 | 405,000 | | 393,955 | 414,113 |
| CENTURYLINK INC | 7.50 | | 310,000 | | • | 325,500 |
| | 4.25 | 4/1/2024 | 1,500,000 | | 314,521 | · |
| CHENIERE ENERGY INC | | 3/15/2045 | | | 937,930 | 905,625 |
| CHENIERE CORPUS CHRISTI HOLDINGS LLC | 7.00 | 6/30/2024 | 225,000 | | 225,825 | 244,688 |
| CHENIERE CORPUS CHRISTI HOLDINGS LLC | 5.88 | 3/31/2025 | 245,000 | | 245,368 | 249,900 |
| CHEVRON PHILLIPS CHEMICAL COMPANY LLC | 3.40 | 12/1/2026 | 5,000,000 | | 4,988,616 | 4,962,050 |
| CIENA CORP | 3.75 | 10/15/2018 | 650,000 | | 723,218 | 876,688 |
| CINCINNATI BELL INC | 7.00 | 7/15/2024 | 470,000 | | 493,443 | 495,850 |
| CINEDIGM CORP | 5.50 | 4/15/2035 | 800,000 | | 595,346 | 72,000 |
| CITRIX SYSTEMS INC | 0.50 | 4/15/2019 | 1,900,000 | | 2,119,864 | 2,204,000 |
| CLEARWIRE COMMUNICATIONS LLC | 8.25 | 12/1/2040 | 695,000 | | 671,581 | 724,538 |
| CLIFFS NATURAL RESOURCES INC | 7.75 | 3/31/2020 | 120,000 | | 120,297 | 123,600 |
| CLIFFS NATURAL RESOURCES INC | 8.00 | 9/30/2021 | 115,000 | | 119,275 | 120,175 |
| COGENT COMMUNICATIONS FINANCE INC | 5.63 | 4/15/2021 | 290,000 | | 290,000 | 292,900 |
| COGENT COMMUNICATIONS GROUP, INC | 5.38 | 3/1/2022 | 255,000 | | 255,466 | 262,650 |
| COLONY FINANCIAL INC | 3.88 | 1/15/2021 | 820,000 | | 826,600 | 816,925 |
| HCA INC | 7.58 | 9/15/2025 | 205,000 | | 231,059 | 222,425 |
| COLUMBUS INTERNATIONAL INC | 7.38 | 3/20/2021 | 295,000 | | 305,810 | 313,438 |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | (c) Description of Investment, Including: | | | | | | |
|---|---|--------------------------|--------------------|----------------------|----------------------|--|--|
| (b) Identity of Issuer, Borrower, | Coupon | • | <u> </u> | - | (e) Current | | |
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value | | |
| CORPORATE DEBT INSTRUMENTS (Continued): | | | | | | | |
| COMMSCOPE INC | 5.50 % | 6/15/2024 | \$ 210,000 | \$ 211,600 | \$ 216,825 | | |
| COMMSCOPE INC | 6.00 | 6/15/2025 | 245,000 | 245,000 | 260,925 | | |
| COMMUNICATIONS SALES & LEASING INC | 8.25 | 10/15/2023 | 460,000 | 476,363 | 486,450 | | |
| COMMUNICATIONS SALES & LEASING INC | 7.13 | 12/15/2024 | 250,000 | 251,145 | 252,500 | | |
| CORESTATES CAPITAL III | 1.48 | 2/15/2027 | 4,000,000 | 4,000,000 | 3,588,040 | | |
| CORENERGY INFRASTRUCTURE TRUST INC | 7.00 | 6/15/2020 | 1,285,000 | 1,211,335 | 1,435,988 | | |
| CREDIT SUISSE GROUP AG | 6.25 | 12/29/2049 | 530,000 | 504,164 | 515,425 | | |
| DAVITA HEALTHCARE PARTNERS INC | 5.00 | 5/1/2025 | 690,000 | 678,135 | 677,925 | | |
| DEAN FOODS CO | 6.50 | 3/15/2023 | 425,000 | 430,324 | 444,125 | | |
| DELTA PETROLEUM | - | 12/29/2049 | 1,000,000 | 38,922 | - | | |
| DEUTSCHE BANK AG LONDON | 6.00 | 9/1/2017 | 3,860,000 | 3,927,683 | 3,907,169 | | |
| DEUTSCHE TELEKOM INTL FIN B V | 9.25 | 6/1/2032 | 10,000,000 | 10,604,300 | 15,269,600 | | |
| DIAMOND 1 FINANCE CORP | 8.10 | 7/15/2036 | 360,000 | 372,434 | 426,172 | | |
| DISH DBS CORP | 7.75 | 7/1/2026 | 450,000 | 452,311 | 508,500 | | |
| DYCOM INDUSTRIES INC | 0.75 | 9/15/2021 | 1,200,000 | 1,212,312 | 1,320,000 | | |
| DYNEGY FINANCE I INC | 7.63 | 11/1/2024 | 615,000 | 586,285 | 565,800 | | |
| DYNEGY INC | 8.00 | 1/15/2025 | 535,000 | 526,545 | 496,213 | | |
| ESH HOSPITALITY INC | 5.25 | 5/1/2025 | 645,000 | 642,225 | 641,775 | | |
| E*TRADE FINANCIAL CORP | 5.88 | 12/29/2049 | 460,000 | 460,000 | 468,027 | | |
| ELECTRONICS FOR IMAGING INC | 0.75 | 9/1/2019 | 270,000 | 270,000 | 284,513 | | |
| EMERA INC | 6.75 | 6/15/2076 | 460,000 | 459,428 | 491,533 | | |
| ENEL SPA | 8.13 | 9/24/2073 | 400,000 | 446,620 | 454,000 | | |
| ENERGY TRANSFER EQUITY LP | 5.50 | 6/1/2027 | 305,000 | 296,621 | 297,375 | | |
| ENERNOC INC | 2.25 | 8/15/2019 | 2,105,000 | 1,857,367 | 1,634,006 | | |
| ENTEGRIS INC | 6.00 | 4/1/2022 | 455,000 | 461,365 | 473,200 | | |
| EURONET WORLDWIDE INC | 1.50 | 10/1/2044 | 350,000 | 405,396 | 406,438 | | |
| FMG RESOURCES (AUGUST 2006) PTY LTD | 6.88 | 4/1/2022 | 765,000 | 708,980 | 794,070 | | |
| FMG RESOURCES (AUGUST 2006) PTY LTD | 9.75 | 3/1/2022 | 100,000 | 110,303 | 115,750 | | |
| FEDERAL EXPRESS CORPORATION | 8.25 | 1/15/2019 | 201,658 | 201,702 | 211,052 | | |
| FIRST DATA CORP | 7.00 | 12/1/2023 | 1,243,000 | 1,254,034 | 1,326,903 | | |
| HILEX POLY CO | 7.00 | 12/1/2023 | 335,000 | 333,335 | 338,980 | | |
| FRTCLO-161-D | 7.00 | 5/21/2036 | 450,000 | 450,000 | 450,810 | | |
| FREEPORT-MCMORAN INC | 4.55 | 11/14/2024 | 315,000 | 288,383 | 295,313 | | |
| FREEPORT-MCMORAN INC | 6.50 | 11/15/2020 | 490,000 | 502,076 | 504,088 | | |
| FREEPORT-MCMORAN INC | 6.88 | 2/15/2023 | 345,000 | 364,693 | 362,250 | | |
| FRONTIER COMMUNICATIONS CORP | 10.50 | 9/15/2022 | 440,000 | 449,508 | 464,200 | | |
| GEO GROUP INC | 5.88 | 10/15/2024 | 255,000 | 255,000 | 251,175 | | |
| GEO GROUP INC | 6.00 | 4/15/2026 | 325,000 | 325,000 | 320,125 | | |
| GSV CAPITAL CORP | 5.25 | 9/15/2018 | 705,000 | 679,786 | 641,550 | | |
| GATES GLOBAL LLC | 6.00 | 7/15/2022 | 250,000 | 241,522 | 244,375 | | |
| GENESIS ENERGY LP | 5.75 | 2/15/2021 | 380,000 | 383,028 | 383,800 | | |
| GENESIS ENERGY LP | 6.00 | 5/15/2023 | 95,000 | 84,948 | 95,950 | | |
| GENESIS ENERGY LP | 6.75 | 8/1/2022 | 317,000 | 302,028 | 329,284 | | |
| GILEAD SCIENCES INC | 3.50 | 2/1/2025 | 5,000,000 | 5,041,719 | 5,006,300 | | |
| GMX RESOURCES CNVRTBL | 3.30 | 12/29/2049 | 435,000 | 435,000 | 5,000,500 | | |
| GOLDMAN SACHS GROUP INC | 6.15 | 4/1/2018 | 8,600,000 | 8,768,103 | 9,022,604 | | |
| GRAY TELEVISION INC | 5.88 | 7/15/2026 | 715,000 | | • | | |
| GREENBRIER CO INC | 3.50 | | 1,230,000 | 718,595 | 709,638 | | |
| GENESYS TELECOMMUNICATIONS LABORATORIES INC | 10.00 | 4/1/2018 | 240,000 | 1,344,312 242,084 | 1,546,725 255,000 | | |
| GENESYS GENESYS | | 11/30/2024 | · | · | · · | | |
| GENESYS GRINDING MEDIA INC | 5.00 7.38 | 11/17/2023 12/15/2023 | 245,000 135,000 | 241,360 135,000 | 249,900 | | |
| GULFPORT ENERGY CORP | 7.38 6.00 | 10/15/2024 | 495,000 | • | 141,750 501,188 | | |
| HCA INC | 5.38 | | 495,000 625,000 | 500,650 630,825 | 501,188 628,906 | | |
| HCA INC | 5.38 | 2/1/2025 | 285,000 | 285,000 | 293,550 | | |
| HARMONIC INC | 4.00 | 2/15/2026 | 680,000 | 680,000 | 769,250 | | |
| HEALTHSOUTH CORP | 4.00 5.75 | 12/1/2020 11/1/2024 | 460,000 | 465,189 | 769,250 464,600 | | |
| HEALITISOUTH CORF | 3.75 | 11/1/2024 | 400,000 | 403,189 | 404,000 | | |

- 34 - (Continued)

Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | ment, Including: | | | | |
|--|------------------|----------------------|---------------|-------------|---------------------------------------|
| (b) Identity of Issuer, Borrower, | Coupon | | - | (e) Current | |
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value |
| CORPORATE DEBT INSTRUMENTS (Continued): | | | | | |
| HEALTHSOUTH CORP | 2.00 % | 12/1/2043 | \$ 440,000 | \$ 447,799 | \$ 521,950 |
| HEALTHSOUTH CORP | 5.75 | 9/15/2025 | 230,000 | 229,780 | · · · · · · · · · · · · · · · · · · · |
| HERCULES INCORPORATED | 6.50 | 6/30/2029 | 800,000 | 680,982 | • |
| HERC SPINOFF ESCROW ISSUER LLC | 7.50 | 6/1/2022 | 135,000 | 139,503 | • |
| HERC SPINOFF ESCROW ISSUER LLC | 7.75 | 6/1/2024 | 565,000 | 577,562 | • |
| HILCORP ENERGY I LP | 5.00 | 12/1/2024 | 241,000 | 210,002 | · |
| HILCORP ENERGY I LP | 5.75 | 10/1/2025 | 224,000 | 194,891 | |
| HILL-ROM HOLDINGS INC | 5.75 | 9/1/2023 | 435,000 | 441,233 | • |
| HOCKEY MERGER SUB 2 INC | 7.88 | 10/1/2021 | 675,000 | 687,771 | |
| HOLLY ENERGY PARTNERS LP | 6.00 | 8/1/2024 | 265,000 | 267,582 | • |
| HUB INTERNATIONAL LTD | 9.25 | 2/15/2021 | 130,000 | 130,000 | • |
| HUDBAY MINERALS INC | 7.25 | 1/15/2023 | 50,000 | 50,000 | |
| HUDBAY MINERALS INC | 7.63 | 1/15/2025 | 250,000 | 254,591 | • |
| IAS OPERATING PARTNERSHIP LP | 5.00 | 3/15/2018 | 790,000 | 780,561 | • |
| TELIGENT INC (NEW JERSEY) | 3.75 | 12/15/2019 | 300,000 | 264,018 | • |
| IASIS HEALTHCARE LLC | 8.38 | 5/15/2019 | 644,000 | 660,379 | |
| TERM LOAN B : IMMUCOR | 3.75 | 8/19/2018 | 326,010 | 314,246 | • |
| INFOR (US) INC | 6.50 | 5/15/2022 | 420,000 | 400,242 | • |
| INFOR SOFTWARE PARENT LLC | 7.13 | 5/1/2021 | 335,000 | 315,042 | |
| INGERSOLL-RAND COMPANY | 6.39 | 11/15/2027 | 4,250,000 | 4,250,000 | • |
| INTEL CORP | 3.48 | 12/15/2035 | 200,000 | 248,348 | |
| INTEL CORP | 3.25 | 8/1/2039 | 1,475,000 | 2,044,678 | • |
| INVENTIV GROUP HOLDINGS INC | 7.50 | 10/1/2024 | 265,000 | 267,975 | |
| IRON MOUNTAIN INC | 6.00 | 8/15/2023 | 225,000 | 233,790 | |
| IRON MOUNTAIN INC | 5.38 | 6/1/2026 | 490,000 | 490,000 | • |
| JBS USA LLC | 5.75 | 6/15/2025 | 500,000 | 504,862 | |
| JPMORGAN CHASE & CO | 6.00 | 1/15/2018 | 3,600,000 | 3,685,433 | • |
| JAMES HARDIE INTERNATIONAL FINANCE LIMITED | 5.88 | 2/15/2023 | 440,000 | 445,860 | |
| JANUS CAPITAL GROUP INC | 0.75 | 7/15/2018 | 725,000 | 925,076 | |
| JERSEY CENTRAL POWER & LIGHT COMPANY | 4.80 | 6/15/2018 | 200,000 | 205,733 | • |
| JOSEPH T RYERSON & SON INC | 11.00 | 5/15/2022 | 195,000 | 195,000 | • |
| KLX INC | 5.88 | 12/1/2022 | 475,000 | 474,138 | • |
| KEYW HOLDING CORP | 2.50 | 7/15/2019 | 770,000 | 757,815 | |
| KIK CUSTOM PRODUCTS INC | 4.50 | 8/24/2022 | 156,432 | 154,389 | • |
| KINDER MORGAN ENERGY PARTNERS LP | 5.30 | 9/15/2020 | 10,000,000 | 10,664,411 | • |
| KOHL'S CORP | 4.00 | 11/1/2021 | 7,600,000 | 7,874,486 | |
| KRATON POLYMERS LLC | 10.50 | 4/15/2023 | 445,000 | 459,981 | |
| KRONOS INTNL | 8.25 | 10/11/2024 | 495,000 | 504,478 | • |
| KRONOS ACQUISITION HOLDINGS INC | 9.00 | 8/15/2023 | 785,000 | 747,987 | |
| L BRANDS INC | 6.88 | 11/1/2035 | 460,000 | 465,205 | |
| LABORATORY CORPORATION OF AMERICA HOLDINGS | - | 9/11/2021 | 390,000 | 353,933 | |
| LAM RESEARCH | 1.25 | 5/15/2018 | 190,000 | 219,484 | |
| LAMAR MEDIA CORP | 5.75 | 2/1/2026 | 418,000 | 424,682 | • |
| LANDRY'S INC | 6.75 | 10/15/2024 | 475,000 | 475,364 | |
| LAREDO PETROLEUM INC | 6.25 | 3/15/2023 | 800,000 | 823,776 | |
| LEHMAN ESCROW | - | 1/1/2049 | 8,660,000 | - | 497,950 |
| LENNAR CORP | 4.75 | 5/30/2025 | 250,000 | 241,953 | • |
| LEVEL 3 FINANCING INC | 5.38 | 5/1/2025 | 45,000 | 45,000 | |
| LEVEL 3 FINANCING INC | 5.38 | 8/15/2022 | 480,000 | 483,412 | |
| LIBERTY INTERACTIVE LLC | 3.75 | 2/15/2030 | 1,081,217 | 917,433 | • |
| LIBERTY MEDIA CORP | 1.38 | 10/15/2023 | 2,675,000 | 2,678,169 | |
| LIVE NATION ENTERTAINMENT INC | 4.88 | 11/1/2024 | 469,000 | 470,769 | |
| LLOYDS BANK PLC | 7.50 | 12/29/2049 | 465,000 | 489,231 | |
| MGIC INVESTMENT CORP | 9.00 | 4/1/2063 | 600,000 | 286,797 | |
| M/I HOMES INC | 6.75 | 1/15/2021 | 455,000 | 450,810 | |
| MPH ACQUISITION HOLDINGS LLC | 7.13 | 6/1/2024 | 665,000 | 678,960 | |
| II NOQUIDITION NOLDINGO ELC | ,.15 | 0/1/2024 | 555,000 | 0,0,500 | 055,515 |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | | (c) Description of Investment, Including: | | | | | | |
|-----|--|---|----------------------|---------------|----|-----------|----|-----------|
| | | | | | | | | ırrent |
| (a) | Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | | (d) Cost | | lue |
| | CORPORATE DEBT INSTRUMENTS (Continued): | | | | | | | |
| | MACQUARIE INFRASTRUCTURE CO LLC | 2.88 % | 7/15/2019 | \$ 1,060,000 | \$ | 1,161,254 | \$ | 1,226,950 |
| | MALLINCKRODT INTERNATIONAL FINANCE SA | 5.50 | 4/15/2025 | 100,000 | 4 | 89,409 | 4 | 89,250 |
| | MALLINCKRODT INTERNATIONAL FINANCE SA | 5.63 | 10/15/2023 | 185,000 | | 174,525 | | 170,663 |
| | MALLINCKRODT INTERNATIONAL FINANCE SA | 4.75 | 4/15/2023 | 325,000 | | 296,617 | | 283,563 |
| | MARATHON OIL CORP | 5.90 | 3/15/2018 | 2,300,000 | | 2,258,336 | | 2,402,810 |
| | MARIPOSA BORROWER INC | 8.00 | 10/15/2021 | 943,000 | | 692,698 | | 697,820 |
| | MARIPOSA BORROWER INC | 8.75 | 10/15/2021 | 264,000 | | 170,736 | | 186,120 |
| | MCDONALD'S CORP | 3.70 | 1/30/2026 | 8,500,000 | | 8,463,268 | | 8,621,465 |
| | MEDICINES CO | 2.75 | 7/15/2023 | 400,000 | | 386,582 | | 385,000 |
| | MEDNAX INC | 5.25 | 12/1/2023 | 440,000 | | 442,872 | | 458,938 |
| | MERITOR INC | 6.75 | 6/15/2021 | 530,000 | | 550,018 | | 537,950 |
| | MICROCHIP TECHNOLOGY INC | 1.63 | 2/15/2025 | 800,000 | | 800,000 | | 1,030,000 |
| | MICRON TECHNOLOGY INC | 7.50 | 9/15/2023 | 215,000 | | 215,343 | | 237,306 |
| | MICROSEMI CORP | 9.13 | 4/15/2023 | 510,000 | | 526,212 | | 591,600 |
| | MIDCONTINENT COMMUNICATIONS INVESTOR LLC | 6.88 | 8/15/2023 | 370,000 | | 379,044 | | 393,125 |
| | MODUSLINK GLOBAL SOLUTIONS INC | 5.25 | 3/1/2019 | 615,000 | | 591,483 | | 518,906 |
| | MOLINA HEALTHCARE INC | 1.63 | 8/15/2044 | 340,000 | | 371,617 | | 386,325 |
| | MORGAN STANLEY | 5.55 | 4/27/2017 | 9,850,000 | | 9,886,770 | | 9,968,102 |
| | MURPHY OIL CORP | 6.88 | 8/15/2024 | 650,000 | | 665,777 | | 705,127 |
| | MURPHY OIL USA INC | 6.00 | 8/15/2023 | 415,000 | | 422,579 | | 433,675 |
| | NBTY INC | 7.63 | 5/15/2021 | 495,000 | | 499,746 | | 509,850 |
| | NCI BUILDING SYSTEMS INC | 8.25 | 1/15/2023 | 410,000 | | 417,540 | | 442,800 |
| | NRG YIELD INC | 3.25 | 6/1/2020 | 500,000 | | 447,764 | | 480,625 |
| | NANTHEALTH INC | 5.50 | 12/15/2021 | 340,000 | | 339,533 | | 337,238 |
| | NEIMAN MARCUS GROUP LTD LLC | 3.00 | 10/16/2020 | 26,000 | | 23,764 | | 22,734 |
| | CSC HOLDINGS LLC | 10.88 | 10/15/2025 | 605,000 | | 670,729 | | 716,925 |
| | NES RENTALS HOLDINGS INC | 7.88 | 5/1/2018 | 530,000 | | 523,507 | | 527,350 |
| | NEW AMETHYST CORP | 6.25 | 12/1/2024 | 20,000 | | 20,000 | | 21,100 |
| | NEW GOLD INC | 7.00 | 4/15/2020 | 170,000 | | 163,188 | | 174,250 |
| | NEW GOLD INC (NEW) | 6.25 | 11/15/2022 | 161,000 | | 163,315 | | 164,220 |
| | NEXEN INC | 6.20 | 7/30/2019 | 3,229,000 | | 3,488,201 | | 3,488,935 |
| | NEXSTAR BROADCASTING INC | 5.63 | 8/1/2024 | 675,000 | | 675,000 | | 669,938 |
| | NOBLE HOLDING INTERNATIONAL LTD | 5.25 | 3/16/2018 | 245,000 | | 237,448 | | 245,000 |
| | NOBLE HOLDING INTERNATIONAL LTD | 7.75 | 1/15/2024 | 200,000 | | 196,025 | | 188,120 |
| | NORTHSTAR REALTY FINANCE CORP (MARYLAND) | 5.38 | 6/15/2033 | 350,000 | | 360,556 | | 405,643 |
| | NOVA CHEMICALS CORP | 5.00 | 5/1/2025 | 330,000 | | 323,998 | | 321,750 |
| | NOVELIS CORP | 6.25 | 8/15/2024 | 608,000 | | 622,428 | | 644,480 |
| | NOVELIS CORP | 5.88 | 9/30/2026 | 80,000 | | 80,000 | | 80,800 |
| | SFR GROUP SA | 7.38 | 5/1/2026 | 1,070,000 | | 1,082,870 | | 1,083,033 |
| | NUSTAR LOGISTICS LP | 6.75 | 2/1/2021 | 400,000 | | 405,352 | | 432,000 |
| | OASIS PETROLEUM INC | 6.88 | 3/15/2022 | 270,000 | | 253,291 | | 276,750 |
| | USI INC | 7.75 | 1/15/2021 | 490,000 | | 494,116 | | 496,738 |
| | PDL BIOPHARMA INC | 4.00 | 2/1/2018 | 855,000 | | 809,428 | | 827,213 |
| | PDL BIOPHARMA INC | 2.75 | 12/1/2021 | 70,000 | | 56,439 | | 56,219 |
| | PQ CORP | 6.75 | 11/1/2022 | 465,000 | | 472,260 | | 497,550 |
| | J. C. PENNEY CORPORATION INC | 8.13 | 10/1/2019 | 465,000 | | 468,028 | | 502,200 |
| | PENSKE AUTOMOTIVE GROUP INC | 5.50 | 5/15/2026 | 460,000 | | 460,000 | | 454,250 |
| | POPULAR INC | 7.00 | 7/1/2019 | 660,000 | | 665,733 | | 686,671 |
| | PRA GROUP INC | 3.00 | 8/1/2020 | 1,725,000 | | 1,522,814 | | 1,619,344 |
| | POTASH CORPORATION OF SASKATCHEWAN INC | 4.00 | 12/15/2026 | 5,000,000 | | 5,032,288 | | 5,023,750 |
| | PRICELINE.COM | 1.00 | 3/15/2018 | 1,590,000 | | 1,837,480 | | 2,506,238 |
| | PRIME SECURITY SERVICES BORROWER LLC | 9.25 | 5/15/2023 | 1,640,000 | | 1,724,007 | | 1,783,500 |
| | PROSPECT CAPITAL CORP | 4.75 | 4/15/2020 | 2,560,000 | | 2,429,206 | | 2,499,200 |
| | PULTEGROUP INC | 5.00 | 1/15/2027 | 255,000 | | 242,355 | | 243,525 |
| | QEP RESOURCES INC | 5.25 | 5/1/2023 | 780,000 | | 750,549 | | 780,000 |
| | QUANTUM CORP | 4.50 | 11/15/2017 | 880,000 | | 832,188 | | 856,350 |
| | | | | | | | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | nent, Including: | | | | | | |
|--|------------------|----------------------|---------------|----|------------|--------|------------|
| (b) Identity of Issuer, Borrower, | Coupon | | | | | (e) Cu | rrent |
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | | (d) Cost | | lue |
| CORPORATE DEBT INSTRUMENTS (Continued): | | | | | | | |
| RPM INTERNATIONAL INC | 2.25 % | 12/15/2020 | \$ 730,000 | \$ | 815,378 | \$ | 870,525 |
| RTI INTERNATIONAL METALS INC | 1.63 | 10/15/2019 | 2,520,000 | Ψ | 2,617,183 | 4 | 2,620,800 |
| RWT HOLDINGS INC | 5.63 | 11/15/2019 | 525,000 | | 502,840 | | 528,281 |
| RCN TELECOM SERVICES LLC | 8.50 | 8/15/2020 | 330,000 | | 333,285 | | 349,800 |
| RED HAT INC | 0.25 | 10/1/2019 | 1,080,000 | | 1,267,784 | | 1,262,250 |
| REGENCY ENERGY PARTNERS LP | 5.88 | 3/1/2022 | 305,000 | | 300,119 | | 333,975 |
| GARDNER DENVER INC | 6.88 | 8/15/2021 | 826,000 | | 770,278 | | 826,000 |
| RESOURCE CAPITAL CORP | 8.00 | 1/15/2020 | 480,000 | | 476,916 | | 454,800 |
| RESTORATION HARDWARE INC | - | 7/15/2020 | 35,000 | | 33,970 | | 28,066 |
| REVLON ESCROW CORP | 6.25 | 8/1/2024 | 490,000 | | 489,451 | | 495,513 |
| REYNOLDS GROUP LLC | 8.25 | 2/15/2021 | 216,746 | | 223,496 | | 223,519 |
| RIO TINTO FINANCE (USA) PLC | 2.88 | 8/21/2022 | 1,008,600 | | 974,760 | | 1,009,044 |
| ROYAL BANK OF SCOTLAND GROUP PLC | 8.63 | 12/29/2049 | 495,000 | | 492,010 | | 504,900 |
| RUSSELL INVESTMENTS | - | 6/1/2023 | 268,328 | | 254,595 | | 272,521 |
| SABINE PASS LIQUEFACTION LLC | 5.00 | 3/15/2027 | 220,000 | | 220,000 | | 272,321 |
| SAFEWAY INC | 6.35 | | 2,132,000 | | · · | | 2,184,660 |
| MORAN FOODS | - | 8/15/2017 | | | 2,161,797 | | |
| | | 12/5/2023 | 250,000 | | 242,553 | | 247,813 |
| SALESFORCE COM INC | 0.25 | 4/1/2018 | 1,830,000 | | 2,077,127 | | 2,129,663 |
| SCHOOL SPECIALTY INC | 8.50 | 6/11/2019 | 417,895 | | 414,126 | | 427,039 |
| CHARLES SCHWAB CORPORATION (THE) | 6.38 | 9/1/2017 | 2,000,000 | | 2,024,563 | | 2,056,060 |
| SEACOR HOLDINGS INC | 3.00 | 11/15/2028 | 585,000 | | 469,893 | | 515,531 |
| SEARS HOLDINGS CORP | 8.00 | 12/15/2019 | 660,500 | | 658,354 | | 639,034 |
| SEMPRA ENERGY | 3.75 | 11/15/2025 | 7,500,000 | | 7,481,521 | | 7,527,225 |
| SENSATA TECHNOLOGIES UK FINANCING CO PLC | 6.25 | 2/15/2026 | 390,000 | | 390,000 | | 406,088 |
| SIGNODE INDUSTRIAL GROUP LUX SA | 6.38 | 5/1/2022 | 400,000 | | 403,934 | | 400,000 |
| ACCUDYNE INDUSTRIES BOR | 3.00 | 12/13/2019 | 466,494 | | 427,621 | | 441,420 |
| SILVER STANDARD RESOURCES INC | 2.88 | 2/1/2033 | 800,000 | | 716,931 | | 738,500 |
| SIMON PROPERTY GROUP LP | 3.25 | 11/30/2026 | 5,000,000 | | 4,855,099 | | 4,900,050 |
| SINCLAIR TELEVISION GROUP INC | 5.13 | 2/15/2027 | 505,000 | | 491,305 | | 479,750 |
| SIRIUS XM RADIO INC | 5.38 | 4/15/2025 | 475,000 | | 477,616 | | 473,813 |
| TERRAVIA HOLDINGS INC | 6.00 | 2/1/2018 | 90,000 | | 90,000 | | 58,950 |
| TERRAVIA HOLDINGS INC | 5.00 | 10/1/2019 | 340,000 | | 340,000 | | 141,100 |
| SOLERA HOLDINGS INC TERM LOAN | 4.75 | 3/4/2023 | 158,800 | | 154,591 | | 161,182 |
| SOLERA LLC | 10.50 | 3/1/2024 | 295,000 | | 283,149 | | 331,875 |
| SOUTHWEST GAS CORPORATION | 7.59 | 1/17/2017 | 1,800,000 | | 1,800,034 | | 1,802,970 |
| SOUTHWESTERN ENERGY CO | 6.70 | 1/23/2025 | 745,000 | | 729,863 | | 764,161 |
| SPRINT NEXTEL CORP | 7.00 | 3/1/2020 | 310,000 | | 314,563 | | 336,753 |
| SPRINT NEXTEL CORP | 7.00 | 8/15/2020 | 355,000 | | 339,949 | | 376,300 |
| SPRINT CORP | 7.88 | 9/15/2023 | 95,000 | | 100,945 | | 101,303 |
| SPRINT CORP | 7.13 | 6/15/2024 | 645,000 | | 639,951 | | 664,350 |
| STANDARDAERO AVIATION HOLDINGS INC | 10.00 | 7/15/2023 | 220,000 | | 220,938 | | 231,550 |
| STEEL DYNAMICS INC | 5.00 | 12/15/2026 | 560,000 | | 562,389 | | 558,600 |
| STILLWATER MINING CO | 1.75 | 10/15/2032 | 1,125,000 | | 1,150,820 | | 1,432,969 |
| SUMMIT MATERIALS LLC | 6.13 | 7/15/2023 | 455,000 | | 453,682 | | 466,375 |
| SUMMIT MATERIALS LLC | 8.50 | 4/15/2022 | 170,000 | | 170,000 | | 187,850 |
| TCP CAPITAL CORP | 4.63 | 3/1/2022 | 1,295,000 | | 1,299,083 | | 1,278,813 |
| T-MOBILE USA INC | 6.00 | 3/1/2023 | 220,000 | | 225,705 | | 231,825 |
| T-MOBILE USA INC | 6.38 | 3/1/2025 | 150,000 | | 154,514 | | 160,313 |
| T-MOBILE USA INC | 6.50 | 1/15/2026 | 455,000 | | 476,227 | | 492,538 |
| T-MOBILE USA INC | 6.00 | 4/15/2024 | 100,000 | | 100,000 | | 105,250 |
| TSMC GLOBAL LTD | 1.63 | 4/3/2018 | 12,500,000 | | 12,373,219 | | 12,471,250 |
| TARGA RESOURCES PARTNERS LP | 6.75 | 3/15/2024 | 430,000 | | 429,351 | | 459,563 |
| TARGA RESOURCES PARTNERS LP | 5.38 | 2/1/2027 | 495,000 | | 495,000 | | 491,288 |
| TEAMHEALTH HOLDINGS INC | 7.25 | 12/15/2023 | 360,000 | | 360,000 | | 409,500 |
| TENET HEALTHCARE CORP | 8.13 | 4/1/2022 | 535,000 | | 560,590 | | 505,575 |
| TESORO LOGISTICS LP | 5.25 | 1/15/2025 | 535,000 | | 535,000 | | 543,025 |
| | | , -, -== | , | | -, | | , |

- 37 - (Continued)

Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | (c) Description of Investment, Including: | | | | | |
|--|---|-------------------------|------------------------|----------------------|----------------------|--|
| (b) Identity of Issuer, Borrower, | Coupon | | | (e) Current | | |
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value | |
| CORPORATE DEBT INSTRUMENTS (Continued): | | | | | | |
| TEVA PHARMACEUTICAL FINANCE CO LLC | 0.25 % | 2/1/2026 | \$ 2,430,000 | \$ 2,430,000 | \$ 2,663,888 | |
| TRANSDIGM INC | 6.38 | 6/15/2026 | 895,000 | 897,173 | 916,301 | |
| TRANSOCEAN PROTEUS LTD | 6.25 | 12/1/2024 | 225,000 | 227,242 | 227,111 | |
| TRANSOCEAN INC | 8.13 | 12/15/2021 | 1,500,000 | 1,160,319 | 1,485,000 | |
| TRANSOCEAN INC | 5.55 | 10/15/2022 | 435,000 | 330,145 | 380,625 | |
| TRANSOCEAN INC | 9.00 | 7/15/2023 | 190,000 | 200,680 | 195,225 | |
| TRIANGLE USA PETROLEUM CORP | 6.75 | 7/15/2022 | 1,691,000 | 615,583 | 507,300 | |
| TRIBUNE MEDIA CO | 5.88 | 7/15/2022 | 540,000 | 540,739 | 549,450 | |
| TRINITY INDUSTRIES INC | 3.88 | 6/1/2036 | 1,065,000 | 1,194,039 | 1,357,875 | |
| US FOODS INC | 5.88 | 6/15/2024 | 390,000 | 390,767 | 404,625 | |
| US CONCRETE INC | 6.38 | 6/1/2024 | 470,000 | 471,736 | 497,025 | |
| UNITED RENTALS (NORTH AMERICA) INC | 5.50 | 5/15/2027 | 503,000 | 506,400 | 499,228 | |
| UNITEDHEALTH GROUP INC | 6.00 | 11/15/2017 | 2,750,000 | 2,811,654 | 2,861,788 | |
| UNITYMEDIA KABELBW GMBH | 6.13 | 1/15/2025 | 400,000 | 406,956 | 412,000 | |
| VTR FINANCE BV | 6.88 | 1/15/2024 | 695,000 | 709,213 | 722,800 | |
| VALE OVERSEAS LTD | 6.25 | 8/10/2026 | 450,000 | 469,464 | 471,479 | |
| VIRGIN MEDIA SECURED FINANCE PLC | 5.25 | 1/15/2026 | 455,000 | 447,754 | 449,313 | |
| VIRGIN MEDIA SECURED FINANCE PLC | 5.50 | 8/15/2026 | 200,000 | 200,000 | 200,000 | |
| VISHAY INTERTECHNOLOGY INC | 2.25 | 5/15/2041 | 1,220,000 | 1,052,332 | 1,176,538 | |
| VITAMIN SHOPPE INC | 2.25 | 12/1/2020 | 515,000 | 504,337 | 478,306 | |
| WASTE MANAGEMENT INC | 7.10 | 8/1/2026 | 3,500,000 | 3,500,000 | 4,420,535 | |
| WELLS FARGO BANK NA | 5.75 | 2/1/2018 | 7,000,000 | 7,241,781 | 7,289,730 | |
| WEBMD HEALTH CORP | 2.63 | 6/15/2023 | 490,000 | 475,877 | 458,150 | |
| WESTERN DIGITAL CORP | 10.50 10.25 | 4/1/2024 | 165,000 505,000 | 165,000 531,075 | 195,113 531,513 | |
| WIDEOPENWEST FINANCE LLC WILLIAMS PARTNERS LP | 4.13 | 7/15/2019 11/15/2020 | 12,400,000 | 12,695,813 | 12,853,840 | |
| WIND ACQUISITION FINANCE SA | 7.38 | 4/23/2021 | 705,000 | 720,682 | 729,675 | |
| WINDSTREAM SERV | 5.00 | 3/15/2021 | 220,478 | 217,517 | 222,547 | |
| WORKDAY INC | 1.50 | 7/15/2020 | 1,280,000 | 1,427,210 | 1,396,800 | |
| WPX ENERGY INC | 7.50 | 8/1/2020 | 230,000 | 233,622 | 247,250 | |
| XLIT LTD | 6.50 | 12/31/2049 | 395,000 | 370,233 | 313,077 | |
| XPO LOGISTICS INC | 6.50 | 6/15/2022 | 280,000 | 257,257 | 294,070 | |
| XPO LOGISTICS INC | 6.13 | 9/1/2023 | 210,000 | 212,181 | 219,975 | |
| ZAYO GROUP LLC | 6.38 | 5/15/2025 | 465,000 | 494,493 | 485,925 | |
| ZEKELMAN INDUSTRIES INC | 9.88 | 6/15/2023 | 570,000 | 577,544 | 634,125 | |
| ZIONS BANCORP | 4.50 | 3/27/2017 | 12,580,000 | 12,585,558 | 12,644,535 | |
| APPLIED SYSTEMS INC | 6.50 | 1/23/2023 | 930,437 | 933,252 | 941,490 | |
| TERM LOAN: FLINT GROUP SA | 7.25 | 4/30/2022 | 405,000 | 402,756 | 400,950 | |
| FMG RESOURCES AUG 2006 | 3.75 | 6/30/2019 | 432,262 | 431,729 | 433,615 | |
| JPMORGAN CHASE & CO | 6.75 | 12/29/2049 | 835,000 | 893,455 | 903,103 | |
| CEMEX SAB DE CV | 3.72 | 3/15/2020 | 3,595,000 | 3,518,528 | 3,846,650 | |
| SIEMENS FINANCIERINGSMAATSCHAP | 1.65 | 8/16/2019 | 3,000,000 | 3,295,141 | 3,474,000 | |
| GOLDEN OCEAN GROUP LTD REGS | 3.07 | 1/30/2019 | 400,000 | 383,308 | 320,000 | |
| QIAGEN NV REGS | 0.88 | 3/19/2021 | 800,000 | 871,650 | 932,000 | |
| LVMH MOET HENNESSY LOUIS REGS | - | 2/16/2021 | 130,000 | 133,700 | 138,835 | |
| YELLOW PAGES DIGITAL & MEDIA | 8.00 | 11/30/2022 | 406,628 | 404,273 | 338,844 | |
| YELLOW PAGES DIGITAL & MEDIA | 9.25 | 11/30/2018 | 114,786 | 123,802 | 88,590 | |
| SAS AB REGS WHITE OAK GLOBAL ADVISORS, LLC | 3.63 | 4/1/2019 | 6,000,000 6,475,404 | 620,130 6,475,404 | 576,250 6,454,733 | |
| CHESAPEAKE ENERGY CORP | 8.00 | 1/15/2025 | 335,000 | 335,250 | 341,700 | |
| COWEN GROUP INC | 3.00 | 3/15/2019 | 1,500,000 | 1,443,537 | 1,500,000 | |
| WELLS FARGO & CO | 5.63 | 12/11/2017 | 5,450,000 | 5,563,199 | 5,640,641 | |
| AMAC 0312 1A | 5.00 | 12/25/2033 | 292,662 | 275,258 | 287,145 | |
| ARLP 151 A1 | 3.97 | 5/25/2055 | 211,946 | 211,946 | 210,413 | |
| ASG 2009-1 A60 | 5.63 | 6/26/2037 | 6,189 | 5,756 | 6,184 | |
| ASG 2009-3 A65 | 2.09 | 3/26/2037 | 65,713 | 63,648 | 65,468 | |
| | | | | | | |

- 38 - (Continued)

Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| COMPORATE DEBT INSTRUMENTS (Continued): | | (c) Description of Investment, Including: | | | | | | |
|---|---|---|----------------------|---------------|-------------|-----------|--|--|
| CASPORORATE DBST INSTRUMENTS (Continued): A10 131 A | (b) Identity of Issuer, Borrower, | | | - | (e) Current | | | |
| A 10 131 A | | - | Maturity Date | Par or Shares | (d) Cost | • • | | |
| A 10 131 A | CORPORATE DEBT INSTRUMENTS (Continued): | | | | | | | |
| ACCR 032 A1 ACCR 032 A1 ACCR 051 A2C 1.46 AFZ/02035 ACCR 052 M1 1.36 ACF 052 M1 1.36 ACF 052 M1 ACR 052 M1 ACR 052 M1 ACR 052 M1 ACR 053 M1 ACR 054 M1 ACR 052 M1 ACR 054 M1 ACR 052 M1 ACR 054 M1 ACR 055 M1 ACR 054 M1 ACR 055 M1 ACR 054 M1 ACR 055 M1 ACR 054 M1 ACR 054 M1 ACR 054 M1 ACR 055 M1 ACR 054 | ` ' | 2 40 % | 11/15/2025 | ¢ 2.795 | ¢ 2.795 | ¢ 2 794 | | |
| ACCR 051 A2C ACCR 052 M1 1.36 7/57/2035 594, 266 592,843 591,752 ACCR 053 M1 1.36 7/57/2035 302,241 301,702 ACCR 053 M1 1.36 7/57/2035 878,394 928,940 991,944 AJAMN 156 A 3.88 7/57/2050 125,827 215,374 215,602 AGFMT 101 A4 5.65 3/25/2058 159,963 159,963 159,863 AHR4 145FB3 A 3.68 12/17/2036 241,276 624,531 246,437 AHAR 155FB2 A 3.373 10/17/2045 490,049 490,510 501,480 AMSI 05R11 M1 1.21 1/25/2034 250,392 249,916 250,152 AMSI 04R11 A1 1.36 11/25/2034 250,392 249,916 250,152 AMSI 04R11 A1 1.36 11/25/2034 250,392 249,916 250,152 AMSI 04R11 A1 2.10 4/15/2034 76,272 76,269 76,007 BAML 15FR13 A 1.75 8/29/2035 82,228 82,435 82,793 ABPC 05AQ1 A4 4.85 6/25/2035 82,228 82,455 82,799 BAML 15FR13 A 1.75 8/29/2045 367,804 302,514 299,826 BAML 15FR13 A 1.75 8/29/2045 367,804 302,514 299,826 BAML 14520M C 4.21 8/16/2034 200,000 191,091 189,008 BAML 14520M C 4.21 8/16/2034 200,000 191,091 189,008 BAMP 10RR7 145 3.08 4/26/2035 2,797 2,810 2,793 BACP 10RR7 646 0.67 7/26/2045 2,502,000 2,384,320 2,334,537 BBUBS 012 A 3.43 11/7/2036 21,000 20/027 197,375 BAR 151 A1 2.52 5/17/208 90,189 90,156 89,333 BAR C 053 07P - 1/25/2036 18,671 18,670 13,722 BAR 053 07P - 1/25/2036 41,012 39,644 40,274 BAR 053 07P - 1/25/2036 41,012 39,644 40,274 BAR 053 07P - 1/25/2036 41,012 39,644 40,274 BAR 053 07P - 1/25/2036 18,671 18,670 13,722 BAR 053 07P - 1/25/2036 18,671 18,671 18,670 13,722 BAR 053 07P - 1/25/2036 18,671 18,671 18,670 13,722 BAR 053 07P - 1/25/2036 18,671 18,671 18,670 13,722 BAR 053 07P - 1/25/2036 18,671 18,671 18,670 13,722 BAR 053 07P - 1/25/2036 18,671 18,671 18,670 13,722 BAR 053 07P - 1/25/2036 18,671 18 | | | , -, - | | | · | | |
| ACCR 052 M1 ACC 053 M1 ACC 052 M1 ACC 053 M1 ACC 052 M1 ACC 053 M1 ACC 052 M1 ACC 052 M1 ACC 053 M2 BOAN DATE 054 M1 ACC 053 M2 BOAN DATE 054 M1 ACC 053 M2 BOAN DATE 054 M1 ACC 055 M2 BOAN DATE 055 M1 ACC 055 M2 ACC 055 | | | | | | | | |
| ACE DIMIL A4 AJAWA 155 A AJAWA 156 A AJAWA 156 A AJAWA 156 B AJZ5/2088 159,963 1 | | | | • | • | · · | | |
| AJAMN 158 A 3.88 7/25/2060 215,827 215,374 215,502 AGPMT 101 A4 5.563 1/25/2058 159,963 159,963 159,963 159,963 159,963 159,963 159,963 159,963 159,963 159,963 159,963 159,963 159,963 AH4R 155FR2 A 3.68 12/17/2056 241,276 242,531 246,437 AH4R 155FR2 A 3.73 10/17/2045 490,049 490,510 501,480 AMSI 05R11 M1 1.21 1/25/2056 1.670,000 1,584,454 1.597,622 AMSI 04R11 A1 1.36 11/25/2036 1.670,000 1,584,454 1.597,622 AMSI 04R11 A1 1.36 11/25/2035 141,788 141,535 143,783 ABFC 05AQ1 A4 4.85 6/52/2035 28,228 82,455 82,759 AIO 151 A1 2.10 4/15/2034 76,272 76,269 76,007 BAML 15FR3 A 1.75 89/2045 367,804 302,514 299,826 BAML 12FARK A 2.96 12/10/2030 100,000 102,173 100,669 BAML 14520M C 4.21 81/6/2046 200,000 102,173 100,669 BAML 14520M C 4.21 81/6/2046 200,000 191,091 189,008 BCAP 10RR7 1A5 3.08 4/26/2035 2,707 2,810 2,793 BCAP 10RR7 EA 3.34 11/5/2036 225,000 2,384,320 2,334,537 BBUSS 012 A 3.33 11/5/2036 225,000 212,066 228,542 BBUSS 012 A 3.34 11/5/2036 225,000 212,066 228,542 BBUSS 012 A 3.34 11/5/2036 89,333 BAFC 058 309 - 1/25/2036 18,671 18,670 13,732 BAFC 058 309 BAFC 058 309 BAFC 058 300 BAFC 058 309 BAFC 058 309 BAFC 058 300 BAFC 058 3 | | | | | • | | | |
| AGPMT 101.A4 AHRI 15FR2 A BBUBS 012 A BBUBS 012 B BBR 15F A BBR 15F | | | | • | • | · | | |
| AHAR 145FR3 A AHAR 155FR2 A 3.73 10.171/2045 490,049 AMSI 05R11 MI 1.21 1/25/2036 1,670,000 1,584,454 1,597,622 AMSI 05R11 MI 1.21 1/25/2036 1,670,000 1,584,454 1,597,622 AMSI 05R11 MI 1.21 1/25/2035 141,788 141,535 143,783 ABSIE 05HE7 M2 1.48 7/25/2035 141,788 141,535 143,783 ABC 05AQI A4 4,85 6/25/2035 82,228 ABC 05AQI A4 4,85 6/25/2035 82,228 ABC 05AQI A4 4,85 8/25/2035 82,228 BAML 151 A1 2.10 4/15/2034 76,272 76,269 76,007 BAML 156FR13 A 1.75 88,729/2045 367,804 302,514 299,826 BAML 1545QMC 4,21 8,167,2030 100,000 102,173 100,609 BAML 1545QMC 4,21 8,167,2030 100,000 191,091 189,006 BCAP 10RR7 1A5 3.08 4/26/2035 2,797 2,810 2,793 BCAP 10RR7 EA6 0.87 7/26/2045 2,592,000 2,384,320 2,334,532 BBUBS 012 A 3.43 11/5/2036 225,000 212,066 228,542 BBUBS 012 A 3.43 11/5/2036 225,000 212,066 228,542 BBUBS 012 A 3.43 11/25/2036 225,000 20,70,727 197,735 BZR 151 A1 2.55 5/1/2048 397,822 397,609 401,551 BZR 151 A1 2.55 5/1/2048 90,189 90,156 89,333 BAFC 058 30P - 1/25/2036 18,671 18,670 13,732 BAFC 058 30P - 1/25/2036 18,671 18,670 13,732 BAFC 053 11 4 5.50 10/25/2034 41,012 39,644 40,274 BOAA 0311 5A2 5.50 1/25/2034 41,012 39,645 40,006 50, | | | | | • | · | | |
| AMSI OSRI1 MI 1.21 1/25/2036 1,670,000 1,584,54 1,597,62 AMSI OSRI1 MI 1.21 1/25/2034 250,392 249,916 250,157 AMSI OGRI1 AI 1.36 11/25/2034 250,392 249,916 250,157 ABSHE OSHET MZ 1.48 5 (725/2035 141,788 141,1535 143,783 ABFC OSAQ1 AA 4.85 (725/2035 142,788 141,1535 143,783 ABFC OSAQ1 AA 4.85 (725/2035 82,228 82,255 82,759 AIO 151 AI 1 2.10 4/15/2034 76,272 76,269 76,007 BAMIL 15PARK A 2.96 12/10/2030 100,000 102,173 100,609 BAMIL 15PARK A 2.96 12/10/2030 100,000 102,173 100,609 BAMIL 15PARK A 2.96 12/10/2030 100,000 102,173 100,609 BAMIL 15PARK A 2.96 12/10/2030 2,000 191,091 189,008 BCAP 10RR7 IAS 3.36 4/26/2035 2,297 2,810 2,293 BCAP 10RR7 IAS 3.38 4/26/2035 2,297 2,810 2,293 BCAP 10RR7 IAS 3.34 11/5/2036 225,000 2,384,320 2,334,537 BBUBS D1.2 E 4.03 11/5/2036 225,000 212,066 228,542 BBUBS D1.2 E 4.03 11/5/2036 210,000 207,027 197,375 BZR 153 AI 2.52 5/1/2048 90,189 90,156 89,333 BAFC OSS 30P - 1/25/2036 18,671 18,670 13,333 BAFC OSS 30P - 1/25/2034 74,553 73,830 74,075 BACO OSS AM 4.73 17/10/2034 10,889 90,156 89,333 BAFC OSS AM 4.73 17/10/2034 10,889 10,164 10,906 BOAA 0311 2AI 6.00 1/25/2034 74,553 73,830 74,075 BACM OSS AM 4.73 17/10/2034 10,882 10,640 10,906 BOAA 0311 2AI 6.00 1/25/2034 44,012 39,644 40,274 BOAA 0311 AI 6.00 1/25/2034 58,616 61,167 57,739 BOAA 041 IAI 6.00 1/25/2034 44,000 43,989 6,618 BOAA 0311 A31 6.00 1/25/2034 58,616 61,167 57,739 BOAA 041 IAI 6.00 1/25/2034 | | | | | | | | |
| AMSI OSRI1 MI 1.21 1/25/2036 1,670,000 1,584,454 1,597,622 AMSI OGRII AI 1.36 11/25/2033 141,788 141,535 ABSHE OSHET M2 1.48 7/25/2035 141,788 141,535 143,783 ABFC OSAQI AA 4.85 6/25/2035 82,228 ABG OSAQI AA 1.85 1.20 4/15/2034 76,272 76,269 76,007 BBML 15FR13 A 1.75 8/29/2045 367,804 302,514 299,826 BBML 12PARK A 2.26 12/10/2030 100,000 102,173 100,609 BBAML 12PARK A 2.26 12/10/2030 100,000 102,173 100,609 BCAP 10RR7 1A5 3.08 4/26/2035 2,797 2,610 2,793 BCAP 10RR7 6A6 0.87 7/26/2045 2,592,000 2,846,320 2,345,537 BBUES 012 A 3.43 11/5/2036 225,000 21,066 226,542 BBUES 012 E 4.03 11/5/2036 210,000 207,027 197,375 BER 151 A1 2.52 5/1/2048 90,189 90,156 89,333 BAFC 058 30P - 1/25/2034 74,553 78,800 10,000 BCAP 10RR7 6A6 4.73 77.06/2049 18,671 18,670 13,732 BAFC 058 30P - 1/25/2034 74,553 78,830 74,075 BACK 053 AM 4.73 77.06/2034 10,012 39,644 40,274 BACK 053 AM 4.73 77.06/2034 10,012 39,644 40,274 BOAA 0311 2A1 6.00 1/25/2034 44,012 39,644 40,274 BOAA 0311 2A1 6.00 2/25/2034 58,616 61,167 57,739 BOAA 0311 5A2 5.50 1/25/2034 44,012 39,644 40,274 BOAA 0311 5A1 5.50 6/25/2034 44,001 43,989 6.108 BOAA 0311 5A2 5.50 1/25/2034 44,001 43,989 6.108 BOAA 0311 5A2 5.50 1/25/2034 58,616 61,167 57,739 BOAA 041 1A1 6.00 2/25/2034 58,616 61,167 57,739 BOAA 041 1A1 6.00 1/25/2034 58,616 61,167 57,739 BOAM 040 041 1A1 6.00 1/25/2034 58,616 61,167 57,739 BOAM 040 040 040 040 040 040 040 040 040 04 | | | | • | • | | | |
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| BAFC 043 1A1 5.50 10/25/2034 74,553 73,830 74,075 BACM 053 AM 4.73 7/10/2043 10,882 10,640 10,906 BOAA 0311 2A1 6.00 1/25/2034 41,012 39,644 40,274 BOAA 0311 5A2 5.50 1/25/2019 14,797 14,760 14,456 BOAA 041 1A1 6.00 2/25/2034 58,616 61,167 57,739 BOAA 041 1A1 5.50 2/25/2034 58,616 61,167 57,739 BOAA 041 5A1 5.50 2/25/2019 10,664 10,249 10,495 BOAA 045 4B1 5.00 6/25/2019 128,089 210,634 185,945 BOAA 041 1XB1 5.40 6.00 12/25/2034 44,000 43,989 6,108 BOAM 041 1XB1 5.48 11/25/2035 854,828 854,828 710,969 BOAM 041 1XB1 5.48 11/25/2035 854,828 854,828 710,969 BOAMS 041 1XB1 5.48 11/25/2034 11,655 11,655 9,766 BOAMS 047 151 4.78 8/25/2019 78,767 4,677 3,853 BOAM 049 3A1 6.50 9/25/2034 264,575 264,513 222,420 BOAMS 041 3B1 5.50 12/25/2034 264,575 264,513 222,420 BAFC 061 XPO 1.04 10,188 BAFC 10R5 4A2 2.81 8/26/2036 955,271 959,583 963,534 BAFC 10R5 4A2 3.30 3.04 9/20/2034 134,757 135,863 126,374 BSARM 049 221 3.58 11/25/2034 1,111,562 1,128,605 1,095,823 BSARM 041 2A3 3.31 5/25/2034 1,111,562 1,128,605 1,095,823 BSARM 042 2IA 3.31 5/25/2034 1,906,172 1,866,154 1,846,776 BSARM 041 2A3 3.31 5/25/2034 1,906,172 1,866,154 1,846,776 BSARM 042 1A4 3.31 5/25/2034 1,906,172 1,866,154 1,846,776 BSARM 042 1A4 3.31 5/25/2034 1,906,172 1,866,154 1,846,776 BSARM 042 1A4 3.31 5/25/2034 1,906,172 1,866,154 1,846,776 BSARM 041 2A3 3.31 5/25 | | _ | | | | | | |
| BACM 053 AM 4,73 7/10/2043 10,882 10,640 10,906 BOAA 0311 2A1 6.00 1/25/2034 41,012 39,644 40,274 BOAA 0311 5A2 5.50 1/25/2019 14,797 14,760 14,456 BOAA 041 1A1 6.00 2/25/2019 10,664 10,249 10,495 BOAA 041 5A1 5.50 6/25/2019 218,089 210,634 185,945 BOAA 041 3B1 6.00 12/25/2034 44,000 43,989 6,108 BOAMS 0411 XB1 5.48 1/25/2035 854,828 854,828 854,828 810,989 6,108 BOAMS 044 APO - 5/25/2034 11,655 11,655 9,786 80AMS 047 151 4,78 8/25/2019 78,767 4,677 3,853 BOAMS 043 3A1 3.66 11/25/2034 35,218 35,165 35,100 BOAMS 049 3A1 6.50 9/25/2032 10,507 10,400 10,188 BOAMS 0410 3B1 5.50 12/25/2034 264,575 264,513 </td <td>BAFC 043 1A1</td> <td>5.50</td> <td>10/25/2034</td> <td></td> <td></td> <td></td> | BAFC 043 1A1 | 5.50 | 10/25/2034 | | | | | |
| BOAA 0311 5A2 5.50 1/25/2019 14,797 14,760 14,456 BOAA 041 IA1 6.00 2/25/2034 58,616 61,167 57,799 BOAA 041 5A1 5.50 2/25/2019 10,664 10,249 10,495 BOAA 045 4B1 5.00 6/25/2019 218,089 210,634 185,945 BOAA 0411 3B1 6.00 12/25/2034 44,000 43,989 6,108 BOAMS 0411 XB1 5.48 1/25/2035 854,828 854,828 710,969 BOAMS 044 APO - 5/25/2034 11,655 11,655 9,786 BOAMS 043 3A1 3.66 11/25/2034 35,218 35,165 35,100 BOAMS 040 3A1 6.50 9/25/2032 10,507 10,400 10,188 BOAMS 0410 3B1 5.50 12/25/2034 264,575 264,513 222,420 BAFC 061 XPO - 1/25/2036 20,240 20,240 15,118 BAFC 10R5 4A2 2.81 8/26/2036 955,271 959,583 963,534 <td>BACM 053 AM</td> <td>4.73</td> <td></td> <td></td> <td></td> <td></td> | BACM 053 AM | 4.73 | | | | | | |
| BOAA 041 1A1 6.00 2/25/2034 58,616 61,167 57,739 BOAA 041 5A1 5.50 2/25/2019 10,664 10,249 10,495 BOAA 041 5B1 5.00 6/25/2019 218,089 210,634 185,945 BOAM 041 13B1 6.00 12/25/2034 44,000 43,989 6,108 BOAMS 041 XB1 5.48 1/25/2035 854,828 854,828 710,969 BOAMS 041 XB1 5.48 1/25/2035 854,828 854,828 710,969 BOAMS 047 151 4.78 8/25/2019 78,767 4,677 3,853 BOAMS 043 3A1 3.66 11/25/2034 35,218 35,165 35,100 BOAMS 0410 3B1 5.50 12/25/2034 264,575 264,513 222,420 BAFC 061 XPO - 1/25/2036 20,240 20,240 15,118 BAFC 10R5 4A2 2.81 8/26/2036 955,271 959,583 963,534 BAFC 04A 1A3 3.04 9/20/2034 134,757 135,863 126, | BOAA 0311 2A1 | 6.00 | | | 39,644 | | | |
| BOAA 041 5A1 5.50 2/25/2019 10,664 10,249 10,495 BOAA 045 4B1 5.00 6/25/2019 218,089 210,634 185,945 BOAA 0411 3B1 6.00 12/25/2034 44,000 43,989 6,108 BOAMS 0411 XB1 5.48 1/25/2035 854,828 854,828 710,969 BOAMS 044 APO - 5/25/2034 11,655 11,655 9,786 BOAMS 043 JA1 3.66 11/25/2034 35,218 35,165 35,100 BOAMS 049 3A1 6.50 9/25/2032 10,507 10,400 10,188 BOAMS 049 3B1 5.50 12/25/2034 264,575 264,513 222,420 BAFC 061 XPO - 1/25/2036 20,240 20,240 15,118 BAFC 10R5 4A2 2.81 8/26/2036 955,271 959,583 963,534 BAFC 04A 1A3 3.04 9/20/2034 134,757 135,863 126,374 BSARM 049 221 3.58 11/25/2034 1,911,562 1,28,605 1 | BOAA 0311 5A2 | 5.50 | 1/25/2019 | 14,797 | 14,760 | 14,456 | | |
| BOAA 045 4B1 5.00 6/25/2019 218,089 210,634 185,945 BOAA 0411 3B1 6.00 12/25/2034 44,000 43,989 6,108 BOAMS 041 XB1 5.48 1/25/2035 854,828 854,828 710,969 BOAMS 044 APO - 5/25/2034 11,655 11,655 9,786 BOAMS 047 151 4.78 8/25/2019 78,767 4,677 3,853 BOAMS 049 3A1 6.50 9/25/2032 10,507 10,400 10,188 BOAMS 0410 3B1 5.50 12/25/2034 264,575 264,513 222,420 BAFC 061 XPO - 1/25/2036 20,240 20,240 15,118 BAFC 04A 1A3 3.04 9/20/2034 134,757 135,863 126,374 BSARM 049 221 3.58 11/25/2034 1,111,562 1,128,605 1,095,823 BSARM 052 A2 3.59 3/25/2035 378,786 372,531 378,472 BSARM 052 A2 3.59 3/25/2034 1,916,752 1,866,154 | BOAA 041 1A1 | 6.00 | 2/25/2034 | 58,616 | 61,167 | 57,739 | | |
| BOAA 0411 3B1 6.00 12/25/2034 44,000 43,989 6,108 BOAMS 0411 XB1 5.48 1/25/2035 854,828 854,828 710,969 BOAMS 044 APO - - 5/25/2034 11,655 11,655 9,786 BOAMS 047 15I 4.78 8/25/2019 78,767 4,677 3,853 BOAMS 049 3A1 3.66 11/25/2034 35,218 35,165 35,100 BOAMS 049 3A1 6.50 9/25/2032 10,507 10,400 10,188 BOAMS 0410 3B1 5.50 12/25/2034 264,575 264,513 222,420 BAFC 061 XPO - 1/25/2036 20,240 20,240 15,118 BAFC 04A 1A3 3.04 9/20/2034 134,757 135,863 126,374 BSARM 049 221 3.58 11/25/2034 1,111,562 1,128,605 1,095,823 BSARM 051 2A2 3.59 3/25/2035 378,786 372,531 378,472 BSARM 052 A2 3.59 3/25/2035 378,786 372, | BOAA 041 5A1 | 5.50 | 2/25/2019 | 10,664 | 10,249 | 10,495 | | |
| BOAMS 0411 XB1 5.48 1/25/2035 854,828 854,828 710,969 BOAMS 044 APO - 5/25/2034 11,655 11,655 9,786 BOAMS 047 15I 4.78 8/25/2019 78,767 4,677 3,853 BOAMS 041 3A1 3.66 11/25/2034 35,218 35,165 35,100 BOAMS 049 3A1 6.50 9/25/2032 10,507 10,400 10,188 BOAMS 0410 3B1 5.50 12/25/2034 264,575 264,513 222,420 BAFC 061 XPO - 1/25/2036 20,240 20,240 15,118 BAFC 10R5 4A2 2.81 8/26/2036 955,271 959,583 963,534 BAFC 041 A3 3.04 9/20/2034 134,757 135,863 126,374 BSARM 049 221 3.58 11/25/2035 378,786 372,531 378,472 BSARM 041 2A3 3.17 4/25/2034 1,11,562 1,128,605 1,955,823 BSARM 042 1A4 3.31 5/25/2034 9,135 9,188 | BOAA 045 4B1 | 5.00 | 6/25/2019 | 218,089 | 210,634 | 185,945 | | |
| BOAMS 044 APO - \$/25/2034 11,655 11,655 9,786 BOAMS 047 151 4.78 8/25/2019 78,767 4,677 3,853 BOAMS 043 3A1 3.66 11/25/2034 35,218 35,165 35,100 BOAMS 049 3A1 6.50 9/25/2032 10,507 10,400 10,188 BOAMS 0410 3B1 5.50 12/25/2034 264,575 264,513 222,420 BAFC 061 XPO - 1/25/2036 20,240 20,240 15,118 BAFC 10R5 4A2 2.81 8/26/2036 955,271 959,583 963,534 BAFC 041 A23 3.04 9/20/2034 134,757 135,863 126,374 BSARM 049 221 3.58 11/25/2034 1,111,562 1,128,605 1,095,823 BSARM 041 2A3 3.17 4/25/2034 1,906,172 1,866,154 1,846,776 BSARM 042 1A4 3.31 5/25/2034 9,135 9,188 8,880 BALTA 046 1A 1.40 7/25/2034 9,506 90,689 <td< td=""><td>BOAA 0411 3B1</td><td>6.00</td><td>12/25/2034</td><td>44,000</td><td>43,989</td><td>6,108</td></td<> | BOAA 0411 3B1 | 6.00 | 12/25/2034 | 44,000 | 43,989 | 6,108 | | |
| BOAMS 047 15I 4.78 8/25/2019 78,767 4,677 3,853 BOAMS 04J 3A1 3.66 11/25/2034 35,218 35,165 35,100 BOAMS 049 3A1 6.50 9/25/2032 10,507 10,400 10,188 BOAMS 0410 3B1 5.50 12/25/2034 264,575 264,513 222,420 BAFC 061 XPO - 1/25/2036 20,240 20,240 15,118 BAFC 10R5 4A2 2.81 8/26/2036 955,271 959,583 963,534 BAFC 04A 1A3 3.04 9/20/2034 134,757 135,863 126,374 BSARM 049 221 3.58 11/25/2034 1,111,562 1,128,605 1,095,823 BSARM 052 A2 3.59 3/25/2035 378,786 372,531 378,472 BSARM 041 2A3 3.17 4/25/2034 1,906,172 1,866,154 1,846,776 BSARM 042 1A4 3.31 5/25/2034 9,135 9,188 8,880 BALTA 046 1A 1.40 7/25/2034 92,808 90,689 | BOAMS 0411 XB1 | 5.48 | 1/25/2035 | 854,828 | 854,828 | 710,969 | | |
| BOAMS 04J 3A1 3.66 11/25/2034 35,218 35,165 35,100 BOAMS 049 3A1 6.50 9/25/2032 10,507 10,400 10,188 BOAMS 0410 3B1 5.50 12/25/2034 264,575 264,513 222,420 BAFC 061 XPO - 1/25/2036 20,240 20,240 15,118 BAFC 10R5 4A2 2.81 8/26/2036 955,271 959,583 963,534 BAFC 04A 1A3 3.04 9/20/2034 134,757 135,863 126,374 BSARM 049 221 3.58 11/25/2034 1,111,562 1,128,605 1,095,823 BSARM 052 A2 3.59 3/25/2035 378,786 372,531 378,472 BSARM 041 2A3 3.17 4/25/2034 1,906,172 1,866,154 1,846,776 BSARM 042 1A4 3.31 5/25/2034 9,135 9,188 8,880 BALTA 046 1A 1.40 7/25/2034 92,808 90,689 90,016 BSARM 055 A1 2.58 8/25/2035 64,970 63,321 | BOAMS 044 APO | - | 5/25/2034 | 11,655 | 11,655 | 9,786 | | |
| BOAMS 049 3A1 6.50 9/25/2032 10,507 10,400 10,188 BOAMS 0410 3B1 5.50 12/25/2034 264,575 264,513 222,420 BAFC 061 XPO - 1/25/2036 20,240 20,240 15,118 BAFC 10R5 4A2 2.81 8/26/2036 955,271 959,583 963,534 BAFC 04A 1A3 3.04 9/20034 1,34,757 135,863 126,374 BSARM 049 221 3.58 11/25/2034 1,111,562 1,128,605 1,095,823 BSARM 052 A2 3.59 3/25/2035 378,786 372,531 378,472 BSARM 041 2A3 3.17 4/25/2034 1,906,172 1,866,154 1,846,776 BSARM 042 1A4 3.31 5/25/2034 9,135 9,188 8,880 BALTA 046 1A 1.40 7/25/2034 92,808 90,689 90,016 BSARM 055 A1 2.58 8/25/2035 64,970 63,321 64,982 BSARM 061 A1 3.04 2/25/2036 105,401 103,801 | BOAMS 047 15I | 4.78 | 8/25/2019 | 78,767 | 4,677 | 3,853 | | |
| BOAMS 0410 3B1 5.50 12/25/2034 264,575 264,513 222,420 BAFC 061 XPO - 1/25/2036 20,240 20,240 15,118 BAFC 10R5 4A2 2.81 8/26/2036 955,271 959,583 963,534 BAFC 04A 1A3 3.04 9/20/2034 134,757 135,863 126,374 BSARM 049 221 3.58 11/25/2034 1,111,562 1,128,605 1,095,823 BSARM 052 A2 3.59 3/25/2035 378,786 372,531 378,472 BSARM 041 2A3 3.17 4/25/2034 1,906,172 1,866,154 1,846,776 BSARM 042 1A4 3.31 5/25/2034 9,135 9,188 8,880 BALTA 046 1A 1.40 7/25/2034 92,808 90,689 90,016 BSARM 055 A1 2.58 8/25/2035 64,970 63,321 64,982 BSARM 051 A1 3.04 2/25/2036 105,401 103,801 102,569 CSMC 064 1A2 4.54 5/25/2036 3,338,269 11,472 | BOAMS 04J 3A1 | 3.66 | 11/25/2034 | 35,218 | 35,165 | 35,100 | | |
| BAFC 061 XPO - 1/25/2036 20,240 20,240 15,118 BAFC 10R5 4A2 2.81 8/26/2036 955,271 959,583 963,534 BAFC 04A 1A3 3.04 9/20/2034 134,757 135,863 126,374 BSARM 049 221 3.58 11/25/2034 1,111,562 1,128,605 1,095,823 BSARM 052 A2 3.59 3/25/2035 378,786 372,531 378,472 BSARM 041 2A3 3.17 4/25/2034 1,906,172 1,866,154 1,846,776 BSARM 042 1A4 3.31 5/25/2034 9,135 9,188 8,880 BALTA 046 1A 1.40 7/25/2034 92,808 90,689 90,016 BSARM 055 A1 2.58 8/25/2035 64,970 63,321 64,982 BSARM 061 A1 3.04 2/25/2036 105,401 103,801 102,569 CAMMT 151 A 3.50 7/15/2064 3,658 3,658 3,658 CSMC 064 1A2 4.54 5/25/2036 3,338,269 11,472 546,942 CWALT 04CB 1A9 5.75 3/25/2035 123,374 2,289 16,773 CWALT 0511 1A4 4.34 2/25/2035 356,213 6,735 53,785 CWALT 0522T1 A2 4.31 6/25/2035 356,213 6,735 53,785 CWALT 0528CB 1A4 5.50 8/25/2035 114,902 112,073 101,163 CWALT 0554CB 1A2 4.09 11/25/2035 375,993 12,337 54,485 | BOAMS 049 3A1 | 6.50 | 9/25/2032 | 10,507 | 10,400 | 10,188 | | |
| BAFC 10R5 4A2 BAFC 04A 1A3 BAFC | BOAMS 0410 3B1 | 5.50 | 12/25/2034 | 264,575 | 264,513 | 222,420 | | |
| BAFC 04A 1A3 3.04 9/20/2034 134,757 135,863 126,374 BSARM 049 221 3.58 11/25/2034 1,111,562 1,128,605 1,095,823 BSARM 052 A2 3.59 3/25/2035 378,786 372,531 378,472 BSARM 041 2A3 3.17 4/25/2034 1,906,172 1,866,154 1,846,776 BSARM 042 1A4 3.31 5/25/2034 9,135 9,188 8,880 BALTA 046 1A 1.40 7/25/2034 92,808 90,689 90,016 BSARM 055 A1 2.58 8/25/2035 64,970 63,321 64,982 BSARM 061 A1 3.04 2/25/2036 105,401 103,801 102,569 CAMMT 151 A 3.50 7/15/2064 3,658 3,658 3,658 CSMC 064 1A2 4.54 5/25/2036 3,338,269 11,472 546,942 CWALT 042CB 1A9 5.75 3/25/2034 262,033 246,071 265,125 CWALT 05211 1A4 4.34 2/25/2035 123,374 2,289 16,773 CWALT 0528CB 1A4 5.50 8/25/2035 114,9 | BAFC 061 XPO | - | 1/25/2036 | 20,240 | 20,240 | 15,118 | | |
| BSARM 049 221 3.58 11/25/2034 1,111,562 1,128,605 1,095,823 BSARM 052 A2 3.59 3/25/2035 378,786 372,531 378,472 BSARM 041 2A3 3.17 4/25/2034 1,906,172 1,866,154 1,846,776 BSARM 042 1A4 3.31 5/25/2034 9,135 9,188 8,880 BALTA 046 1A 1.40 7/25/2034 92,808 90,689 90,016 BSARM 055 A1 2.58 8/25/2035 64,970 63,321 64,982 BSARM 061 A1 3.04 2/25/2036 105,401 103,801 102,569 CAMMT 151 A 3.50 7/15/2064 3,658 3,658 3,658 CSMC 064 1A2 4.54 5/25/2036 3,338,269 11,472 546,942 CWALT 042CB 1A9 5.75 3/25/2034 262,033 246,071 265,125 CWALT 05J1 1A4 4.34 2/25/2035 123,374 2,289 16,773 CWALT 0522T1 A2 4.31 6/25/2035 356,213 6,735 53,785 CWALT 0554CB 1A2 4.09 11/25/2035 375,9 | BAFC 10R5 4A2 | 2.81 | 8/26/2036 | 955,271 | 959,583 | 963,534 | | |
| BSARM 052 A2 3.59 3/25/2035 378,786 372,531 378,472 BSARM 041 2A3 3.17 4/25/2034 1,906,172 1,866,154 1,846,776 BSARM 042 1A4 3.31 5/25/2034 9,135 9,188 8,880 BALTA 046 1A 1.40 7/25/2034 92,808 90,689 90,016 BSARM 055 A1 2.58 8/25/2035 64,970 63,321 64,982 BSARM 061 A1 3.04 2/25/2036 105,401 103,801 102,569 CAMMT 151 A 3.50 7/15/2064 3,658 3,658 3,658 CSMC 064 1A2 4.54 5/25/2036 3,338,269 11,472 546,942 CWALT 042CB 1A9 5.75 3/25/2034 262,033 246,071 265,125 CWALT 0511 1A4 4.34 2/25/2035 123,374 2,289 16,773 CWALT 0522T1 A2 4.31 6/25/2035 356,213 6,735 53,785 CWALT 0554CB 1A2 4.09 11/25/2035 375,993 12,337 54,485 | BAFC 04A 1A3 | 3.04 | 9/20/2034 | 134,757 | 135,863 | 126,374 | | |
| BSARM 041 2A3 3.17 4/25/2034 1,906,172 1,866,154 1,846,776 BSARM 042 1A4 3.31 5/25/2034 9,135 9,188 8,880 BALTA 046 1A 1.40 7/25/2034 92,808 90,689 90,016 BSARM 055 A1 2.58 8/25/2035 64,970 63,321 64,982 BSARM 061 A1 3.04 2/25/2036 105,401 103,801 102,569 CAMMT 151 A 3.50 7/15/2064 3,658 3,658 3,658 CSMC 064 1A2 4.54 5/25/2036 3,338,269 11,472 546,942 CWALT 042CB 1A9 5.75 3/25/2034 262,033 246,071 265,125 CWALT 0511 1A4 4.34 2/25/2035 123,374 2,289 16,773 CWALT 0522T1 A2 4.31 6/25/2035 356,213 6,735 53,785 CWALT 0528CB 1A4 5.50 8/25/2035 114,902 112,073 101,163 CWALT 0554CB 1A2 4.09 11/25/2035 375,993 12,337 54,485 | BSARM 049 221 | 3.58 | 11/25/2034 | 1,111,562 | 1,128,605 | 1,095,823 | | |
| BSARM 042 1A4 3.31 5/25/2034 9,135 9,188 8,880 BALTA 046 1A 1.40 7/25/2034 92,808 90,689 90,016 BSARM 055 A1 2.58 8/25/2035 64,970 63,321 64,982 BSARM 061 A1 3.04 2/25/2036 105,401 103,801 102,569 CAMMT 151 A 3.50 7/15/2064 3,658 3,658 3,658 CSMC 064 1A2 4.54 5/25/2036 3,338,269 11,472 546,942 CWALT 042CB 1A9 5.75 3/25/2034 262,033 246,071 265,125 CWALT 05J1 1A4 4.34 2/25/2035 123,374 2,289 16,773 CWALT 0522T1 A2 4.31 6/25/2035 356,213 6,735 53,785 CWALT 0528CB 1A4 5.50 8/25/2035 114,902 112,073 101,163 CWALT 0554CB 1A2 4.09 11/25/2035 375,993 12,337 54,485 | BSARM 052 A2 | 3.59 | 3/25/2035 | 378,786 | 372,531 | 378,472 | | |
| BALTA 046 1A 1.40 7/25/2034 92,808 90,689 90,016 BSARM 055 A1 2.58 8/25/2035 64,970 63,321 64,982 BSARM 061 A1 3.04 2/25/2036 105,401 103,801 102,569 CAMMT 151 A 3.50 7/15/2064 3,658 3,658 3,658 CSMC 064 1A2 4.54 5/25/2036 3,338,269 11,472 546,942 CWALT 042CB 1A9 5.75 3/25/2034 262,033 246,071 265,125 CWALT 05J1 1A4 4.34 2/25/2035 123,374 2,289 16,773 CWALT 0522T1 A2 4.31 6/25/2035 356,213 6,735 53,785 CWALT 0528CB 1A4 5.50 8/25/2035 114,902 112,073 101,163 CWALT 0554CB 1A2 4.09 11/25/2035 375,993 12,337 54,485 | BSARM 041 2A3 | 3.17 | 4/25/2034 | 1,906,172 | 1,866,154 | 1,846,776 | | |
| BSARM 055 A1 2.58 8/25/2035 64,970 63,321 64,982 BSARM 061 A1 3.04 2/25/2036 105,401 103,801 102,569 CAMMT 151 A 3.50 7/15/2064 3,658 3,658 3,658 CSMC 064 1A2 4.54 5/25/2036 3,338,269 11,472 546,942 CWALT 042CB 1A9 5.75 3/25/2034 262,033 246,071 265,125 CWALT 05J1 1A4 4.34 2/25/2035 123,374 2,289 16,773 CWALT 0522T1 A2 4.31 6/25/2035 356,213 6,735 53,785 CWALT 0528CB 1A4 5.50 8/25/2035 114,902 112,073 101,163 CWALT 0554CB 1A2 4.09 11/25/2035 375,993 12,337 54,485 | BSARM 042 1A4 | | 5/25/2034 | | | | | |
| BSARM 061 A1 3.04 2/25/2036 105,401 103,801 102,569 CAMMT 151 A 3.50 7/15/2064 3,658 3,658 3,658 CSMC 064 1A2 4.54 5/25/2036 3,338,269 11,472 546,942 CWALT 042CB 1A9 5.75 3/25/2034 262,033 246,071 265,125 CWALT 05J1 1A4 4.34 2/25/2035 123,374 2,289 16,773 CWALT 0522T1 A2 4.31 6/25/2035 356,213 6,735 53,785 CWALT 0528CB 1A4 5.50 8/25/2035 114,902 112,073 101,163 CWALT 0554CB 1A2 4.09 11/25/2035 375,993 12,337 54,485 | BALTA 046 1A | 1.40 | 7/25/2034 | 92,808 | 90,689 | | | |
| CAMMT 151 A 3.50 7/15/2064 3,658 3,658 3,658 CSMC 064 1A2 4.54 5/25/2036 3,338,269 11,472 546,942 CWALT 042CB 1A9 5.75 3/25/2034 262,033 246,071 265,125 CWALT 05J1 1A4 4.34 2/25/2035 123,374 2,289 16,773 CWALT 0522T1 A2 4.31 6/25/2035 356,213 6,735 53,785 CWALT 0528CB 1A4 5.50 8/25/2035 114,902 112,073 101,163 CWALT 0554CB 1A2 4.09 11/25/2035 375,993 12,337 54,485 | BSARM 055 A1 | | 8/25/2035 | 64,970 | 63,321 | 64,982 | | |
| CSMC 064 1A2 4.54 5/25/2036 3,338,269 11,472 546,942 CWALT 042CB 1A9 5.75 3/25/2034 262,033 246,071 265,125 CWALT 05J1 1A4 4.34 2/25/2035 123,374 2,289 16,773 CWALT 0522T1 A2 4.31 6/25/2035 356,213 6,735 53,785 CWALT 0528CB 1A4 5.50 8/25/2035 114,902 112,073 101,163 CWALT 0554CB 1A2 4.09 11/25/2035 375,993 12,337 54,485 | BSARM 061 A1 | | 2/25/2036 | 105,401 | 103,801 | | | |
| CWALT 042CB 1A9 5.75 3/25/2034 262,033 246,071 265,125 CWALT 05J1 1A4 4.34 2/25/2035 123,374 2,289 16,773 CWALT 0522T1 A2 4.31 6/25/2035 356,213 6,735 53,785 CWALT 0528CB 1A4 5.50 8/25/2035 114,902 112,073 101,163 CWALT 0554CB 1A2 4.09 11/25/2035 375,993 12,337 54,485 | | | | | | | | |
| CWALT 05J1 1A4 4.34 2/25/2035 123,374 2,289 16,773 CWALT 0522T1 A2 4.31 6/25/2035 356,213 6,735 53,785 CWALT 0528CB 1A4 5.50 8/25/2035 114,902 112,073 101,163 CWALT 0554CB 1A2 4.09 11/25/2035 375,993 12,337 54,485 | | | | | | | | |
| CWALT 0522T1 A2 4.31 6/25/2035 356,213 6,735 53,785 CWALT 0528CB 1A4 5.50 8/25/2035 114,902 112,073 101,163 CWALT 0554CB 1A2 4.09 11/25/2035 375,993 12,337 54,485 | | | | | | | | |
| CWALT 0528CB 1A4 5.50 8/25/2035 114,902 112,073 101,163 CWALT 0554CB 1A2 4.09 11/25/2035 375,993 12,337 54,485 | | | | • | | · | | |
| CWALT 0554CB 1A2 4.09 11/25/2035 375,993 12,337 54,485 | | | | | | | | |
| | | | | | | | | |
| CWALT 0554CB 111 5.50 11/25/2035 204,623 197,799 185,311 | | | | | | | | |
| | CWALT 0554CB 111 | 5.50 | 11/25/2035 | 204,623 | 197,799 | 185,311 | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| (c) Description of Investment, Including: | | | | | | | | |
|---|--------|----------------------|------------------|------------|-------------|--|--|--|
| (b) Identity of Issuer, Borrower, | Coupon | iption of Investi | menty including. | _ | (e) Current | | | |
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value | | | |
| CORPORATE DEBT INSTRUMENTS (Continued): | | | | | | | | |
| CWALT 0586CB A11 | 5.50 % | 2/25/2036 | \$ 195,061 | \$ 184,776 | \$ 164,827 | | | |
| CWHL 0522 2A1 | 3.15 | 11/25/2035 | 164,274 | 162,072 | 140,253 | | | |
| CWHL 0346 2A1 | 3.30 | 1/19/2034 | 1,211,409 | 1,229,164 | 1,164,988 | | | |
| CWHL 0437 B1 | 5.33 | 9/25/2034 | 550,142 | 524,045 | 132,271 | | | |
| CWHL 0411 2A1 | 2.65 | 7/25/2034 | 972,830 | 957,964 | 898,136 | | | |
| CWHL 0411 ZA1 | 5.50 | 7/25/2034 | 965,274 | 954,757 | 815,502 | | | |
| CWHL 04HYB1 2A | 3.05 | 5/20/2034 | 25,606 | 25,828 | 24,375 | | | |
| CWHL 04HYB3 A2 | 2.79 | 6/20/2034 | 25,780 | 25,854 | 23,946 | | | |
| CWHL 0416 M | 5.15 | 8/25/2024 | 299,434 | 299,114 | 292,311 | | | |
| CWHL 0516 A23 | 5.50 | 9/25/2035 | 73,654 | 71,827 | 66,922 | | | |
| CWHL 0424 M | 5.50 | 12/25/2034 | 1,164,336 | 1,164,336 | 211,307 | | | |
| CWHL 05R2 2A3 | 8.00 | 6/25/2035 | 540,692 | 531,845 | 568,138 | | | |
| CWHL 05R2 2A4 | 8.50 | 6/25/2035 | 428,448 | 421,431 | 451,280 | | | |
| CXHE 04C AF6 | 5.51 | 6/25/2034 | 31,204 | 31,309 | 31,153 | | | |
| CXHE 04D MF1 | 5.36 | 9/25/2034 | 416,143 | 416,040 | 385,785 | | | |
| CHMAC 042 A1 | 5.00 | 10/25/2034 | 8,955 | 8,946 | 8,804 | | | |
| CFAB 034 1A5 | 5.32 | 5/25/2033 | 51,418 | 47,712 | 51,608 | | | |
| CHASE 07A1 1A3 | 3.17 | 2/25/2037 | 675,029 | 679,412 | 662,338 | | | |
| CMLTI 031 2A5 | 5.25 | 10/25/2033 | 10,596 | 8,604 | 10,056 | | | |
| CMLTI 031 VA2 | 6.50 | 6/25/2031 | 9,888 | 10,000 | 9,776 | | | |
| CMLTI 031 WA2 CMLTI 04UST1 A3 | 2.91 | 8/25/2034 | 30,443 | 29,853 | 28,683 | | | |
| CMLTI 05WF1 M1 | 5.33 | 12/26/2034 | 227,187 | 227,065 | 220,371 | | | |
| CMLTI 05W 1 W1 | 3.05 | 4/25/2035 | 44,087 | 44,013 | 38,824 | | | |
| CMSI 062 3AP | - | 3/25/2036 | 3,879 | 3,811 | 3,397 | | | |
| CMLTI 108F 6A6 | 4.50 | 12/25/2036 | 12,630 | 12,708 | 12,621 | | | |
| CGCMT 13SMP A | 2.11 | 1/14/2030 | 96,101 | 97,653 | 95,730 | | | |
| CAFL-161-A | 2.54 | 6/15/2048 | 107,004 | 107,003 | 104,867 | | | |
| CAFL-162-A | 2.55 | 12/15/2048 | 271,459 | 271,451 | 264,266 | | | |
| CNF 014 A4 | 7.36 | 8/1/2031 | 247,390 | 265,739 | 257,810 | | | |
| CSFB 02MH3 A | 6.70 | 12/25/2031 | 107,896 | 110,133 | 108,668 | | | |
| CSFB 02A31A CB1 | 3.07 | 11/25/2032 | 128,484 | 128,981 | 120,087 | | | |
| CSFB 0327 5A3 | 5.25 | 11/25/2033 | 104,661 | 91,925 | 104,346 | | | |
| CSFB 0321 1A4 | 5.25 | 9/25/2033 | 63,275 | 65,723 | 62,477 | | | |
| CSFB 0321 2P | - | 8/25/2018 | 4,129 | 4,007 | 4,016 | | | |
| CSFB 0327 AP | - | 11/25/2033 | 48,876 | 41,765 | 37,657 | | | |
| CSFB 04AR8B 6A1 | 2.95 | 9/25/2034 | 1,519,738 | 1,530,726 | 1,504,951 | | | |
| CSFB 045 3A1 | 5.25 | 8/25/2019 | 16,712 | 16,862 | 16,644 | | | |
| CSFB 059 DX | 5.50 | 10/25/2035 | 120,297 | 12,781 | 20,134 | | | |
| CSFB 054 2X | 5.50 | 6/25/2035 | 183,985 | 16,099 | 35,719 | | | |
| CSFB 055 214 | 5.50 | 7/25/2035 | 119,405 | 84,763 | 113,307 | | | |
| CSFB 031 DB1 | 6.74 | 2/25/2033 | 88,501 | 84,776 | 86,769 | | | |
| CSMC 092AR 116 | 3.04 | 9/26/2034 | 1,408,896 | 1,420,061 | 1,352,723 | | | |
| DSLA 04AR1 A2A | 1.56 | 9/19/2044 | 1,456,488 | 1,386,014 | 1,243,578 | | | |
| FBRST-052-M1 | 1.48 | 9/25/2035 | 915,217 | 908,268 | 911,775 | | | |
| FREMF 13K28 C | 3.49 | 6/25/2046 | 339,000 | 323,299 | 320,633 | | | |
| FREMF 15K45 B | 3.59 | 4/27/2048 | 195,000 | 187,239 | 188,883 | | | |
| FREMF 15K48 B | 3.64 | 8/25/2048 | 350,000 | 335,100 | 335,262 | | | |
| FREMF 15K50 B | 3.78 | 10/26/2048 | 400,000 | 380,750 | 387,624 | | | |
| FREMF 16K60 B | 3.54 | 10/25/2026 | 260,000 | 230,383 | 232,495 | | | |
| FREMF 16K59 B | 3.58 | 11/25/2049 | 111,000 | 99,876 | 104,226 | | | |
| FHASI 04AR2 2A1 | 3.07 | 5/25/2034 | 28,664 | 28,642 | 27,759 | | | |
| FHASI 04AR6 B2 | 2.97 | 12/25/2034 | 285,966 | 285,966 | 160,304 | | | |
| FHASI 04AR7 2A2 | 2.82 | 2/25/2035 | 162,886 | 164,741 | 154,839 | | | |
| FHASI 05AR1 2A2 | 2.92 | 4/25/2035 | 47,189 | 47,286 | 45,446 | | | |
| FHAMS 07FA4 1A2 | 4.89 | 8/25/2037 | 558,857 | 24,101 | 70,097 | | | |
| FRBPT 00FRB1 A2M | 2.58 | 5/25/2030 | 137,666 | 120,469 | 127,969 | | | |
| | | | | | | | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | (h) Identify of I-very Develope | | iption of Invest | (a) Commant | | | |
|-----|---|----------------|------------------------|----------------------|---------------------|-----------------------|--|
| (a) | (b) Identity of Issuer, Borrower, Lessor, or Similar Party | Coupon Rate | Maturity Date | Par or Shares | (d) Cost | (e) Current Value | |
| | CORPORATE DEBT INSTRUMENTS (Continued): | | | | | | |
| | FKL 15SFR1 A | 2.55 % | 9/9/2031 | \$ 256,304 | \$ 256,663 | \$ 255,059 | |
| | | 3.39 | | | | \$ 255,059 337,694 | |
| | FREMF 15K720 B | 3.75 | 7/25/2022 | 350,000 | 343,069 | 240,893 | |
| | GCAT 152 A1 | 6.50 | 7/25/2020 | 239,000 | 243,093 | 58,616 | |
| | GMACM 04J5 A7 GMACM 04J6 1A1 | 5.00 | 1/25/2035 | 59,231 | 60,864 15,135 | 14,822 | |
| | GMACM 05AR3 3A4 | 3.42 | 1/25/2020 6/19/2035 | 15,095 99,790 | 99,431 | 98,463 | |
| | RAMP 03GH2 A4 | 5.50 | 10/25/2033 | 661,804 | 661,694 | 660,262 | |
| | GMACM 03AR1 A4 | 3.62 | 10/19/2033 | 41,025 | 39,706 | 39,568 | |
| | GSMS 13NYC5 A | 2.32 | 1/10/2030 | 134,000 | 135,277 | 134,741 | |
| | GMAT 2013-1A A | 3.97 | 11/25/2043 | 62,402 | 62,402 | 62,522 | |
| | GSR 046F B1 | 5.89 | 5/25/2034 | 351,842 | 349,721 | 339,581 | |
| | GSMPS 2001-2 A | 7.50 | 6/19/2032 | 57,045 | 49,041 | 55,978 | |
| | GSR 043F B1 | 5.77 | 2/25/2034 | 540,831 | 531,517 | 527,262 | |
| | GSR 061F 2A4 | 6.00 | 2/25/2036 | 246,004 | 186,910 | 215,275 | |
| | GSR 056F 1A6 | 5.25 | 7/25/2035 | 592,821 | 529,708 | 612,610 | |
| | FFML 05FF8 M1 | 1.49 | 9/25/2035 | 1,430,965 | 1,409,943 | 1,409,973 | |
| | GSR 048F 2A3 | 6.00 | 9/25/2034 | 40,644 | 36,277 | 40,758 | |
| | GSR 0411 B1 | 3.31 | 9/25/2034 | 536,929 | 527,251 | 309,582 | |
| | GSR 0413F 3A3 | 6.00 | 11/25/2034 | 92,262 | 53,983 | 91,853 | |
| | GSMPS 05RP2 1AF | 1.11 | 3/25/2035 | 95,454 | 68,268 | 84,613 | |
| | GSR 05AR1 4A1 | 2.79 | 1/25/2035 | 516,202 | 506,743 | 474,539 | |
| | GT 983 A5 | 6.22 | 3/1/2030 | 182,777 | 187,193 | 193,628 | |
| | GT 984 A6 | 6.53 | 4/1/2030 | 1,756,068 | 1,834,361 | 1,871,968 | |
| | GT 956 B1 | 7.70 | 9/15/2026 | 564,866 | 564,866 | 582,507 | |
| | GT 986 A8 | 6.66 | 6/1/2030 | 1,205,418 | 1,285,251 | 1,279,166 | |
| | GT 972 A6 | 7.24 | 6/15/2028 | 12,382 | 12,382 | 12,414 | |
| | GT 973 A6 | 7.32 | 3/15/2028 | 35,274 | 35,628 | 35,469 | |
| | GT 977 A6 | 6.76 | 7/17/2028 | 23,338 | 23,338 | 23,386 | |
| | GT 977 A7 | 6.96 | 7/17/2028 | 63,412 | 63,412 | 63,584 | |
| | GT 978 A1 | 6.78 | 10/15/2027 | 953,698 | 992,342 | 988,546 | |
| | GAAFT-16T1-CT1 | 3.61 | 10/15/2048 | 220,000 | 220,005 | 218,513 | |
| | GAAFT-16T1-DT1 | 4.06 | 10/15/2048 | 100,000 | 100,003 | 99,181 | |
| | HFCHC 073 APT | 1.94 1.08 | 11/20/2036 | 23,361 | 22,078 1,752,578 | 23,262 | |
| | HVMLT 059 2AA HERO 162 A | 3.75 | 6/20/2035 9/20/2041 | 1,807,185 227,786 | 227,715 | 1,731,681 232,193 | |
| | HERO 163 A1 | 3.73 | 9/20/2041 | 120,697 | 120,687 | 118,961 | |
| | HERO 163 B | 5.24 | 9/20/2042 | 250,000 | 250,324 | 249,800 | |
| | HEREFU-161R-A1 | 4.50 | 9/21/2042 | 130,000 | 128,710 | 128,713 | |
| | HERO FDG II 2016-4B | 5.00 | 9/20/2047 | 243,000 | 242,022 | 243,000 | |
| | HEAT 047 M1 | 1.69 | 1/25/2035 | 1,465,413 | 1,385,549 | 1,415,282 | |
| | IMSA 061 2A1 | 1.11 | 5/25/2036 | 53,676 | 47,661 | 47,381 | |
| | IMSA 062 2A1 | 1.11 | 8/25/2036 | 28,351 | 25,651 | 27,989 | |
| | RAST 05A16 AX | 5.75 | 2/25/2036 | 166,106 | 20,867 | 27,821 | |
| | RAST 05A2 A4 | 4.46 | 3/25/2035 | 420,380 | 14,188 | 75,029 | |
| | IRWHE 061B 2A3 | 5.77 | 9/25/2035 | 1,634,472 | 1,673,739 | 1,621,413 | |
| | JPMMT 04A3 1A1 | 3.03 | 7/25/2034 | 61,168 | 53,185 | 59,768 | |
| | JPMMT 06A2 4A1 | 3.18 | 8/25/2034 | 53,179 | 50,990 | 52,115 | |
| | JPMMT 06A2 5A3 | 3.14 | 11/25/2033 | 64,314 | 63,900 | 64,332 | |
| | JPMMT 05A1 3A4 | 3.17 | 2/25/2035 | 65,654 | 66,092 | 65,810 | |
| | JPMMT 05A3 6A5 | 3.03 | 6/25/2035 | 986,003 | 953,962 | 952,064 | |
| | JPMMT 05A5 2A2 | 3.27 | 8/25/2035 | 997,650 | 1,002,930 | 990,637 | |
| | JPMCC 07C1 A4 | 5.72 | 2/15/2051 | 111,675 | 118,791 | 113,934 | |
| | JPMMT 07A1 4A2 | 3.18 | 7/25/2035 | 38,267 | 34,358 | 36,986 | |
| | JPMMT 131 2A2 | 2.50 | 3/25/2043 | 2,335,766 | 2,338,566 | 2,336,373 | |
| | LBUBS 07C1 AM | 5.46 | 2/15/2040 | 75,000 | 75,156 | 74,892 | |
| | LBUBS 07C2 A3 | 5.43 | 2/15/2040 | 29,557 | 29,876 | 29,587 | |
| | | | | | | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| (c) Description of Investment, Including: | | | | | | | | |
|---|--------|----------------------|---------------|-----------|-------------|--|--|--|
| (b) Identity of Issuer, Borrower, | Coupon | | - ·, | - | (e) Current | | | |
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value | | | |
| CORPORATE DEBT INSTRUMENTS (Continued): | | | | | | | | |
| LBUBS 06C1 XCL | 0.27 % | 2/15/2041 | \$ 630,010 | \$ 6,792 | \$ 1,688 | | | |
| LABMH 01B A4 | 5.27 | 5/15/2041 | 174,072 | 177,031 | 178,090 | | | |
| LABMH 01B A5 | 5.87 | 5/15/2041 | 222,308 | 235,036 | 228,870 | | | |
| LMT 082 1A6 | 6.00 | 3/25/2038 | 125,341 | 100,785 | 90,309 | | | |
| LBMLT 05WL2 M1 | 1.46 | 8/25/2035 | 282,111 | 280,937 | 282,046 | | | |
| LBMLT 06WL2 2A3 | 1.16 | 1/25/2036 | 16,585 | 15,896 | 16,426 | | | |
| MASTR 0312 6A1 | 5.00 | 12/25/2033 | 20,394 | 20,373 | 19,860 | | | |
| MASTR 037 441 | 2.26 | 9/25/2033 | 1,511,109 | 1,500,762 | 1,490,845 | | | |
| MARM 04ARM4 2A1 | 2.74 | 5/25/2034 | 8,901 | 8,938 | 8,460 | | | |
| MARM 04AR13 2A1 | 3.03 | 4/21/2034 | 81,259 | 81,998 | 83,581 | | | |
| MALT 03ALT4 2A1 | 6.25 | 6/25/2033 | 69,616 | 69,233 | 70,214 | | | |
| MALT 03ALT8 3A1 | 5.50 | 12/25/2033 | 73,502 | 73,145 | 75,939 | | | |
| MALT 04ALT2 2A1 | 6.00 | 2/25/2034 | 34,907 | 34,873 | 34,928 | | | |
| MALT 04ALT5 5A1 | 4.75 | 6/25/2019 | 12,884 | 12,986 | 12,893 | | | |
| MALT 04ALT6 7A1 | 6.00 | 7/25/2034 | 81,920 | 80,279 | 81,939 | | | |
| MARS 2005-PO 3PO | - | 5/28/2035 | 27,077 | 23,079 | 21,493 | | | |
| MASTR 044 3A1 | 4.50 | 4/25/2019 | 4,391 | 4,383 | 4,370 | | | |
| MLMI 03E A1 | 1.38 | 10/25/2028 | 184,357 | 175,828 | 173,823 | | | |
| MLMI 04A A1 | 1.22 | 4/25/2029 | 55,951 | 52,845 | 53,428 | | | |
| MLMI 06FF1 M1 | 0.98 | 8/25/2036 | 2,080,000 | 2,062,762 | 2,075,611 | | | |
| MDST 051 A | 5.75 | 1/15/2040 | 921,205 | 979,691 | 980,659 | | | |
| MDST 4 NTS | 8.33 | 4/1/2030 | 727,673 | 742,832 | 742,772 | | | |
| MDST 041 M1 | 6.50 | 8/15/2037 | 1,141,337 | 1,287,689 | 1,198,986 | | | |
| MSBAM 14C14 A3 | 3.67 | 1/15/2047 | 200,000 | 204,601 | 207,576 | | | |
| MSAC 05WMC2 M2 | 1.40 | 2/25/2035 | 820,214 | 816,069 | 818,410 | | | |
| MSM 043 4A | 5.67 | 4/25/2034 | 61,710 | 64,724 | 64,209 | | | |
| MSRR 12XA B | 0.25 | 7/27/2049 | 400,000 | 363,132 | 368,520 | | | |
| MSRR 12IO AXA | 1.00 | 3/29/2051 | 89,355 | 88,475 | 88,239 | | | |
| MHL 051 1A1 | 1.40 | 2/25/2035 | 23,789 | 23,789 | 23,389 | | | |
| MHL 055 A1 | 1.02 | 12/25/2035 | 46,424 | 38,594 | 41,102 | | | |
| NRPL 152 A1 | 3.75 | 10/25/2057 | 351,219 | 349,485 | 344,597 | | | |
| NSTR 06B AV4 | 1.04 | 9/25/2036 | 2,717,488 | 2,214,781 | 2,648,681 | | | |
| NHLT 163 A | 2.01 | 8/25/2026 | 93,790 | 93,790 | 93,991 | | | |
| NHLT 152 A | 2.88 | 11/25/2025 | 60,708 | 60,708 | 60,732 | | | |
| NHLT 162 A | 2.24 | 6/25/2026 | 66,228 | 66,228 | 66,455 | | | |
| NCHET 035 AI6 | 5.17 | 11/25/2033 | 138,799 | 132,458 | 138,456 | | | |
| NCHET 05C A2C | 1.01 | 12/25/2035 | 824,145 | 812,920 | 817,090 | | | |
| NMRR 141R 5A2 | 0.73 | 10/26/2036 | 2,480,000 | 2,372,804 | 2,389,519 | | | |
| NMRR 146R 5A1 | 2.46 | 4/26/2037 | 1,303,031 | 1,320,774 | 1,297,245 | | | |
| NMRR 2015-1R 3A1 | 2.61 | 3/26/2037 | 1,080,129 | 1,090,048 | 1,087,114 | | | |
| NMRR 2015-1R 4A1 | 2.70 | 12/26/2037 | 1,337,033 | 1,346,853 | 1,349,836 | | | |
| NMRR 2015-1R 5A1 | 1.17 | 6/26/2046 | 2,278,680 | 2,218,974 | 2,161,003 | | | |
| NMRR 152R 6A2 | 0.40 | 8/27/2047 | 1,706,000 | 1,656,543 | 1,657,550 | | | |
| NMRR 152R 5A1 | 0.95 | 4/26/2047 | 916,197 | 884,783 | 845,577 | | | |
| NMRR 154R 3A2 | 2.37 | 1/26/2036 | 3,209,000 | 3,140,644 | 3,183,328 | | | |
| OMART 15T3 AT3 | 3.21 | 11/15/2047 | 404,000 | 403,998 | 404,420 | | | |
| OMART 15T3 BT3 | 3.70 | 11/15/2047 | 131,000 | 131,000 | 130,291 | | | |
| OMART 16T2 BT2 | - | 8/16/2049 | 507,000 | 507,000 | 505,580 | | | |
| OMART 16T2 CT2 | - | 8/16/2049 | 404,000 | 403,999 | 402,869 | | | |
| OOMLT 035 A2 | 1.40 | 8/25/2033 | 785,673 | 727,655 | 733,261 | | | |
| ORGN 02A M1 | 7.87 | 5/17/2032 | 1,203,978 | 1,269,548 | 1,266,766 | | | |
| ORGN 05B A4 | 5.91 | 1/15/2037 | 1,899,881 | 1,940,506 | 1,982,621 | | | |
| PHHMC 064 B1 | 5.74 | 12/18/2036 | 136,557 | 135,062 | 121,566 | | | |
| PHHAM 072B 2X | 6.00 | 5/26/2037 | 288,908 | 31,767 | 60,211 | | | |
| PFP 152 A | 2.15 | 7/14/2034 | 199,585 | 199,585 | 199,457 | | | |
| IDBI 04WHQ2 M2 | 1.70 | 2/25/2035 | - | - | - | | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | (c) Descr | iption of Invest | | | | |
|---|-----------|------------------|---------------|----|-----------|-------------|
| (b) Identity of Issuer, Borrower, | Coupon | , | | - | | (e) Current |
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | | (d) Cost | Value |
| CORPORATE DEBT INSTRUMENTS (Continued): | | | | | | |
| POPLR 044 M2 | 4.61 % | 9/25/2034 | \$ 683,991 | \$ | 682,407 | \$ 564,122 |
| PRIME 04CL1 1A1 | 6.00 | 2/25/2034 | 29,169 | | 29,879 | 28,919 |
| PROG 15SFR2 A | 2.74 | 6/12/2032 | 253,503 | | 253,504 | 251,987 |
| PROG 15SFR3 A | 3.07 | 11/12/2032 | 437,042 | | 436,850 | 437,148 |
| RALI 07QS1 IA1 | 6.00 | 1/25/2037 | 66,763 | | 64,567 | 54,822 |
| RBSSP 096B 2A1 | 2.85 | 5/25/2039 | 743,584 | | 746,725 | 746,797 |
| RBSCF 13SMV A | 3.26 | 3/11/2031 | 100,000 | | 101,473 | 99,677 |
| RCO MORTGAGE LLC 2016-SFR1 M1 MTGE | 4.50 | 11/26/2021 | 250,000 | | 246,673 | 246,650 |
| RESIF 04C B5 | 2.01 | 9/10/2036 | 186,913 | | 187,596 | 124,347 |
| RMAT 15NP1 A1 | 3.75 | 5/25/2055 | 117,595 | | 117,595 | 118,055 |
| RALI 05QA6 A32 | 4.07 | 5/25/2035 | 208,662 | | 201,714 | 146,266 |
| RALI 03QA0 A32 RALI 04QS7 A4 | 5.50 | 5/25/2034 | 302,731 | | 243,461 | 307,999 |
| RALI 04QA4 NB3 | 4.43 | 9/25/2034 | 75,855 | | 75,670 | 75,123 |
| RFMSI 04S6 2A6 | 4.45 | | 23,322 | | 23,322 | 18,119 |
| | 3.24 | 6/25/2034 | 29,889 | | 29,813 | 28,538 |
| RFMSI 05SA4 A1 | | 9/25/2035 | | | | |
| RAST 06A6 213 | 6.00 | 7/25/2036 | 130,471 | | 127,814 | 101,680 |
| RSO 15CRE4 A | 2.11 | 8/15/2032 | 101,330 | | 101,330 | 101,004 |
| SBM7 03UP1 A | 3.95 | 4/25/2032 | 8,581 | | 7,911 | 8,508 |
| SBM7 03HYB1 A | 3.24 | 9/25/2033 | 29,949 | | 29,096 | 29,378 |
| SAST 041 A | 1.30 | 3/25/2035 | 779,497 | | 640,779 | 688,319 |
| SABR 05HE1 A3C | 1.42 | 10/25/2035 | 131,109 | | 131,048 | 131,102 |
| SABR 06CB1 AF2 | 3.40 | 1/25/2036 | 23,467 | | 22,866 | 19,234 |
| SABR 07NC1 A2B | 0.91 | 12/25/2036 | 1,450,321 | | 1,292,089 | 781,897 |
| SEMT 038 A1 | 1.38 | 1/20/2034 | 166,661 | | 158,335 | 156,666 |
| SEMT 131 2A1 | 1.86 | 2/25/2043 | 2,264,776 | | 2,239,038 | 2,209,017 |
| SEMT 134 A1 | 2.33 | 4/25/2043 | 3,518,909 | | 3,478,046 | 3,446,279 |
| SEMT 134 A2 | 2.50 | 4/25/2043 | 1,059,597 | | 1,037,934 | 1,025,913 |
| SEMT 135 A1 | 2.50 | 5/25/2043 | 1,829,890 | | 1,789,197 | 1,810,219 |
| SEMT 136 A1 | 2.50 | 5/26/2043 | 1,249,246 | | 1,217,144 | 1,155,940 |
| SEMT 144 A5 | 3.50 | 11/25/2044 | 1,972,593 | | 2,012,251 | 1,970,127 |
| SEMT 132 A | 1.87 | 2/25/2043 | 2,240,897 | | 2,117,511 | 2,176,606 |
| SLFMT 132 A | 1.78 | 12/25/2065 | 84,788 | | 84,444 | 84,436 |
| SLFMT 132 M1 | 3.52 | 12/25/2065 | 100,000 | | 97,967 | 99,049 |
| SLFMT 133 A | 1.87 | 9/25/2057 | 542,302 | | 542,528 | 542,362 |
| SLFMT 133 M1 | 3.79 | 9/25/2057 | 306,000 | | 305,589 | 307,047 |
| SLFMT 133 M3 | 5.00 | 9/25/2057 | 2,485,000 | | 2,515,798 | 2,512,136 |
| SASC 056 4A1 | 5.00 | 5/25/2035 | 16,200 | | 12,206 | 15,846 |
| SASC 056 5A2 | 5.00 | 5/25/2035 | 36,750 | | 36,317 | 36,477 |
| SAIL 03BC11 A3 | 1.53 | 10/25/2033 | 1,971,148 | | 1,900,315 | 1,879,391 |
| SASC 0334A 5A4 | 3.15 | 11/25/2033 | 730,454 | | 733,447 | 724,369 |
| SASC 0333H 1A1 | 5.50 | 10/25/2033 | 75,201 | | 73,732 | 75,402 |
| SASC 0337A 2A | 2.90 | 12/25/2033 | 31,619 | | 31,501 | 29,701 |
| SASC 045H A4 | 5.54 | 12/25/2033 | 45,384 | | 43,806 | 45,282 |
| FFML 05FF3 M4 | 1.66 | 4/25/2035 | 1,186,000 | | 1,160,030 | 1,133,863 |
| SASC 06WF3 A4 | 1.07 | 9/25/2036 | 3,010,000 | | 2,743,181 | 2,836,142 |
| TMST 034 A1 | 1.40 | 9/25/2043 | 1,177,999 | | 1,143,926 | 1,113,374 |
| TMST 034 AT | 2.67 | 12/25/2044 | 72,554 | | 73,047 | 70,856 |
| TMST 044 3A | 2.63 | 4/25/2045 | - | | 73,047 | 70,630 |
| | 2.99 | | | | | 2 255 400 |
| TMST 071 A2B | | 3/25/2037 | 2,794,642 | | 2,466,014 | 2,355,408 |
| TPMT 152 2A1 | 3.75 | 11/25/2057 | 1,758,660 | | 1,773,706 | 1,815,817 |
| TAH 16SFR1 C | 3.49 | 11/18/2033 | 100,000 | | 99,996 | 97,399 |
| USROF 161 NTS | 3.47 | 7/28/2036 | 95,012 | | 95,012 | 94,619 |
| U S RESIDENTIAL OPPORTUNITY FDIII TR 2016-2 | 3.47 | 8/27/2036 | 588,550 | | 588,550 | 585,758 |
| VENDE 941B 2ZB | 6.50 | 2/15/2024 | 117,473 | | 118,926 | 129,664 |
| VOLT 15NPL4 A1 | 3.50 | 2/25/2055 | 60,332 | | 60,300 | 60,351 |
| VF 126AVE A | 3.00 | 11/15/2030 | 116,541 | | 118,731 | 117,656 |
| | | | | | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| (b) Identity of Issuer, Borrower, | Coupon | • | ment, Including: | - | (e) Current |
|---|--------|----------------------|------------------|------------|-------------|
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value |
| CORPORATE DEBT INSTRUMENTS (Continued): | | | | | |
| VOLT 15NPL6 A1 | 3.50 % | 2/25/2055 | \$ 142,997 | \$ 142,943 | \$ 142,874 |
| VOLT 15NH 26 A1 | 3.50 | 6/26/2045 | 316,695 | 316,517 | 318,402 |
| VNDO 13PENN A | 3.81 | 12/13/2029 | 500,000 | 510,789 | 524,640 |
| VOLT 15NP5 A1 | 3.50 | 3/25/2055 | 216,892 | 217,059 | 218,612 |
| VOLT 16NPL6 A1 | 3.84 | 6/25/2046 | 303,553 | 303,553 | 303,601 |
| VOLT 16NPL7 A1 | 3.75 | 6/25/2046 | 84,217 | 84,217 | 84,163 |
| VOLT 16NPL8 A1 | 3.50 | 7/25/2046 | 225,132 | 225,132 | 225,246 |
| VOLT LITES LLC | 3.50 | 10/25/2046 | 431,348 | 431,348 | 430,358 |
| VOLT 35 A1 | 3.50 | 6/26/2045 | 115,614 | 115,570 | 115,751 |
| VOLT LIII LLC | 3.88 | 12/25/2046 | 156,000 | 156,000 | 156,000 |
| WAMU 03AR6 A1 | 2.90 | 6/25/2033 | 43,425 | 43,552 | 43,383 |
| WAMU 03AR7 A7 | 2.67 | 8/25/2033 | 52,299 | 50,747 | 50,976 |
| WAMU 03AR5 A7 | 2.83 | 6/25/2033 | 1,368,188 | 1,382,469 | 1,326,102 |
| WAMU 05AR11 A1A | 1.08 | 8/25/2045 | 2,403,407 | 2,185,427 | 2,298,210 |
| WAMU 05AR13 1A1 | 1.05 | 10/25/2045 | 1,694,774 | 1,581,178 | 1,612,577 |
| WAMU 05AR13 1A2 | 2.03 | 10/25/2045 | 676,032 | 602,165 | 609,457 |
| WAMU 04AR13 A1A | 1.53 | 11/25/2034 | 1,287,133 | 1,248,787 | 1,160,531 |
| WAMU 03AR9 1A6 | 2.78 | 9/25/2033 | 98,276 | 97,341 | 95,542 |
| WAMU 03AR9 2A | 2.84 | 9/25/2033 | 57,244 | 56,557 | 55,963 |
| WAMU 05AR2 1A1 | 1.09 | 1/25/2045 | 1,131,503 | 1,084,337 | 1,011,959 |
| WAMU 05AR2 221 | 1.09 | 1/25/2045 | 962,246 | 932,391 | 896,794 |
| WAMU 03AR10 A7 | 2.82 | 10/25/2033 | 665,559 | 687,877 | 667,256 |
| WAMU 05AR6 2AA | 0.99 | 4/25/2045 | 2,587,171 | 2,378,034 | 2,415,875 |
| WAMU 04AR1 A | 2.79 | 3/25/2034 | 1,464,427 | 1,475,085 | 1,492,310 |
| WAMU 04AR3 A1 | 2.80 | 6/25/2034 | 23,471 | 22,105 | 23,050 |
| WAMU 04AR3 A2 | 2.80 | 6/25/2034 | 37,553 | 35,853 | 37,496 |
| WAMU 04S2 2A4 | 5.50 | 6/25/2034 | 607,422 | 616,461 | 613,278 |
| WAMU 04S2 B2 | 1.70 | 6/25/2034 | 1,605,543 | 1,581,136 | 1,218,864 |
| WAMU 05AR9 A1A | 1.40 | 7/25/2045 | 951,769 | 809,145 | 906,027 |
| WAMU 04AR8 A2 | 1.21 | 6/25/2044 | 384,617 | 352,714 | 350,359 |
| WAMU 04AR10 A1B | 1.23 | 7/25/2044 | 794,592 | 755,762 | 761,656 |
| WMALT 056 2A4 | 5.50 | 8/25/2035 | 74,969 | 73,324 | 67,829 |
| WAMU 05AR19 1A2 | 1.05 | 12/25/2045 | 882,466 | 812,763 | 823,605 |
| WAMU 06AR1 2AA | 1.65 | 1/25/2046 | 1,236,393 | 1,196,220 | 1,176,638 |
| WMALT 052 1A4 | 4.29 | 4/25/2035 | 627,322 | 13,429 | 80,699 |
| WMALT 052 2A3 | 4.24 | 4/25/2035 | 227,223 | 4,225 | 28,317 |
| WMALT 054 CB7 | 5.50 | 6/25/2035 | 166,860 | 163,786 | 152,949 |
| WAMMS 03MS8 2A1 | 5.00 | 5/25/2018 | 1,241 | 1,238 | 1,238 |
| WAMU 05AR1 A1A | 1.40 | 1/25/2045 | 925,551 | 881,433 | 878,626 |
| WAMU 05AR1 A23 | 1.56 | 1/25/2045 | 788,490 | 684,144 | 701,156 |
| WAMU 05AR3 B2 | - | 3/25/2035 | 13,980 | 13,980 | 120 |
| WFMBS 03K 1A1 | 2.90 | 11/25/2033 | 25,330 | 25,509 | 25,088 |
| WFMBS 04EE 2A1 | 3.03 | 12/25/2034 | 34,966 | 33,010 | 34,628 |
| WFMBS 04EE 3A1 | 3.21 | 12/25/2034 | 44,188 | 43,864 | 43,781 |
| WFMBS 04Q 1A3 | 3.00 | 9/25/2034 | 22,294 | 22,582 | 20,350 |
| WFMBS 04Q B1 | 3.01 | 9/25/2034 | 368,880 | 369,493 | 340,494 |
| WFMBS 04N B1 | 3.01 | 8/25/2034 | 347,921 | 351,594 | 267,844 |
| WFMBS 04H A1 | 3.05 | 6/25/2034 | 1,482,498 | 1,519,964 | 1,356,204 |
| WFMBS 03H A1 | 3.02 | 9/25/2033 | 1,110,475 | 1,128,304 | 1,106,944 |
| WFMBS 04P 2A1 | 2.99 | 9/25/2034 | 70,252 | 67,097 | 70,368 |
| WFMBS 04V B3 | 3.08 | 10/25/2034 | 59,319 | 59,319 | 1,621 |
| WFMBS 04I 1A1 | 3.13 | 7/25/2034 | 83,483 | 81,096 | 81,887 |
| WFMBS 04J B1 | 3.07 | 7/25/2034 | 485,286 | 490,224 | 447,331 |
| WFMBS 04R 1A1 | 3.03 | 9/25/2034 | 2,815,048 | 2,859,915 | 2,675,084 |
| WFMBS 04B A1 | 2.81 | 2/25/2034 | 26,948 | 27,013 | 25,573 |
| WFMBS 05AR16 2A1 | 3.04 | 2/25/2034 | 1,090,146 | 1,135,532 | 1,063,175 |
| | | ,, | , , | ,===,=3= | ,, 3 |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | (c) Descr | intion of Invest | ment, Including: | | | | |
|---|-----------|----------------------|------------------|-----------|-------------|-----------|-------------|
| (b) Identity of Issuer, Borrower, | Coupon | iption of Investi | ment, Including. | - | | (e) | Current |
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | | (d) Cost | | Value |
| CORPORATE DEBT INSTRUMENTS (Continued): | | | | | | | |
| WFMBS 05AR3 1A1 | 3.08 % | 3/25/2035 | \$ 182,805 | \$ | 187,579 | \$ | 185,470 |
| WFMBS 05AR3 2A1 | 3.09 | 3/25/2035 | 1,163,756 | Ψ. | 1,164,385 | Ψ | 1,146,846 |
| WFMBS 04K 1A2 | 3.11 | 7/25/2034 | 370,519 | | 374,502 | | 367,392 |
| WFMBS 04K 2A1 | 3.10 | 7/25/2034 | 53,844 | | 56,299 | | 53,450 |
| WFMBS 04K 2A3 | 3.10 | 7/25/2034 | 135,165 | | 124,846 | | 132,398 |
| WFMBS 04S A1 | 3.04 | 9/25/2034 | 730,086 | | 761,200 | | 725,369 |
| WFMBS 04BB B1 | 3.07 | 1/25/2035 | 357,099 | | 357,100 | | 56,489 |
| WFMBS 04Y 3A1 | 3.03 | 11/25/2034 | 1,088,429 | | 1,091,368 | | 1,030,644 |
| WFMBS 05AR8 2A1 | 3.07 | 6/25/2035 | 35,972 | | 34,282 | | 36,073 |
| WFMBS 05AR7 1A1 | 3.09 | 5/25/2035 | 828,929 | | 844,508 | | 812,458 |
| WFMBS 05AR7 2A1 | 3.08 % | 5/25/2035 | 296,547 | | 309,455 | | 283,626 |
| WFMBS 059 PO | - | 10/25/2035 | 38,899 | | 38,899 | | 33,005 |
| WFMBS 05AR10 217 | 3.01 | 6/25/2035 | 727,146 | | 735,118 | | 719,533 |
| WFMBS 05AR12 2A5 | 3.01 | 6/25/2035 | 826,712 | | 842,645 | | 826,497 |
| WFMBS 0613 A5 | 6.00 | 10/25/2036 | 1,069,020 | | 1,006,537 | | 1,019,107 |
| WFMBS 077 A7 | 6.00 | 6/25/2037 | 280,556 | | 271,423 | | 271,253 |
| WR 161 B | 4.50 | 12/20/2028 | 341,678 | | 340,074 | | 341,511 |
| WR 152 B | 4.00 | 7/20/2028 | 170,662 | | 170,059 | | 169,638 |
| | | | \$ 577,720,370 | \$ | 552,240,913 | \$ | 565,902,814 |
| | | | 4 7 7 | <u>-T</u> | | <u>-T</u> | |
| PREFERRED STOCK: | | | | | | | |
| BANK OF AMERICA CORP | 6.50 | 12/29/2049 | \$ 545,000 | \$ | 560,676 | \$ | 569,525 |
| MORGAN STANLEY | 5.55 | 12/29/2049 | 605,000 | | 604,267 | | 612,103 |
| AMG CAPITAL TRUST II | 5.15 | 10/15/2037 | 52,210 | | 2,712,011 | | 2,832,393 |
| CHESAPEAKE ENERGY CORP | 5.75 | | 130 | | 118,379 | | 72,638 |
| CHESAPEAKE ENERGY CORP | 5.00 | | 20,450 | | 1,201,498 | | 1,097,143 |
| COWEN GROUP INC | 5.63 | | 655 | | 482,820 | | 503,937 |
| EASTMAN KODAK COMPANY | - | | 35,700 | | 3,570,000 | | 3,870,237 |
| FELCOR LODGING TRUST INC | 7.80 | | 23,220 | | 582,640 | | 578,410 |
| GMAC CAPITAL TRUST I | 6.69 | 2/15/2040 | 5,000 | | 131,750 | | 127,000 |
| IRIDIUM COMMUNICATIONS INC | 7.00 | | 1,790 | | 159,927 | | 200,704 |
| NEW YORK COMMUNITY CAPITAL TRUST V | 6.00 | 11/1/2051 | 26,016 | | 1,285,664 | | 1,294,556 |
| A SCHULMAN INC | 6.00 | | 540 | | 409,231 | | 442,800 |
| WELLS FARGO & CO | 7.50 | | 388 | | 440,554 | | 461,720 |
| WELLTOWER INC | 6.50 | | 38,190 | | 2,409,249 | | 2,298,274 |
| BUNGE LTD | 4.88 | | 20,600 | _ | 2,062,776 | _ | 2,078,025 |
| | | | \$ 1,374,889 | \$ | 16,731,442 | \$ | 17,039,464 |
| COMMON STOCK: | | | | | | | |
| AAON ORD | | | \$ 30,364 | \$ | 232,813 | \$ | 1,003,530 |
| AAR ORD | | | 14,300 | | 369,671 | | 472,615 |
| AFLAC ORD | | | 11,066 | | 673,480 | | 770,194 |
| AGCO ORD | | | 5,029 | | 264,008 | | 290,978 |
| AGNC INVESTMENT REIT | | | 3,534 | | 76,511 | | 64,071 |
| AES ORD | | | 15,072 | | 185,372 | | 175,137 |
| AMC NETWORKS CL A ORD | | | 19,000 | | 982,252 | | 994,460 |
| ANI PHARMACEUTICALS ORD | | | 11,972 | | 688,097 | | 725,743 |
| AT&T ORD | | | 113,231 | | 3,493,994 | | 4,815,714 |
| ABAXIS ORD | | | 10,304 | | 503,011 | | 543,742 |
| ABBOTT LABORATORIES ORD | | | 8,345 | | 305,761 | | 320,531 |
| ABBVIE ORD | | | 15,340 | | 672,187 | | 960,591 |
| ABERCROMBIE AND FITCH CL A ORD | | | 2,900 | | 137,094 | | 34,800 |
| ACADIA PHARMACEUTICALS ORD | | | 2,450 | | 70,853 | | 70,658 |
| ACADIA REALTY REIT | | | 10,500 | | 264,945 | | 343,140 |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | (c) Description of Investment, Including: | | | | | | |
|--|---|----------------------|------------------|----|----------------------|-------|----------------------|
| (b) Identity of Issuer, Borrower, | Coupon | • | | = | | (e) C | urrent |
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | | (d) Cost | V | alue |
| COMMON STOCK (Continued): | | | | | | | |
| ACTIVISION BLIZZARD ORD | - % |) | \$ 19,126 | \$ | 643,415 | \$ | 690,640 |
| ACTUANT CL A ORD | | | 77,250 | т. | 1,708,726 | 7 | 2,004,638 |
| ACUITY BRANDS ORD | | | 3,484 | | 747,701 | | 804,316 |
| ADAMS RESOURCES AND ENERGY ORD | | | 11,268 | | 396,931 | | 446,776 |
| ADOBE SYSTEM ORD | | | 28,725 | | 2,010,677 | | 2,957,239 |
| ADVANCE AUTO PARTS ORD | | | 8,071 | | 1,297,650 | | 1,364,968 |
| ADVANSIX ORD | | | 157 | | 1,886 | | 3,483 |
| AETNA ORD | | | 8,425 | | 329,616 | | 1,044,784 |
| AFFILIATED MANAGERS GROUP ORD | | | 3,444 | | 520,070 | | 500,413 |
| AGILENT TECHNOLOGIES ORD | | | 11,875 | | 492,778 | | 541,025 |
| AGILYSYS ORD | | | 10,752 | | 101,076 | | 111,391 |
| AIR PRODUCTS AND CHEMICALS ORD | | | 1,034 | | 103,863 | | 148,710 |
| ALCOA ORD | | | 1,953 | | 37,854 | | 54,834 |
| ALEXION PHARMACEUTICALS ORD | | | 18,100 | | 1,478,661 | | 2,214,535 |
| ALIBABA GROUP HOLDING ADR REP 1 ORD | | | 34,500 | | 2,749,759 | | 3,029,445 |
| ALICO ORD | | | 9,960 | | 364,919 | | 270,414 |
| ALLEGHANY ORD | | | 112 | | 54,650 | | 68,109 |
| ALLIANCE DATA SYSTEMS ORD | | | 5,546 | | 803,791 | | 1,267,261 |
| ALLIANT ENERGY ORD | | | 1,938 | | 51,338 | | 73,431 |
| ALLIED MOTION TECHNOLOGIES ORD | | | 13,304 | | 172,011 | | 284,573 |
| ALLSTATE ORD | | | 18,024 | | 849,634 | | 1,335,939 |
| ALLY FINANCIAL ORD | | | 11,214 | | 230,784 | | 213,290 |
| ALPHABET CL C ORD | | | 8,460 | | 3,496,693 | | 6,529,597 |
| ALPHABET CL A ORD | | | 4,762 | | 1,396,807 | | 3,773,647 |
| AMARIN ADR REP 1 ORD | | | 93,000 | | 388,391 | | 286,440 |
| AMAZON COM ORD | | | 8,208 | | 3,875,147 | | 6,154,933 |
| AMERICAN ELECTRIC POWER ORD | | | 2,537 | | 90,875 | | 133,091 |
| AMERICAN ELECTRIC POWER ORD AMERICAN EXPRESS ORD | | | 9,326 6,939 | | 401,764 500,260 | | 587,165 514,041 |
| AMERICAN EXPRESS ORD AMERICAN FINANCIAL GROUP ORD | | | 5,400 | | 174,614 | | 514,041 475,848 |
| AMERICAN INTERNATIONAL GROUP ORD | | | 17,787 | | 864,635 | | 1,161,669 |
| AMERICAN RAILCAR INDUSTRIES ORD | | | 6,200 | | 223,298 | | 280,798 |
| AMERICAN TOWER REIT | | | 11,312 | | 839,243 | | 1,195,452 |
| AMERICAN WATER WORKS ORD | | | 14,044 | | 1,004,001 | | 1,016,224 |
| AMERISOURCEBERGEN ORD | | | 2,937 | | 171,168 | | 229,644 |
| AMERIPRISE FINANCE ORD | | | 5,686 | | 379,074 | | 630,805 |
| AMETEK ORD | | | 20,845 | | 847,585 | | 1,013,067 |
| AMGEN ORD | | | 8,875 | | 773,523 | | 1,297,614 |
| AMKOR TECHNOLOGY ORD | | | 22,200 | | 136,712 | | 234,210 |
| AMPHENOL CL A ORD | | | 25,589 | | 1,020,765 | | 1,719,581 |
| AMTECH SYSTEMS ORD | | | 26,023 | | 345,313 | | 110,598 |
| ANADARKO PETROLEUM ORD | | | 14,399 | | 1,029,194 | | 1,004,042 |
| ANALOG DEVICES ORD | | | 1,195 | | 58,997 | | 86,781 |
| ANIKA THERAPEUTICS ORD | | | 38,000 | | 811,890 | | 1,860,480 |
| ANIXTER INTERNATIONAL ORD | | | 8,800 | | 281,968 | | 713,240 |
| ANNALY CAPITAL MANAGEMENT REIT | | | 44,667 | | 474,955 | | 445,330 |
| ANTHEM ORD | | | 9,464 | | 770,895 | | 1,360,639 |
| APACHE ORD | | | 7,698 | | 511,747 | | 488,592 |
| APOLLO CLORAL MANAGEMENT CLA OPD | | | 23,300 28,900 | | 503,730 | | 1,247,948 |
| APOLLO GLOBAL MANAGEMENT CL A ORD APPLE ORD | | | 28,900 | | 662,495 1,703,159 | | 559,504 2,468,935 |
| APPLIED MATERIAL ORD | | | 5,495 | | 89,678 | | 177,324 |
| ARAMARK ORD | | | 21,038 | | 700,182 | | 751,477 |
| ARCHER DANIELS MIDLAND ORD | | | 23,310 | | 784,837 | | 1,064,102 |
| ARCONIC ORD | | | 5,858 | | 113,346 | | 108,607 |
| ARENA PHARMACEUTICALS ORD | | | 65,000 | | 217,427 | | 92,300 |
| | | | • | | • | | • |

- 46 - (Continued)

Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | (c) Desci | ription of Invest | ment, Including: | _ | |
|--------------------------------------|-----------|-------------------|------------------|-----------|-------------|
| (b) Identity of Issuer, Borrower, | Coupon | | | | (e) Current |
| Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value |
| COMMON STOCK (Continued): | | | | | |
| ARMSTRONG FLOORING ORD | - % | | \$ 603 | \$ 8,771 | \$ 12,00 |
| ARMSTRONG WORLD INDUSTRIES ORD | | | 1,206 | 59,645 | 50,41 |
| ARRHYTHMIA RESEARCH TECHNOLOGY ORD | | | 14,500 | 155,537 | 55,10 |
| ARQULE ORD | | | 55,761 | 311,857 | 70,25 |
| ARROW ELECTRONICS ORD | | | 2,193 | 100,132 | 156,36 |
| ARTISAN PARTNERS ASSET MGMT CL A ORD | | | 21,500 | 723,491 | 639,62 |
| ASHLAND GLOBAL ORD | | | 5,513 | 652,621 | 602,51 |
| ASPEN TECHNOLOGY ORD | | | 17,900 | 657,792 | 978,77 |
| ASSURANT ORD | | | 7,166 | 297,640 | 665,43 |
| | | | 32,845 | • | - |
| ASTRONICS OLD ODD | | | • | 985,363 | 1,111,47 |
| ASTRONICS CL B ORD | | | 38,700 | 396,278 | 1,304,19 |
| ATHENAHEALTH ORD | | | 12,602 | 1,121,585 | 1,325,35 |
| ATLAS AIR WORLDWIDE HOLDINGS ORD | | | 12,400 | 490,358 | 646,66 |
| ATMOS ENERGY ORD | | | 17,689 | 941,572 | 1,311,63 |
| AUTOLIV ORD | | | 746 | 61,008 | 84,41 |
| AUTOMATIC DATA PROCESSING ORD | | | 2,107 | 141,141 | 216,55 |
| AUTONATION ORD | | | 24,995 | 708,925 | 1,216,00 |
| AUTOZONE ORD | | | 129 | 57,868 | 101,88 |
| AVALONBAY COMMUNITIES REIT | | | 523 | 76,343 | 92,64 |
| AVERY DENNISON ORD | | | 5,532 | 405,312 | 388,45 |
| AVIS BUDGET GROUP ORD | | | 18,475 | 710,119 | 677,66 |
| AVISTA ORD | | | 8,085 | 158,486 | 323,31 |
| AVNET ORD | | | 2,671 | 100,643 | 127,16 |
| AVON PRODUCTS ORD | | | 11,774 | 156,331 | 59,34 |
| AXCELIS TECHNOLOGIES ORD | | | 15,480 | 110,246 | 225,23 |
| AXOGEN ORD | | | 7,000 | 58,469 | 63,00 |
| BB AND T ORD | | | 13,131 | 444,352 | 617,42 |
| BCE ORD | | | 24,600 | 1,098,385 | 1,063,70 |
| BAIDU ADR REP 1/10 CL A ORD | | | 13,300 | 1,465,629 | 2,186,65 |
| BAKER HUGHES ORD | | | 5,047 | 232,827 | 327,90 |
| BALCHEM ORD | | | • | • | • |
| BALL ORD | | | 17,125 908 | 108,936 | 1,437,13 |
| | | | | 40,678 | 68,16 |
| BANCORPSOUTH ORD | | | 30,100 | 608,532 | 934,60 |
| BANK OF AMERICA ORD | | | 262,275 | 4,166,393 | 5,796,27 |
| BANK OF NEW YORK MELLON ORD | | | 8,774 | 276,030 | 415,71 |
| C R BARD ORD | | | 2,455 | 503,342 | 551,54 |
| BARRETT BUSINESS SERVICES ORD | | | 20,655 | 405,830 | 1,323,98 |
| BEACON ROOFING SUPPLY ORD | | | 16,800 | 646,912 | 773,97 |
| BECTON DICKINSON ORD | | | 6,644 | 895,704 | 1,099,91 |
| BED BATH AND BEYOND ORD | | | 1,942 | 128,241 | 78,92 |
| WR BERKLEY ORD | | | 11,259 | 316,335 | 748,83 |
| BERKSHIRE HATHWAY CL B ORD | | | 36,844 | 3,751,357 | 6,004,83 |
| BEST BUY ORD | | | 5,197 | 156,430 | 221,75 |
| BIO RAD LABORATORIES CL A ORD | | | 5,500 | 547,104 | 1,002,54 |
| BIOMARIN PHARMACEUTICAL ORD | | | 19,900 | 1,147,098 | 1,648,51 |
| BIOGEN ORD | | | 5,447 | 1,019,164 | 1,544,66 |
| BIOSPECIFICS TECHNOLOGIES ORD | | | 8,054 | 120,778 | 448,60 |
| BLACK KNIGHT FINANCIAL CL A ORD | | | 15,452 | 468,309 | 584,08 |
| BLACKROCK ORD | | | 741 | 217,087 | 281,98 |
| | | | | • | |
| H&R BLOCK ORD | | | 1,614 | 50,744 | 37,10 |
| BLOOMIN' BRANDS ORD | | | 17,100 | 318,231 | 308,31 |
| BLUE BUFFALO PET PRODUCTS ORD | | | 37,282 | 802,748 | 896,25 |
| BOEING ORD | | | 9,065 | 1,102,483 | 1,411,23 |
| BOOZ ALLEN HAMILTON HOLDING CL A ORD | | | 21,391 | 596,451 | 771,57 |
| BORGWARNER ORD | | | 890 | 42,471 | 35,10 |
| BOSTON PROPERTIES REIT | | | 711 | 76,049 | 89,43 |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | | ment, Including: | , Including: | | | | | |
|-----|--------------------------------------|------------------|----------------------|---------------|----|-----------|-------|-----------|
| | (b) Identity of Issuer, Borrower, | Coupon | | | = | | (e) C | urrent |
| (a) | Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | | (d) Cost | V | alue |
| | 2011121 27221 (2 11 1) | | | | | | | |
| | COMMON STOCK (Continued): | 0/ | | ± 117.202 | _ | 1 016 051 | _ | 2 520 100 |
| | BOSTON SCIENTIFIC ORD | - % |) | \$ 117,392 | \$ | 1,816,951 | \$ | 2,539,189 |
| | BRINKER INTERNATIONAL ORD | | | 5,000 | | 242,492 | | 247,650 |
| | BRISTOL MYERS SQUIBB ORD | | | 6,709 | | 290,164 | | 392,074 |
| | BROCADE COMMUNICATIONS SYSTEMS ORD | | | 24,200 | | 273,366 | | 302,258 |
| | BROOKFIELD ASSET MANAGEMENT CL A ORD | | | 28,690 | | 526,510 | | 947,057 |
| | CAI INTERNATIONAL ORD | | | 4,000 | | 54,350 | | 34,680 |
| | CBS CL B ORD | | | 13,828 | | 742,395 | | 879,737 |
| | CBRE GROUP CL A ORD | | | 29,577 | | 909,748 | | 931,380 |
| | CECO ENVIRONMENTAL ORD | | | 12,000 | | 139,659 | | 167,400 |
| | CF INDUSTRIES HOLDINGS ORD | | | 2,632 | | 92,095 | | 82,855 |
| | CH ROBINSON WORLDWIDE ORD | | | 852 | | 50,805 | | 62,418 |
| | CIGNA ORD | | | 16,214 | | 973,615 | | 2,162,785 |
| | CIM COMMERICAL TRUST ORD | | | 10,203 | | 321,618 | | 157,636 |
| | CIT GROUP ORD | | | 10,033 | | 487,626 | | 428,208 |
| | CME GROUP CL A ORD | | | 2,130 | | 157,599 | | 245,696 |
| | CMS ENERGY ORD | | | 2,107 | | 58,996 | | 87,693 |
| | CPI AEROSTRUCTURES ORD | | | 41,310 | | 354,887 | | 382,118 |
| | CSX ORD | | | 8,064 | | 202,010 | | 289,740 |
| | CVD EQUIPMENT ORD | | | 17,000 | | 166,691 | | 147,560 |
| | CVS HEALTH ORD | | | 11,102 | | 745,262 | | 876,059 |
| | CA ORD | | | 1,890 | | 56,228 | | 60,045 |
| | CABOT ORD | | | 5,100 | | 255,338 | | 257,754 |
| | CALAMP ORD | | | 97,994 | | 838,189 | | 1,420,913 |
| | CALATLANTIC GROUP ORD | | | 26,959 | | 575,792 | | 916,876 |
| | CALIFORNIA RESOURCES ORD | | | 1,470 | | 114,420 | | 31,296 |
| | CALPINE ORD | | | 5,549 | | 100,346 | | 63,425 |
| | CAMPBELL SOUP ORD | | | 1,077 | | 50,414 | | 65,126 |
| | CANTEL MEDICAL ORD | | | 53,008 | | 451,397 | | 4,174,380 |
| | CAPITAL ONE FINANCIAL ORD | | | 15,116 | | 1,011,139 | | 1,318,720 |
| | CAPITOL FEDERAL FINANCIAL ORD | | | 25,525 | | 303,739 | | 420,142 |
| | CARDINAL HEALTH ORD | | | 8,983 | | 583,945 | | 646,507 |
| | CARMAX ORD | | | 1,237 | | 60,675 | | 79,650 |
| | CARNIVAL ORD | | | 2,905 | | 109,236 | | 151,234 |
| | CARRIZO OIL AND GAS ORD | | | 23,695 | | 531,779 | | 885,008 |
| | CATERPILLAR ORD | | | 7,511 | | 630,199 | | 696,570 |
| | CELANESE SR A ORD | | | 4,059 | | 255,713 | | 319,606 |
| | CELGENE ORD | | | 1,046 | | 76,813 | | 121,075 |
| | CENTENE ORD | | | 10,675 | | 671,015 | | 603,244 |
| | CENTERPOINT ENERGY ORD | | | 5,792 | | 137,788 | | 142,715 |
| | CENTURYLINK ORD | | | 11,293 | | 386,730 | | 268,548 |
| | CHARTER COMMUNICATIONS, INC. | | | 8,239 | | 1,743,530 | | 2,372,173 |
| | CHEMED ORD | | | 7,800 | | 775,292 | | 1,251,198 |
| | CHEMOURS ORD | | | 12,523 | | 96,386 | | 276,633 |
| | CHESAPEAKE ENERGY ORD | | | 292,371 | | 1,777,058 | | 2,052,444 |
| | CHEVRON ORD | | | 45,918 | | 5,088,308 | | 5,404,549 |
| | CHICAGO BRIDGE AND IRON ORD | | | 13,777 | | 465,738 | | 437,420 |
| | CHIMERA INVESTMENT REIT | | | 14,900 | | 244,770 | | 253,598 |
| | CHIPOTLE MEXICAN GRILL ORD | | | 5,280 | | 1,962,864 | | 1,992,250 |
| | CHURCH AND DWIGHT ORD | | | 13,700 | | 436,904 | | 605,403 |
| | CIMAREX ENERGY ORD | | | 16,038 | | 1,798,820 | | 2,179,564 |
| | CINCINNATI FINANCIAL ORD | | | 1,174 | | 57,538 | | 88,931 |
| | CISCO SYSTEMS ORD | | | 86,769 | | 2,010,936 | | 2,622,159 |
| | CINTAS ORD | | | 3,392 | | 381,043 | | 391,980 |
| | CITIGROUP ORD | | | 110,268 | | 5,404,419 | | 6,553,227 |
| | CITIZENS FINANCIAL GROUP ORD | | | 8,257 | | 173,067 | | 294,197 |
| | CLEARFIELD ORD | | | 12,000 | | 173,480 | | 248,400 |
| | | | | | | | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | (c) Desci | | | | | |
|--------------------------------------|-----------|---------------|---------------|----|--------------------|---------------------------------------|
| (b) Identity of Issuer, Borrower, | Coupon | | | | | (e) Current |
| Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | | (d) Cost | Value |
| COMMON STOCK (Continued): | | | | | | |
| CLEARWATER PAPER ORD | - % | | \$ 4,600 | \$ | 284,440 | \$ 301,530 |
| CLOROX ORD | | | 622 | | 53,461 | 74,652 |
| COACH ORD | | | 1,798 | | 84,197 | 62,966 |
| COCA-COLA ORD | | | 19,707 | | 783,081 | 817,052 |
| COGNIZANT TECHNOLOGY SOLUTN CL A ORD | | | 1,553 | | 65,636 | 87,015 |
| COLGATE PALMOLIVE ORD | | | 3,897 | | 236,136 | 255,020 |
| COMCAST CL A ORD | | | 49,762 | | 2,150,586 | 3,436,066 |
| COMERICA ORD | | | 1,864 | | 79,313 | 126,957 |
| COMMUNICATIONS SALES AND LEASING ORD | | | 26,400 | | 751,273 | 670,824 |
| COMMUNITY HEALTH SYSTEMS ORD | | | 5,915 | | 137,150 | 33,065 |
| COMMUNICATIONS SYSTEMS ORD | | | 8,615 | | 42,167 | 39,887 |
| COMPUTER PROGRAMS AND SYSTEMS ORD | | | 10,944 | | 393,714 | 258,278 |
| CONAGRA BRANDS ORD | | | 2,866 | | 76,601 | 113,350 |
| CONCHO RESOURCES ORD | | | 11,656 | | 1,403,908 | 1,545,586 |
| CONOCOPHILLIPS ORD | | | 29,049 | | 1,591,960 | 1,456,517 |
| CONSOL ENERGY ORD | | | 440,488 | | 8,145,563 | 8,030,096 |
| CONSOLIDATED EDISON ORD | | | 2,974 | | 173,625 | 219,124 |
| CONTINENTAL RESOURCES ORD | | | 34,518 | | 1,323,397 | 1,779,058 |
| COOPER TIRE AND RUBBER ORD | | | 12,200 | | 304,685 | 473,970 |
| COPART ORD | | | 8,500 | | 282,769 | 470,985 |
| CORE MOLDING TECHNOLOGIES ORD | | | 15,400 | | 218,287 | 263,494 |
| CORELOGIC ORD | | | 22,800 | | 862,982 | 839,724 |
| CORNING ORD | | | 44,044 | | 707,477 | 1,068,948 |
| CORPORATE OFFICE PROPERTIES REIT | | | 9,545 | | 396,056 | 297,995 |
| COSTCO WHOLESALE ORD | | | 3,169 | | 377,517 | 507,389 |
| COSTAR GROUP ORD | | | 2,375 | | 422,514 | 447,664 |
| COUSINS PROPERTIES REIT | | | 31,700 | | 266,942 | 269,767 |
| CROWN CASTLE INTERNATIONAL REIT | | | 20,334 | | 1,740,257 | 1,764,381 |
| CROWN HOLDINGS ORD | | | 1,052 | | 46,120 | 55,304 |
| CRYOLIFE ORD | | | 65,600 | | 475,417 | 1,256,240 |
| CTRIP.COM INTRNTL 8 ADR REP 1 ORD | | | 13,153 | | 581,704 | 526,120 |
| CUMMINS ORD | | | 1,598 | | 193,918 | 218,399 |
| CYBEROPTICS ORD | | | 21,100 | | 195,420 | 550,710 |
| CYTOSORBENTS ORD | | | 5,000 | | 26,676 | 27,250 |
| DMC GLOBAL INC. | | | • | | • | · · · · · · · · · · · · · · · · · · · |
| | | | 14,000 | | 210,824 853,241 | 221,900 |
| DST SYSTEMS ORD DTE ENERGY ORD | | | 7,700 | | • | 825,055 |
| | | | 24,475 | | 1,517,822 | 2,411,032 |
| DANAHER ORD | | | 2,202 | | 117,996 | 171,404 |
| DARDEN RESTAURANTS ORD | | | 1,110 | | 48,466 | 80,719 |
| DARLING INGREDIENTS ORD | | | 24,900 | | 429,763 | 321,459 |
| DAVITA ORD | | | 27,975 | | 1,411,740 | 1,795,995 |
| VALOR EQUITY PARTNER HOLDINGS, LLC | | | 8,000 | | 168,835 | - |
| DEERE ORD | | | 3,375 | | 289,708 | 347,760 |
| DELL TECHNOLOGIES CL V ORD | | | 4,046 | | 183,870 | 222,409 |
| DELTA AIR LINES ORD | | | 11,220 | | 499,721 | 551,912 |
| DELTIC TIMBER ORD | | | 19,400 | | 1,198,088 | 1,495,158 |
| DENBURY RESOURCES ORD | | | 46,384 | | 166,476 | 170,693 |
| DEVON ENERGY ORD | | | 11,787 | | 415,223 | 538,312 |
| DEXCOM ORD | | | 12,901 | | 934,877 | 770,190 |
| DIAMOND OFFSHORE DRILLING ORD | | | 2,078 | | 91,933 | 36,781 |
| DIGITAL REALTY REIT ORD | | | 842 | | 55,446 | 82,735 |
| DILLARDS CL A ORD | | | 2,900 | | 223,903 | 181,801 |
| WALT DISNEY ORD | | | 6,307 | | 407,811 | 657,316 |
| DISCOVER FINANCIAL SERVICES ORD | | | 16,310 | | 631,701 | 1,175,788 |
| DISCOVERY COMMUNICATIONS SRS A ORD | | | 47,556 | | 1,511,754 | 1,303,510 |
| DISH NETWORK CL A ORD | | | 63,566 | | 2,573,960 | 3,682,378 |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | | ription of Invest | | | |
|---|--------|-------------------|-----------------|----------------------|----------------------|
| (b) Identity of Issuer, Borrower, | Coupon | | | | (e) Current |
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value |
| COMMON CTOCK (Continued) | | | | | |
| COMMON STOCK (Continued): DIVERSICARE HEALTHCARE SERVICES ORD | - % | | \$ 52,073 | \$ 428,027 | \$ 541,559 |
| DIXIE GROUP CL A ORD | - 70 | , | 35,164 | 214,805 | 126,590 |
| DOLBY LABORATORIES CL A ORD | | | 12,600 | 615,334 | 569,394 |
| DOLLAR GENERAL ORD | | | 1,429 | 84,196 | 105,846 |
| DOLLAR TREE ORD | | | 19,436 | 1,509,904 | 1,500,070 |
| DOMINION RESOURCES ORD | | | 4,142 | 245,703 | 317,236 |
| DOMINOS PIZZA ORD | | | 19,480 | 949,870 | 3,101,995 |
| RR DONNELLEY AND SONS ORD | | | 4,735 | 210,567 | 77,275 |
| DONNELLEY FINANCIAL SOLTN ORD | | | 1,774 | 27,505 | 40,767 |
| DOVER ORD | | | 935 | 58,460 | 70,060 |
| DOW CHEMICAL ORD | | | 9,824 | 383,176 | 562,129 |
| DR PEPPER SNAPPLE GROUP ORD | | | 1,103 | 51,565 | 100,009 |
| DRIL QUIP ORD | | | 5,161 | 392,608 | 309,918 |
| E I DU PONT DE NEMOURS ORD | | | 19,017 | 979,363 | 1,395,848 |
| DUKE ENERGY ORD | | | 6,683 | 475,961 | 518,734 |
| ONEX ORD | | | 28,040 | 1,517,307 | 1,900,276 |
| DUPONT FABROS TECHNOLOGY REIT | | | 13,400 | 352,817 | 588,662 |
| EOG RESOURCES ORD | | | 19,120 | 1,580,349 | 1,933,032 |
| EQT ORD | | | 9,773 | 690,186 | 639,154 |
| EAGLE BANCORP ORD | | | 8,622 | 353,709 | 525,511 |
| E TRADE FINANCIAL ORD | | | 2,153 | 32,101 | 74,601 |
| EAST WEST BANCORP ORD | | | 25,610 | 371,064 | 1,301,756 |
| EASTERN ORD | | | 6,391 | 101,569 | 133,572 |
| EASTMAN CHEMICAL ORD | | | 6,497 | 364,070 | 488,639 |
| EBAY ORD | | | 4,619 | 107,590 | 137,138 |
| ECOLAB ORD | | | 24,854 | 1,289,890 | 2,913,386 |
| EDISON INTERNATIONAL ORD | | | 29,462 | 1,748,673 | 2,120,969 |
| EDUCATION REALTY TRUST ORD | | | 8,566 | 264,083 | 362,342 |
| EDWARDS LIFESCIENCES ORD | | | 22,692 | 1,913,983 | 2,126,240 |
| EGAIN ORD | | | 14,052 | 121,995 | 29,509 |
| ELECTRONIC ARTS ORD | | | 24,714 | 1,393,078 | 1,946,475 |
| EMERSON ELECTRIC ORD | | | 5,832 | 348,763 | 325,134 |
| ENCOMPASS SERVICES CORPORATION | | | 56,800 | - | - |
| ENTERGY ORD | | | 6,611 | 427,642 | 485,710 |
| ENVISION HEALTHCARE ORD | | | 12,381 | 829,010 | 783,593 |
| EQUIFAX ORD | | | 10,300 | 642,013 | 1,217,769 |
| EQUINIX REIT | | | 1,903 | 287,875 | 680,151 |
| EQUITY RESIDENTIAL REIT | | | 1,464 | 81,999 | 94,223 |
| ESPEY MANUFACTURING AND ELTRNCS ORD | | | 14,600 | 251,329 | 373,030 |
| ESSEX PROPERTY REIT EVERSOURCE ENERGY ORD | | | 237 | 55,427 | 55,103 |
| EXELON ORD | | | 2,414 37,762 | 113,223 1,164,936 | 133,325 1,340,173 |
| EXELIXIS ORD | | | 7,754 | 96,049 | 115,612 |
| EXONE ORD | | | 5,000 | 124,650 | 46,700 |
| EXPEDIA ORD | | | 10,903 | 1,318,957 | 1,235,092 |
| EXPEDITORS INTERNATIONAL OF WASN ORD | | | 890 | 39,480 | 47,134 |
| EXPRESS SCRIPTS HOLD ORD | | | 7,093 | 508,211 | 487,927 |
| EXXON MOBIL ORD | | | 74,043 | 6,540,909 | 6,683,121 |
| FMC TECHNOLOGIES ORD | | | 2,169 | 81,313 | 77,065 |
| FACEBOOK CL A ORD | | | 37,974 | 1,290,992 | 4,368,909 |
| FARO TECHNOLOGIES ORD | | | 6,000 | 221,145 | 216,000 |
| FASTENAL ORD | | | 1,316 | 54,035 | 61,826 |
| FEDEX ORD | | | 18,753 | 1,836,204 | 3,491,809 |
| FIDELITY NATIONAL INFORMATN SVCS ORD | | | 35,015 | 2,250,631 | 2,648,535 |
| FIDELITY NATIONAL FINANCIAL ORD | | | 1,888 | 38,102 | 64,116 |
| FIFTH THIRD BANCORP ORD | | | 29,761 | 521,755 | 802,654 |
| | | | | | |

- 50 - (Continued)

Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | | (c) Desc | (c) Description of Investment, Including: | | | | | | | |
|-----|--|----------|---|-----------------|----|--------------------|----|-------------------|--|--|
| | (b) Identity of Issuer, Borrower, | Coupon | | | | | | urrent | | |
| (a) | Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | | (d) Cost | V | alue | | |
| | COMMON STOCK (Continued): | | | | | | | | | |
| | FINISAR ORD | - % | . | \$ 44,925 | \$ | 675,832 | \$ | 1,359,880 | | |
| | FIRST AMERICAN FINANCIAL ORD | 7. | • | 18,000 | Ψ | 709,833 | Ψ | 659,340 | | |
| | FIRST REPUBLIC BANK ORD | | | 7,513 | | 406,549 | | 692,248 | | |
| | FISERV ORD | | | 3,060 | | 280,914 | | 325,217 | | |
| | FIRSTENERGY ORD | | | 32,681 | | 1,126,386 | | 1,012,131 | | |
| | FIVE BELOW ORD | | | 8,174 | | 335,390 | | 326,633 | | |
| | FLEETCOR TECHNOLOGIES ORD | | | 7,716 | | 917,213 | | 1,091,968 | | |
| | FLUOR ORD | | | 7,074 | | 345,359 | | 371,526 | | |
| | FOOT LOCKER ORD | | | 7,962 | | 509,217 | | 564,426 | | |
| | FORD MOTOR ORD | | | 111,916 | | 1,796,105 | | 1,357,541 | | |
| | FORTIVE ORD | | | 10,518 | | 502,356 | | 564,080 | | |
| | FORTUNE BRANDS HOME AND SECURITY ORD | | | 30,342 | | 1,293,283 | | 1,622,083 | | |
| | FRANKLIN RESOURCES ORD | | | 19,378 | | 1,027,778 | | 766,981 | | |
| | FREEPORT MCMORAN ORD | | | 50,843 | | 834,618 | | 670,619 | | |
| | FRONTIER COMMUNICATIONS ORD | | | 24,309 | | 117,004 | | 82,164 | | |
| | FUELCELL ENERGY, INC. | | | 5,833 | | 108,873 | | 10,208 | | |
| | GSI TECHNOLOGY ORD | | | 28,428 | | 178,039 | | 176,254 | | |
| | ARTHUR J GALLAGHER ORD | | | 1,159 | | 51,564 | | 60,222 | | |
| | GAMESTOP CL A ORD | | | 2,193 | | 107,611 | | 55,395 | | |
| | GANNETT ORD | | | 4,550 | | 24,424 | | 44,181 | | |
| | GAP ORD | | | 1,719 | | 78,919 | | 38,574 | | |
| | GARTNER ORD | | | 16,492 | | 1,017,730 | | 1,666,846 | | |
| | GENERAL DYNAMICS ORD | | | 5,818 | | 728,774 | | 1,004,536 | | |
| | GENERAL ELECTRIC ORD | | | 69,786 | | 1,706,186 | | 2,205,238 | | |
| | GENERAL FINANCE ORD | | | 3,768 | | 20,311 | | 20,912 | | |
| | GENERAL GROWTH PROPERTIES REIT | | | 2,162 | | 44,862 | | 54,007 | | |
| | GENERAL MILLS ORD | | | 3,608 | | 190,511 | | 222,866 | | |
| | GENERAL MOTORS ORD | | | 41,004 | | 1,345,777 | | 1,428,579 | | |
| | GENESEE & WYOMING CL A ORD | | | 7,700 | | 623,002 | | 534,457 | | |
| | GENUINE PARTS ORD | | | 1,024 | | 83,968 | | 97,833 | | |
| | GENWORTH FINANCIAL CL A ORD | | | 47,523 | | 272,313 | | 181,063 | | |
| | GEOSPACE TECHNOLOGIES ORD | | | 5,000 | | 82,450 | | 101,800 | | |
| | GILEAD SCIENCES ORD | | | 10,059 | | 828,458 | | 720,325 | | |
| | GLACIER BANCORP ORD | | | 23,920 | | 465,700 | | 866,622 | | |
| | GLOBAL PAYMENTS ORD | | | 45,071 | | 2,329,874 | | 3,128,378 | | |
| | GOLDMAN SACHS GROUP ORD | | | 13,644 | | 2,160,336 | | 3,267,056 | | |
| | GOODYEAR TIRE AND RUBBER ORD | | | 19,373 | | 543,480 | | 598,045 | | |
| | GRAHAM HOLDINGS CL B ORD | | | 7,400 | | 3,093,158 | | 3,788,430 | | |
| | WW GRAINGER ORD | | | 314 | | 78,636 | | 72,927 | | |
| | GREAT PLAINS ENERGY ORD | | | 1,593 | | 38,551 | | 43,569 | | |
| | GUIDEWIRE SOFTWARE ORD | | | 13,407 | | 667,345 | | 661,367 | | |
| | HCA HOLDINGS ORD | | | 9,724 | | 569,569 | | 719,770 | | |
| | HCP REIT | | | 4,240 | | 149,543 | | 126,013 | | |
| | HD SUPPLY HOLDINGS ORD | | | 17,265 | | 535,878 | | 733,935 | | |
| | HP ORD | | | 64,081 | | 869,908 | | 950,962 | | |
| | HALLIBURTON ORD | | | 8,180 | | 347,656 | | 442,456 | | |
| | HANESBRANDS ORD | | | 25,400 | | 441,393 | | 547,878 | | |
| | HARDINGE ORD | | | 9,000 | | 103,732 | | 99,720 | | |
| | HARLEY DAVIDSON ORD | | | 10,431 | | 626,964 | | 608,545 | | |
| | HARRIS AND HARRIS GROUP ORD | | | 92,906 | | 356,661 673,171 | | 128,210 | | |
| | HARRIS ORD | | | 9,294 | | • | | 952,356 | | |
| | HARTFORD FINANCIAL SERVICES GRUP ORD | | | 18,300 | | 621,060 477,507 | | 871,995 | | |
| | HAWAIIAN ELECTRIC INDUSTRIES ORD HAWKINS ORD | | | 16,200 | | 477,597 281,570 | | 535,734 | | |
| | HEALTHSTREAM ORD | | | 8,428 3,000 | | 281,570 70,280 | | 454,691 75,150 | | |
| | HEARTLAND EXPRESS ORD | | | 3,000 25,063 | | 505,239 | | 75,150 510,283 | | |
| | HEART EATRESS ON | | | 23,003 | | 303,239 | | 310,203 | | |

- 51 - (Continued)

Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | | (c) Desc | ription of Invest | ment, Including: | _ | |
|-----|---|----------|-------------------|------------------|----------------------|------------------------|
| | (b) Identity of Issuer, Borrower, | Coupon | | | | (e) Current |
| (a) | Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value |
| | COMMON STOCK (Continued): | | | | | |
| | COMMON STOCK (Continued): HEICO ORD | - % | | \$ 12,600 | \$ 675,819 | \$ 972,090 |
| | HELMERICH AND PAYNE ORD | - / | • | 7,257 | 256,521 | 561,692 |
| | HERC HOLDINGS ORD | | | 963 | 182,579 | 38,664 |
| | HERITAGE CRYSTAL CLEAN ORD | | | 10,000 | 136,202 | 157,000 |
| | HERSHEY FOODS ORD | | | 497 | 47,155 | 51,405 |
| | HERTZ GLOBAL HOLDINGS ORD | | | 2,889 | 47,115 | 62,287 |
| | HESS ORD | | | 18,707 | 1,114,743 | 1,165,259 |
| | HEWLETT PACKARD ENTERPRISE ORD | | | 48,211 | 765,014 | 1,115,603 |
| | HEXCEL ORD | | | 10,800 | 448,827 | 555,552 |
| | HILL ROM HOLDINGS ORD | | | 19,900 | 696,323 | 1,117,186 |
| | HILTON WORLDWIDE HOLDINGS INC. | | | 2,588 | 58,308 | 70,394 |
| | HOLLYFRONTIER ORD | | | 4,534 | 187,572 | 148,534 |
| | HOME DEPOT ORD | | | 4,865 | 384,530 | 652,299 |
| | HONEYWELL INTERNATIONAL ORD | | | 3,949 | 330,843 | 457,492 |
| | HOSPITALITY PROPERTIES REIT | | | 11,709 | 310,986 | 371,644 |
| | HOST HOTELS & RESORTS REIT | | | 5,878 | 102,683 | 110,742 |
| | HOUSTON WIRE AND CABLE ORD | | | 17,396 | 179,305 | 113,074 |
| | HOWARD HUGHES ORD | | | 46,608 | 1,853,546 | 5,317,973 |
| | HUB GROUP CL A ORD | | | 16,600 | 679,781 | 726,250 |
| | HUBBELL ORD | | | 8,558 | 870,785 | 998,719 |
| | HUMANA ORD | | | 1,311 | 119,655 | 267,483 |
| | JB HUNT TRANSPORT SERVICES ORD | | | 6,700 | 548,159 | 650,369 |
| | HUNTINGTON BANCSHARES ORD | | | 7,899 | 67,615 | 104,425 |
| | HUNTSMAN ORD | | | 14,400 | 228,303 | 274,752 |
| | IEC ELECTRONICS ORD | | | 14,090 | 68,408 | 50,301 |
| | ILG, INC. | | | 3,953 | 46,026 | 71,826 |
| | ICAHN ENTERPRISES UNT | | | 7,506 | 335,399 | 449,755 |
| | IDACORP ORD | | | 5,285 | 175,661 | 425,707 |
| | IDEX ORD | | | 2,613 | 243,980 | 235,327 |
| | ILLINOIS TOOL ORD | | | 2,093 | 150,801 | 256,309 |
| | ILLUMINA ORD | | | 13,230 | 2,150,544 | 1,693,969 |
| | INCYTE ORD | | | 15,593 | 1,562,522 | 1,563,510 |
| | INGEVITY ORD INGREDION ORD | | | 296 | 8,875 | 16,239 |
| | INTEL ORD | | | 11,215 79,199 | 369,172 1,994,259 | 1,401,426 2,872,548 |
| | INTEGER HOLDINGS ORD | | | 15,700 | 688,923 | 462,365 |
| | INTEGER HOLDINGS ORD INTERCONTINENTAL EXCHANGE ORD | | | 27,770 | 1,096,542 | 1,566,783 |
| | INTERNATIONAL BANCSHARES ORD | | | 8,500 | 243,772 | 346,800 |
| | INTERNATIONAL BUSINESS MACHINES ORD | | | 12,065 | 2,143,709 | 2,002,669 |
| | INTERNATIONAL PAPER ORD | | | 15,384 | 740,259 | 816,275 |
| | INTERPUBLIC GROUP OF COMPANIES ORD | | | 2,887 | 47,520 | 67,585 |
| | INTRAWEST RESORTS HOLDINGS ORD | | | 29,442 | 463,608 | 525,540 |
| | INTEVAC ORD | | | 26,935 | 360,218 | 230,294 |
| | INTUIT ORD | | | 10,489 | 945,516 | 1,202,144 |
| | INVENTURE FOODS ORD | | | 21,000 | 183,938 | 206,850 |
| | IRON MOUNTAIN ORD | | | 1,575 | 58,527 | 51,156 |
| | JPMORGAN CHASE ORD | | | 87,589 | 4,760,920 | 7,558,055 |
| | JABIL CIRCUIT ORD | | | 2,408 | 55,384 | 56,997 |
| | JACOBS ENGINEERING GROUP ORD | | | 2,040 | 108,256 | 116,280 |
| | JANUS CAPITAL GROUP ORD | | | 50,745 | 416,609 | 673,386 |
| | JOHN BEAN TECHNOLOGIES ORD | | | 2,932 | 236,620 | 252,005 |
| | JOHNSON & JOHNSON ORD | | | 34,609 | 3,363,332 | 3,987,303 |
| | JONES SODA ORD | | | 48,000 | 399,990 | 21,600 |
| | JOY GLOBAL ORD | | | 3,697 | 92,665 | 103,516 |
| | JUNIPER NETWORKS ORD | | | 10,600 | 273,109 | 299,556 |
| | KLA TENCOR ORD | | | 639 | 37,471 | 50,277 |
| | | | | | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| (c) Description of Investment, Including (b) Identity of Issuer, Borrower, (a) Lessor, or Similar Party Rate Maturity Date Par or Share COMMON STOCK (Continued): KMG CHEMICALS ORD - % \$ 6,906 KVH INDUSTRIES ORD \$ 24,555 KANSAS CITY SOUTHERN ORD \$ 4,750 KATE SPADE ORD \$ 4,750 KATE SPADE ORD \$ 45,600 KELLOGG ORD \$ 12,684 KEYCORP ORD \$ 12,684 KEYCORP ORD \$ 12,684 KEYCORP ORD \$ 1,727 KIMCO REALTY REIT \$ 2,076 KINDER MORGAN ORD \$ 17,478 KINDER MORGAN ORD \$ 17,478 KINDER MORGAN EQY WARRANT \$ 514,000 KOHL'S ORD \$ 20,000 KRAFT HEINZ ORD \$ 20,000 KRAFT HEINZ ORD \$ 1,367 KROGER ORD \$ 1,367 KROGER ORD \$ 1,367 | (d) Cost (5 \$ 129,326 (5 247,255 (6 247,255 (7 103,984 (7 166,466 (8 46,835 (7 166,466 (7 46,835 (7 166,466 (8 35 (7 166,466 (8 35 (7 166,466 (8 35 (7 166,466 (8 35 (7 166,466 (8 35 (7 166,466 (8 35 (7 166,466 (8 35 (7 166,466 (8 35 (7 166,466 (8 35 (8 416,962 (9 1,309,367 (9 63,091 | 289,749 403,038 634,836 720,936 130,467 147,895 481,104 197,085 52,232 361,969 2,827 555,969 56,800 |
|--|---|---|
| COMMON STOCK (Continued): KMG CHEMICALS ORD - % \$ 6,906 KVH INDUSTRIES ORD 24,555 KANSAS CITY SOUTHERN ORD 4,750 KATE SPADE ORD 34,003 KB HOME ORD 45,600 KELLOGG ORD 1,770 KEY TECHNOLOGY ORD 12,684 KEYCORP ORD 26,333 KIMBERLY CLARK ORD 1,727 KIMCO REALTY REIT 2,076 KINDER MORGAN ORD 17,478 KINDER MORGAN EQY WARRANT 514,000 KOHL'S ORD 11,259 KOPIN ORD 20,000 KRAFT HEINZ ORD 1,367 | 5 \$ 129,326 5 247,255 6 247,255 7 103,984 8 501,395 7 29,234 1 17,321 1 152,226 8 265,535 7 166,466 6 46,835 8 416,962 1 1,309,367 9 574,509 1 64,679 7 63,091 | \$ 268,574 289,749 403,038 634,836 720,936 130,467 147,895 481,104 197,085 52,232 361,969 2,827 555,969 56,800 |
| KMG CHEMICALS ORD - % \$ 6,906 KVH INDUSTRIES ORD 24,555 KANSAS CITY SOUTHERN ORD 4,750 KATE SPADE ORD 34,003 KB HOME ORD 45,600 KELLOGG ORD 1,770 KEY TECHNOLOGY ORD 26,333 KIMBERLY CLARK ORD 26,333 KIMBERLY CLARK ORD 1,727 KIMCO REALTY REIT 2,076 KINDER MORGAN ORD 17,478 KINDER MORGAN EQY WARRANT 514,000 KOHL'S ORD 11,259 KOPIN ORD 20,000 KRAFT HEINZ ORD 1,367 | 5 247,255 5 103,984 6 501,395 6 729,234 7 117,321 6 152,226 7 166,465 7 46,835 8 416,962 7 1,309,367 9 574,509 7 63,091 | 289,749 403,038 634,836 720,936 130,467 147,895 481,104 197,085 52,232 361,969 2,827 555,969 56,800 |
| KMG CHEMICALS ORD - % \$ 6,906 KVH INDUSTRIES ORD 24,555 KANSAS CITY SOUTHERN ORD 4,750 KATE SPADE ORD 34,003 KB HOME ORD 45,600 KELLOGG ORD 1,770 KEY TECHNOLOGY ORD 26,333 KIMBERLY CLARK ORD 26,333 KIMBERLY CLARK ORD 1,727 KIMCO REALTY REIT 2,076 KINDER MORGAN ORD 17,478 KINDER MORGAN EQY WARRANT 514,000 KOHL'S ORD 11,259 KOPIN ORD 20,000 KRAFT HEINZ ORD 1,367 | 5 247,255 5 103,984 6 501,395 7 729,234 7 117,321 6 152,226 7 166,465 7 46,835 8 416,962 7 1,309,367 9 574,509 7 63,091 | 289,749 403,038 634,836 720,936 130,467 147,895 481,104 197,085 52,232 361,969 2,827 555,969 56,800 |
| KVH INDUSTRIES ORD 24,555 KANSAS CITY SOUTHERN ORD 4,750 KATE SPADE ORD 34,003 KB HOME ORD 45,600 KELLOGG ORD 1,770 KEY TECHNOLOGY ORD 12,684 KEYCORP ORD 26,333 KIMBERLY CLARK ORD 1,727 KIMCO REALTY REIT 2,076 KINDER MORGAN ORD 17,478 KINDER MORGAN EQY WARRANT 514,000 KOHL'S ORD 11,259 KOPIN ORD 20,000 KRAFT HEINZ ORD 1,367 | 5 247,255 5 103,984 6 501,395 7 729,234 7 117,321 6 152,226 7 166,465 7 46,835 8 416,962 7 1,309,367 9 574,509 7 63,091 | 289,749 403,038 634,836 720,936 130,467 147,895 481,104 197,085 52,232 361,969 2,827 555,969 56,800 |
| KANSAS CITY SOUTHERN ORD 4,750 KATE SPADE ORD 34,003 KB HOME ORD 45,600 KELLOGG ORD 1,770 KEY TECHNOLOGY ORD 12,684 KEYCORP ORD 26,333 KIMBERLY CLARK ORD 1,727 KIMCO REALTY REIT 2,076 KINDER MORGAN ORD 17,478 KINDER MORGAN EQY WARRANT 514,000 KOHL'S ORD 11,259 KOPIN ORD 20,000 KRAFT HEINZ ORD 1,367 | 103,984 3 501,395 6 729,234 0 117,321 4 152,226 8 265,535 7 166,465 6 46,835 8 416,962 0 1,309,367 6 574,509 6 64,679 7 63,091 | 403,038 634,836 720,936 130,467 147,895 481,104 197,085 52,232 361,969 2,827 555,969 56,800 |
| KATE SPADE ORD 34,003 KB HOME ORD 45,600 KELLOGG ORD 1,770 KEY TECHNOLOGY ORD 12,684 KEYCORP ORD 26,333 KIMBERLY CLARK ORD 1,727 KIMCO REALTY REIT 2,076 KINDER MORGAN ORD 17,478 KINDER MORGAN EQY WARRANT 514,000 KOHL'S ORD 11,259 KOPIN ORD 20,000 KRAFT HEINZ ORD 1,367 | 3 501,395 0 729,234 0 117,321 4 152,226 3 265,535 7 166,466 5 46,835 8 416,962 0 1,309,367 9 574,509 0 64,679 7 63,091 | 634,836 720,936 130,467 147,895 481,104 197,085 52,232 361,969 2,827 555,969 56,800 |
| KB HOME ORD 45,600 KELLOGG ORD 1,770 KEY TECHNOLOGY ORD 12,684 KEYCORP ORD 26,333 KIMBERLY CLARK ORD 1,727 KIMCO REALTY REIT 2,076 KINDER MORGAN ORD 17,478 KINDER MORGAN EQY WARRANT 514,000 KOHL'S ORD 11,259 KOPIN ORD 20,000 KRAFT HEINZ ORD 1,367 | 729,234 729,234 717,321 717,321 718,3226 718,466 718,466 718,466 718,466 718,466 718,466 718,466 718,466 | 720,936 130,467 147,895 481,104 197,085 52,232 361,969 2,827 555,969 56,800 |
| KELLOGG ORD 1,770 KEY TECHNOLOGY ORD 12,684 KEYCORP ORD 26,333 KIMBERLY CLARK ORD 1,727 KIMCO REALTY REIT 2,076 KINDER MORGAN ORD 17,478 KINDER MORGAN EQY WARRANT 514,000 KOHL'S ORD 11,259 KOPIN ORD 20,000 KRAFT HEINZ ORD 1,367 | 117,321 152,226 3 265,535 7 166,466 5 46,835 8 416,962 0 1,309,367 9 574,509 1 64,679 7 63,091 | 130,467 147,895 481,104 197,085 52,232 361,969 2,827 555,969 56,800 |
| KEY TECHNOLOGY ORD 12,684 KEYCORP ORD 26,333 KIMBERLY CLARK ORD 1,727 KIMCO REALTY REIT 2,076 KINDER MORGAN ORD 17,478 KINDER MORGAN EQY WARRANT 514,000 KOHL'S ORD 11,259 KOPIN ORD 20,000 KRAFT HEINZ ORD 1,367 | 1 152,226 3 265,535 7 166,466 5 46,835 8 416,962 0 1,309,367 9 574,509 0 64,679 7 63,091 | 147,895 481,104 197,085 52,232 361,969 2,827 555,969 56,800 |
| KEYCORP ORD 26,333 KIMBERLY CLARK ORD 1,727 KIMCO REALTY REIT 2,076 KINDER MORGAN ORD 17,478 KINDER MORGAN EQY WARRANT 514,000 KOHL'S ORD 11,259 KOPIN ORD 20,000 KRAFT HEINZ ORD 1,367 | 3 265,535 7 166,466 5 46,835 8 416,962 0 1,309,367 9 574,509 0 64,679 7 63,091 | 481,104 197,085 52,232 361,969 2,827 555,969 56,800 |
| KIMBERLY CLARK ORD 1,727 KIMCO REALTY REIT 2,076 KINDER MORGAN ORD 17,478 KINDER MORGAN EQY WARRANT 514,000 KOHL'S ORD 11,259 KOPIN ORD 20,000 KRAFT HEINZ ORD 1,367 | 7 166,466 5 46,835 8 416,962 0 1,309,367 9 574,509 0 64,679 7 63,091 | 197,085 52,232 361,969 2,827 555,969 56,800 |
| KIMCO REALTY REIT 2,076 KINDER MORGAN ORD 17,478 KINDER MORGAN EQY WARRANT 514,000 KOHL'S ORD 11,259 KOPIN ORD 20,000 KRAFT HEINZ ORD 1,367 | 6 46,835 8 416,962 0 1,309,367 9 574,509 0 64,679 7 63,091 | 52,232 361,969 2,827 555,969 56,800 |
| KINDER MORGAN ORD 17,478 KINDER MORGAN EQY WARRANT 514,000 KOHL'S ORD 11,259 KOPIN ORD 20,000 KRAFT HEINZ ORD 1,367 | 3 416,962 0 1,309,367 9 574,509 0 64,679 7 63,091 | 361,969 2,827 555,969 56,800 |
| KINDER MORGAN EQY WARRANT 514,000 KOHL'S ORD 11,259 KOPIN ORD 20,000 KRAFT HEINZ ORD 1,367 | 1,309,367 574,509 64,679 63,091 | 2,827 555,969 56,800 |
| KOHL'S ORD 11,259 KOPIN ORD 20,000 KRAFT HEINZ ORD 1,367 | 574,509 64,679 63,091 | 555,969 56,800 |
| KOPIN ORD 20,000 KRAFT HEINZ ORD 1,367 | 64,679 63,091 | 56,800 |
| KRAFT HEINZ ORD 1,367 | 7 63,091 | · |
| · | | 119,366 |
| | | · |
| L BRANDS ORD 1,694 | • | • |
| LKQ ORD 62,918 | • | • |
| LMI AEROSPACE ORD 40,000 | | |
| LSC COMMUNICATIONS ORD 1,774 | | |
| L3 Technologies, Inc. 8,484 | • | · |
| LABORATORY CORPRTN OF AMER HLDGS ORD 556 | | |
| LAM RESEARCH ORD 5,600 | • | · |
| LAMB WESTON HOLDINGS ORD 955 | • | · |
| | • | · |
| • | | |
| LANDEC ORD 15,254 LANDSTAR SYSTEM ORD 4,500 | • | · |
| LANDSTAR SYSTEM ORD 4,500 ESTEE LAUDER CL A ORD 649 | | · |
| | | · |
| LEAR ORD 5,879 | | · |
| LEIDOS HOLDINGS ORD 1,116 | • | · |
| LENDINGCLUB ORD 93,100 | | · |
| LEUCADIA NATIONAL ORD 3,022 | | · |
| LEVEL 3 COMMUNICATIONS ORD 156,529 | | |
| LIBERTY INTRACTV QVC GRP SRS A ORD 3,572 | | · |
| LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD 2,149 | • | · |
| LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD 16,500 | | |
| LIBERTY MEDIA LIBERTY BRVS SRS A ORD 215 | • | |
| LIBERTY MEDIA SRS C ORD 108,398 | | |
| LIBERTY MEDIA SRS A ORD 3,710 | • | |
| LIBERTY MEDIA LIBERTY BRVS SRS C ORD 1,650 | | |
| LIFEWAY FOODS ORD 145,028 | • | |
| LIGAND PHARMACEUTICALS ORD 2,333 | • | · |
| LIFE STORAGE ORD 9,360 | | • |
| ELI LILLY ORD 5,468 | | |
| LINCOLN ELECTRIC HOLDINGS ORD 14,695 | | |
| LINCOLN NATIONAL ORD 15,036 | | · |
| LIONS GATE ENTERTAINMENT CL B ORD 77,212 | | |
| LIQUIDITY SERVICES ORD 22,000 | | |
| LITTELFUSE ORD 4,400 | | |
| LIVE NATION ENTERTAINMENT ORD 76,000 | | |
| LOCKHEED MARTIN ORD 1,554 | | |
| LOEWS ORD 3,905 | | |
| LOWE'S COMPANIES ORD 5,357 | | |
| LYDALL ORD 8,000 | | |
| M&T BANK ORD 977 | | • |
| MDU RESOURCES GROUP ORD 1,766 | 49,536 | 50,808 |

- 53 - (Continued)

Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | | (c) Desc | ription of Invest | ment, Including: | _ | |
|-----|--------------------------------------|----------|-------------------|------------------|------------|-------------|
| | (b) Identity of Issuer, Borrower, | Coupon | | | | (e) Current |
| (a) | Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value |
| | COMMON STOCK (Continued): | | | | | |
| | MFRI ORD | - % | | \$ 59,687 | \$ 580,140 | \$ 483,465 |
| | MRV COMMUNICATIONS ORD | 7.0 | • | 6,308 | 176,114 | 51,410 |
| | MSC INDUSTRIAL CL A ORD | | | 5,240 | 88,815 | 484,124 |
| | MTS SYSTEMS ORD | | | 13,125 | 420,427 | 744,188 |
| | MACERICH REIT | | | 768 | 47,969 | 54,405 |
| | MACK CALI REALTY REIT | | | 10,200 | 235,220 | 296,004 |
| | MACYS ORD | | | 8,094 | 453,432 | 289,846 |
| | MAGELLAN HEALTH ORD | | | 8,100 | 469,676 | 609,525 |
| | MANPOWERGROUP ORD | | | 1,262 | 84,403 | 112,154 |
| | MARATHON OIL ORD | | | 34,883 | 655,702 | 603,825 |
| | MARATHON PETROLEUM ORD | | | 44,386 | 1,415,592 | 2,234,835 |
| | MARKEL ORD | | | 81 | 62,560 | 73,265 |
| | MARSH & MCLENNAN ORD | | | 2,843 | 119,065 | 192,158 |
| | MARRIOTT INTERNATIONAL CL A ORD | | | 18,395 | 1,224,810 | 1,520,899 |
| | MARTIN MARIETTA MATERIALS ORD | | | 3,675 | 548,262 | 814,123 |
| | MASTERCARD CL A ORD | | | 1,320 | 80,602 | 136,290 |
| | MATCH GROUP ORD | | | 5,790 | 78,080 | 99,009 |
| | MATTEL ORD | | | 2,699 | 81,333 | 74,357 |
| | MAXIM INTEGRATED PRODUCTS ORD | | | 1,389 | 39,739 | 53,574 |
| | MCCORMICK ORD | | | 3,657 | 314,888 | 341,308 |
| | MCDERMOTT INTERNATIONAL ORD | | | 19,300 | 136,265 | 142,627 |
| | MCDONALD'S ORD | | | 4,838 | 472,065 | 588,881 |
| | MCKESSON ORD | | | 3,036 | 401,689 | 426,406 |
| | MEAD JOHNSON NUTRITION ORD | | | 495 | 42,308 | 35,026 |
| | MEDICAL PROPERTIES REIT | | | 8,600 | 123,245 | 105,780 |
| | MERCK & CO ORD | | | 32,932 | 1,531,406 | 1,938,707 |
| | MEREDITH ORD | | | 10,800 | 386,142 | 638,820 |
| | MERIDIAN BIOSCIENCE ORD | | | 89,233 | 1,188,336 | 1,579,424 |
| | MERITAGE HOMES ORD | | | 19,100 | 831,293 | 664,680 |
| | METLIFE ORD | | | 19,012 | 880,753 | 1,024,557 |
| | METTLER TOLEDO ORD | | | 1,534 | 432,276 | 642,071 |
| | MICROSOFT ORD | | | 74,623 | 2,292,331 | 4,637,073 |
| | MICROCHIP TECHNOLOGY ORD | | | 1,074 | 42,692 | 68,897 |
| | MICRON TECHNOLOGY ORD | | | 15,005 | 170,343 | 328,910 |
| | MID AMERICA APARTMENT COMMUNITI REIT | | | 7,310 | 383,362 | 715,795 |
| | MIDDLEBY ORD | | | 10,741 | 1,152,251 | 1,383,548 |
| | HERMAN MILLER ORD | | | 10,700 | 350,532 | 365,940 |
| | MOCON ORD | | | 27,262 | 259,708 | 531,609 |
| | MOHAWK INDUSTRIES ORD | | | 382 | 45,458 | 76,278 |
| | MONDELEZ INTERNATIONAL CL A ORD | | | 41,745 | 826,345 | 1,850,556 |
| | MONROE CAPITAL ORD | | | 5,200 | 79,018 | 79,976 |
| | MONSANTO ORD | | | 2,252 | 224,169 | 236,933 |
| | MONSTER BEVERAGE ORD | | | 42,238 | 1,872,864 | 1,872,833 |
| | MORGAN STANLEY ORD | | | 43,583 | 1,061,254 | 1,841,382 |
| | MOSAIC ORD | | | 12,703 | 488,615 | 372,579 |
| | MOTOROLA SOLUTIONS ORD | | | 8,689 | 592,456 | 720,231 |
| | MUELLER INDUSTRIES ORD | | | 13,920 | 205,997 | 556,243 |
| | MURPHY OIL ORD | | | 21,419 | 756,315 | 666,773 |
| | MURPHY USA ORD | | | 1,127 | 44,903 | 69,277 |
| | NCR ORD | | | 17,426 | 559,560 | 706,799 |
| | NN ORD | | | 11,000 | 175,032 | 209,550 |
| | NRG ENERGY ORD | | | 10,818 | 203,203 | 132,629 |
| | NVE ORD | | | 7,850 | 456,071 | 560,726 |
| | NANOMETRICS ORD | | | 35,194 | 254,548 | 881,962 |
| | NASDAQ ORD | | | 7,700 | 397,270 | 516,824 |
| | NATIONAL OILWELL VARCO ORD | | | 16,191 | 818,342 | 606,191 |
| | | | | | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | | (c) Desc | ription of Invest | ment, Including: | <u>.</u> | |
|-----|---|----------|-------------------|------------------|-------------------|------------------|
| | (b) Identity of Issuer, Borrower, | Coupon | | | | (e) Current |
| (a) | Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value |
| | COMMON STOCK (Continued) | | | | | |
| | COMMON STOCK (Continued): NATIONAL RETAIL PROPERTIES REIT | - % | | \$ 11,190 | \$ 246,815 | \$ 494,598 |
| | NATURAL GAS SERVICES GROUP ORD | 7.0 | | 2,000 | 44,700 | 64,300 |
| | NAVIENT ORD | | | 18,179 | 248,775 | 298,681 |
| | NEOGEN ORD | | | 44,067 | 180,688 | 2,908,422 |
| | NETAPP ORD | | | 1,395 | 57,376 | 49,202 |
| | NETFLIX ORD | | | 21,100 | 2,345,172 | 2,612,180 |
| | NETSCOUT SYSTEMS ORD | | | 29,500 | 823,195 | 929,250 |
| | NEVRO ORD | | | 2,458 | 238,732 | 178,598 |
| | NEW MOUNTAIN FINANCE ORD | | | 28,500 | 404,415 | 401,850 |
| | NEW YORK COMMUNITY BANCORP ORD | | | 4,841 | 73,486 | 77,020 |
| | NEWELL BRANDS ORD | | | 29,983 | 1,379,522 | 1,338,741 |
| | NEWFIELD EXPLORATION ORD | | | 2,041 | 50,229 | 82,661 |
| | NEWMONT MINING ORD | | | 6,141 | 161,809 | 209,224 |
| | NEWS CL A ORD | | | 3,826 | 66,764 | 43,846 |
| | NEWS CL B ORD | | | 1,269 | 20,298 | 14,974 |
| | NEXTERA ENERGY ORD | | | 21,420 | 1,698,790 | 2,558,833 |
| | NEXTERA ENERGY PARTNERS UNT | | | 21,600 | 626,556 | 551,664 |
| | NIKE CL B ORD | | | 2,809 | 88,385 | 142,781 |
| | NISOURCE ORD | | | 9,100 | 201,817 | 201,474 |
| | NOBLE ENERGY ORD | | | 25,967 | 1,088,693 | 988,304 |
| | NORDSTROM ORD | | | 881 | 53,961 | 42,226 |
| | NORFOLK SOUTHERN ORD | | | 2,721 | 205,160 | 294,058 |
| | NORTECH SYSTEM ORD | | | 28,556 | 180,890 | 111,083 |
| | NORTHERN TRUST ORD | | | 15,877 | 1,326,365 | 1,413,847 |
| | NORTHROP GRUMMAN ORD | | | 1,896 | 153,120 | 440,972 |
| | NORTHWEST NATURAL GAS ORD | | | 2,565 | 112,601 | 153,387 |
| | NUCOR ORD | | | 3,934 | 184,423 | 234,152 |
| | NVIDIA ORD | | | 8,708 | 280,266 | 929,492 |
| | NUVASIVE ORD | | | 22,200 | 836,908 | 1,495,392 |
| | OGE ENERGY ORD | | | 1,459 | 54,581 | 48,804 |
| | O'REILLY AUTOMOTIVE ORD | | | 7,432 | 1,558,647 | 2,069,143 |
| | OAKTREE CAPITAL GROUP CL A UNT | | | 21,111 | 1,088,804 | 791,663 |
| | OCCIDENTAL PETROLEUM ORD | | | 31,044 | 2,316,577 | 2,211,264 |
| | OCEANEERING INTERNATIONAL ORD | | | 7,630 | 79,327 | 215,242 |
| | OCLARO ORD | | | 12,000 | 20,980 | 107,400 |
| | OFFICE DEPOT ORD | | | 6,764 | 29,356 | 30,573 |
| | OLD REPUBLIC INTERNATIONAL ORD | | | 2,881 | 41,659 | 54,739 |
| | OMNICOM GROUP ORD | | | 1,622 | 104,262 | 138,048 |
| | OMEGA PROTEIN ORD | | | 2,000 | 51,020 | 111,520 |
| | OMEGA PROTEIN ORD | | | 10,000 | 90,769 | 250,500 |
| | OMNICELL ORD | | | 7,000 | 240,650 | 237,300 |
| | ON ASSIGNMENT ORD | | | 21,250 | 716,415 | 938,400 |
| | ONEOK ORD | | | 3,799 | 140,052 | 218,101 |
| | OPEN TEXT ORD | | | 6,300 | 384,599 | 389,403 |
| | OPACI F OPP | | | 41,303 | 303,279 | 384,118 |
| | ORACLE ORD ORBCOMM ORD | | | 109,185 | 3,394,510 | 4,198,163 |
| | | | | 14,000 | 112,150 | 115,780 |
| | ORCHIDS PAPER PRODUCTS ORD OREXIGEN THERAPEUTICS ORD | | | 8,574 800 | 229,083 41,510 | 224,467 1,392 |
| | ORION GROUP ORD | | | 26,413 | 41,510 205,664 | 1,392 262,809 |
| | OWENS ILLINOIS ORD | | | 2,052 | 61,068 | 35,725 |
| | PBF ENERGY CL A ORD | | | 1,987 | 65,988 | 55,398 |
| | PG&E ORD | | | 4,536 | 205,580 | 275,653 |
| | PNC FINANCIAL SERVICES GROUP ORD | | | 11,373 | 791,483 | 1,330,186 |
| | PPG INDUSTRIES ORD | | | 1,226 | 98,356 | 1,330,186 |
| | PPL ORD | | | 6,883 | 205,346 | 234,366 |
| | | | | 0,003 | 203,3-10 | 254,500 |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| (h) Identity of Issuer Barrers | | iption of Invest | ment, Including: | - | | (a) Cureant |
|---|----------------|------------------|------------------|----|-----------|---------------------------------------|
| (b) Identity of Issuer, Borrower, Lessor, or Similar Party | Coupon Rate | Maturity Date | Par or Shares | | (d) Cost | (e) Current Value |
| COMMON STOCK (Continued): | | | | | | |
| PVH ORD | - % | | \$ 2,438 | \$ | 191,846 | \$ 220,005 |
| PACCAR ORD | - 70 | | 3,082 | ₽ | 172,199 | 196,940 |
| PACKAGING CORP OF AMERICA ORD | | | 4,200 | | 285,044 | 356,244 |
| PACW PACWEST BANCORP ORD | | | • | | - | · · · · · · · · · · · · · · · · · · · |
| | | | 22,676 | | 694,347 | 1,234,481 |
| PALO ALTO NETWORKS ORD PANERA BREAD CL A ORD | | | 12,400 | | 1,834,158 | 1,550,620 |
| | | | 5,311 | | 931,500 | 1,089,233 |
| PAREXEL INTERNATIONAL ORD | | | 21,655 | | 506,910 | 1,423,167 |
| PARKER HANNIFIN ORD | | | 863 | | 89,139 | 120,820 |
| PARKWAY ORD | | | 3,962 | | 75,159 | 88,155 |
| PATRIOT NATIONAL ORD | | | 8,200 | | 51,227 | 38,130 |
| PAYCHEX ORD | | | 1,765 | | 69,629 | 107,453 |
| PAYPAL HOLDINGS ORD | | | 2,667 | | 80,870 | 105,266 |
| PEABODY ENERGY ORD | | | 1 | | 111 | 5 |
| JC PENNEY ORD | | | 8,222 | | 82,144 | 68,325 |
| PENSKE AUTOMOTIVE GROUP VTG ORD | | | 9,500 | | 439,458 | 492,480 |
| PEOPLES UNITED FINANCIAL ORD | | | 3,353 | | 50,329 | 64,914 |
| PEPSICO ORD | | | 20,977 | | 1,517,691 | 2,194,824 |
| PERCEPTRON ORD | | | 32,179 | | 372,925 | 213,669 |
| PETMED EXPRESS ORD | | | 20,060 | | 290,855 | 462,784 |
| PFIZER ORD | | | 106,332 | | 2,730,142 | 3,453,663 |
| PHILLIPS 66 ORD | | | 12,110 | | 685,805 | 1,046,425 |
| PINNACLE WEST ORD | | | 6,032 | | 348,278 | 470,67 |
| PIONEER NATURAL RESOURCE ORD | | | 10,717 | | 1,503,363 | 1,929,810 |
| PITNEY BOWES ORD | | | 23,910 | | 377,982 | 363,193 |
| PLEXUS ORD | | | 10,570 | | 203,471 | 571,203 |
| POOL ORD | | | 5,200 | | 247,949 | 542,568 |
| POPULAR ORD | | | 1,740 | | 49,799 | 76,247 |
| PORTLAND GENERAL ELECTRIC ORD | | | 17,500 | | 740,178 | 758,275 |
| PORTOLA PHARMACEUTICALS ORD | | | 18,000 | | 417,068 | 403,920 |
| PRAXAIR ORD | | | 1,540 | | 185,854 | 180,473 |
| PREMIER CL A ORD | | | 20,600 | | 632,888 | 625,416 |
| PRESTIGE BRANDS HOLDINGS ORD | | | 5,800 | | 295,556 | 302,180 |
| T ROWE PRICE GROUP ORD | | | 12,675 | | 821,208 | 953,921 |
| THE PRICELINE GROUP ORD | | | 2,832 | | 2,342,491 | 4,151,882 |
| PRINCIPAL FINANCIAL GROUP ORD | | | 2,848 | | 123,518 | 164,78 |
| PROCTER & GAMBLE ORD | | | • | | 1,378,787 | · · · · · · · · · · · · · · · · · · · |
| PROGRESSIVE ORD | | | 17,142 | | | 1,441,299 |
| | | | 25,041 | | 797,163 | 888,956 141,79 |
| PROLOGIS REIT | | | 2,686 | | 106,451 | • |
| PROSPERITY BANCSHARES ORD | | | 15,720 | | 797,786 | 1,128,382 |
| PRUDENTIAL FINANCIAL ORD | | | 14,838 | | 1,071,399 | 1,544,042 |
| PUBLIC SERVICE ENTERPRISE GROUP ORD | | | 24,599 | | 858,016 | 1,079,404 |
| PUBLIC STORAGE REIT | | | 401 | | 63,851 | 89,624 |
| QORVO ORD | | | 20,956 | | 460,699 | 1,105,010 |
| QUALCOMM ORD | | | 24,481 | | 1,397,644 | 1,596,161 |
| QUALITY CARE PROPERTIES ORD | | | 848 | | 14,724 | 13,14 |
| QUANTA SERVICES ORD | | | 3,051 | | 85,209 | 106,32 |
| QUEST DIAGNOSTICS ORD | | | 1,042 | | 60,769 | 95,760 |
| QUIDEL ORD | | | 18,000 | | 322,812 | 385,56 |
| QUORUM HEALTH ORD | | | 1,478 | | 29,230 | 10,74 |
| RF INDUSTRIES ORD | | | 12,000 | | 93,760 | 21,000 |
| RLJ LODGING REIT | | | 30,000 | | 811,699 | 734,70 |
| RPM ORD | | | 37,093 | | 1,662,649 | 1,996,71 |
| RADIAN GROUP ORD | | | 19,200 | | 302,049 | 345,216 |
| RALPH LAUREN CL A ORD | | | 14,145 | | 1,269,281 | 1,277,576 |
| | | | | | | |
| RANGE RESOURCES ORD | | | 13,000 | | 547,421 | 446,680 |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| (b) Identity of Issuer, Borrower, | Coupon | iption of Invest | | - | | (e) Current |
|--|--------|------------------|---------------|----|-----------|-------------|
| Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | | (d) Cost | Value |
| COMMON STOCK (Continued): | | | | | | |
| RAYONIER REIT | - % | | \$ 75,721 | \$ | 2,544,250 | \$ 2,014,17 |
| RAYTHEON ORD | - 70 | | 3,203 | Ψ | 218,681 | 454,82 |
| REALTY INCOME REIT | | | 782 | | 48,891 | 44,94 |
| RED HAT ORD | | | 5,710 | | 421,406 | 397,98 |
| REGAL BELOIT ORD | | | 4,875 | | 193,366 | 337,59 |
| REGENERON PHARMACEUTICALS ORD | | | 8,108 | | 1,108,959 | 2,976,36 |
| REGIONS FINANCIAL ORD | | | 62,500 | | 613,348 | 897,50 |
| REINSURANCE GROUP OF AMER ORD | | | 895 | | 60,950 | 112,61 |
| RELIANCE STEEL ORD | | | 947 | | 63,079 | 75,32 |
| REPUBLIC SERVICES ORD | | | 3,029 | | 106,824 | 172,80 |
| REVOLUTION LIGHTING TECHNOLOGIES ORD | | | 11,000 | | 59,036 | 60,50 |
| RITE AID ORD | | | 11,810 | | 35,548 | 97,31 |
| ROCKWELL AUTOMAT ORD | | | 530 | | 51,336 | 71,23 |
| ROCKWELL AUTOMAT ORD ROCKWELL COLLINS ORD | | | 719 | | · · | 66,69 |
| | | | | | 51,178 | • |
| ROCKWELL MEDICAL ORD | | | 20,785 | | 202,771 | 136,14 |
| ROPER TECHNOLOGIES ORD | | | 8,704 | | 1,526,450 | 1,593,52 |
| ROSS STORES ORD | | | 25,217 | | 1,288,446 | 1,654,23 |
| ROYAL DUTCH SHELL ADR RPSTG 2 A ORD | | | 39,000 | | 1,882,096 | 2,120,82 |
| ROYCE MICRO CAPITAL CF | | | 125,060 | | 935,892 | 1,016,73 |
| RYANAIR HOLDINGS PUBLIC LIMITED COMPANY | | | 8,400 | | 525,890 | 699,38 |
| RYDER SYSTEM ORD | | | 732 | | 45,274 | 54,49 |
| SBA COMMUNICATIONS CL A ORD | | | 24,128 | | 1,508,220 | 2,491,45 |
| S&P GLOBAL ORD | | | 24,060 | | 2,060,846 | 2,587,41 |
| SL GREEN RLTY REIT | | | 437 | | 39,618 | 46,99 |
| SLM ORD | | | 11,439 | | 104,990 | 126,05 |
| SS AND C TECHNOLOGIES HOLDINGS ORD | | | 18,000 | | 533,186 | 514,80 |
| SVB FINANCIAL GROUP ORD | | | 22,313 | | 1,425,749 | 3,830,25 |
| S&W SEED ORD | | | 8,000 | | 37,855 | 36,80 |
| ST JUDE MEDICAL ORD | | | 1,275 | | 66,810 | 102,24 |
| SALESFORCE.COM ORD | | | 53,100 | | 1,003,567 | 3,635,22 |
| SANDSTORM GOLD ORD | | | 121,775 | | 326,966 | 474,92 |
| SANGAMO THERAPEUTICS ORD | | | 21,000 | | 318,449 | 64,05 |
| SCANA ORD | | | 22,648 | | 1,090,533 | 1,659,64 |
| HENRY SCHEIN ORD | | | 6,765 | | 515,370 | 1,026,31 |
| SCHLUMBERGER ORD | | | 37,113 | | 2,975,176 | 3,115,63 |
| SCHOOL SPECIALTY ORD | | | 5,396 | | 592,323 | 566,61 |
| CHARLES SCHWAB ORD | | | 57,873 | | 1,372,228 | 2,284,24 |
| SCOTTS MIRACLE GRO ORD | | | 12,290 | | 440,886 | 1,174,31 |
| SCRIPPS NETWORKS INTERACTIV CL A ORD | | | 63,549 | | 3,859,710 | 4,535,49 |
| SEACOR HOLDINGS ORD | | | 10,907 | | 603,524 | 777,45 |
| SEALED AIR ORD | | | 15,300 | | 711,016 | 693,70 |
| SEARS HOLDINGS ORD | | | 114,143 | | 4,845,552 | 1,060,38 |
| SEATTLE GENETICS ORD | | | 6,599 | | 280,058 | 348,22 |
| SELECT MEDICAL HOLDINGS ORD | | | 84,100 | | 1,051,936 | 1,114,32 |
| SEMPRA ENERGY ORD | | | 19,438 | | 1,879,535 | 1,956,24 |
| SENIOR HOUSING REIT | | | 30,800 | | 546,510 | 583,04 |
| SERVICEMASTER GLOBAL HOLDINGS ORD | | | 14,200 | | 453,056 | 534,91 |
| SERVICENOW ORD | | | 15,876 | | 1,239,300 | 1,180,22 |
| SEVCON ORD | | | 32,204 | | 217,883 | 274,70 |
| SHERWIN WILLIAMS ORD | | | 888 | | 216,177 | 238,64 |
| SHIRE ADS REP 3 ORD | | | 792 | | 150,512 | 134,94 |
| SIGNATURE BANK ORD | | | 3,300 | | 393,766 | 495,66 |
| SILVER WHEATON ORD | | | 153,750 | | 2,838,851 | 2,970,45 |
| SIMON PROP GRP REIT | | | 978 | | 148,906 | 173,76 |
| A O SMITH ORD | | | 4,962 | | 237,513 | 234,95 |
| | | | | | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| (b) Identity of Issuer, Borrower, | Coupon | | | | (e) Current |
|-----------------------------------|--------|----------------------|---------------|---------------------------------------|-------------|
| Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value |
| COMMON STOCK (Continued): | | | | | |
| SONIC ORD | - % | | \$ 61,012 | \$ 1,535,168 | \$ 1,617, |
| SOTHEBYS ORD | | | 9,000 | 303,503 | 358, |
| S JERSEY INDS ORD | | | 18,101 | 455,009 | 609, |
| SOUTHERN ORD | | | 8,177 | 364,085 | |
| SOUTHERN COPPER ORD | | | 1,671 | 49,495 | - |
| SOUTHWSTN ENER ORD | | | 10,162 | 124,595 | |
| SPARTANNASH ORD | | | 8,800 | 231,073 | |
| SPARTON ORD | | | 10,100 | 154,864 | |
| SPECTRA ENERGY ORD | | | 5,125 | 184,544 | |
| SPLUNK ORD | | | • | · · · · · · · · · · · · · · · · · · · | |
| | | | 36,514 | 1,883,115 | |
| SPROUTS FARMERS MARKET ORD | | | 27,300 | 607,780 | |
| STAAR SURGICAL ORD | | | 20,000 | 189,881 | |
| STANLEY BLACK AND DECKER ORD | | | 1,103 | 95,984 | |
| STAPLES ORD | | | 15,081 | 226,161 | |
| LS STARRETT CL A ORD | | | 6,995 | 69,416 | - |
| STATE STREET ORD | | | 7,624 | 415,976 | 592, |
| STEEL DYNAMICS ORD | | | 2,473 | 38,505 | 87, |
| STERLING CONSTRUCTION ORD | | | 16,750 | 168,419 | 141, |
| STIFEL FINANCIAL ORD | | | 9,100 | 266,412 | 454, |
| STRYKER ORD | | | 1,063 | 74,910 | 127, |
| SUBSEA 7 ADR REP 1 ORD | | | 175,000 | 1,460,395 | 2,204, |
| SUNTRUST BANKS ORD | | | 20,955 | 818,468 | 1,149, |
| SUPERVALU ORD | | | 19,593 | 259,766 | |
| SUPREMA SPECIALTIES, INC. | | | 35,200 | 161,482 | |
| SWIFT TRANSPORTATION CL A ORD | | | 24,400 | 617,421 | |
| SYMANTEC ORD | | | 6,163 | 138,744 | |
| SYPRIS SOLUTIONS ORD | | | 24,556 | 89,208 | |
| SYNCHRONY FINANCIAL ORD | | | 8,179 | 234,492 | |
| SYSCO ORD | | | 5,148 | 180,036 | |
| TD AMERITRADE HOLDING ORD | | | 10,963 | 440,811 | |
| | | | • | · · · · · · · · · · · · · · · · · · · | |
| TESSCO TECHNOLOGIES ORD | | | 35,666 | 474,765 | |
| TJX ORD | | | 2,540 | 132,207 | - |
| T MOBILE US ORD | | | 17,969 | 736,937 | |
| TARGET ORD | | | 15,514 | 1,044,618 | |
| TEAM ORD | | | 35,450 | 815,970 | |
| TECHNOLOGY DATA ORD | | | 1,463 | 78,843 | |
| TEGNA ORD | | | 10,780 | 163,237 | 230, |
| TELEDYNE TECH ORD | | | 3,965 | 73,338 | 487, |
| TEMPUR SEALY INTERNATIONAL ORD | | | 6,100 | 353,278 | 416, |
| TENET HEALTHCARE ORD | | | 2,819 | 101,373 | 41, |
| TESORO ORD | | | 11,224 | 652,633 | 981, |
| TEXAS INSTRUMENTS ORD | | | 4,540 | 178,013 | 331, |
| TEXAS PACIFIC LAND ORD | | | 22,155 | 3,069,409 | 6,574, |
| TEXTRON ORD | | | 2,414 | 66,119 | |
| THERMO FISHER SCIENTIFIC ORD | | | 8,900 | 507,883 | |
| 3M ORD | | | 2,756 | 323,665 | |
| TIFFANY ORD | | | 480 | 38,170 | |
| TIME WARNER ORD | | | 12,553 | 949,805 | |
| TIME WARNER ORD TIMKEN ORD | | | 2,300 | 85,566 | |
| | | | • | • | |
| TORCHMARK ORD | | | 1,129 | 53,507 | |
| TORO ORD | | | 17,140 | 92,457 | |
| TOTAL SYSTEM SERVICES ORD | | | 6,879 | 343,603 | |
| TRACTOR SUPPLY ORD | | | 12,998 | 735,557 | |
| TRANSCANADA ORD | | | 30,600 | 1,395,008 | |
| TRANSDIGM GROUP ORD | | | 2,396 | 468,953 | |
| TRAVELERS COMPANIES ORD | | | 10,179 | 655,473 | 1,246, |

- 58 - (Continued)

Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | (c) Desc | ription of Invest | ment, Including: | | | | |
|-------------------------------------|----------|----------------------|------------------|-------|-------------|--------|-----------|
| (b) Identity of Issuer, Borrower, | Coupon | inperon or invest | ment, including. | - | | (e) Cu | ırrent |
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) C | ost | | lue |
| ., | | • | | . , | | | |
| COMMON STOCK (Continued): | | | | | | | |
| TREEHOUSE FOODS ORD | - % | | \$ 14,368 | \$ 97 | 74,472 | \$ | 1,037,226 |
| TRIBUNE MEDIA CL A ORD | | | 40,901 | 1,66 | 59,340 | | 1,430,717 |
| TRILOGY METALS ORD | | | 10,371 | 4 | 14,032 | | 5,237 |
| TRINITY INDUSTRIES ORD | | | 11,600 | 24 | 14,934 | | 322,016 |
| TRIUMPH BANCORP ORD | | | 3,000 | (| 54,430 | | 78,450 |
| TRIUMPH GROUP ORD | | | 4,300 | 20 | 08,783 | | 113,950 |
| TWENTY FIRST CENTURY FOX CL A ORD | | | 5,999 | | , 76,852 | | 168,212 |
| TWENTY FIRST CENTURY FOX CL B ORD | | | 48,120 | | 11,291 | | 1,311,270 |
| II VI ORD | | | 83,992 | • | 01,010 | | 2,490,363 |
| TYLER TECHNOLOGIES ORD | | | 3,100 | • | 09,907 | | 442,587 |
| TYSON FOODS CL A ORD | | | 8,523 | | 14,135 | | 525,699 |
| UFP TECHNOLOGIES ORD | | | 14,009 | | 34,111 | | 356,529 |
| | | | | | | | |
| UGI ORD | | | 1,701 | | 17,628 | | 78,382 |
| UMB FINANCIAL ORD | | | 8,800 | | 36,551 | | 678,656 |
| US BANCORP ORD | | | 12,574 | | 59,387 | | 645,926 |
| UQM TECHNOLOGIES ORD | | | 45,805 | | 15,449 | | 19,696 |
| USG ORD | | | 8,800 | | 14,695 | | 254,144 |
| ULTA SALON COSMETICS FRAGRANCE ORD | | | 6,556 | | 56,773 | | 1,671,387 |
| UMPQUA HOLDINGS ORD | | | 56,000 | | 72,237 | | 1,051,680 |
| UNDER ARMOUR CL A ORD | | | 17,200 | 74 | 17,844 | | 499,660 |
| UNDER ARMOUR CL C ORD | | | 25,748 | 93 | 33,917 | | 648,077 |
| UNIFI ORD | | | 2,262 | į | 56,970 | | 73,809 |
| UNION PACIFIC ORD | | | 4,923 | 39 | 90,743 | | 510,417 |
| UNITED CONTINENTAL HOLDINGS ORD | | | 10,590 | 47 | 71,815 | | 771,799 |
| UNITED NATURAL FOODS ORD | | | 13,997 | 83 | 17,815 | | 667,937 |
| UNITED PARCEL SERVICE CL B ORD | | | 3,974 | 35 | 51,246 | | 455,579 |
| UNITED RENTAL ORD | | | 1,035 | - | 74,547 | | 109,275 |
| UNITED STATES LIME AND MINERALS ORD | | | 2,336 | | 56,532 | | 176,952 |
| US STEEL ORD | | | 8,796 | | 46,102 | | 290,356 |
| UNITED TECHNOLOGIES ORD | | | 21,561 | | 17,283 | | 2,363,517 |
| UNITED THERAPEUTICS ORD | | | 2,100 | - | 51,293 | | 301,203 |
| UNITEDHEALTH GRP ORD | | | 15,582 | | 52,610 | | 2,493,743 |
| UNIVERSAL HEALTH SERVICES CL B ORD | | | 6,819 | | 24,469 | | 725,405 |
| UNUM ORD | | | 19,542 | | 22,450 | | 858,480 |
| VCA ORD | | | 3,679 | | 58,570 | | 252,563 |
| VF ORD | | | 1,480 | | 72,894 | | 78,958 |
| VALERO ENERGY ORD | | | • | | - | | |
| | | | 9,158 | | 52,978 | | 625,675 |
| VALVOLINE ORD | | | 5,310 | | 28,687 | | 114,165 |
| VANTIV CL A ORD | | | 23,087 | | 22,886 | | 1,376,447 |
| VEECO INSTRUMENTS ORD | | | 20,690 | | 14,386 | | 603,114 |
| VEEVA SYSTEMS CL A ORD | | | 17,795 | | 96,131 | | 724,257 |
| VENTAS REIT | | | 1,623 | | 96,877 | | 101,470 |
| VERACYTE ORD | | | 6,000 | | 15,005 | | 46,440 |
| VEREIT ORD | | | 33,240 | | 77,423 | | 281,210 |
| VERIZON COMMUNICATIONS ORD | | | 63,413 | 3,07 | 78,707 | | 3,384,986 |
| VERINT SYSTEMS ORD | | | 18,900 | 1,05 | 56,004 | | 666,225 |
| VERISK ANALYTICS ORD | | | 12,529 | 83 | 19,402 | | 1,016,979 |
| VERTEX PHARMACEUTICALS ORD | | | 7,661 | 65 | 54,882 | | 564,386 |
| VERSUM MATERIALS ORD | | | 517 | | 8,482 | | 14,512 |
| VIASAT ORD | | | 44,924 | 2,47 | 77,765 | | 2,974,867 |
| VIACOM CL B ORD | | | 24,088 | 1,59 | 97,645 | | 845,489 |
| VISA CL A ORD | | | 78,738 | | 32,355 | | 6,143,139 |
| VISHAY INTERTECH ORD | | | 55,200 | | 08,950 | | 894,240 |
| VISHAY PRECISION GROUP ORD | | | 1,926 | | 23,981 | | 36,401 |
| VISTEON ORD | | | 714 | | 17,038 | | 57,363 |
| VIVUS ORD | | | 13,900 | | 04,658 | | 15,985 |
| | | | 13,500 | 20 | .,,000 | | 13,503 |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | (c) Desc | ription of Invest | ment, Including: | | |
|--|----------|----------------------|------------------|--------------------|--------------------|
| (b) Identity of Issuer, Borrower, | Coupon | inperon or anvese | menty including | _ | (e) Current |
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value |
| | | • | | . , | |
| COMMON STOCK (Continued): | | | | | |
| WI LAN ORD | - % | | \$ 10,000 | \$ 34,220 | \$ 16,300 |
| VORNADO REALTY REIT | | | 1,002 | 77,667 | 104,579 |
| VOYA FINANCIAL ORD | | | 16,350 | 659,681 | 641,247 |
| WABCO HOLDINGS ORD | | | 6,100 | 523,461 | 647,515 |
| WEC ENERGY GROUP ORD | | | 1,413 | 59,609 | 82,872 |
| WABTEC ORD | | | 4,920 | 394,607 | 408,458 |
| WADDELL REED FINANCIAL CL A ORD | | | 18,900 | 497,226 | 368,739 |
| WAL MART STORES ORD | | | 20,606 | 1,582,717 | 1,424,287 |
| WALGREEN BOOTS ALLIANCE ORD | | | 4,618 | 232,101 | 382,186 |
| WASHINGTONFIRST BANKSHARES ORD | | | 2,364 | 60,988 | 68,532 |
| WASTE CONNECTIONS ORD | | | 15,745 | 1,030,825 | 1,237,400 |
| WASTE MANAGEMENT ORD | | | 3,214 | 135,117 | 227,905 |
| WEBSTER FINANCIAL ORD | | | 30,085 | 765,249 | 1,633,014 |
| WELLS FARGO ORD | | | 48,607 | 2,023,146 | 2,678,732 |
| WELLTOWER ORD | | | 2,231 | 156,939 | 149,321 |
| WENDYS ORD | | | 178,000 | 979,011 | 2,406,560 |
| WEND'S ORD WEST PHARM SVC ORD | | | • | 429,127 | |
| | | | 15,000 | • | 1,272,450 |
| WESTAR ENERGY ORD | | | 1,167 | 39,211 | 65,760 |
| WESTERN DIGITAL ORD | | | 10,305 | 442,463 | 700,225 |
| WESTERN UNION ORD | | | 3,188 | 57,288 | 69,243 |
| WESTROCK ORD | | | 2,634 | 99,526 | 133,728 |
| WEYERHAEUSER REIT | | | 6,894 | 198,630 | 207,434 |
| WHIRLPOOL ORD | | | 4,677 | 507,323 | 850,138 |
| WHITEWAVE FOODS ORD | | | 7,471 | 290,610 | 415,388 |
| WHITING PETROLEUM ORD | | | 13,757 | 164,197 | 165,359 |
| WHOLE FOODS MARKET ORD | | | 10,739 | 362,881 | 330,332 |
| WILLIAMS ORD | | | 10,713 | 221,569 | 333,603 |
| WINTRUST FINANCIAL ORD | | | 17,683 | 748,760 | 1,283,255 |
| WORKDAY CL A ORD | | | 6,750 | 510,736 | 446,108 |
| WORLD FUEL SERVICES ORD | | | 1,621 | 70,945 | 74,420 |
| WYNDHAM WORLDWIDE ORD | | | 13,690 | 884,498 | 1,045,505 |
| XCEL ENERGY ORD | | | 4,641 | 139,044 | 188,889 |
| XILINX ORD | | | 13,033 | 616,509 | 786,802 |
| XEROX ORD | | | 46,216 | 426,009 | 403,466 |
| XYLEM ORD | | | 16,829 | 632,802 | 833,372 |
| YAHOO! ORD | | | 7,778 | 258,621 | 300,775 |
| YUM BRANDS ORD | | | 2,051 | 110,026 | 129,890 |
| YUM CHINA ORD | | | 2,051 | 42,989 | 53,572 |
| ZAYO GROUP HOLDINGS ORD | | | 30,400 | 877,791 | 998,944 |
| ZIMMER BIOMET HOLDINGS ORD | | | 700 | 58,443 | 72,240 |
| ZIONS BANCORPORATION ORD | | | 1,924 | 57,047 | 82,809 |
| ZOETIS CL A ORD | | | 12,665 | 532,735 | 677,957 |
| THUNDERBIRD RESOURCES | | | 4 | 316,874 | - |
| COHEN & STEERS OLTY INC REALTY FRAC SH | | | 40,400 | 2 | 5 |
| DREAM UNLIMITED ORD | | | 150,380 | 1,510,583 | 743,073 |
| DUNDEE CL A ORD | | | 43,490 | 634,882 | 192,661 |
| FORD MOTOR CO FRACTIONAL SHARES | | | 83,100 | 28 | 10 |
| ADIENT ORD | | | 756 | 34,263 | 44,302 |
| | | | 19,700 | | • |
| AIRCASTLE ORD | | | · | 321,307 275,857 | 410,745 324 532 |
| ALKERMES ORD | | | 5,839 | 275,857 | 324,532 |
| ALLERGAN ORD | | | 714 | 115,766 | 149,947 |
| AMDOCS ORD | | | 16,100 | 561,843 | 937,825 |
| AON CL A ORD | | | 20,614 | 834,321 | 2,299,079 |
| ARCH CAPITAL GROUP ORD | | | 831 | 45,007 | 71,707 |
| ASSURED GUARANTY ORD | | | 19,500 | 414,331 | 736,515 |
| AXIS CAPITAL HOLDINGS ORD | | | 6,191 | 274,496 | 404,087 |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| (e) Lesently of Issuer, Borrower, (a) Lesson, or Similar Party y Rate Maturity Date Par of Shares (d) Cost Value COMMON STOCK (Continued): ACCENTURE CL A ORD | | (c) Desc | ription of Invest | ment, Including: | | | |
|--|---------------------------------------|----------|-------------------|------------------|----|-----------|------------|
| COMMON STOCK (Continued): ACCENTURE CLA ORD - % \$ 2,691 \$ 212,298 \$ 315,191 BUNGE ORD 1,2914 936,100 932,90 CHINA CERAMICS ORD 4,179 77,689 9,523 COCA COLA DELA PRORTNERS ORD 2,106 79,080 66,121 DELPHI AUTOMOTIVE ORD 11,541 772,468 777,288 EATON ORD 3,748 277,525 251,455 ENSCO CLA ORD 19,868 644,922 193,117 EVERSET RE GROUP ORD 19,868 644,922 193,117 EVERSET RE GROUP ORD 19,868 644,922 193,117 HIS MARKIT ORD 9,500 881,172 802,277 HIS MARKIT ORD 9,500 881,172 802,277 HIS MARKIT ORD 9,500 881,172 802,277 HIS MARKIT ORD 1,746 85,327 131,020 WEATHERFORD INTL ORD 1,746 85,327 131,020 WEATHERFORD INTL ORD 1,746 85,327 131,020 HUNESCO ORD 1,758 9,500 1,745,289 1,742,280 INVESCO ORD 1,758 1,759 | | | - | | • | | • • |
| ACCENTURE CLA ORD * \$ 2,691 \$ 212,298 \$ 315,191 BUNGE ORD 11,914 976,709 996,100 932,000 CHINA CERAMICS ORD 4,179 77,689 9,522 COCA COLD EUROPEAN PARTNERS ORD 2,106 79,880 66,122 DELPHI AUTOMOTIVE ORD 11,541 777,286 777,286 EATON ORD 19,868 64,492 193,111 EVEREST RE GROUP ORD 10,844 1,054,443 2,346,44 HELEN OF TROY ORD 9,500 881,172 802,277 II'S MARKIT ORD 1,746 85,327 131,020 INVESCO ARD 1,746 85,327 131,020 INVESCO ORD 1,746 88,852 77,122 JOHNSON CONTROLS INTERNATIONAL ORD 33,055 1,248,208 1,358,234 LIBERTY GLOBAL CLA ORD 86,852 1,275,881 2,579,50 LIBERTY GLOBAL CLA CORD 81,78 68,903 173,124 MELIRERTY GLOBAL LLAC CLA ORD 1,90 108,833 94,656 MELIRERTY GLOBAL LLAC CLA ORD <th>(a) Lessor, or Similar Party</th> <th>Rate</th> <th>Maturity Date</th> <th>Par or Shares</th> <th></th> <th>(d) Cost</th> <th>Value</th> | (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | | (d) Cost | Value |
| SUMBRICA | COMMON STOCK (Continued): | | | | | | |
| BUNGE ORD CHINA CERAMICS ORD CHINA CERAMICS ORD CHINA CERAMICS ORD CHOR CERAMICS ORD COCA COLA EUROPEAN PARTNERS ORD DEPHI AUTOMOTTIVE ORD 11,541 FOR 1,547 ENSO COLA ORD 19,488 EATON ORD 19,488 EATON ORD 19,488 EATON ORD 19,484 ELEN OR TROY) ORD 10,844 1,054,443 2,346,644 ELEN OR TROY) ORD 10,844 ELEN OR TROY) ORD 10,844 ELEN OR TROY) ORD 11,758 ENSO COLA ORD 19,246 ELEN ORD 10,247 ELEN ORD 10,2 | · · · · · · · · · · · · · · · · · · · | - % | | \$ 2,691 | \$ | 212,298 | \$ 315,197 |
| CHINA CERAMICS ORD COCA COLA CURDEAN PARTNERS ORD COCA COLA CURDEAN PARTNERS ORD DEI,PHI AUTOMOTIVE ORD EATON ORD 3,748 277,286 EATON ORD 3,748 277,286 EATON ORD 3,748 277,286 EATON ORD 3,968 64,127 ENSCO CL A ORD EVEREST RE GROUP ORD 19,868 64,492 193,111 EVEREST RE GROUP ORD 10,844 HLEN OF TROY ORD 10,844 HLEN OF TROY ORD 10,844 HLEN OF TROY ORD 10,746 HLEN OF TROY ORD 11,746 85,227 HIS MARKIT ORD 11,746 86,823 HIS HIS MARKIT ORD 11,756 HIS MARKIT O | BUNGE ORD | | | | | • | 932,907 |
| COCA COLA EUROPEAN PARTNERS ORD 2,106 79,080 66,121 DEPHI AUTOMOTTIC ORD 3,748 257,252 251,457 ENSCO CLA ORD 19,868 644,922 193,117 EVEREST RE GROUP ORD 10,844 1,054,443 2,346,644 HELEN OF TROY ORD 9,500 881,172 802,277 IHS MARKIT ORD 1,746 85,327 131,126 WEATHERFORD INTL ORD 19,246 218,289 96,33 INVESCO ORD 2,542 81,852 77,122 JOHNSON CONTROLS INTERNATIONAL ORD 7,559 29,212 311,767 LAZARD CLA ORD 6,008 243,786 183,782 LIBERTY GLOBAL CLA ORD 6,008 243,786 183,783 LIBERTY GLOBAL CLA ORD 79 35,646 16,442 LIBERTY GLOBAL CLA CLA ORD 8,178 68,993 123,222 HELENTY GLOBAL CLA CLA ORD 1,900 100,553 94,655 MALLINCKRODT ORD 8,178 68,903 123,21 MALLINCKRODT ORD 1,000 100,553 | | | | | | • | • |
| DELPHI AUTOMOTIVE ORD | | | | • | | | 66,128 |
| ENTON ORD ENTOC CL A ORD 19,868 644,922 193,112 EVEREST EE GROUP ORD 10,844 1,054,443 2,346,641 HLEEN OF TROY ORD 9,500 881,172 802,772 IHS MARKIT ORD 61,758 2,057,798 2,186,852 INGERSOLL RAND ORD 1,746 85,327 131,022 WEATHERFORD INTL ORD 19,246 210,289 96,031 INVESCO ORD 2,542 81,852 77,122 JOHNSON CONTROLS INTERNATIONAL ORD 33,055 1,248,208 1,358,237 LIBERTY GLOBAL CL A ORD 6,008 243,786 183,781 LIBERTY GLOBAL CL C ORD 18,178 66,903 173,124 LIBERTY GLOBAL LILAC CL C ORD 1,540 86,852 1,775,881 2,579,504 LIBERTY GLOBAL LILAC CL C ORD 1,540 86,852 1,775,881 2,579,504 LIBERTY GLOBAL LILAC CL C ORD 1,900 100,583 94,656 MEDTRONIC ORD 1,910 340,754 94,988 MEDTRONIC ORD 1,910 340,754 95,922 LIBERTY GLOBAL LILAC CL C ORD 1,930 94,954 MEDTRONIC ORD 1,910 340,754 96,947 MEDTRONIC ORD 1,910 340,947 | | | | | | | 777,286 |
| ENSCO CL A ORD EVEREST BE GROUP ORD 10,844 1,1054,443 2,234,645 HELEN OF TROY ORD 9,500 881,172 802,277 IHS MARKIT ORD 61,758 2,186,857 INGERSOLIR AND ORD 11,746 85,327 131,021 WEATHERFORD INTL ORD 15,246 218,289 96,033 INVESCO ORD 19,246 218,289 96,033 INVESCO ORD 15,246 218,289 96,033 INVESCO ORD 15,246 218,289 16,033 INVESCO ORD 15,247 218,252 77,122 JOHNSON CONTROLS INTERNATIONAL ORD 16,080 243,786 113,767 ILBERTY GLOBAL CL A ORD 16,080 243,786 1183,781 LIBERTY GLOBAL CL C ORD 18,178 68,046 116,441 LIBERTY GLOBAL CL C C ORD 19,00 108,583 94,551 MADITION ORD 10,00 108,583 94,551 MADITION ORD 10,00 108,583 94,551 NABORS INDUSTRIES ORD 16,154 372,814 95,553 NABORS INDUSTRIES ORD 16,154 372,814 95,553 RENAISSANCERE ORD 16,164 372,814 95,563 RENAISSANCERE ORD 16,164 372,814 95,633 RENAISSANCERE ORD 16,095 1,229,209 1,433,665 RENAISSANCERE ORD 16,095 1,229,209 1,433,663 STERIS ORD 17,863 481,380 661,833 STERIS ORD 18,181 100,206 134,164 TRITON INTERNATIONAL ORD 15,500 104,830 8,844 TRITON INTERNATIONAL ORD 15,500 104,830 8,846 TRITON INTERNATIONAL ORD 16,095 1,229,209 1,084,644 TRITON INTERNATIONAL ORD 16,596 477,709 548,898 TRITON INTERNATIONAL ORD 17,863 152,283 245,114 PERRIGGO ORD 19,383 609,795 668,733 TRANSOCCEAN ORD 19,385 623,495 796,533 TRA | | | | | | • | 251,453 |
| EVEREST RE GROUP ORD HELS OF TROY ORD 9,500 88,172 BASKLT ORD 9,500 88,172 BASKLT ORD 1,746 81,758 2,057,798 2,186,852 INGERSOLL RAND ORD 1,746 85,327 131,02 WEATHERFORD INTL ORD 19,246 218,289 60,03 INVESCO ORD 1,746 2,542 81,852 77,122 JOHNSON CONTROLS INTERNATIONAL ORD 33,055 1,249,208 1,358,231 LIBERTY GLOBAL CL A ORD 1,246 LIBERTY GLOBAL CL C ARD 1,247 LIBERTY GLOBAL CL C ORD 1,247 LIBERTY GLOBAL CL C ORD 1,247 LIBERTY GLOBAL LILAC CL A ORD 1,247 LIBERTY GLOBAL LILAC CL A ORD 1,247 LIBERTY GLOBAL LILAC CL A ORD 1,300 | ENSCO CL A ORD | | | • | | | 193,117 |
| HELEN DF TROY ORD HELEN DF TROY ORD 61,758 2,057,798 2,186,855 INGERSOLL RAND ORD 1,746 85,327 131,027 WEATHERFORD INTL ORD 1,746 85,327 131,027 WEATHERFORD INTL ORD 1,746 218,289 96,036 INVESCO ORD 1,747 21,284 21,275,81 12,275,81 12,275,80 12,275,81 12,275,950 INVESCO ORD 1,747 21,284 21,284 21,285 21,275,81 12,275,81 12,275,950 INVESCO ORD 1,747 21,284 21,285 21,275,81 12,275,81 12,275,81 12,275,950 INVESCO ORD 1,747 21,284 21,285 21,275,81 12,27 | | | | • | | | 2,346,642 |
| HIS MARKIT ORD | HELEN OF TROY ORD | | | · | | 881,172 | 802,275 |
| INGERSOLL RAND ORD | IHS MARKIT ORD | | | | | • | 2,186,851 |
| WEATHERFORD INTL ORD | INGERSOLL RAND ORD | | | • | | | 131,020 |
| INVESCO ORD JOHNSON CONTROLS INTERNATIONAL ORD JOHNSON CONTROLS JOHNSON J | | | | • | | • | 96,038 |
| JOHNSON CONTROLS INTERNATIONAL ORD | INVESCO ORD | | | • | | • | 77,124 |
| LAZARD CL A ORD | JOHNSON CONTROLS INTERNATIONAL ORD | | | | | | 311,767 |
| LIBERTY GLOBAL CL A ORD LIBERTY GLOBAL CL C ORD 86,852 1,275,851 2,579,506 LIBERTY GLOBAL LILAC CL A ORD 749 35,646 16,441 LIBERTY GLOBAL LILAC CL C ORD 81,78 68,903 173,122 MALLINCKRODT ORD 1,900 108,583 94,655 MEDTRONIC ORD 6,091 329,221 433,866 NABORS INDUSTRIES ORD 8,181 100,206 134,166 NIELSEN HOLDINGS ORD 34,176 1,356,290 1,433,681 NOBLE ORD 16,154 372,814 95,632 SEAGATE TECHNOLOGY ORD 17,863 481,380 681,833 STERIS ORD 18,480 TSAKOS ENRAY NAVIGATION ORD 18,494 TRITON INTERNATIONAL ORD 18,095 TSAKOS ENRAY ORD 18,494 TRITON ENTERNATION ORD 18,494 TRITON ENTERNATION ORD 18,495 TRANSOCORD 18,496 TSAKOS ENRAY ORD 18,496 | LAZARD CL A ORD | | | • | | • | 1,358,230 |
| LIBERTY GLOBAL LILAC CL A ORD 86,852 1,275,881 2,579,900 LIBERTY GLOBAL LILAC CL A ORD 749 35,646 16,441 LIBERTY GLOBAL LILAC CL C ORD 8,178 68,903 173,121 MALLINCKRODT ORD 1,900 108,583 94,655 MEDTRONIC ORD 6,091 329,221 433,863 NABORS INDUSTRIES ORD 8,181 100,206 134,166 NIELSEN HOLDINGS ORD 34,176 1,356,290 1,433,683 NOBLE ORD 16,154 372,814 95,633 RENAISSANCERE ORD 10,00 340,754 694,722 SEAGATE TECHNOLOGY ORD 17,863 481,380 681,833 STERIS ORD 16,095 1,228,209 1,084,642 TRITON INTERNATIONAL ORD 16,095 1,228,209 1,084,642 TRISTON SE ENERGY NAVIGATION ORD 42,300 325,552 198,383 WILLIS TOWERS WATSON ORD 42,300 325,552 198,383 YIL GROUP ORD 2,773 86,961 103,322 ATLASSIAN CL A ORD 13,537 339,789 325,972 ALIED WORLD ASSURANCE HOLDINGS ORD | | | | • | | | 183,785 |
| LIBERTY GLOBAL LILAC CL A ORD LIBERTY GLOBAL LILAC CL C ORD MALLINCKRODT ORD MALLINCKRODT ORD MALLINCKRODT ORD MOBORS INDUSTRIES ORD NABORS INDUSTRIES ORD NIELSEN HOLDINGS ORD MALTON | LIBERTY GLOBAL CL C ORD | | | • | | • | 2,579,504 |
| LIBERTY GLOBAL LILAC CL C ORD 8,178 68,903 173,128 MALLINCKRODT ORD 1,900 108,583 94,658 MEDTRONIC ORD 6,091 329,221 433,866 NABORS INDUSTRIES ORD 81,811 100,206 134,166 NIELSEN HOLDINGS ORD 34,176 1,356,6290 1,433,686 NOBLE ORD 16,154 372,814 95,632 RENAISSANCERE ORD 17,863 481,380 681,833 STERIS ORD 17,863 481,380 681,833 STERIS ORD 16,095 1,228,209 1,084,641 TRITON INTERNATIONAL ORD 5,600 104,830 88,480 TSAKOS ENERGY NAVIGATION ORD 42,300 325,552 198,383 WILLIS TOWERS WATSON ORD 42,300 325,552 198,385 VIL GROUP ORD 4,500 47,630 51,355 PERRIGO ORD 2,773 86,961 103,322 ATLASSIAN CL A ORD 3,557 339,789 325,972 CHUBB ORD 5,400 174,690 29,43 | LIBERTY GLOBAL LILAC CL A ORD | | | • | | | 16,447 |
| MALLINCKRODT ORD 1,900 108,583 94,655 MEDTRONIC ORD 6,091 329,221 433,865 NABORS INDUSTRIES ORD 8,181 100,206 134,166 NIELSEN HOLDINGS ORD 34,176 1,356,290 1,433,683 NOBLE ORD 16,154 372,814 95,633 REMAISSANCERE ORD 5,100 340,754 694,722 SEAGATE TECHNOLOGY ORD 16,095 1,228,209 1,084,843 STERIS ORD 16,095 1,228,209 1,084,843 TISTON INTERNATIONAL ORD 5,600 104,830 88,480 TSAKOS ENERGY NAVIGATION ORD 420 47,530 51,355 WILLIS TOWERS WATSON ORD 420 47,500 51,355 YERRIGO ORD 420 47,500 51,355 XL GROUP ORD 13,557 339,789 325,972 ALLIED WORLD ASSURANCE HOLDINGS ORD 5,400 174,690 290,03 CHUBB ORD 2,532 260,656 345,252 TE CONNECTIVITY ORD 9,898 608,795 668,733 | LIBERTY GLOBAL LILAC CL C ORD | | | 8,178 | | | 173,128 |
| MEDTRONIC ORD 6,091 329,221 433,866 NABORS INDUSTRIES ORD 34,176 1,356,290 1,433,686 NIBLSEN HOLDINGS ORD 34,176 1,356,290 1,433,686 NOBLE ORD 16,154 372,814 95,632 RENAISSANCERE ORD 5,100 340,754 694,722 SEAGATE TECHNOLOGY ORD 17,863 481,380 681,833 STERIS ORD 16,095 1,228,209 1,084,647 TRITON INTERNATIONAL ORD 42,000 325,552 198,383 WILLIS TOWERS WATSON ORD 42,000 325,552 198,383 WILLIS TOWERS WATSON ORD 420 47,630 51,355 PERRIGO ORD 6,596 477,709 548,985 XL GROUP ORD 2,773 86,961 103,322 ALIED WORLD ASSURANCE HOLDINGS ORD 13,537 339,789 325,972 ALIED WORLD ASSURANCE HOLDINGS ORD 2,532 260,656 334,522 TE CONNECTIVITY ORD 9,898 608,795 685,733 TRANSOCEAN ORD 16,643 152,283 </td <td>MALLINCKRODT ORD</td> <td></td> <td></td> <td>•</td> <td></td> <td></td> <td>94,658</td> | MALLINCKRODT ORD | | | • | | | 94,658 |
| NABORS INDUSTRIES ORD 8,181 100,206 134,166 NIELSEN HOLDINGS ORD 34,176 1,356,290 1,433,681 NOBLE ORD 16,154 372,814 95,633 RENAISSANCERE ORD 5,100 340,754 694,722 SEAGATE TECHNOLOGY ORD 17,863 481,380 681,833 STERIS ORD 16,095 1,228,209 1,084,642 TRITON INTERNATIONAL ORD 5,600 104,830 88,481 TSAKOS ENERGY NAVIGATION ORD 42,300 325,552 198,383 WILLIS TOWERS WATSON ORD 420 47,630 51,353 PERRIGO ORD 6,596 477,709 548,983 XL GROUP ORD 2,773 86,961 103,322 ALLIED WORLD ASSURANCE HOLDINGS ORD 13,537 339,789 325,972 ALLIED WORLD ASSURANCE HOLDINGS ORD 2,532 260,656 334,522 TE CONNECTIVITY ORD 9,898 608,795 685,733 TRANSOCEAN ORD 9,898 608,795 685,733 TRANSOCEAN ORD 9,385 66,833 52,425 CAMTEK ORD 19,385 623,495 | MEDTRONIC ORD | | | • | | 329,221 | 433,862 |
| NIELSEN HOLDINGS ORD 34,176 1,356,290 1,433,683 NOBLE ORD 16,154 372,814 95,632 RENAISSANCERE ORD 5,100 340,754 694,722 SEAGATE TECHNOLOGY ORD 17,863 481,380 681,833 STERIS ORD 16,095 1,228,209 1,084,642 TRITON INTERNATIONAL ORD 5,600 104,830 88,486 TSAKOS ENERGY NAVIGATION ORD 42,300 325,552 198,385 WILLIS TOWERS WATSON ORD 420 47,630 51,355 PERRIGG ORD 6,596 477,709 548,988 XL GROUP ORD 2,773 86,961 103,322 ALLED WORLD ASSURANCE HOLDINGS ORD 13,537 339,789 325,972 ALLED WORLD ASSURANCE HOLDINGS ORD 5,400 174,690 290,033 CHUBB ORD 2,532 260,656 334,522 TE CONNECTIVITY ORD 9,898 608,795 685,733 TRANSOCEAN ORD 16,643 152,283 245,311 CAMTEK ORD 19,385 623,495 7 | NABORS INDUSTRIES ORD | | | 8,181 | | 100,206 | 134,168 |
| RENAISSANCERE ORD 5,100 340,754 694,722 SEAGATE TECHNOLOGY ORD 17,863 481,380 681,833 STERIS ORD 16,095 1,228,209 1,084,642 TRITON INTERNATIONAL ORD 5,600 104,830 88,480 TSAKOS ENERGY NAVIGATION ORD 42,300 325,552 198,383 WILLIS TOWERS WATSON ORD 420 47,630 51,352 PERRIGO ORD 6,596 477,709 548,983 XL GROUP ORD 2,773 86,961 103,322 ATLASSIAN CL A ORD 13,537 339,789 325,975 ALLIED WORLD ASSURANCE HOLDINGS ORD 5,400 174,690 290,03 CHUBB ORD 2,532 260,656 334,527 TE CONNECTIVITY ORD 9,898 608,795 685,733 TRANSOCEAN ORD 16,643 152,283 245,318 PENTAIR ORD 55,982 126,112 184,183 GLICOM ORD 19,385 623,495 796,533 STRATASYS ORD 47,500 1,347,218 785,650 | NIELSEN HOLDINGS ORD | | | | | • | 1,433,683 |
| RENAISSANCERE ORD 5,100 340,754 694,722 SEAGATE TECHNOLOGY ORD 17,863 481,380 681,833 STERIS ORD 16,095 1,228,209 1,084,642 TRITON INTERNATIONAL ORD 5,600 104,830 88,480 TSAKOS ENERGY NAVIGATION ORD 42,000 325,552 198,383 WILLIS TOWERS WATSON ORD 420 47,630 51,355 PERRIGO ORD 6,596 477,709 548,983 XL GROUP ORD 2,773 86,961 103,322 ATLASSIAN CL A ORD 13,537 339,789 325,975 ALLIED WORLD ASSURANCE HOLDINGS ORD 5,400 174,690 290,03 CHUBB ORD 2,532 260,656 334,527 TE CONNECTIVITY ORD 9,898 608,795 685,733 TRANSOCEAN ORD 16,643 152,283 245,316 PENTAIR ORD 9,395 66,833 52,425 CAMTEK ORD 19,385 623,495 796,533 STRATASYS ORD 47,500 1,347,218 785,650 | | | | 16,154 | | | 95,632 |
| STERIS ORD 16,095 1,228,209 1,084,642 TRITON INTERNATIONAL ORD 5,600 104,830 88,484 TSAKOS ENERGY NAVIGATION ORD 42,300 325,552 198,385 WILLIS TOWERS WATSON ORD 420 47,630 51,355 PERRIGO ORD 6,596 477,709 548,985 XL GROUP ORD 2,773 86,961 103,322 ATLASSIAN CL A ORD 13,537 339,789 325,973 ALLIED WORLD ASSURANCE HOLDINGS ORD 5,400 174,690 290,03 CHUBB ORD 2,532 260,656 334,527 TE CONNECTIVITY ORD 9,898 608,795 668,733 TRANSOCEAN ORD 9,335 66,833 52,429 CAMTEK ORD 9,335 66,833 52,429 CAMTEK ORD 19,385 623,495 796,533 STRATASYS ORD 47,500 1,347,218 785,656 AERCAP HOLDINGS ORD 17,791 790,514 740,284 CNH INDUSTRIAL ORD 285,509 1,785,636 2,481,075 | RENAISSANCERE ORD | | | | | 340,754 | 694,722 |
| TRITON INTERNATIONAL ORD 5,600 104,830 88,480 TSAKOS ENERGY NAVIGATION ORD 42,300 325,552 198,38 WILLIS TOWERS WATSON ORD 420 47,630 51,357 PERRIGO ORD 6,596 477,709 548,988 XL GROUP ORD 2,773 86,961 103,322 ATLASSIAN CLA ORD 13,537 339,789 325,972 ALLIED WORLD ASSURANCE HOLDINGS ORD 5,400 174,690 290,034 CHUBB ORD 2,532 260,656 334,522 TE CONNECTIVITY ORD 9,898 608,795 685,733 TRANSOCEAN ORD 16,643 152,283 245,316 PENTAIR ORD 935 66,833 52,425 CAMTEK ORD 55,982 126,112 184,185 SILICOM ORD 19,385 623,495 796,530 STRATASYS ORD 47,500 1,347,218 785,650 AERCAP HOLDINGS ORD 17,791 790,514 740,228 CNH INDUSTRIAL ORD 285,509 1,785,636 2,481,073 < | SEAGATE TECHNOLOGY ORD | | | 17,863 | | 481,380 | 681,831 |
| TSAKOS ENERGY NAVIGATION ORD 42,300 325,552 198,387 WILLIS TOWERS WATSON ORD 420 47,630 51,357 PERRIGO ORD 6,596 477,709 548,985 XL GROUP ORD 2,773 86,961 103,322 ATLASSIAN CL A ORD 13,537 339,789 325,972 ALLIED WORLD ASSURANCE HOLDINGS ORD 5,400 174,690 290,03 CHUBB ORD 2,532 260,656 334,522 TE CONNECTIVITY ORD 9,898 608,795 685,733 TRANSOCEAN ORD 16,643 152,283 245,318 PENTAIR ORD 935 66,833 52,429 CAMTEK ORD 19,385 623,495 796,536 SILICOM ORD 19,385 623,495 796,536 SILICOM ORD 17,791 790,514 740,284 CNH INDUSTRIAL ORD 285,509 1,785,636 2,481,073 MOBILEYE ORD 11,060 45,655 51,884 NYE SEMICONDUCTORS ORD 13,600 45,655 51,884 <t< td=""><td>STERIS ORD</td><td></td><td></td><td>16,095</td><td></td><td>1,228,209</td><td>1,084,642</td></t<> | STERIS ORD | | | 16,095 | | 1,228,209 | 1,084,642 |
| WILLIS TOWERS WATSON ORD 420 47,630 51,357 PERRIGO ORD 6,596 477,709 548,981 XL GROUP ORD 2,773 86,961 103,322 ATLASSIAN CL A ORD 13,537 339,789 325,977 ALLIED WORLD ASSURANCE HOLDINGS ORD 5,400 174,690 290,03 CHUBB ORD 2,532 260,656 334,527 TE CONNECTIVITY ORD 9,898 608,795 685,733 TRANSOCEAN ORD 16,643 152,283 245,318 PENTAIR ORD 935 66,833 52,425 CAMTEK ORD 19,385 623,495 796,530 STEATASYS ORD 47,500 1,347,218 785,656 AERCAP HOLDINGS ORD 17,791 790,514 740,288 CNH INDUSTRIAL ORD 285,509 1,785,636 2,481,072 MOBILEYE ORD 31,258 1,571,134 1,191,555 LYONDELLBASELL INDUSTRIES CL A ORD 12,325 1,006,702 1,057,239 MYLAN ORD 5,000 286,144 490,050 | TRITON INTERNATIONAL ORD | | | 5,600 | | 104,830 | 88,480 |
| PERRIGO ORD 6,596 477,709 548,985 XL GROUP ORD 2,773 86,961 103,322 ATLASSIAN CL A ORD 13,537 339,789 325,973 ALLIED WORLD ASSURANCE HOLDINGS ORD 5,400 174,690 290,034 CHUBB ORD 2,532 260,656 334,522 TE CONNECTIVITY ORD 9,898 608,795 685,733 TRANSOCEAN ORD 16,643 152,283 245,318 PENTAIR ORD 935 66,833 52,425 CAMTEK ORD 19,385 623,495 796,533 SILICOM ORD 19,385 623,495 796,533 STRATASYS ORD 47,500 1,347,218 785,650 AERCAP HOLDINGS ORD 17,791 790,514 740,284 CNH INDUSTRIAL ORD 285,509 1,785,636 2,481,073 MYLAN ORD 12,325 1,006,702 1,057,235 MYLAN ORD 12,325 1,006,702 1,057,235 MYLAN ORD 5,000 286,144 490,056 SENSATA TECHNOLOG | TSAKOS ENERGY NAVIGATION ORD | | | 42,300 | | 325,552 | 198,387 |
| XL GROUP ORD 2,773 86,961 103,322 ATLASSIAN CL A ORD 13,537 339,789 325,973 ALLIED WORLD ASSURANCE HOLDINGS ORD 5,400 174,690 290,034 CHUBB ORD 2,532 260,656 334,527 TE CONNECTIVITY ORD 9,898 608,795 685,733 TRANSOCEAN ORD 16,643 152,283 245,318 PENTAIR ORD 935 66,833 52,429 CAMTEK ORD 935 66,833 52,429 SILICOM ORD 19,385 623,495 796,536 STRATASYS ORD 47,500 1,347,218 785,656 AERCAP HOLDINGS ORD 17,791 790,514 740,284 CNH INDUSTRIAL ORD 285,509 1,785,636 2,481,073 MOBILEYE ORD 31,258 1,571,134 1,91,555 LYONDELLBASELL INDUSTRIES CL A ORD 12,325 1,006,702 1,057,235 MYLAN ORD 5,000 286,144 490,050 SENSATA TECHNOLOGIES HOLDING ORD 11,080 431,718 431,566 WRIGHT MEDICAL GROUP ORD 26,307 412,914 604,532< | WILLIS TOWERS WATSON ORD | | | 420 | | 47,630 | 51,357 |
| ATLASSIAN CL A ORD ALLIED WORLD ASSURANCE HOLDINGS ORD CHUBB ORD CHUBB ORD CHUBB ORD CHUBB ORD CHONECTIVITY ORD SPASSURANCE HOLDINGS ORD CHUBB ORD CHUB ORD CHUBB ORD CHUBB ORD CHUBB ORD CHUBB ORD CHUBB ORD CHUBB ORD | PERRIGO ORD | | | 6,596 | | 477,709 | 548,985 |
| ALLIED WORLD ASSURANCE HOLDINGS ORD CHUBB ORD CHUBB ORD 2,532 260,656 334,527 TE CONNECTIVITY ORD 9,898 608,795 685,733 TRANSOCEAN ORD 16,643 152,283 245,318 PENTAIR ORD 935 66,833 52,429 CAMTEK ORD 55,982 126,112 184,183 SILICOM ORD 19,385 623,495 796,533 STRATASYS ORD 47,500 1,347,218 785,656 AERCAP HOLDINGS ORD 17,791 790,514 740,284 CNH INDUSTRIAL ORD 31,258 LYONDELLBASELL INDUSTRIES CL A ORD 12,325 MYLAN ORD 1,360 45,655 51,884 NXP SEMICONDUCTORS ORD 5,000 286,144 490,056 WRIGHT MEDICAL GROUP ORD 26,307 412,914 604,539 PATHEON ORD | XL GROUP ORD | | | 2,773 | | 86,961 | 103,322 |
| CHUBB ORD 2,532 260,656 334,522 TE CONNECTIVITY ORD 9,898 608,795 685,733 TRANSOCEAN ORD 16,643 152,283 245,318 PENTAIR ORD 935 66,833 52,429 CAMTEK ORD 55,982 126,112 184,181 SILICOM ORD 19,385 623,495 796,536 STRATASYS ORD 47,500 1,347,218 785,656 AERCAP HOLDINGS ORD 17,791 790,514 740,284 CNH INDUSTRIAL ORD 285,509 1,785,636 2,481,072 MOBILEYE ORD 31,258 1,571,134 1,191,555 LYONDELLBASELL INDUSTRIES CL A ORD 12,325 1,006,702 1,057,233 MYLAN ORD 1,360 45,655 51,884 NXP SEMICONDUCTORS ORD 5,000 286,144 490,050 SENSATA TECHNOLOGIES HOLDING ORD 11,080 431,718 431,756 WRIGHT MEDICAL GROUP ORD 26,307 412,914 604,538 PATHEON ORD 16,500 396,838 473,715 | ATLASSIAN CL A ORD | | | 13,537 | | 339,789 | 325,971 |
| TE CONNECTIVITY ORD 9,898 608,795 685,733 TRANSOCEAN ORD 16,643 152,283 245,318 PENTAIR ORD 935 66,833 52,425 CAMTEK ORD 55,982 126,112 184,183 SILICOM ORD 19,385 623,495 796,536 STRATASYS ORD 47,500 1,347,218 785,656 AERCAP HOLDINGS ORD 17,791 790,514 740,284 CNH INDUSTRIAL ORD 285,509 1,785,636 2,481,073 MOBILEYE ORD 31,258 1,571,134 1,191,555 LYONDELLBASELL INDUSTRIES CL A ORD 12,325 1,006,702 1,057,235 MYLAN ORD 1,360 45,655 51,886 NXP SEMICONDUCTORS ORD 5,000 286,144 490,050 SENSATA TECHNOLOGIES HOLDING ORD 11,080 431,718 431,566 WRIGHT MEDICAL GROUP ORD 26,307 412,914 604,535 PATHEON ORD 16,500 396,838 473,715 | ALLIED WORLD ASSURANCE HOLDINGS ORD | | | 5,400 | | 174,690 | 290,034 |
| TRANSOCEAN ORD 16,643 152,283 245,318 PENTAIR ORD 935 66,833 52,429 CAMTEK ORD 55,982 126,112 184,183 SILICOM ORD 19,385 623,495 796,530 STRATASYS ORD 47,500 1,347,218 785,656 AERCAP HOLDINGS ORD 17,791 790,514 740,284 CNH INDUSTRIAL ORD 285,509 1,785,636 2,481,073 MOBILEYE ORD 31,258 1,571,134 1,191,555 LYONDELLBASELL INDUSTRIES CL A ORD 12,325 1,006,702 1,057,239 MYLAN ORD 1,360 45,655 51,884 NXP SEMICONDUCTORS ORD 5,000 286,144 490,050 SENSATA TECHNOLOGIES HOLDING ORD 11,080 431,718 431,566 WRIGHT MEDICAL GROUP ORD 26,307 412,914 604,535 PATHEON ORD 16,500 396,838 473,715 | CHUBB ORD | | | 2,532 | | 260,656 | 334,527 |
| PENTAIR ORD 935 66,833 52,425 CAMTEK ORD 55,982 126,112 184,185 SILICOM ORD 19,385 623,495 796,530 STRATASYS ORD 47,500 1,347,218 785,656 AERCAP HOLDINGS ORD 17,791 790,514 740,284 CNH INDUSTRIAL ORD 285,509 1,785,636 2,481,073 MOBILEYE ORD 31,258 1,571,134 1,191,555 LYONDELLBASELL INDUSTRIES CL A ORD 12,325 1,006,702 1,057,235 MYLAN ORD 1,360 45,655 51,884 NXP SEMICONDUCTORS ORD 5,000 286,144 490,050 SENSATA TECHNOLOGIES HOLDING ORD 11,080 431,718 431,566 WRIGHT MEDICAL GROUP ORD 26,307 412,914 604,535 PATHEON ORD 16,500 396,838 473,715 | TE CONNECTIVITY ORD | | | 9,898 | | 608,795 | 685,733 |
| CAMTEK ORD 55,982 126,112 184,18: SILICOM ORD 19,385 623,495 796,530 STRATASYS ORD 47,500 1,347,218 785,650 AERCAP HOLDINGS ORD 17,791 790,514 740,284 CNH INDUSTRIAL ORD 285,509 1,785,636 2,481,073 MOBILEYE ORD 31,258 1,571,134 1,191,555 LYONDELLBASELL INDUSTRIES CL A ORD 12,325 1,006,702 1,057,239 MYLAN ORD 1,360 45,655 51,884 NXP SEMICONDUCTORS ORD 5,000 286,144 490,056 SENSATA TECHNOLOGIES HOLDING ORD 11,080 431,718 431,566 WRIGHT MEDICAL GROUP ORD 26,307 412,914 604,535 PATHEON ORD 16,500 396,838 473,715 | TRANSOCEAN ORD | | | 16,643 | | 152,283 | 245,318 |
| SILICOM ORD 19,385 623,495 796,530 STRATASYS ORD 47,500 1,347,218 785,650 AERCAP HOLDINGS ORD 17,791 790,514 740,284 CNH INDUSTRIAL ORD 285,509 1,785,636 2,481,073 MOBILEYE ORD 31,258 1,571,134 1,191,555 LYONDELLBASELL INDUSTRIES CL A ORD 12,325 1,006,702 1,057,239 MYLAN ORD 1,360 45,655 51,884 NXP SEMICONDUCTORS ORD 5,000 286,144 490,050 SENSATA TECHNOLOGIES HOLDING ORD 11,080 431,718 431,560 WRIGHT MEDICAL GROUP ORD 26,307 412,914 604,535 PATHEON ORD 16,500 396,838 473,715 | PENTAIR ORD | | | 935 | | 66,833 | 52,425 |
| STRATASYS ORD 47,500 1,347,218 785,650 AERCAP HOLDINGS ORD 17,791 790,514 740,284 CNH INDUSTRIAL ORD 285,509 1,785,636 2,481,073 MOBILEYE ORD 31,258 1,571,134 1,191,555 LYONDELLBASELL INDUSTRIES CL A ORD 12,325 1,006,702 1,057,239 MYLAN ORD 1,360 45,655 51,884 NXP SEMICONDUCTORS ORD 5,000 286,144 490,050 SENSATA TECHNOLOGIES HOLDING ORD 11,080 431,718 431,560 WRIGHT MEDICAL GROUP ORD 26,307 412,914 604,535 PATHEON ORD 16,500 396,838 473,715 | CAMTEK ORD | | | 55,982 | | 126,112 | 184,181 |
| AERCAP HOLDINGS ORD 17,791 790,514 740,284 CNH INDUSTRIAL ORD 285,509 1,785,636 2,481,073 MOBILEYE ORD 31,258 1,571,134 1,191,555 LYONDELLBASELL INDUSTRIES CL A ORD 12,325 1,006,702 1,057,239 MYLAN ORD 1,360 45,655 51,884 NXP SEMICONDUCTORS ORD 5,000 286,144 490,050 SENSATA TECHNOLOGIES HOLDING ORD 11,080 431,718 431,566 WRIGHT MEDICAL GROUP ORD 26,307 412,914 604,535 PATHEON ORD 16,500 396,838 473,715 | SILICOM ORD | | | 19,385 | | 623,495 | 796,530 |
| CNH INDUSTRIAL ORD 285,509 1,785,636 2,481,073 MOBILEYE ORD 31,258 1,571,134 1,191,555 LYONDELLBASELL INDUSTRIES CL A ORD 12,325 1,006,702 1,057,239 MYLAN ORD 1,360 45,655 51,884 NXP SEMICONDUCTORS ORD 5,000 286,144 490,050 SENSATA TECHNOLOGIES HOLDING ORD 11,080 431,718 431,560 WRIGHT MEDICAL GROUP ORD 26,307 412,914 604,535 PATHEON ORD 16,500 396,838 473,715 | STRATASYS ORD | | | 47,500 | | 1,347,218 | 785,650 |
| MOBILEYE ORD 31,258 1,571,134 1,191,555 LYONDELLBASELL INDUSTRIES CL A ORD 12,325 1,006,702 1,057,239 MYLAN ORD 1,360 45,655 51,884 NXP SEMICONDUCTORS ORD 5,000 286,144 490,050 SENSATA TECHNOLOGIES HOLDING ORD 11,080 431,718 431,560 WRIGHT MEDICAL GROUP ORD 26,307 412,914 604,535 PATHEON ORD 16,500 396,838 473,715 | AERCAP HOLDINGS ORD | | | 17,791 | | 790,514 | 740,284 |
| LYONDELLBASELL INDUSTRIES CL A ORD 12,325 1,006,702 1,057,239 MYLAN ORD 1,360 45,655 51,884 NXP SEMICONDUCTORS ORD 5,000 286,144 490,050 SENSATA TECHNOLOGIES HOLDING ORD 11,080 431,718 431,566 WRIGHT MEDICAL GROUP ORD 26,307 412,914 604,535 PATHEON ORD 16,500 396,838 473,715 | CNH INDUSTRIAL ORD | | | 285,509 | | 1,785,636 | 2,481,073 |
| MYLAN ORD 1,360 45,655 51,884 NXP SEMICONDUCTORS ORD 5,000 286,144 490,050 SENSATA TECHNOLOGIES HOLDING ORD 11,080 431,718 431,566 WRIGHT MEDICAL GROUP ORD 26,307 412,914 604,535 PATHEON ORD 16,500 396,838 473,715 | MOBILEYE ORD | | | 31,258 | | 1,571,134 | 1,191,555 |
| NXP SEMICONDUCTORS ORD 5,000 286,144 490,050 SENSATA TECHNOLOGIES HOLDING ORD 11,080 431,718 431,566 WRIGHT MEDICAL GROUP ORD 26,307 412,914 604,535 PATHEON ORD 16,500 396,838 473,715 | LYONDELLBASELL INDUSTRIES CL A ORD | | | 12,325 | | 1,006,702 | 1,057,239 |
| SENSATA TECHNOLOGIES HOLDING ORD 11,080 431,718 431,566 WRIGHT MEDICAL GROUP ORD 26,307 412,914 604,539 PATHEON ORD 16,500 396,838 473,719 | MYLAN ORD | | | 1,360 | | 45,655 | 51,884 |
| WRIGHT MEDICAL GROUP ORD 26,307 412,914 604,535 PATHEON ORD 16,500 396,838 473,715 | NXP SEMICONDUCTORS ORD | | | 5,000 | | 286,144 | 490,050 |
| PATHEON ORD 16,500 396,838 473,715 | SENSATA TECHNOLOGIES HOLDING ORD | | | 11,080 | | 431,718 | 431,566 |
| | | | | • | | | 604,535 |
| A P MOLLER MAERSK UNSPON ADR REP ORD 430,500 3,132,163 3,444,000 | | | | | | | 473,715 |
| | A P MOLLER MAERSK UNSPON ADR REP ORD | | | 430,500 | | 3,132,163 | 3,444,000 |
| · | | | | | | • | 233,090 |
| · | | | | | | • | 69,570 |
| | | | | | | | 64,344 |
| | | | | • | | | 126,684 |
| FLEX ORD 12,247 106,181 175,989 | FLEX ORD | | | 12,247 | | 106,181 | 175,989 |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | | (c) Desc | ription of Invest | ment, Including: | - | | | |
|-----|-----------------------------------|----------|----------------------|------------------|----|-----------|-------|-----------|
| | (b) Identity of Issuer, Borrower, | Coupon | | | | | (e) C | urrent |
| (a) | Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | | (d) Cost | V | alue |
| | | | | | | | | |
| | COMMON STOCK (Continued): | | | | | | | |
| | NAVIGATOR HOLDINGS ORD | - % | | \$ 25,000 | \$ | 304,795 | \$ | 232,500 |
| | STAR BULK CARRIERS ORD | | | 2,204 | | 41,522 | | 11,262 |
| | ABERDEEN EMERGING MARKETS SM | | | 56,948 | | 622,632 | | 640,665 |
| | ABERDEEN GREATER CHINA FUND | | | 77,690 | | 689,051 | | 675,126 |
| | ABERDEEN INDONESIA FUND INC | | | 171,631 | | 1,009,171 | | 1,091,573 |
| | ABERDEEN LATIN AMERICAN EQTY | | | 105,438 | | 1,864,277 | | 2,086,618 |
| | ADVANCED SEMICONDUCTOR ENGINEE | | | 404,426 | | 2,275,348 | | 2,038,307 |
| | ALIBABA GROUP HOLDING LTD | | | 23,719 | | 2,509,608 | | 2,082,765 |
| | ALIBABA GROUP HOLDING LTD | | | 12,000 | | 945,796 | | 1,053,720 |
| | ALIBABA GROUP HOLDING LTD | | | 18,288 | | 1,580,150 | | 1,605,869 |
| | AMAZON.COM INC | | | 1,238 | | 873,019 | | 928,339 |
| | AMERICA MOVIL SAB DE CV | | | 73,400 | | 1,153,530 | | 922,638 |
| | AMERICAN EXPRESS CO | | | 4,501 | | 271,001 | | 333,434 |
| | ARROW ELECTRONICS INC | | | 12,014 | | 484,312 | | 856,598 |
| | ASIA PACIFIC FUND INC | | | 113,452 | | 1,151,109 | | 1,102,753 |
| | ASIA CEMENT CORP | | | 41 | | 306 | | - |
| | ASIA TIGERS FUND INC | | | 25,669 | | 237,871 | | 235,128 |
| | AVNET INC | | | 15,993 | | 568,587 | | 761,427 |
| | BAIDU INC | | | 16,210 | | 2,325,898 | | 2,665,086 |
| | BAIDU INC | | | 7,125 | | 1,050,928 | | 1,171,421 |
| | BANK OF NEW YORK MELLON CORP/T | | | 69,700 | | 1,791,351 | | 3,302,386 |
| | CANADIAN NATIONAL RAILWAY CO | | | 31,700 | | 1,667,860 | | 2,136,580 |
| | CANADIAN PACIFIC RAILWAY LTD | | | 18,650 | | 2,595,871 | | 2,662,661 |
| | CATHAY FINANCIAL HOLDING CO LT | | | 41,460 | | 639,554 | | 620,076 |
| | CENTRAL EUROPE RUSSIA AND TU | | | 66,804 | | 1,181,817 | | 1,374,158 |
| | CHINA FUND INC | | | 62,171 | | 1,000,329 | | 935,674 |
| | CIA BRASILEIRA DE DISTRIBUICAO | | | 16,500 | | 682,865 | | 273,075 |
| | CTRIP.COM INTERNATIONAL LTD | | | 7,277 | | 342,513 | | 291,080 |
| | CTRIP.COM INTERNATIONAL LTD | | | 56,200 | | 1,674,372 | | 2,248,000 |
| | DR REDDY'S LABORATORIES LTD | | | 44,500 | | 1,878,055 | | 2,014,960 |
| | DOLLAR GENERAL CORP | | | 5,365 | | 365,375 | | 397,386 |
| | EMERSON ELECTRIC CO | | | 47,213 | | 2,830,582 | | 2,632,125 |
| | FIDELITY NATIONAL INFORMATION | | | 37,200 | | 869,775 | | 2,813,808 |
| | FISERV INC | | | 22,700 | | 583,746 | | 2,412,556 |
| | FONDUL PROPRIETATEA SA/FUND | | | 203,945 | | 1,953,789 | | 1,945,635 |
| | WW GRAINGER INC | | | 12,672 | | 2,506,033 | | 2,943,072 |
| | GRIFOLS SA | | | 46,219 | | 784,105 | | 742,739 |
| | GRUPO TELEVISA SAB | | | 66,800 | | 1,625,167 | | 1,395,452 |
| | HCA HOLDINGS INC | | | 35,761 | | 1,658,616 | | 2,647,029 |
| | HDFC BANK LTD | | | 52,600 | | 1,984,205 | | 3,191,768 |
| | INDIA FUND INC | | | 60,324 | | 1,362,528 | | 1,290,330 |
| | INFOSYS LTD | | | 196,000 | | 2,818,462 | | 2,906,680 |
| | JD.COM INC | | | 63,774 | | 1,562,726 | | 1,622,411 |
| | JPMORGAN CHINA REGION FUND I | | | 68,082 | | 1,008,278 | | 1,060,786 |
| | KOREA FUND INC | | | 76,296 | | 2,605,873 | | 2,432,316 |
| | KOREA EQUITY FUND | | | 35,888 | | 258,356 | | 265,930 |
| | LATIN AMERICAN DISCOVERY FD | | | 74,951 | | 600,077 | | 696,295 |
| | MEDNAX INC | | | 15,036 | | 993,729 | | 1,002,300 |
| | MEXICO EQUITY AND INCOME FD | | | 95,411 | | 1,062,973 | | 874,919 |
| | MEXICO FUND INC | | | 33,142 | | 580,789 | | 466,142 |
| | MORGAN STANLEY EMRG MARKETS | | | 112,181 | | 1,436,108 | | 1,478,546 |
| | MORGAN STANLEY ASIA PACIFIC | | | 88,646 | | 1,168,165 | | 1,196,721 |
| | MORGAN STANLEY INDIA INVEST | | | 124,246 | | 3,205,748 | | 3,183,183 |
| | OMNICOM GROUP INC | | | 16,470 | | 1,145,848 | | 1,401,762 |
| | ORACLE CORP | | | 68,400 | | 1,864,644 | | 2,629,980 |
| | PARKER-HANNIFIN CORP | | | 21,907 | | 2,615,216 | | 3,066,980 |
| | | | | , | | , -, | | , , |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | (c) Desc | ription of Invest | ment, Including: | _ | |
|-----------------------------------|----------|-------------------|------------------|------------------------|-------------|
| (b) Identity of Issuer, Borrower, | Coupon | | | | (e) Current |
| Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value |
| | | | | | |
| COMMON STOCK (Continued): | 0.4 | | + 60.700 | + 022.025 | |
| PETROLEO BRASILEIRO SA | - % |) | \$ 60,700 | \$ 922,025 | \$ 613,677 |
| PFIZER INC | | | 75,900 | 1,717,860 | 2,465,232 |
| PROGRESSIVE CORP/THE | | | 86,699 | 2,325,270 | 3,077,815 |
| QUINTILES IMS HOLDINGS INC | | | 35,615 | 2,657,736 | 2,708,521 |
| SERVICEMASTER GLOBAL HOLDINGS | | | 38,120 | 1,422,362 | 1,435,980 |
| SMITH & NEPHEW PLC | | | 54,342 | 1,265,684 | 1,634,607 |
| TAIWAN FUND INC | | | 86,123 | 1,309,926 | 1,386,580 |
| TAIWAN SEMICONDUCTOR MANUFACTU | | | 49,617 | 1,456,325 | 1,426,489 |
| TAIWAN SEMICONDUCTOR MANUFACTU | | | 64,813 | 1,105,374 | 1,863,374 |
| TAIWAN SEMICONDUCTOR MANUFACTU | | | 140,125 | 2,145,979 | 4,028,594 |
| TATA MOTORS LTD | | | 60,400 | 1,876,334 | 2,077,156 |
| TEMPLETON DRAGON FUND INC | | | 251,576 | 4,477,785 | 4,120,815 |
| TEMPLETON EMERGING MKTS FND | | | 91,365 | 1,038,312 | 1,104,603 |
| TENARIS SA | | | 15,546 | 542,342 | 555,148 |
| THAI FUND INC | | | 85,870 | 619,846 | 652,612 |
| THERMO FISHER SCIENTIFIC INC | | | 18,754 | 2,304,447 | 2,646,189 |
| TURKISH INVESTMENT FUND | | | 32,302 | 268,428 | 219,008 |
| ULTRAPAR PARTICIPACOES SA | | | 44,575 | 948,326 | 924,486 |
| UNITEDHEALTH GROUP INC | | | 19,389 | 1,577,047 | 3,103,016 |
| VOYA EMERGING MARKETS HIGH I | | | 92,981 | 724,482 | 692,708 |
| WABCO HOLDINGS INC | | | 7,426 | 853,697 | 788,270 |
| WALSIN LIHWA CORP | | | 848 | - | - |
| WELLS FARGO & CO | | | 51,900 | 1,666,397 | 2,860,209 |
| YUM CHINA HOLDINGS INC | | | 143,931 | 4,004,044 | 3,759,478 |
| ZIMMER BIOMET HOLDINGS INC | | | 28,685 | 2,747,152 | 2,960,292 |
| CITY OF LONDON CHINA A SHARE | | | 15,041 | 1,535,708 | 1,822,235 |
| CITY OF LONDON EIP | | | 193,523 | 1,939,000 | 2,177,859 |
| WESTPAC BANKING CORP | | | 37,056 | 871,755 | 874,731 |
| CSL LTD | | | 16,800 | 1,124,878 | 1,221,476 |
| COMMONWEALTH BANK OF AUSTRALIA | | | 11,900 | 667,811 | 710,110 |
| NATIONAL AUSTRALIA BANK LTD | | | 32,697 | 770,973 | 726,140 |
| TELENET GROUP HOLDING NV | | | 14,141 | 704,243 | 786,330 |
| CONTINENTAL AG | | | 12,073 | 1,464,348 | 2,339,235 |
| DEUTSCHE POST AG | | | 29,535 | 887,265 | 973,034 |
| DEUTSCHE POST AG | | | 49,600 | 1,566,494 | 1,634,078 |
| SAP SE | | | 24,300 | 1,651,565 | 2,122,455 |
| SAP SE | | | 31,500 | 2,114,423 | 2,751,331 |
| BAYER AG | | | 22,650 | 1,955,370 | 2,368,224 |
| HENKEL AG & CO KGAA | | | 9,455 | 955,610 | 1,129,404 |
| BASF SE | | | 16,675 | 1,244,316 | 1,553,192 |
| BEIERSDORF AG | | | 15,943 | 1,090,891 | 1,355,360 |
| ALLIANZ SE | | | 17,872 | 2,822,636 | 2,959,527 |
| STADA ARZNEIMITTEL AG | | | 37,500 | 1,699,944 | 1,945,420 |
| DAIMLER AG | | | 29,200 | 2,138,359 | 2,178,084 |
| SIEMENS AG | | | 17,850 | 1,655,923 | 2,199,027 |
| LINDE AG | | | 19,998 | 3,151,793 | 3,292,600 |
| LINDE AG | | | 1,074 | 140,965 | 176,830 |
| BAYERISCHE MOTOREN WERKE AG | | | 15,190 | • | 1,421,922 |
| WIRECARD AG | | | • | 1,244,980 1,389,069 | |
| RTL GROUP SA | | | 31,485 3.458 | 291,345 | 1,357,908 |
| | | | 3,458 | • | 254,328 |
| VONOVIA SE | | | 31,409 | 1,034,597 | 1,023,841 |
| DEUTSCHE BOERSE AG | | | 38,412 | 3,211,323 | 3,141,538 |
| BANCO SANTANDER SA | | | 192,168 | 1,112,329 | 1,005,136 |
| FERROVIAL SA | | | 134,988 | 2,395,456 | 2,419,724 |
| APPLUS SERVICES SA | | | 90,739 | 838,042 | 923,572 |
| GRIFOLS SA | | | 25,513 | 321,136 | 508,058 |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | (c) Desci | ription of Invest | ment, Including: | | | |
|---|-----------|-------------------|------------------|----|-------------------|-------------------|
| (b) Identity of Issuer, Borrower, | Coupon | • | | _ | | (e) Current |
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | | (d) Cost | Value |
| COMMON STOCK (Continued): | | | | | | |
| L'OREAL SA | - % | | \$ 8,315 | \$ | 1,191,614 | \$ 1,520,761 |
| SCHNEIDER ELECTRIC SE | | | 6,496 | • | 437,671 | 452,963 |
| DASSAULT SYSTEMES SE | | | 12,737 | | 647,210 | 972,513 |
| SANOFI | | | 19,725 | | 1,490,728 | 1,599,900 |
| SANOFI | | | 31,690 | | 2,557,990 | 2,570,385 |
| AXA SA | | | 53,668 | | 1,308,014 | 1,357,703 |
| ZODIAC AEROSPACE | | | 72,303 | | 1,821,022 | 1,663,647 |
| BNP PARIBAS SA | | | 10,200 | | 631,648 | 651,424 |
| CIE DE SAINT-GOBAIN | | | 37,300 | | 2,077,452 | 1,741,088 |
| SAFRAN SA | | | 16,800 | | 1,056,511 | 1,212,389 |
| VALLOUREC SA | | | 27,128 | | 167,691 | 187,417 |
| DANONE SA | | | 15,842 | | 1,101,485 | 1,005,903 |
| LAFARGEHOLCIM LTD | | | 89,294 | | 3,991,387 | 4,701,137 |
| POWSZECHNA KASA OSZCZEDNOSCI B | | | 76,400 | | 483,410 | 515,032 |
| ASSICURAZIONI GENERALI SPA | | | 79,453 | | 1,141,303 | 1,183,299 |
| INTESA SANPAOLO SPA | | | 471,829 | | 1,131,676 | 1,207,327 |
| INTESA SANPAOLO SPA | | | 373,800 | | 1,111,250 | 956,488 |
| LUXOTTICA GROUP SPA | | | 32,155 | | 997,003 | 1,733,081 |
| ATLANTIA SPA | | | 32,202 | | 828,974 | 756,062 |
| UNICREDIT SPA | | | 24,130 | | 70,665 | 69,583 |
| EXOR NV | | | 123,796 | | 3,940,583 | 5,350,916 |
| CIPLA LTD/INDIA | | | 151,900 | | 1,173,302 | 1,271,552 |
| AKZO NOBEL NV | | | 13,641 | | 919,715 | 854,494 |
| ROYAL DUTCH SHELL PLC | | | 47,700 | | 1,629,710 | 1,307,346 |
| ASML HOLDING NV | | | 6,878 | | 731,353 | 773,700 |
| ASML HOLDING NV | | | 25,684 | | 1,131,061 | 2,889,170 |
| OCI NV | | | 254,630 | | 5,239,472 | 4,452,907 |
| ING GROEP NV | | | 175,990 | | 2,376,619 | 2,481,812 |
| ING GROEP NV | | | 104,100 | | 1,169,664 | 1,468,019 |
| BANCO ESPIRITO SANTO SA | | | 967,755 | | 968,135 | 1,400,019 |
| SIKA AG | | | 415 | | 1,310,477 | 1,997,521 |
| NOVARTIS AG | | | 25,800 | | 1,685,059 | 1,881,025 |
| ROCHE HOLDING AG | | | 7,525 | | 1,275,215 | 1,722,158 |
| LAFARGEHOLCIM LTD | | | 15,732 | | 857,843 | 830,444 |
| LAFARGEHOLCIM LTD | | | 17,200 | | 633,629 | 907,935 |
| NESTLE SA | | | 38,345 | | 2,511,766 | 2,756,041 |
| SWATCH GROUP AG/THE | | | | | 1,554,691 | |
| · | | | 4,050 | | | 1,262,001 |
| ACTELION LTD | | | 3,269 | | 423,686 | 709,219 |
| SWISS RE AG | | | 16,200 | | 1,288,828 | 1,538,151 |
| UBS GROUP AG | | | 67,699 | | 1,002,279 | 1,062,428 |
| AKTAS ELEKTRIK | | | 73 | | 24,500 | 420.740 |
| TURKIYE GARANTI BANKASI AS | | | 203,000 | | 781,137 | 439,749 |
| ABERDEEN NEW THAI INV TR-ORD | | | 60,400 | | 331,625 | 364,583 |
| ABERDEEN ASIAN SMALLER COS-O | | | 73,750 | | 800,952 | 862,993 |
| JPMORGAN ASIAN INVEST-ORD | | | 431,979 | | 1,315,653 | 1,457,205 |
| SKY PLC | | | 101,000 | | 1,467,704 | 1,236,774 |
| EDINBURGH DRAGON TRUST PLC | | | 933,368 | | 3,245,968 | 3,483,015 |
| JPMORGAN EMERGING MKTS-ORD | | | 385,503 | | 3,131,662 | 3,291,556 |
| JPMORGAN CHINESE-ORD | | | 389,713 | | 940,561 | 946,244 |
| JPMORGAN INDIAN INV TRUST | | | 381,838 | | 2,776,830 | 2,797,881 |
| BLACKROCK LATIN AMERICAN INV | | | 207,489 | | 921,289 | 1,009,511 |
| HSBC HOLDINGS PLC | | | 179,200 | | 1,654,605 | 1,454,564 |
| ABERDEEN NEW INDIA INVESTMEN | | | 125,079 | | 528,287 | 573,395 |
| PACIFIC HORIZON INV TR PLC | | | 256,655 | | 634,238 | 657,660 |
| | | | | | | |
| ST JAMES'S PLACE PLC SCOTTISH ORIENTAL SMALL COS | | | 6,703 39,249 | | 86,541 424,122 | 83,985 442,666 |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | | (c) Desc | ription of Invest | ment, Including: | _ | | |
|-----|-----------------------------------|----------|----------------------|------------------|--------------|-------------|-----------|
| | (b) Identity of Issuer, Borrower, | Coupon | | | | (e) Current | |
| (a) | Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | , | /alue |
| | | | | | | | |
| | COMMON STOCK (Continued): | | | | | | |
| | LLOYDS BANKING GROUP PLC | - % |) | \$ 1,907,300 | \$ 2,459,276 | \$ | 1,473,208 |
| | LLOYDS BANKING GROUP PLC | | | 2,294,000 | 1,942,506 | | 1,771,897 |
| | TEMPLETON EMERGING MARKETS-O | | | 1,174,706 | 7,305,492 | | 8,643,834 |
| | GLAXOSMITHKLINE PLC | | | 80,875 | 1,900,568 | | 1,560,956 |
| | NEXT PLC | | | 45,174 | 3,316,077 | | 2,781,473 |
| | JPMORGAN RUSSIAN SECURITIES | | | 440,081 | 2,113,350 | | 2,857,596 |
| | BARING EMERGING EUROPE PLC | | | 69,890 | 487,915 | | 604,517 |
| | BANK PEKAO SA | | | 17,800 | 1,036,672 | | 515,310 |
| | HON HAI PRECISION INDUSTRY CO | | | 312,874 | 1,316,627 | | 1,589,400 |
| | BLACKROCK EMERGING EUROPE PL | | | 121,353 | 355,790 | | 446,101 |
| | FIRST FINANCIAL HOLDING CO LTD | | | 98,513 | 1,070,757 | | 1,070,757 |
| | EXPERIAN PLC | | | 77,000 | 1,497,076 | | 1,497,583 |
| | WHITBREAD PLC | | | 59,911 | 2,926,230 | | 2,795,336 |
| | QATAR INVESTMENT FUND PLC | | | 585,424 | 687,726 | | 626,404 |
| | RECKITT BENCKISER GROUP PLC | | | 27,525 | 1,618,515 | | 2,342,016 |
| | SHIRE PLC | | | 22,300 | 1,609,331 | | 1,290,676 |
| | MAGNIT PJSC | | | 24,400 | 818,354 | | 1,077,260 |
| | ABERDEEN EMERGING MARKETS IN | | | 264,501 | 1,523,824 | | 1,676,641 |
| | GENESIS EMERGING MARKETS | | | 918,149 | 5,888,187 | | 6,835,428 |
| | FIDELITY CHINA SPECIAL SITUA | | | 1,490,606 | 2,942,394 | | 3,140,384 |
| | ROLLS-ROYCE HOLDINGS PLC | | | 113,175 | 1,527,642 | | 934,163 |
| | WPP PLC | | | 99,765 | 1,147,238 | | 2,238,667 |
| | WPP PLC | | | 121,000 | 1,325,168 | | 2,715,168 |
| | WEISS KOREA OPPORTUNITY FUND | | | 328,354 | 587,398 | | 576,137 |
| | ABERDEEN NEW DAWN INV TRUST | | | 360,484 | 807,753 | | 843,537 |
| | CONVATEC GROUP PLC | | | 257,079 | 734,842 | | 743,006 |
| | WOLSELEY PLC | | | 18,513 | 1,061,286 | | 1,135,087 |
| | COMPASS GROUP PLC | | | 143,094 | 1,336,918 | | 2,653,980 |
| | HSBC BANK EZNOTE074 29-OCT-18 | | | 117,442 | 1,389,178 | | 1,793,186 |
| | BANGKOK BANK PCL | | | 147,200 | 928,796 | | 655,629 |
| | BANGKOK BANK PCL | | | 40,500 | 263,606 | | 182,649 |
| | BANGKOK BANK PCL | | | 26,500 | 143,695 | | 118,031 |
| | ADVANCED INFO SERVICE PCL | | | 90,100 | 673,231 | | 369,855 |
| | ADVANCED INFO SERVICE PCL | | | 32,300 | 224,241 | | 132,590 |
| | BANGKOK DUSIT MEDICAL SERVICES | | | 1,784,100 | 811,002 | | 1,150,855 |
| | CHINA MOBILE LTD | | | 66,000 | 813,229 | | 699,741 |
| | CHINA MOBILE LTD | | | 140,500 | 1,657,016 | | 1,489,601 |
| | HENGAN INTERNATIONAL GROUP CO | | | 92,000 | 958,260 | | 675,777 |
| | HSBC HOLDINGS PLC | | | 93,200 | 787,084 | | 748,302 |
| | BRILLIANCE CHINA AUTOMOTIVE HO | | | 1,140,000 | 1,277,194 | | 1,570,355 |
| | LENOVO GROUP LTD | | | 1,456,000 | 1,460,010 | | 882,635 |
| | FIRST PACIFIC CO LTD/HONG KONG | | | 1,852,500 | 1,188,029 | | 1,295,028 |
| | GREAT EAGLE HOLDINGS LTD | | | 972,917 | 3,142,522 | | 4,636,733 |
| | PING AN INSURANCE GROUP CO OF | | | 443,000 | 1,771,987 | | 2,216,957 |
| | CHINA CONSTRUCTION BANK CORP | | | 104,085 | 80,971 | | 80,146 |
| | CHINA CONSTRUCTION BANK CORP | | | 1,457,000 | 1,132,409 | | 1,121,904 |
| | INDUSTRIAL & COMMERCIAL BANK O | | | 1,425,000 | 982,839 | | 854,653 |
| | HSBC CHINA DRAGON FUND | | | 691,408 | 779,227 | | 753,551 |
| | CHINA PACIFIC INSURANCE GROUP | | | 310,600 | 1,061,886 | | 1,083,654 |
| | AIA GROUP LTD | | | 338,200 | 1,217,180 | | 1,908,418 |
| | AIA GROUP LTD | | | 142,200 | 857,527 | | 802,416 |
| | CITIC SECURITIES CO LTD | | | 714,500 | 1,701,090 | | 1,452,380 |
| | QINQIN FOODSTUFFS GROUP CAYMAN | | | 18,400 | 26,083 | | 6,265 |
| | CK HUTCHISON HOLDINGS LTD | | | 396,000 | 4,781,736 | | 4,489,582 |
| | CHEUNG KONG PROPERTY HOLDINGS | | | 668,500 | 2,741,246 | | 4,099,905 |
| | NTT DOCOMO INC | | | 87,174 | 2,108,988 | | 1,990,349 |
| | | | | • | , , | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | | iption of Invest | ment, Including: | - | |
|-----------------------------------|--------|------------------|------------------|------------|-------------|
| (b) Identity of Issuer, Borrower, | Coupon | | 5 61 | (1) 6 . | (e) Current |
| Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value |
| COMMON STOCK (Continued): | | | | | |
| BRIDGESTONE CORP | - % | | \$ 17,800 | \$ 675,158 | \$ 643,111 |
| RAKUTEN INC | | | 147,400 | 1,476,046 | 1,447,650 |
| KDDI CORP | | | 49,100 | 1,495,389 | 1,245,865 |
| MITSUBISHI UFJ FINANCIAL GROUP | | | 270,600 | 1,258,675 | 1,670,906 |
| FANUC CORP | | | 10,700 | 1,590,906 | 1,817,812 |
| KEYENCE CORP | | | 900 | 641,730 | 618,854 |
| SUMITOMO MITSUI FINANCIAL GROU | | | 19,300 | 764,078 | 738,012 |
| NIPPON TELEGRAPH & TELEPHONE C | | | 32,100 | 1,495,399 | 1,351,869 |
| NISSAN MOTOR CO LTD | | | 72,300 | 694,516 | 728,672 |
| NOMURA HOLDINGS INC | | | 150,300 | 920,858 | 887,999 |
| TOYOTA MOTOR CORP | | | 22,800 | 907,892 | 1,344,523 |
| CALBEE INC | | | 17,900 | 751,258 | 561,701 |
| LG CHEM LTD | | | 5,000 | 1,306,784 | 1,080,477 |
| SHINHAN FINANCIAL GROUP CO LTD | | | 32,000 | 1,350,290 | 1,198,875 |
| HYUNDAI HEAVY INDUSTRIES CO LT | | | 5,725 | 1,153,437 | 689,674 |
| SK HYNIX INC | | | 56,370 | 1,765,192 | 2,086,223 |
| HYUNDAI MOTOR CO | | | 8,175 | 1,657,245 | 988,202 |
| INDUSTRIAL BANK OF KOREA | | | 36,900 | | 388,003 |
| LG CORP | | | | 464,249 | • |
| | | | 23,115 | 1,306,141 | 1,148,287 |
| NAVER CORP | | | 4,013 | 1,638,545 | 2,574,993 |
| SAMSUNG ELECTRONICS CO LTD | | | 1,460 | 1,881,000 | 2,178,275 |
| SAMSUNG ELECTRONICS CO LTD | | | 2,555 | 2,754,549 | 3,811,982 |
| ORION CORP/REPUBLIC OF KOREA | | | 9 | 8,148 | 4,881 |
| CELLTRION INC | | | 5,775 | 473,589 | 513,525 |
| AMOREPACIFIC CORP | | | 3,800 | 1,280,760 | 1,011,509 |
| SK INNOVATION CO LTD | | | 6,253 | 936,202 | 758,457 |
| KB FINANCIAL GROUP INC | | | 34,400 | 1,291,109 | 1,219,010 |
| HANWHA CORP | | | 29,970 | 475,786 | 416,871 |
| BANK MANDIRI PERSERO TBK PT | | | 1,744,300 | 1,336,478 | 1,498,623 |
| BANK RAKYAT INDONESIA PERSERO | | | 198,700 | 186,683 | 172,189 |
| BANK RAKYAT INDONESIA PERSERO | | | 1,777,500 | 1,373,333 | 1,540,340 |
| BANK NEGARA INDONESIA PERSERO | | | 408,800 | 212,962 | 167,646 |
| SEMEN INDONESIA PERSERO TBK PT | | | 218,300 | 221,612 | 148,665 |
| TELEKOMUNIKASI INDONESIA PERSE | | | 4,567,200 | 1,028,384 | 1,349,222 |
| DBS GROUP HOLDINGS LTD | | | 88,430 | 1,047,516 | 1,061,380 |
| GLOBAL LOGISTIC PROPERTIES LTD | | | 2,732,800 | 3,745,921 | 4,161,528 |
| CIMB GROUP HOLDINGS BHD | | | 592,900 | 1,432,468 | 596,072 |
| MALAYAN BANKING BHD | | | 167,700 | 508,785 | 306,540 |
| ICAPITAL.BIZ BERHAD | | | 828,700 | 446,955 | 458,131 |
| METROPOLITAN BANK & TRUST CO | | | 486,503 | 959,899 | 710,488 |
| SM INVESTMENTS CORP | | | 69,750 | 852,000 | 919,009 |
| ALLEGION PLC | | | 1,183 | 78,446 | 75,712 |
| AON PLC | | | 21,291 | 2,046,697 | 2,374,585 |
| AON PLC | | | 29,000 | 1,334,669 | 3,234,370 |
| ACCENTURE PLC | | | 23,100 | 1,309,457 | 2,705,703 |
| CREDICORP LTD | | | 8,525 | 1,234,753 | 1,345,757 |
| DELPHI AUTOMOTIVE PLC | | | 39,800 | 1,353,145 | 2,680,530 |
| EVEREST RE GROUP LTD | | | 9,380 | 783,047 | 2,029,832 |
| LIBERTY GLOBAL PLC | | | 35,178 | 1,020,084 | 1,076,09 |
| LIBERTY GLOBAL PLC | | | 57,128 | 1,422,247 | 1,696,702 |
| MEDTRONIC PLC | | | 32,751 | 2,483,381 | |
| | | | | | 2,332,85 |
| TENCENT HOLDINGS LTD | | | 68,800 | 449,408 | 1,678,720 |
| TENCENT HOLDINGS LTD | | | 159,031 | 1,393,816 | 3,880,356 |
| WILLIS TOWERS WATSON PLC | | | 4,502 | 568,339 | 550,505 |
| WILLIS TOWERS WATSON PLC | | | 21,456 | 2,676,661 | 2,623,640 |
| UBS GROUP AG | | | 124,100 | 2,557,575 | 1,944,647 |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | (c) Dosc | rintion of Invoct | ment, Including: | | |
|---|----------|-------------------|------------------|----------------|------------------|
| (b) Identity of Issuer, Borrower, | Coupon | ription of Invest | ment, Including: | = | (e) Current |
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value |
| | | - | | | |
| COMMON STOCK (Continued): | | | | | |
| TE CONNECTIVITY LTD | - % | 1 | \$ 43,700 | \$ 989,368 | \$ 3,027,536 |
| ALUWORKS GHANA LTD | | | 63,200 | 30,737 | - |
| REMGRO LTD | | | 76,976 | 1,214,019 | 1,255,539 |
| NASPERS LTD | | | 4,165 | 618,314 | 613,432 |
| ASPEN PHARMACARE HOLDINGS LTD | | | 44,800 | 871,425 | 929,023 |
| CASA ANGLO BRAS S A PFD | | | 4,036,560 | 160,861 | |
| M DIAS BRANCO SA | | | 25,800 | 750,926 | 911,684 |
| CIELO SA | | | 169,744 | 1,562,599 | 1,454,561 |
| ENHANCED TAIWAN INDEX FEEDER | | | 130,297 | 2,419,989 | 2,728,957 |
| ENHANCED MALAYSIA INDEX FEED | | | 51,882 | 599,995 | 592,109 |
| ENHANCED SOUTH KOREA FEEDER | | | 201,010 | 1,999,993 | 2,039,323 |
| GRUPO FINANCIERO SANTANDER MEX | | | 383,900 | 1,172,425 | 555,869 |
| GRUPO BIMBO SAB DE CV | | | 588,200 | 1,442,714 | 1,342,198 |
| CEMEX SAB DE CV | | | 2,083,421 | 1,432,658 | 1,672,683 |
| GRUPO FINANCIERO BANORTE SAB D | | | 55,600 | 261,307 | 276,091 |
| GPO SITUR SA NPV B SHS | | | 2,388,000 | 76,424 | - |
| WAL-MART DE MEXICO SAB DE CV | | | 538,250 | 1,521,537 | 967,996 |
| NXP SEMICONDUCTORS NV | | | 18,700 | 1,528,656 | 1,832,787 |
| MMC NORILSK NICKEL PJSC | | | 14,969 | 251,072 | 248,210 |
| ROGERS COMMUNICATIONS INC | | | 12,453 | 529,509 | 480,922 |
| TENARIS S A | | | 519 | 17,749 | 17,749 |
| NOVO NORDISK A/S | | | 54,550 | 1,507,092 | 1,970,890 |
| ISS A/S | | | 10,259 | 400,218 | 346,936 |
| ISS A/S | | | 30,410 | 955,469 | 1,028,398 |
| SWEDBANK AB | | | 38,182 | 956,902 | 925,907 |
| TELEFONAKTIEBOLAGET LM ERICSSO | | | 85,070 | 847,656 | 500,985 |
| | | | \$ 84,012,278 | \$ 947,375,044 | \$ 1,157,825,702 |
| | | | | | |
| LIMITED PARTNERSHIPS: | | | | | |
| BATTERY VENTURES XI-A | | | \$ 997,500 | \$ 997,500 | \$ 907,529 |
| BRENTWOOD ASSOC PE V, LP | | | 8,017,976 | 8,017,976 | 8,419,083 |
| BRIDGEWATER PURE | | | 100,000,000 | 100,000,000 | 101,416,527 |
| BROADRIVER TRF I FI | | | 13,000,000 | 13,000,000 | 12,186,501 |
| BATTERY VENTURES XI-A SIDE | | | 688,750 | 688,750 | 662,296 |
| CANVAS VENTURE I PE | | | 6,590,857 | 6,590,857 | 7,721,981 |
| CERBERUS OFFSHORE LEVERAGED LOAN FUND I | | | 631,688 | 631,688 | 2,825,954 |
| CERBERUS OFFSHORE LEVERAGED LOAN FD II | | | 29,646,952 | 29,646,952 | 37,640,129 |
| CERBERUS OFFSHORE LEVERAGE LOAN FD III | | | 4,443,648 | 4,443,648 | 4,967,194 |
| CHARLESBANK VIII PE LP | | | 5,497,244 | 5,497,244 | 5,749,215 |
| COLUMBIA CAPITAL PARTNERS FUND V, L.P. | | | 16,289,533 | 16,289,533 | 18,948,151 |
| COLUMBIA CAPITAL PARTNERS FUND VI, L.P. | | | 6,010,204 | 6,010,204 | 4,951,598 |
| CROSS CREEK II PE | | | 4,850,000 | 4,850,000 | 6,056,662 |
| CROSS CREEK III PE | | | 4,850,000 | 4,850,000 | 5,082,871 |
| DRIVE CAPITAL FUND II | | | 299,589 | 299,589 | 161,882 |
| EDGEWATER GROWTH CAPITAL PARTNERS III | | | 23,342,859 | 23,342,859 | 32,864,064 |
| FIA TMBER PARTNERS SPECIAL SITUATION | | | 12,705,313 | 12,705,313 | 16,581,328 |
| GLOBAL INFRASTRUCTURE PARTNERS—B, LP | | | 17,059,418 | 17,059,418 | 19,902,496 |
| GROTECH PARTNERS VII, L.P. | | | 8,117,567 | 8,117,567 | 13,384,875 |
| GROTECH VENTURES II, L.P. | | | 16,513,990 | 16,513,990 | 15,866,019 |
| HGGC II PE | | | 26,542,930 | 26,542,930 | 29,769,931 |
| HUNTSMAN GAY CAPITAL PARTNERS FUND | | | 27,677,615 | 27,677,615 | 21,572,477 |
| JLL PARTNERS FUNDS VII, L.P. | | | 1,850,240 | 1,850,240 | 1,571,449 |
| KEYSTONE LLC FI | | | 2,910,977 | 2,910,977 | 3,910,527 |
| LEVINE LEICHTMAN PCSII (FORMERLY DV II) | | | 19,728,083 | 19,728,083 | 19,081,775 |
| LEVINE LEICHTMAN CAPITAL SBIC FI | | | 9,602,099 | 9,602,099 | 17,932,302 |
| | | | | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | (c) Desci | rintion of Invest | tment, Including: | | | | |
|---|-----------|----------------------|--------------------|----|-------------|-----|-------------|
| (b) Identity of Issuer, Borrower, | Coupon | iption of Invest | intent, Including. | - | | (e) | Current |
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | | (d) Cost | | Value |
| LIMITED PARTNERSHIPS (Continued): | | | | | | | |
| LEVINE LEICHTMAN CAPITAL PARTNERS DV | - % | | \$ 30,000 | \$ | 30,000 | \$ | 25,000 |
| LEVINE LEICHTMAN CAPITAL PARTNERS IV FI | | | 8,673,952 | т. | 8,673,952 | т | 7,338,975 |
| LEVINE LEICHTMAN CAPITAL PARTNERS IV PE | | | 13,500,878 | | 13,500,878 | | 11,422,994 |
| LEVINE LEICHTMAN CAPITAL PARTNERS V | | | 33,554,214 | | 33,554,214 | | 36,939,622 |
| MENLO VENTURE XII, L.P. | | | 15,000,000 | | 15,000,000 | | 14,746,142 |
| MERCATO GROWTH II, L.P. | | | 9,028,504 | | 9,028,504 | | 11,980,308 |
| MONARCH DEBT RECOVERY FUND | | | 43,000 | | 43,000,000 | | 43,129,263 |
| OMEGA FUND IV PE | | | 6,771,952 | | 6,771,952 | | 8,665,000 |
| OMEGA FUND V PE | | | 1,334,273 | | 1,334,273 | | 783,321 |
| PA PRIVATE EQUITY FUND II, CLASS C | | | 395 | | 395 | | 854,776 |
| PA PRIVATE EQUITY FUND III, CLASS B | | | 7,064,539 | | 7,064,539 | | 5,739,390 |
| PA PRIVATE EQUITY FUND III, CLASS C | | | 2,926,429 | | 2,926,429 | | 3,343,205 |
| PA PRIVATE EQUITY FUND IV, CLASS C | | | 10,956,049 | | 10,956,049 | | 14,593,165 |
| PA PRIVATE EQUITY FUND VI, CLASS C | | | 11,454,264 | | 11,454,264 | | 14,899,533 |
| PA PRIVATE EQUITY FUND VII, CLASS C | | | 7,244,172 | | 7,244,172 | | 9,063,295 |
| PA PRIVATE EQUITY FUND VIII, CLASS C | | | 7,050,526 | | 7,050,526 | | 7,654,375 |
| PA SECONDARY FUND | | | 19,653,902 | | 19,653,902 | | 17,552,113 |
| PELION VENTURES VI, L.P. | | | 3,450,000 | | 3,450,000 | | 3,203,320 |
| QUESTMARK PARTNERS III, L.P. | | | 9,156,519 | | 8,829,747 | | 6,349,025 |
| DMBA-RET RMWC DL II DA | | | 10,000,000 | | 10,000,000 | | 10,378,170 |
| SIGNAL PEAK II L.P. PE | | | 7,983,273 | | 7,983,273 | | 9,687,789 |
| SOFINNOVA VENTURE PARTNERS IX LP | | | 7,122,972 | | 7,122,972 | | 6,613,209 |
| VISTA FOUND III | | | 1,681,892 | | 1,681,892 | | 1,471,280 |
| VISTA EQUITY VI | | | 2,676,595 | | 2,676,595 | | 2,637,488 |
| VSPRING LIMITED PARTNERS III, L.P. | | | 24,570,725 | _ | 24,570,725 | _ | 22,147,293 |
| | | | \$588,794,059 | \$ | 631,424,286 | \$ | 681,352,867 |
| REAL ESTATE: | | | | | | | |
| AEW PARTNERS VII | | | \$ 12,353,983 | \$ | 12,353,983 | \$ | 12,490,876 |
| AEW SENIOR HOUSING INVESTORS II | | | 8,210,889 | | 8,210,889 | | 10,695,826 |
| CB RICHARD ELLIS STRATEGIC PTNRS IV, LP | | | 7,184,456 | | 7,184,456 | | 856,128 |
| DRA GROWTH & INC FD VIII | | | 9,666,667 | | 9,666,667 | | 9,960,000 |
| DRA GROWTH AND INCOME FUND VIII, LLC | | | 8,168,114 | | 8,168,114 | | 8,777,000 |
| HARRISON STREET V | | | 12,052,942 | | 12,052,942 | | 12,739,224 |
| HEITMAN III | | | 7,833,587 | | 7,833,587 | | 8,667,358 |
| HUH US REAL ESTATE INCOME FUND | | | 9,544,224 | | 9,544,224 | | 10,971,777 |
| LEGACY PARTNERS REALTY FUND I, LLC | | | 6,268,254 | | 6,268,254 | | 2,704,759 |
| LEGACY PARTNERS REALTY FUND II, LLC | | | 4,413,969 | | 4,413,969 | | 50,000 |
| PA REAL ESTATE FUND V | | | 5,275,098 | | 5,275,098 | | 6,115,209 |
| ROC SENIORS HOUSING FUND LLC | | | 7,403,282 | | 7,403,282 | | 7,749,967 |
| SENIOR HOUSING PARTNERS V | | | 5,852,498 | | 5,852,498 | | 6,079,871 |
| TA FUND X RE | | | 7,521,862 | | 7,521,862 | | 8,689,161 |
| THE REALTY ASSOCIATES FUND XI | | | 2,500,000 | | 2,500,000 | | 2,452,509 |
| TORCHLIGHT DEBT OPPORTUNITY FUND (ING) | | | 2,721,671 | | 2,721,671 | | 2,911,358 |
| CLARION GABLES MULTI FAMILY TRUST | | | 17,319 | | 20,095,000 | | 20,102,983 |
| HARRISON STREET CORE PROPERTY FUND | | | 23,748 | | 27,731,079 | | 30,050,450 |
| LION INDUSTRIAL TRUST PROPERTIES | | | 16,946 | | 21,351,265 | | 25,863,628 |
| MORGAN STANLEY PRIME PROPERTY FUND | | | 4,294 | | 44,572,483 | | 74,514,815 |
| RREEF AMERICA REIT II | | | 547,773 | | 48,364,735 | | 63,221,981 |
| UBS TRUMBULL PROPERTY FUND | | | 8,270 | | 61,897,517 | | 89,695,876 |
| USAA EAGLE RE | | | 31,000,000 | | 31,000,000 | _ | 46,636,478 |
| | | | \$148,589,846 | \$ | 371,983,575 | \$ | 461,997,234 |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | (c) Description of Inve | stment. Includina: | | |
|--|------------------------------|--|--|---|
| (b) Identity of Issuer, Borrower, (a) Lessor, or Similar Party | Coupon Rate Maturity Date | · <u>-</u> | (d) Cost | (e) Current Value |
| COMMON COLLECTIVE TRUSTS: IRIDIAN VALUE OPPORTUNITY CLASS B CIT JPMORGAN SPF REIT JPMORGAN SSPF REIT | - % | \$ 2,705,140 23,231 15,584 | \$ 29,999,997 34,251,852 22,532,024 | \$ 28,079,351 70,156,862 40,952,893 |
| | | \$ 2,743,955 | <u>\$ 86,783,873</u> | \$ 139,189,106 |
| POOLED SEPARATE ACCOUNTS: PRISA II REIT RET PRISA REIT | | \$ 1,919 1,668 \$ 3,587 | \$ 38,366,979 46,042,515 \$ 84,409,494 | \$ 62,187,963 93,174,418 \$ 155,362,381 |
| | | | <u> </u> | <u> </u> |
| CO-MINGLED FUNDS: PACIFIC BANK LOAN CO-MINGLED FUND | | \$100,504,223 | \$ 100,675,985 | \$ 110,921,788 |
| | | \$100,504,223 | \$ 100,675,985 | \$ 110,921,788 |
| REGISTERED INVESTMENT COMPANIES: WILLIAM BLAIR EMR MRK GRW CL INST MF DFA U.S. SMALL CAP VAL CL INST MF DFA WLD EX US VAL;I DELAWARE PLD:HI YLD BOND GRANDEUR PEAK INTL OP CL INSTI MF FRONTIER FUNDS, INC. GMO:QUALITY;III GOLDMAN SACHS ACTVBETA US LRG ETF ADVISORY RSRCH MLP ENRGY INFTR CL MF ISHARES IBOXX HIGH YIELD BOND ETF PIMCO FUNDS TTL RETURN CL INST MF SPDR BLMBRG BRCLY HGH YLD BND ETF OPPENHEIMER STEELPTH MLP ALP CL Y MF VANGUARD HGH YLD CORPORATE CL ADM MF VANGUARD INTR-TRM INV GRD CL ADM MF VAN SHORT TERM INV GRADE INST CL MF VANGUARD GRO IDX;INST | | \$ 7,358,444 1,093,110 7,076,186 3,301,887 23,030,213 \$ 4,070,341 2,722,286 1,132,174 13,860,077 488,292 13,260,775 1,380,866 7,358,021 5,559,154 35,741,891 11,770,775 2,175,925 | \$ 99,681,893 25,387,843 73,904,069 25,821,616 58,923,669 \$ 62,655,670 57,273,687 49,950,498 173,427,197 45,184,410 141,597,473 56,955,256 79,669,101 32,033,563 353,238,741 126,147,970 73,134,497 | \$ 82,267,409 40,871,397 73,733,862 24,863,210 71,393,660 \$ 62,398,320 55,779,634 50,223,239 135,551,556 42,261,673 133,005,574 50,332,566 70,563,423 32,409,869 344,551,825 125,123,334 124,702,280 \$ 1,520,032,829 |
| OTHER INVESTMENTS: HERCULES INCORPORATED GENERAL MOTORS EQY WARRANT LEAP WIRELESS INTERNATIONAL RIGHTS SAFEWAY CASA LAY CVR SAFEWAY INC CVR | 7/10/201 | \$ 1,565 9 54,410 2,741 5,159 5,159 | \$ - 850,789 - - - | \$ 6,908 932,043 - - - |
| SEARS HOLDINGS EQY WARRANT FNMA TBA FNMA TBA | 12/15/201 | 9 23,266 4,970,000 4,889,000 | 61,475 | 82,594 (13,978) (6,875) |
| | | \$ 9,951,300 | \$ 912,265 | \$ 1,000,692 |

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SCHEDULE SB (Form 5500)

Department of the Treasury Internal Revenue Service

Department of Labor Employee Benefits Security Administration

Single-Employer Defined Benefit Plan **Actuarial Information**

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). OMB No. 1210-0110

2016

This Form is Open to Public Inspection

| Pension Benefit Guaranty Corporation | File as an attachment to Form | 5500 or 5500-SF. | | | |
|--|--|----------------------------|---------------------------------------|------------------------|-----------------------------|
| For calendar plan year 2016 or fiscal pla | in year beginning 01/01/2016 | and endi | ng | 12/3 | 31/2016 |
| ▶ Round off amounts to nearest dollar | | | | | |
| | assessed for late filing of this report unless reaso | nable cause is establishe | ed. | | |
| A Name of plan | | B Three-d | • | | |
| DESERET MUTUAL MASTER R | ETIREMENT PLAN | plan nur | nber (PN |) | 001 |
| | | | | | |
| C Plan sponsor's name as shown on line DESERET MUTUAL BENEFIT | | D Employe 87-044 | | ation Number (| EIN) |
| E Type of plan: X Single Multiple-/ | A Multiple-B F Prior year pl | an size: 100 or fewer | 101- | 500 X More t | han 500 |
| Part I Basic Information | | | - Linear | | |
| 1 Enter the valuation date: | Month 1 Day 1 Year | 2016 | | | |
| 2 Assets: | | , | · · · · · · · · · · · · · · · · · · · | | |
| a Market value | | | . 2a | | 5,139,060,900 |
| b Actuarial value | | | . 2b | | 5,380,687,046 |
| 3 Funding target/participant count bre | eakdown | (1) Number of participants | | sted Funding Target | (3) Total Funding Target |
| a For retired participants and benef | ficiaries receiving payment | 16,554 | 2,195 | ,135,347 | 2,195,135,347 |
| b For terminated vested participant | 's | 6,694 | 250 | ,690,890 | 250,690,890 |
| c For active participants | | | | • | 1,672,239,240 |
| d Total | | 1 | | | 4,118,065,477 |
| 4 If the plan is in at-risk status, check | the box and complete lines (a) and (b) | | | | |
| a Funding target disregarding preso | cribed at-risk assumptions | | 4a | | |
| b Funding target reflecting at-risk as status for fewer than five consecu | ssumptions, but disregarding transition rule for plutive years and disregarding loading factor | ans that have been in at- | risk 4b | | |
| | | | 5 | | 6.25 % |
| 6 Target normal cost | | | 6 | | 119,046,605 |
| Statement by Enrolled Actuary | | | | | |
| | plied in this schedule and accompanying schedules, statements a n my opinion, each other assumption is reasonable (taking into ac experience under the plan. | | | | |
| SIGN HERE DAV | d Pratt Word D | Py/ | | 10/02/20 | 017 |
| Si | gnature of actuary | - 0 | | Date | |
| David Pratt Ward | | | | 17-0438 | |
| · · | or print name of actuary | | | recent enrollme | |
| Deseret Mutual Benefit A | | | | (801) 578- | |
| 150 Cocial Hall Arrange | Firm name | § 1 | elephone | number (inclu | ding area code) |
| 150 Social Hall Avenue, P.O. Box 45530 | Suite 170 | | | | |
| Salt Lake City | UT 84145-053 | 0 | | | |
| A | Address of the firm | | | | |
| If the actuary has not fully reflected any reginstructions | gulation or ruling promulgated under the statute i | n completing this schedu | e, check | the box and se | ее |

| Pad | е | 2 | Γ |
|-----|---|---|-------|
| | | | |

| Р | art II | Begin | ning of Year | Carryove | er and Prefunding B | alances | | | | | | |
|----|--------------------|-------------|--|-----------------|--|---------------------------------------|-----------------|---|-------------|-------|---------|---------------------------------------|
| L | | | | | | | (a) Ca | arryover balance | | (b) P | refundi | ng balance |
| 7 | | | 3 , , | • • • | ole adjustments (line 13 fr | • | | 130,373, | 110 | | | 0 |
| 8 | | | - | - | ding requirement (line 35 | | | | | | | |
| 9 | Amount | remaining | ı (line 7 minus line | 8) | | | | 130,373, | 110 | | | 0 |
| 10 | Interest | on line 9 ι | using prior year's a | actual returr | of <u>-0.59</u> % | | | -769 | 201 | | | 0 |
| 11 | Prior yea | ar's exces | s contributions to | be added to | prefunding balance: | | | | _ | | | Abacile salader |
| | a Prese | nt value o | f excess contributi | ons (line 38 | Ba from prior year) | | | ej i ne parazentia beget. La arta ilitarra barren | | | | 180816331 |
| | `´Sc | hedule SE | B, using prior year | 's effective i | over line 38b from prior ye interest rate of 6 · 44 | <u>.</u> % | | | | | | 11644572 |
| | ٠. | | • | - | lule SB, using prior year's | actual | | gysylla es a escalação | 7 1117 | | | |
| | | | | | to add to prefunding balance | ж | | | | | | 100460000 |
| | | | | | | | | | 2.1.1.1.1.1 | | | 192460903 |
| | | | - | _ | nce | | | | | | | 0 |
| | | | | | r deemed elections | | | | 0 | | | 0 |
| 13 | Balance | at beginn | ing of current yea | r (line 9 + lir | ne 10 + line 11d – line 12) | **************** | <u> </u> | 129,603, | 909 | | | 0 |
| F | art III | Fun | ding Percenta | iges | | | | | | | | 1 |
| 14 | Funding | target atta | ainment percentaç | je | | | | | | | 14 | 127.51% |
| | , | | | | | | | | | | 15 | 130.66% |
| | year's fu | ınding req | uirement | | determining whether carr | | | | | | 16 | 130.76% |
| 17 | If the cu | rrent value | e of the assets of t | he plan is le | ess than 70 percent of the | funding tar | get, enter suc | h percentage | | | 17 | % |
| L | art IV | | tributions and | | | · · · · · · · · · · · · · · · · · · · | | | | | | |
| 18 | | | | | r by employer(s) and emp | | Data | (h) Amount no | ld by | /- | \ Amoi | ent noid by |
| (1 | a) Dat) MM-DD-Y | | (b) Amount pa employer(| s) | (c) Amount paid by employees | | Date D-YYYY) | (b) Amount pa employer(s | | (6 | | int paid by oyees |
| | 1/30/ | 2017 | 4,6 | 44,000 | | 08/07 | 7/2017 | 9,775 | 5,500 | | | |
| | 3/22/ | 2017 | 41,60 | 60,000 | | 08/11 | /2017 | 2,038 | 3,000 | | | |
| | 4/28/ | 2017 | 4,6 | 40,000 | | 08/15 | 5/2017 | 43,889 | 9,000 | | | |
| (| 5/15/ | 2017 | 41,5 | 60,000 | | 08/18 | 3/2017 | 6,429 | 9,000 | | | |
| | 6/30/ | 2017 | 4 (| 06,500 | | 08/21 | 1/2017 | 52 | 2,000 | | | |
| | 7/31/ | 2017 | 4,6 | 39,000 | | 08/22 | 2/2017 | 448 | 3,000 | | г | |
| | | | and the state of t | * | the state of the s | Totals • | | 267.002 | | 18(c) | | 0 |
| 19 | | - | = | | ctions for small plan with a | | | | | | | |
| | | | | | um required contributions | | | - | 9a | | | 0 |
| | | | | • | sted to valuation date | | | | 9b | | | 0 |
| | | | | | ed contribution for current y | ear adjusted | to valuation da | ate 1 | 9с | | 24 | 13,374,260 |
| 20 | | • | tions and liquidity | | | | | | | | | |
| | | | | | prior year? | | | | | | | Yes X No |
| | | | | | nstallments for the current | | | anner? | | | | Yes No |
| | C If line | 20a is "Ye | es," see instruction | ns and com | plete the following table a | | | · · · · · · · · · · · · · · · · · · · | | | | · · · · · · · · · · · · · · · · · · · |
| | | (1) 1st | <u> </u> | | Liquidity shortfall as of er (2) 2nd | iu oi quarte | | /ear 3rd | | | (4) 4t | h |
| | | \., | - | | | | | | | | · | |

| F | Part V Assumpti | ions Used to Determ | ine Funding Target a | nd Target Normal Cost | | |
|-----|-------------------------------------|--------------------------------|---|--|-----------|--|
| 21 | Discount rate: | | | 1014-7-7-7-7-7-7-7-7-7-7-7-7-7-7-7-7-7-7-7 | | 4,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, |
| | a Segment rates: | 1st segment: 4.43 % | 2nd segment: 5.91 % | 3rd segment | : 6 | N/A, full yield curve used |
| | b Applicable month (er | nter code) | | | . 21b | 4 |
| 22 | Weighted average retir | ement age | | | . 22 | 65 |
| 23 | Mortality table(s) (see | instructions) | rescribed - combined | X Prescribed - separate | Substit | ute |
| Pa | art VI Miscellane | ous Items | | | | |
| 24 | | | | current plan year? If "Yes," see | | s regarding required |
| 25 | Has a method change l | been made for the current | plan year? If "Yes," see inst | ructions regarding required attac | hment | Yes X No |
| 26 | Is the plan required to p | provide a Schedule of Activ | e Participants? If "Yes," see | e instructions regarding required | attachmer | nt |
| 27 | | | nter applicable code and se | e instructions regarding | 27 | |
| P | art VII Reconcilia | ation of Unpaid Mini | mum Required Contr | ibutions For Prior Years | | |
| 28 | Unpaid minimum requir | red contributions for all prio | r years | | . 28 | 0 |
| 29 | | | | contributions from prior years | 29 | 0 |
| 30 | Remaining amount of u | inpaid minimum required co | ontributions (line 28 minus li | ne 29) | . 30 | 0 |
| Pa | art VIII Minimum | Required Contributi | on For Current Year | | | |
| 31 | Target normal cost and | d excess assets (see instru | ctions): | | | *************************************** |
| | a Target normal cost (lin | ne 6) | | | 31a | 119,046,605 |
| | b Excess assets, if app | licable, but not greater that | n line 31a | | . 31b | 119,046,605 |
| 32 | Amortization installmen | its: | | Outstanding Bala | ance | Installment |
| | a Net shortfall amortiza | ition installment | | | 0 | 0 |
| | b Waiver amortization i | installment | | | 0 | . 0 |
| 33 | | | nter the date of the ruling le) and the waived an | tter granting the approval | 33 | |
| 34 | Total funding requireme | ent before reflecting carryo | ver/prefunding balances (line | es 31a - 31b + 32a + 32b - 33) | 34 | 0 |
| | A | | Carryover balance | e Prefunding bala | nce | Total balance |
| 35 | Balances elected for us requirement | - | | ************************************** | | 0 |
| 36 | Additional cash requirer | ment (line 34 minus line 35 |) | *************************************** | . 36 | 0 |
| 37 | | • | • | adjusted to valuation date (line | 37 | 243,374,260 |
| 38 | Present value of excess | s contributions for current y | ear (see instructions) | | | |
| | a Total (excess, if any, | of line 37 over line 36) | | | . 38a | 243,374,260 |
| | b Portion included in lin | ne 38a attributable to use o | f prefunding and funding sta | ndard carryover balances | . 38b | |
| 39 | Unpaid minimum requir | ed contribution for current | year (excess, if any, of line 3 | 6 over line 37) | 39 | 0 |
| 40 | Unpaid minimum requir | ed contributions for all yea | rs | *************************************** | 40 | 0 |
| Pai | t IX Pension I | Funding Relief Unde | r Pension Relief Act | of 2010 (See Instruction: | s) | |
| 41 | If an election was made | to use PRA 2010 funding | relief for this plan: | | | *************************************** |
| | a Schedule elected | | | | | 2 plus 7 years 15 years |
| | b Eligible plan year(s) for | or which the election in line | 41a was made | | 20 | 08 2009 2010 2011 |
| 42 | Amount of acceleration | adjustment | | | 42 | |
| 43 | Excess installment acce | eleration amount to be carri | ed over to future plan years | | . 43 | THE STATE OF THE S |

Continuation of 2016 Form 5500 Schedule SB, line 18 - Contributions Made to the Plan for the Plan Year

| Plan Name Di | ESERET | MUTUAL | MASTER | RET | TIREMENT | PLAN | EIN: | 87-0440163 |
|--------------|---------|--------|---------|-----|----------|----------------|------|------------|
| Plan Sponsor | 's Name | DESER | ET MUTU | JAL | BENEFIT | ADMINISTRATORS | PN: | 001 |

| (a) Date | (b) Amount paid | (c) Amount paid | (a) Date | (b) Amount paid | (c) Amount paid |
|--------------|---------------------------|------------------------|--------------|-----------------|-----------------|
| (MM-DD-YYYY) | by employer(s) 292,000 | by employees | (MM-DD-YYYY) | by employer(s) | by employees |
| 08/31/2017 | 292,000 | | | | |
| 09/07/2017 | 99,069,000 | | | | |
| 09/08/2017 | 7,460,000 | | | | |
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| | | - ALEXANDER MANAGEMENT | | | |
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| | 1 | | I | | |

Methodology used to compute the weighted average retirement age:

The weighted applied to each potential retirement equals $_tP_{55}$ times q_{55+1} where q_{55+1} equals the retirement rate and $_tP_{55}$ equals survivorship after 55 (i.e. P_{56} =1- q_{56} and $_2P_{56}$ = P_{56} times P_{57}) and t=0 to 16.

RETIREMENT RATES:

The rates below were determined from a study of retirements by age under the Master Retirement Plan for years 2010 through 2013. Actual experience of other Participating Employers was also considered. The resulting rates were smoothed and then blended with the former table using credibility factors.

EIN: 87-0440163

Plan Number: 001

Beneficial Life Insurance Company (B01), Bonneville International Corporation (BIC), Boncom (B22), Deseret Book Company (D01), Deseret News (D04), Deseret Digital Media (M07), Deseret Management Corporation (D10), and Temple Square Hospitality Corp (T02).

| AGE | RATE | AGE | RATE | AGE | RATE |
|-----|------|-----|-------|-----|--------|
| 55 | 4.2% | 61 | 11.9% | 67 | 18.2% |
| 56 | 3.3% | 62 | 13.6% | 68 | 16.6% |
| 57 | 2.6% | 63 | 12.8% | 69 | 24.1% |
| 58 | 2.0% | 64 | 12.7% | 70 | 42.6% |
| 59 | 1.5% | 65 | 25.7% | 71 | 100.0% |
| 60 | 3.9% | 66 | 26.8% | | |

DMC ret rates - 2014 study

Note: The weighted average retirement age is 64.0 *years.*

Brigham Young University (B03)

| AGE | RATE | AGE | RATE | AGE | RATE |
|-----|------|-----|-------|-----|--------|
| 55 | 1.6% | 61 | 7.3% | 67 | 23.7% |
| 56 | 1.1% | 62 | 7.0% | 68 | 17.9% |
| 57 | 1.5% | 63 | 6.9% | 69 | 20.6% |
| 58 | 1.5% | 64 | 9.6% | 70 | 26.5% |
| 59 | 1.1% | 65 | 16.9% | 71 | 100.0% |
| 60 | 2.5% | 66 | 20.5% | | |

BYU Ret Rates - 2014 Study

Note: The weighted average retirement age is 65.7 *years.*

Corporation of the President (C01), Corporation of the Presiding Bishop (C40), Ensign Peak Advisors (C41), Property Reserve, Inc. (C43), City Creek Reserve, Inc. (C61), Deseret Trust Company (D06), Suburban Land Reserve (S38), Thrasher Research Fund (T03), Utah Property Management Associates, LLC. (Z01), and Hawaii Reserves, Inc. (Z03)

EIN: 87-0440163

Plan Number: 001

| AGE | RATE | AGE | RATE | AGE | RATE |
|-----|------|-----|-------|-----|--------|
| 55 | 1.2% | 61 | 5.3% | 67 | 29.7% |
| 56 | 1.2% | 62 | 10.2% | 68 | 23.2% |
| 57 | 1.6% | 63 | 9.1% | 69 | 23.9% |
| 58 | 1.6% | 64 | 17.1% | 70 | 24.6% |
| 59 | 2.2% | 65 | 28.6% | 71 | 100.0% |
| 60 | 3.2% | 66 | 35.0% | | |

Church&PRI Ret Rates - 2014 Study

Note: The weighted average retirement age is 64.8 *years.*

LDS Church Meetinghouse Custodians (C51)

| AGE | RATE | AGE | RATE | AGE | RATE |
|-----|------|-----|-------|-----|--------|
| 55 | 1.7% | 61 | 9.7% | 67 | 27.6% |
| 56 | 1.5% | 62 | 15.2% | 68 | 25.7% |
| 57 | 1.6% | 63 | 12.2% | 69 | 21.0% |
| 58 | 2.3% | 64 | 16.9% | 70 | 19.5% |
| 59 | 3.1% | 65 | 37.9% | 71 | 100.0% |
| 60 | 3.4% | 66 | 30.3% | | |

Custodian Ret Rates - 2014 Study

Note: The weighted average retirement age is 64.1 years.

Deseret Mutual Benefit Administrators (D05)

| AGE | RATE | AGE | RATE | AGE | RATE |
|-----|------|-----|-------|-----|--------|
| 55 | 1.2% | 61 | 6.7% | 67 | 26.9% |
| 56 | 0.4% | 62 | 16.5% | 68 | 19.5% |
| 57 | 0.4% | 63 | 10.5% | 69 | 20.0% |
| 58 | 1.7% | 64 | 14.3% | 70 | 20.0% |
| 59 | 0.3% | 65 | 23.1% | 71 | 100.0% |
| 60 | 0.3% | 66 | 19.1% | | |

DMBA Ret Rates - 2014 Study

Note: The weighted average retirement age is 65.3 years.

AgReserves, Inc. (D13), Farmland Reserve (E32), East Central Florida Services and Taylor Creek Management (M05), and AgriNorthwest (U04)

EIN: 87-0440163

Plan Number: 001

| AGE | RATE | AGE | RATE | AGE | RATE |
|-----|------|-----|-------|-----|--------|
| 55 | 3.1% | 61 | 3.5% | 67 | 20.6% |
| 56 | 2.0% | 62 | 14.8% | 68 | 17.1% |
| 57 | 2.1% | 63 | 17.5% | 69 | 10.9% |
| 58 | 2.7% | 64 | 11.6% | 70 | 19.1% |
| 59 | 1.9% | 65 | 48.1% | 71 | 100.0% |
| 60 | 4.1% | 66 | 27.0% | | |

Investment Farms Ret Rates - 2014 Study

Note: The weighted average retirement age is 64.0 *years.*

Polynesian Cultural Center (P01)

| AGE | RATE | AGE | RATE | AGE | RATE |
|-----|------|-----|-------|-----|--------|
| 55 | 1.6% | 61 | 6.6% | 67 | 17.1% |
| 56 | 1.6% | 62 | 12.8% | 68 | 17.0% |
| 57 | 2.5% | 63 | 12.6% | 69 | 11.5% |
| 58 | 2.5% | 64 | 14.9% | 70 | 19.1% |
| 59 | 2.2% | 65 | 24.6% | 71 | 100.0% |
| 60 | 3.0% | 66 | 26.0% | | |

PCC Ret Rates - 2014 Study

Note: The weighted average retirement age is 64.7 *years.*

EIN: 87-0440163

Plan Number: 001

BYU-Hawaii (S01)

| AGE | RATE | AGE | RATE | AGE | RATE |
|-----|------|-----|-------|-----|--------|
| 55 | 3.6% | 61 | 8.9% | 67 | 28.9% |
| 56 | 1.5% | 62 | 18.9% | 68 | 27.8% |
| 57 | 1.5% | 63 | 14.8% | 69 | 14.6% |
| 58 | 1.5% | 64 | 16.6% | 70 | 26.7% |
| 59 | 1.1% | 65 | 33.1% | 71 | 100.0% |
| 60 | 1.2% | 66 | 25.8% | | |

BYU-Hawaii Ret Rates - 2014 Study

Note: The weighted average retirement age is 64.1 *years.*

LDS Business College (S06) and BYU-Idaho (S07)

| AGE | RATE | AGE | RATE | AGE | RATE |
|-----|------|-----|-------|-----|--------|
| 55 | 1.5% | 61 | 13.8% | 67 | 36.4% |
| 56 | 1.5% | 62 | 19.4% | 68 | 27.3% |
| 57 | 2.1% | 63 | 11.2% | 69 | 19.6% |
| 58 | 2.4% | 64 | 22.8% | 70 | 27.5% |
| 59 | 3.0% | 65 | 29.8% | 71 | 100.0% |
| 60 | 4.0% | 66 | 34.1% | | |

BYU-Idaho&LDSBC Ret Rates - 2014 Study

Note: The weighted average retirement age is 63.7 *years.*

Seminaries and Institutes (S31)

| AGE | RATE | AGE | RATE | AGE | RATE |
|-----|-------|-----|-------|-----|--------|
| 55 | 1.3% | 61 | 16.1% | 67 | 30.5% |
| 56 | 1.1% | 62 | 31.8% | 68 | 34.1% |
| 57 | 0.6% | 63 | 20.7% | 69 | 33.1% |
| 58 | 0.7% | 64 | 25.3% | 70 | 64.4% |
| 59 | 4.4% | 65 | 53.8% | 71 | 100.0% |
| 60 | 10.6% | 66 | 33.6% | | |

Sem&Inst Ret Rates - 2014 Study

Note: The weighted average retirement age is 62.8 *years.*

LDS Family Services (S34)

| AGE | RATE | AGE | RATE | AGE | RATE |
|-----|------|-----|-------|-----|--------|
| 55 | 0.4% | 61 | 9.2% | 67 | 22.3% |
| 56 | 0.4% | 62 | 17.3% | 68 | 21.2% |
| 57 | 0.4% | 63 | 24.2% | 69 | 16.5% |
| 58 | 1.1% | 64 | 18.9% | 70 | 45.9% |
| 59 | 0.3% | 65 | 19.4% | 71 | 100.0% |
| 60 | 8.3% | 66 | 21.2% | | |

LDS Fam Services Ret Rates - 2014 Study

Note: The weighted average retirement age is 64.4 years.

The weighted average retirement ages for the above Participating Employers were combined into a single retirement age, using counts of active participants as follows:

EIN: 87-0440163

Plan Number: 001

| | | Count as of 1/1/2016 |
|--|----------|----------------------|
| | Ave. Age | Actives |
| Seminaries & Institutes Ret Rates - 2014 Study | 62.81 | 1,388 |
| Custodian Ret Rates - 2014 Study | 64.08 | 1,083 |
| PCC Ret Rates - 2014 Study | 64.73 | 214 |
| LDS Family Services Ret Rates - 2014 Study | 64.39 | 204 |
| Investment Farms Ret Rates - 2014 Study | 64.04 | 374 |
| DMC Ret Rates - 2014 Study | 64.03 | 676 |
| DMBA Ret Rates - 2014 Study | 65.28 | 238 |
| BYU-Idaho & LDS BC Ret Rates - 2014 Study | 63.69 | 1,472 |
| BYU-Hawaii Ret Rates - 2014 Study | 64.12 | 459 |
| BYU Ret Rates - 2014 Study | 65.69 | 4,447 |
| Church & PRI Ret Rates - 2014 Study | 64.76 | 5,411 |
| Total | | 15,966 |
| Average Age | 64.60 | |

ACTUARIAL ASSUMPTIONS

EIN: 87-0440163

Plan Number: 001

ECONOMIC ASSUMPTIONS:

SALARY SCALE:

The rates below were determined using historical salary increases by age, relative to 2% inflation, under the Master Retirement Plan for years 2002 through 2013. Actual experience of other Participating Employers was also considered for ages that had little data. The resulting rates were smoothed and then blended with the former tables as a factor of 80% new and 20% old.

Beneficial Life Insurance Company (B01), Bonneville International Corporation (BIC), Boncom (B22), Deseret Book Company (D01), Deseret News (D04), Deseret Digital Media (M07), Deseret Management Corporation (D10), and

Temple Square Hospitality Corp (T02).

| Age | Annual | Ratio of Salary at Age | Age | Annual | Ratio of Salary at |
|-----|--------|------------------------|-----|--------|---------------------|
| | Rate | 65 to Salary at Age | | Rate | Age 65 to Salary at |
| | | | | | Age |
| 20 | 11.5% | 9.02 | 45 | 3.6% | 1.70 |
| 25 | 10.3% | 5.34 | 50 | 3.0% | 1.44 |
| 30 | 7.7% | 3.42 | 55 | 2.5% | 1.25 |
| 35 | 4.9% | 2.50 | 60 | 2.2% | 1.11 |
| 40 | 3.7% | 2.03 | | | |

DMC Salary Scale – 2015 Study

BYU (B03) and LDS Business College (S06)

| Age | Annual | Ratio of Salary at Age | Age | Annual | Ratio of Salary at |
|-----|--------|------------------------|-----|--------|---------------------|
| | Rate | 65 to Salary at Age | | Rate | Age 65 to Salary at |
| | | | | | Age |
| 20 | 6.4% | 9.35 | 45 | 4.7% | 2.26 |
| 25 | 6.5% | 6.85 | 50 | 4.3% | 1.82 |
| 30 | 6.3% | 5.00 | 55 | 4.1% | 1.48 |
| 35 | 5.5% | 3.73 | 60 | 3.9% | 1.22 |
| 40 | 5.1% | 2.88 | | | |

BYU Salary Scale - 2015 Study

BYU-Hawaii (S01) and BYU-Idaho (S07)

| Age | Annual | Ratio of Salary at Age | Age | Annual | Ratio of Salary at |
|-----|--------|------------------------|-----|--------|---------------------|
| | Rate | 65 to Salary at Age | | Rate | Age 65 to Salary at |
| | | | | | Age |
| 20 | 7.8% | 8.61 | 45 | 4.2% | 1.88 |
| 25 | 7.7% | 5.91 | 50 | 3.5% | 1.56 |
| 30 | 6.6% | 4.14 | 55 | 3.1% | 1.32 |
| 35 | 5.7% | 3.07 | 60 | 2.7% | 1.14 |
| 40 | 5.0% | 2.37 | | | |

BYU Idaho Salary Scale - 2015 Study

Corporation of the President (C01), Corporation of the Presiding Bishop (C40), and LDS Church Meetinghouse Custodians (C51)

EIN: 87-0440163

Plan Number: 001

| Age | Annual | Ratio of Salary | Age | Annual | Ratio of Salary |
|-----|--------|-----------------|-----|--------|-----------------|
| | Rate | at Age 65 to | | Rate | at Age 65 to |
| | | Salary at Age | | | Salary at Age |
| 20 | 8.9% | 8.63 | 45 | 3.8% | 1.91 |
| 25 | 8.0% | 5.72 | 50 | 3.5% | 1.60 |
| 30 | 6.6% | 3.99 | 55 | 3.3% | 1.35 |
| 35 | 5.3% | 2.97 | 60 | 3.1% | 1.15 |
| 40 | 4.4% | 2.34 | | | |

Church Salary Scale - 2015 Study

Seminaries and Institutes (S31)

| Age | Annual | Ratio of Salary at Age | Age | Annual | Ratio of Salary at |
|-----|--------|------------------------|-----|--------|---------------------|
| | Rate | 65 to Salary at Age | | Rate | Age 65 to Salary at |
| | | | | | Age |
| 20 | 9.5% | 6.13 | 45 | 2.8% | 1.42 |
| 25 | 7.7% | 4.03 | 50 | 2.0% | 1.26 |
| 30 | 6.5% | 2.85 | 55 | 1.9% | 1.14 |
| 35 | 5.2% | 2.12 | 60 | 1.3% | 1.05 |
| 40 | 4.0% | 1.69 | | | |

Seminaries Salary Scale - 2015 Study

Property Reserve, Inc. (C43), City Creek Reserve, Inc. (C61), Suburban Land Reserve (S38), Utah Property Management Associates, LLC (Z01), and Hawaii Reserves, Inc. (Z03)

| Age | Annual | Ratio of Salary at Age | Age | Annual | Ratio of Salary at |
|-----|--------|------------------------|-----|--------|---------------------|
| | Rate | 65 to Salary at Age | | Rate | Age 65 to Salary at |
| | | | | | Age |
| 20 | 9.2% | 8.78 | 45 | 4.2% | 1.78 |
| 25 | 8.2% | 5.73 | 50 | 2.9% | 1.49 |
| 30 | 7.2% | 3.94 | 55 | 2.5% | 1.30 |
| 35 | 5.7% | 2.85 | 60 | 2.7% | 1.14 |
| 40 | 4.5% | 2.22 | | | |

PRI Salary Scale - 2015 Study

AgReserves (D13), Farmland Reserve (E32), East Central Florida Services (E16), Taylor Creek Management (M05), and AgriNorthwest (U04)

| Age | Annual | Ratio of Salary at Age | Age | Annual | Ratio of Salary at |
|-----|--------|------------------------|-----|--------|---------------------|
| | Rate | 65 to Salary at Age | | Rate | Age 65 to Salary at |
| | | | | | Age |
| 20 | 8.9% | 17.28 | 45 | 5.3% | 2.65 |
| 25 | 9.3% | 11.22 | 50 | 5.0% | 2.06 |
| 30 | 8.9% | 7.17 | 55 | 4.8% | 1.62 |
| 35 | 7.2% | 4.83 | 60 | 5.0% | 1.27 |
| 40 | 6.1% | 3.50 | | | |

Farms Salary Scale - 2015 Study

Ensign Peak Advisors (C41), Polynesian Cultural Center (P01), Desertt Mutual Benefit Administrators (D05), Desertt Trust Company (D06), LDS Family Services (S34), and Thrasher Research Fund (T03)

EIN: 87-0440163

Plan Number: 001

| Age | Annual | Ratio of Salary at Age | Age | Annual | Ratio of Salary at |
|-----|--------|------------------------|-----|--------|---------------------|
| | Rate | 65 to Salary at Age | | Rate | Age 65 to Salary at |
| | | | | | Age |
| 20 | 9.5% | 11.84 | 45 | 4.3% | 2.03 |
| 25 | 9.4% | 7.51 | 50 | 4.0% | 1.66 |
| 30 | 8.0% | 4.91 | 55 | 3.7% | 1.37 |
| 35 | 6.5% | 3.43 | 60 | 3.1% | 1.15 |
| 40 | 5.1% | 2.57 | | | |

Small Co. Salary Scale - 2015 Study

NON-ECONOMIC ASSUMPTIONS:

MORTALITY (all participants):

PPA requires the following mortality tables to determine the funding target and target normal cost. Base year for table is 2000. The mortality tables are applied on a generational basis.

MALE RATES

| | Rate in Ba | se Year | Projected | | Rate in Ba | ise Year | Projected |
|-----|-------------------|-----------|-----------------------|-----|-------------------|-----------|-----------------------|
| Age | Non- annuitant | Annuitant | Annual Improvement | Age | Non- annuitant | Annuitant | Annual Improvement |
| 25 | .0376% | .0376% | 1.0% | 70 | .9922% | 2.2206% | 1.5% |
| 30 | .0444% | .0444% | .5% | 75 | 2.4771% | 3.7834% | 1.4% |
| 35 | .0773% | .0773% | .5% | 80 | 6.4368% | 6.4368% | 1.0% |
| 40 | .1079% | .1079% | .8% | 85 | 11.0757% | 11.0757% | .7% |
| 45 | .1508% | .2243% | 1.3% | 90 | 18.3408% | 18.3408% | .4% |
| 50 | .2138% | .5347% | 1.8% | 95 | 26.7491% | 26.7491% | .2% |
| 55 | .3029% | .5905% | 1.9% | 100 | 34.4556% | 34.4556% | .1% |
| 60 | .4878% | .8196% | 1.6% | 105 | 39.7886% | 39.7886% | 0.0% |
| 65 | .7573% | 1.3419% | 1.4% | | | | |

FEMALE RATES

| | Rate in Ba | se Year | Projected | | Rate in Ba | se Year | Projected |
|-----|-------------------|-----------|--------------------|-----|-------------------|-----------|--------------------|
| Age | Non- annuitant | Annuitant | Annual Improvement | Age | Non- annuitant | Annuitant | Annual Improvement |
| 25 | .0207% | .0207% | 1.4% | 70 | .7613% | 1.6742% | .5% |
| 30 | .0264% | .0264% | 1.0% | 75 | 1.8049% | 2.8106% | .8% |
| 35 | .0475% | .0475% | 1.1% | 80 | 4.5879% | 4.5879% | .7% |
| 40 | .0706% | .0706% | 1.5% | 85 | 7.7446% | 7.7446% | .6% |
| 45 | .1124% | .1124% | 1.6% | 90 | 13.1682% | 13.1682% | .3% |
| 50 | .1676% | .2344% | 1.7% | 95 | 19.4509% | 19.4509% | .2% |
| 55 | .2526% | .3531% | .8% | 100 | 23.7467% | 23.7467% | .1% |
| 60 | .3931% | .6200% | .5% | 105 | 29.3116% | 29.3116% | .0% |
| 65 | .5821% | 1.0364% | .5% | | | _ | _ |

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RETIREMENT RATES:

The rates were determined from a study of retirements by age under the Master Retirement Plan for years 2010 through 2013. Actual experience of other Participating Employers was also considered. The resulting rates were smoothed and then blended with the former table using credibility factors (see tables in the attachment for Line 22 – Description of Weighted Average Retirement Age).

TERMINATION RATES:

The rates below were determined from a study of terminations by age under the Master Retirement Plan for years 2010 through 2013. Actual experience of other Participating Employers was also considered. The resulting rates were smoothed and then blended with the former table using credibility factors.

Beneficial Life Insurance Company (B01), Bonneville International Corporation (BIC), Boncom (B22), Deseret Book Company (D01), Deseret News (D04), Deseret Digital Media (M07), Deseret Management Corporation (D10), and Temple Square Hospitality Corp (T02).

| A | RATE | | A | RATE | | A | RATE | |
|----|--------|----------|----|--------|----------|----|--------|----------|
| G | | | G | | | G | | |
| E | Select | Ultimate | E | Select | Ultimate | E | Select | Ultimate |
| 20 | 42.8% | 20.9% | 40 | 22.8% | 9.9% | 60 | 12.7% | 3.6% |
| 25 | 34.6% | 20.9% | 45 | 21.8% | 8.2% | 65 | 10.3% | 1.2% |
| 30 | 28.6% | 15.6% | 50 | 19.5% | 7.9% | 70 | 8.3% | 0.7% |
| 35 | 23.5% | 11.5% | 55 | 17.5% | 6.0% | | | |

DMC term rates - 2014 study

Brigham Young University (B03)

| A | RATE | | A | RATE | | A | RATE | |
|--------------|--------|----------|----|--------|----------|----|--------|----------|
| G | | | G | | | G | | |
| \mathbf{E} | Select | Ultimate | E | Select | Ultimate | E | Select | Ultimate |
| 20 | 52.3% | 26.0% | 40 | 8.6% | 3.2% | 60 | 7.1% | 0.4% |
| 25 | 36.2% | 26.0% | 45 | 7.9% | 2.2% | 65 | 7.1% | 0.2% |
| 30 | 18.5% | 13.2% | 50 | 7.4% | 1.7% | 70 | 8.2% | 0.0% |
| 35 | 10.5% | 6.2% | 55 | 6.9% | 0.8% | | | |

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BYU term rates - 2014 study

Corporation of the President (C01), Corporation of the Presiding Bishop (C40), and Ensign Peak Advisors (C41)

| A | RA | ATE | A | RA | TE | A | TE | |
|--------------|--------|----------|----|--------|----------|----|--------|----------|
| G | | | G | | | G | | |
| \mathbf{E} | Select | Ultimate | E | Select | Ultimate | E | Select | Ultimate |
| 20 | 47.2% | 22.4% | 40 | 10.2% | 2.9% | 60 | 7.2% | 1.2% |
| 25 | 26.1% | 22.4% | 45 | 9.2% | 2.5% | 65 | 7.9% | 0.8% |
| 30 | 15.0% | 10.1% | 50 | 7.7% | 2.3% | 70 | 3.6% | 1.5% |
| 35 | 11.5% | 4.9% | 55 | 7.8% | 1.6% | | | |

COP&CPB Term Rates - 2014 Study

Property Reserve, Inc. (C43), Suburban Land Reserve (S38), Utah Property Management Associates, LLC. (Z01), and Hawaii Reserves, Inc. (Z03)

| A | RA | TE | A | R.A | TE | A | A RATE | | |
|--------------|--------|-----------|----|--------|----------|----|--------|----------|--|
| G | | | G | | | G | | | |
| \mathbf{E} | Select | Ultimate | E | Select | Ultimate | E | Select | Ultimate | |
| 20 | 45.6% | 18.5% | 40 | 16.6% | 5.7% | 60 | 6.9% | 2.3% | |
| 25 | 29.9% | 18.5% | 45 | 17.0% | 5.3% | 65 | 5.1% | 2.5% | |
| 30 | 20.2% | 10.0% | 50 | 15.4% | 4.5% | 70 | 5.2% | 2.3% | |
| 35 | 16.4% | 6.4% | | 11.8% | 2.7% | | | | |

PRI Term Rates - 2014 Study

LDS Church Meetinghouse Custodians (C51)

| | Charen M | eemignouse | Cubt | outums (Ct | | | | | | |
|--------------|----------|------------|------|------------|----------|----|--------|----------|--|--|
| A | RA | ATE | A | RATE | | | RATE | | | |
| G | | | G | | | G | | | | |
| \mathbf{E} | Select | Ultimate | E | Select | Ultimate | E | Select | Ultimate | | |
| 20 | 47.9% | 27.5% | 40 | 11.3% | 7.6% | 60 | 7.1% | 1.6% | | |
| 25 | 32.5% | 27.5% | 45 | 9.7% | 6.0% | 65 | 7.1% | 1.9% | | |
| 30 | 20.0% | 16.5% | 50 | 8.0% | 3.8% | 70 | 5.3% | 1.9% | | |
| 35 | 14.6% | 9.7% | 55 | 7.5% | 2.4% | | | | | |

Custodian Term Rates - 2014 Study

Deseret Mutual Benefit Administrators (D05)

| A | RA | TE | A | RA | TE | A | RA | NTE |
|--------------|--------|----------|----|--------|----------|--------------|--------|------------|
| G | | | G | | | G | | |
| \mathbf{E} | Select | Ultimate | E | Select | Ultimate | \mathbf{E} | Select | Ultimate |
| 20 | 45.0% | 14.5% | 40 | 12.9% | 6.5% | 60 | 8.1% | 1.7% |
| 25 | 30.8% | 14.5% | 45 | 11.4% | 5.0% | 65 | 7.4% | 1.9% |
| 30 | 20.2% | 10.6% | 50 | 10.9% | 3.6% | 70 | 5.8% | 1.8% |
| 35 | 15.1% | 8.3% | 55 | 8.8% | 2.6% | | | |

DMBA Term Rates - 2014 Study

AgReserves, Inc. (D13), Farmland Reserve (E32), East Central Florida Services and Taylor Creek Management (M05), and AgriNorthwest (U04)

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| A | RA | TE | A | RA | TE | A | RATE | | | |
|--------------|-------------|----------|----|--------|-----------|----|--------|----------|--|--|
| G | | | | | | G | | | | |
| \mathbf{E} | Select | Ultimate | E | Select | Ultimate | E | Select | Ultimate | | |
| 20 | 38.5% | 19.0% | 40 | 17.4% | 9.0% | 60 | 14.5% | 3.0% | | |
| 25 | 28.6% | 19.0% | 45 | 16.0% | 6.1% | 65 | 12.2% | 2.8% | | |
| 30 | 22.4% | 14.1% | 50 | 15.3% | 4.6% | 70 | 9.5% | 2.3% | | |
| 35 | 19.6% 11.2% | | 55 | 15.5% | 3.8% | | | _ | | |

Investment Farms Term Rates - 2014 Study

Polynesian Cultural Center (P01)

| A | RA | TE | A | R.A | TE | A | RA | TE |
|--------------|--------|-----------|----|--------|----------|----|--------|----------|
| G | | | | | | G | | |
| \mathbf{E} | Select | Ultimate | E | Select | Ultimate | E | Select | Ultimate |
| 20 | 41.0% | 22.1% | 40 | 18.2% | 9.5% | 60 | 11.4% | 2.3% |
| 25 | 34.8% | 22.1% | 45 | 16.4% | 7.0% | 65 | 6.4% | 1.9% |
| 30 | 28.7% | 17.9% | 50 | 15.9% | 5.2% | 70 | 1.4% | 1.5% |
| 35 | 22.6% | 13.1% | 55 | 15.2% | 3.4% | | | |

PCC Term Rates - 2014 Study

BYU-Hawaii (S01)

| A | RA | TE | A | RA | TE | A |] | RATE |
|----|--------|-----------|----|--------|----------|----|--------|----------|
| G | | | G | | | G | | |
| E | Select | Ultimate | E | Select | Ultimate | E | Select | Ultimate |
| 20 | 38.7% | 23.2% | 40 | 9.5% | 5.8% | 60 | 6.8% | 1.0% |
| 25 | 28.8% | 23.2% | 45 | 9.1% | 3.5% | 65 | 6.1% | 0.0% |
| 30 | 17.5% | 15.1% | 50 | 8.4% | 2.9% | 70 | 5.5% | 0.0% |
| 35 | 11.5% | 9.0% | 55 | 7.9% | 2.2% | | | · |

BYU-Hawaii term rates - 2014 study

LDS Business College (S06) and BYU-Idaho (S07)

| A | RA | ATE | A | RA | TE | A |] | RATE |
|--------------|--------|------------|----|--------|----------|----|--------|----------|
| G | | | G | | | G | | |
| \mathbf{E} | Select | Ultimate | E | Select | Ultimate | E | Select | Ultimate |
| 20 | 20 | 43.1% | 40 | 4.8% | 3.2% | 60 | 2.2% | 0.4% |
| 25 | 25 | 30.8% | 45 | 4.6% | 2.1% | 65 | 2.2% | 0.3% |
| 30 | 30 | 16.3% | 50 | 3.5% | 1.5% | 70 | 2.0% | 0.0% |
| 35 | 35 | 7.7% | 55 | 2.8% | 0.8% | | | |

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BYU-Idaho&LDSBC Term Rates - 2014 Study

Seminaries and Institutes (S31)

| A | RA | TE | A | RA | TE | A | RATE | | | |
|----|--------|----------|----|--------|----------|----|--------|----------|--|--|
| G | | | G | | | G | | | | |
| E | Select | Ultimate | E | Select | Ultimate | E | Select | Ultimate | | |
| 20 | 51.7% | 10.3% | 40 | 12.2% | 1.3% | 60 | 7.7% | 0.5% | | |
| 25 | 27.4% | 10.3% | 45 | 10.2% | 1.0% | 65 | 7.5% | 0.6% | | |
| 30 | 16.0% | 4.1% | 50 | 8.7% | 0.7% | 70 | 5.7% | 0.0% | | |
| 35 | 13.3% | 1.9% | 55 | 7.6% | 0.7% | | | | | |

Sem&Inst Term Rates - 2014 Study

LDS Family Services (S34)

| A | RA | ATE | A | RA | TE | A | RATE | | | |
|--------------|--------|----------|----|--------|----------|--------------|--------|----------|--|--|
| G | | | G | | | G | | | | |
| \mathbf{E} | Select | Ultimate | | Select | Ultimate | \mathbf{E} | Select | Ultimate | | |
| 20 | 48.4% | 25.1% | 40 | 19.4% | 6.8% | 60 | 10.3% | 1.8% | | |
| 25 | 36.6% | 25.1% | 45 | 16.0% | 5.7% | 65 | 9.7% | 1.7% | | |
| 30 | 25.9% | 14.4% | 50 | 12.7% | 3.4% | 70 | 9.7% | 1.8% | | |
| 35 | 22.2% | 9.1% | 55 | 12.7% | 2.5% | | | | | |

LDS Fam Services Term Rates - 2014 Study

City Creek Reserve, Inc. (C61), Deseret Trust Company (D06), East Central Florida Services and Taylor Creek Management (M05), and Thrasher Research Fund (T03)

None

BENEFIT PAYMENT OPTIONS RATES:

| | Male | Female |
|---|------|--------|
| Standard Benefit (10 year certain and life annuity) | 100% | 100% |
| Other Options | 0% | 0% |

ACTUARIAL COST METHOD

EIN: 87-0440163

Plan Number: 001

ASSET VALUATION METHOD:

The **actuarial value of assets (valuation assets)** equals the market value of assets adjusted for gains or losses over a 24-month period. The expected earnings for each 12-month period are based on the assumed investment return of 7.0% (6.0% for 2016), but not greater than the third segment rate (e.g., 6.81% for 2015).

The actuarial value of assets must fall within 10% of the **market value of assets.** Contributions receivable are added before the 10% corridor is applied.

The asset valuation method incorporates the expected earnings feature allowed by the Worker, Retiree, and Employer Recovery Act of 2008, as detailed in IRS Notice 2009-22.

TARGET NORMAL COST:

The **target normal cost** includes plan-related expenses for PBGC premiums of \$64 per estimated count of plan participant (these premiums are paid out of plan assets).

Schedule SB, Line 26 – Schedule of Active Participant Data As of 1/1/2016

EIN: 87-0440163

Plan Number: 001

| | | | 1 | | 1 | | ī | | Yea | ars of Cre | dited S | Service | I | | 1 | | 1 | | 1 | |
|-----------------|-----|--------------|-----|--------------|-----|--------------|-----|--------------|-----|--------------|---------|--------------|-----|--------------|----------|--------------|----------|--------------|-----------|--------------|
| | U | nder 1 | 1 | to 4 | 4 | to 9 | 10 |) to 14 | 15 | 5 to 19 | 20 |) to 24 | 25 | to 29 | 30 to 34 | | 35 to 39 | | 40 and up | |
| Attained Age | No. | Avg. Comp | No. | Avg. Comp | No. | Avg. Comp | No. | Avg. Comp | No. | Avg. Comp | No. | Avg. Comp |
| Under 25 | 62 | 15,973 | 26 | 25,704 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 25 to 29 | 113 | 17,656 | 259 | 34,035 | 45 | 37,545 | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 30 to 34 | 51 | 24,375 | 342 | 47,986 | 471 | 52,619 | 69 | 46,032 | - | - | - | - | - | - | - | - | - | - | - | - |
| 35 to 39 | 30 | 27,916 | 383 | 63,940 | 749 | 70,224 | 477 | 64,098 | 80 | 56,922 | - | - | - | - | - | - | - | - | - | - |
| 40 to 44 | 13 | - | 254 | 61,139 | 626 | 78,154 | 514 | 75,093 | 400 | 76,810 | 51 | 65,818 | - | - | - | - | - | - | - | - |
| 45 to 49 | 9 | - | 190 | 55,316 | 467 | 79,963 | 428 | 81,126 | 408 | 82,945 | 300 | 81,923 | 60 | 76,350 | - | - | - | - | - | - |
| 50 to 54 | 7 | - | 146 | 60,652 | 467 | 77,022 | 442 | 71,103 | 436 | 80,833 | 384 | 88,426 | 288 | 83,668 | 68 | 75,544 | - | - | - | - |
| 55 to 59 | 3 | - | 120 | 55,592 | 430 | 67,835 | 481 | 60,891 | 428 | 75,837 | 351 | 82,018 | 392 | 85,055 | 391 | 80,417 | - | - | - | - |
| 60 to 64 | 4 | - | 69 | 51,606 | 345 | 62,275 | 400 | 61,521 | 401 | 69,287 | 341 | 74,989 | 308 | 80,650 | 636 | 88,772 | 2 | - | 13 | - |
| 65 to 69 | 5 | - | 20 | 27,330 | 148 | 50,897 | 176 | 56,080 | 145 | 65,186 | 130 | 77,009 | 115 | 78,635 | 192 | 97,033 | 51 | 110,217 | 56 | 95,912 |
| 70 & Up | - | - | 6 | - | 57 | 34,853 | 55 | 58,750 | 43 | 65,339 | 33 | 66,485 | 25 | 69,902 | 25 | 88,670 | 16 | - | 26 | 124,883 |

SUMMARY OF PLAN PROVISIONS

EIN: 87-0440163

Plan Number: 001

The Deseret Mutual Master Retirement Plan (MRP) is a non-contributory defined benefit plan covering substantially all full-time employees of the employer hired before April 1, 2010 or employed by a Higher Education Employer. Qualified employees must have attained age 21 and been employed at least one year. The benefits are based on years of service and salary during the highest five years of all years of employment. A summary of the major plan provisions is shown below:

| CATEGORY | PLAN PROVISION | | | | | | | | |
|------------------------------|--|----------------------------|---|--|--|--|--|--|--|
| PLAN STATUS | For <u>Higher Education</u> participating employers: Ongoing (not frozen). For <u>other</u> participating employers: Soft freeze (benefit and salary accruals continue for employees hired before April 1, 2010; assets & liabilities for employees hired on/after that date were spun off to another plan on April 1, 2015, which spun-off plan was subsequently terminated). | | | | | | | | |
| ANNIVERSARY DATE | January 1. | January 1. | | | | | | | |
| ELIGIBLE EMPLOYEES | Attained age 21. Employed one year v class of employees. | with 1,000 hour | rs. Not in excluded | | | | | | |
| FINAL AVERAGE SALARY | Highest 5 years of career. Covered cor 2012, \$255,000 for 2013, \$260,000 for | | | | | | | | |
| BENEFIT CREDIT | All service after later of hire date or age 21, up to maximum of 33 years. For participants with age plus service not less than 75 on December 31, 2000, maximum years equal 40 years. | | | | | | | | |
| NORMAL RETIREMENT DATE | First of month on or after the latter of 65th birthday and five years of vesting credit. | | | | | | | | |
| NORMAL RETIREMENT BENEFIT | 10-year certain & life annuity form. No benefit credit) x (1.5% of monthly final after April 1, 2010 and employed by Hof 1.5%.] | ıl average salar | y). [If hired on or | | | | | | |
| | | Con | version Factor | | | | | | |
| OPTIONAL FORMS OF BENEFIT | Benefit Form | Level Payment Method | Increasing Payment Method (4%/year, compounded) | | | | | | |
| | 10-year certain and life | 1 | 0.7 | | | | | | |
| | 15-year certain and life | 0.97 | 0.68 | | | | | | |
| | 25-year certain and life | 0.92 | 0.63 | | | | | | |
| | Life annuity | 1.02 | 0.72 | | | | | | |
| | 100% J&S w/ 10-yr certain | 0.88 | 0.58 | | | | | | |
| | 75% J&S w/ 10-yr certain | 0.91 | 0.61 | | | | | | |
| | 50% J&S w/ 10-yr certain | 0.95 | 0.64 | | | | | | |
| | Special 2/3 J&S w/ 10-yr certain | 0.95 | 0.64 | | | | | | |
| | QJSA (no term certain) | 0.95 | 0.64 | | | | | | |
| | QOSA (no term certain | 0.91 | 0.61 | | | | | | |

| EARLY RETIREMENT | Must be age 55 [age 60 if hired on or after April 1, 2010 and employed by Higher Education] with 5 years of service. Benefit based on final average salary and service to date of early retirement. Reduced 3% per year to age 62, 4% per year to age 55. No reduction if age 62 with at least 30 years of benefit credit or age 61 with 40 years of benefit credit. | | | | | |
|--|--|--|--|--|--|--|
| DEFERRED RETIREMENT | Calculated same as normal retirement benefit; actuarial adjustment may apply if benefit commences beyond age 70-1/2. | | | | | |
| PRE-RETIREMENT DEATH BENEFIT | After vesting, benefit to spouse as if employee retired on date of death with 50% joint and survivor benefit. | | | | | |
| DISABILITY BENEFIT | Continued benefit accrual during disability period. | | | | | |
| VESTING | 100% after 5 years of service. | | | | | |
| LUMP SUMS | Available upon retirement or upon termination before retirement, if actuarial present value is less than \$100,000. Mandatory if less than \$5,000. (Before July 1, 2015, above thresholds were \$15,000 and \$1,000, respectively.) | | | | | |
| CONTRIBUTIONS | Employees - none. Employer - as necessary for proper plan funding. | | | | | |
| See the July 2015 Summary Plan Description (Employee Handbook) or the January 1, 2014 Plan | | | | | | |

EIN: 87-0440163

Plan Number: 001

See the July 2015 Summary Plan Description (Employee Handbook) or the January 1, 2014 Plan Document (with March 31, 2015 amendment) for more detail.

There are no other plan provisions which have not yet taken effect. Although the Deseret Mutual Board of Directors from time to time has granted ad hoc cost-of-living increases to retired participants, there are no substantive commitments by the employer for extra benefits beyond those already contained in the plan.

Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| (c) Description of Investment, Including: | | | | | | | | |
|---|-------|--------------|-----------------------|--------------------|-----|-------------------|---------|--------------------|
| (b) Identity of Issuer, Bo | | Coupon | | | , , | | (e) Cur | |
| (a) Lessor, or Similar Par | rty | Rate | Maturity Date | Par or Shares | (d |) Cost | Valu | ıe |
| U.S. GOVERNMENT SECURIT | TIFS: | | | | | | | |
| FHR S191 IO | TIES. | 8.00 % | 1/1/2028 | \$ 74,268 | \$ | 10,552 | \$ | 17,787 |
| FHR S233 B0 | | 5.00 | 9/15/2035 | 71,002 | Ψ | 7,056 | Ψ | 13,234 |
| FHR S233 B1 | | 5.00 | 9/15/2035 | 35,648 | | 3,520 | | 6,638 |
| FHR S233 B2 | | 5.00 | 9/15/2035 | 66,915 | | 6,022 | | 12,470 |
| FHR S239GG S30 | | 7.00 | 8/15/2036 | 91,385 | | 11,396 | | 15,722 |
| FHR S243 B5 | | 4.50 | 11/15/2020 | 13,419 | | 1,854 | | 567 |
| FH G01337 | | 7.00 | 12/1/2025 | 56,471 | | 57,878 | | 61,974 |
| FH G11771 | | 6.00 | 6/1/2020 | 16,417 | | 16,550 | | 17,063 |
| FH P10040 | | 5.50 | 4/1/2018 | 12,487 | | 12,633 | | 12,692 |
| FH P51353 | | 6.50 | 11/1/2036 | 61,573 | | 65,191 | | 70,183 |
| FH P51361 | | 6.50 | 12/1/2036 | 51,008 | | 54,307 | | 58,033 |
| FH E92164 | | 6.50 | 7/1/2017 | 11,225 | | 11,300 | | 11,313 |
| FH E93732 | | 5.00 | 1/1/2018 | 7,615 | | 7,583 | | 7,823 |
| FHR S262A A6 | | 3.50 | 7/15/2042 | 456,508 | | 475,295 | | 469,405 |
| FHR S264B F1 | | 1.25 | 7/15/2042 | 326,925 | | 327,680 | | 326,258 |
| FH 1B1665 | | 2.89 | 4/1/2034 | 35,649 | | 35,176 | | 37,720 |
| FH A43439 | | 6.50 | 2/1/2036 | 96,881 | | 98,183 | | 110,636 |
| FH A46417 | | 7.00 | 4/1/2035 | 38,581 | | 40,045 | | 44,526 |
| FH A46987 | | 5.50 | 7/1/2035 | 55,208 | | 54,507 | | 61,324 |
| FH G03029 | | 6.00 | 10/1/2029 | 56,093 | | 56,488 | | 63,410 |
| FH G05190 | | 7.50 | 9/1/2038 | 12,383 | | 13,143 | | 13,779 |
| FH G06493 | | 4.50 | 5/1/2041 | 756,695 | | 787,856 | | 816,262 |
| FH G13012 | | 6.00 | 3/1/2022 | 3,476 | | 3,507 | | 3,549 |
| FH G18622 | | 2.50 | 12/1/2031 | 39,715 | | 40,818 | | 39,816 |
| FH H05116 | | 5.50 | 2/1/2038 | 20,357 | | 20,902 | | 22,525 |
| FH 1A1096 | | 2.94 | 10/1/2036 | 50,434 | | 51,961 | | 52,921 |
| FH 1J1348 | | 3.48 | 10/1/2036 | 32,370 | | 32,576 | | 34,444 |
| FH 1J1378 | | 3.14 | 11/1/2036 | 37,285 | | 39,575 | | 39,089 |
| FH 1J1380 | | 3.67 | 3/1/2036 | 19,923 | | 20,936 | | 21,146 |
| FH C91417 | | 3.50 | 1/1/2032 | 207,575 | | 216,766 | | 214,931 |
| FH J15869 | | 4.00 | 6/1/2021 | 57,048 | | 58,612 | | 58,507 |
| FH 1G2557 | | 3.07 | 6/1/2036 | 111,552 | | 115,611 | | 118,382 |
| FH 1Q0722 | | 3.16 | 4/1/2038 | 61,968 | | 64,981 | | 66,083 |
| FH 1Q0737 | | 3.06 | 11/1/2036 | 36,281 | | 37,871 | | 38,231 |
| FH 1Q0739 | | 2.88 | 3/1/2037 | 66,432 | | 68,894 | | 70,074 |
| FHR 1483 ZB | | 8.00 | 3/15/2023 | 132,008 | | 135,216 | | 146,698 |
| FH C02641 FH A88619 | | 7.00 5.50 | 10/1/2036 | 19,764 | | 20,208 211,524 | | 21,784 |
| FH A89950 | | 5.50 | 9/1/2039 11/1/2039 | 200,732 311,902 | | 331,966 | | 222,108 345,116 |
| FH A90324 | | 5.50 | 12/1/2039 | 423,970 | | 444,722 | | 469,119 |
| FH A93511 | | 5.00 | 8/1/2040 | 173,871 | | 182,861 | | 189,644 |
| FH B10284 | | 5.50 | 10/1/2018 | 146,464 | | 146,549 | | 149,906 |
| FH B15256 | | 5.50 | 6/1/2019 | 75,954 | | 76,066 | | 77,914 |
| FH A20130 | | 4.50 | 4/1/2034 | 283,083 | | 265,645 | | 304,826 |
| FH A21170 | | 6.50 | 4/1/2034 | 64,433 | | 66,459 | | 72,957 |
| FH A28796 | | 6.50 | 11/1/2034 | 17,012 | | 17,422 | | 19,255 |
| FH 848699 | | 3.54 | 7/1/2040 | 152,626 | | 163,161 | | 160,864 |
| FH K00034 | | 5.50 | 5/1/2037 | 54,857 | | 57,958 | | 58,176 |
| FH U80001 | | 4.00 | 7/1/2032 | 575,160 | | 622,055 | | 591,886 |
| FH U80125 | | 3.50 | 1/1/2033 | 580,402 | | 616,802 | | 598,418 |
| FH Q03669 | | 5.00 | 9/1/2041 | 2,559,199 | | 2,731,894 | | 2,796,488 |
| FH Q04306 | | 4.50 | 10/1/2041 | 441,376 | | 478,291 | | 476,347 |
| FH U90690 | | 3.50 | 6/1/2042 | 353,069 | | 369,217 | | 362,493 |
| FH U99051 | | 3.50 | 6/1/2043 | 782,927 | | 801,969 | | 803,823 |
| FH U99134 | | 4.00 | 1/1/2046 | 190,372 | | 205,441 | | 202,137 |
| FHR S323A A5 | | 3.00 | 1/15/2044 | 410,782 | | 401,334 | | 410,071 |
| | | | | | | | | |

- 25 - (Continued)

Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| (c) Description of Investment, Including: (b) Identity of Issuer, Borrower, Coupon | | | | | (e) Current | |
|--|--------------|-------------------------|--------------------|--------------------|-------------|--|
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value | |
| FH Q42657 | 3.50 | 8/1/2046 | 704,291 | 745,411 | 720,117 | |
| FH Q43511 | 3.50 | 10/1/2046 | 5,287,574 | 5,506,604 | · | |
| FH Q44488 | 3.50 | 11/1/2046 | 4,969,662 | 5,170,773 | ' ' | |
| U.S. GOVERNMENT SECURITIES (Continued): | 5.50 | 11/1/2040 | 4,505,002 | 3,170,775 | 3,004,412 | |
| FH G60105 | 5.00 % | 6/1/2044 | \$ 355,030 | \$ 398,459 | \$ 387,675 | |
| FH G60373 | 4.50 | 7/1/2042 | 384,281 | 419,730 | | |
| FH C90230 | 6.50 | 9/1/2018 | 5,157 | 5,180 | · | |
| FH 972200 | 3.12 | 3/1/2036 | 27,941 | 27,882 | | |
| FHR 2413C KP | 3.12 | 2/15/2032 | 60,474 | 54,021 | | |
| FHR 1578 K | 6.90 | 9/15/2023 | 65,530 | 65,530 | | |
| FHR 1552 IA | 17.09 | 8/15/2023 | 61,538 | 68,571 | | |
| FHR G24 FM | 1.21 | 11/25/2023 | 29,880 | 29,293 | - | |
| FHR 1658 GZ | 7.00 | 1/15/2024 | 57,039 | 56,972 | | |
| FHR 1727 I | 6.50 | 5/15/2024 | 103,093 | 103,093 | | |
| FHR 1863 Z | 6.50 | 7/15/2026 | 40,882 | 41,319 | 44,429 | |
| FHR 2065B PX | 0.75 | 8/17/2027 | 1,200,695 | 24,952 | 21,060 | |
| FH 781716 | 2.78 | 7/1/2034 | 53,668 | 53,060 | 56,825 | |
| FH 782760 | 2.79 | 11/1/2036 | 37,155 | 39,346 | 39,448 | |
| FH 782870 | 2.90 | 9/1/2034 | 100,212 | 101,328 | 106,492 | |
| FH 782979 | 2.63 | 1/1/2035 | 50,118 | 53,594 | 53,241 | |
| FNR G9235 E | 7.50 | 7/25/2022 | 18,227 | 18,227 | 19,883 | |
| FNR G9327 FD | 1.64 | 8/25/2023 | 38,573 | 39,036 | 38,822 | |
| FNR 93165 B | | 9/25/2023 | 21,174 | 19,163 | | |
| FNR 93247 FM | 1.80 | 12/25/2023 | 61,171 | 60,591 | | |
| FNR 9746A Z | 7.50 | 6/17/2027 | 117,894 | 124,560 | | |
| FNR 9758A PG | 7.00 | 9/18/2027 | 31,747 | 6,449 | | |
| FNW 01T7A A1 | 7.50 | 2/25/2041 | 83,200 | 90,202 | | |
| FNR 0018 EC | 7.00 | 10/25/2023 | 53,116 | 49,786 | | |
| FNR 11118D MT | 7.00 | 11/25/2041 | 170,910 | 192,285 | | |
| FNR 11118A NT FNR 1247R HF | 7.00 1.16 | 11/25/2041 5/25/2027 | 190,604 403,708 | 213,647 404,873 | | |
| FN 1247K FF FN 12M11 FA | 1.09 | 8/25/2027 | 90,088 | 90,072 | · | |
| FN 12M8 AQ3 | 1.80 | 12/25/2019 | 320,000 | 321,012 | · | |
| FNR 12108B F | 1.26 | 10/25/2042 | 445,231 | 447,608 | · | |
| FNR 1326J FE | 1.11 | 4/25/2043 | 449,630 | 442,049 | | |
| FNR 13119B NT | 4.00 | 12/25/2043 | 1,960,273 | 2,095,822 | | |
| FNR 13128D PO | | 12/25/2043 | 753,664 | 570,924 | | |
| FN 14M12B AV2 | 2.61 | 10/25/2021 | 500,000 | 503,282 | | |
| FN 15M10B A2 | 3.09 | 4/25/2027 | 583,000 | 578,771 | | |
| FNR 1543A PA | 3.50 | 1/25/2043 | 1,979,874 | 2,039,305 | 2,023,570 | |
| FN 15M13B A2 | 2.71 | 6/25/2025 | 185,000 | 183,991 | 182,382 | |
| FNR 1591C AC | 7.50 | 12/25/2036 | 264,485 | 317,359 | 295,675 | |
| FNR 1590A UI | 5.00 | 12/25/2045 | 748,746 | 163,612 | - | |
| FNR 1633D JA | 3.00 | 7/25/2045 | 825,181 | 860,799 | 840,604 | |
| FNR 163C LI | 5.50 | 1/25/2026 | 1,086,481 | 130,104 | | |
| FNR 1638A NA | 3.00 | 1/25/2046 | 286,779 | 298,405 | | |
| FNR T339 C7 | 5.50 | 8/25/2018 | 11,008 | 1,273 | | |
| FNR T345 A5 | 5.00 | 12/25/2033 | 21,001 | 3,859 | | |
| FNR T345 C3 | 5.00 | 8/25/2022 | 36,845 | 3,385 | | |
| FNR T369 8 | 5.50 | 3/25/2036 | 46,980 | 3,802 | | |
| FNR T356 D8 | 5.00 | 1/25/2020 | 59,834 | 7,610 | | |
| FNR T374 A4 FNR T365 A7 | 5.50 5.50 | 8/25/2036 5/1/2036 | 24,414 62,717 | 4,639 11,720 | | |
| FNR T383 D1 | 6.00 | 1/25/2038 | 44,095 | 3,872 | | |
| FNR T363 D1 FNR T406 A5 | 4.00 | 1/25/2036 | 832,515 | 198,503 | | |
| FNR T393 A5 | 5.50 | 4/25/2037 | 9,241 | 1,557 | | |
| FN 254693 | 5.50 | 4/1/2033 | 44,668 | 43,984 | | |
| | | , , | , | -, | - , - | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| (c) Description of Investment, Including: | | | | | |
|---|---------|----------------------|------------------|-----------|-------------|
| (b) Identity of Issuer, Borrower, | Coupon | iption of Investi | nent, including. | _ | (e) Current |
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value |
| FN 254001 | 7.00 | 9/1/2021 | 33,622 | 34,101 | 36,178 |
| FN 254305 | 6.50 | 5/1/2022 | 14,342 | 14,498 | 16,248 |
| FHR 3688J NI | 5.00 | 4/15/2032 | 172,649 | 22,984 | 13,356 |
| FHR 3692D PS | 5.90 | | 444,374 | | · |
| | | 5/15/2038 | | 79,432 | 16,495 |
| FHR 3714D IP | 5.00 | 8/15/2040 | 223,340 | 37,828 | 34,017 |
| FHR 3704A CT | 7.00 | 12/15/2036 | 267,380 | 296,036 | 305,564 |
| U.S. GOVERNMENT SECURITIES (Continued): | 4.00.0/ | 10/15/2027 | ¢ | ¢ 0.000 | . |
| FHR 3760E GI FHR 3753A PO | 4.00 % | | | \$ 9,802 | \$ 2,732 |
| | 6.00 | 11/15/2040 | 190,925 | 161,232 | 161,267 |
| FHR 3819B ZQ | 6.00 | 4/15/2036 | 384,381 | 401,236 | 425,694 |
| FHR 3870D WS | 5.90 | 6/15/2031 | 508,333 | 87,687 | 84,363 |
| FHR 3927A PC | 4.50 | 9/15/2041 | 1,800,000 | 2,052,448 | 2,001,798 |
| FHR 3963B JB | 4.50 | 11/15/2041 | 800,000 | 893,978 | 877,336 |
| FHR 4015E MY | 3.50 | 3/15/2042 | 500,000 | 463,346 | 512,290 |
| FHR 4117C DB | 3.50 | 10/15/2042 | 650,000 | 578,619 | 650,481 |
| FHR 4132B NS | 6.80 | 11/15/2042 | 336,065 | 347,599 | 326,151 |
| FHR 4217B KY | 3.00 | 6/15/2043 | 500,000 | 427,685 | 472,065 |
| FHR 4219C JA | 3.50 | 8/15/2039 | 681,791 | 714,442 | 706,820 |
| FHMS K037 A2 | 3.49 | 1/25/2024 | 1,000,000 | 1,044,410 | 1,051,400 |
| FHMS K038 A2 | 3.39 | 3/25/2024 | 229,000 | 234,167 | 238,636 |
| FHR 4423A VB | 3.50 | 6/15/2033 | 2,984,000 | 3,085,251 | 3,078,056 |
| FHR 4434A QA | 3.00 | 6/15/2044 | 2,191,985 | 2,267,700 | 2,227,868 |
| FHR 4441D KP | 3.50 | 2/15/2045 | 2,036,811 | 2,110,071 | 2,083,047 |
| FHMS KPLB A | 2.77 | 5/25/2025 | 400,000 | 395,412 | 393,280 |
| FHMS KS07 A2 | 2.74 | 9/25/2025 | 500,000 | 512,810 | 494,930 |
| FHR 3739D LI | 4.00 | 3/15/2034 | 21,263 | 2,811 | 177 |
| FN 464111 | 4.18 | 12/1/2019 | 444,918 | 459,717 | 468,997 |
| FN 464367 | 4.54 | 1/1/2020 | 721,015 | 736,345 | 768,350 |
| FN 465344 | 4.30 | 8/1/2020 | 586,707 | 590,547 | 602,877 |
| FN 464572 | 4.40 | 2/1/2020 | 500,000 | 503,950 | 532,385 |
| FN 465783 | 3.84 | 9/1/2020 | 358,003 | 373,297 | 372,037 |
| FN 466030 | 3.29 | 10/1/2020 | 331,462 | 325,942 | 343,252 |
| FN 467173 | 4.64 | 1/1/2021 | 463,900 | 466,501 | 503,156 |
| FN 466386 | 3.43 | 10/1/2020 | 452,678 | 439,477 | 471,501 |
| FN 468066 | 4.30 | 6/1/2021 | 475,597 | 510,165 | 512,132 |
| FN 467344 | 4.48 | 2/1/2021 | 460,847 | 467,961 | 497,535 |
| FN 467944 | 4.25 | 4/1/2021 | 500,000 | 507,825 | 537,635 |
| FN 468564 | 4.06 | 7/1/2021 | 994,096 | 1,030,855 | 1,062,211 |
| FN 471769 | 2.20 | 7/1/2019 | 462,745 | 464,933 | 466,327 |
| FN 471816 | 2.67 | 9/1/2022 | 975,825 | 979,427 | 985,086 |
| FN 471819 | 2.03 | 8/1/2019 | 24,736 | 25,421 | 24,823 |
| FN 471839 | 2.67 | 7/1/2022 | 457,543 | 459,981 | 462,246 |
| FN 471989 | 2.01 | 7/1/2019 | 476,175 | 480,549 | 478,251 |
| FN AH4842 | 4.50 | 2/1/2041 | 415,432 | 455,555 | 449,057 |
| FN AJ0710 | 5.00 | 9/1/2041 | 2,957,871 | 3,189,060 | 3,249,043 |
| FN AJ4848 | 4.00 | 11/1/2041 | 189,203 | 194,969 | 196,167 |
| FN AL0045 | 6.00 | 12/1/2032 | 130,510 | 140,774 | 147,763 |
| FN AL2044 | 3.80 | 5/1/2022 | 813,423 | 860,598 | 854,118 |
| FN AL3594 | 2.71 | 4/1/2023 | 631,977 | 642,225 | 637,014 |
| FN AL4009 | 3.50 | 7/1/2043 | 407,262 | 429,622 | 418,873 |
| FN AL6238 | 4.00 | 1/1/2035 | 805,239 | 869,094 | 856,025 |
| FN AL6848 | 5.00 | 6/1/2044 | 370,959 | 413,957 | 406,468 |
| FN AL7527 | 4.50 | 9/1/2043 | 419,619 | 457,314 | 453,583 |
| FN AM0806 | 2.45 | 11/1/2022 | 340,000 | 327,702 | 338,980 |
| FN AM2292 | 1.01 | 1/1/2023 | 918,750 | 919,074 | 914,919 |
| FN AM3498 | 2.01 | 6/1/2020 | 1,000,000 | 1,001,738 | 998,180 |
| FN AM3563 | 2.51 | 6/1/2023 | 467,051 | 470,700 | 466,393 |
| ווע און | 2.31 | 0/1/2023 | TCU, 1071 | 470,700 | 400,333 |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| (b) Identity of Issuer, B | Porrower | (c) Description of Investment, Including: Coupon (e) Cu | | | | |
|---------------------------|---------------------|---|----------------------|---------------|------------|----------------------|
| (a) Lessor, or Similar Pa | • | Rate | Maturity Date | Par or Shares | (d) Cost | (e) Current Value |
| | | | | | | |
| FN AM3684 | | 2.81 | 6/1/2023 | 500,000 | 482,454 | 504,860 |
| FN AM3851 | | 3.02 | 7/1/2023 | 1,000,000 | 1,011,958 | 1,017,640 |
| FN AM4011 | | 3.67 | 7/1/2023 | 500,000 | 499,437 | 530,250 |
| FN AM4044 | | 3.49 | 9/1/2023 | 491,374 | 491,745 | 516,164 |
| FN AM4066 | | 3.59 | 8/1/2023 | 500,000 | 500,625 | 527,835 |
| FN AM4660 | | 3.77 | 12/1/2025 | 300,000 | 314,793 | 318,057 |
| FN AM4716 | | 3.38 | 12/1/2023 | 1,000,000 | 1,030,108 | 1,041,740 |
| FN AM5694 | | 2.76 | 5/1/2021 | 1,000,000 | 1,017,754 | 1,018,810 |
| FN AM6123 | | 3.73 | 7/1/2034 | 828,117 | 847,244 | 869,804 |
| U.S. GOVERNMENT SECUR | RITIES (Continued): | | | | | |
| FN AM7118 | | 3.14 % | | | \$ 967,897 | \$ 974,857 |
| FN AM7122 | | 3.61 | 11/1/2034 | 483,512 | 486,562 | 497,360 |
| FN AM7124 | | 3.11 | 12/1/2024 | 1,000,000 | 1,001,617 | 1,016,690 |
| FN AM6381 | | 3.29 | 8/1/2026 | 1,500,000 | 1,529,453 | 1,530,300 |
| FN AM6602 | | 2.63 | 9/1/2021 | 770,000 | 787,499 | 779,717 |
| FN AM6808 | | 3.24 | 10/1/2026 | 964,167 | 963,757 | 981,860 |
| FN AM7018 | | 3.63 | 10/1/2029 | 583,473 | 593,499 | 605,406 |
| FN AM7290 | | 2.97 | 12/1/2024 | 330,000 | 338,954 | 332,036 |
| FN AM7314 | | 2.63 | 11/1/2021 | 500,000 | 510,901 | 505,680 |
| FN AM7515 | | 3.34 | 2/1/2027 | 500,000 | 500,254 | 511,055 |
| FN AM7682 | | 2.84 | 1/1/2025 | 470,000 | 478,313 | 468,609 |
| FN AM8987 | | 2.79 | 6/1/2027 | 974,479 | 979,051 | 955,292 |
| FN AM8269 | | 1.04 | 3/1/2025 | 961,897 | 964,486 | 956,299 |
| FN AM8408 | | 3.13 | 4/1/2030 | 1,000,000 | 1,012,471 | 987,030 |
| FN AM8595 | | 2.83 | 5/1/2027 | 975,000 | 979,006 | 953,238 |
| FN AM8794 | | 3.02 | 6/1/2025 | 488,451 | 488,103 | 492,989 |
| FN AM9169 | | 3.08 | 6/1/2027 | 496,209 | 497,180 | 497,231 |
| FN AM9218 | | 3.39 | 9/1/2030 | 980,038 | 993,007 | 995,915 |
| FN AM9683 | | 3.54 | 8/1/2035 | 671,824 | 684,224 | 695,949 |
| FN AN0029 | | 3.10 | 9/1/2025 | 500,000 | 505,852 | 506,235 |
| FN AN0133 | | 3.20 | 12/1/2027 | 516,874 | 516,717 | 522,240 |
| FN AN0526 | | 3.24 | 12/1/2025 | 305,574 | 311,170 | 312,728 |
| FN AN0544 | | 3.26 | 1/1/2028 | 365,000 | 366,350 | 369,322 |
| FN AN1676 | | 2.99 | 5/1/2031 | 227,000 | 228,140 | 218,596 |
| FN AN1683 | | 3.03 | 6/1/2031 | 310,000 | 312,763 | 299,138 |
| FN AN3570 | | 2.71 | 11/1/2028 | 600,000 | 581,286 | 575,478 |
| FN AO6710 | | 4.00 | 6/1/2042 | 359,545 | 387,693 | 382,444 |
| FN AO6757 | | 4.00 | 6/1/2042 | 104,406 | 113,258 | 110,207 |
| FN A07225 | | 4.00 | 7/1/2042 | 343,774 | 368,357 | 362,875 |
| FN AS3163 | | 4.00 | 8/1/2044 | 606,470 | 641,968 | 638,195 |
| FN AS5859 | | 4.00 | 9/1/2045 | 444,482 | 478,689 | 469,178 |
| FN AS6970 | | 3.50 | 4/1/2046 | 296,184 | 311,411 | 303,879 |
| FN AT5860 | | 3.50 | 6/1/2043 | 684,346 | 707,441 | 700,209 |
| FN AT7117 | | 3.50 | 6/1/2033 | 762,030 | 807,606 | 788,023 |
| FN AZ6454 | | 3.50 | 2/1/2046 | 2,819,982 | 2,955,658 | 2,883,629 |
| FN 650236 | | 5.00 | 12/1/2032 | 5,052 | 4,983 | 5,502 |
| FN 657371 | | 6.00 | 9/1/2017 | 5,124 | 5,113 | 5,176 |
| FN 659269 | | 6.00 | 7/1/2017 | 3,790 | 3,781 | 3,815 |
| FN 668855 | | 6.50 | 8/1/2032 | 251,856 | 256,345 | 287,937 |
| FNR 027G FD | | 1.46 | 4/25/2029 | 16,016 | 15,783 | 16,052 |
| FNR 029B ST | | 17.51 | 3/25/2017 | 95 | 95 | 96 |
| FNR 0243C B | | 6.00 | 7/25/2017 | 53 | 53 | 53 |
| FNR 0247A PE | | 5.50 | 8/24/2017 | 125 | 125 | 126 |
| FNW 02W10 IO | | 0.93 | 8/25/2042 | 508,637 | 11,007 | 16,933 |
| FNR 0271E KM | | 5.00 | 11/25/2017 | 10,796 | 10,767 | 10,923 |
| FNW 02T19A A2 | | 7.00 | 7/25/2042 | 66,176 | 70,887 | 77,407 |
| FNR 0314G TI | | 5.00 | 3/25/2033 | 78,979 | 7,503 | 8,897 |
| | | | | | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | () 5 | (c) Description of Investment, Including: | | | | |
|--|----------------|---|------------------|----------|----------------------|--|
| (h) Identity of Iceyon Porrower | | ription of Investr | ment, Including: | <u>-</u> | (e) Current | |
| (b) Identity of Issuer, Borrower, (a) Lessor, or Similar Party | Coupon Rate | Maturity Date | Par or Shares | (d) Cost | (e) Current Value | |
| | | | | | | |
| FNR 0326G XS | 6.29 | 3/25/2023 | 27,304 | 2,270 | 1,499 | |
| FNR 0333A IA | 6.50 | 5/25/2033 | 91,660 | 12,861 | 21,897 | |
| FNW 03W6A F | 1.11 | 9/25/2042 | 333,734 | 330,196 | 329,025 | |
| FNR 0344F IU | 7.00 | 6/25/2033 | 94,842 | 13,752 | 24,681 | |
| FNW 03W8B 2A | 7.00 | 10/25/2042 | 60,935 | 67,203 | 69,988 | |
| FNR 0375C FV | 1.31 | 8/25/2018 | 11,934 | 11,962 | 11,945 | |
| FNR 0363F P3 | | 5/25/2033 | 79,693 | 67,642 | 73,068 | |
| FNR 0372A IE | 5.50 | 8/25/2033 | 44,274 | 4,483 | 8,624 | |
| FNR 03105A AZ | 5.50 | 10/25/2033 | 407,715 | 393,736 | 442,583 | |
| FNR 0391F SD | 11.24 | 9/25/2033 | 6,507 | 6,462 | 7,677 | |
| FHR 2533A Z | 5.50 | 12/15/2032 | 436,013 | 435,160 | 478,634 | |
| FHR 2611G SQ | 11.59 | 5/15/2033 | 37,129 | 37,539 | 39,548 | |
| U.S. GOVERNMENT SECURITIES (Continued): | | | | | | |
| FHR 2636A Z | 4.50 % | 6/15/2018 | \$ 20,530 | \$ 190 | \$ 20,887 | |
| FHR 2631C SA | 13.56 | 6/15/2033 | 16,820 | 18,153 | 20,743 | |
| FNR 03120C BL | 3.50 | 12/25/2018 | 48,251 | 48,236 | 48,959 | |
| FNR 03122E ZJ | 6.00 | 12/25/2033 | 160,483 | 186,027 | 181,066 | |
| FNR 03118B FD | 1.16 | 12/25/2033 | 12,925 | 12,556 | 12,880 | |
| FNR 044B QM | 12.69 | 6/25/2033 | 20,354 | 20,354 | 23,693 | |
| FHR 2650A PO | | 12/15/2032 | 3,850 | 3,714 | 3,801 | |
| FHR 2650B SO | | 12/15/2032 | 18,993 | 18,993 | 18,474 | |
| FHR 2641F WI | 5.00 | 1/15/2033 | 25,405 | 3,652 | 952 | |
| FNW 04W4 A7 | 5.50 | 6/25/2034 | 367,054 | 401,469 | 404,347 | |
| FNR 0436A PC | 5.50 | 2/25/2034 | 180,130 | 180,003 | 186,848 | |
| FNR 0417G H | 5.50 | 4/25/2034 | 315,276 | 334,036 | 345,366 | |
| FNR 0451G SY | 12.73 | 7/25/2034 | 10,709 | 10,709 | 12,926 | |
| FNR 0446D EP | | 3/25/2034 | 43,027 | 39,896 | 39,555 | |
| FNR 0446D QB | 20.98 | 5/25/2034 | 15,320 | 15,088 | 22,569 | |
| FNR 0453E NC | 5.50 | 7/25/2024 | 339,883 | 339,188 | 364,473 | |
| FNR 0450B VZ | 5.50 | 7/25/2034 | 392,581 | 371,744 | 426,335 | |
| FNR 0490B ZU | 6.00 | 12/25/2034 | 95,325 | 81,070 | 104,176 | |
| FNR 0523E SE | 13.73 | 4/25/2035 | 162,085 | 165,398 | 182,947 | |
| FNR 0515A MO | | 3/25/2035 | 24,276 | 24,276 | 18,916 | |
| FNR 0556A S | 5.95 | 7/25/2035 | 127,568 | 5,900 | 25,502 | |
| FNR 0568B BC | 5.25 | 6/25/2035 | 64,332 | 63,578 | 67,423 | |
| FNR 0568C PG | 5.50 | 8/25/2035 | 92,108 | 92,003 | 101,775 | |
| FNR 0566C SG | 15.48 | 7/25/2035 | 29,993 | 27,531 | 40,337 | |
| FNR 0572B SB | 14.98 | 8/25/2035 | 8,935 | 9,988 | 11,010 | |
| FNR 0574A SK | 18.05 | 5/25/2035 | 26,454 | 34,767 | 34,869 | |
| FNR 0583E LZ | 5.50 | 10/25/2035 | 493,910 | 520,449 | 530,628 | |
| FNW 05W3B 2AF | 0.98 | 3/25/2045 | 150,737 | 143,219 | 147,949 | |
| FNR 0590C ES | 14.98 | 10/25/2035 | 25,547 | 30,595 | 33,040 | |
| FHR 2671A S | 13.47 | 9/15/2033 | 22,438 | 23,279 | 28,053 | |
| FHR 2692G SC | 11.88 | 7/15/2033 | 25,047 | 18,742 | 30,442 | |
| FHR 2694J BA | 4.00 | 6/15/2031 | 17,516 | 17,320 | 18,244 | |
| FHR 2725A SC | 8.15 | 11/15/2033 | 39,532 | 35,175 | 42,832 | |
| FHR 2756C NA | 5.00 | 2/15/2024 | 118,434 | 118,434 | 125,315 | |
| FNR 05103B SC | 9.86 | 7/25/2035 | 57,698 | 37,236 | 67,889 | |
| FNR 05106A US | 21.79 | 11/25/2035 | 43,617 | 56,312 | 62,895 | |
| FNR 05100A 05 FNR 05110A MN | 5.50 | 6/25/2035 | 88,430 | 88,209 | 91,417 | |
| FNR 0616E HZ | 5.50 | 3/25/2036 | 235,960 | 227,866 | 254,703 | |
| FNW 05W4 1A1 | 6.00 | 8/25/2045 | 101,084 | 108,027 | 113,405 | |
| FHR 2780M YC | 5.00 | 4/15/2019 | 59,026 | 59,026 | 59,684 | |
| FNR 0623D BD | 1.00 | 4/25/2036 | 644,862 | 602,121 | 576,165 | |
| FNR 0623D BD FNR 0623A KO | 1.00 | | | | | |
| | | 4/25/2036 | 28,833 | 24,198 | 26,279 | |
| FNR 0622A AO | | 4/25/2036 1/25/2036 | 32,459 | 32,459 | 27,943 | |
| FNR 0615F OT | | 1/25/2030 | 21,830 | 20,733 | 21,311 | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | (c) Description of Investment, Including: | | | | | |
|---|---|-------------------------|-------------------|-------------------|-------------------|--|
| (b) Identity of Issuer, Borrower, | (c) Descr Coupon | - | (e) Current | | | |
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value | |
| ENNA 07W1 AE1 | 1.02 | 11/25/2046 | 120 669 | 120 OE1 | 127 909 | |
| FNW 07W1 AF1 FNR 0650C PS | 1.02 | 11/25/2046 6/25/2036 | 129,668 45,759 | 128,951 38,871 | 127,808 39,571 | |
| FNR 0650E JO | | 6/25/2036 | 154,133 | 132,291 | 133,384 | |
| FHR 2934F EC | | | | 38,113 | 39,060 | |
| | 5.00 | 2/15/2020 | 40,246 | 2,974 | 1,520 | |
| FHR 2934F HI FNW 06W2 AF1 | 0.98 | 2/15/2020 | 28,173 53,473 | 52,055 | 52,765 | |
| | 0.98 | 2/25/2046 | • | · | · | |
| FNR 0644F P | | 12/25/2033 | 94,848 | 94,848 | 82,383 | |
| FNR 0644G GO | 1 22 | 6/25/2036 | 32,828 | 32,828 | 28,888 | |
| FNR 0658B FL | 1.22 | 7/25/2036 | 17,939 | 17,339 | 17,919 | |
| FNR 0658B PO | | 7/25/2036 | 44,391 | 44,391 | 39,520 | |
| FNR 0658D AP | F 02 | 7/25/2036 | 18,639 | 18,639 | 17,071 | |
| FNR 0653C US | 5.82 | 6/25/2036 | 65,256 | 4,894 | 12,215 | |
| FNR 0663B ZH | 6.50 | 7/25/2036 | 261,895 | 247,593 | 296,020 | |
| FNR 0660D DO | | 4/25/2035 | 28,353 | 26,885 | 27,194 | |
| FNR 0659K QO | | 1/25/2033 | 10,458 | 10,458 | 10,284 | |
| U.S. GOVERNMENT SECURITIES (Continued): | | | | | | |
| FNR 0656D FC | 1.05 % | 7/25/2036 | | \$ 93,497 | \$ 92,672 | |
| FHR 2967D JI | 5.00 | 4/15/2020 | 21,160 | 3,095 | 1,180 | |
| FHR 2967B S | 29.95 | 4/15/2025 | 10,134 | 11,868 | 15,602 | |
| FHR 2986A EB | 5.00 | 7/15/2034 | 25,381 | 26,265 | 25,752 | |
| FHR 3028B MG | 5.00 | 9/15/2035 | 540,000 | 595,752 | 590,274 | |
| FHR 3077B TO | | 4/15/2035 | 32,012 | 28,734 | 29,272 | |
| FHR 3101A UZ | 6.00 | 1/15/2036 | 146,099 | 141,093 | 161,795 | |
| FHR 3098B PG | 5.00 | 1/15/2036 | 104,039 | 94,372 | 111,446 | |
| FHR 3117C EO | | 2/15/2036 | 33,431 | 33,431 | 28,952 | |
| FHR 3117C OK | | 2/15/2036 | 32,094 | 32,094 | 27,694 | |
| FHR 3130D KZ | 5.50 | 12/15/2034 | 66,202 | 63,644 | 69,909 | |
| FNR 0695A SG | 23.18 | 10/25/2036 | 15,462 | 18,025 | 23,056 | |
| FNR 0665A QO | | 7/25/2036 | 140,533 | 140,533 | 122,743 | |
| FNR 0677 PC | 6.50 | 8/25/2036 | 76,986 | 77,186 | 86,937 | |
| FNR 0672D HO | | 8/25/2026 | 30,677 | 27,641 | 28,265 | |
| FNR 0672E GO | | 8/25/2036 | 26,910 | 26,910 | 23,745 | |
| FNR 0679D DF | 1.11 | 8/25/2036 | 23,070 | 22,683 | 22,955 | |
| FNR 0679D DO | | 8/25/2036 | 30,595 | 26,681 | 27,191 | |
| FNR 06126B PO | | 1/25/2037 | 60,495 | 60,495 | 50,569 | |
| FNR 06109A PO | | 11/25/2036 | 25,169 | 23,568 | 20,976 | |
| FNR 06111A EO | | 11/25/2036 | 56,567 | 47,515 | 48,392 | |
| FNR 06115D OK | | 12/25/2036 | 46,120 | 45,473 | 39,708 | |
| FNR 06105D ME | 5.50 | 11/25/2036 | 762,065 | 859,496 | 842,760 | |
| FNR 06110A PO | | 11/25/2036 | 41,492 | 41,492 | 36,249 | |
| FHR 3135G CS | 6.00 | 4/15/2026 | 332,838 | 21,634 | 47,286 | |
| FHR 3138A PO | | 4/15/2036 | 33,918 | 33,918 | 30,049 | |
| FHR 3143D BC | 5.50 | 2/15/2036 | 76,634 | 82,045 | 83,410 | |
| FHR R007 ZA | 6.00 | 5/15/2036 | 131,996 | 123,004 | 146,950 | |
| FNR 06130E GI | 6.50 | 7/25/2032 | 89,471 | 11,743 | 18,370 | |
| FNR 0714F ES | 5.68 | 3/25/2037 | 65,894 | 4,541 | 11,784 | |
| FNR 0714J OP | 5.00 | 3/25/2037 | 55,883 | 53,416 | 49,308 | |
| FNR 071A SD | 34.46 | 2/25/2037 | 8,130 | 9,086 | 15,336 | |
| FNR 077B SG | 5.74 | 8/25/2036 | 28,224 | 886 | 7,768 | |
| FNR 0715E NO | 3.7 1 | 3/25/2022 | 20,310 | 17,869 | 19,363 | |
| FNR 0716B FC | 1.51 | 3/25/2022 | 19,802 | 19,302 | 19,938 | |
| FNR 0969K PO | 1.51 | 9/25/2039 | 45,344 | 40,698 | 40,816 | |
| FNR 0952A PI | 5.00 | 7/25/2039 | 62,461 | 11,838 | 11,186 | |
| FNR 0932A F1 FNR 0970J CO | 5.00 | 1/25/2037 | 70,179 | 60,993 | 62,513 | |
| FHR 3156G AZ | 5.50 | 5/15/2036 | | | | |
| | 3.30 | | 177,817 | 177,224 | 194,391 | |
| FHR 3171A MO | 6.40 | 6/15/2036 | 15,840 | 13,902 676 | 14,449 | |
| FHR 3194A SA | 0.40 | 7/15/2036 | 10,710 | 0/0 | 1,181 | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| (c) Description of Investment, Including: | | | | | | |
|---|---|---------------------|----------------------|---------------|-------------|--------------------|
| | (b) Identity of Issuer, Borrower, | (c) Descr Coupon | ription of Investi | - | (e) Current | |
| (a) | Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value |
| | FHR 3179A OA | | 7/15/2036 | 20,885 | 20,885 | 17,874 |
| | FNW 07W3 1A3 | 6.75 | 4/25/2037 | 23,125 | 24,806 | 25,507 |
| | FNR 0739C NB | 4.25 | 5/25/2037 | 245,908 | 261,614 | 259,853 |
| | FNR 0778A CB | 6.00 | 8/25/2037 | 78,059 | 84,117 | 83,223 |
| | FNR 0754J FA | 1.16 | 6/25/2037 | 23,585 | 22,776 | 23,359 |
| | FNR 0765A KI | 5.86 | 7/25/2037 | 44,476 | 4,491 | 5,086 |
| | FNR 0772A EK | 5.64 | 7/25/2037 | 65,607 | 7,750 | 10,281 |
| | FNR 0760A AX | 6.39 | 7/25/2037 | 135,031 | 16,204 | 28,539 |
| | FNW 07W7 1A4 | 34.64 | 7/25/2037 | 8,094 | 11,419 | 11,836 |
| | FNR 0776E ZG | 6.00 | 8/25/2037 | 187,978 | 173,020 | 205,934 |
| | FNR 07116A HI | 1.71 | 1/25/2038 | 88,813 | 6,626 | 5,400 |
| | FN 07101 A2 | 1.01 | 6/27/2036 | 38,959 | 38,759 | 38,004 |
| | FNW 07106C A7 | 6.19 | 10/25/2037 | 35,995 | 36,001 | 39,493 |
| | FNR 0777H FG | 1.26 | 3/25/2037 | 33,996 | 32,140 | 33,990 |
| | FNR 0827D SN | 6.14 | 4/25/2038 | 37,862 | 3,242 | 7,054 |
| | FNR 081B BI | 5.15 | 2/25/2038 | 111,480 | 8,675 | 17,648 |
| | FNR 0810E XI | 5.47 | 3/25/2038 | 33,764 | 2,226 | 4,591 |
| | FNR 0818D SE | 5.51 | 3/25/2038 | 40,217 | 2,696 | 4,355 |
| | U.S. GOVERNMENT SECURITIES (Continued): | 3.31 | 3/23/2030 | 40,217 | 2,090 | 4,555 |
| | FHR 3219G DI | 6.00 % | 4/1E/2026 | ¢ 20.17E | ¢ 4.021 | \$ 4,740 |
| | | 6.00 % | 4/15/2036 | | \$ 4,931 | \$ 4,740 35,005 |
| | FHR 3218 AO FHR 3232B ST | 6.00 | 9/15/2036 | 40,235 | 39,638 | · |
| | | 6.00 | 10/15/2036 | 22,664 | 1,679 | 3,326 |
| | FHR 3253 PO | Г 44 | 12/15/2021 | 5,742 | 5,551 | 5,665 |
| | FHR 3260B CS | 5.44 | 1/15/2037 | 35,165 | 801 | 6,119 |
| | FHR 3290B SB | 5.75 | 3/15/2037 | 36,242 | 2,259 | 6,919 |
| | FHR 3318B BT | 7.00 | 5/15/2034 | 156,160 | 178,489 | 169,982 |
| | FHR 3316J JO | 7.00 | 5/15/2037 | 21,177 | 19,370 | 19,030 |
| | FHR 3322D NS | 7.00 | 5/15/2037 | 100,131 | 117,703 | 108,165 |
| | FHR 3329J JD | 6.00 | 6/15/2036 | 82,669 | 87,947 | 84,025 |
| | FHR 3373E TO | 2.25 | 4/15/2037 | 28,582 | 24,782 | 25,303 |
| | FH T076 2A | 3.25 | 10/25/2037 | 186,016 | 189,574 | 192,746 |
| | FNR 0853D CI | 6.44 | 7/25/2038 | 40,048 | 3,104 | 7,892 |
| | FNR 0844 PO | | 5/25/2038 | 5,532 | 4,306 | 4,735 |
| | FNR 0847E SI | 5.74 | 6/25/2023 | 39,763 | 2,178 | 3,216 |
| | FNR 0880D SA | 5.09 | 9/25/2038 | 38,943 | 2,324 | 4,927 |
| | FNR 099B IO | 5.00 | 2/25/2024 | 35,779 | 3,500 | 2,136 |
| | FNR 0912Q IO | 4.50 | 3/25/2024 | 38,663 | 3,516 | 1,393 |
| | FNR 0919E IP | 5.50 | 10/25/2036 | 366,977 | 116,171 | 72,379 |
| | FHR 3404C SC | 5.30 | 1/15/2038 | 99,304 | 7,324 | 12,807 |
| | FHR 3422C AI | 0.25 | 1/15/2038 | 363,150 | 8,852 | 2,960 |
| | FNR 1139A ZA | 6.00 | 11/25/2032 | 124,351 | 137,413 | 138,516 |
| | FNR 1140D NB | 4.00 | 5/25/2041 | 682,000 | 673,995 | 724,577 |
| | FHR 3461D LZ | 6.00 | 6/15/2038 | 36,077 | 34,868 | 39,853 |
| | FN 11M2 A3 | 3.76 | 4/25/2021 | 1,000,000 | 1,001,283 | 1,056,090 |
| | FNR 1147C ZA | 5.50 | 7/25/2038 | 490,651 | 458,085 | 528,701 |
| | FHR 3481C SJ | 5.15 | 8/15/2038 | 82,060 | 5,411 | 11,335 |
| | FHR 3511B IO | 5.00 | 12/15/2021 | 15,664 | 1,400 | 859 |
| | FHR 3511A SA | 5.30 | 2/15/2039 | 38,512 | 2,226 | 4,971 |
| | FHR 3537E MI | 5.00 | 6/15/2038 | 184,080 | 53,498 | 32,816 |
| | FNR 0999A SC | 5.42 | 12/25/2039 | 30,040 | 2,431 | 2,994 |
| | FNR 0986N OT | | 10/25/2037 | 82,492 | 72,424 | 72,492 |
| | FNR 0986N IP | 5.50 | 10/25/2039 | 30,522 | 4,426 | 4,774 |
| | FNR 09103C MB | 2.98 | 12/25/2039 | 112,835 | 117,753 | 115,801 |
| | FNR 09112A ST | 5.49 | 1/25/2040 | 89,445 | 8,356 | 13,733 |
| | FHR 3607B BO | | 4/15/2036 | 26,573 | 17,739 | 23,610 |
| | FHR 3607D OP | | 7/15/2037 | 150,154 | 127,827 | 127,589 |
| | FHR 3607C PO | | 5/15/2037 | 117,217 | 103,038 | 100,811 |
| | | | -,,, | / | , | , |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | (c) Description of Investment, Including: | | | | | | |
|---|---|----------------------|---------------|-----------|-----------|--|--|
| (b) Identity of Issuer, Borrower, | Coupon | • | (e) Current | | | | |
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value | | |
| FHR 3611F PO | | 7/15/2034 | 29,716 | 25,683 | 26,021 | | |
| FHR 3621B BO | | 1/15/2040 | 58,495 | 50,525 | 51,164 | | |
| FNR 1018B PV | 5.00 | 3/25/2021 | 250,406 | 262,856 | 261,151 | | |
| FNR 1016A WA | 6.44 | 3/25/2040 | 70,589 | 76,534 | 79,966 | | |
| FNR 1016C WB | 6.23 | 3/25/2040 | 395,237 | 431,869 | 434,361 | | |
| FNR 1023D KS | 6.34 | 2/25/2040 | 102,717 | 14,068 | 13,875 | | |
| FNR 10130C CY | 4.50 | 11/25/2040 | 500,000 | 479,785 | 548,160 | | |
| FNR 10111J AE | 5.50 | 4/25/2038 | 71,916 | 74,421 | 73,552 | | |
| FNR 1042D S | 5.64 | 5/25/2040 | 34,996 | 3,589 | 5,362 | | |
| FNR 1064A DM | 5.00 | 6/25/2040 | 159,646 | 166,488 | 173,326 | | |
| FNR 10141G DL | 4.00 | 12/25/2040 | 505,000 | 545,442 | 534,386 | | |
| FNR 1071F HJ | 5.50 | 7/25/2040 | 127,863 | 140,377 | 140,600 | | |
| FNR 1068B SA | 4.24 | 7/25/2040 | 215,400 | 22,718 | 25,596 | | |
| FHR 3641D PB | 5.00 | 3/15/2040 | 235,000 | 253,737 | 250,952 | | |
| FHR 3632C BS | 15.15 | 2/15/2040 | 250,000 | 256,821 | 329,210 | | |
| FN 702901 | 6.00 | 5/1/2033 | 47,572 | 48,339 | 54,336 | | |
| FN 725421 | 7.00 | 9/1/2017 | 312 | 311 | 315 | | |
| FN 735332 | 2.69 | 8/1/2034 | 25,895 | 25,832 | 27,330 | | |
| FN 740442 | 4.00 | 9/1/2018 | 6,800 | 6,712 | 6,969 | | |
| FN 743546 | 2.99 | 11/1/2033 | 32,543 | 32,592 | 34,140 | | |
| FN 745862 | 2.78 | 4/1/2035 | 18,514 | 18,451 | 19,597 | | |
| U.S. GOVERNMENT SECURITIES (Continued): | | | • | · | · | | |
| FN 748306 | 6.50 % | 11/1/2033 | \$ 34,657 | \$ 36,001 | \$ 39,403 | | |
| FN 761326 | 5.00 | 4/1/2019 | 28,600 | 28,618 | 29,248 | | |
| FN 764215 | 2.77 | 5/1/2034 | 48,745 | 48,439 | 48,825 | | |
| FN 765887 | 2.67 | 2/1/2034 | 36,211 | 36,074 | 38,133 | | |
| FN 770377 | 2.54 | 4/1/2034 | 42,260 | 41,620 | 44,360 | | |
| FN 776702 | 4.50 | 5/1/2029 | 38,853 | 36,445 | 41,949 | | |
| FN 776565 | 4.00 | 4/1/2034 | 286,305 | 265,897 | 302,816 | | |
| FN 793062 | 3.00 | 8/1/2034 | 15,053 | 15,100 | 15,636 | | |
| FN 796295 | 4.50 | 12/1/2034 | 12,158 | 11,404 | 13,127 | | |
| FN 804312 | 5.50 | 11/1/2034 | 59,129 | 60,332 | 66,103 | | |
| FN 810896 | 2.74 | 1/1/2035 | 67,161 | 67,818 | 69,783 | | |
| FN 820347 | 5.00 | 9/1/2035 | 784,338 | 777,027 | 877,031 | | |
| FN 838972 | 2.64 | 8/1/2035 | 27,090 | 27,168 | 28,128 | | |
| FN 872740 | 6.50 | 6/1/2036 | 16,682 | 16,774 | 18,849 | | |
| FN 872825 | 3.07 | 6/1/2036 | 40,173 | 42,427 | 42,519 | | |
| FN 881310 | 7.50 | 12/1/2036 | 50,793 | 53,633 | 57,535 | | |
| FN AZ8697 | 3.50 | 2/1/2046 | 5,053,500 | 5,294,700 | 5,167,557 | | |
| FN BA2343 | 4.00 | 9/1/2045 | 334,385 | 361,210 | 351,569 | | |
| FN BD3066 | 3.50 | 7/1/2046 | 446,063 | 474,740 | 457,094 | | |
| FN BD7764 | 3.50 | 9/1/2046 | 447,993 | 476,788 | 457,808 | | |
| FN BE0310 | 3.50 | 10/1/2046 | 1,064,560 | 1,127,907 | 1,092,138 | | |
| FN BE0395 | 3.50 | 9/1/2046 | 807,616 | 855,626 | 826,005 | | |
| FN BE1797 | 3.50 | 10/1/2046 | 708,956 | 750,993 | 729,077 | | |
| FN 888373 | 7.00 | 3/1/2037 | 11,904 | 12,505 | 12,990 | | |
| FN 888079 | 6.50 | 10/1/2026 | 488,098 | 555,187 | 552,971 | | |
| FN 888481 | 5.50 | 12/1/2035 | 73,098 | 77,401 | 81,762 | | |
| FN 888557 | 5.50 | 3/1/2020 | 9,929 | 9,927 | 10,258 | | |
| FN 888707 | 7.50 | 10/1/2037 | 32,590 | 35,109 | 37,696 | | |
| FN 889020 | 6.50 | 11/1/2029 | 121,479 | 128,225 | 137,624 | | |
| FN 889634 | 6.00 | 2/1/2023 | 78,258 | 82,282 | 83,817 | | |
| FN 889805 | 5.50 | 7/1/2020 | 10,652 | 10,609 | 11,004 | | |
| FN 890268 | 6.50 | 10/1/2038 | 98,042 | 106,018 | 111,100 | | |
| FN 890661 | 7.00 | 2/1/2039 | 194,603 | 228,943 | 222,033 | | |
| FN 894234 | 7.00 | 10/1/2046 | 15,564 | 15,854 | 17,254 | | |
| FN 901933 | 7.00 | 8/1/2021 | 13,635 | 13,722 | 14,752 | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| (c) Description of Investment, Including: (b) Identity of Issuer, Borrower, Coupon | | | | | - | (e) Current |
|--|---------------------------------------|--------|----------------------|------------------|-----------------|------------------|
| (a) | Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value |
| | | | - | | | |
| | FN 924733 | 5.50 | 5/1/2037 | 1,958 | 1,996 | 2,131 |
| | FN 932003 | 5.00 | 9/1/2039 | 678,559 | 757,240 | 742,920 |
| | FN 946338 | 7.00 | 9/1/2037 | 49,959 | 53,142 | 55,855 |
| | FN 966946 | 2.79 | 1/1/2038 | 6,119 | 6,253 | 6,450 |
| | FN 995504 | 7.50 | 11/1/2038 | 7,490 | 8,069 | 8,766 |
| | FN 995149 | 6.50 | 10/1/2038 | 25,706 | 27,702 | 29,130 |
| | FN 995919 | 2.97 | 7/1/2037 | 43,149 | 45,342 | 45,510 |
| - 1 | FN AA0922 | 6.00 | 9/1/2036 | 55,908 | 60,605 | 63,298 |
| | FN AA6812 | 5.50 | 10/1/2039 | 14,652 | 16,133 | 16,293 |
| | FN AB9944 | 3.00 | 7/1/2043 | 360,671 | 366,674 | 359,008 |
| - 1 | FN AC1317 | 4.50 | 9/1/2034 | 219,650 | 221,185 | 237,154 |
| - 1 | FN MA1125 | 4.00 | 7/1/2042 | 659,643 | 695,930 | 696,293 |
| I | FN MA1138 | 3.50 | 8/1/2032 | 257,509 | 271,279 | 267,581 |
| ı | FN MA1177 | 3.50 | 9/1/2042 | 360,716 | 358,184 | 370,088 |
| ı | FN MA1328 | 3.50 | 1/1/2043 | 775,260 | 793,820 | 795,401 |
| - | FN MA1437 | 3.50 | 5/1/2043 | 795,348 | 844,340 | 816,011 |
| | FN MA1510 | 4.00 | 7/1/2043 | 388,317 | 419,834 | 409,892 |
| | FN MA1552 | 3.00 | 8/1/2043 | 790,656 | 737,024 | 783,778 |
| 1 | FN MA2548 | 4.00 | 1/1/2046 | 414,452 | 447,064 | 437,479 |
| 1 | FN AD0851 | 4.37 | 2/1/2020 | 906,438 | 915,320 | 961,531 |
| | FN AD0085 | 2.80 | 11/1/2037 | 44,822 | 47,301 | 46,766 |
| | FN AD0133 | 5.00 | 8/1/2024 | 63,137 | 65,719 | 66,605 |
| | FN AD0142 | 6.00 | 8/1/2021 | 14,165 | 14,638 | 14,954 |
| | FN AD0660 | 4.50 | 12/1/2019 | 769,001 | 780,193 | 812,788 |
| U. | S. GOVERNMENT SECURITIES (Continued): | | | | | |
| | FN AE0049 | 6.00 % | 9/1/2029 | \$ 55,148 | \$ 58,125 | \$ 62,456 |
| (| G2 MA1845 | 7.00 | 1/20/2039 | 247,597 | 281,528 | 281,480 |
| (| G2 AO9697 | 3.25 | 12/20/2035 | 487,501 | 512,033 | 498,840 |
| | G2 AD0865 | 3.50 | 6/20/2035 | 465,188 | 480,594 | 480,149 |
| | G2 AS8114 | 3.75 | 10/20/2046 | 498,155 | 530,427 | 524,542 |
| | GN AT7652 | 4.00 | 8/15/2046 | 495,557 | 536,519 | 529,834 |
| | GN 724129 | 6.00 | 12/15/2039 | 18,964 | 19,812 | 21,615 |
| | G2 783967 | 4.25 | 12/20/2044 | 855,886 | 927,655 | 909,850 |
| | G2 752496 | 6.50 | 1/20/2039 | 53,720 | 57,563 | 60,466 |
| | GN 782615 | 7.00 | 6/15/2035 | 259,511 | 276,324 | 291,691 |
| | GNR 0964B SN | 5.39 | 7/16/2039 | 77,645 | 6,758 | 9,052 |
| | GNR 0346A IH | 5.50 | 12/20/2032 | 6,554 | 1,577 | 51 |
| | GNR 0341A ID | 5.50 | 5/20/2033 | 114,850 | 33,881 | 22,479 |
| | GNR 0259 CH | 6.00 | 7/20/2032 | 16,504 | 17,017 | 16,723 |
| | GNR 0270C FA | 1.01 | 10/16/2032 | 154,340 | 155,156 | 153,537 |
| | GNR 0779A SY | 5.81 | 12/20/2037 | 67,517 | 3,735 | 10,371 |
| | GNR 0779B BM | 6.00 | 8/20/2037 | 287,198 | 306,601 | 320,151 |
| | GNR 0836B SH | 5.56 | 4/20/2038 | 58,495 | 3,162 | 9,350 |
| | GNR 1358 C | 2.50 | 4/20/2043 | 3,543,251 | 3,508,175 | 3,467,426 |
| | GNR 082F MS | 6.45 | 1/16/2038 | 44,226 | 3,068 | 8,556 |
| | GNR 03102A PE | 6.00 | 11/20/2033 | 496,545 | 534,041 | 553,633 |
| | GNR 0473B JL | 5.84 | 9/16/2034 | 327,203 | 17,689 | 64,603 |
| | GNR 0492A AI | 5.99 | 11/16/2034 | 764,714 | 64,045 | 155,336 |
| | GNR 0568A KI | 5.56 | 9/20/2035 | 194,564 | 16,825 | 33,047 |
| | GNR 0535A FL | 1.09 | 3/20/2033 | 45,218 | 44,093 | 45,006 |
| | GNR 0558 NI | 5.50 | 8/20/2035 | 267,737 | 54,217 | 52,072 |
| | GNR 0544D SP | 10.72 | 10/20/2034 | 12,393 | 12,000 | 13,405 |
| | GNR 0585A IO | 5.50 | 11/16/2035 | 62,187 | 6,452 | 12,019 |
| | GNR 0616B OP | 5.50 | | 28,068 | | 12,019 25,048 |
| | | 5.76 | 3/20/2036 | · | 23,219 3,094 | 6,142 |
| | GNR 0638D SW | | 6/20/2036 | 52,667 56,630 | | |
| | GNR 0910D SL GNR 0933D TI | 5.79 | 3/16/2034 | 56,630 | 3,628 | 2,500 |
| (| וו חככבח שאום | 6.00 | 5/20/2039 | 36,636 | 3,549 | 6,361 |
| | | | | | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | (c) Description of Investment, Including: | | | | | | |
|---|---|------------------------|--------------------|--------------------|--------------------|--|--|
| (b) Identity of Issuer, Borrower, | Coupon | iption of Investi | nent, including. | | (e) Current | | |
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value | | |
| GNR 0954B JZ | 5.50 | 7/20/2039 | 153,885 | 172,631 | 169,134 | | |
| GNR 0914A NI | 6.50 | 3/20/2039 | 47,476 | 5,311 | 10,648 | | |
| GNR 0924G DS | 5.56 | 3/20/2039 | 33,777 | 3,124 | 1,792 | | |
| GNR 0912B IE | 5.50 | 3/20/2039 | 210,546 | 74,744 | 41,400 | | |
| GNR 0925E SE | 6.86 | 9/20/2038 | 43,008 | 4,415 | 7,469 | | |
| GNR 12H31 FD | 0.87 | 12/20/2062 | 671,820 | 667,934 | 662,220 | | |
| GNR 13H03 FA | 0.83 | 8/20/2060 | 123,759 | 123,889 | 123,511 | | |
| GNR 11H08 FG | 1.01 | 3/20/2061 | 963,005 | 960,174 | 956,042 | | |
| GNR 11H11 FA | 1.03 | 3/20/2061 | 543,133 | 545,439 | 538,907 | | |
| GNR 13H07 GA | 1.00 | 3/20/2063 | 377,049 | 378,230 | 374,161 | | |
| GNR 13H07 JA | 1.75 | 3/20/2063 | 455,439 | 452,421 | 452,169 | | |
| GNR 12H21 DF | 1.18 | 5/20/2061 | 413,193 | 412,781 | 413,180 | | |
| GNR 12H27 FB | 1.03 | 10/20/2062 | 566,300 | 567,459 | 565,377 | | |
| GNR 12H29 FA | 1.05 | 10/20/2062 | 696,460 | 700,160 | 692,699 | | |
| GNR 1252B WA | 6.15 | 4/20/2038 | 454,001 | 527,478 | 521,172 | | |
| GNR 0860C PO | | 1/20/2038 | 8,399 | 7,769 | 8,285 | | |
| GNR 0895A DS | 6.56 | 12/20/2038 | 87,850 | 11,326 | 15,843 | | |
| GNR 0728C BO | | 5/20/2037 | 17,333 | 15,355 | 15,406 | | |
| GNR 0727A MI | 5.50 | 9/20/2036 | 1,177 | 103 | 2 | | |
| GNR 0717E JI | 6.10 | 4/16/2037 | 114,296 | 8,965 | 22,657 | | |
| GNR 0717E JO | | 4/16/2037 | 17,144 | 14,772 | 14,895 | | |
| GNR 0750A AI | 6.04 | 8/20/2037 | 81,060 | 6,713 | 13,263 | | |
| GNR 0740A SD | 6.01 | 7/20/2037 | 59,545 | 3,796 | 10,358 | | |
| GNR 0726C SC | 5.46 | 5/20/2037 | 71,974 | 4,004 | 11,907 | | |
| GNR 0736B SE | 5.76 5.73 | 6/16/2037 | 105,088 | 6,272 4,717 | 18,312 | | |
| GNR 0736A SG GNR 0742 SB | 6.01 | 6/20/2037 7/20/2037 | 84,324 118,258 | 9,682 | 11,789 19,898 | | |
| U.S. GOVERNMENT SECURITIES (Continued): | 6.01 | 7/20/2037 | 110,230 | 9,002 | 19,090 | | |
| GNR 0776A SA | 5.79 % | 11/20/2037 | \$ 92,078 | \$ 7,970 | \$ 15,997 | | |
| GNR 0774B SL | 5.83 | 11/16/2037 | 489,557 | 36,870 | 76,997 | | |
| GNR 0829B PO | 3.03 | 2/17/2033 | 12,377 | 11,189 | 11,915 | | |
| GNR 0833B XS | 6.99 | 4/16/2038 | 28,002 | 2,713 | 6,386 | | |
| GNR 0855A SA | 5.46 | 6/20/2038 | 49,496 | 3,975 | 8,002 | | |
| GNR 0840B SA | 5.69 | 5/16/2038 | 173,969 | 13,428 | 31,828 | | |
| GNR 14H17A FC | 1.03 | 7/20/2064 | 725,076 | 726,705 | 716,963 | | |
| GNR 14H19D FE | 1.00 | 9/20/2064 | 875,793 | 876,155 | 865,537 | | |
| GNR 16H11B FD | 1.63 | 5/20/2066 | 146,400 | 146,532 | 146,810 | | |
| GNR 0979G OK | | 11/16/2037 | 37,504 | 32,920 | 33,823 | | |
| GNR 1197A WA | 6.11 | 11/20/2038 | 330,483 | 370,462 | 371,056 | | |
| GNR 15H15E FJ | 0.97 | 6/20/2065 | 480,406 | 481,818 | 481,559 | | |
| GNR 15H16C FL | 0.97 | 7/20/2065 | 993,286 | 995,425 | 976,311 | | |
| GNR 15H20A FA | 1.00 | 8/20/2065 | 727,346 | 728,233 | 715,789 | | |
| GNR 15H23B FB | 1.05 | 9/20/2065 | 476,784 | 474,405 | 471,931 | | |
| GNR 15H26F FG | 1.05 | 10/20/2065 | 373,027 | 370,549 | 369,091 | | |
| GNR 15H29B FL | 1.13 | 11/20/2065 | 1,460,556 | 1,458,062 | 1,450,201 | | |
| GNR 15H32B FH | 1.19 | 12/20/2065 | 282,363 | 281,343 | 280,987 | | |
| GNR 16H07A FA | 1.28 | 3/20/2066 | 325,658 | 325,161 | 325,209 | | |
| GNR 16H13A FT | 1.11 | 5/20/2066 | 293,930 | 293,930 | 293,780 | | |
| GNR 16H13B FD | 1.12 | 5/20/2066 | 738,890 | 738,628 | 734,818 | | |
| GN 16H17A FC | 1.62 | 7/20/2066 | 592,613 | 592,793 | 607,429 | | |
| GN 16H17A FC GN 16H21A FH | 1.36 1.38 | 8/20/2066 9/20/2066 | 398,324 500,906 | 399,030 502,561 | 397,089 499,829 | | |
| GNR 10H1 FA | 1.43 | 1/20/2060 | 452,886 | 454,287 | 454,562 | | |
| GNR 1011 FA GNR 1014D CO | 1.43 | 8/20/2035 | 117,275 | 81,083 | 103,827 | | |
| GNR 1014D CO GNR 10103A WA | 5.72 | 8/20/2034 | 143,840 | 158,797 | 157,824 | | |
| GNR 10103A WA GNR 10129C AW | 6.10 | 4/20/2037 | 154,455 | 171,460 | 171,283 | | |
| GNR 10157A OP | 0.10 | 12/20/2040 | 183,355 | 145,732 | 157,646 | | |
| | | ,, 10 | | 1.0,.02 | 20.,0.0 | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| (b) Identity of Issuer, Borrowe | | (c) Description of Investment, Including: Coupon (e) Currer | | | | | | |
|---------------------------------|-----------------|---|---------------|----------------------|----|-------------|----|-------------|
| (a) Lessor, or Similar Party | , | Rate | Maturity Date | Par or Shares | | (d) Cost | | Value |
| GNR 1143A ZQ | | 5.50 | 1/16/2033 | 792,340 | | 875,985 | | 876,027 |
| GNR 11163A WA | | 5.86 | 12/20/2038 | 451,251 | | 507,650 | | 497,338 |
| GNR 11103A WA GNR 1259B WA | | 5.57 | 8/20/2038 | 345,994 | | 394,777 | | 393,143 |
| GNR 13116C JY | | 4.00 | 8/16/2043 | 566,622 | | 548,354 | | 602,597 |
| | | 4.66 | | • | | 769,352 | | 744,671 |
| GNR 14188G W | | | 10/16/2041 | 692,421 | | | | |
| GNR 1591D W | | 5.24 | 5/20/2040 | 383,812 | | 439,366 | | 423,635 |
| GNR 1569B PA | | 3.50 | 3/20/2045 | 1,901,071 | | 1,995,857 | | 1,939,359 |
| GNR 15137C WA | | 5.48 | 1/20/2038 | 382,461 | | 446,780 | | 427,329 |
| GNR 1690B LI | CORR | 4.00 | 7/20/2046 | 707,731 | | 114,028 | | 120,520 |
| FEDERAL HOME LOAN MORTGAGE | CORP | | 11/29/2019 | 5,000,000 | | 4,262,091 | | 4,732,300 |
| UNITED STATES TREASURY | | 0.75 | 3/30/2017 | 13,500,000 | | 13,483,435 | | 13,483,530 |
| UNITED STATES TREASURY | | 0.75 | 1/15/2017 | 5,000,000 | | 5,000,180 | | 4,999,600 |
| UNITED STATES TREASURY | | 0.63 | 2/15/2017 | 3,000,000 | | 2,999,776 | | 2,999,880 |
| UNITED STATES TREASURY | | 0.75 | 3/15/2017 | 4,000,000 | | 4,000,853 | | 4,001,400 |
| UNITED STATES TREASURY | | 0.88 | 4/15/2017 | 2,000,000 | | 2,000,589 | | 2,001,560 |
| UNITED STATES TREASURY | | 0.88 | 8/15/2017 | 4,000,000 | | 3,997,837 | | 4,003,120 |
| UNITED STATES TREASURY | | 1.00 | 9/15/2017 | 8,000,000 | | 8,011,017 | | 8,010,960 |
| UNITED STATES TREASURY | | 0.88 | 10/15/2017 | 9,000,000 | | 8,997,965 | | 9,001,800 |
| UNITED STATES TREASURY | | 1.00 | 12/15/2017 | 9,500,000 | | 9,524,542 | | 9,509,690 |
| UNITED STATES TREASURY | | 0.88 | 1/15/2018 | 9,000,000 | | 9,001,947 | | 8,995,050 |
| UNITED STATES TREASURY | | 1.00 | 3/15/2018 | 11,000,000 | | 11,034,669 | | 11,004,730 |
| UNITED STATES TREASURY | | 1.00 | 9/15/2018 | 11,000,000 | | 11,017,666 | | 10,975,030 |
| UNITED STATES TREASURY | | 1.25 | 12/15/2018 | 14,500,000 | | 14,599,826 | | 14,514,790 |
| UNITED STATES TREASURY | | 2.63 | 8/15/2020 | 19,000,000 | | 19,642,304 | | 19,636,880 |
| UNITED STATES TREASURY | | 1.00 | 3/15/2019 | 14,000,000 | | 14,012,337 | | 13,925,660 |
| UNITED STATES TREASURY | | 0.88 | 6/15/2019 | 13,500,000 | | 13,464,022 | | 13,358,655 |
| UNITED STATES TREASURY | | 0.63 | 5/31/2017 | 5,000,000 | | 4,998,766 | | 4,999,800 |
| UNITED STATES TREASURY | | 0.75 | 6/30/2017 | 7,500,000 | | 7,496,015 | | 7,503,225 |
| UNITED STATES TREASURY | | 0.50 | 7/31/2017 | 5,000,000 | | 4,987,155 | | 4,994,750 |
| UNITED STATES TREASURY | | 0.75 | 10/31/2017 | 2,000,000 | | 1,994,864 | | 1,998,120 |
| U.S. GOVERNMENT SECURITIES (C | ontinued): | | | | | | | |
| UNITED STATES TREASURY | • | 0.63 % | 11/30/2017 | \$ 2,000,000 | \$ | 1,995,664 | \$ | 1,995,160 |
| UNITED STATES TREASURY | | 0.88 | 5/15/2017 | 3,000,000 | · | 3,000,399 | | 3,002,820 |
| UNITED STATES TREASURY | | 1.13 | 6/15/2018 | 13,000,000 | | 13,064,640 | | 13,013,650 |
| | | | | | | | | |
| | | | | <u>\$370,944,388</u> | \$ | 362,593,321 | \$ | 363,903,770 |
| CORPORATE DEBT INSTRUMENTS: | | | | | | | | |
| AES CORP | | 5.50 | 4/15/2025 | \$ 405,000 | \$ | 402,363 | \$ | 402,975 |
| AES CORP | | 6.00 | 5/15/2026 | 55,000 | | 55,000 | | 55,963 |
| AK STEEL CORP | | 7.63 | 5/15/2020 | 300,000 | | 308,138 | | 306,750 |
| AK STEEL CORP | | 7.63 | 10/1/2021 | 175,000 | | 181,691 | | 188,344 |
| AMR CORP ESCROW | | 0.00 | 12/29/2049 | 150,000 | | 5,838 | | |
| AT&T INC | | 4.13 | 2/17/2026 | 8,000,000 | | 8,119,872 | | 8,218,480 |
| COMCAST CABLE COMMUNICATION | NS HOLDINGS INC | 9.46 | 11/15/2022 | 784,000 | | 812,410 | | 1,061,238 |
| AMERICAN TIRE DISTRIBUTORS I | NC | 10.25 | 3/1/2022 | 535,000 | | 524,217 | | 510,925 |
| CHUBB INA HOLDINGS INC | | 5.70 | 2/15/2017 | 2,000,000 | | 2,003,474 | | 2,010,160 |
| ACETO CORP | | 2.00 | 11/1/2020 | 485,000 | | 473,434 | | 475,906 |
| AERCAP GLOBAL AVIATION TRUS | Г | 6.50 | 6/15/2045 | 600,000 | | 610,791 | | 605,250 |
| ADVANCED DISPOSAL SERVICES | | 5.63 | 11/15/2024 | 495,000 | | 496,701 | | 491,288 |
| AIR LEASE CORP | | 3.88 | 12/1/2018 | 1,066,000 | | 1,314,002 | | 1,429,773 |
| AIR MEDICAL MERGER SUB CORP | | 6.38 | 5/15/2023 | 720,000 | | 692,822 | | 692,626 |
| ALBERTSONS COMPANIES LLC | | 6.63 | 6/15/2024 | 455,000 | | 457,733 | | 473,200 |
| ALLY FINANCIAL INC | | 5.75 | 11/20/2025 | 710,000 | | 708,041 | | 708,225 |
| ALON USA ENERGY INC | | 3.00 | 9/15/2018 | 800,000 | | 741,266 | | 837,000 |
| ALTA MESA HOLDINGS LP | | 7.88 | 12/15/2024 | 485,000 | | 485,000 | | 503,188 |
| ALTICE SA | | 7.75 | 5/15/2022 | 475,000 | | 489,489 | | 507,063 |
| , L. 132 5/1 | | ,.,5 | 5, 15, 2022 | ., 5,000 | | 105,409 | | 507,005 |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | (c) Description of Investment, Including: | | | | | | |
|---|---|----------------------|---------------|-------------|------------|--|--|
| (b) Identity of Issuer, Borrower, | Coupon | • | | (e) Current | | | |
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value | | |
| ALTICE US FINANCE II CORP | 7.75 | 7/15/2025 | 550,000 | 558,672 | 605,000 | | |
| ALTRA INDUSTRIAL MOTION CORP | 2.75 | 3/1/2031 | 230,000 | 234,874 | 335,513 | | |
| ALZA CORPORATION | 0.00 | 7/28/2020 | 1,574,000 | 1,405,103 | 2,484,953 | | |
| AMERICAN REALTY CAPITAL PROPERTIES INC | 3.00 | 8/1/2018 | 450,000 | 424,967 | 449,438 | | |
| AMERIGAS PARTNERS LP | 5.88 | 8/20/2026 | 600,000 | 596,578 | 609,000 | | |
| AMTRUST FINANCIAL SERVICES INC | 2.75 | 12/15/2044 | 280,000 | 221,908 | 237,475 | | |
| AMYRIS INC | 6.50 | 5/15/2019 | 350,000 | 323,235 | 182,438 | | |
| ANADARKO PETROLEUM CORPORATION | 7.20 | 3/15/2029 | 150,000 | 149,795 | 177,447 | | |
| ANTERO RESOURCES CORP | 5.63 | 6/1/2023 | 715,000 | 721,147 | 731,088 | | |
| ARBOR REALTY TRUST INC | 6.50 | 10/1/2019 | 440,000 | 440,000 | 437,250 | | |
| ARDAGH PACKAGING FINANCE PLC | 7.25 | 5/15/2024 | 850,000 | 886,528 | 898,875 | | |
| ATWOOD OCEANICS INC | 6.50 | 2/1/2020 | 3,575,000 | 2,436,597 | 3,280,063 | | |
| AVIS BUDGET CAR RENTAL LLC | 6.38 | 4/1/2024 | 405,000 | 405,765 | 405,000 | | |
| BMC EAST LLC | 5.50 | 10/1/2024 | 295,000 | 299,022 | 295,000 | | |
| BALL CORP | 5.25 | 7/1/2025 | 230,000 | 232,733 | 240,350 | | |
| BANK OF AMERICA CORP | 6.00 | 9/1/2017 | 1,000,000 | 996,671 | 1,026,500 | | |
| BANK OF AMERICA CORP | 5.63 | 7/1/2020 | 4,200,000 | 4,553,606 | 4,607,988 | | |
| BAYTEX ENERGY CORP | 5.63 | 6/1/2024 | 395,000 | 331,193 | 347,600 | | |
| BEACON ROOFING SUPPLY INC | 6.38 | 10/1/2023 | 330,000 | 335,330 | 349,800 | | |
| BEAR STEARNS COMPANIES LLC | 6.40 | 10/2/2017 | 11,091,000 | 11,292,868 | 11,476,080 | | |
| BJ'S WHOLESALE CLUB INC | 7.50 | 3/31/2020 | 730,699 | 733,391 | 737,553 | | |
| BLACKHAWK NETWORK HOLDINGS INC | 1.50 | 1/15/2022 | 150,000 | 150,000 | 153,750 | | |
| BOISE CASCADE CO | 5.63 | 9/1/2024 | 495,000 | 495,000 | 491,288 | | |
| B2GOLD CORP | 3.25 | 10/1/2018 | 805,000 | 785,400 | 830,156 | | |
| BUILDERS FIRSTSOURCE INC | 10.75 | 8/15/2023 | 630,000 | 643,482 | 722,925 | | |
| BUILDERS FIRSTSOURCE INC | 5.63 | 9/1/2024 | 245,000 | 245,000 | 246,225 | | |
| BWAY HOLDING CO | 9.13 | 8/15/2021 | 781,000 | 791,173 | 818,098 | | |
| CCO HOLDINGS LLC | 5.88 | 5/1/2027 | 490,000 | 500,134 | 508,375 | | |
| CCO HOLDINGS LLC | 5.75 | 2/15/2026 | 350,000 | 350,791 | 362,810 | | |
| CCO HOLDINGS LLC | 5.50 | 5/1/2026 | 100,000 | 100,972 | 102,000 | | |
| CDK GLOBAL INC | 5.00 | 10/15/2024 | 455,000 | 442,573 | 449,567 | | |
| CEMEX FINANCE LLC | 6.00 | 4/1/2024 | 205,000 | 210,114 | 210,638 | | |
| CNOOC CURTIS FUNDING NO 1 PTY LTD | 4.50 | 10/3/2023 | 9,400,000 | 9,525,652 | 9,891,150 | | |
| CORPORATE DEBT INSTRUMENTS (Continued): | | -,-, | .,, | .,. | .,, | | |
| CSC HOLDINGS LLC | 5.50 % | 4/15/2027 | \$ 200,000 | \$ 200,000 | \$ 202,500 | | |
| CALPINE CORP | 5.75 | 1/15/2025 | 650,000 | 630,432 | 624,000 | | |
| CALPINE CORP | 5.50 | 2/1/2024 | 220,000 | 220,048 | 211,200 | | |
| CARRIAGE SERVICES INC | 2.75 | 3/15/2021 | 880,000 | 937,750 | 1,185,800 | | |
| CEMEX SAB DE CV | 7.75 | 4/15/2026 | 720,000 | 766,848 | 798,336 | | |
| CENTURYLINK INC | 6.75 | 12/1/2023 | 405,000 | 393,955 | 414,113 | | |
| CENTURYLINK INC | 7.50 | 4/1/2024 | 310,000 | 314,521 | 325,500 | | |
| CHENIERE ENERGY INC | 4.25 | 3/15/2045 | 1,500,000 | 937,930 | 905,625 | | |
| CHENIERE CORPUS CHRISTI HOLDINGS LLC | 7.00 | 6/30/2024 | 225,000 | 225,825 | 244,688 | | |
| CHENIERE CORPUS CHRISTI HOLDINGS LLC | 5.88 | 3/31/2025 | 245,000 | 245,368 | 249,900 | | |
| CHEVRON PHILLIPS CHEMICAL COMPANY LLC | 3.40 | 12/1/2026 | 5,000,000 | 4,988,616 | 4,962,050 | | |
| CIENA CORP | 3.75 | 10/15/2018 | 650,000 | 723,218 | 876,688 | | |
| CINCINNATI BELL INC | 7.00 | 7/15/2024 | 470,000 | 493,443 | 495,850 | | |
| CINEDIGM CORP | 5.50 | 4/15/2035 | 800,000 | 595,346 | 72,000 | | |
| CITRIX SYSTEMS INC | 0.50 | 4/15/2019 | 1,900,000 | 2,119,864 | 2,204,000 | | |
| CLEARWIRE COMMUNICATIONS LLC | 8.25 | 12/1/2040 | 695,000 | 671,581 | 724,538 | | |
| CLIFFS NATURAL RESOURCES INC | 7.75 | 3/31/2020 | 120,000 | 120,297 | 123,600 | | |
| CLIFFS NATURAL RESOURCES INC | 8.00 | 9/30/2021 | 115,000 | 119,275 | 120,175 | | |
| COGENT COMMUNICATIONS FINANCE INC | 5.63 | 4/15/2021 | 290,000 | 290,000 | 292,900 | | |
| COGENT COMMUNICATIONS FINANCE INC | 5.38 | 3/1/2022 | 255,000 | 255,466 | 262,650 | | |
| COLONY FINANCIAL INC | 3.88 | 1/15/2021 | 820,000 | 826,600 | 816,925 | | |
| HCA INC | 7.58 | 9/15/2025 | 205,000 | 231,059 | 222,425 | | |
| COLUMBUS INTERNATIONAL INC | 7.38 | 3/20/2021 | 295,000 | 305,810 | 313,438 | | |
| COLONDOS TATEMANTONAL TAC | 7.50 | 3,20,2021 | 233,000 | 303,010 | 313,730 | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | | (c) Description of Investment, Including: | | | | | | | |
|-----|---|---|----------------------|---------------|------------|-------------|------------|--|--|
| | (b) Identity of Issuer, Borrower, | Coupon | • | · · · | - | (e) Current | | | |
| (a) | Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | V | /alue | | |
| | COMMSCOPE INC | 5.50 | 6/15/2024 | 210,000 | 211,600 | | 216,825 | | |
| | COMMSCOPE INC | 6.00 | 6/15/2025 | 245,000 | 245,000 | | 260,925 | | |
| | COMMUNICATIONS SALES & LEASING INC | 8.25 | 10/15/2023 | 460,000 | 476,363 | | 486,450 | | |
| | COMMUNICATIONS SALES & LEASING INC | 7.13 | 12/15/2024 | 250,000 | 251,145 | | 252,500 | | |
| | CORESTATES CAPITAL III | 1.48 | 2/15/2027 | 4,000,000 | 4,000,000 | | 3,588,040 | | |
| | CORENERGY INFRASTRUCTURE TRUST INC | 7.00 | 6/15/2020 | 1,285,000 | 1,211,335 | | 1,435,988 | | |
| | CREDIT SUISSE GROUP AG | 6.25 | 12/29/2049 | 530,000 | 504,164 | | 515,425 | | |
| | DAVITA HEALTHCARE PARTNERS INC | 5.00 | 5/1/2025 | 690,000 | 678,135 | | 677,925 | | |
| | DEAN FOODS CO | 6.50 | 3/15/2023 | 425,000 | 430,324 | | 444,125 | | |
| | DELTA PETROLEUM | 0.00 | 12/29/2049 | 1,000,000 | 38,922 | | ,123 | | |
| | DEUTSCHE BANK AG LONDON | 6.00 | 9/1/2017 | 3,860,000 | 3,927,683 | | 3,907,169 | | |
| | DEUTSCHE TELEKOM INTL FIN B V | 9.25 | 6/1/2032 | 10,000,000 | 10,604,300 | | 15,269,600 | | |
| | DIAMOND 1 FINANCE CORP | 8.10 | 7/15/2036 | 360,000 | 372,434 | | 426,172 | | |
| | DISH DBS CORP | 7.75 | 7/1/2026 | 450,000 | 452,311 | | 508,500 | | |
| | DYCOM INDUSTRIES INC | 0.75 | 9/15/2021 | 1,200,000 | 1,212,312 | | 1,320,000 | | |
| | DYNEGY FINANCE I INC | 7.63 | 11/1/2024 | 615,000 | 586,285 | | 565,800 | | |
| | DYNEGY INC | 8.00 | 1/15/2025 | 535,000 | 526,545 | | 496,213 | | |
| | ESH HOSPITALITY INC | 5.25 | 5/1/2025 | 645,000 | 642,225 | | 641,775 | | |
| | E*TRADE FINANCIAL CORP | 5.88 | 12/29/2049 | 460,000 | 460,000 | | 468,027 | | |
| | ELECTRONICS FOR IMAGING INC | 0.75 | 9/1/2019 | 270,000 | 270,000 | | 284,513 | | |
| | EMERA INC | 6.75 | 6/15/2076 | 460,000 | 459,428 | | 491,533 | | |
| | ENEL SPA | 8.13 | 9/24/2073 | 400,000 | 446,620 | | 454,000 | | |
| | ENERGY TRANSFER EQUITY LP | 5.50 | 6/1/2027 | 305,000 | 296,621 | | 297,375 | | |
| | ENERNOC INC | 2.25 | 8/15/2019 | 2,105,000 | 1,857,367 | | 1,634,006 | | |
| | ENTEGRIS INC | 6.00 | 4/1/2022 | 455,000 | 461,365 | | 473,200 | | |
| | EURONET WORLDWIDE INC | 1.50 | 10/1/2044 | 350,000 | 405,396 | | 406,438 | | |
| | FMG RESOURCES (AUGUST 2006) PTY LTD | 6.88 | 4/1/2022 | 765,000 | 708,980 | | 794,070 | | |
| | FMG RESOURCES (AUGUST 2006) PTY LTD | 9.75 | 3/1/2022 | 100,000 | 110,303 | | 115,750 | | |
| | FEDERAL EXPRESS CORPORATION | 8.25 | 1/15/2019 | 201,658 | 201,702 | | 211,052 | | |
| | FIRST DATA CORP | 7.00 | 12/1/2023 | 1,243,000 | 1,254,034 | | 1,326,903 | | |
| | HILEX POLY CO | 7.00 | 12/16/2017 | 335,000 | 333,335 | | 338,980 | | |
| | FRTCLO-161-D | 0.00 | 5/21/2036 | 450,000 | 450,000 | | 450,810 | | |
| | FREEPORT-MCMORAN INC | 4.55 | 11/14/2024 | 315,000 | 288,383 | | 295,313 | | |
| | FREEPORT-MCMORAN INC | 6.50 | 11/15/2020 | 490,000 | 502,076 | | 504,088 | | |
| | FREEPORT-MCMORAN INC | 6.88 | 2/15/2023 | 345,000 | 364,693 | | 362,250 | | |
| | FRONTIER COMMUNICATIONS CORP | 10.50 | 9/15/2022 | 440,000 | 449,508 | | 464,200 | | |
| | CORPORATE DEBT INSTRUMENTS (Continued): | | 5, -5, -5 | , | | | , | | |
| | GEO GROUP INC | 5.88 % | 10/15/2024 | \$ 255,000 | \$ 255,000 | \$ | 251,175 | | |
| | GEO GROUP INC | 6.00 | 4/15/2026 | 325,000 | 325,000 | - | 320,125 | | |
| | GSV CAPITAL CORP | 5.25 | 9/15/2018 | 705,000 | 679,786 | | 641,550 | | |
| | GATES GLOBAL LLC | 6.00 | 7/15/2022 | 250,000 | 241,522 | | 244,375 | | |
| | GENESIS ENERGY LP | 5.75 | 2/15/2021 | 380,000 | 383,028 | | 383,800 | | |
| | GENESIS ENERGY LP | 6.00 | 5/15/2023 | 95,000 | 84,948 | | 95,950 | | |
| | GENESIS ENERGY LP | 6.75 | 8/1/2022 | 317,000 | 302,028 | | 329,284 | | |
| | GILEAD SCIENCES INC | 3.50 | 2/1/2025 | 5,000,000 | 5,041,719 | | 5,006,300 | | |
| | GMX RESOURCES CNVRTBL | 0.00 | 12/29/2049 | 435,000 | 435,000 | | -,, | | |
| | GOLDMAN SACHS GROUP INC | 6.15 | 4/1/2018 | 8,600,000 | 8,768,103 | | 9,022,604 | | |
| | GRAY TELEVISION INC | 5.88 | 7/15/2026 | 715,000 | 718,595 | | 709,638 | | |
| | GREENBRIER CO INC | 3.50 | 4/1/2018 | 1,230,000 | 1,344,312 | | 1,546,725 | | |
| | GENESYS TELECOMMUNICATIONS LABORATORIES INC | 10.00 | 11/30/2024 | 240,000 | 242,084 | | 255,000 | | |
| | GENESYS | 5.00 | 11/17/2023 | 245,000 | 241,360 | | 249,900 | | |
| | GRINDING MEDIA INC | 7.38 | 12/15/2023 | 135,000 | 135,000 | | 141,750 | | |
| | GULFPORT ENERGY CORP | 6.00 | 10/15/2024 | 495,000 | 500,650 | | 501,188 | | |
| | HCA INC | 5.38 | 2/1/2025 | 625,000 | 630,825 | | 628,906 | | |
| | HCA INC | 5.88 | 2/1/2025 | 285,000 | 285,000 | | 293,550 | | |
| | HARMONIC INC | 4.00 | 12/1/2020 | 680,000 | 680,000 | | 769,250 | | |
| | HEALTHSOUTH CORP | 5.75 | 11/1/2024 | 460,000 | 465,189 | | 464,600 | | |
| | | 5.75 | 11/1/2027 | .50,000 | 103,103 | | .51,000 | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | | (a) Dagg | (c) Description of Investment, Including: | | | | | | |
|-----|--|--------------|---|------------------|------------|-------------|--|--|--|
| | (b) Identity of Issuer, Borrower, | (c) Desci | ription of Investi | ment, Including: | - | (e) Current | | | |
| (a) | Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value | | | |
| | HEALTHSOUTH CORP | 2.00 | 12/1/2043 | 440,000 | 447,799 | 521,950 | | | |
| | HEALTHSOUTH CORP | 5.75 | 9/15/2025 | 230,000 | 229,780 | 230,000 | | | |
| | HERCULES INCORPORATED | 6.50 | 6/30/2029 | 800,000 | 680,982 | 780,000 | | | |
| | HERC SPINOFF ESCROW ISSUER LLC | 7.50 | 6/1/2022 | 135,000 | 139,503 | 141,750 | | | |
| | HERC SPINOFF ESCROW ISSUER LLC | 7.75 | 6/1/2024 | 565,000 | 577,562 | 593,956 | | | |
| | HILCORP ENERGY I LP | 5.00 | 12/1/2024 | 241,000 | 210,002 | 239,193 | | | |
| | HILCORP ENERGY I LP | 5.75 | 10/1/2025 | 224,000 | 194,891 | 225,120 | | | |
| | HILL-ROM HOLDINGS INC | 5.75 | 9/1/2023 | 435,000 | 441,233 | 446,963 | | | |
| | HOCKEY MERGER SUB 2 INC | 7.88 | 10/1/2021 | 675,000 | 687,771 | 712,125 | | | |
| | HOLLY ENERGY PARTNERS LP | 6.00 | 8/1/2024 | 265,000 | 267,582 | 276,263 | | | |
| | HUB INTERNATIONAL LTD | 9.25 | 2/15/2021 | 130,000 | 130,000 | 134,550 | | | |
| | HUDBAY MINERALS INC | 7.25 | 1/15/2023 | 50,000 | 50,000 | 51,750 | | | |
| | HUDBAY MINERALS INC | 7.63 | 1/15/2025 | 250,000 | 254,591 | 260,000 | | | |
| | IAS OPERATING PARTNERSHIP LP | 5.00 | 3/15/2018 | 790,000 | 780,561 | 788,025 | | | |
| | TELIGENT INC (NEW JERSEY) | 3.75 | 12/15/2019 | 300,000 | 264,018 | 270,375 | | | |
| | IASIS HEALTHCARE LLC | 8.38 | 5/15/2019 | 644,000 | 660,379 | 560,280 | | | |
| | TERM LOAN B : IMMUCOR | 3.75 | 8/19/2018 | 326,010 | 314,246 | 316,638 | | | |
| | INFOR (US) INC | 6.50 | 5/15/2022 | 420,000 | 400,242 | 437,850 | | | |
| | INFOR SOFTWARE PARENT LLC | 7.13 | 5/1/2021 | 335,000 | 315,042 | 344,213 | | | |
| | INGERSOLL-RAND COMPANY | 6.39 | 11/15/2027 | 4,250,000 | 4,250,000 | 5,014,915 | | | |
| | INTEL CORP | 3.48 | 12/15/2035 | 200,000 | 248,348 | 270,000 | | | |
| | INTEL CORP | 3.46 | 8/1/2039 | 1,475,000 | 2,044,678 | 2,605,219 | | | |
| | INVENTIV GROUP HOLDINGS INC | 7.50 | 10/1/2024 | 265,000 | 267,975 | 2,003,219 | | | |
| | IRON MOUNTAIN INC | 6.00 | 8/15/2023 | 225,000 | 233,790 | 239,063 | | | |
| | | | | · | • | | | | |
| | IRON MOUNTAIN INC | 5.38 5.75 | 6/1/2026 | 490,000 | 490,000 | 475,300 | | | |
| | JBS USA LLC | | 6/15/2025 | 500,000 | 504,862 | 505,000 | | | |
| | JPMORGAN CHASE & CO | 6.00 5.88 | 1/15/2018 | 3,600,000 | 3,685,433 | 3,753,000 | | | |
| | JAMES HARDIE INTERNATIONAL FINANCE LIMITED JANUS CAPITAL GROUP INC | 0.75 | 2/15/2023 | 440,000 | 445,860 | 455,400 | | | |
| | | | 7/15/2018 | 725,000 | 925,076 | 954,281 | | | |
| | JERSEY CENTRAL POWER & LIGHT COMPANY | 4.80 | 6/15/2018 | 200,000 | 205,733 | 206,894 | | | |
| | JOSEPH T RYERSON & SON INC | 11.00 | 5/15/2022 | 195,000 | 195,000 | 214,500 | | | |
| | KLX INC | 5.88 | 12/1/2022 | 475,000 | 474,138 | 489,250 | | | |
| | KEYW HOLDING CORP | 2.50 | 7/15/2019 | 770,000 | 757,815 | 768,075 | | | |
| | KIK CUSTOM PRODUCTS INC | 4.50 | 8/24/2022 | 156,432 | 154,389 | 149,392 | | | |
| | KINDER MORGAN ENERGY PARTNERS LP | 5.30 | 9/15/2020 | 10,000,000 | 10,664,411 | 10,717,500 | | | |
| | KOHL'S CORP | 4.00 | 11/1/2021 | 7,600,000 | 7,874,486 | 7,958,796 | | | |
| | KRATON POLYMERS LLC | 10.50 | 4/15/2023 | 445,000 | 459,981 | 502,850 | | | |
| | KRONOS INTNL | 8.25 | 10/11/2024 | 495,000 | 504,478 | 510,469 | | | |
| | KRONOS ACQUISITION HOLDINGS INC | 9.00 | 8/15/2023 | 785,000 | 747,987 | 777,150 | | | |
| | CORPORATE DEBT INSTRUMENTS (Continued): | | | | | | | | |
| | L BRANDS INC | 6.88 % | | | \$ 465,205 | \$ 468,050 | | | |
| | LABORATORY CORPORATION OF AMERICA HOLDINGS | 0.00 | 9/11/2021 | 390,000 | 353,933 | 673,238 | | | |
| | LAM RESEARCH | 1.25 | 5/15/2018 | 190,000 | 219,484 | 333,688 | | | |
| | LAMAR MEDIA CORP | 5.75 | 2/1/2026 | 418,000 | 424,682 | 439,945 | | | |
| | LANDRY'S INC | 6.75 | 10/15/2024 | 475,000 | 475,364 | 480,938 | | | |
| | LAREDO PETROLEUM INC | 6.25 | 3/15/2023 | 800,000 | 823,776 | 820,000 | | | |
| | LEHMAN ESCROW | 0.00 | 1/1/2049 | 8,660,000 | | 497,950 | | | |
| | LENNAR CORP | 4.75 | 5/30/2025 | 250,000 | 241,953 | 245,000 | | | |
| | LEVEL 3 FINANCING INC | 5.38 | 5/1/2025 | 45,000 | 45,000 | 45,450 | | | |
| | LEVEL 3 ESCROW II INC | 5.38 | 8/15/2022 | 480,000 | 483,412 | 492,000 | | | |
| | LIBERTY INTERACTIVE LLC | 3.75 | 2/15/2030 | 1,081,217 | 917,433 | 596,021 | | | |
| | LIBERTY MEDIA CORP | 1.38 | 10/15/2023 | 2,675,000 | 2,678,169 | 2,875,625 | | | |
| | LIVE NATION ENTERTAINMENT INC | 4.88 | 11/1/2024 | 469,000 | 470,769 | 470,173 | | | |
| | LLOYDS BANK PLC | 7.50 | 12/29/2049 | 465,000 | 489,231 | 478,950 | | | |
| | MGIC INVESTMENT CORP | 9.00 | 4/1/2063 | 600,000 | 286,797 | 750,750 | | | |
| | M/I HOMES INC | 6.75 | 1/15/2021 | 455,000 | 450,810 | 474,338 | | | |
| | MPH ACQUISITION HOLDINGS LLC | 7.13 | 6/1/2024 | 665,000 | 678,960 | 699,913 | | | |
| | | | | | | | | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | | (c) Description of Investment, Including: | | | | | | | |
|-----|--|---|----------------------|---------------|------------|-------|-----------|--|--|
| | (b) Identity of Issuer, Borrower, | Coupon | | | = | (e) (| Current | | |
| (a) | Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | • | /alue | | |
| | MACQUARIE INFRASTRUCTURE CO LLC | 2.88 | 7/15/2019 | 1,060,000 | 1,161,254 | | 1,226,950 | | |
| | MALLINCKRODT INTERNATIONAL FINANCE SA | 5.50 | 4/15/2025 | 100,000 | 89,409 | | 89,250 | | |
| | MALLINCKRODT INTERNATIONAL FINANCE SA | 5.63 | 10/15/2023 | 185,000 | 174,525 | | 170,663 | | |
| | MALLINCKRODT INTERNATIONAL FINANCE SA | 4.75 | 4/15/2023 | 325,000 | 296,617 | | 283,563 | | |
| | MARATHON OIL CORP | 5.90 | 3/15/2018 | 2,300,000 | 2,258,336 | | 2,402,810 | | |
| | MARIPOSA BORROWER INC | 8.00 | 10/15/2021 | 943,000 | 692,698 | | 697,820 | | |
| | MARIPOSA BORROWER INC | 8.75 | 10/15/2021 | 264,000 | 170,736 | | 186,120 | | |
| | MCDONALD'S CORP | 3.70 | 1/30/2026 | 8,500,000 | 8,463,268 | | 8,621,465 | | |
| | MEDICINES CO | 2.75 | 7/15/2023 | 400,000 | 386,582 | | 385,000 | | |
| | MEDNAX INC | 5.25 | 12/1/2023 | 440,000 | 442,872 | | 458,938 | | |
| | MERITOR INC | 6.75 | 6/15/2021 | 530,000 | 550,018 | | 537,950 | | |
| | MICROCHIP TECHNOLOGY INC | 1.63 | 2/15/2025 | 800,000 | 800,000 | | 1,030,000 | | |
| | MICRON TECHNOLOGY INC | 7.50 | 9/15/2023 | 215,000 | 215,343 | | 237,306 | | |
| | MICROSEMI CORP | 9.13 | 4/15/2023 | 510,000 | 526,212 | | 591,600 | | |
| | MIDCONTINENT COMMUNICATIONS INVESTOR LLC | 6.88 | 8/15/2023 | 370,000 | 379,044 | | 393,125 | | |
| | MODUSLINK GLOBAL SOLUTIONS INC | 5.25 | 3/1/2019 | 615,000 | 591,483 | | 518,906 | | |
| | MOLINA HEALTHCARE INC | 1.63 | 8/15/2044 | 340,000 | 371,617 | | 386,325 | | |
| | MORGAN STANLEY | 5.55 | 4/27/2017 | 9,850,000 | 9,886,770 | | 9,968,102 | | |
| | MURPHY OIL CORP | 6.88 | 8/15/2024 | 650,000 | 665,777 | | 705,127 | | |
| | MURPHY OIL USA INC | 6.00 | 8/15/2023 | 415,000 | 422,579 | | 433,675 | | |
| | NBTY INC | 7.63 | 5/15/2021 | 495,000 | 499,746 | | 509,850 | | |
| | NCI BUILDING SYSTEMS INC | 8.25 | 1/15/2023 | 410,000 | 417,540 | | 442,800 | | |
| | NRG YIELD INC | 3.25 | 6/1/2020 | 500,000 | 447,764 | | 480,625 | | |
| | NANTHEALTH INC | 5.50 | 12/15/2021 | 340,000 | 339,533 | | 337,238 | | |
| | NEIMAN MARCUS GROUP LTD LLC | 3.00 | 10/16/2020 | 26,000 | 23,764 | | 22,734 | | |
| | CSC HOLDINGS LLC | 10.88 | 10/15/2025 | 605,000 | 670,729 | | 716,925 | | |
| | NES RENTALS HOLDINGS INC | 7.88 | 5/1/2018 | 530,000 | 523,507 | | 527,350 | | |
| | NEW AMETHYST CORP | 6.25 | 12/1/2024 | 20,000 | 20,000 | | 21,100 | | |
| | NEW GOLD INC | 7.00 | 4/15/2020 | 170,000 | 163,188 | | 174,250 | | |
| | NEW GOLD INC (NEW) | 6.25 | 11/15/2022 | 161,000 | 163,315 | | 164,220 | | |
| | NEXEN INC | 6.20 | 7/30/2019 | 3,229,000 | 3,488,201 | | 3,488,935 | | |
| | NEXSTAR BROADCASTING INC | 5.63 | 8/1/2024 | 675,000 | 675,000 | | 669,938 | | |
| | NOBLE HOLDING INTERNATIONAL LTD | 5.25 | 3/16/2018 | 245,000 | 237,448 | | 245,000 | | |
| | NOBLE HOLDING INTERNATIONAL LTD | 7.75 | 1/15/2024 | 200,000 | 196,025 | | 188,120 | | |
| | NORTHSTAR REALTY FINANCE CORP (MARYLAND) | 5.38 | 6/15/2033 | 350,000 | 360,556 | | 405,643 | | |
| | NOVA CHEMICALS CORP | 5.00 | 5/1/2025 | 330,000 | 323,998 | | 321,750 | | |
| | NOVELIS CORP | 6.25 | 8/15/2024 | 608,000 | 622,428 | | 644,480 | | |
| | NOVELIS CORP | 5.88 | 9/30/2026 | 80,000 | 80,000 | | 80,800 | | |
| | SFR GROUP SA | 7.38 | 5/1/2026 | 1,070,000 | 1,082,870 | | 1,083,033 | | |
| | NUSTAR LOGISTICS LP | 6.75 | 2/1/2021 | 400,000 | 405,352 | | 432,000 | | |
| | OASIS PETROLEUM INC | 6.88 | 3/15/2022 | 270,000 | 253,291 | | 276,750 | | |
| | USI INC | 7.75 | 1/15/2021 | 490,000 | 494,116 | | 496,738 | | |
| | CORPORATE DEBT INSTRUMENTS (Continued): | | | | | | | | |
| | PDL BIOPHARMA INC | 4.00 % | | | \$ 809,428 | \$ | 827,213 | | |
| | PDL BIOPHARMA INC | 2.75 | 12/1/2021 | 70,000 | 56,439 | | 56,219 | | |
| | PQ CORP | 6.75 | 11/1/2022 | 465,000 | 472,260 | | 497,550 | | |
| | J. C. PENNEY CORPORATION INC | 8.13 | 10/1/2019 | 465,000 | 468,028 | | 502,200 | | |
| | PENSKE AUTOMOTIVE GROUP INC | 5.50 | 5/15/2026 | 460,000 | 460,000 | | 454,250 | | |
| | POPULAR INC | 7.00 | 7/1/2019 | 660,000 | 665,733 | | 686,671 | | |
| | PRA GROUP INC | 3.00 | 8/1/2020 | 1,725,000 | 1,522,814 | | 1,619,344 | | |
| | POTASH CORPORATION OF SASKATCHEWAN INC | 4.00 | 12/15/2026 | 5,000,000 | 5,032,288 | | 5,023,750 | | |
| | PRICELINE.COM | 1.00 | 3/15/2018 | 1,590,000 | 1,837,480 | | 2,506,238 | | |
| | PRIME SECURITY SERVICES BORROWER LLC | 9.25 | 5/15/2023 | 1,640,000 | 1,724,007 | | 1,783,500 | | |
| | PROSPECT CAPITAL CORP | 4.75 | 4/15/2020 | 2,560,000 | 2,429,206 | | 2,499,200 | | |
| | PULTEGROUP INC | 5.00 | 1/15/2027 | 255,000 | 242,355 | | 243,525 | | |
| | QEP RESOURCES INC OUANTUM CORP | 5.25 | 5/1/2023 | 780,000 | 750,549 | | 780,000 | | |
| | QUANTUM CORP | 4.50 | 11/15/2017 | 880,000 | 832,188 | | 856,350 | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| (c) Description of Investment, Including: | | | | | | | |
|---|---|--------------|--------------------|------------------|--------------------|-----|--------------------|
| | (b) Identity of Issuer, Borrower, | Coupon | ription of Investi | nent, Including: | - | (e) | Current |
| (a) | Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | | Value |
| | RPM INTERNATIONAL INC | 2.25 | 12/15/2020 | 730,000 | 815,378 | | 870,525 |
| | RTI INTERNATIONAL METALS INC | 1.63 | 10/15/2019 | 2,520,000 | 2,617,183 | | 2,620,800 |
| | RWT HOLDINGS INC | 5.63 | 11/15/2019 | 525,000 | 502,840 | | 528,281 |
| | RCN TELECOM SERVICES LLC | 8.50 | 8/15/2020 | 330,000 | 333,285 | | 349,800 |
| | RED HAT INC | 0.25 | 10/1/2019 | 1,080,000 | 1,267,784 | | 1,262,250 |
| | REGENCY ENERGY PARTNERS LP | 5.88 | 3/1/2022 | 305,000 | 300,119 | | 333,975 |
| | GARDNER DENVER INC | 6.88 | 8/15/2021 | 826,000 | 770,278 | | 826,000 |
| | RESOURCE CAPITAL CORP | 8.00 | 1/15/2020 | 480,000 | 476,916 | | 454,800 |
| | RESTORATION HARDWARE INC | 0.00 | 7/15/2020 | 35,000 | 33,970 | | 28,066 |
| | REVLON ESCROW CORP | 6.25 | 8/1/2024 | 490,000 | 489,451 | | 495,513 |
| | REYNOLDS GROUP LLC | 8.25 | 2/15/2021 | 216,746 | 223,496 | | 223,519 |
| | RIO TINTO FINANCE (USA) PLC | 2.88 | 8/21/2022 | 1,008,600 | 974,760 | | 1,009,044 |
| | ROYAL BANK OF SCOTLAND GROUP PLC | 8.63 | 12/29/2049 | 495,000 | 492,010 | | 504,900 |
| | RUSSELL INVESTMENTS | 0.00 | 6/1/2023 | 268,328 | 254,595 | | 272,521 |
| | SABINE PASS LIQUEFACTION LLC | 5.00 | 3/15/2027 | 220,000 | 220,000 | | 222,200 |
| | SAFEWAY INC | 6.35 | 8/15/2017 | 2,132,000 | 2,161,797 | | 2,184,660 |
| | MORAN FOODS | 0.00 | 12/5/2023 | 250,000 | 242,553 | | 247,813 |
| | SALESFORCE COM INC | 0.25 | 4/1/2018 | 1,830,000 | 2,077,127 | | 2,129,663 |
| | SCHOOL SPECIALTY INC | 8.50 | 6/11/2019 | 417,895 | 414,126 | | 427,039 |
| | CHARLES SCHWAB CORPORATION (THE) | 6.38 | 9/1/2017 | 2,000,000 | 2,024,563 | | 2,056,060 |
| | SEACOR HOLDINGS INC | 3.00 | 11/15/2028 | 585,000 | 469,893 | | 515,531 |
| | SEARS HOLDINGS CORP | 8.00 | 12/15/2019 | 660,500 | 658,354 | | 639,034 |
| | SEMPRA ENERGY | 3.75 | 11/15/2025 | 7,500,000 | 7,481,521 | | 7,527,225 |
| | SENSATA TECHNOLOGIES UK FINANCING CO PLC | 6.25 | 2/15/2026 | 390,000 | 390,000 | | 406,088 |
| | SIGNODE INDUSTRIAL GROUP LUX SA | 6.38 | 5/1/2022 | 400,000 | 403,934 | | 400,000 |
| | ACCUDYNE INDUSTRIES BOR | 3.00 | 12/13/2019 | 466,494 | 427,621 | | 441,420 |
| | SILVER STANDARD RESOURCES INC | 2.88 | 2/1/2033 | 800,000 | 716,931 | | 738,500 |
| | SIMON PROPERTY GROUP LP | 3.25 | 11/30/2026 | 5,000,000 | 4,855,099 | | 4,900,050 |
| | SINCLAIR TELEVISION GROUP INC | 5.13 | 2/15/2027 | 505,000 | 491,305 | | 479,750 |
| | SIRIUS XM RADIO INC | 5.38 | 4/15/2025 | 475,000 | 477,616 | | 473,813 |
| | TERRAVIA HOLDINGS INC | 6.00 | 2/1/2018 | 90,000 | 90,000 | | 58,950 |
| | TERRAVIA HOLDINGS INC | 5.00 | 10/1/2019 | 340,000 | 340,000 | | 141,100 |
| | SOLERA HOLDINGS INC TERM LOAN | 4.75 | 3/4/2023 | 158,800 | 154,591 | | 161,182 |
| | SOLERA LLC | 10.50 | 3/1/2024 | 295,000 | 283,149 | | 331,875 |
| | SOUTHWEST GAS CORPORATION | 7.59 | 1/17/2017 | 1,800,000 | 1,800,034 | | 1,802,970 |
| | SOUTHWESTERN ENERGY CO | 6.70 | 1/23/2025 | 745,000 | 729,863 | | 764,161 |
| | SPRINT NEXTEL CORP | 7.00 | 3/1/2020 | 310,000 | 314,563 | | 336,753 |
| | SPRINT NEXTEL CORP | 7.00 | 8/15/2020 | 355,000 | 339,949 | | 376,300 |
| | SPRINT CORP | 7.88 | 9/15/2023 | 95,000 | 100,945 | | 101,303 |
| | SPRINT CORP | 7.13 | 6/15/2024 | 645,000 | 639,951 | | 664,350 |
| | STANDARDAERO AVIATION HOLDINGS INC | 10.00 | 7/15/2023 | 220,000 | 220,938 | | 231,550 |
| | STEEL DYNAMICS INC | 5.00 | 12/15/2026 | 560,000 | 562,389 | | 558,600 |
| | STILLWATER MINING CO | 1.75 | 10/15/2032 | 1,125,000 | 1,150,820 | | 1,432,969 |
| | SUMMIT MATERIALS LLC | 6.13 | 7/15/2023 | 455,000 | 453,682 | | 466,375 |
| | SUMMIT MATERIALS LLC | 8.50 | 4/15/2022 | 170,000 | 170,000 | | 187,850 |
| | CORPORATE DEBT INSTRUMENTS (Continued): | | | | | | |
| | TCP CAPITAL CORP | 4.63 % | | | \$ 1,299,083 | \$ | 1,278,813 |
| | T-MOBILE USA INC | 6.00 | 3/1/2023 | 220,000 | 225,705 | | 231,825 |
| | T-MOBILE USA INC | 6.38 | 3/1/2025 | 150,000 | 154,514 | | 160,313 |
| | T-MOBILE USA INC | 6.50 | 1/15/2026 | 455,000 | 476,227 | | 492,538 |
| | T-MOBILE USA INC | 6.00 | 4/15/2024 | 100,000 | 100,000 | | 105,250 |
| | TSMC GLOBAL LTD | 1.63 | 4/3/2018 | 12,500,000 | 12,373,219 | | 12,471,250 |
| | TARGA RESOURCES PARTNERS LP | 6.75 | 3/15/2024 | 430,000 | 429,351 | | 459,563 |
| | TARGA RESOURCES PARTNERS LP | 5.38 | 2/1/2027 | 495,000 | 495,000 | | 491,288 |
| | TEAMHEALTH HOLDINGS INC | 7.25 | 12/15/2023 | 360,000 | 360,000 | | 409,500 |
| | TENET HEALTHCARE CORP TESORO LOGISTICS LP | 8.13 5.25 | 4/1/2022 | 535,000 | 560,590 535,000 | | 505,575 543,025 |
| | TESONS EQUISITES EI | ٦,٧٥ | 1/15/2025 | 535,000 | 535,000 | | 543,025 |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | | (c) Dosc | (c) Description of Investment, Including: | | | | | | |
|-----|---|----------|---|------------------|--------------|--------------|--|--|--|
| | (b) Identity of Issuer, Borrower, | Coupon | inpulon of Thresu | nent, Including. | _ | (e) Current | | | |
| (a) | Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value | | | |
| | TEVA PHARMACEUTICAL FINANCE CO LLC | 0.25 | 2/1/2026 | 2,430,000 | 2,430,000 | 2,663,888 | | | |
| | TRANSDIGM INC | 6.38 | 6/15/2026 | 895,000 | 897,173 | 916,301 | | | |
| | TRANSOCEAN PROTEUS LTD | 6.25 | 12/1/2024 | 225,000 | 227,242 | 227,111 | | | |
| | TRANSOCEAN INC | 8.13 | 12/15/2021 | 1,500,000 | 1,160,319 | 1,485,000 | | | |
| | TRANSOCEAN INC | 5.55 | 10/15/2022 | 435,000 | 330,145 | 380,625 | | | |
| | TRANSOCEAN INC | 9.00 | 7/15/2023 | 190,000 | 200,680 | 195,225 | | | |
| | TRIANGLE USA PETROLEUM CORP | 6.75 | 7/15/2022 | 1,691,000 | 615,583 | 507,300 | | | |
| | TRIBUNE MEDIA CO | 5.88 | 7/15/2022 | 540,000 | 540,739 | 549,450 | | | |
| | TRINITY INDUSTRIES INC | 3.88 | 6/1/2036 | 1,065,000 | 1,194,039 | 1,357,875 | | | |
| | US FOODS INC | 5.88 | 6/15/2024 | 390,000 | 390,767 | 404,625 | | | |
| | US CONCRETE INC | 6.38 | 6/1/2024 | 470,000 | 471,736 | 497,025 | | | |
| | UNITED RENTALS (NORTH AMERICA) INC | 5.50 | 5/15/2027 | 503,000 | 506,400 | 499,228 | | | |
| | UNITEDHEALTH GROUP INC | 6.00 | 11/15/2017 | 2,750,000 | 2,811,654 | 2,861,788 | | | |
| | UNITYMEDIA KABELBW GMBH | 6.13 | 1/15/2025 | 400,000 | 406,956 | 412,000 | | | |
| | VTR FINANCE BV | 6.88 | 1/15/2024 | 695,000 | 709,213 | 722,800 | | | |
| | VALE OVERSEAS LTD | 6.25 | 8/10/2026 | 450,000 | 469,464 | 471,479 | | | |
| | VIRGIN MEDIA SECURED FINANCE PLC | 5.25 | 1/15/2026 | 455,000 | 447,754 | 449,313 | | | |
| | VIRGIN MEDIA SECURED FINANCE PLC | 5.50 | 8/15/2026 | 200,000 | 200,000 | 200,000 | | | |
| | VISHAY INTERTECHNOLOGY INC | 2.25 | 5/15/2041 | 1,220,000 | 1,052,332 | 1,176,538 | | | |
| | VITAMIN SHOPPE INC | 2.25 | 12/1/2020 | 515,000 | 504,337 | 478,306 | | | |
| | WASTE MANAGEMENT INC | 7.10 | 8/1/2026 | 3,500,000 | 3,500,000 | 4,420,535 | | | |
| | WELLS FARGO BANK NA | 5.75 | 2/1/2018 | 7,000,000 | 7,241,781 | 7,289,730 | | | |
| | WEBMD HEALTH CORP | 2.63 | 6/15/2023 | 490,000 | 475,877 | 458,150 | | | |
| | WESTERN DIGITAL CORP | 10.50 | 4/1/2024 | 165,000 | 165,000 | 195,113 | | | |
| | WIDEOPENWEST FINANCE LLC | 10.25 | 7/15/2019 | 505,000 | 531,075 | 531,513 | | | |
| | WILLIAMS PARTNERS LP | 4.13 | 11/15/2020 | 12,400,000 | 12,695,813 | 12,853,840 | | | |
| | WIND ACQUISITION FINANCE SA | 7.38 | 4/23/2021 | 705,000 | 720,682 | 729,675 | | | |
| | WINDSTREAM SERV | 5.00 | 3/15/2021 | 220,478 | 217,517 | 222,547 | | | |
| | WORKDAY INC | 1.50 | 7/15/2020 | 1,280,000 | 1,427,210 | 1,396,800 | | | |
| | WPX ENERGY INC | 7.50 | 8/1/2020 | 230,000 | 233,622 | 247,250 | | | |
| | XLIT LTD | 6.50 | 12/31/2049 | 395,000 | 370,233 | 313,077 | | | |
| | XPO LOGISTICS INC | 6.50 | 6/15/2022 | 280,000 | 257,257 | 294,070 | | | |
| | XPO LOGISTICS INC | 6.13 | 9/1/2023 | 210,000 | 212,181 | 219,975 | | | |
| | ZAYO GROUP LLC | 6.38 | 5/15/2025 | 465,000 | 494,493 | 485,925 | | | |
| | ZEKELMAN INDUSTRIES INC | 9.88 | 6/15/2023 | 570,000 | 577,544 | 634,125 | | | |
| | ZIONS BANCORP | 4.50 | 3/27/2017 | 12,580,000 | 12,585,558 | 12,644,535 | | | |
| | APPLIED SYSTEMS INC | 6.50 | 1/23/2023 | 930,437 | 933,252 | 941,490 | | | |
| | TERM LOAN : FLINT GROUP SA | 7.25 | 4/30/2022 | 405,000 | 402,756 | 400,950 | | | |
| | FMG RESOURCES AUG 2006 | 3.75 | 6/30/2019 | 432,262 | 431,729 | 433,615 | | | |
| | JPMORGAN CHASE & CO | 6.75 | 12/29/2049 | 835,000 | 893,455 | 903,103 | | | |
| | CEMEX SAB DE CV | 3.72 | 3/15/2020 | 3,595,000 | 3,518,528 | 3,846,650 | | | |
| | SIEMENS FINANCIERINGSMAATSCHAP | 1.65 | 8/16/2019 | 3,000,000 | 3,295,141 | 3,474,000 | | | |
| | GOLDEN OCEAN GROUP LTD REGS | 3.07 | 1/30/2019 | 400,000 | 383,308 | 320,000 | | | |
| | QIAGEN NV REGS | 0.88 | 3/19/2021 | 800,000 | 871,650 | 932,000 | | | |
| | LVMH MOET HENNESSY LOUIS REGS | 0.00 | 2/16/2021 | 130,000 | 133,700 | 138,835 | | | |
| | YELLOW PAGES DIGITAL & MEDIA | 8.00 | 11/30/2022 | 406,628 | 404,273 | 338,844 | | | |
| | YELLOW PAGES DIGITAL & MEDIA | 9.25 | 11/30/2018 | 114,786 | 123,802 | 88,590 | | | |
| | SAS AB REGS | 3.63 | 4/1/2019 | 6,000,000 | 620,130 | 576,250 | | | |
| | CORPORATE DEBT INSTRUMENTS (Continued): | 5.05 | 4/1/2013 | 0,000,000 | 020,130 | 370,230 | | | |
| | WHITE OAK GLOBAL ADVISORS, LLC | - % | | \$ 6,475,404 | \$ 6,475,404 | \$ 6,454,733 | | | |
| | CHESAPEAKE ENERGY CORP | 8.00 | 1/15/2025 | 335,000 | 335,250 | 341,700 | | | |
| | COWEN GROUP INC | 3.00 | 3/15/2019 | 1,500,000 | 1,443,537 | 1,500,000 | | | |
| | WELLS FARGO & CO | 5.63 | 12/11/2017 | 5,450,000 | 5,563,199 | 5,640,641 | | | |
| | AMAC 0312 1A | 5.00 | 12/11/2017 | 292,662 | 275,258 | 287,145 | | | |
| | ARLP 151 A1 | 3.97 | 5/25/2055 | 211,946 | 211,946 | 210,413 | | | |
| | ASG 2009-1 A60 | 5.63 | 6/26/2037 | 6,189 | 5,756 | 6,184 | | | |
| | ASG 2009-1 AG0 ASG 2009-3 A65 | 2.09 | 3/26/2037 | 65,713 | 63,648 | 65,468 | | | |
| | N30 2007 3 N03 | 2.03 | 3/20/203/ | 05,715 | 03,040 | 05,400 | | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | (h) Identify of Issuer Barrery | (c) Desc | (a) C | | | | |
|-----|---|----------------|---------------|---------------|-----------|----|----------------------|
| (a) | (b) Identity of Issuer, Borrower, Lessor, or Similar Party | Coupon Rate | Maturity Date | Par or Shares | (d) Cost | | urrent alue |
| | A10.121.A | 2.40 | 11/15/2025 | 2.705 | 2.705 | | 2.704 |
| | A10 131 A | | 11/15/2025 | 2,795 | 2,795 | | 2,794 |
| | ACCR 032 A1 | 4.98 | 10/25/2033 | 1,196,898 | 1,220,805 | | 1,133,127 |
| | ACCR 051 A2C | 1.46 | 4/25/2035 | 594,266 | 592,843 | | 591,752 |
| | ACCR 052 M1 | 1.36 | 7/25/2035 | 302,241 | 301,742 | | 301,906 |
| | ACE 03MH1 A4 | 6.50 | 8/15/2030 | 878,394 | 928,940 | | 991,944 |
| | AJAXM 15B A | 3.88 | 7/25/2060 | 215,827 | 215,374 | | 215,602 |
| | AGFMT 101 A4 | 5.65 | 3/25/2058 | 159,963 | 159,963 | | 159,814 |
| | AH4R 14SFR3 A | 3.68 | 12/17/2036 | 241,276 | 242,531 | | 246,437 |
| | AH4R 15SFR2 A | 3.73 | 10/17/2045 | 490,049 | 490,510 | | 501,480 |
| | AMSI 05R11 M1 | 1.21 | 1/25/2036 | 1,670,000 | 1,584,454 | | 1,597,622 |
| | AMSI 04R11 A1 | 1.36 | 11/25/2034 | 250,392 | 249,916 | | 250,157 |
| | ABSHE 05HE7 M2 | 1.48 | 7/25/2035 | 141,788 | 141,535 | | 143,783 |
| | ABFC 05AQ1 A4 | 4.85 | 6/25/2035 | 82,228 | 82,455 | | 82,759 |
| | A10 151 A1 | 2.10 | 4/15/2034 | 76,272 | 76,269 | | 76,007 |
| | BAMLL 16FR13 A | 1.75 | 8/29/2045 | 367,804 | 302,514 | | 299,826 |
| | BAMLL 12PARK A | 2.96 | 12/10/2030 | 100,000 | 102,173 | | 100,609 |
| | BAMLL 14520M C | 4.21 | 8/16/2046 | 200,000 | 191,091 | | 189,008 |
| | BCAP 10RR7 1A5 | 3.08 | 4/26/2035 | 2,797 | 2,810 | | 2,793 |
| | BCAP 10RR7 6A6 | 0.87 | 7/26/2045 | 2,592,000 | 2,384,320 | | 2,334,537 |
| | BBUBS 012 A | 3.43 | 11/5/2036 | 225,000 | 212,066 | | 228,542 |
| | BBUBS 012 E | 4.03 | 11/7/2036 | 210,000 | 207,027 | | 197,375 |
| | B2R 152 A | 3.34 | 11/25/2048 | 397,822 | 397,609 | | 401,551 |
| | B2R 151 A1 | 2.52 | 5/1/2048 | 90,189 | 90,156 | | 89,333 |
| | BAFC 058 30P | 0.00 | 1/25/2036 | 18,671 | 18,670 | | 13,732 |
| | BAFC 043 1A1 | 5.50 | 10/25/2034 | 74,553 | 73,830 | | 74,075 |
| | BACM 053 AM | 4.73 | 7/10/2043 | 10,882 | 10,640 | | 10,906 |
| | BOAA 0311 2A1 | 6.00 | 1/25/2034 | 41,012 | 39,644 | | 40,274 |
| | BOAA 0311 5A2 | 5.50 | 1/25/2019 | 14,797 | 14,760 | | 14,456 |
| | BOAA 041 1A1 | 6.00 | 2/25/2034 | 58,616 | 61,167 | | 57,739 |
| | BOAA 041 5A1 | 5.50 | 2/25/2019 | 10,664 | 10,249 | | 10,495 |
| | BOAA 045 4B1 | 5.00 | 6/25/2019 | 218,089 | 210,634 | | 185,945 |
| | BOAA 0411 3B1 | 6.00 | 12/25/2034 | 44,000 | 43,989 | | 6,108 |
| | BOAMS 0411 XB1 | 5.48 | 1/25/2035 | 854,828 | 854,828 | | 710,969 |
| | BOAMS 044 APO | 0.00 | 5/25/2034 | 11,655 | 11,655 | | 9,786 |
| | BOAMS 047 15I | 4.78 | 8/25/2019 | 78,767 | 4,677 | | 3,853 |
| | BOAMS 04J 3A1 | 3.66 | 11/25/2034 | 35,218 | 35,165 | | 35,100 |
| | BOAMS 049 3A1 | 6.50 | 9/25/2032 | 10,507 | 10,400 | | 10,188 |
| | BOAMS 0410 3B1 | 5.50 | 12/25/2034 | 264,575 | 264,513 | | 222,420 |
| | BAFC 061 XPO | 0.00 | 1/25/2036 | 20,240 | 20,240 | | 15,118 |
| | BAFC 10R5 4A2 | 2.81 | 8/26/2036 | 955,271 | 959,583 | | 963,534 |
| | BAFC 04A 1A3 | 3.04 | | • | • | | |
| | | 3.58 | 9/20/2034 | 134,757 | 135,863 | | 126,374 1,095,823 |
| | BSARM 049 221 | | 11/25/2034 | 1,111,562 | 1,128,605 | | |
| | BSARM 052 A2 | 3.59 | 3/25/2035 | 378,786 | 372,531 | | 378,472 |
| | BSARM 041 2A3 | 3.17 | 4/25/2034 | 1,906,172 | 1,866,154 | | 1,846,776 |
| | BSARM 042 1A4 | 3.31 | 5/25/2034 | 9,135 | 9,188 | | 8,880 |
| | BALTA 046 1A | 1.40 | 7/25/2034 | 92,808 | 90,689 | | 90,016 |
| | BSARM 055 A1 | 2.58 | 8/25/2035 | 64,970 | 63,321 | | 64,982 |
| | BSARM 061 A1 | 3.04 | 2/25/2036 | 105,401 | 103,801 | | 102,569 |
| | CAMMT 151 A | 3.50 | 7/15/2064 | 3,658 | 3,658 | | 3,658 |
| | CSMC 064 1A2 | 4.54 | 5/25/2036 | 3,338,269 | 11,472 | | 546,942 |
| | CWALT 042CB 1A9 | 5.75 | 3/25/2034 | 262,033 | 246,071 | | 265,125 |
| | CORPORATE DEBT INSTRUMENTS (Continued): | | | | | | |
| | CWALT 05J1 1A4 | 4.34 % | | | \$ 2,289 | \$ | 16,773 |
| | CWALT 0522T1 A2 | 4.31 | 6/25/2035 | 356,213 | 6,735 | | 53,785 |
| | CWALT 0528CB 1A4 | 5.50 | 8/25/2035 | 114,902 | 112,073 | | 101,163 |
| | CWALT 0554CB 1A2 | 4.09 | 11/25/2035 | 375,993 | 12,337 | | 54,485 |
| | CWALT 0554CB 111 | 5.50 | 11/25/2035 | 204,623 | 197,799 | | 185,311 |
| | | | | | | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | mont Including | | | | |
|---|----------------|--------------------|-------------------|-----------|--------------------|
| (b) Identity of Issuer, Borrower, | Coupon | ription of Investi | ment, Including: | _ | (e) Current |
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value |
| CWALT 0586CB A11 | 5.50 | 2/25/2036 | 195,061 | 184,776 | 164,827 |
| CWHL 05022 2A1 | 3.15 | 11/25/2035 | 164,274 | 162,072 | 140,253 |
| CWHL 0346 2A1 | 3.30 | 1/19/2034 | 1,211,409 | 1,229,164 | 1,164,988 |
| CWHL 0437 B1 | 5.33 | 9/25/2034 | 550,142 | 524,045 | 132,271 |
| CWHL 0411 2A1 | 2.65 | 7/25/2034 | 972,830 | 957,964 | 898,136 |
| CWHL 0411 2A1 | 5.50 | 7/25/2034 | 965,274 | 954,757 | 815,502 |
| CWHL 04HYB1 2A | 3.05 | 5/20/2034 | 25,606 | 25,828 | 24,375 |
| CWHL 04HYB3 A2 | 2.79 | | 25,780 | 25,854 | 23,946 |
| | 5.15 | 6/20/2034 | | 299,114 | |
| CWHL 04J6 M CWHL 0516 A23 | 5.50 | 8/25/2024 | 299,434 73,654 | • | 292,311 66,922 |
| CWHL 0316 A23 CWHL 0424 M | 5.50 | 9/25/2035 | • | 71,827 | • |
| | 8.00 | 12/25/2034 | 1,164,336 | 1,164,336 | 211,307 568,138 |
| CWHL 05R2 2A3 | | 6/25/2035 | 540,692 | 531,845 | |
| CWHL 05R2 2A4 | 8.50 | 6/25/2035 | 428,448 | 421,431 | 451,280 |
| CXHE 04C AF6 | 5.51 | 6/25/2034 | 31,204 | 31,309 | 31,153 |
| CXHE 04D MF1 | 5.36 | 9/25/2034 | 416,143 | 416,040 | 385,785 |
| CHMAC 042 A1 | 5.00 | 10/25/2034 | 8,955 | 8,946 | 8,804 |
| CFAB 034 1A5 | 5.32 | 5/25/2033 | 51,418 | 47,712 | 51,608 |
| CHASE 07A1 1A3 | 3.17 | 2/25/2037 | 675,029 | 679,412 | 662,338 |
| CMLTI 031 2A5 | 5.25 | 10/25/2033 | 10,596 | 8,604 | 10,056 |
| CMLTI 031 WA2 | 6.50 | 6/25/2031 | 9,888 | 10,000 | 9,776 |
| CMLTI 04UST1 A3 | 2.91 | 8/25/2034 | 30,443 | 29,853 | 28,683 |
| CMLTI 05WF1 M1 | 5.33 | 12/26/2034 | 227,187 | 227,065 | 220,371 |
| CMLTI 051 21A | 3.05 | 4/25/2035 | 44,087 | 44,013 | 38,824 |
| CMSI 062 3AP | 0.00 | 3/25/2036 | 3,879 | 3,811 | 3,397 |
| CMLTI 108F 6A6 | 4.50 | 12/25/2036 | 12,630 | 12,708 | 12,621 |
| CGCMT 13SMP A | 2.11 | 1/14/2030 | 96,101 | 97,653 | 95,730 |
| CAFL-161-A | 2.54 | 6/15/2048 | 107,004 | 107,003 | 104,867 |
| CAFL-162-A | 2.55 | 12/15/2048 | 271,459 | 271,451 | 264,266 |
| CNF 014 A4 | 7.36 | 8/1/2031 | 247,390 | 265,739 | 257,810 |
| CSFB 02MH3 A | 6.70 | 12/25/2031 | 107,896 | 110,133 | 108,668 |
| CSFB 02A31A CB1 | 3.07 | 11/25/2032 | 128,484 | 128,981 | 120,087 |
| CSFB 0327 5A3 | 5.25 | 11/25/2033 | 104,661 | 91,925 | 104,346 |
| CSFB 0321 1A4 | 5.25 | 9/25/2033 | 63,275 | 65,723 | 62,477 |
| CSFB 0321 2P | 0.00 | 8/25/2018 | 4,129 | 4,007 | 4,016 |
| CSFB 0327 AP | 0.00 | 11/25/2033 | 48,876 | 41,765 | 37,657 |
| CSFB 04AR8B 6A1 | 2.95 | 9/25/2034 | 1,519,738 | 1,530,726 | 1,504,951 |
| CSFB 045 3A1 | 5.25 | 8/25/2019 | 16,712 | 16,862 | 16,644 |
| CSFB 059 DX | 5.50 | 10/25/2035 | 120,297 | 12,781 | 20,134 |
| CSFB 054 2X | 5.50 | 6/25/2035 | 183,985 | 16,099 | 35,719 |
| CSFB 055 214 | 5.50 | 7/25/2035 | 119,405 | 84,763 | 113,307 |
| CSFB 031 DB1 | 6.74 | 2/25/2033 | 88,501 | 84,776 | 86,769 |
| CSMC 092AR 116 | 3.04 | 9/26/2034 | 1,408,896 | 1,420,061 | 1,352,723 |
| DSLA 04AR1 A2A | 1.56 | 9/19/2044 | 1,456,488 | 1,386,014 | 1,243,578 |
| FBRST-052-M1 | 1.48 | 9/25/2035 | 915,217 | 908,268 | 911,775 |
| FREMF 13K28 C | 3.49 | 6/25/2046 | 339,000 | 323,299 | 320,633 |
| FREMF 15K45 B | 3.59 | 4/27/2048 | 195,000 | 187,239 | 188,883 |
| FREMF 15K48 B | 3.64 | 8/25/2048 | 350,000 | 335,100 | 335,262 |
| FREMF 15K50 B | 3.78 | 10/26/2048 | 400,000 | 380,750 | 387,624 |
| FREMF 16K60 B | 3.54 | 10/25/2026 | 260,000 | 230,383 | 232,495 |
| FREMF 16K59 B | 3.58 | 11/25/2049 | 111,000 | 99,876 | 104,226 |
| FHASI 04AR2 2A1 | 3.07 | 5/25/2034 | 28,664 | 28,642 | 27,759 |
| FHASI 04AR6 B2 | 2.97 | 12/25/2034 | 285,966 | 285,966 | 160,304 |
| FHASI 04AR7 2A2 | 2.82 | 2/25/2035 | 162,886 | 164,741 | 154,839 |
| FHASI 05AR1 2A2 | 2.92 | 4/25/2035 | 47,189 | 47,286 | 45,446 |
| CORPORATE DEBT INSTRUMENTS (Continued): | | , -, | , | , ,, | -, |
| FHAMS 07FA4 1A2 | 4.89 % | 8/25/2037 | \$ 558,857 | \$ 24,101 | \$ 70,097 |
| FRBPT 00FRB1 A2M | 2.58 | 5/25/2030 | 137,666 | 120,469 | 127,969 |
| | | , | , | -, | , |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| (b) Identity of Issuer, Borrower, | (c) Desc Coupon | | (e) Current | | |
|-----------------------------------|--------------------|------------------------|----------------------|---------------------|---------------------|
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value |
| FKL 15SFR1 A | 2.55 | 9/9/2031 | 256,304 | 256,663 | 255,059 |
| | 3.39 | 7/25/2022 | | • | · |
| FREMF 15K720 B | | | 350,000 239,000 | 343,069 | 337,694 240,893 |
| GCAT 152 A1 | 3.75 | 7/25/2020 | • | 243,093 | • |
| GMACM 0435 A7 | 6.50 | 1/25/2035 | 59,231 | 60,864 | 58,616 |
| GMACM 054D3 344 | 5.00 | 1/25/2020 | 15,095 | 15,135 | 14,822 |
| GMACM 05AR3 3A4 | 3.42 | 6/19/2035 | 99,790 | 99,431 | 98,463 |
| RAMP 03GH2 A4 | 5.50 | 10/25/2033 | 661,804 | 661,694 | 660,262 |
| GMACM 03AR1 A4 | 3.62 | 10/19/2033 | 41,025 | 39,706 | 39,568 |
| GSMS 13NYC5 A GMAT 2013-1A A | 2.32 | 1/10/2030 | 134,000 | 135,277 | 134,741 |
| | 3.97 | 11/25/2043 | 62,402 | 62,402 349,721 | 62,522 |
| GSR 046F B1 | 5.89 7.50 | 5/25/2034 | 351,842 | • | 339,581 55,978 |
| GSMPS 2001-2 A | 7.30 5.77 | 6/19/2032 | 57,045 | 49,041 | 527,262 |
| GSR 043F B1 GSR 061F 2A4 | 6.00 | 2/25/2034 2/25/2036 | 540,831 246,004 | 531,517 | |
| GSR 056F 1A6 | 5.25 | 7/25/2035 | 592,821 | 186,910 529,708 | 215,275 612,610 |
| FFML 05FF8 M1 | 1.49 | 9/25/2035 | • | • | · |
| | 6.00 | | 1,430,965 | 1,409,943 | 1,409,973 |
| GSR 048F 2A3 | 3.31 | 9/25/2034 | 40,644 | 36,277 | 40,758 |
| GSR 0411 B1 GSR 0413F 3A3 | | 9/25/2034 | 536,929 92,262 | 527,251 | 309,582 91,853 |
| | 6.00 | 11/25/2034 | 92,262 95,454 | 53,983 | • |
| GSMPS 05RP2 1AF GSR 05AR1 4A1 | 1.11 2.79 | 3/25/2035 | • | 68,268 | 84,613 474,539 |
| G5R U5ART 4AT GT 983 A5 | | 1/25/2035 3/1/2030 | 516,202 | 506,743 | |
| | 6.22 | | 182,777 | 187,193 | 193,628 |
| GT 984 A6 | 6.53 | 4/1/2030 | 1,756,068 564,866 | 1,834,361 | 1,871,968 |
| GT 956 B1 | 7.70 | 9/15/2026 6/1/2030 | • | 564,866 | 582,507 |
| GT 986 A8 GT 972 A6 | 6.66 7.24 | 6/15/2028 | 1,205,418 12,382 | 1,285,251 12,382 | 1,279,166 12,414 |
| GT 972 A0 GT 973 A6 | 7.24 | 3/15/2028 | 35,274 | 35,628 | 35,469 |
| GT 977 A6 | 6.76 | 7/17/2028 | 23,338 | 23,338 | 23,386 |
| GT 977 A0 | 6.96 | 7/17/2028 | 63,412 | 63,412 | 63,584 |
| GT 977 A7 GT 978 A1 | 6.78 | 10/15/2027 | 953,698 | 992,342 | 988,546 |
| GAAFT-16T1-CT1 | 3.61 | 10/15/2027 | 220,000 | 220,005 | 218,513 |
| GAAFT-10T1-CT1 GAAFT-16T1-DT1 | 4.06 | 10/15/2048 | 100,000 | 100,003 | 99,181 |
| HFCHC 073 APT | 1.94 | 11/20/2036 | 23,361 | 22,078 | 23,262 |
| HVMLT 059 2AA | 1.08 | 6/20/2035 | 1,807,185 | 1,752,578 | 1,731,681 |
| HERO 162 A | 3.75 | 9/20/2041 | 227,786 | 227,715 | 232,193 |
| HERO 163 A1 | 3.08 | 9/20/2042 | 120,697 | 120,687 | 118,961 |
| HERO 163 AT | 5.24 | 9/20/2042 | 250,000 | 250,324 | 249,800 |
| HEREFU-161R-A1 | 4.50 | 9/21/2042 | 130,000 | 128,710 | 128,713 |
| HERO FDG II 2016-4B | 5.00 | 9/20/2047 | 243,000 | 242,022 | 243,000 |
| HEAT 047 M1 | 1.69 | 1/25/2035 | 1,465,413 | 1,385,549 | 1,415,282 |
| IMSA 061 2A1 | 1.11 | 5/25/2036 | 53,676 | 47,661 | 47,381 |
| IMSA 062 2A1 | 1.11 | 8/25/2036 | 28,351 | 25,651 | 27,989 |
| RAST 05A16 AX | 5.75 | 2/25/2036 | 166,106 | 20,867 | 27,821 |
| RAST 05A2 A4 | 4.46 | 3/25/2035 | 420,380 | 14,188 | 75,029 |
| IRWHE 061B 2A3 | 5.77 | 9/25/2035 | 1,634,472 | 1,673,739 | 1,621,413 |
| JPMMT 04A3 1A1 | 3.03 | 7/25/2034 | 61,168 | 53,185 | 59,768 |
| JPMMT 06A2 4A1 | 3.18 | 8/25/2034 | 53,179 | 50,990 | 52,115 |
| JPMMT 06A2 5A3 | 3.14 | 11/25/2033 | 64,314 | 63,900 | 64,332 |
| JPMMT 05A1 3A4 | 3.17 | 2/25/2035 | 65,654 | 66,092 | 65,810 |
| JPMMT 05A3 6A5 | 3.03 | 6/25/2035 | 986,003 | 953,962 | 952,064 |
| JPMMT 05A5 0A5 | 3.27 | 8/25/2035 | 997,650 | 1,002,930 | 990,637 |
| JPMCC 07C1 A4 | 5.72 | 2/15/2051 | 111,675 | 118,791 | 113,934 |
| JPMMT 07A1 4A2 | 3.18 | 7/25/2035 | 38,267 | 34,358 | 36,986 |
| JPMMT 131 2A2 | 2.50 | 3/25/2043 | 2,335,766 | 2,338,566 | 2,336,373 |
| LBUBS 07C1 AM | 5.46 | 2/15/2040 | 75,000 | 75,156 | 74,892 |
| LBUBS 07C2 A3 | 5.43 | 2/15/2040 | 29,557 | 29,876 | 29,587 |
| LBUBS 06C1 XCL | 0.27 | 2/15/2041 | 630,010 | 6,792 | 1,688 |
| | 5.27 | 2, 13, 20 11 | 333,010 | 0,,52 | 1,000 |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | (c) Description of Investment, Including: | | | | | | | |
|---|---|----------------------|---------------|----|-----------|-------------|--|--|
| (b) Identity of Issuer, Borrower, | Coupon | | | - | | (e) Current | | |
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | | (d) Cost | Value | | |
| CORPORATE DEBT INSTRUMENTS (Continued): | | | | | | | | |
| LABMH 01B A4 | 5.27 % | 5/15/2041 | \$ 174,072 | \$ | 177,031 | \$ 178,090 | | |
| LABMH 01B A5 | 5.87 | 5/15/2041 | 222,308 | Ψ | 235,036 | 228,870 | | |
| LMT 082 1A6 | 6.00 | 3/25/2038 | 125,341 | | 100,785 | 90,309 | | |
| LBMLT 05WL2 M1 | 1.46 | 8/25/2035 | 282,111 | | 280,937 | 282,046 | | |
| LBMLT 06WL2 2A3 | 1.16 | 1/25/2036 | 16,585 | | 15,896 | 16,426 | | |
| MASTR 0312 6A1 | 5.00 | 12/25/2033 | 20,394 | | 20,373 | 19,860 | | |
| MASTR 037 441 | 2.26 | 9/25/2033 | 1,511,109 | | 1,500,762 | 1,490,845 | | |
| MARM 04ARM4 2A1 | 2.74 | 5/25/2034 | 8,901 | | 8,938 | 8,460 | | |
| MARM 04AR13 2A1 | 3.03 | 4/21/2034 | 81,259 | | 81,998 | 83,581 | | |
| MALT 03ALT4 2A1 | 6.25 | 6/25/2033 | 69,616 | | 69,233 | 70,214 | | |
| MALT 03ALT8 3A1 | 5.50 | 12/25/2033 | 73,502 | | 73,145 | 75,939 | | |
| MALT 04ALT2 2A1 | 6.00 | 2/25/2034 | 34,907 | | 34,873 | 34,928 | | |
| MALT 04ALT5 5A1 | 4.75 | 6/25/2019 | 12,884 | | 12,986 | 12,893 | | |
| MALT 04ALT6 7A1 | 6.00 | 7/25/2034 | 81,920 | | 80,279 | 81,939 | | |
| MARS 2005-PO 3PO | 0.00 | 5/28/2035 | 27,077 | | 23,079 | 21,493 | | |
| MASTR 044 3A1 | 4.50 | 4/25/2019 | 4,391 | | 4,383 | 4,370 | | |
| MLMI 03E A1 | 1.38 | 10/25/2028 | 184,357 | | 175,828 | 173,823 | | |
| MLMI 04A A1 | 1.22 | 4/25/2029 | 55,951 | | 52,845 | 53,428 | | |
| MLMI 06FF1 M1 | 0.98 | 8/25/2036 | 2,080,000 | | 2,062,762 | 2,075,611 | | |
| MDST 051 A | 5.75 | 1/15/2040 | 921,205 | | 979,691 | 980,659 | | |
| MDST 4 NTS | 8.33 | 4/1/2030 | 727,673 | | 742,832 | 742,772 | | |
| MDST 041 M1 | 6.50 | 8/15/2037 | 1,141,337 | | 1,287,689 | 1,198,986 | | |
| MSBAM 14C14 A3 | 3.67 | 1/15/2047 | 200,000 | | 204,601 | 207,576 | | |
| MSAC 05WMC2 M2 | 1.40 | 2/25/2035 | 820,214 | | 816,069 | 818,410 | | |
| MSM 043 4A | 5.67 | 4/25/2034 | 61,710 | | 64,724 | 64,209 | | |
| MSRR 12XA B | 0.25 | 7/27/2049 | 400,000 | | 363,132 | 368,520 | | |
| MSRR 12IO AXA | 1.00 | 3/29/2051 | 89,355 | | 88,475 | 88,239 | | |
| MHL 051 1A1 | 1.40 | 2/25/2035 | 23,789 | | 23,789 | 23,389 | | |
| MHL 055 A1 | 1.02 | 12/25/2035 | 46,424 | | 38,594 | 41,102 | | |
| NRPL 152 A1 | 3.75 | 10/25/2057 | 351,219 | | 349,485 | 344,597 | | |
| NSTR 06B AV4 | 1.04 | 9/25/2036 | 2,717,488 | | 2,214,781 | 2,648,681 | | |
| NHLT 163 A | 2.01 | 8/25/2026 | 93,790 | | 93,790 | 93,991 | | |
| NHLT 152 A | 2.88 | 11/25/2025 | 60,708 | | 60,708 | 60,732 | | |
| NHLT 162 A | 2.24 | 6/25/2026 | 66,228 | | 66,228 | 66,455 | | |
| NCHET 035 AI6 | 5.17 | 11/25/2033 | 138,799 | | 132,458 | 138,456 | | |
| NCHET 05C A2C | 1.01 | 12/25/2035 | 824,145 | | 812,920 | 817,090 | | |
| NMRR 141R 5A2 | 0.73 | 10/26/2036 | 2,480,000 | | 2,372,804 | 2,389,519 | | |
| NMRR 146R 5A1 | 2.46 | 4/26/2037 | 1,303,031 | | 1,320,774 | 1,297,245 | | |
| NMRR 2015-1R 3A1 | 2.61 | 3/26/2037 | 1,080,129 | | 1,090,048 | 1,087,114 | | |
| NMRR 2015-1R 4A1 | 2.70 | 12/26/2037 | 1,337,033 | | 1,346,853 | 1,349,836 | | |
| NMRR 2015-1R 5A1 | 1.17 | 6/26/2046 | 2,278,680 | | 2,218,974 | 2,161,003 | | |
| NMRR 152R 6A2 | 0.40 | 8/27/2047 | 1,706,000 | | 1,656,543 | 1,657,550 | | |
| NMRR 152R 5A1 | 0.95 | 4/26/2047 | 916,197 | | 884,783 | 845,577 | | |
| NMRR 154R 3A2 | 2.37 | 1/26/2036 | 3,209,000 | | 3,140,644 | 3,183,328 | | |
| OMART 15T3 AT3 | 3.21 | 11/15/2047 | 404,000 | | 403,998 | 404,420 | | |
| OMART 15T3 BT3 | 3.70 | 11/15/2047 | 131,000 | | 131,000 | 130,291 | | |
| OMART 16T2 BT2 | 0.00 | 8/16/2049 | 507,000 | | 507,000 | 505,580 | | |
| OMART 16T2 CT2 | 0.00 | 8/16/2049 | 404,000 | | 403,999 | 402,869 | | |
| OOMLT 035 A2 | 1.40 | 8/25/2033 | 785,673 | | 727,655 | 733,261 | | |
| ORGN 02A M1 | 7.87 | 5/17/2032 | 1,203,978 | | 1,269,548 | 1,266,766 | | |
| ORGN 05B A4 | 5.91 | 1/15/2037 | 1,899,881 | | 1,940,506 | 1,982,621 | | |
| PHHMC 064 B1 | 5.74 | 12/18/2036 | 136,557 | | 135,062 | 121,566 | | |
| PHHAM 072B 2X | 6.00 | 5/26/2037 | 288,908 | | 31,767 | 60,211 | | |
| PFP 152 A | 2.15 | 7/14/2034 | 199,585 | | 199,585 | 199,457 | | |
| IDBI 04WHQ2 M2 | 1.70 | 2/25/2035 | 0 | | 0 | (0) | | |
| POPLR 044 M2 | 4.61 | 9/25/2034 | 683,991 | | 682,407 | 564,122 | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | | (c) Description of Investment, Including: | | | | | | |
|-----|---|---|----------------------|------------------|----|-----------|-------|-----------|
| | (b) Identity of Issuer, Borrower, | (c) Descr Coupon | iption of Investi | ment, Including: | | | (e) C | urrent |
| (a) | Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | | (d) Cost | | alue |
| | PRIME 04CL1 1A1 | 6.00 | 2/25/2034 | 29,169 | | 29,879 | | 28,919 |
| | PROG 15SFR2 A | 2.74 | 6/12/2032 | 253,503 | | 253,504 | | 251,987 |
| | PROG 15SFR3 A | 3.07 | 11/12/2032 | 437,042 | | 436,850 | | 437,148 |
| | CORPORATE DEBT INSTRUMENTS (Continued): | 3.07 | 11/12/2032 | 437,042 | | 430,030 | | 437,140 |
| | RALI 07QS1 IA1 | 6.00 % | 1/25/2037 | \$ 66,763 | \$ | 64,567 | \$ | 54,822 |
| | RBSSP 096B 2A1 | 2.85 | 5/25/2039 | 743,584 | Ψ | 746,725 | Ψ | 746,797 |
| | RBSCF 13SMV A | 3.26 | 3/11/2031 | 100,000 | | 101,473 | | 99,677 |
| | RCO MORTGAGE LLC 2016-SFR1 M1 MTGE | 4.50 | 11/26/2021 | 250,000 | | 246,673 | | 246,650 |
| | RESIF 04C B5 | 2.01 | 9/10/2036 | 186,913 | | 187,596 | | 124,347 |
| | RMAT 15NP1 A1 | 3.75 | 5/25/2055 | 117,595 | | 117,595 | | 118,055 |
| | RALI 05QA6 A32 | 4.07 | 5/25/2035 | 208,662 | | 201,714 | | 146,266 |
| | RALI 04QS7 A4 | 5.50 | 5/25/2034 | 302,731 | | 243,461 | | 307,999 |
| | RALI 04QA4 NB3 | 4.43 | 9/25/2034 | 75,855 | | 75,670 | | 75,123 |
| | RFMSI 04S6 2A6 | 0.00 | 6/25/2034 | 23,322 | | 23,322 | | 18,119 |
| | RFMSI 05SA4 A1 | 3.24 | 9/25/2035 | 29,889 | | 29,813 | | 28,538 |
| | RAST 06A6 213 | 6.00 | 7/25/2036 | 130,471 | | 127,814 | | 101,680 |
| | RSO 15CRE4 A | 2.11 | 8/15/2032 | 101,330 | | 101,330 | | 101,004 |
| | SBM7 03UP1 A | 3.95 | 4/25/2032 | 8,581 | | 7,911 | | 8,508 |
| | SBM7 03HYB1 A | 3.24 | 9/25/2033 | 29,949 | | 29,096 | | 29,378 |
| | SAST 041 A | 1.30 | 3/25/2035 | 779,497 | | 640,779 | | 688,319 |
| | SABR 05HE1 A3C | 1.42 | 10/25/2035 | 131,109 | | 131,048 | | 131,102 |
| | SABR 06CB1 AF2 | 3.40 | 1/25/2036 | 23,467 | | 22,866 | | 19,234 |
| | SABR 07NC1 A2B | 0.91 | 12/25/2036 | 1,450,321 | | 1,292,089 | | 781,897 |
| | SEMT 038 A1 | 1.38 | 1/20/2034 | 166,661 | | 158,335 | | 156,666 |
| | SEMT 131 2A1 | 1.86 | 2/25/2043 | 2,264,776 | | 2,239,038 | | 2,209,017 |
| | SEMT 134 A1 | 2.33 | 4/25/2043 | 3,518,909 | | 3,478,046 | | 3,446,279 |
| | SEMT 134 A2 | 2.50 | 4/25/2043 | 1,059,597 | | 1,037,934 | | 1,025,913 |
| | SEMT 135 A1 | 2.50 | 5/25/2043 | 1,829,890 | | 1,789,197 | | 1,810,219 |
| | SEMT 136 A1 | 2.50 | 5/26/2043 | 1,249,246 | | 1,217,144 | | 1,155,940 |
| | SEMT 144 A5 | 3.50 | 11/25/2044 | 1,972,593 | | 2,012,251 | | 1,970,127 |
| | SEMT 132 A | 1.87 | 2/25/2043 | 2,240,897 | | 2,117,511 | | 2,176,606 |
| | SLFMT 132 A | 1.78 | 12/25/2065 | 84,788 | | 84,444 | | 84,436 |
| | SLFMT 132 M1 | 3.52 | 12/25/2065 | 100,000 | | 97,967 | | 99,049 |
| | SLFMT 133 A | 1.87 | 9/25/2057 | 542,302 | | 542,528 | | 542,362 |
| | SLFMT 133 M1 | 3.79 | 9/25/2057 | 306,000 | | 305,589 | | 307,047 |
| | SLFMT 133 M3 | 5.00 | 9/25/2057 | 2,485,000 | | 2,515,798 | | 2,512,136 |
| | SASC 056 4A1 | 5.00 | 5/25/2035 | 16,200 | | 12,206 | | 15,846 |
| | SASC 056 5A2 | 5.00 | 5/25/2035 | 36,750 | | 36,317 | | 36,477 |
| | SAIL 03BC11 A3 | 1.53 | 10/25/2033 | 1,971,148 | | 1,900,315 | | 1,879,391 |
| | SASC 0334A 5A4 | 3.15 | 11/25/2033 | 730,454 | | 733,447 | | 724,369 |
| | SASC 0333H 1A1 | 5.50 | 10/25/2033 | 75,201 | | 73,732 | | 75,402 |
| | SASC 0337A 2A | 2.90 | 12/25/2033 | 31,619 | | 31,501 | | 29,701 |
| | SASC 045H A4 | 5.54 | 12/25/2033 | 45,384 | | 43,806 | | 45,282 |
| | FFML 05FF3 M4 | 1.66 | 4/25/2035 | 1,186,000 | | 1,160,030 | | 1,133,863 |
| | SASC 06WF3 A4 | 1.07 | 9/25/2036 | 3,010,000 | | 2,743,181 | | 2,836,142 |
| | TMST 034 A1 | 1.40 | 9/25/2043 | 1,177,999 | | 1,143,926 | | 1,113,374 |
| | TMST 044 3A | 2.67 | 12/25/2044 | 72,554 | | 73,047 | | 70,856 |
| | TMST 051 A3 | 2.63 | 4/25/2045 | 0 | | 0 | | 0 |
| | TMST 071 A2B | 2.99 | 3/25/2037 | 2,794,642 | | 2,466,014 | | 2,355,408 |
| | TPMT 152 2A1 | 3.75 | 11/25/2057 | 1,758,660 | | 1,773,706 | | 1,815,817 |
| | TAH 16SFR1 C | 3.49 | 11/18/2033 | 100,000 | | 99,996 | | 97,399 |
| | USROF 161 NTS | 3.47 | 7/28/2036 | 95,012 | | 95,012 | | 94,619 |
| | U S RESIDENTIAL OPPORTUNITY FDIII TR 2016-2 | 3.47 | 8/27/2036 | 588,550 | | 588,550 | | 585,758 |
| | VENDE 941B 2ZB | 6.50 | 2/15/2024 | 117,473 | | 118,926 | | 129,664 |
| | VOLT 15NPL4 A1 | 3.50 | 2/25/2055 | 60,332 | | 60,300 | | 60,351 |
| | VF 126AVE A | 3.00 | 11/15/2030 | 116,541 | | 118,731 | | 117,656 |
| | VOLT 15NPL6 A1 | 3.50 | 2/25/2055 | 142,997 | | 142,943 | | 142,874 |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| (b) Identity of Issuer, Borrower, | (c) Descr Coupon | iption of Investi | ment, Including: | - | (e) Current | | |
|---|---------------------|----------------------|------------------|------------|-------------|--|--|
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value | | |
| VOLT 1FNDLO A1 | 2.50 | 6/26/2045 | 216 605 | 216 517 | 210 402 | | |
| VOLT 15NPL8 A1 | 3.50 | 6/26/2045 | 316,695 | 316,517 | 318,402 | | |
| VNDO 13PENN A | 3.81 | 12/13/2029 | 500,000 | 510,789 | 524,640 | | |
| VOLT 15NP5 A1 | 3.50 | 3/25/2055 | 216,892 | 217,059 | 218,612 | | |
| VOLT 16NPLF A1 | 3.84 | 6/25/2046 | 303,553 | 303,553 | 303,601 | | |
| VOLT 16NPL7 A1 | 3.75 | 6/25/2046 | 84,217 | 84,217 | 84,163 | | |
| VOLT 16NPL8 A1 | 3.50 | 7/25/2046 | 225,132 | 225,132 | 225,246 | | |
| CORPORATE DEBT INSTRUMENTS (Continued): | 2 50 0/ | 40/25/2046 | + 424.240 | + 424.240 | + 420.250 | | |
| VOLT LITES LLC | 3.50 % | 10/25/2046 | | \$ 431,348 | \$ 430,358 | | |
| VOLT 35 A1 | 3.50 | 6/26/2045 | 115,614 | 115,570 | 115,751 | | |
| VOLT LIII LLC | 3.88 | 12/25/2046 | 156,000 | 156,000 | 156,000 | | |
| WAMU 03AR6 A1 | 2.90 | 6/25/2033 | 43,425 | 43,552 | 43,383 | | |
| WAMU 03AR7 A7 | 2.67 | 8/25/2033 | 52,299 | 50,747 | 50,976 | | |
| WAMU 03AR5 A7 | 2.83 | 6/25/2033 | 1,368,188 | 1,382,469 | 1,326,102 | | |
| WAMU 05AR11 A1A | 1.08 | 8/25/2045 | 2,403,407 | 2,185,427 | 2,298,210 | | |
| WAMU 05AR13 1A1 | 1.05 | 10/25/2045 | 1,694,774 | 1,581,178 | 1,612,577 | | |
| WAMU 05AR13 1A2 | 2.03 | 10/25/2045 | 676,032 | 602,165 | 609,457 | | |
| WAMU 04AR13 A1A | 1.53 | 11/25/2034 | 1,287,133 | 1,248,787 | 1,160,531 | | |
| WAMU 03AR9 1A6 | 2.78 | 9/25/2033 | 98,276 | 97,341 | 95,542 | | |
| WAMU 03AR9 2A | 2.84 | 9/25/2033 | 57,244 | 56,557 | 55,963 | | |
| WAMU 05AR2 1A1 | 1.09 | 1/25/2045 | 1,131,503 | 1,084,337 | 1,011,959 | | |
| WAMU 05AR2 221 | 1.09 | 1/25/2045 | 962,246 | 932,391 | 896,794 | | |
| WAMU 03AR10 A7 | 2.82 | 10/25/2033 | 665,559 | 687,877 | 667,256 | | |
| WAMU 05AR6 2AA | 0.99 | 4/25/2045 | 2,587,171 | 2,378,034 | 2,415,875 | | |
| WAMU 04AR1 A | 2.79 | 3/25/2034 | 1,464,427 | 1,475,085 | 1,492,310 | | |
| WAMU 04AR3 A1 | 2.80 | 6/25/2034 | 23,471 | 22,105 | 23,050 | | |
| WAMU 04AR3 A2 | 2.80 | 6/25/2034 | 37,553 | 35,853 | 37,496 | | |
| WAMU 04S2 2A4 | 5.50 | 6/25/2034 | 607,422 | 616,461 | 613,278 | | |
| WAMU 04S2 B2 | 1.70 | 6/25/2034 | 1,605,543 | 1,581,136 | 1,218,864 | | |
| WAMU 05AR9 A1A | 1.40 | 7/25/2045 | 951,769 | 809,145 | 906,027 | | |
| WAMU 04AR8 A2 | 1.21 | 6/25/2044 | 384,617 | 352,714 | 350,359 | | |
| WAMU 04AR10 A1B | 1.23 | 7/25/2044 | 794,592 | 755,762 | 761,656 | | |
| WMALT 056 2A4 | 5.50 | 8/25/2035 | 74,969 | 73,324 | 67,829 | | |
| WAMU 05AR19 1A2 | 1.05 | 12/25/2045 | 882,466 | 812,763 | 823,605 | | |
| WAMU 06AR1 2AA | 1.65 | 1/25/2046 | 1,236,393 | 1,196,220 | 1,176,638 | | |
| WMALT 052 1A4 | 4.29 | 4/25/2035 | 627,322 | 13,429 | 80,699 | | |
| WMALT 052 2A3 | 4.24 | 4/25/2035 | 227,223 | 4,225 | 28,317 | | |
| WMALT 054 CB7 | 5.50 | 6/25/2035 | 166,860 | 163,786 | 152,949 | | |
| WAMMS 03MS8 2A1 | 5.00 | 5/25/2018 | 1,241 | 1,238 | 1,238 | | |
| WAMU 05AR1 A1A | 1.40 | 1/25/2045 | 925,551 | 881,433 | 878,626 | | |
| WAMU 05AR1 A23 | 1.56 | 1/25/2045 | 788,490 | 684,144 | 701,156 | | |
| WAMU 05AR3 B2 | 0.00 | 3/25/2035 | 13,980 | 13,980 | 120 | | |
| WFMBS 03K 1A1 | 2.90 | 11/25/2033 | 25,330 | 25,509 | 25,088 | | |
| WFMBS 04EE 2A1 | 3.03 | 12/25/2034 | 34,966 | 33,010 | 34,628 | | |
| WFMBS 04EE 3A1 | 3.21 | 12/25/2034 | 44,188 | 43,864 | 43,781 | | |
| WFMBS 04Q 1A3 | 3.00 | 9/25/2034 | 22,294 | 22,582 | 20,350 | | |
| WFMBS 04Q B1 | 3.01 | 9/25/2034 | 368,880 | 369,493 | 340,494 | | |
| WFMBS 04N B1 | 3.01 | 8/25/2034 | 347,921 | 351,594 | 267,844 | | |
| WFMBS 04H A1 | 3.05 | 6/25/2034 | 1,482,498 | 1,519,964 | 1,356,204 | | |
| WFMBS 03H A1 | 3.02 | 9/25/2033 | 1,110,475 | 1,128,304 | 1,106,944 | | |
| WFMBS 04P 2A1 | 2.99 | 9/25/2034 | 70,252 | 67,097 | 70,368 | | |
| WFMBS 04V B3 | 3.08 | 10/25/2034 | 59,319 | 59,319 | 1,621 | | |
| WFMBS 04I 1A1 | 3.13 | 7/25/2034 | 83,483 | 81,096 | 81,887 | | |
| WFMBS 04J B1 | 3.07 | 7/25/2034 | 485,286 | 490,224 | 447,331 | | |
| WFMBS 04R 1A1 | 3.03 | 9/25/2034 | 2,815,048 | 2,859,915 | 2,675,084 | | |
| WFMBS 04B A1 | 2.81 | 2/25/2034 | 26,948 | 27,013 | 25,573 | | |
| WFMBS 05AR16 2A1 | 3.04 | 2/25/2034 | 1,090,146 | 1,135,532 | 1,063,175 | | |
| WFMBS 05AR3 1A1 | 3.08 | 3/25/2035 | 182,805 | 187,579 | 185,470 | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| (a) Description of Investment Industry | | | | | | | | | |
|---|---|----------------------|---------------|----|-------------|----|-------------|--|--|
| (b) Identity of Issuer, Borrower, | (c) Description of Investment, Including: Coupon | | | | | | (e) Current | | |
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | | (d) Cost | | Value | | |
| WFMBS 05AR3 2A1 | 3.09 | 3/25/2035 | 1,163,756 | | 1,164,385 | | 1,146,846 | | |
| WFMBS 04K 1A2 | 3.11 | 7/25/2034 | 370,519 | | 374,502 | | 367,392 | | |
| WFMBS 04K 2A1 | 3.10 | 7/25/2034 | 53,844 | | 56,299 | | 53,450 | | |
| WFMBS 04K 2A3 | 3.10 | 7/25/2034 | 135,165 | | 124,846 | | 132,398 | | |
| WFMBS 04S A1 | 3.04 | 9/25/2034 | 730,086 | | 761,200 | | 725,369 | | |
| WFMBS 04BB B1 | 3.07 | 1/25/2035 | 357,099 | | 357,100 | | 56,489 | | |
| WFMBS 04Y 3A1 | 3.03 | 11/25/2034 | 1,088,429 | | 1,091,368 | | 1,030,644 | | |
| WFMBS 05AR8 2A1 | 3.07 | 6/25/2035 | 35,972 | | 34,282 | | 36,073 | | |
| WFMBS 05AR7 1A1 | 3.09 | 5/25/2035 | 828,929 | | 844,508 | | 812,458 | | |
| CORPORATE DEBT INSTRUMENTS (Continued): | 3.03 | 3, 23, 2333 | 020,525 | | 0,500 | | 012/.00 | | |
| WFMBS 05AR7 2A1 | 3.08 % | 5/25/2035 | \$ 296,547 | \$ | 309,455 | \$ | 283,626 | | |
| WFMBS 059 PO | 0.00 | 10/25/2035 | 38,899 | 7 | 38,899 | - | 33,005 | | |
| WFMBS 05AR10 217 | 3.01 | 6/25/2035 | 727,146 | | 735,118 | | 719,533 | | |
| WFMBS 05AR12 2A5 | 3.01 | 6/25/2035 | 826,712 | | 842,645 | | 826,497 | | |
| WFMBS 0613 A5 | 6.00 | 10/25/2036 | 1,069,020 | | 1,006,537 | | 1,019,107 | | |
| WFMBS 077 A7 | 6.00 | 6/25/2037 | 280,556 | | 271,423 | | 271,253 | | |
| WR 161 B | 4.50 | 12/20/2028 | 341,678 | | 340,074 | | 341,511 | | |
| WR 152 B | 4.00 | 7/20/2028 | 170,662 | _ | 170,059 | | 169,638 | | |
| | | | \$577,720,370 | \$ | 552,240,913 | \$ | 565,902,814 | | |
| PREFERRED STOCK: | | | | | | | | | |
| BANK OF AMERICA CORP | 6.50 | 12/29/2049 | \$ 545,000 | \$ | 560,676 | \$ | 569,525 | | |
| MORGAN STANLEY | 5.55 | 12/29/2049 | 605,000 | Ψ | 604,267 | Ψ | 612,103 | | |
| AMG CAPITAL TRUST II | 5.15 | 10/15/2037 | 52,210 | | 2,712,011 | | 2,832,393 | | |
| CHESAPEAKE ENERGY CORP | 5.75 | 10/13/2037 | 130 | | 118,379 | | 72,638 | | |
| CHESAPEAKE ENERGY CORP | 5.00 | | 20,450 | | 1,201,498 | | 1,097,143 | | |
| COWEN GROUP INC | 5.63 | | 655 | | 482,820 | | 503,937 | | |
| EASTMAN KODAK COMPANY | 0.00 | | 35,700 | | 3,570,000 | | 3,870,237 | | |
| FELCOR LODGING TRUST INC | 7.80 | | 23,220 | | 582,640 | | 578,410 | | |
| GMAC CAPITAL TRUST I | 6.69 | 2/15/2040 | 5,000 | | 131,750 | | 127,000 | | |
| IRIDIUM COMMUNICATIONS INC | 7.00 | 2,13,2010 | 1,790 | | 159,927 | | 200,704 | | |
| NEW YORK COMMUNITY CAPITAL TRUST V | 6.00 | 11/1/2051 | 26,016 | | 1,285,664 | | 1,294,556 | | |
| A SCHULMAN INC | 6.00 | 11, 1, 2001 | 540 | | 409,231 | | 442,800 | | |
| WELLS FARGO & CO | 7.50 | | 388 | | 440,554 | | 461,720 | | |
| WELLTOWER INC | 6.50 | | 38,190 | | 2,409,249 | | 2,298,274 | | |
| BUNGE LTD | 4.88 | | 20,600 | | 2,062,776 | | 2,078,025 | | |
| | | | \$ 1,374,889 | \$ | 16,731,442 | \$ | 17,039,464 | | |
| COMMON STOCK: | | | | | | | | | |
| AAON ORD | | | \$ 30,364 | \$ | 232,813 | \$ | 1,003,530 | | |
| AAR ORD | | | 14,300 | | 369,671 | | 472,615 | | |
| AFLAC ORD | | | 11,066 | | 673,480 | | 770,194 | | |
| AGCO ORD | | | 5,029 | | 264,008 | | 290,978 | | |
| AGNC INVESTMENT REIT | | | 3,534 | | 76,511 | | 64,071 | | |
| AES ORD | | | 15,072 | | 185,372 | | 175,137 | | |
| AMC NETWORKS CL A ORD | | | 19,000 | | 982,252 | | 994,460 | | |
| ANI PHARMACEUTICALS ORD | | | 11,972 | | 688,097 | | 725,743 | | |
| AT&T ORD | | | 113,231 | | 3,493,994 | | 4,815,714 | | |
| ABAXIS ORD | | | 10,304 | | 503,011 | | 543,742 | | |
| ABBOTT LABORATORIES ORD | | | 8,345 | | 305,761 | | 320,531 | | |
| ABBVIE ORD | | | 15,340 | | 672,187 | | 960,591 | | |
| ABERCROMBIE AND FITCH CL A ORD | | | 2,900 | | 137,094 | | 34,800 | | |
| ACADIA PHARMACEUTICALS ORD | | | 2,450 | | 70,853 | | 70,658 | | |
| ACADIA REALTY REIT | | | 10,500 | | 264,945 | | 343,140 | | |
| ACTIVISION BLIZZARD ORD | | | 19,126 | | 643,415 | | 690,640 | | |
| | | | | | | | | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | | (c) Desc | cription of Investment, Including: | | | | | | | |
|-----|-------------------------------------|----------|------------------------------------|---------------|--------------|--------------|--|--|--|--|
| | (b) Identity of Issuer, Borrower, | Coupon | | | | (e) Current | | | | |
| (a) | Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value | | | | |
| | | | | | | | | | | |
| | ACTUANT CL A ORD | | | 77,250 | 1,708,726 | 2,004,638 | | | | |
| | ACUITY BRANDS ORD | | | 3,484 | 747,701 | 804,316 | | | | |
| | ADAMS RESOURCES AND ENERGY ORD | | | 11,268 | 396,931 | 446,776 | | | | |
| | ADOBE SYSTEM ORD | | | 28,725 | 2,010,677 | 2,957,239 | | | | |
| | ADVANCE AUTO PARTS ORD | | | 8,071 | 1,297,650 | 1,364,968 | | | | |
| | ADVANSIX ORD | | | 157 | 1,886 | 3,483 | | | | |
| | AETNA ORD | | | 8,425 | 329,616 | 1,044,784 | | | | |
| | AFFILIATED MANAGERS GROUP ORD | | | 3,444 | 520,070 | 500,413 | | | | |
| | AGILENT TECHNOLOGIES ORD | | | 11,875 | 492,778 | 541,025 | | | | |
| | AGILYSYS ORD | | | 10,752 | 101,076 | 111,391 | | | | |
| | AIR PRODUCTS AND CHEMICALS ORD | | | 1,034 | 103,863 | 148,710 | | | | |
| | ALCOA ORD | | | • | 37,854 | 54,834 | | | | |
| | | | | 1,953 | 37,034 | 34,034 | | | | |
| | COMMON STOCK (Continued): | 0.4 | | ± 10.100 | h 1 470 CC1 | A 2 214 F2F | | | | |
| | ALEXION PHARMACEUTICALS ORD | - % | 0 | \$ 18,100 | \$ 1,478,661 | \$ 2,214,535 | | | | |
| | ALIBABA GROUP HOLDING ADR REP 1 ORD | | | 34,500 | 2,749,759 | 3,029,445 | | | | |
| | ALICO ORD | | | 9,960 | 364,919 | 270,414 | | | | |
| | ALLEGHANY ORD | | | 112 | 54,650 | 68,109 | | | | |
| | ALLIANCE DATA SYSTEMS ORD | | | 5,546 | 803,791 | 1,267,261 | | | | |
| | ALLIANT ENERGY ORD | | | 1,938 | 51,338 | 73,431 | | | | |
| | ALLIED MOTION TECHNOLOGIES ORD | | | 13,304 | 172,011 | 284,573 | | | | |
| | ALLSTATE ORD | | | 18,024 | 849,634 | 1,335,939 | | | | |
| | ALLY FINANCIAL ORD | | | 11,214 | 230,784 | 213,290 | | | | |
| | ALPHABET CL C ORD | | | 8,460 | 3,496,693 | 6,529,597 | | | | |
| | ALPHABET CL A ORD | | | 4,762 | 1,396,807 | 3,773,647 | | | | |
| | AMARIN ADR REP 1 ORD | | | 93,000 | 388,391 | 286,440 | | | | |
| | AMAZON COM ORD | | | 8,208 | 3,875,147 | 6,154,933 | | | | |
| | AMEREN ORD | | | 2,537 | 90,875 | 133,091 | | | | |
| | AMERICAN ELECTRIC POWER ORD | | | 9,326 | 401,764 | 587,165 | | | | |
| | AMERICAN EXPRESS ORD | | | 6,939 | 500,260 | 514,041 | | | | |
| | AMERICAN FINANCIAL GROUP ORD | | | 5,400 | 174,614 | 475,848 | | | | |
| | AMERICAN INTERNATIONAL GROUP ORD | | | 17,787 | 864,635 | 1,161,669 | | | | |
| | AMERICAN INTERNATIONAL GROOT ORD | | | 6,200 | 223,298 | 280,798 | | | | |
| | AMERICAN TOWER REIT | | | • | - | • | | | | |
| | | | | 11,312 | 839,243 | 1,195,452 | | | | |
| | AMERICAN WATER WORKS ORD | | | 14,044 | 1,004,001 | 1,016,224 | | | | |
| | AMERISOURCEBERGEN ORD | | | 2,937 | 171,168 | 229,644 | | | | |
| | AMERIPRISE FINANCE ORD | | | 5,686 | 379,074 | 630,805 | | | | |
| | AMETEK ORD | | | 20,845 | 847,585 | 1,013,067 | | | | |
| | AMGEN ORD | | | 8,875 | 773,523 | 1,297,614 | | | | |
| | AMKOR TECHNOLOGY ORD | | | 22,200 | 136,712 | 234,210 | | | | |
| | AMPHENOL CL A ORD | | | 25,589 | 1,020,765 | 1,719,581 | | | | |
| | AMTECH SYSTEMS ORD | | | 26,023 | 345,313 | 110,598 | | | | |
| | ANADARKO PETROLEUM ORD | | | 14,399 | 1,029,194 | 1,004,042 | | | | |
| | ANALOG DEVICES ORD | | | 1,195 | 58,997 | 86,781 | | | | |
| | ANIKA THERAPEUTICS ORD | | | 38,000 | 811,890 | 1,860,480 | | | | |
| | ANIXTER INTERNATIONAL ORD | | | 8,800 | 281,968 | 713,240 | | | | |
| | ANNALY CAPITAL MANAGEMENT REIT | | | 44,667 | 474,955 | 445,330 | | | | |
| | ANTHEM ORD | | | 9,464 | 770,895 | 1,360,639 | | | | |
| | APACHE ORD | | | 7,698 | 511,747 | 488,592 | | | | |
| | APOGEE ENTERPRISES ORD | | | 23,300 | 503,730 | 1,247,948 | | | | |
| | APOLLO GLOBAL MANAGEMENT CL A ORD | | | 28,900 | 662,495 | 559,504 | | | | |
| | APPLE ORD | | | 21,317 | 1,703,159 | 2,468,935 | | | | |
| | APPLIED MATERIAL ORD | | | 5,495 | 89,678 | 177,324 | | | | |
| | | | | | | • | | | | |
| | ARAMARK ORD | | | 21,038 | 700,182 | 751,477 | | | | |
| | ARCHER DANIELS MIDLAND ORD | | | 23,310 | 784,837 | 1,064,102 | | | | |
| | ARCONIC ORD | | | 5,858 | 113,346 | 108,607 | | | | |
| | ARENA PHARMACEUTICALS ORD | | | 65,000 | 217,427 | 92,300 | | | | |
| | ARMSTRONG FLOORING ORD | | | 603 | 8,771 | 12,006 | | | | |
| | | | | | | | | | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| (c) Description of Investment, Including: (b) Identity of Issuer, Borrower, Coupon (e) Current | | | | | | | | |
|---|--------------------------------------|------|---------------|---------------|------------|----|-----------|--|
| (a) | Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | | /alue | |
| | ARMSTRONG WORLD INDUSTRIES ORD | | | 1,206 | 59,645 | | 50,411 | |
| | ARRHYTHMIA RESEARCH TECHNOLOGY ORD | | | 14,500 | 155,537 | | 55,100 | |
| | ARQULE ORD | | | 55,761 | 311,857 | | 70,259 | |
| | ARROW ELECTRONICS ORD | | | 2,193 | 100,132 | | 156,361 | |
| | ARTISAN PARTNERS ASSET MGMT CL A ORD | | | 21,500 | 723,491 | | 639,625 | |
| | ASHLAND GLOBAL ORD | | | 5,513 | 652,621 | | 602,516 | |
| | ASPEN TECHNOLOGY ORD | | | 17,900 | 657,792 | | 978,772 | |
| | ASSURANT ORD | | | 7,166 | 297,640 | | 665,435 | |
| | ASTRONICS ORD | | | 32,845 | 985,363 | | 1,111,475 | |
| | ASTRONICS CL B ORD | | | 38,700 | 396,278 | | 1,304,190 | |
| | ATHENAHEALTH ORD | | | 12,602 | 1,121,585 | | 1,325,352 | |
| | ATLAS AIR WORLDWIDE HOLDINGS ORD | | | 12,400 | 490,358 | | 646,660 | |
| | ATMOS ENERGY ORD | | | 17,689 | 941,572 | | 1,311,639 | |
| | AUTOLIV ORD | | | 746 | 61,008 | | 84,410 | |
| | AUTOMATIC DATA PROCESSING ORD | | | 2,107 | 141,141 | | 216,557 | |
| | COMMON STOCK (Continued): | | | _, | | | | |
| | AUTONATION ORD | - % |) | \$ 24,995 | \$ 708,925 | \$ | 1,216,007 | |
| | AUTOZONE ORD | | | 129 | 57,868 | т. | 101,883 | |
| | AVALONBAY COMMUNITIES REIT | | | 523 | 76,343 | | 92,649 | |
| | AVERY DENNISON ORD | | | 5,532 | 405,312 | | 388,457 | |
| | AVIS BUDGET GROUP ORD | | | 18,475 | 710,119 | | 677,663 | |
| | AVISTA ORD | | | 8,085 | 158,486 | | 323,319 | |
| | AVNET ORD | | | 2,671 | 100,643 | | 127,166 | |
| | AVON PRODUCTS ORD | | | 11,774 | 156,331 | | 59,341 | |
| | AXCELIS TECHNOLOGIES ORD | | | 15,480 | 110,246 | | 225,234 | |
| | AXOGEN ORD | | | 7,000 | 58,469 | | 63,000 | |
| | BB AND T ORD | | | 13,131 | 444,352 | | 617,420 | |
| | BCE ORD | | | 24,600 | 1,098,385 | | 1,063,704 | |
| | BAIDU ADR REP 1/10 CL A ORD | | | 13,300 | 1,465,629 | | 2,186,653 | |
| | BAKER HUGHES ORD | | | 5,047 | 232,827 | | 327,904 | |
| | BALCHEM ORD | | | 17,125 | 108,936 | | 1,437,130 | |
| | BALL ORD | | | 908 | 40,678 | | 68,164 | |
| | BANCORPSOUTH ORD | | | 30,100 | 608,532 | | 934,605 | |
| | BANK OF AMERICA ORD | | | 262,275 | 4,166,393 | | 5,796,278 | |
| | BANK OF NEW YORK MELLON ORD | | | 8,774 | 276,030 | | 415,712 | |
| | C R BARD ORD | | | 2,455 | 503,342 | | 551,540 | |
| | BARRETT BUSINESS SERVICES ORD | | | 20,655 | 405,830 | | 1,323,986 | |
| | BEACON ROOFING SUPPLY ORD | | | 16,800 | 646,912 | | 773,976 | |
| | BECTON DICKINSON ORD | | | 6,644 | 895,704 | | 1,099,914 | |
| | BED BATH AND BEYOND ORD | | | 1,942 | 128,241 | | 78,923 | |
| | WR BERKLEY ORD | | | 11,259 | 316,335 | | 748,836 | |
| | BERKSHIRE HATHWAY CL B ORD | | | 36,844 | 3,751,357 | | 6,004,835 | |
| | BEST BUY ORD | | | 5,197 | 156,430 | | 221,756 | |
| | BIO RAD LABORATORIES CL A ORD | | | 5,500 | 547,104 | | 1,002,540 | |
| | BIOMARIN PHARMACEUTICAL ORD | | | 19,900 | 1,147,098 | | 1,648,516 | |
| | BIOGEN ORD | | | 5,447 | 1,019,164 | | 1,544,660 | |
| | BIOSPECIFICS TECHNOLOGIES ORD | | | 8,054 | 120,778 | | 448,608 | |
| | BLACK KNIGHT FINANCIAL CL A ORD | | | 15,452 | 468,309 | | 584,086 | |
| | BLACKROCK ORD | | | 741 | 217,087 | | 281,980 | |
| | H&R BLOCK ORD | | | 1,614 | 50,744 | | 37,106 | |
| | BLOOMIN' BRANDS ORD | | | 17,100 | 318,231 | | 308,313 | |
| | BLUE BUFFALO PET PRODUCTS ORD | | | 37,282 | 802,748 | | 896,259 | |
| | BOEING ORD | | | 9,065 | 1,102,483 | | 1,411,239 | |
| | BOOZ ALLEN HAMILTON HOLDING CL A ORD | | | 21,391 | 596,451 | | 771,573 | |
| | BORGWARNER ORD | | | 890 | 42,471 | | 35,102 | |
| | BOSTON PROPERTIES REIT | | | 711 | 76,049 | | 89,430 | |
| | BOSTON SCIENTIFIC ORD | | | 117,392 | 1,816,951 | | 2,539,189 | |
| | | | | | | | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | b) Identity of Issuer, Borrower, | Coupon | inpulon of Invest | ment, Including: | | | (e) Current | | |
|-----|--------------------------------------|--------|----------------------|------------------|----|-----------|-------------|-----------|--|
| (a) | Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | | (d) Cost | | alue | |
| | BRINKER INTERNATIONAL ORD | | | 5,000 | | 242,492 | | 247,650 | |
| | BRISTOL MYERS SQUIBB ORD | | | 6,709 | | 290,164 | | 392,074 | |
| | BROCADE COMMUNICATIONS SYSTEMS ORD | | | 24,200 | | 273,366 | | 302,258 | |
| | BROOKFIELD ASSET MANAGEMENT CL A ORD | | | 28,690 | | 526,510 | | 947,057 | |
| | CAI INTERNATIONAL ORD | | | 4,000 | | 54,350 | | 34,680 | |
| | CBS CL B ORD | | | 13,828 | | 742,395 | | 879,737 | |
| | CBRE GROUP CL A ORD | | | 29,577 | | 909,748 | | 931,380 | |
| | CECO ENVIRONMENTAL ORD | | | 12,000 | | 139,659 | | 167,400 | |
| | CF INDUSTRIES HOLDINGS ORD | | | 2,632 | | 92,095 | | 82,855 | |
| | CH ROBINSON WORLDWIDE ORD | | | 852 | | 50,805 | | 62,418 | |
| | CIGNA ORD | | | 16,214 | | 973,615 | | 2,162,785 | |
| | CIM COMMERICAL TRUST ORD | | | 10,203 | | 321,618 | | 157,636 | |
| | CIT GROUP ORD | | | 10,033 | | 487,626 | | 428,208 | |
| | CME GROUP CL A ORD | | | 2,130 | | 157,599 | | 245,696 | |
| | CMS ENERGY ORD | | | 2,107 | | 58,996 | | 87,693 | |
| | CPI AEROSTRUCTURES ORD | | | 41,310 | | 354,887 | | 382,118 | |
| | CSX ORD | | | 8,064 | | 202,010 | | 289,740 | |
| | CVD EQUIPMENT ORD | | | 17,000 | | 166,691 | | 147,560 | |
| (| COMMON STOCK (Continued): | | | 17,000 | | 100,031 | | 147,500 | |
| ` | CVS HEALTH ORD | - % | | \$ 11,102 | \$ | 745,262 | \$ | 876,059 | |
| | CA ORD | 70 | • | 1,890 | Ψ | 56,228 | Ψ | 60,045 | |
| | CABOT ORD | | | 5,100 | | 255,338 | | 257,754 | |
| | CALAMP ORD | | | 97,994 | | 838,189 | | 1,420,913 | |
| | CALATLANTIC GROUP ORD | | | 26,959 | | 575,792 | | 916,876 | |
| | CALIFORNIA RESOURCES ORD | | | 1,470 | | 114,420 | | 31,296 | |
| | CALPINE ORD | | | 5,549 | | 100,346 | | 63,425 | |
| | CAMPBELL SOUP ORD | | | 1,077 | | 50,414 | | 65,126 | |
| | CANTEL MEDICAL ORD | | | 53,008 | | 451,397 | | 4,174,380 | |
| | CAPITAL ONE FINANCIAL ORD | | | 15,116 | | 1,011,139 | | 1,318,720 | |
| | CAPITOL FEDERAL FINANCIAL ORD | | | 25,525 | | 303,739 | | 420,142 | |
| | CARDINAL HEALTH ORD | | | 8,983 | | 583,945 | | 646,507 | |
| | CARMAX ORD | | | 1,237 | | 60,675 | | 79,650 | |
| | CARNIVAL ORD | | | 2,905 | | 109,236 | | 151,234 | |
| | CARRIZO OIL AND GAS ORD | | | 23,695 | | 531,779 | | 885,008 | |
| | CATERPILLAR ORD | | | 7,511 | | 630,199 | | 696,570 | |
| | CELANESE SR A ORD | | | 4,059 | | 255,713 | | 319,606 | |
| | CELGENE ORD | | | 1,046 | | 76,813 | | 121,075 | |
| | CENTENE ORD | | | 10,675 | | 671,015 | | 603,244 | |
| | CENTERPOINT ENERGY ORD | | | 5,792 | | 137,788 | | 142,715 | |
| | CENTURYLINK ORD | | | 11,293 | | 386,730 | | 268,548 | |
| | CHARTER COMMUNICATIONS, INC. | | | 8,239 | | 1,743,530 | | 2,372,173 | |
| | CHEMED ORD | | | 7,800 | | 775,292 | | 1,251,198 | |
| | CHEMOURS ORD | | | 12,523 | | 96,386 | | 276,633 | |
| | CHESAPEAKE ENERGY ORD | | | 292,371 | | 1,777,058 | | 2,052,444 | |
| | CHEVRON ORD | | | 45,918 | | 5,088,308 | | 5,404,549 | |
| | CHICAGO BRIDGE AND IRON ORD | | | 13,777 | | 465,738 | | 437,420 | |
| | CHIMERA INVESTMENT REIT | | | 14,900 | | 244,770 | | 253,598 | |
| | CHIPOTLE MEXICAN GRILL ORD | | | 5,280 | | 1,962,864 | | 1,992,250 | |
| | CHURCH AND DWIGHT ORD | | | 13,700 | | 436,904 | | 605,403 | |
| | CIMAREX ENERGY ORD | | | 16,038 | | 1,798,820 | | 2,179,564 | |
| | CINCINNATI FINANCIAL ORD | | | 1,174 | | 57,538 | | 88,931 | |
| | CISCO SYSTEMS ORD | | | 86,769 | | 2,010,936 | | 2,622,159 | |
| | CINTAS ORD | | | 3,392 | | 381,043 | | 391,980 | |
| | CITIGROUP ORD | | | 110,268 | | 5,404,419 | | 6,553,227 | |
| | CITIZENS FINANCIAL GROUP ORD | | | 8,257 | | 173,067 | | 294,197 | |
| | CLEARFIELD ORD | | | 12,000 | | 173,480 | | 248,400 | |
| | CLEARWATER PAPER ORD | | | 4,600 | | 284,440 | | 301,530 | |
| | | | | | | | | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | | (c) Desc | ription of Invest | ment, Including: | <u>j:</u> | | | |
|-----|---|----------|-------------------|------------------|------------------------|----------------------|--|--|
| | (b) Identity of Issuer, Borrower, | Coupon | | | | (e) Current | | |
| (a) | Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value | | |
| | CLOROX ORD | | | 622 | 53,461 | 74,652 | | |
| | COACH ORD | | | 1,798 | 84,197 | 62,966 | | |
| | COCA-COLA ORD | | | 19,707 | 783,081 | 817,052 | | |
| | COGNIZANT TECHNOLOGY SOLUTN CL A ORD | | | 1,553 | 65,636 | 87,015 | | |
| | COLGATE PALMOLIVE ORD | | | 3,897 | 236,136 | 255,020 | | |
| | COMCAST CL A ORD | | | 49,762 | 2,150,586 | 3,436,066 | | |
| | COMERICA ORD | | | 1,864 | 79,313 | 126,957 | | |
| | COMMUNICATIONS SALES AND LEASING ORD | | | 26,400 | 751,273 | 670,824 | | |
| | COMMUNITY HEALTH SYSTEMS ORD | | | 5,915 | 137,150 | 33,065 | | |
| | COMMUNICATIONS SYSTEMS ORD | | | 8,615 | 42,167 | 39,887 | | |
| | COMPUTER PROGRAMS AND SYSTEMS ORD | | | 10,944 | 393,714 | 258,278 | | |
| | CONAGRA BRANDS ORD | | | 2,866 | 76,601 | 113,350 | | |
| | CONCHO RESOURCES ORD | | | 11,656 | 1,403,908 | 1,545,586 | | |
| | CONOCOPHILLIPS ORD | | | 29,049 | 1,591,960 | 1,456,517 | | |
| | CONSOL ENERGY ORD | | | 440,488 | 8,145,563 | 8,030,096 | | |
| | CONSOLIDATED EDISON ORD | | | 2,974 | 173,625 | 219,124 | | |
| | CONTINENTAL RESOURCES ORD | | | 34,518 | • | · | | |
| | | | | · | 1,323,397 | 1,779,058 | | |
| | COOPER TIRE AND RUBBER ORD COPART ORD | | | 12,200 | 304,685 | 473,970 | | |
| | CORE MOLDING TECHNOLOGIES ORD | | | 8,500 | 282,769 | 470,985 | | |
| | CORELOGIC ORD | | | 15,400 | 218,287 | 263,494 | | |
| | | | | 22,800 | 862,982 | 839,724 | | |
| | COMMON STOCK (Continued): | 0/ | | t 44.044 | ¢ 707.477 | t 1.069.049 | | |
| | CORNING ORD | - % |) | \$ 44,044 | \$ 707,477 | \$ 1,068,948 | | |
| | CORPORATE OFFICE PROPERTIES REIT | | | 9,545 | 396,056 | 297,995 | | |
| | COSTCO WHOLESALE ORD COSTAR GROUP ORD | | | 3,169 2,375 | 377,517 422,514 | 507,389 447,664 | | |
| | COUSINS PROPERTIES REIT | | | 31,700 | 266,942 | 269,767 | | |
| | CROWN CASTLE INTERNATIONAL REIT | | | 20,334 | 1,740,257 | 1,764,381 | | |
| | CROWN HOLDINGS ORD | | | 1,052 | 46,120 | 55,304 | | |
| | CRYOLIFE ORD | | | 65,600 | 475,417 | 1,256,240 | | |
| | CTRIP.COM INTRNTL 8 ADR REP 1 ORD | | | 13,153 | 581,704 | 526,120 | | |
| | CUMMINS ORD | | | 1,598 | 193,918 | 218,399 | | |
| | CYBEROPTICS ORD | | | 21,100 | 195,420 | 550,710 | | |
| | CYTOSORBENTS ORD | | | 5,000 | 26,676 | 27,250 | | |
| | DMC GLOBAL INC. | | | 14,000 | 210,824 | 221,900 | | |
| | DST SYSTEMS ORD | | | 7,700 | 853,241 | 825,055 | | |
| | DTE ENERGY ORD | | | 24,475 | 1,517,822 | 2,411,032 | | |
| | DANAHER ORD | | | 2,202 | 117,996 | 171,404 | | |
| | DARDEN RESTAURANTS ORD | | | 1,110 | 48,466 | 80,719 | | |
| | DARLING INGREDIENTS ORD | | | 24,900 | 429,763 | 321,459 | | |
| | DAVITA ORD | | | 27,975 | 1,411,740 | 1,795,995 | | |
| | VALOR EQUITY PARTNER HOLDINGS, LLC | | | 8,000 | 168,835 | 1,793,993 | | |
| | DEERE ORD | | | 3,375 | 289,708 | 347,760 | | |
| | DELL TECHNOLOGIES CL V ORD | | | 4,046 | 183,870 | 222,409 | | |
| | DELTA AIR LINES ORD | | | 11,220 | 499,721 | 551,912 | | |
| | DELTIC TIMBER ORD | | | 19,400 | 1,198,088 | 1,495,158 | | |
| | DENBURY RESOURCES ORD | | | 46,384 | 166,476 | 170,693 | | |
| | DEVON ENERGY ORD | | | 11,787 | 415,223 | 538,312 | | |
| | DEXCOM ORD | | | 12,901 | 934,877 | 770,190 | | |
| | DIAMOND OFFSHORE DRILLING ORD | | | 2,078 | 91,933 | 36,781 | | |
| | DIGITAL REALTY REIT ORD | | | 2,078 842 | 55,446 | 82,735 | | |
| | DILLARDS CL A ORD | | | 2,900 | 223,903 | 181,801 | | |
| | WALT DISNEY ORD | | | 2,900 6,307 | 407,811 | 657,316 | | |
| | DISCOVER FINANCIAL SERVICES ORD | | | 16,310 | 631,701 | 1,175,788 | | |
| | DISCOVER FINANCIAL SERVICES ORD DISCOVERY COMMUNICATIONS SRS A ORD | | | 47,556 | • | | | |
| | DISH NETWORK CL A ORD | | | | 1,511,754 2,573,960 | 1,303,510 | | |
| | DIVERSICARE HEALTHCARE SERVICES ORD | | | 63,566 52,073 | 2,573,960 428,027 | 3,682,378 541,559 | | |
| | DIVERSIONNE HEREITIGANE SERVICES OND | | | 32,073 | 720,027 | 371,333 | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| (c) Description of Investment, Including: | | | | | | | | |
|---|--------------------------------------|--------|----------------------|---------------|--------------|--------------|--|--|
| | (b) Identity of Issuer, Borrower, | Coupon | | | _ | (e) Current | | |
| (a) | Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value | | |
| | | | | 25.444 | 24.405 | 106 500 | | |
| | DIXIE GROUP CL A ORD | | | 35,164 | 214,805 | 126,590 | | |
| | DOLBY LABORATORIES CL A ORD | | | 12,600 | 615,334 | 569,394 | | |
| | DOLLAR GENERAL ORD | | | 1,429 | 84,196 | 105,846 | | |
| | DOLLAR TREE ORD | | | 19,436 | 1,509,904 | 1,500,070 | | |
| | DOMINION RESOURCES ORD | | | 4,142 | 245,703 | 317,236 | | |
| | DOMINOS PIZZA ORD | | | 19,480 | 949,870 | 3,101,995 | | |
| | RR DONNELLEY AND SONS ORD | | | 4,735 | 210,567 | 77,275 | | |
| | DONNELLEY FINANCIAL SOLTN ORD | | | 1,774 | 27,505 | 40,767 | | |
| | DOVER ORD | | | 935 | 58,460 | 70,060 | | |
| | DOW CHEMICAL ORD | | | 9,824 | 383,176 | 562,129 | | |
| | DR PEPPER SNAPPLE GROUP ORD | | | 1,103 | 51,565 | 100,009 | | |
| | DRIL QUIP ORD | | | 5,161 | 392,608 | 309,918 | | |
| | E I DU PONT DE NEMOURS ORD | | | 19,017 | 979,363 | 1,395,848 | | |
| | DUKE ENERGY ORD | | | 6,683 | 475,961 | 518,734 | | |
| | ONEX ORD | | | 28,040 | 1,517,307 | 1,900,276 | | |
| | DUPONT FABROS TECHNOLOGY REIT | | | 13,400 | 352,817 | 588,662 | | |
| | EOG RESOURCES ORD | | | 19,120 | 1,580,349 | 1,933,032 | | |
| | EQT ORD | | | 9,773 | 690,186 | 639,154 | | |
| | EAGLE BANCORP ORD | | | 8,622 | 353,709 | 525,511 | | |
| | E TRADE FINANCIAL ORD | | | 2,153 | 32,101 | 74,601 | | |
| | EAST WEST BANCORP ORD | | | 25,610 | 371,064 | 1,301,756 | | |
| | EASTERN ORD | | | 6,391 | 101,569 | 133,572 | | |
| | EASTMAN CHEMICAL ORD | | | 6,497 | 364,070 | 488,639 | | |
| | EBAY ORD | | | 4,619 | 107,590 | 137,138 | | |
| | COMMON STOCK (Continued): | | | | | | | |
| | ECOLAB ORD | - % |) | \$ 24,854 | \$ 1,289,890 | \$ 2,913,386 | | |
| | EDISON INTERNATIONAL ORD | | | 29,462 | 1,748,673 | 2,120,969 | | |
| | EDUCATION REALTY TRUST ORD | | | 8,566 | 264,083 | 362,342 | | |
| | EDWARDS LIFESCIENCES ORD | | | 22,692 | 1,913,983 | 2,126,240 | | |
| | EGAIN ORD | | | 14,052 | 121,995 | 29,509 | | |
| | ELECTRONIC ARTS ORD | | | 24,714 | 1,393,078 | 1,946,475 | | |
| | EMERSON ELECTRIC ORD | | | 5,832 | 348,763 | 325,134 | | |
| | ENCOMPASS SERVICES CORPORATION | | | 56,800 | | 0 | | |
| | ENTERGY ORD | | | 6,611 | 427,642 | 485,710 | | |
| | ENVISION HEALTHCARE ORD | | | 12,381 | 829,010 | 783,593 | | |
| | EQUIFAX ORD | | | 10,300 | 642,013 | 1,217,769 | | |
| | EQUINIX REIT | | | 1,903 | 287,875 | 680,151 | | |
| | EQUITY RESIDENTIAL REIT | | | 1,464 | 81,999 | 94,223 | | |
| | ESPEY MANUFACTURING AND ELTRNCS ORD | | | 14,600 | 251,329 | 373,030 | | |
| | ESSEX PROPERTY REIT | | | 237 | 55,427 | 55,103 | | |
| | EVERSOURCE ENERGY ORD | | | 2,414 | 113,223 | 133,325 | | |
| | EXELON ORD | | | 37,762 | 1,164,936 | 1,340,173 | | |
| | EXELIXIS ORD | | | 7,754 | 96,049 | 115,612 | | |
| | EXONE ORD | | | 5,000 | · | · · | | |
| | | | | | 124,650 | 46,700 | | |
| | EXPEDIA ORD | | | 10,903 | 1,318,957 | 1,235,092 | | |
| | EXPEDITORS INTERNATIONAL OF WASN ORD | | | 890 | 39,480 | 47,134 | | |
| | EXPRESS SCRIPTS HOLD ORD | | | 7,093 | 508,211 | 487,927 | | |
| | EXXON MOBIL ORD | | | 74,043 | 6,540,909 | 6,683,121 | | |
| | FMC TECHNOLOGIES ORD | | | 2,169 | 81,313 | 77,065 | | |
| | FACEBOOK CL A ORD | | | 37,974 | 1,290,992 | 4,368,909 | | |
| | FARO TECHNOLOGIES ORD | | | 6,000 | 221,145 | 216,000 | | |
| | FASTENAL ORD | | | 1,316 | 54,035 | 61,826 | | |
| | FEDEX ORD | | | 18,753 | 1,836,204 | 3,491,809 | | |
| | FIDELITY NATIONAL INFORMATN SVCS ORD | | | 35,015 | 2,250,631 | 2,648,535 | | |
| | FIDELITY NATIONAL FINANCIAL ORD | | | 1,888 | 38,102 | 64,116 | | |
| | FIFTH THIRD BANCORP ORD | | | 29,761 | 521,755 | 802,654 | | |
| | FINISAR ORD | | | 44,925 | 675,832 | 1,359,880 | | |
| | | | | | | | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | (c) Desci | | | | |
|--------------------------------------|-----------|---------------|---------------|------------|-------------|
| b) Identity of Issuer, Borrower, | Coupon | • | , | _ | (e) Current |
| Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value |
| FIRST AMERICAN FINANCIAL ORD | | | 18,000 | 709,833 | 659,340 |
| FIRST REPUBLIC BANK ORD | | | 7,513 | 406,549 | 692,248 |
| FISERV ORD | | | 3,060 | 280,914 | 325,217 |
| FIRSTENERGY ORD | | | 32,681 | 1,126,386 | 1,012,13 |
| FIVE BELOW ORD | | | 8,174 | 335,390 | 326,633 |
| FLEETCOR TECHNOLOGIES ORD | | | 7,716 | 917,213 | 1,091,968 |
| FLUOR ORD | | | 7,074 | 345,359 | 371,526 |
| FOOT LOCKER ORD | | | 7,962 | 509,217 | 564,420 |
| FORD MOTOR ORD | | | 111,916 | 1,796,105 | 1,357,54 |
| FORTIVE ORD | | | 10,518 | 502,356 | 564,080 |
| FORTUNE BRANDS HOME AND SECURITY ORD | | | · | , | • |
| | | | 30,342 | 1,293,283 | 1,622,083 |
| FRANKLIN RESOURCES ORD | | | 19,378 | 1,027,778 | 766,983 |
| FREEPORT MCMORAN ORD | | | 50,843 | 834,618 | 670,619 |
| FRONTIER COMMUNICATIONS ORD | | | 24,309 | 117,004 | 82,164 |
| FUELCELL ENERGY, INC. | | | 5,833 | 108,873 | 10,208 |
| GSI TECHNOLOGY ORD | | | 28,428 | 178,039 | 176,25 |
| ARTHUR J GALLAGHER ORD | | | 1,159 | 51,564 | 60,222 |
| GAMESTOP CL A ORD | | | 2,193 | 107,611 | 55,39! |
| GANNETT ORD | | | 4,550 | 24,424 | 44,18 |
| GAP ORD | | | 1,719 | 78,919 | 38,57 |
| GARTNER ORD | | | 16,492 | 1,017,730 | 1,666,840 |
| GENERAL DYNAMICS ORD | | | 5,818 | 728,774 | 1,004,530 |
| GENERAL ELECTRIC ORD | | | 69,786 | 1,706,186 | 2,205,23 |
| GENERAL FINANCE ORD | | | 3,768 | 20,311 | 20,91 |
| GENERAL GROWTH PROPERTIES REIT | | | 2,162 | 44,862 | 54,00 |
| GENERAL MILLS ORD | | | 3,608 | 190,511 | 222,860 |
| GENERAL MOTORS ORD | | | 41,004 | 1,345,777 | 1,428,579 |
| COMMON STOCK (Continued): | | | • | , , | , , |
| GENESEE & WYOMING CL A ORD | - % | | \$ 7,700 | \$ 623,002 | \$ 534,45 |
| GENUINE PARTS ORD | | | 1,024 | 83,968 | 97,83 |
| GENWORTH FINANCIAL CL A ORD | | | 47,523 | 272,313 | 181,06 |
| GEOSPACE TECHNOLOGIES ORD | | | 5,000 | 82,450 | 101,80 |
| GILEAD SCIENCES ORD | | | 10,059 | 828,458 | 720,32 |
| GLACIER BANCORP ORD | | | 23,920 | 465,700 | 866,62 |
| GLOBAL PAYMENTS ORD | | | 45,071 | 2,329,874 | 3,128,37 |
| GOLDMAN SACHS GROUP ORD | | | 13,644 | | |
| | | | · | 2,160,336 | 3,267,05 |
| GOODYEAR TIRE AND RUBBER ORD | | | 19,373 | 543,480 | 598,04 |
| GRAHAM HOLDINGS CL B ORD | | | 7,400 | 3,093,158 | 3,788,430 |
| WW GRAINGER ORD | | | 314 | 78,636 | 72,92 |
| GREAT PLAINS ENERGY ORD | | | 1,593 | 38,551 | 43,56 |
| GUIDEWIRE SOFTWARE ORD | | | 13,407 | 667,345 | 661,36 |
| HCA HOLDINGS ORD | | | 9,724 | 569,569 | 719,77 |
| HCP REIT | | | 4,240 | 149,543 | 126,01 |
| HD SUPPLY HOLDINGS ORD | | | 17,265 | 535,878 | 733,93 |
| HP ORD | | | 64,081 | 869,908 | 950,96 |
| HALLIBURTON ORD | | | 8,180 | 347,656 | 442,45 |
| HANESBRANDS ORD | | | 25,400 | 441,393 | 547,87 |
| HARDINGE ORD | | | 9,000 | 103,732 | 99,72 |
| HARLEY DAVIDSON ORD | | | 10,431 | 626,964 | 608,54 |
| HARRIS AND HARRIS GROUP ORD | | | 92,906 | 356,661 | 128,21 |
| HARRIS ORD | | | 9,294 | 673,171 | 952,35 |
| HARTFORD FINANCIAL SERVICES GRUP ORD | | | 18,300 | 621,060 | 871,99 |
| HAWAIIAN ELECTRIC INDUSTRIES ORD | | | 16,200 | 477,597 | 535,73 |
| HAWKINS ORD | | | 8,428 | 281,570 | 454,69 |
| HEALTHSTREAM ORD | | | 3,000 | 70,280 | 75,15 |
| | | | | • | • |
| HEARTLAND EXPRESS ORD | | | 25,063 | 505,239 | 510,283 |
| HEICO ORD | | | 12,600 | 675,819 | 972,090 |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | | (c) Description of Investment, Including: | | | | | | | |
|-----|--|---|---------------|------------------|-------------------|---------------------|--|--|--|
| | (b) Identity of Issuer, Borrower, | Coupon | | | (e) Current | | | | |
| (a) | Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value | | | |
| | HELMERICH AND PAYNE ORD | | | 7,257 | 256,521 | 561,692 | | | |
| | HERC HOLDINGS ORD | | | 963 | 182,579 | 38,664 | | | |
| | HERITAGE CRYSTAL CLEAN ORD | | | 10,000 | 136,202 | 157,000 | | | |
| | HERSHEY FOODS ORD | | | 497 | 47,155 | 51,405 | | | |
| | HERTZ GLOBAL HOLDINGS ORD | | | 2,889 | 47,115 | 62,287 | | | |
| | HESS ORD | | | 18,707 | 1,114,743 | 1,165,259 | | | |
| | HEWLETT PACKARD ENTERPRISE ORD | | | 48,211 | 765,014 | 1,115,603 | | | |
| | HEXCEL ORD | | | 10,800 | 448,827 | 555,552 | | | |
| | HILL ROM HOLDINGS ORD | | | 19,900 | 696,323 | 1,117,186 | | | |
| | HILTON WORLDWIDE HOLDINGS INC. | | | 2,588 | 58,308 | 70,394 | | | |
| | HOLLYFRONTIER ORD | | | 4,534 | 187,572 | 148,534 | | | |
| | HOME DEPOT ORD | | | 4,865 | 384,530 | 652,299 | | | |
| | HONEYWELL INTERNATIONAL ORD | | | 3,949 | 330,843 | 457,492 | | | |
| | HOSPITALITY PROPERTIES REIT | | | 11,709 | 310,986 | 371,644 | | | |
| | HOST HOTELS & RESORTS REIT | | | 5,878 | 102,683 | 110,742 | | | |
| | HOUSTON WIRE AND CABLE ORD | | | 17,396 | 179,305 | 113,074 | | | |
| | HOWARD HUGHES ORD | | | 46,608 | 1,853,546 | 5,317,973 | | | |
| | HUB GROUP CL A ORD | | | 16,600 | 679,781 | 726,250 | | | |
| | HUBBELL ORD | | | 8,558 | 870,785 | 998,719 | | | |
| | HUMANA ORD | | | 1,311 | 119,655 | 267,483 | | | |
| | JB HUNT TRANSPORT SERVICES ORD | | | 6,700 | 548,159 | 650,369 | | | |
| | HUNTINGTON BANCSHARES ORD | | | 7,899 | 67,615 | 104,425 | | | |
| | HUNTSMAN ORD | | | 14,400 | 228,303 | 274,752 | | | |
| | IEC ELECTRONICS ORD | | | 14,090 | 68,408 | 50,301 | | | |
| | ILG, INC. ICAHN ENTERPRISES UNT | | | 3,953 7,506 | 46,026 335,399 | 71,826 449,755 | | | |
| | IDACORP ORD | | | 5,285 | 175,661 | 425,707 | | | |
| | IDEX ORD | | | 2,613 | 243,980 | 235,327 | | | |
| | ILLINOIS TOOL ORD | | | 2,093 | 150,801 | 256,309 | | | |
| | ILLUMINA ORD | | | 13,230 | 2,150,544 | 1,693,969 | | | |
| | COMMON STOCK (Continued): | | | 13,230 | 2,130,311 | 1,033,303 | | | |
| | INCYTE ORD | - % |) | \$ 15,593 | \$ 1,562,522 | \$ 1,563,510 | | | |
| | INGEVITY ORD | | | 296 | 8,875 | 16,239 | | | |
| | INGREDION ORD | | | 11,215 | 369,172 | 1,401,426 | | | |
| | INTEL ORD | | | 79,199 | 1,994,259 | 2,872,548 | | | |
| | INTEGER HOLDINGS ORD | | | 15,700 | 688,923 | 462,365 | | | |
| | INTERCONTINENTAL EXCHANGE ORD | | | 27,770 | 1,096,542 | 1,566,783 | | | |
| | INTERNATIONAL BANCSHARES ORD | | | 8,500 | 243,772 | 346,800 | | | |
| | INTERNATIONAL BUSINESS MACHINES ORD | | | 12,065 | 2,143,709 | 2,002,669 | | | |
| | INTERNATIONAL PAPER ORD | | | 15,384 | 740,259 | 816,275 | | | |
| | INTERPUBLIC GROUP OF COMPANIES ORD | | | 2,887 | 47,520 | 67,585 | | | |
| | INTRAWEST RESORTS HOLDINGS ORD | | | 29,442 | 463,608 | 525,540 | | | |
| | INTEVAC ORD | | | 26,935 | 360,218 | 230,294 | | | |
| | INTUIT ORD | | | 10,489 | 945,516 | 1,202,144 | | | |
| | INVENTURE FOODS ORD | | | 21,000 | 183,938 | 206,850 | | | |
| | IRON MOUNTAIN ORD | | | 1,575 | 58,527 | 51,156 | | | |
| | JPMORGAN CHASE ORD | | | 87,589 | 4,760,920 | 7,558,055 | | | |
| | JABIL CIRCUIT ORD | | | 2,408 | 55,384 | 56,997 | | | |
| | JACOBS ENGINEERING GROUP ORD | | | 2,040 | 108,256 | 116,280 | | | |
| | JANUS CAPITAL GROUP ORD | | | 50,745 | 416,609 | 673,386 | | | |
| | JOHN BEAN TECHNOLOGIES ORD | | | 2,932 | 236,620 | 252,005 | | | |
| | JOHNSON & JOHNSON ORD | | | 34,609 48,000 | 3,363,332 | 3,987,303 21,600 | | | |
| | JONES SODA ORD | | | 48,000 3 697 | 399,990 92,665 | • | | | |
| | JOY GLOBAL ORD JUNIPER NETWORKS ORD | | | 3,697 10,600 | 92,665 273 100 | 103,516 299,556 | | | |
| | KLA TENCOR ORD | | | 10,600 639 | 273,109 37,471 | · | | | |
| | KMG CHEMICALS ORD | | | 6,906 | 37,471 129,326 | 50,277 268,574 | | | |
| | NITO CITETRICALO OND | | | 0,300 | 129,320 | 200,374 | | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | (c) Description of Investment, Including: | | | | | | | | | |
|--|---|----------------------|-------------|--------------|----|---------------------|-------------|---------------------|--|--|
| (b) Identity of Issuer, Borrower, | Coupon | inpuon or investi | inche, inch | uumg. | • | | (e) Current | | | |
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or S | hares | | (d) Cost | | /alue | | |
| KVH INDUSTRIES ORD | | | 24 | ,555 | | 247,255 | | 289,749 | | |
| KANSAS CITY SOUTHERN ORD | | | | ,750 | | 103,984 | | 403,038 | | |
| KATE SPADE ORD | | | | ,003 | | 501,395 | | 634,836 | | |
| KB HOME ORD | | | | ,600 | | 729,234 | | 720,936 | | |
| KELLOGG ORD | | | | ,770 | | 117,321 | | 130,467 | | |
| KEY TECHNOLOGY ORD | | | | ,684 | | 152,226 | | 147,895 | | |
| KEYCORP ORD | | | | ,333 | | 265,535 | | 481,104 | | |
| KIMBERLY CLARK ORD | | | | ,727 | | 166,466 | | 197,085 | | |
| KIMCO REALTY REIT | | | | , ,076 | | 46,835 | | 52,232 | | |
| KINDER MORGAN ORD | | | 17 | ,478 | | 416,962 | | 361,969 | | |
| KINDER MORGAN EQY WARRANT | | | 514 | ,000 | | 1,309,367 | | 2,827 | | |
| KOHL'S ORD | | | 11 | ,259 | | 574,509 | | 555,969 | | |
| KOPIN ORD | | | 20 | ,000 | | 64,679 | | 56,800 | | |
| KRAFT HEINZ ORD | | | 1 | ,367 | | 63,091 | | 119,366 | | |
| KROGER ORD | | | 21 | ,541 | | 437,170 | | 743,380 | | |
| L BRANDS ORD | | | 1 | ,694 | | 94,491 | | 111,533 | | |
| LKQ ORD | | | 62 | ,918 | | 1,378,398 | | 1,928,437 | | |
| LMI AEROSPACE ORD | | | 40 | ,000 | | 545,456 | | 344,800 | | |
| LSC COMMUNICATIONS ORD | | | 1 | ,774 | | 35,761 | | 52,652 | | |
| L3 Technologies, Inc. | | | 8 | ,484 | | 997,234 | | 1,290,501 | | |
| LABORATORY CORPRTN OF AMER HLDGS ORD | | | | 556 | | 53,793 | | 71,379 | | |
| LAM RESEARCH ORD | | | 5 | ,600 | | 585,641 | | 592,088 | | |
| LAMB WESTON HOLDINGS ORD | | | | 955 | | 21,828 | | 36,147 | | |
| LANCASTER COLONY ORD | | | | ,100 | | 551,830 | | 721,089 | | |
| LANDEC ORD | | | | ,254 | | 134,319 | | 210,505 | | |
| LANDSTAR SYSTEM ORD | | | 4 | ,500 | | 317,080 | | 383,850 | | |
| ESTEE LAUDER CL A ORD | | | _ | 649 | | 54,587 | | 49,642 | | |
| LEAR ORD | | | | ,879 | | 388,618 | | 778,203 | | |
| LEIDOS HOLDINGS ORD | | | | ,116 | | 16,328 | | 57,072 | | |
| LENDINGCLUB ORD | | | | ,100 | | 1,655,268 | | 488,775 | | |
| LEUCADIA NATIONAL ORD LEVEL 3 COMMUNICATIONS ORD | | | | ,022 | | 76,299 7,227,858 | | 70,262 8,821,974 | | |
| LIBERTY INTRACTV QVC GRP SRS A ORD | | | | ,529 ,572 | | 95,385 | | 71,369 | | |
| COMMON STOCK (Continued): | | | 3 | ,372 | | 95,505 | | 71,509 | | |
| LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD | - % | | \$ 2 | ,149 | \$ | 64,912 | \$ | 74,183 | | |
| LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD | , | • | | ,500 | Ψ. | 164,413 | Ψ. | 559,680 | | |
| LIBERTY MEDIA LIBERTY BRVS SRS A ORD | | | | 215 | | 5,346 | | 4,396 | | |
| LIBERTY MEDIA SRS C ORD | | | 108 | ,398 | | 1,959,821 | | 3,396,109 | | |
| LIBERTY MEDIA SRS A ORD | | | | ,710 | | 71,810 | | 116,309 | | |
| LIBERTY MEDIA LIBERTY BRVS SRS C ORD | | | 1 | ,650 | | 11,487 | | 33,974 | | |
| LIFEWAY FOODS ORD | | | 145 | ,028 | | 522,522 | | 1,669,272 | | |
| LIGAND PHARMACEUTICALS ORD | | | 2 | ,333 | | 108,475 | | 237,056 | | |
| LIFE STORAGE ORD | | | 9 | ,360 | | 409,850 | | 798,034 | | |
| ELI LILLY ORD | | | 5 | ,468 | | 294,582 | | 402,171 | | |
| LINCOLN ELECTRIC HOLDINGS ORD | | | 14 | ,695 | | 581,436 | | 1,126,666 | | |
| LINCOLN NATIONAL ORD | | | 15 | ,036 | | 705,081 | | 996,436 | | |
| LIONS GATE ENTERTAINMENT CL B ORD | | | 77 | ,212 | | 1,994,036 | | 1,894,782 | | |
| LIQUIDITY SERVICES ORD | | | | ,000 | | 333,790 | | 214,500 | | |
| LITTELFUSE ORD | | | | ,400 | | 535,333 | | 667,788 | | |
| LIVE NATION ENTERTAINMENT ORD | | | | ,000 | | 987,831 | | 2,021,600 | | |
| LOCKHEED MARTIN ORD | | | | ,554 | | 186,692 | | 388,427 | | |
| LOEWS ORD | | | | ,905 | | 174,093 | | 182,871 | | |
| LOWE'S COMPANIES ORD | | | | ,357 | | 238,869 | | 380,990 | | |
| LYDALL ORD | | | 8 | ,000 | | 174,860 | | 494,800 | | |
| M&T BANK ORD | | | | 977 | | 116,180 | | 152,832 | | |
| MDU RESOURCES GROUP ORD | | | | ,766 ,687 | | 49,536 | | 50,808 | | |
| MFRI ORD | | | 59 | ,00/ | | 580,140 | | 483,465 | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| (c) Description of Investment, Including: | | | | | | | | | |
|---|---|--------|---------------|------------------|----|----------------------|----|----------------------|--|
| | (b) Identity of Issuer, Borrower, | Coupon | | | | | | (e) Current | |
| (a) | Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (| (d) Cost | V | alue | |
| | MRV COMMUNICATIONS ORD | | | 6,308 | | 176,114 | | 51,410 | |
| | MSC INDUSTRIAL CL A ORD | | | 5,240 | | 88,815 | | 484,124 | |
| | MTS SYSTEMS ORD | | | 13,125 | | 420,427 | | 744,188 | |
| | MACERICH REIT | | | 768 | | 47,969 | | 54,405 | |
| | MACK CALI REALTY REIT | | | 10,200 | | 235,220 | | 296,004 | |
| | MACYS ORD | | | 8,094 | | 453,432 | | 289,846 | |
| | MAGELLAN HEALTH ORD | | | 8,100 | | 469,676 | | 609,525 | |
| | MANPOWERGROUP ORD | | | 1,262 | | 84,403 | | 112,154 | |
| | MARATHON OIL ORD | | | 34,883 | | 655,702 | | 603,825 | |
| | MARATHON PETROLEUM ORD | | | 44,386 | | 1,415,592 | | 2,234,835 | |
| | MARKEL ORD | | | 81 | | 62,560 | | 73,265 | |
| | MARSH & MCLENNAN ORD | | | 2,843 | | 119,065 | | 192,158 | |
| | MARRIOTT INTERNATIONAL CL A ORD | | | 18,395 | | 1,224,810 | | 1,520,899 | |
| | MARTIN MARIETTA MATERIALS ORD | | | 3,675 | | 548,262 | | 814,123 | |
| | MASTERCARD CL A ORD | | | 1,320 | | 80,602 | | 136,290 | |
| | MATCH GROUP ORD | | | 5,790 | | 78,080 | | 99,009 | |
| | MATTEL ORD | | | 2,699 | | 81,333 | | 74,357 | |
| | MAXIM INTEGRATED PRODUCTS ORD | | | 1,389 | | 39,739 | | 53,574 | |
| | MCCORMICK ORD | | | 3,657 | | 314,888 | | 341,308 | |
| | MCDERMOTT INTERNATIONAL ORD | | | 19,300 | | 136,265 | | 142,627 | |
| | MCDONALD'S ORD | | | 4,838 | | 472,065 | | 588,881 | |
| | MCKESSON ORD | | | 3,036 | | 401,689 | | 426,406 | |
| | MEAD JOHNSON NUTRITION ORD | | | 495 | | 42,308 | | 35,026 | |
| | MEDICAL PROPERTIES REIT MERCK & CO ORD | | | 8,600 | | 123,245 | | 105,780 | |
| | MEREDITH ORD | | | 32,932 10,800 | | 1,531,406 386,142 | | 1,938,707 638,820 | |
| | MERIDIAN BIOSCIENCE ORD | | | 89,233 | | 1,188,336 | | 1,579,424 | |
| | MERITAGE HOMES ORD | | | 19,100 | | 831,293 | | 664,680 | |
| | METLIFE ORD | | | 19,012 | | 880,753 | | 1,024,557 | |
| | METTLER TOLEDO ORD | | | 1,534 | | 432,276 | | 642,071 | |
| | MICROSOFT ORD | | | 74,623 | | 2,292,331 | | 4,637,073 | |
| | MICROCHIP TECHNOLOGY ORD | | | 1,074 | | 42,692 | | 68,897 | |
| | MICRON TECHNOLOGY ORD | | | 15,005 | | 170,343 | | 328,910 | |
| | MID AMERICA APARTMENT COMMUNITI REIT | | | 7,310 | | 383,362 | | 715,795 | |
| | MIDDLEBY ORD | | | 10,741 | | 1,152,251 | | 1,383,548 | |
| | HERMAN MILLER ORD | | | 10,700 | | 350,532 | | 365,940 | |
| | COMMON STOCK (Continued): | | | | | | | | |
| | MOCON ORD | - % |) | \$ 27,262 | \$ | 259,708 | \$ | 531,609 | |
| | MOHAWK INDUSTRIES ORD | | | 382 | | 45,458 | | 76,278 | |
| | MONDELEZ INTERNATIONAL CL A ORD | | | 41,745 | | 826,345 | | 1,850,556 | |
| | MONROE CAPITAL ORD | | | 5,200 | | 79,018 | | 79,976 | |
| | MONSANTO ORD | | | 2,252 | | 224,169 | | 236,933 | |
| | MONSTER BEVERAGE ORD | | | 42,238 | | 1,872,864 | | 1,872,833 | |
| | MORGAN STANLEY ORD | | | 43,583 | | 1,061,254 | | 1,841,382 | |
| | MOSAIC ORD | | | 12,703 | | 488,615 | | 372,579 | |
| | MOTOROLA SOLUTIONS ORD | | | 8,689 | | 592,456 | | 720,231 | |
| | MUELLER INDUSTRIES ORD | | | 13,920 | | 205,997 | | 556,243 | |
| | MURPHY OIL ORD | | | 21,419 | | 756,315 | | 666,773 | |
| | MURPHY USA ORD | | | 1,127 | | 44,903 | | 69,277 | |
| | NCR ORD | | | 17,426 | | 559,560 | | 706,799 | |
| | NN ORD | | | 11,000 | | 175,032 | | 209,550 | |
| | NRG ENERGY ORD | | | 10,818 | | 203,203 | | 132,629 | |
| | NVE ORD | | | 7,850 | | 456,071 | | 560,726 | |
| | NANOMETRICS ORD | | | 35,194 | | 254,548 | | 881,962 516,824 | |
| | NASDAQ ORD NATIONAL OILWELL VARCO ORD | | | 7,700 | | 397,270 | | 516,824 | |
| | NATIONAL CILWELL VARCO ORD NATIONAL RETAIL PROPERTIES REIT | | | 16,191 11,190 | | 818,342 246,815 | | 606,191 494,598 | |
| | MATIONAL RETAIL I NOT ENTIES REIT | | | 11,190 | | 270,013 | | 794,330 | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| (c) Description of Investment, Including: | | | | | | | | | |
|---|--------|-------------------|------------------|------------|-------------|--|--|--|--|
| (b) Identity of Issuer, Borrower, | Coupon | ription of Invest | ment, Including: | = | (e) Current | | | | |
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value | | | | |
| NATURAL GAS SERVICES GROUP ORD | | | 2,000 | 44,700 | 64,300 | | | | |
| NAVIENT ORD | | | 18,179 | 248,775 | 298,681 | | | | |
| NEOGEN ORD | | | 44,067 | 180,688 | 2,908,422 | | | | |
| NETAPP ORD | | | 1,395 | 57,376 | 49,202 | | | | |
| NETFLIX ORD | | | 21,100 | 2,345,172 | 2,612,180 | | | | |
| NETSCOUT SYSTEMS ORD | | | 29,500 | 823,195 | 929,250 | | | | |
| NEVRO ORD | | | 2,458 | 238,732 | 178,598 | | | | |
| NEW MOUNTAIN FINANCE ORD | | | 28,500 | 404,415 | 401,850 | | | | |
| NEW YORK COMMUNITY BANCORP ORD | | | 4,841 | 73,486 | 77,020 | | | | |
| NEWELL BRANDS ORD | | | 29,983 | 1,379,522 | 1,338,741 | | | | |
| NEWFIELD EXPLORATION ORD | | | 2,041 | 50,229 | 82,661 | | | | |
| NEWMONT MINING ORD | | | 6,141 | 161,809 | 209,224 | | | | |
| NEWS CL A ORD | | | 3,826 | 66,764 | 43,846 | | | | |
| NEWS CL B ORD | | | 1,269 | 20,298 | 14,974 | | | | |
| NEXTERA ENERGY ORD | | | 21,420 | 1,698,790 | 2,558,833 | | | | |
| NEXTERA ENERGY PARTNERS UNT | | | 21,600 | 626,556 | 551,664 | | | | |
| NIKE CL B ORD | | | 2,809 | 88,385 | 142,781 | | | | |
| NISOURCE ORD | | | 9,100 | 201,817 | 201,474 | | | | |
| NOBLE ENERGY ORD | | | 25,967 | 1,088,693 | 988,304 | | | | |
| NORDSTROM ORD | | | 881 | 53,961 | 42,226 | | | | |
| NORFOLK SOUTHERN ORD | | | 2,721 | 205,160 | 294,058 | | | | |
| NORTECH SYSTEM ORD | | | 28,556 | 180,890 | 111,083 | | | | |
| NORTHERN TRUST ORD | | | 15,877 | 1,326,365 | 1,413,847 | | | | |
| NORTHROP GRUMMAN ORD | | | 1,896 | 153,120 | 440,972 | | | | |
| NORTHWEST NATURAL GAS ORD | | | 2,565 | 112,601 | 153,387 | | | | |
| NUCOR ORD | | | 3,934 | 184,423 | 234,152 | | | | |
| NVIDIA ORD | | | 8,708 | 280,266 | 929,492 | | | | |
| NUVASIVE ORD | | | 22,200 | 836,908 | 1,495,392 | | | | |
| OGE ENERGY ORD | | | 1,459 | 54,581 | 48,804 | | | | |
| O'REILLY AUTOMOTIVE ORD | | | 7,432 | 1,558,647 | 2,069,143 | | | | |
| OAKTREE CAPITAL GROUP CL A UNT | | | 21,111 | 1,088,804 | 791,663 | | | | |
| OCCIDENTAL PETROLEUM ORD | | | 31,044 | 2,316,577 | 2,211,264 | | | | |
| OCEANEERING INTERNATIONAL ORD | | | 7,630 | 79,327 | 215,242 | | | | |
| OCLARO ORD | | | 12,000 | 20,980 | 107,400 | | | | |
| OFFICE DEPOT ORD | | | 6,764 | 29,356 | 30,573 | | | | |
| OLD REPUBLIC INTERNATIONAL ORD | | | 2,881 | 41,659 | 54,739 | | | | |
| OMNICOM GROUP ORD | | | 1,622 | 104,262 | 138,048 | | | | |
| OMEGA FLEX ORD | | | 2,000 | 51,020 | 111,520 | | | | |
| OMEGA PROTEIN ORD | | | 10,000 | 90,769 | 250,500 | | | | |
| COMMON STOCK (Continued): | | | | | | | | | |
| OMNICELL ORD | - % |) | \$ 7,000 | \$ 240,650 | \$ 237,300 | | | | |
| ON ASSIGNMENT ORD | | | 21,250 | 716,415 | 938,400 | | | | |
| ONEOK ORD | | | 3,799 | 140,052 | 218,101 | | | | |
| OPEN TEXT ORD | | | 6,300 | 384,599 | 389,403 | | | | |
| OPKO HEALTH ORD | | | 41,303 | 303,279 | 384,118 | | | | |
| ORACLE ORD | | | 109,185 | 3,394,510 | 4,198,163 | | | | |
| ORBCOMM ORD | | | 14,000 | 112,150 | 115,780 | | | | |
| ORCHIDS PAPER PRODUCTS ORD | | | 8,574 | 229,083 | 224,467 | | | | |
| OREXIGEN THERAPEUTICS ORD | | | 800 | 41,510 | 1,392 | | | | |
| ORION GROUP ORD | | | 26,413 | 205,664 | 262,809 | | | | |
| OWENS ILLINOIS ORD | | | 2,052 | 61,068 | 35,725 | | | | |
| PBF ENERGY CL A ORD | | | 1,987 | 65,988 | 55,398 | | | | |
| PG&E ORD | | | 4,536 | 205,580 | 275,653 | | | | |
| PNC FINANCIAL SERVICES GROUP ORD | | | 11,373 | 791,483 | 1,330,186 | | | | |
| PPG INDUSTRIES ORD | | | 1,226 | 98,356 | 116,176 | | | | |
| PPL ORD | | | 6,883 | 205,346 | 234,366 | | | | |
| PVH ORD | | | 2,438 | 191,846 | 220,005 | | | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | | (c) Desc | ription of Invest | _ | | | |
|-----|-------------------------------------|----------|-------------------|----------------|--------------|--------|-----------|
| | (b) Identity of Issuer, Borrower, | Coupon | | | - | (e) Cu | |
| (a) | Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Va | lue |
| | PACCAR ORD | | | 3,082 | 172,199 | | 196,940 |
| | PACKAGING CORP OF AMERICA ORD | | | 4,200 | 285,044 | | 356,244 |
| | PACW PACWEST BANCORP ORD | | | 22,676 | 694,347 | | 1,234,481 |
| | PALO ALTO NETWORKS ORD | | | 12,400 | 1,834,158 | | 1,550,620 |
| | PANERA BREAD CL A ORD | | | 5,311 | 931,500 | | 1,089,233 |
| | PAREXEL INTERNATIONAL ORD | | | 21,655 | 506,910 | | 1,423,167 |
| | PARKER HANNIFIN ORD | | | 863 | 89,139 | | 120,820 |
| | PARKWAY ORD | | | 3,962 | 75,159 | | 88,155 |
| | PATRIOT NATIONAL ORD | | | 8,200 | 51,227 | | 38,130 |
| | PAYCHEX ORD | | | 1,765 | 69,629 | | 107,453 |
| | PAYPAL HOLDINGS ORD | | | 2,667 | 80,870 | | 107,433 |
| | PEABODY ENERGY ORD | | | 2,667 | 111 | | 103,200 |
| | JC PENNEY ORD | | | 8,222 | 82,144 | | 68,325 |
| | PENSKE AUTOMOTIVE GROUP VTG ORD | | | • | 439,458 | | 492,480 |
| | PEOPLES UNITED FINANCIAL ORD | | | 9,500 3,353 | 50,329 | | 64,914 |
| | PEPSICO ORD | | | • | • | | • |
| | | | | 20,977 | 1,517,691 | | 2,194,824 |
| | PERCEPTRON ORD | | | 32,179 | 372,925 | | 213,669 |
| | PETMED EXPRESS ORD | | | 20,060 | 290,855 | | 462,784 |
| | PFIZER ORD | | | 106,332 | 2,730,142 | | 3,453,663 |
| | PHILLIPS 66 ORD | | | 12,110 | 685,805 | | 1,046,425 |
| | PINNACLE WEST ORD | | | 6,032 | 348,278 | | 470,677 |
| | PIONEER NATURAL RESOURCE ORD | | | 10,717 | 1,503,363 | | 1,929,810 |
| | PITNEY BOWES ORD | | | 23,910 | 377,982 | | 363,193 |
| | PLEXUS ORD | | | 10,570 | 203,471 | | 571,203 |
| | POOL ORD | | | 5,200 | 247,949 | | 542,568 |
| | POPULAR ORD | | | 1,740 | 49,799 | | 76,247 |
| | PORTLAND GENERAL ELECTRIC ORD | | | 17,500 | 740,178 | | 758,275 |
| | PORTOLA PHARMACEUTICALS ORD | | | 18,000 | 417,068 | | 403,920 |
| | PRAXAIR ORD | | | 1,540 | 185,854 | | 180,473 |
| | PREMIER CL A ORD | | | 20,600 | 632,888 | | 625,416 |
| | PRESTIGE BRANDS HOLDINGS ORD | | | 5,800 | 295,556 | | 302,180 |
| | T ROWE PRICE GROUP ORD | | | 12,675 | 821,208 | | 953,921 |
| | THE PRICELINE GROUP ORD | | | 2,832 | 2,342,491 | | 4,151,882 |
| | PRINCIPAL FINANCIAL GROUP ORD | | | 2,848 | 123,518 | | 164,785 |
| | PROCTER & GAMBLE ORD | | | 17,142 | 1,378,787 | | 1,441,299 |
| | PROGRESSIVE ORD | | | 25,041 | 797,163 | | 888,956 |
| | PROLOGIS REIT | | | 2,686 | 106,451 | | 141,794 |
| | PROSPERITY BANCSHARES ORD | | | 15,720 | 797,786 | | 1,128,382 |
| | PRUDENTIAL FINANCIAL ORD | | | 14,838 | 1,071,399 | | 1,544,042 |
| | PUBLIC SERVICE ENTERPRISE GROUP ORD | | | 24,599 | 858,016 | | 1,079,404 |
| | PUBLIC STORAGE REIT | | | 401 | 63,851 | | 89,624 |
| | QORVO ORD | | | 20,956 | 460,699 | | 1,105,010 |
| | COMMON STOCK (Continued): | | | | | | |
| | QUALCOMM ORD | - % |) | \$ 24,481 | \$ 1,397,644 | \$ | 1,596,161 |
| | QUALITY CARE PROPERTIES ORD | | | 848 | 14,724 | | 13,144 |
| | QUANTA SERVICES ORD | | | 3,051 | 85,209 | | 106,327 |
| | QUEST DIAGNOSTICS ORD | | | 1,042 | 60,769 | | 95,760 |
| | QUIDEL ORD | | | 18,000 | 322,812 | | 385,560 |
| | QUORUM HEALTH ORD | | | 1,478 | 29,230 | | 10,745 |
| | RF INDUSTRIES ORD | | | 12,000 | 93,760 | | 21,000 |
| | RLJ LODGING REIT | | | 30,000 | 811,699 | | 734,700 |
| | RPM ORD | | | 37,093 | 1,662,649 | | 1,996,716 |
| | RADIAN GROUP ORD | | | 19,200 | 302,049 | | 345,216 |
| | RALPH LAUREN CL A ORD | | | 14,145 | 1,269,281 | | 1,277,576 |
| | RANGE RESOURCES ORD | | | 13,000 | 547,421 | | 446,680 |
| | RAYMOND JAMES ORD | | | 17,220 | 271,525 | | 1,192,829 |
| | RAYONIER REIT | | | 75,721 | 2,544,250 | | 2,014,179 |
| | | | | | | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | | (c) Description of Investment, Including: | | | | | | | | |
|-----|--|---|----------------------|------------------|---------------------------------------|-----|----|---------------------|--|--|
| | (b) Identity of Issuer, Borrower, | Coupon | _ | (e) Current | | | | | | |
| (a) | Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | | ٧ | alue | | |
| | DAVTHEON ORD | | | 2 202 | 210.6 | 0.1 | | 454.026 | | |
| | RAYTHEON ORD | | | 3,203 782 | 218,6 | | | 454,826 | | |
| | REALTY INCOME REIT RED HAT ORD | | | 5,710 | 48,8 | | | 44,949 | | |
| | | | | · | 421,4 | | | 397,987 | | |
| | REGAL BELOIT ORD | | | 4,875 | 193,3 | | | 337,594 | | |
| | REGENERON PHARMACEUTICALS ORD | | | 8,108 | 1,108,9 | | | 2,976,366 | | |
| | REGIONS FINANCIAL ORD REINSURANCE GROUP OF AMER ORD | | | 62,500 895 | 613,3 | | | 897,500 | | |
| | | | | 947 | 60,9 | | | 112,618 | | |
| | RELIANCE STEEL ORD REPUBLIC SERVICES ORD | | | | 63,0 | | | 75,324 | | |
| | REVOLUTION LIGHTING TECHNOLOGIES ORD | | | 3,029 | 106,8 | | | 172,804 60,500 | | |
| | RITE AID ORD | | | 11,000 | 59,0 35,5 | | | 97,314 | | |
| | | | | 11,810 530 | · · · · · · · · · · · · · · · · · · · | | | • | | |
| | ROCKWELL AUTOMAT ORD ROCKWELL COLLINS ORD | | | 719 | 51,3 | | | 71,232 | | |
| | | | | | 51,1 | | | 66,694 | | |
| | ROCKWELL MEDICAL ORD ROPER TECHNOLOGIES ORD | | | 20,785 | 202,7 | | | 136,142 | | |
| | ROSS STORES ORD | | | 8,704 | 1,526,4 1,288,4 | | | 1,593,528 | | |
| | | | | 25,217 | | | | 1,654,235 | | |
| | ROYAL DUTCH SHELL ADR RPSTG 2 A ORD | | | 39,000 | 1,882,0 | | | 2,120,820 | | |
| | ROYCE MICRO CAPITAL CF | | | 125,060 | 935,8 | | | 1,016,738 | | |
| | RYANAIR HOLDINGS PUBLIC LIMITED COMPANY RYDER SYSTEM ORD | | | 8,400 732 | 525,8 | | | 699,384 | | |
| | SBA COMMUNICATIONS CL A ORD | | | | 45,2 | | | 54,490 3,401,457 | | |
| | S&P GLOBAL ORD | | | 24,128 | 1,508,2 | | | 2,491,457 | | |
| | SL GREEN RLTY REIT | | | 24,060 437 | 2,060,8 | | | 2,587,412 | | |
| | SLM ORD | | | | 39,6 | | | 46,999 | | |
| | SS AND C TECHNOLOGIES HOLDINGS ORD | | | 11,439 18,000 | 104,9 533,1 | | | 126,058 514,800 | | |
| | SVB FINANCIAL GROUP ORD | | | 22,313 | 1,425,7 | | | 3,830,250 | | |
| | S&W SEED ORD | | | 8,000 | 37,8 | | | 36,800 | | |
| | ST JUDE MEDICAL ORD | | | 1,275 | 66,8 | | | 102,242 | | |
| | SALESFORCE.COM ORD | | | 53,100 | 1,003,5 | | | 3,635,226 | | |
| | SANDSTORM GOLD ORD | | | 121,775 | 326,9 | | | 474,923 | | |
| | SANGAMO THERAPEUTICS ORD | | | 21,000 | 318,4 | | | 64,050 | | |
| | SCANA ORD | | | 22,648 | 1,090,5 | | | 1,659,645 | | |
| | HENRY SCHEIN ORD | | | 6,765 | 515,3 | | | 1,026,318 | | |
| | SCHLUMBERGER ORD | | | 37,113 | 2,975,1 | | | 3,115,636 | | |
| | SCHOOL SPECIALTY ORD | | | 5,396 | 592,3 | | | 566,612 | | |
| | CHARLES SCHWAB ORD | | | 57,873 | 1,372,2 | | | 2,284,247 | | |
| | SCOTTS MIRACLE GRO ORD | | | 12,290 | 440,8 | | | 1,174,310 | | |
| | SCRIPPS NETWORKS INTERACTIV CL A ORD | | | 63,549 | 3,859,7 | | | 4,535,492 | | |
| | SEACOR HOLDINGS ORD | | | 10,907 | 603,5 | | | 777,451 | | |
| | SEALED AIR ORD | | | 15,300 | 711,0 | | | 693,702 | | |
| | SEARS HOLDINGS ORD | | | 114,143 | 4,845,5 | | | 1,060,388 | | |
| | SEATTLE GENETICS ORD | | | 6,599 | 280,0 | | | 348,229 | | |
| | SELECT MEDICAL HOLDINGS ORD | | | 84,100 | 1,051,9 | | | 1,114,325 | | |
| | SEMPRA ENERGY ORD | | | 19,438 | 1,879,5 | | | 1,956,240 | | |
| | SENIOR HOUSING REIT | | | 30,800 | 546,5 | | | 583,044 | | |
| | COMMON STOCK (Continued): | | | | | | | | | |
| | SERVICEMASTER GLOBAL HOLDINGS ORD | - % | 1 | \$ 14,200 | \$ 453,0 | 56 | \$ | 534,914 | | |
| | SERVICENOW ORD | | | 15,876 | 1,239,3 | | | 1,180,222 | | |
| | SEVCON ORD | | | 32,204 | 217,8 | | | 274,700 | | |
| | SHERWIN WILLIAMS ORD | | | 888 | 216,1 | | | 238,641 | | |
| | SHIRE ADS REP 3 ORD | | | 792 | 150,5 | | | 134,941 | | |
| | SIGNATURE BANK ORD | | | 3,300 | 393,7 | | | 495,660 | | |
| | SILVER WHEATON ORD | | | 153,750 | 2,838,8 | | | 2,970,450 | | |
| | SIMON PROP GRP REIT | | | 978 | 148,9 | | | 173,761 | | |
| | A O SMITH ORD | | | 4,962 | 237,5 | | | 234,951 | | |
| | JM SMUCKER ORD | | | 609 | 68,5 | | | 77,989 | | |
| | SONIC ORD | | | 61,012 | 1,535,1 | | | 1,617,428 | | |
| | | | | - , | ,,- | | | . , | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| (c) Description of Investment, Including: | | | | | | | | | |
|---|--------------------|----------------------|------------------|-----------|-------------|--|--|--|--|
| (b) Identity of Issuer, Borrower, | (c) Desc Coupon | ription of Investi | ment, Including: | = | (e) Current | | | | |
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value | | | | |
| SOTHEBYS ORD | | | 9,000 | 303,503 | 358,740 | | | | |
| S JERSEY INDS ORD | | | 18,101 | 455,009 | 609,823 | | | | |
| SOUTHERN ORD | | | 8,177 | 364,085 | 402,227 | | | | |
| SOUTHERN COPPER ORD | | | 1,671 | 49,495 | 53,372 | | | | |
| SOUTHWSTN ENER ORD | | | 10,162 | 124,595 | 109,953 | | | | |
| SPARTANNASH ORD | | | 8,800 | 231,073 | 347,952 | | | | |
| SPARTON ORD | | | 10,100 | 154,864 | 240,885 | | | | |
| SPECTRA ENERGY ORD | | | 5,125 | 184,544 | 210,586 | | | | |
| SPLUNK ORD | | | 36,514 | 1,883,115 | 1,867,691 | | | | |
| SPROUTS FARMERS MARKET ORD | | | 27,300 | 607,780 | 516,516 | | | | |
| STAAR SURGICAL ORD | | | 20,000 | 189,881 | 217,000 | | | | |
| STANLEY BLACK AND DECKER ORD | | | 1,103 | 95,984 | 126,503 | | | | |
| STAPLES ORD | | | 15,081 | 226,161 | 136,483 | | | | |
| LS STARRETT CL A ORD | | | 6,995 | 69,416 | 65,054 | | | | |
| STATE STREET ORD | | | 7,624 | 415,976 | 592,537 | | | | |
| STEEL DYNAMICS ORD | | | 2,473 | 38,505 | 87,989 | | | | |
| STERLING CONSTRUCTION ORD | | | 16,750 | 168,419 | 141,705 | | | | |
| STIFEL FINANCIAL ORD | | | 9,100 | 266,412 | 454,545 | | | | |
| STRYKER ORD | | | 1,063 | 74,910 | 127,358 | | | | |
| SUBSEA 7 ADR REP 1 ORD | | | 175,000 | 1,460,395 | 2,204,125 | | | | |
| SUNTRUST BANKS ORD | | | 20,955 | 818,468 | 1,149,382 | | | | |
| SUPERVALU ORD | | | 19,593 | 259,766 | 91,499 | | | | |
| SUPREMA SPECIALTIES, INC. | | | 35,200 | 161,482 | 327.33 | | | | |
| SWIFT TRANSPORTATION CL A ORD | | | 24,400 | 617,421 | 594,384 | | | | |
| SYMANTEC ORD | | | 6,163 | 138,744 | 147,234 | | | | |
| SYPRIS SOLUTIONS ORD | | | 24,556 | 89,208 | 21,607 | | | | |
| SYNCHRONY FINANCIAL ORD | | | 8,179 | 234,492 | 296,652 | | | | |
| SYSCO ORD | | | 5,148 | 180,036 | 285,045 | | | | |
| TD AMERITRADE HOLDING ORD | | | 10,963 | 440,811 | 477,987 | | | | |
| TESSCO TECHNOLOGIES ORD | | | 35,666 | 474,765 | 463,658 | | | | |
| TJX ORD | | | 2,540 | 132,207 | 190,830 | | | | |
| T MOBILE US ORD | | | 17,969 | 736,937 | 1,033,397 | | | | |
| TARGET ORD | | | 15,514 | 1,044,618 | 1,120,576 | | | | |
| TEAM ORD | | | 35,450 | 815,970 | 1,391,413 | | | | |
| TECHNOLOGY DATA ORD | | | 1,463 | 78,843 | 123,887 | | | | |
| TEGNA ORD | | | 10,780 | 163,237 | 230,584 | | | | |
| TELEDYNE TECH ORD | | | 3,965 | 73,338 | 487,695 | | | | |
| TEMPUR SEALY INTERNATIONAL ORD | | | 6,100 | 353,278 | 416,508 | | | | |
| TENET HEALTHCARE ORD | | | 2,819 | 101,373 | 41,834 | | | | |
| TESORO ORD | | | 11,224 | 652,633 | 981,539 | | | | |
| TEXAS INSTRUMENTS ORD | | | 4,540 | 178,013 | 331,284 | | | | |
| TEXAS PACIFIC LAND ORD | | | 22,155 | 3,069,409 | 6,574,939 | | | | |
| TEXTRON ORD | | | 2,414 | 66,119 | 117,224 | | | | |
| THERMO FISHER SCIENTIFIC ORD | | | 8,900 | 507,883 | 1,255,790 | | | | |
| 3M ORD | | | 2,756 | 323,665 | 492,139 | | | | |
| TIFFANY ORD | | | 480 | 38,170 | 37,166 | | | | |
| TIME WARNER ORD | | | 12,553 | 949,805 | 1,211,741 | | | | |
| TIMKEN ORD | | | 2,300 | 85,566 | 91,310 | | | | |
| COMMON STOCK (Continued): | | | , | , | , , , , , | | | | |
| TORCHMARK ORD | - % |) | \$ 1,129 | \$ 53,507 | \$ 83,275 | | | | |
| TORO ORD | | | 17,140 | 92,457 | 958,983 | | | | |
| TOTAL SYSTEM SERVICES ORD | | | 6,879 | 343,603 | 337,277 | | | | |
| TRACTOR SUPPLY ORD | | | 12,998 | 735,557 | 985,378 | | | | |
| TRANSCANADA ORD | | | 30,600 | 1,395,008 | 1,381,590 | | | | |
| TRANSDIGM GROUP ORD | | | 2,396 | 468,953 | 596,508 | | | | |
| TRAVELERS COMPANIES ORD | | | 10,179 | 655,473 | 1,246,113 | | | | |
| TREEHOUSE FOODS ORD | | | 14,368 | 974,472 | 1,037,226 | | | | |
| | | | , | - , - | , , | | | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | (c) Desci | | | | | |
|---|-----------|---------------|-----------------|------------|------|-------------------|
| (b) Identity of Issuer, Borrower, | Coupon | • | | (e) Curr | | |
| Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Valu | е |
| TRIBUNE MEDIA CL A ORD | | | 40,901 | 1,669,340 | 1 | ,430,71 |
| TRILOGY METALS ORD | | | 10,371 | 44,032 | | 5,23 |
| TRINITY INDUSTRIES ORD | | | 11,600 | 244,934 | | 322,010 |
| TRIUMPH BANCORP ORD | | | 3,000 | 64,430 | | 78,450 |
| TRIUMPH GROUP ORD | | | 4,300 | 208,783 | | 113,950 |
| TWENTY FIRST CENTURY FOX CL A ORD | | | 5,999 | 176,852 | | 168,21 |
| TWENTY FIRST CENTURY FOX CL B ORD | | | 48,120 | 1,511,291 | 1 | ,311,27 |
| II VI ORD | | | 83,992 | 1,101,010 | | ,490,36 |
| TYLER TECHNOLOGIES ORD | | | 3,100 | 509,907 | | 442,58 |
| TYSON FOODS CL A ORD | | | 8,523 | 244,135 | | 525,699 |
| UFP TECHNOLOGIES ORD | | | 14,009 | 284,111 | | 356,529 |
| UGI ORD | | | 1,701 | 47,628 | | 78,38 |
| UMB FINANCIAL ORD | | | 8,800 | 536,551 | | 678,65 |
| US BANCORP ORD | | | 12,574 | 469,387 | | 645,92 |
| UQM TECHNOLOGIES ORD | | | 45,805 | 115,449 | | 19,69 |
| USG ORD | | | 8,800 | 244,695 | | 254,14 |
| ULTA SALON COSMETICS FRAGRANCE ORD | | | 6,556 | 766,773 | 1 | ,671,38 |
| UMPQUA HOLDINGS ORD | | | 56,000 | 972,237 | | ,051,68 |
| UNDER ARMOUR CL A ORD | | | 17,200 | 747,844 | - | 499,66 |
| UNDER ARMOUR CL C ORD | | | 25,748 | 933,917 | | 648,07 |
| UNIFI ORD | | | 2,262 | 56,970 | | 73,809 |
| UNION PACIFIC ORD | | | 4,923 | 390,743 | | 510,41 |
| UNITED CONTINENTAL HOLDINGS ORD | | | 10,590 | 471,815 | | 771,79 |
| UNITED NATURAL FOODS ORD | | | 13,997 | 817,815 | | 667,93 |
| UNITED PARCEL SERVICE CL B ORD | | | 3,974 | 351,246 | | 455,57 |
| UNITED PARCEL SERVICE CE B ORD | | | 1,035 | 74,547 | | 109,27 |
| UNITED STATES LIME AND MINERALS ORD | | | 2,336 | 66,532 | | 176,95 |
| US STEEL ORD | | | 8,796 | 146,102 | | 290,35 |
| UNITED TECHNOLOGIES ORD | | | · | 2,047,283 | 2 | - |
| UNITED THERAPEUTICS ORD | | | 21,561 2,100 | 261,293 | 2 | ,363,51 301,20 |
| UNITED THERAPEUTICS ORD UNITEDHEALTH GRP ORD | | | · | 762,610 | 2 | ,493,74 |
| | | | 15,582 | • | 2 | |
| UNIVERSAL HEALTH SERVICES CL B ORD UNUM ORD | | | 6,819 | 824,469 | | 725,40 |
| | | | 19,542 | 622,450 | | 858,48 |
| VCA ORD | | | 3,679 | 258,570 | | 252,56 |
| VF ORD | | | 1,480 | 72,894 | | 78,95 |
| VALERO ENERGY ORD | | | 9,158 | 362,978 | | 625,67 |
| VALVOLINE ORD | | | 5,310 | 128,687 | _ | 114,16 |
| VANTIV CL A ORD | | | 23,087 | 922,886 | 1 | ,376,44 |
| VEECO INSTRUMENTS ORD | | | 20,690 | 644,386 | | 603,11 |
| VEEVA SYSTEMS CL A ORD | | | 17,795 | 696,131 | | 724,25 |
| VENTAS REIT | | | 1,623 | 96,877 | | 101,47 |
| VERACYTE ORD | | | 6,000 | 45,005 | | 46,44 |
| VEREIT ORD | | | 33,240 | 277,423 | | 281,21 |
| VERIZON COMMUNICATIONS ORD | | | 63,413 | 3,078,707 | 3 | ,384,98 |
| VERINT SYSTEMS ORD | | | 18,900 | 1,056,004 | | 666,22 |
| VERISK ANALYTICS ORD | | | 12,529 | 819,402 | 1 | ,016,97 |
| VERTEX PHARMACEUTICALS ORD | | | 7,661 | 654,882 | | 564,38 |
| VERSUM MATERIALS ORD | | | 517 | 8,482 | | 14,51 |
| VIASAT ORD | | | 44,924 | 2,477,765 | 2 | ,974,86 |
| VIACOM CL B ORD | | | 24,088 | 1,597,645 | | 845,48 |
| VISA CL A ORD | | | 78,738 | 1,432,355 | 6 | ,143,13 |
| COMMON STOCK (Continued): | | | | | | |
| VISHAY INTERTECH ORD | - % | | \$ 55,200 | \$ 708,950 | \$ | 894,24 |
| VISHAY PRECISION GROUP ORD | | | 1,926 | 23,981 | | 36,40 |
| VISTEON ORD | | | 714 | 47,038 | | 57,36 |
| VIVUS ORD | | | 13,900 | 204,658 | | 15,98 |
| WI LAN ORD | | | 10,000 | 34,220 | | 16,30 |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | mont Including | | | | | | | |
|--|----------------|----------------------|---------------|-------------|-------|------------------|--|--|
| (b) Identity of Issuer, Borrower, | Coupon | ription of Invest | = | (e) Current | | | | |
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | (d) Cost | Value | | | |
| VORNADO REALTY REIT | | | 1,002 | 77,667 | 1 | 04,579 | | |
| VOYA FINANCIAL ORD | | | 16,350 | 659,681 | | 41,247 | | |
| WABCO HOLDINGS ORD | | | 6,100 | 523,461 | | 47,515 | | |
| WEC ENERGY GROUP ORD | | | 1,413 | 59,609 | | 82,872 | | |
| WABTEC ORD | | | 4,920 | 394,607 | | 08,458 | | |
| WADDELL REED FINANCIAL CL A ORD | | | 18,900 | 497,226 | | 68,739 | | |
| WAL MART STORES ORD | | | 20,606 | 1,582,717 | | 24,287 | | |
| WALGREEN BOOTS ALLIANCE ORD | | | 4,618 | 232,101 | - | 82,186 | | |
| WASHINGTONFIRST BANKSHARES ORD | | | 2,364 | 60,988 | | 68,532 | | |
| WASTE CONNECTIONS ORD | | | 15,745 | 1,030,825 | | 37,400 | | |
| WASTE MANAGEMENT ORD | | | 3,214 | 135,117 | - | 27,905 | | |
| WEBSTER FINANCIAL ORD | | | 30,085 | 765,249 | | 33,014 | | |
| WELLS FARGO ORD | | | 48,607 | 2,023,146 | | 78,732 | | |
| WELLTOWER ORD | | | 2,231 | 156,939 | - | 49,321 | | |
| WENDYS ORD | | | 178,000 | 979,011 | | 06,560 | | |
| WEST PHARM SVC ORD | | | 15,000 | 429,127 | - | 72,450 | | |
| WESTAR ENERGY ORD | | | 1,167 | 39,211 | | 65,760 | | |
| WESTERN DIGITAL ORD | | | 10,305 | 442,463 | | 00,225 | | |
| WESTERN UNION ORD | | | 3,188 | 57,288 | | 69,243 | | |
| WESTROCK ORD | | | 2,634 | 99,526 | | 33,728 | | |
| WESTROCK ORD WEYERHAEUSER REIT | | | • | • | | - | | |
| | | | 6,894 | 198,630 | | 07,434 50,138 | | |
| WHIRLPOOL ORD WHITEWAVE FOODS ORD | | | 4,677 | 507,323 | | • | | |
| | | | 7,471 | 290,610 | | 15,388 | | |
| WHITING PETROLEUM ORD | | | 13,757 | 164,197 | | 65,359 | | |
| WHOLE FOODS MARKET ORD | | | 10,739 | 362,881 | | 30,332 | | |
| WILLIAMS ORD | | | 10,713 | 221,569 | | 33,603 | | |
| WINTRUST FINANCIAL ORD | | | 17,683 | 748,760 | - | 83,255 | | |
| WORKDAY CL A ORD | | | 6,750 | 510,736 | | 46,108 | | |
| WORLD FUEL SERVICES ORD | | | 1,621 | 70,945 | | 74,420 | | |
| WYNDHAM WORLDWIDE ORD | | | 13,690 | 884,498 | - | 45,505 | | |
| XCEL ENERGY ORD | | | 4,641 | 139,044 | | 88,889 | | |
| XILINX ORD | | | 13,033 | 616,509 | | 86,802 | | |
| XEROX ORD | | | 46,216 | 426,009 | | 03,466 | | |
| XYLEM ORD | | | 16,829 | 632,802 | | 33,372 | | |
| YAHOO! ORD | | | 7,778 | 258,621 | | 00,775 | | |
| YUM BRANDS ORD | | | 2,051 | 110,026 | | 29,890 | | |
| YUM CHINA ORD | | | 2,051 | 42,989 | | 53,572 | | |
| ZAYO GROUP HOLDINGS ORD | | | 30,400 | 877,791 | | 98,944 | | |
| ZIMMER BIOMET HOLDINGS ORD | | | 700 | 58,443 | | 72,240 | | |
| ZIONS BANCORPORATION ORD | | | 1,924 | 57,047 | | 82,809 | | |
| ZOETIS CL A ORD | | | 12,665 | 532,735 | 6 | 77,957 | | |
| THUNDERBIRD RESOURCES | | | 4 | 316,874 | | | | |
| COHEN & STEERS QLTY INC REALTY FRAC SH | | | 40,400 | 2 | | 5 | | |
| DREAM UNLIMITED ORD | | | 150,380 | 1,510,583 | 7 | 43,073 | | |
| DUNDEE CL A ORD | | | 43,490 | 634,882 | 1 | 92,661 | | |
| FORD MOTOR CO FRACTIONAL SHARES | | | 83,100 | 28 | | 10 | | |
| ADIENT ORD | | | 756 | 34,263 | | 44,302 | | |
| AIRCASTLE ORD | | | 19,700 | 321,307 | 4 | 10,745 | | |
| ALKERMES ORD | | | 5,839 | 275,857 | 3 | 24,532 | | |
| ALLERGAN ORD | | | 714 | 115,766 | 1 | 49,947 | | |
| AMDOCS ORD | | | 16,100 | 561,843 | 9 | 37,825 | | |
| AON CL A ORD | | | 20,614 | 834,321 | 2,2 | 99,079 | | |
| ARCH CAPITAL GROUP ORD | | | 831 | 45,007 | | 71,707 | | |
| ASSURED GUARANTY ORD | | | 19,500 | 414,331 | 7 | 36,515 | | |
| COMMON STOCK (Continued): | | | • | • | | | | |
| AXIS CAPITAL HOLDINGS ORD | - % |) | \$ 6,191 | \$ 274,496 | \$ 4 | 04,087 | | |
| ACCENTURE CL A ORD | | | 2,691 | 212,298 | | 15,197 | | |
| | | | , | , , , , | | , | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | | (c) Description of Investment, Including: | | | | | | |
|--|----------------|---|----------------|-----------|----------------------|--|--|--|
| b) Identity of Issuer, Borrower, Lessor, or Similar Party | Coupon Rate | Maturity Date | Par or Shares | (d) Cost | (e) Current Value | | | |
| Lesson, or Similar Farey | nace | riacarity bacc | r ur or onarco | (4) 5555 | Talac | | | |
| BUNGE ORD | | | 12,914 | 936,100 | 932, | | | |
| CHINA CERAMICS ORD | | | 4,179 | 77,689 | 9, | | | |
| COCA COLA EUROPEAN PARTNERS ORD | | | 2,106 | 79,080 | 66, | | | |
| DELPHI AUTOMOTIVE ORD | | | 11,541 | 772,468 | 777, | | | |
| EATON ORD | | | 3,748 | 257,252 | 251, | | | |
| ENSCO CL A ORD | | | 19,868 | 644,922 | 193, | | | |
| EVEREST RE GROUP ORD | | | 10,844 | 1,054,443 | 2,346, | | | |
| HELEN OF TROY ORD | | | 9,500 | 881,172 | 802, | | | |
| IHS MARKIT ORD | | | 61,758 | 2,057,798 | 2,186, | | | |
| INGERSOLL RAND ORD | | | 1,746 | 85,327 | 131, | | | |
| WEATHERFORD INTL ORD | | | 19,246 | 218,289 | 96, | | | |
| INVESCO ORD | | | 2,542 | 81,852 | 77, | | | |
| JOHNSON CONTROLS INTERNATIONAL ORD | | | 7,569 | 292,121 | 311, | | | |
| LAZARD CL A ORD | | | 33,055 | 1,248,208 | 1,358, | | | |
| LIBERTY GLOBAL CL A ORD | | | 6,008 | 243,786 | 183, | | | |
| LIBERTY GLOBAL CL C ORD | | | 86,852 | 1,275,881 | 2,579, | | | |
| LIBERTY GLOBAL LILAC CL A ORD | | | 749 | 35,646 | 16, | | | |
| LIBERTY GLOBAL LILAC CL C ORD | | | 8,178 | 68,903 | 173, | | | |
| MALLINCKRODT ORD | | | 1,900 | 108,583 | 94, | | | |
| MEDTRONIC ORD | | | 6,091 | 329,221 | 433, | | | |
| NABORS INDUSTRIES ORD | | | 8,181 | 100,206 | 134 | | | |
| NIELSEN HOLDINGS ORD | | | 34,176 | 1,356,290 | 1,433, | | | |
| | | | • | 372,814 | | | | |
| NOBLE ORD | | | 16,154 | • | 95, | | | |
| RENAISSANCERE ORD | | | 5,100 | 340,754 | 694 | | | |
| SEAGATE TECHNOLOGY ORD | | | 17,863 | 481,380 | 681, | | | |
| STERIS ORD | | | 16,095 | 1,228,209 | 1,084 | | | |
| TRITON INTERNATIONAL ORD | | | 5,600 | 104,830 | 88 | | | |
| TSAKOS ENERGY NAVIGATION ORD | | | 42,300 | 325,552 | 198 | | | |
| WILLIS TOWERS WATSON ORD | | | 420 | 47,630 | 51, | | | |
| PERRIGO ORD | | | 6,596 | 477,709 | 548, | | | |
| XL GROUP ORD | | | 2,773 | 86,961 | 103 | | | |
| ATLASSIAN CL A ORD | | | 13,537 | 339,789 | 325, | | | |
| ALLIED WORLD ASSURANCE HOLDINGS ORD | | | 5,400 | 174,690 | 290 | | | |
| CHUBB ORD | | | 2,532 | 260,656 | 334 | | | |
| TE CONNECTIVITY ORD | | | 9,898 | 608,795 | 685 | | | |
| TRANSOCEAN ORD | | | 16,643 | 152,283 | 245 | | | |
| PENTAIR ORD | | | 935 | 66,833 | 52, | | | |
| CAMTEK ORD | | | 55,982 | 126,112 | 184 | | | |
| SILICOM ORD | | | 19,385 | 623,495 | 796 | | | |
| STRATASYS ORD | | | 47,500 | 1,347,218 | 785 | | | |
| AERCAP HOLDINGS ORD | | | 17,791 | 790,514 | 740 | | | |
| CNH INDUSTRIAL ORD | | | 285,509 | 1,785,636 | 2,481 | | | |
| MOBILEYE ORD | | | 31,258 | 1,571,134 | 1,191 | | | |
| LYONDELLBASELL INDUSTRIES CL A ORD | | | 12,325 | 1,006,702 | 1,057 | | | |
| MYLAN ORD | | | 1,360 | 45,655 | 51, | | | |
| NXP SEMICONDUCTORS ORD | | | 5,000 | 286,144 | 490 | | | |
| SENSATA TECHNOLOGIES HOLDING ORD | | | 11,080 | 431,718 | 431, | | | |
| WRIGHT MEDICAL GROUP ORD | | | 26,307 | 412,914 | 604, | | | |
| PATHEON ORD | | | 16,500 | 396,838 | 473, | | | |
| A P MOLLER MAERSK UNSPON ADR REP ORD | | | 430,500 | 3,132,163 | 3,444, | | | |
| 8X8 ORD | | | 16,300 | 154,239 | 233, | | | |
| ROYAL CARIBBEAN CRUISES ORD | | | 848 | 32,309 | 69 | | | |
| BROADCOM ORD | | | 364 | 55,157 | 64 | | | |
| DHT HOLDINGS ORD | | | 30,600 | 238,595 | 126, | | | |
| FLEX ORD | | | 12,247 | 106,181 | 175, | | | |
| NAVIGATOR HOLDINGS ORD | | | 25,000 | 304,795 | 232, | | | |
| STAR BULK CARRIERS ORD | | | 2,204 | 41,522 | 11, | | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | | (c) Description of Investment, Including: | | | | | | | | |
|-----|-------------------------------------|---|----------------------|------------------|----|----------------------|-------|------------------------|--|--|
| | (b) Identity of Issuer, Borrower, | Coupon | | | _ | | (e) C | Current | | |
| (a) | Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | | (d) Cost | V | 'alue | | |
| | | | | | | | | | | |
| | COMMON STOCK (Continued): | | | | | | | | | |
| | ABERDEEN EMERGING MARKETS SM | - % | | \$ 56,948 | \$ | 622,632 | \$ | 640,665 | | |
| | ABERDEEN GREATER CHINA FUND | | | 77,690 | | 689,051 | | 675,126 | | |
| | ABERDEEN INDONESIA FUND INC | | | 171,631 | | 1,009,171 | | 1,091,573 | | |
| | ABERDEEN LATIN AMERICAN EQTY | | | 105,438 | | 1,864,277 | | 2,086,618 | | |
| | ADVANCED SEMICONDUCTOR ENGINEE | | | 404,426 | | 2,275,348 | | 2,038,307 | | |
| | ALIBABA GROUP HOLDING LTD | | | 23,719 | | 2,509,608 | | 2,082,765 | | |
| | ALIBABA GROUP HOLDING LTD | | | 12,000 | | 945,796 | | 1,053,720 | | |
| | ALIBABA GROUP HOLDING LTD | | | 18,288 | | 1,580,150 | | 1,605,869 | | |
| | AMAZON.COM INC | | | 1,238 | | 873,019 | | 928,339 | | |
| | AMERICA MOVIL SAB DE CV | | | 73,400 | | 1,153,530 | | 922,638 | | |
| | AMERICAN EXPRESS CO | | | 4,501 | | 271,001 | | 333,434 | | |
| | ARROW ELECTRONICS INC | | | 12,014 | | 484,312 | | 856,598 | | |
| | ASIA PACIFIC FUND INC | | | 113,452 | | 1,151,109 | | 1,102,753 | | |
| | ASIA CEMENT CORP | | | 41 | | 306 | | | | |
| | ASIA TIGERS FUND INC | | | 25,669 | | 237,871 | | 235,128 | | |
| | AVNET INC | | | 15,993 | | 568,587 | | 761,427 | | |
| | BAIDU INC | | | 16,210 | | 2,325,898 | | 2,665,086 | | |
| | BAIDU INC | | | 7,125 | | 1,050,928 | | 1,171,421 | | |
| | BANK OF NEW YORK MELLON CORP/T | | | 69,700 | | 1,791,351 | | 3,302,386 | | |
| | CANADIAN NATIONAL RAILWAY CO | | | 31,700 | | 1,667,860 | | 2,136,580 | | |
| | CANADIAN PACIFIC RAILWAY LTD | | | 18,650 | | 2,595,871 | | 2,662,661 | | |
| | CATHAY FINANCIAL HOLDING CO LT | | | 41,460 | | 639,554 | | 620,076 | | |
| | CENTRAL EUROPE RUSSIA AND TU | | | 66,804 | | 1,181,817 | | 1,374,158 | | |
| | CHINA FUND INC | | | 62,171 | | 1,000,329 | | 935,674 | | |
| | CIA BRASILEIRA DE DISTRIBUICAO | | | 16,500 | | 682,865 | | 273,075 | | |
| | CTRIP.COM INTERNATIONAL LTD | | | 7,277 | | 342,513 | | 291,080 | | |
| | CTRIP.COM INTERNATIONAL LTD | | | 56,200 | | 1,674,372 | | 2,248,000 | | |
| | DR REDDY'S LABORATORIES LTD | | | 44,500 | | 1,878,055 | | 2,014,960 | | |
| | DOLLAR GENERAL CORP | | | 5,365 | | 365,375 | | 397,386 | | |
| | EMERSON ELECTRIC CO | | | 47,213 | | 2,830,582 | | 2,632,125 | | |
| | FIDELITY NATIONAL INFORMATION | | | 37,200 | | 869,775 | | 2,813,808 | | |
| | FISERV INC | | | 22,700 | | 583,746 | | 2,412,556 | | |
| | FONDUL PROPRIETATEA SA/FUND | | | 203,945 | | 1,953,789 | | 1,945,635 | | |
| | WW GRAINGER INC | | | 12,672 | | 2,506,033 | | 2,943,072 | | |
| | GRIFOLS SA | | | 46,219 | | 784,105 | | 742,739 | | |
| | GRUPO TELEVISA SAB | | | 66,800 | | 1,625,167 | | 1,395,452 | | |
| | HCA HOLDINGS INC | | | 35,761 | | 1,658,616 | | 2,647,029 | | |
| | HDFC BANK LTD | | | 52,600 | | 1,984,205 | | 3,191,768 | | |
| | INDIA FUND INC | | | 60,324 | | 1,362,528 | | 1,290,330 | | |
| | INFOSYS LTD | | | 196,000 | | 2,818,462 | | 2,906,680 | | |
| | JD.COM INC | | | 63,774 | | 1,562,726 | | | | |
| | JPMORGAN CHINA REGION FUND I | | | 68,082 | | 1,008,278 | | 1,622,411 1,060,786 | | |
| | | | | · | | | | 2,432,316 | | |
| | KOREA FUND INC KOREA EQUITY FUND | | | 76,296 35,888 | | 2,605,873 258,356 | | 2,432,316 | | |
| | LATIN AMERICAN DISCOVERY FD | | | 74,951 | | 600,077 | | 696,295 | | |
| | | | | | | | | | | |
| | MEDNAX INC | | | 15,036 | | 993,729 | | 1,002,300 | | |
| | MEXICO EQUITY AND INCOME FD | | | 95,411 | | 1,062,973 | | 874,919 | | |
| | MEXICO FUND INC | | | 33,142 | | 580,789 | | 466,142 | | |
| | MORGAN STANLEY EMRG MARKETS | | | 112,181 | | 1,436,108 | | 1,478,546 | | |
| | MORGAN STANLEY ASIA PACIFIC | | | 88,646 | | 1,168,165 | | 1,196,721 | | |
| | MORGAN STANLEY INDIA INVEST | | | 124,246 | | 3,205,748 | | 3,183,183 | | |
| | OMNICOM GROUP INC | | | 16,470 | | 1,145,848 | | 1,401,762 | | |
| | ORACLE CORP | | | 68,400 | | 1,864,644 | | 2,629,980 | | |
| | PARKER-HANNIFIN CORP | | | 21,907 | | 2,615,216 | | 3,066,980 | | |
| | PETROLEO BRASILEIRO SA | | | 60,700 | | 922,025 | | 613,677 | | |
| | PFIZER INC | | | 75,900 | | 1,717,860 | | 2,465,232 | | |
| | | | | | | | | | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | (c) Description of Investment, Including: | | | | | | |
|---|---|---------------|---------------|----|-----------|----|----------------|
| (b) Identity of Issuer, Borrower, Lessor, or Similar Party | Coupon Rate | Maturity Date | Par or Shares | | (d) Cost | | urrent alue |
| , | | , | | | (, | | |
| PROGRESSIVE CORP/THE | | | 86,699 | | 2,325,270 | | 3,077,8 |
| QUINTILES IMS HOLDINGS INC | | | 35,615 | | 2,657,736 | | 2,708,5 |
| SERVICEMASTER GLOBAL HOLDINGS | | | 38,120 | | 1,422,362 | | 1,435,9 |
| COMMON STOCK (Continued): | | | | | | | |
| SMITH & NEPHEW PLC | - % | | \$ 54,342 | \$ | 1,265,684 | \$ | 1,634,6 |
| TAIWAN FUND INC | | | 86,123 | | 1,309,926 | | 1,386,5 |
| TAIWAN SEMICONDUCTOR MANUFACTU | | | 49,617 | | 1,456,325 | | 1,426,4 |
| TAIWAN SEMICONDUCTOR MANUFACTU | | | 64,813 | | 1,105,374 | | 1,863, |
| TAIWAN SEMICONDUCTOR MANUFACTU | | | 140,125 | | 2,145,979 | | 4,028, |
| TATA MOTORS LTD | | | 60,400 | | 1,876,334 | | 2,077, |
| TEMPLETON DRAGON FUND INC | | | 251,576 | | 4,477,785 | | 4,120, |
| TEMPLETON EMERGING MKTS FND | | | 91,365 | | 1,038,312 | | 1,104, |
| TENARIS SA | | | 15,546 | | 542,342 | | 555, |
| THAI FUND INC | | | 85,870 | | 619,846 | | 652, |
| THERMO FISHER SCIENTIFIC INC | | | 18,754 | | 2,304,447 | | 2,646, |
| TURKISH INVESTMENT FUND | | | 32,302 | | 268,428 | | 219, |
| ULTRAPAR PARTICIPACOES SA | | | 44,575 | | 948,326 | | 924, |
| UNITEDHEALTH GROUP INC | | | 19,389 | | 1,577,047 | | 3,103, |
| VOYA EMERGING MARKETS HIGH I | | | 92,981 | | 724,482 | | 692, |
| WABCO HOLDINGS INC | | | 7,426 | | 853,697 | | 788, |
| WALSIN LIHWA CORP | | | 848 | | | | |
| WELLS FARGO & CO | | | 51,900 | | 1,666,397 | | 2,860, |
| YUM CHINA HOLDINGS INC | | | 143,931 | | 4,004,044 | | 3,759, |
| ZIMMER BIOMET HOLDINGS INC | | | 28,685 | | 2,747,152 | | 2,960, |
| CITY OF LONDON CHINA A SHARE | | | 15,041 | | 1,535,708 | | 1,822, |
| CITY OF LONDON EIP | | | 193,523 | | 1,939,000 | | 2,177, |
| WESTPAC BANKING CORP | | | 37,056 | | 871,755 | | 874, |
| CSL LTD | | | 16,800 | | 1,124,878 | | 1,221, |
| COMMONWEALTH BANK OF AUSTRALIA | | | 11,900 | | 667,811 | | 710, |
| NATIONAL AUSTRALIA BANK LTD | | | 32,697 | | 770,973 | | 726, |
| TELENET GROUP HOLDING NV | | | 14,141 | | 704,243 | | 786, |
| CONTINENTAL AG | | | 12,073 | | 1,464,348 | | 2,339, |
| DEUTSCHE POST AG | | | 29,535 | | 887,265 | | 973, |
| DEUTSCHE POST AG | | | 49,600 | | 1,566,494 | | 1,634, |
| SAP SE | | | 24,300 | | 1,651,565 | | 2,122, |
| SAP SE | | | 31,500 | | 2,114,423 | | 2,751, |
| BAYER AG | | | 22,650 | | 1,955,370 | | 2,368, |
| HENKEL AG & CO KGAA | | | 9,455 | | 955,610 | | 1,129, |
| BASF SE | | | 16,675 | | 1,244,316 | | 1,553, |
| BEIERSDORF AG | | | 15,943 | | 1,090,891 | | 1,355, |
| ALLIANZ SE | | | 17,872 | | 2,822,636 | | 2,959, |
| STADA ARZNEIMITTEL AG | | | 37,500 | | 1,699,944 | | 1,945, |
| DAIMLER AG | | | 29,200 | | 2,138,359 | | 2,178, |
| SIEMENS AG | | | 17,850 | | 1,655,923 | | 2,199, |
| LINDE AG | | | 19,998 | | 3,151,793 | | 3,292, |
| LINDE AG | | | 1,074 | | 140,965 | | 176, |
| BAYERISCHE MOTOREN WERKE AG | | | 15,190 | | 1,244,980 | | 1,421, |
| WIRECARD AG | | | 31,485 | | 1,389,069 | | 1,357, |
| RTL GROUP SA | | | 3,458 | | 291,345 | | 254, |
| VONOVIA SE | | | 31,409 | | 1,034,597 | | 1,023, |
| DEUTSCHE BOERSE AG | | | 38,412 | | 3,211,323 | | 3,141, |
| BANCO SANTANDER SA | | | 192,168 | | 1,112,329 | | 1,005, |
| FERROVIAL SA | | | 134,988 | | 2,395,456 | | 2,419, |
| APPLUS SERVICES SA | | | 90,739 | | 838,042 | | 923, |
| GRIFOLS SA | | | 25,513 | | 321,136 | | 508, |
| L'OREAL SA | | | 8,315 | | 1,191,614 | | 1,520, |
| SCHNEIDER ELECTRIC SE | | | 0,313 | | 1,171,014 | | 1,320, |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | (a) Doss | | | | | | | | |
|---|----------|----------------------|------------------|----|-------------|--------------|--|--|--|
| (b) Identity of Issuer, Borrower, | Coupon | inpulon of Invest | ment, Including: | - | (e) Current | | | | |
| (a) Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | | (d) Cost | Value | | | |
| DASSAULT SYSTEMES SE | | | 12,737 | | 647,210 | 972,513 | | | |
| SANOFI | | | 19,725 | | 1,490,728 | 1,599,900 | | | |
| SANOFI | | | 31,690 | | 2,557,990 | 2,570,385 | | | |
| AXA SA | | | 53,668 | | 1,308,014 | 1,357,703 | | | |
| ZODIAC AEROSPACE | | | 72,303 | | 1,821,022 | 1,663,647 | | | |
| BNP PARIBAS SA | | | 10,200 | | 631,648 | 651,424 | | | |
| COMMON STOCK (Continued): | | | 10,200 | | 031,040 | 031,424 | | | |
| CIE DE SAINT-GOBAIN | - % | | \$ 37,300 | \$ | 2,077,452 | \$ 1,741,088 | | | |
| SAFRAN SA | 70 | | 16,800 | Ψ | 1,056,511 | 1,212,389 | | | |
| VALLOUREC SA | | | 27,128 | | 167,691 | 187,417 | | | |
| DANONE SA | | | 15,842 | | 1,101,485 | 1,005,903 | | | |
| LAFARGEHOLCIM LTD | | | 89,294 | | 3,991,387 | 4,701,137 | | | |
| POWSZECHNA KASA OSZCZEDNOSCI B | | | 76,400 | | 483,410 | 515,032 | | | |
| ASSICURAZIONI GENERALI SPA | | | 79,453 | | 1,141,303 | 1,183,299 | | | |
| INTESA SANPAOLO SPA | | | 471,829 | | 1,131,676 | 1,207,327 | | | |
| INTESA SANPAOLO SPA | | | 373,800 | | 1,111,250 | 956,488 | | | |
| LUXOTTICA GROUP SPA | | | 32,155 | | 997,003 | 1,733,081 | | | |
| ATLANTIA SPA | | | 32,202 | | 828,974 | 756,062 | | | |
| UNICREDIT SPA | | | 24,130 | | 70,665 | 69,583 | | | |
| EXOR NV | | | 123,796 | | 3,940,583 | 5,350,916 | | | |
| CIPLA LTD/INDIA | | | 151,900 | | 1,173,302 | 1,271,552 | | | |
| AKZO NOBEL NV | | | 13,641 | | 919,715 | 854,494 | | | |
| ROYAL DUTCH SHELL PLC | | | 47,700 | | 1,629,710 | 1,307,346 | | | |
| ASML HOLDING NV | | | 6,878 | | 731,353 | 773,700 | | | |
| ASML HOLDING NV | | | 25,684 | | 1,131,061 | 2,889,170 | | | |
| OCI NV | | | 254,630 | | 5,239,472 | 4,452,907 | | | |
| ING GROEP NV | | | 175,990 | | 2,376,619 | 2,481,812 | | | |
| ING GROEP NV | | | 104,100 | | 1,169,664 | 1,468,019 | | | |
| BANCO ESPIRITO SANTO SA | | | 967,755 | | 968,135 | 1,400,013 | | | |
| SIKA AG | | | 415 | | 1,310,477 | 1,997,521 | | | |
| NOVARTIS AG | | | 25,800 | | 1,685,059 | 1,881,025 | | | |
| ROCHE HOLDING AG | | | 7,525 | | 1,275,215 | 1,722,158 | | | |
| LAFARGEHOLCIM LTD | | | 15,732 | | 857,843 | 830,444 | | | |
| LAFARGEHOLCIM LTD | | | 17,200 | | 633,629 | 907,935 | | | |
| NESTLE SA | | | 38,345 | | 2,511,766 | 2,756,041 | | | |
| SWATCH GROUP AG/THE | | | 4,050 | | 1,554,691 | 1,262,001 | | | |
| ACTELION LTD | | | 3,269 | | 423,686 | 709,219 | | | |
| SWISS RE AG | | | 16,200 | | 1,288,828 | 1,538,151 | | | |
| UBS GROUP AG | | | 67,699 | | 1,002,279 | 1,062,428 | | | |
| AKTAS ELEKTRIK | | | 73 | | 24,500 | 1,002,120 | | | |
| TURKIYE GARANTI BANKASI AS | | | 203,000 | | 781,137 | 439,749 | | | |
| ABERDEEN NEW THAI INV TR-ORD | | | 60,400 | | 331,625 | 364,583 | | | |
| ABERDEEN ASIAN SMALLER COS-O | | | 73,750 | | 800,952 | 862,993 | | | |
| JPMORGAN ASIAN INVEST-ORD | | | 431,979 | | 1,315,653 | 1,457,205 | | | |
| SKY PLC | | | 101,000 | | 1,467,704 | 1,236,774 | | | |
| EDINBURGH DRAGON TRUST PLC | | | 933,368 | | 3,245,968 | 3,483,015 | | | |
| JPMORGAN EMERGING MKTS-ORD | | | 385,503 | | 3,131,662 | 3,291,556 | | | |
| JPMORGAN CHINESE-ORD | | | 389,713 | | 940,561 | 946,244 | | | |
| JPMORGAN CHINESE-ORD JPMORGAN INDIAN INV TRUST | | | 381,838 | | 2,776,830 | 2,797,881 | | | |
| BLACKROCK LATIN AMERICAN INV | | | 207,489 | | 921,289 | 1,009,511 | | | |
| HSBC HOLDINGS PLC | | | 179,200 | | 1,654,605 | 1,454,564 | | | |
| ABERDEEN NEW INDIA INVESTMEN | | | 125,079 | | 528,287 | 573,395 | | | |
| PACIFIC HORIZON INV TR PLC | | | 256,655 | | 634,238 | 657,660 | | | |
| ST JAMES'S PLACE PLC | | | 6,703 | | 86,541 | 83,985 | | | |
| SCOTTISH ORIENTAL SMALL COS | | | 39,249 | | 424,122 | 442,666 | | | |
| LLOYDS BANKING GROUP PLC | | | 1,907,300 | | 2,459,276 | 1,473,208 | | | |
| LLOYDS BANKING GROUP PLC | | | 2,294,000 | | 1,942,506 | 1,771,897 | | | |
| LLOIDS DANIANO GROOF FLC | | | 2,237,000 | | 1,542,500 | 1,//1,03/ | | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | | (c) Description of Investment, Including: | | | | | | | | |
|-----|-----------------------------------|---|---------------|---------------|----|-------------|----------------|--|--|--|
| | (b) Identity of Issuer, Borrower, | Coupon | - | | _ | (e) Current | | | | |
| (a) | Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | | (d) Cost | Value | | | |
| | TEMPLETON EMERGING MARKETS-O | | | 1,174,706 | | 7,305,492 | 8,643,834 | | | |
| | GLAXOSMITHKLINE PLC | | | 80,875 | | 1,900,568 | 1,560,956 | | | |
| | NEXT PLC | | | 45,174 | | 3,316,077 | 2,781,473 | | | |
| | JPMORGAN RUSSIAN SECURITIES | | | 440,081 | | 2,113,350 | 2,857,596 | | | |
| | BARING EMERGING EUROPE PLC | | | 69,890 | | 487,915 | 604,517 | | | |
| | BANK PEKAO SA | | | 17,800 | | 1,036,672 | 515,310 | | | |
| | HON HAI PRECISION INDUSTRY CO | | | 312,874 | | 1,316,627 | 1,589,400 | | | |
| | BLACKROCK EMERGING EUROPE PL | | | 121,353 | | 355,790 | 446,101 | | | |
| | FIRST FINANCIAL HOLDING CO LTD | | | 98,513 | | 1,070,757 | 1,070,757 | | | |
| | COMMON STOCK (Continued): | | | 30,313 | | 1,0,0,,, | 1,0,0,737 | | | |
| | EXPERIAN PLC | - % | , | \$ 77,000 | \$ | 1,497,076 | \$ 1,497,583 | | | |
| | WHITBREAD PLC | 70 | , | 59,911 | Ψ | 2,926,230 | 2,795,336 | | | |
| | QATAR INVESTMENT FUND PLC | | | 585,424 | | 687,726 | 626,404 | | | |
| | RECKITT BENCKISER GROUP PLC | | | 27,525 | | 1,618,515 | 2,342,016 | | | |
| | SHIRE PLC | | | 22,300 | | 1,609,331 | 1,290,676 | | | |
| | MAGNIT PJSC | | | 24,400 | | 818,354 | 1,077,260 | | | |
| | ABERDEEN EMERGING MARKETS IN | | | 264,501 | | 1,523,824 | 1,676,641 | | | |
| | GENESIS EMERGING MARKETS | | | 918,149 | | 5,888,187 | 6,835,428 | | | |
| | FIDELITY CHINA SPECIAL SITUA | | | 1,490,606 | | 2,942,394 | 3,140,384 | | | |
| | ROLLS-ROYCE HOLDINGS PLC | | | 113,175 | | 1,527,642 | 934,163 | | | |
| | WPP PLC | | | 99,765 | | 1,147,238 | 2,238,667 | | | |
| | WPP PLC | | | 121,000 | | 1,325,168 | 2,715,168 | | | |
| | WEISS KOREA OPPORTUNITY FUND | | | 328,354 | | 587,398 | 576,137 | | | |
| | ABERDEEN NEW DAWN INV TRUST | | | 360,484 | | 807,753 | 843,537 | | | |
| | CONVATEC GROUP PLC | | | 257,079 | | 734,842 | 743,006 | | | |
| | WOLSELEY PLC | | | 18,513 | | 1,061,286 | 1,135,087 | | | |
| | COMPASS GROUP PLC | | | 143,094 | | 1,336,918 | 2,653,980 | | | |
| | HSBC BANK EZNOTE074 29-OCT-18 | | | 117,442 | | 1,389,178 | 1,793,186 | | | |
| | BANGKOK BANK PCL | | | 147,200 | | 928,796 | 655,629 | | | |
| | BANGKOK BANK PCL | | | 40,500 | | 263,606 | 182,649 | | | |
| | BANGKOK BANK PCL | | | 26,500 | | 143,695 | 118,031 | | | |
| | ADVANCED INFO SERVICE PCL | | | 90,100 | | 673,231 | 369,855 | | | |
| | ADVANCED INFO SERVICE PCL | | | 32,300 | | 224,241 | 132,590 | | | |
| | BANGKOK DUSIT MEDICAL SERVICES | | | 1,784,100 | | 811,002 | 1,150,855 | | | |
| | CHINA MOBILE LTD | | | 66,000 | | 813,229 | 699,741 | | | |
| | CHINA MOBILE LTD | | | 140,500 | | 1,657,016 | 1,489,601 | | | |
| | HENGAN INTERNATIONAL GROUP CO | | | 92,000 | | 958,260 | 675,777 | | | |
| | HSBC HOLDINGS PLC | | | 93,200 | | 787,084 | 748,302 | | | |
| | BRILLIANCE CHINA AUTOMOTIVE HO | | | 1,140,000 | | 1,277,194 | 1,570,355 | | | |
| | LENOVO GROUP LTD | | | 1,456,000 | | 1,460,010 | 882,635 | | | |
| | FIRST PACIFIC CO LTD/HONG KONG | | | 1,852,500 | | 1,188,029 | 1,295,028 | | | |
| | GREAT EAGLE HOLDINGS LTD | | | 972,917 | | 3,142,522 | 4,636,733 | | | |
| | PING AN INSURANCE GROUP CO OF | | | 443,000 | | 1,771,987 | 2,216,957 | | | |
| | CHINA CONSTRUCTION BANK CORP | | | 104,085 | | 80,971 | 80,146 | | | |
| | CHINA CONSTRUCTION BANK CORP | | | 1,457,000 | | 1,132,409 | 1,121,904 | | | |
| | INDUSTRIAL & COMMERCIAL BANK O | | | 1,425,000 | | 982,839 | 854,653 | | | |
| | HSBC CHINA DRAGON FUND | | | 691,408 | | 779,227 | 753,551 | | | |
| | CHINA PACIFIC INSURANCE GROUP | | | 310,600 | | 1,061,886 | 1,083,654 | | | |
| | AIA GROUP LTD | | | 338,200 | | 1,217,180 | 1,908,418 | | | |
| | AIA GROUP LTD | | | 142,200 | | 857,527 | 802,416 | | | |
| | CITIC SECURITIES CO LTD | | | 714,500 | | 1,701,090 | 1,452,380 | | | |
| | QINQIN FOODSTUFFS GROUP CAYMAN | | | 18,400 | | 26,083 | 6,265 | | | |
| | CK HUTCHISON HOLDINGS LTD | | | 396,000 | | 4,781,736 | 4,489,582 | | | |
| | CHEUNG KONG PROPERTY HOLDINGS | | | 668,500 | | 2,741,246 | 4,099,905 | | | |
| | NTT DOCOMO INC | | | 87,174 | | 2,108,988 | 1,990,349 | | | |
| | BRIDGESTONE CORP | | | 17,800 | | 675,158 | 643,111 | | | |
| | RAKUTEN INC | | | 147,400 | | 1,476,046 | 1,447,650 | | | |
| | | | | 217,100 | | -, 0,0 10 | -, , , , , , , | | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | (c) Description of Investment, Including: | | | | | | | |
|--|---|----------------------|-------|--------------|----|-----------|--------|-----------|
| (b) Identity of Issuer, Borrower, | Coupon | iption of Invest | ment, | , Including. | - | | urrent | |
| a) Lessor, or Similar Party | Rate | Maturity Date | Par | or Shares | | (d) Cost | ٧ | 'alue |
| KDDI CORP | | | | 49,100 | | 1,495,389 | | 1,245,865 |
| MITSUBISHI UFJ FINANCIAL GROUP | | | | 270,600 | | 1,258,675 | | 1,670,906 |
| FANUC CORP | | | | 10,700 | | 1,590,906 | | 1,817,812 |
| KEYENCE CORP | | | | 900 | | 641,730 | | 618,854 |
| SUMITOMO MITSUI FINANCIAL GROU | | | | 19,300 | | 764,078 | | 738,012 |
| NIPPON TELEGRAPH & TELEPHONE C | | | | 32,100 | | 1,495,399 | | 1,351,869 |
| NISSAN MOTOR CO LTD | | | | • | | 694,516 | | |
| | | | | 72,300 | | • | | 728,672 |
| NOMURA HOLDINGS INC | | | | 150,300 | | 920,858 | | 887,999 |
| TOYOTA MOTOR CORP | | | | 22,800 | | 907,892 | | 1,344,523 |
| CALBEE INC | | | | 17,900 | | 751,258 | | 561,701 |
| LG CHEM LTD | | | | 5,000 | | 1,306,784 | | 1,080,477 |
| SHINHAN FINANCIAL GROUP CO LTD | | | | 32,000 | | 1,350,290 | | 1,198,875 |
| COMMON STOCK (Continued): | | | | | | | | |
| HYUNDAI HEAVY INDUSTRIES CO LT | - % | | \$ | 5,725 | \$ | 1,153,437 | \$ | 689,674 |
| SK HYNIX INC | | | | 56,370 | | 1,765,192 | | 2,086,223 |
| HYUNDAI MOTOR CO | | | | 8,175 | | 1,657,245 | | 988,202 |
| INDUSTRIAL BANK OF KOREA | | | | 36,900 | | 464,249 | | 388,003 |
| LG CORP | | | | 23,115 | | 1,306,141 | | 1,148,287 |
| NAVER CORP | | | | 4,013 | | 1,638,545 | | 2,574,993 |
| SAMSUNG ELECTRONICS CO LTD | | | | 1,460 | | 1,881,000 | | 2,178,275 |
| SAMSUNG ELECTRONICS CO LTD | | | | 2,555 | | 2,754,549 | | 3,811,982 |
| ORION CORP/REPUBLIC OF KOREA | | | | 9 | | 8,148 | | 4,881 |
| CELLTRION INC | | | | 5,775 | | 473,589 | | 513,525 |
| AMOREPACIFIC CORP | | | | 3,800 | | 1,280,760 | | 1,011,509 |
| SK INNOVATION CO LTD | | | | 6,253 | | 936,202 | | 758,457 |
| KB FINANCIAL GROUP INC | | | | 34,400 | | 1,291,109 | | 1,219,010 |
| HANWHA CORP | | | | 29,970 | | 475,786 | | 416,871 |
| BANK MANDIRI PERSERO TBK PT | | | | • | | 1,336,478 | | |
| | | | | 1,744,300 | | | | 1,498,623 |
| BANK RAKYAT INDONESIA PERSERO | | | | 198,700 | | 186,683 | | 172,189 |
| BANK RAKYAT INDONESIA PERSERO | | | | 1,777,500 | | 1,373,333 | | 1,540,340 |
| BANK NEGARA INDONESIA PERSERO | | | | 408,800 | | 212,962 | | 167,646 |
| SEMEN INDONESIA PERSERO TBK PT | | | | 218,300 | | 221,612 | | 148,665 |
| TELEKOMUNIKASI INDONESIA PERSE | | | | 4,567,200 | | 1,028,384 | | 1,349,222 |
| DBS GROUP HOLDINGS LTD | | | | 88,430 | | 1,047,516 | | 1,061,380 |
| GLOBAL LOGISTIC PROPERTIES LTD | | | | 2,732,800 | | 3,745,921 | | 4,161,528 |
| CIMB GROUP HOLDINGS BHD | | | | 592,900 | | 1,432,468 | | 596,072 |
| MALAYAN BANKING BHD | | | | 167,700 | | 508,785 | | 306,540 |
| ICAPITAL.BIZ BERHAD | | | | 828,700 | | 446,955 | | 458,131 |
| METROPOLITAN BANK & TRUST CO | | | | 486,503 | | 959,899 | | 710,488 |
| SM INVESTMENTS CORP | | | | 69,750 | | 852,000 | | 919,009 |
| ALLEGION PLC | | | | 1,183 | | 78,446 | | 75,712 |
| AON PLC | | | | 21,291 | | 2,046,697 | | 2,374,585 |
| AON PLC | | | | 29,000 | | 1,334,669 | | 3,234,370 |
| ACCENTURE PLC | | | | 23,100 | | 1,309,457 | | 2,705,703 |
| CREDICORP LTD | | | | 8,525 | | 1,234,753 | | 1,345,757 |
| DELPHI AUTOMOTIVE PLC | | | | 39,800 | | 1,353,145 | | 2,680,530 |
| EVEREST RE GROUP LTD | | | | 9,380 | | 783,047 | | 2,029,832 |
| LIBERTY GLOBAL PLC | | | | 35,178 | | 1,020,084 | | 1,076,095 |
| LIBERTY GLOBAL PLC | | | | 57,128 | | 1,422,247 | | 1,696,702 |
| MEDTRONIC PLC | | | | 32,751 | | 2,483,381 | | 2,332,854 |
| TENCENT HOLDINGS LTD | | | | 68,800 | | 449,408 | | 1,678,720 |
| TENCENT HOLDINGS LTD | | | | 159,031 | | 1,393,816 | | 3,880,356 |
| WILLIS TOWERS WATSON PLC | | | | 4,502 | | 568,339 | | 550,505 |
| | | | | | | | | |
| | | | | 71 / 5 | | 7 674 441 | | |
| WILLIS TOWERS WATSON PLC | | | | 21,456 | | 2,676,661 | | 2,623,640 |
| WILLIS TOWERS WATSON PLC UBS GROUP AG | | | | 124,100 | | 2,557,575 | | 1,944,647 |
| WILLIS TOWERS WATSON PLC | | | | | | | | |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | | (c) Description of Investment, Including: | | | | | | |
|-----|---|---|----------------------|----------------------|----|----------------------|-----|------------------------|
| | (b) Identity of Issuer, Borrower, | Coupon | ription of Invest | ment, Including. | _ | | (e) | Current |
| (a) | Lessor, or Similar Party | Rate | Maturity Date | Par or Shares | | (d) Cost | ` , | Value |
| | REMGRO LTD | | | 76,976 | | 1,214,019 | | 1,255,539 |
| | NASPERS LTD | | | 4,165 | | 618,314 | | 613,432 |
| | ASPEN PHARMACARE HOLDINGS LTD | | | 44,800 | | 871,425 | | 929,023 |
| | CASA ANGLO BRAS S A PFD | | | 4,036,560 | | 160,861 | | 323,023 |
| | M DIAS BRANCO SA | | | 25,800 | | 750,926 | | 911,684 |
| | CIELO SA | | | 169,744 | | 1,562,599 | | 1,454,561 |
| | ENHANCED TAIWAN INDEX FEEDER | | | 130,297 | | 2,419,989 | | 2,728,957 |
| | ENHANCED MALAYSIA INDEX FEED | | | 51,882 | | 599,995 | | 592,109 |
| | ENHANCED SOUTH KOREA FEEDER | | | 201,010 | | 1,999,993 | | 2,039,323 |
| | GRUPO FINANCIERO SANTANDER MEX | | | 383,900 | | 1,172,425 | | 555,869 |
| | GRUPO BIMBO SAB DE CV | | | 588,200 | | 1,442,714 | | 1,342,198 |
| | CEMEX SAB DE CV | | | 2,083,421 | | 1,432,658 | | 1,672,683 |
| | GRUPO FINANCIERO BANORTE SAB D | | | 55,600 | | 261,307 | | 276,091 |
| | GPO SITUR SA NPV B SHS | | | 2,388,000 | | 76,424 | | 2,0,031 |
| | WAL-MART DE MEXICO SAB DE CV | | | 538,250 | | 1,521,537 | | 967,996 |
| | COMMON STOCK (Continued): | | | 330,233 | | 1,021,007 | | 30.7530 |
| | NXP SEMICONDUCTORS NV | - % | | \$ 18,700 | \$ | 1,528,656 | \$ | 1,832,787 |
| | MMC NORILSK NICKEL PJSC | ,, | | 14,969 | 4 | 251,072 | Ψ | 248,210 |
| | ROGERS COMMUNICATIONS INC | | | 12,453 | | 529,509 | | 480,922 |
| | TENARIS S A | | | 519 | | 17,749 | | 17,749 |
| | NOVO NORDISK A/S | | | 54,550 | | 1,507,092 | | 1,970,890 |
| | ISS A/S | | | 10,259 | | 400,218 | | 346,936 |
| | ISS A/S | | | 30,410 | | 955,469 | | 1,028,398 |
| | SWEDBANK AB | | | 38,182 | | 956,902 | | 925,907 |
| | TELEFONAKTIEBOLAGET LM ERICSSO | | | 85,070 | | 847,656 | | 500,985 |
| | | | | | | | | |
| | | | | \$ 84,012,278 | \$ | 947,375,044 | \$ | 1,157,825,702 |
| | LIMITED DADTNED CHIDC. | | | | | | | |
| | LIMITED PARTNERSHIPS: | | | ± 007.500 | | 007 500 | | 007 530 |
| | BATTERY VENTURES XI-A | | | \$ 997,500 | \$ | 997,500 | \$ | 907,529 |
| | BRENTWOOD ASSOC PE V, LP | | | 8,017,976 | | 8,017,976 | | 8,419,083 |
| | BRIDGEWATER PURE | | | 100,000,000 | | 100,000,000 | | 101,416,527 |
| | BROADRIVER TRF I FI BATTERY VENTURES XI-A SIDE | | | 13,000,000 | | 13,000,000 | | 12,186,501 |
| | CANVAS VENTURE I PE | | | 688,750 6,590,857 | | 688,750 6,590,857 | | 662,296 |
| | CERBERUS OFFSHORE LEVERAGED LOAN FUND I | | | 631,688 | | 631,688 | | 7,721,981 2,825,954 |
| | CERBERUS OFFSHORE LEVERAGED LOAN FOID I | | | 29,646,952 | | 29,646,952 | | 37,640,129 |
| | CERBERUS OFFSHORE LEVERAGE LOAN FD III | | | 4,443,648 | | 4,443,648 | | 4,967,194 |
| | CHARLESBANK VIII PE LP | | | 5,497,244 | | 5,497,244 | | 5,749,215 |
| | COLUMBIA CAPITAL PARTNERS FUND V, L.P. | | | 16,289,533 | | 16,289,533 | | 18,948,151 |
| | COLUMBIA CAPITAL PARTNERS FUND VI, L.P. | | | 6,010,204 | | 6,010,204 | | 4,951,598 |
| | CROSS CREEK II PE | | | 4,850,000 | | 4,850,000 | | 6,056,662 |
| | CROSS CREEK III PE | | | 4,850,000 | | 4,850,000 | | 5,082,871 |
| | DRIVE CAPITAL FUND II | | | 299,589 | | 299,589 | | 161,882 |
| | EDGEWATER GROWTH CAPITAL PARTNERS III | | | 23,342,859 | | 23,342,859 | | 32,864,064 |
| | FIA TMBER PARTNERS SPECIAL SITUATION | | | 12,705,313 | | 12,705,313 | | 16,581,328 |
| | GLOBAL INFRASTRUCTURE PARTNERS—B, LP | | | 17,059,418 | | 17,059,418 | | 19,902,496 |
| | GROTECH PARTNERS VII, L.P. | | | 8,117,567 | | 8,117,567 | | 13,384,875 |
| | GROTECH VENTURES II, L.P. | | | 16,513,990 | | 16,513,990 | | 15,866,019 |
| | HGGC II PE | | | 26,542,930 | | 26,542,930 | | 29,769,931 |
| | HUNTSMAN GAY CAPITAL PARTNERS FUND | | | 27,677,615 | | 27,677,615 | | 21,572,477 |
| | JLL PARTNERS FUNDS VII, L.P. | | | 1,850,240 | | 1,850,240 | | 1,571,449 |
| | KEYSTONE LLC FI | | | 2,910,977 | | 2,910,977 | | 3,910,527 |
| | LEVINE LEICHTMAN PCSII (FORMERLY DV II) | | | 19,728,083 | | 19,728,083 | | 19,081,775 |
| | LEVINE LEICHTMAN CAPITAL SBIC FI | | | 9,602,099 | | 9,602,099 | | 17,932,302 |
| | LEVINE LEICHTMAN CAPITAL PARTNERS DV | | | 30,000 | | 30,000 | | 25,000 |
| | LEVINE LEICHTMAN CAPITAL PARTNERS IV FI | | | 8,673,952 | | 8,673,952 | | 7,338,975 |
| | | | | . , | | . , | | . , |

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Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| (a) Identity of Issuer, Borrower, (b) Identity of Salers, Borrower, (c) Leson, Similar Part (c) Elevine LEICHTMAN CAPITAL PARTINERS IV PE | (c) Description of Investment, Including: | | | | | | | | | |
|--|---|------|----------------------|----------|--------|----|-------------|-----------|-------------|--|
| LEVINE LEICHTMAN CAPITAL PARTNERS IV PE LEYINE LEICHTMAN CAPITAL PARTNERS V 33,554,214 34,273 3,783,273 3, | (b) Identity of Issuer, Borrower, | | | | | - | | (e) | Current | |
| LEVINE LEICHTMAN CAPITAL PARTNERS V 33,554,214 33,559,172 36,939,622 MENIO VENTURE XII, LP, 15,000,000 14,746,142 MERCATO GROWTH II, LP, 9,08,504 43,000,000 43,100,000 43,100,000 43,100,000 43,102,623 OMEGA FUND IV PE 6,771,952 6,771,952 6,771,952 6,771,952 6,771,952 6,771,952 7,743,277 783,311 78 | (a) Lessor, or Similar Party | Rate | Maturity Date | Par or | Shares | | (d) Cost | | Value | |
| LEVINE LEICHTMAN CAPITAL PARTNERS V 33,554,214 33,559,722 MENLO YENTUBE XII, L.P. 15,000,000 17,476,142 MERCATO GROWTH II, L.P. 9,028,504 43,000,000 43,100,000 43,100,000 43,100,000 43,102,623 MONARCH DEBT RECOVERY FUND 43,000 43,000 43,102,623 MONARCH DEBT RECOVERY FUND 43,000 43,000 43,1272,623 MONARCH DEBT RECOVERY FUND 1,324,273 7,1352 6,771,952 6,771,952 7,783,211 | LEVINE LEICHTMAN CAPITAL PARTNERS IV PE | | | 13.5 | 00.878 | | 13,500,878 | | 11.422.994 | |
| MENLO VENTUEE XII, L.P. | | | | | | | | | | |
| MERCATO GROWTH IL, LP. | | | | - | | | | | | |
| MONARCH DEBT RECOVERY FUND | · | | | - | | | | | | |
| OMEGA FUND I VP 6,771,952 8,655,000 OMEGA FUND V PE 1,334,273 1,334,273 7,334,273 PA RIVATE EQUITY FUND III, CLASS C 395 854,776 PA RIVATE EQUITY FUND III, CLASS C 1,096,429 2,926,429 3,343,205 PA RIVATE EQUITY FUND IV, CLASS C 1,095,649 1,956,649 1,459,165 PA RIVATE EQUITY FUND VI, CLASS C 7,244,172 7,244,172 9,063,295 PA RIVATE EQUITY FUND VII, CLASS C 7,050,526 7,050,526 7,654,375 PA SECONDARY FUND 1,953,165 7,050,526 7,654,375 PA SECONDARY FUND 1,953,650 1,953,165 PA SECONDARY FUND 1,953,000 3,450,000 3,203,320 QUESTMARK PARTINES III, LP. 9,156,53,902 1,052,313 1,000,000 10,000,000 | · | | | | | | | | | |
| MEGA FUND V PE | | | | | | | | | | |
| PA PRIVATE EQUITY FUND III, CLASS C PA PRIVATE EQUITY FUND IV, CLASS C PA PRIVATE EQUITY FUND VI, CLASS C PA PRIVATE EQUITY FUND VII, CLASS C PA SECONDARY FUND PA PRIVATE EQUITY FUND VII, CLASS C PA SECONDARY FUND P | OMEGA FUND V PE | | | 1,3 | 34,273 | | 1,334,273 | | | |
| PA PRIVATE EQUITY FUND III, CLASS C PA PRIVATE EQUITY FUND IV, CLASS C PA PRIVATE EQUITY FUND VI, CLASS C PA PRIVATE EQUITY FUND VI, CLASS C PA PRIVATE EQUITY FUND VII, CLASS C PA PRIVATE EQUITY FUND VII, CLASS C PA PRIVATE EQUITY FUND VIII, CLASS C PA SECONDARY FUND PA SECONDARY | PA PRIVATE EQUITY FUND II, CLASS C | | | | 395 | | | | 854,776 | |
| PA PRIVATE EQUITY FUND VI, CLASS C PA PRIVATE EQUITY FUND VI, CLASS C PA PRIVATE EQUITY FUND VI, CLASS C PA PRIVATE EQUITY FUND VII, CLASS C PA SECONDARY FUND PELION VENTURES VI, LP 3,450,000 3,450,000 3,203,302 QUESTMARK PARTNERS III, LP. 9,156,519 8,829,747 6,349,025 QUESTMARK PARTNERS III, LP. 9,156,519 8,829,747 6,349,025 DMBA-RET RIWCO LI II DA 10,000,000 10,000,000 10,000,000 10,000,00 | PA PRIVATE EQUITY FUND III, CLASS B | | | 7,0 | 64,539 | | 7,064,539 | | 5,739,390 | |
| PA PRIVATE EQUITY FUND VII, CLASS C PA PRIVATE EQUITY FUND VIII, CLASS C PA PRIVATE EQUITY FUND VIII, CLASS C PA SECONDARY FUND 19,653,902 PA SECONDARY FUND PASSED PASSE | PA PRIVATE EQUITY FUND III, CLASS C | | | 2,9 | 26,429 | | 2,926,429 | | 3,343,205 | |
| PA PRIVATE EQUITY FUND VIII, CLASS C PA PRIVATE EQUITY FUND VIII, CLASS C PA SECONDARY FUND PA SECONDARY FUND PA SECONDARY FUND PELON VENTURES VI, LP. 3,450,000 3,450,400 3,450 | PA PRIVATE EQUITY FUND IV, CLASS C | | | 10,9 | 56,049 | | 10,956,049 | | 14,593,165 | |
| PA PRIVATE EQUITY FUND VIII, CLASS C PA SECONDARY FUND PALION VENTURES VI, L.P. 3,450,000 19,653,902 21,555,2113 PELION VENTURES VI, L.P. 3,450,000 3,203,320 QUESTRAME PARTNERS III, L.P. 9,156,519 8,829,747 6,349,025 DMBA-RET RMWC DL II DA LIMITED PARTNERSHIPS (Continued): SIGNAL PEAK II L.P. PE 9,83,273 SOFINNOVA VENTURE PARTNERS IX L.P. 1,122,972 VISTA CQUITY VII VISTA EQUITY VII REAL ESTATE: REAL ESTATE: ALW PARTNERS VIII ALW SENIOR HOUSING INVESTORS II CE RI CHARD LELIS STRATEGIC PINS IV, L.P. DPA GROWTH AND INCOME FUND VIII, LLC DPA GROWTH AND INCOME FUND VIII, LLC HARRISON STREET CV HARRISON STREET V HARRISON STREET V HARRISON STREET V HEIMANN LLC HARRISON STREET V HOUS REAL ESTATE INCOME FUND LLC HARRISON STREET V HOUS REAL ESTATE INCOME FUND LLC HARRISON STREET V HARRISON STREET V HOUS REAL ESTATE INCOME FUND LLC HARRISON STREET V HOUS REAL ESTATE FUND LLC HARRISON STREET CORE PROPERTY FUND LACE HARRISON STREET CORE PROPERTY FUND | PA PRIVATE EQUITY FUND VI, CLASS C | | | 11,4 | 54,264 | | 11,454,264 | | 14,899,533 | |
| PA SECONDARY FUND PELION VENTURES VI, LP. 3,450,000 3,45 | PA PRIVATE EQUITY FUND VII, CLASS C | | | 7,2 | 44,172 | | 7,244,172 | | 9,063,295 | |
| PELION VENTURES VI, L.P. 3,450,000 3,450,000 3,203,220 | PA PRIVATE EQUITY FUND VIII, CLASS C | | | 7,0 | 50,526 | | 7,050,526 | | 7,654,375 | |
| QUESTMARK PARTNERS III, L.P. 9,156,519 8,829,747 6,349,025 DMBA-RER RMWC DL ID DA 10,000,000 10,000,000 10,378,170 LIMITED PARTINERSHIPS (Continued): \$7,983,273 \$7,983,273 \$9,687,789 SIGNAL PEAK II L.P. PE "8 \$7,983,273 \$7,983,273 \$9,687,789 SOFINNOVA VENTURE PARTNERS IX LP "1,681,892 1,618,292 1,471,280 VISTA FOUND III 1,681,892 1,618,692 1,471,280 VISTA FOUNT III 2,676,595 2,676,595 2,676,595 2,676,595 2,676,595 2,675,70,725 22,147,293 VISTA EQUITY VI 24,570,725 24,570,725 22,147,293 24,570,725 22,147,293 REAL ESTATE AEW PARTNERS VII \$12,353,983 \$12,359,883 \$12,398,883 \$12,490,876 ABW SENDOR HOUSING INVESTORS II \$2,181,898 \$2,108,898 \$10,695,826 ABW SENDOR HOUSING INVESTORS II \$2,181,898 \$2,108,898 \$12,498,896 \$66,128 ABW SENDOR HOUSING INVESTORS II \$2,181,845 7,881,484 \$66,667 9,666,667 9,666,667 <td>PA SECONDARY FUND</td> <td></td> <td></td> <td>19,6</td> <td>53,902</td> <td></td> <td>19,653,902</td> <td></td> <td>17,552,113</td> | PA SECONDARY FUND | | | 19,6 | 53,902 | | 19,653,902 | | 17,552,113 | |
| DMBA-RET RMWC DL II DA 10,000,000 10,000,000 10,378,170 10,111 10,000,000 10,378,170 10,111 10,000,000 10,378,170 10,000,000 | PELION VENTURES VI, L.P. | | | 3,4 | 50,000 | | 3,450,000 | | 3,203,320 | |
| MITTED PARTINERSHIPS (Continued): | • | | | 9,1 | 56,519 | | 8,829,747 | | 6,349,025 | |
| SIGNAL PEAK II L.P. PE | | | | 10,0 | 00,000 | | 10,000,000 | | 10,378,170 | |
| SOFINNOVA VENTURE PARTNERS IX LP VISTA FOUND III 1.681.892 1.681.892 1.681.892 1.681.892 VISTA FOUND III 1.681.892 1.681.892 VISTA EQUITY VI 2.676.595 2.676.595 2.637.488 VSPRING LIMITED PARTNERS III, L.P. **SS88,794.059************************************ | · · · · · · · · · · · · · · · · · · · | | | | | | | | | |
| VISTA FOUND III VISTA EQUITY VI VISTA EQUITY EQUITY VI VIST | | - % |) | | | \$ | | \$ | | |
| VISTA EQUITY VI VSPRING LIMITED PARTNERS III, L.P. 2,676,595 24,570,725 2,676,595 22,147,283 2,676,595 22,147,283 2,676,595 22,147,283 2,676,595 22,147,283 2,676,595 22,147,283 2,676,595 22,147,283 2,688,794,059 6,681,352,865 6,681,352,865 6,681,352,865 6,681,352,865 6,681,352,865 6,681,352,865 7,184,456 8,120,889 8,120,889 10,695,826 6,667 2,680,808 10,695,826 6,667 9,666,667 9,666,667 9,666,667 9,666,667 9,660,600 0,680,667 9,666,667 9,660,600 0,681,414 8,777,000 0,681,414 8,777,000 0,681,414 8,777,000 0,686,667 9,666,667 9,660,600 0,666,667 9,660,600 0,666,667 9,660,600 0,686,667 9,660,600 0,681,414 8,777,000 0,681,414 8,777,000 0,733,587 7,833,587 7,833,587 8,637,335 8,667,358 1,687,114 8,777,000 9,666,667 9,566,667 9,560,600 9,560,600 9,560,600 9,542,244 9,544,224 9,544,224 9,544,224 9,544,224 9,544,224 9,544,224 9,544,224 | | | | • | • | | | | | |
| VSPRING LIMITED PARTNERS III, L.P. 24,570,725 | | | | | | | | | | |
| REAL ESTATE: AEW PARTINERS VII \$12,353,983 \$12,353,983 \$12,490,876 AEW SENIOR HOUSING INVESTORS II 8,210,889 \$10,695,826 CB RICHARD ELLIS STRATEGIC PTINRS IV, LP 7,184,456 7,184,456 856,128 DRA GROWTH & INC FD VIII 9,666,667 9,666,667 9,660,000 DRA GROWTH & INC FD VIII 1, LLC 8,168,114 8,178,114 8,168,114 8,178,114 18,177,000 HARRISON STREET V 12,052,942 12,052,942 12,052,942 12,739,224 HEITMAIN III 7,833,587 7,833,587 8,667,358 HUH US REAL ESTATE INCOME FUND 1, LLC 6,268,254 6,268,254 12,074,759 LEGACY PARTINERS REALTY FUND I, LLC 6,268,254 6,268,254 2,704,759 LEGACY PARTINERS REALTY FUND II, LLC 4,413,969 4,413,969 50,000 PA REAL ESTATE FUND V 5,275,098 5,275,098 6,115,209 ROC SENIORS HOUSING FUND LLC 7,403,282 7,403,282 7,749,967 SENIOR HOUSING FUND LLC 7,403,282 7,403,282 7,749,967 SENIOR HOUSING FUND LLI THE PARTINERS V 5,852,498 5,852,498 6,079,871 TA FUND X RE 7,521,862 7,521,862 8,869,161 THE REALTY ASSOCIATES FUND XI 2,500,000 2,500,000 2,452,509 TORCHLIGHT DEBT OPPORTUNITY FUND (ING) 2,721,671 2,721,671 2,721,671 LEGACY PARTINERS ROBERTY FUND 2,374,862 2,743,749,873 LARRISON STREET CORE PROPERTY FUND 3,983 HARRISON STREET CORE PROPERTY FUND 4,294 44,572,483 74,514,815 REEFE AMERICA REIT II 547,773 48,364,735 63,221,981 UBS TRUMBULL PROPERTY FUND 8,270 61,897,517 89,695,876 USAA EAGLE RE COMMON COLLECTIVE TRUSTS: IRIDIAN VALUE OPPORTUNITY CLASS B CIT \$2,099,999 \$2,807,958,515 JPMORGAN SPERETT \$2,299,999,997 \$2,807,958,515 | | | | | | | | | | |
| REAL ESTATE: AEW PARTINERS VII AEW PARTINERS VII AEW SENIOR HOUSING INVESTORS II SENIOR HOUSING INVESTORS II RESINOR HOUSING INVESTORS II RESINOR HOUSING INVESTORS II RESINOR HOUSING INVESTORS IV, LP 7,184,456 7,184,456 7,184,456 7,184,456 7,184,456 8,266,667 9,660,607 P,641,458 11,652,942 12,052,942 12,052,942 12,052,942 12,739,224 HEITMAN III 7,833,587 7,833,587 7,833,587 7,833,587 8,667,358 HUH US REAL ESTATE INCOME FUND 9,544,224 10,971,777 LEGACY PARTINERS REALTY FUND I, LLC 6,268,254 6,268,254 6,268,254 2,704,759 LEGACY PARTINERS REALTY FUND II, LLC 4,413,969 9,413,969 4,413,969 9,544,224 10,971,777 LEGACY PARTINERS REALTY FUND II, LLC 5,275,098 6,152,099 ROC SENIORS HOUSING FUND LLC 7,403,282 7,403,282 7,749,967 SENIOR HOUSING FUND LLC 7,403,282 7,403,282 7,749,967 SENIOR HOUSING PARTINERS V 5,521,862 8,689,161 THE REALTY ASSOCIATES FUND XI 2,500,000 2,500,000 2,452,509 TORCHLIGHT DEBT OPPORTUNITY FUND (ING) 2,721,671 2,721,671 2,911,358 CLARION GABLES MULTI FAMILY TRUST 17,319 20,095,000 20,095,000 20,102,983 HARRISON STREET CORE PROPERTY FUND 4,294 44,572,483 74,514,815 REEE AMERICA REIT II SA7,773 48,364,735 63,221,981 UBS TRUMBULL PROPERTY FUND 8,270 GABRES MURTI FAMILY TRUST REEE AMERICA REIT II SA7,773 8,667,358 8,667,358 8,667,358 8,673,583 8,673,583 8,667,358 8,673,583 8,667,358 8,673,583 8,667,358 8,673,583 8,667,358 8,673,583 8,667,358 8,673,583 8,667,358 8,673,583 8,667,358 8,673,583 8,667,358 8,673,583 8,667,358 8,673,583 8,667,358 8,673,583 8,667,358 8,673,583 8,667,358 8,673,583 8,673,583 8,667,358 8,673,583 8,667,358 8,673,583 8,667,358 8,673,583 8,673,583 8,667,358 8,673,583 8,667,358 8,673,583 8,667,358 8,673,583 8,673,583 8,673,583 8,673,583 8,67 | VSPRING LIMITED PARTNERS III, L.P. | | | 24,5 | 70,723 | | 24,370,723 | - | 22,147,293 | |
| AEW PARTNERS VII AEW SENIOR HOUSING INVESTORS II B. 21,353,983 \$ 12,353,983 \$ 12,490,876 AEW SENIOR HOUSING INVESTORS II B. 210,889 8,210,889 8,210,889 B. 210,6895,826 CB RICHARD ELLIS STRATEGIC PTINRS IV, LP 7,184,456 7,184,456 856,128 DRA GROWTH & INC FD VIII 9,666,667 9,666,667 9,960,000 DRA GROWTH AND INCOME FUND VIII, LLC 8,168,114 8,168,114 8,777,000 HARRISON STREET V 12,052,942 12,052,942 12,739,224 HEITMAN III 7,833,587 7,833,587 8,667,358 HUH US REAL ESTATE INCOME FUND 1, LLC 6,268,254 6,268,254 2,704,759 LEGACY PARTNERS REALTY FUND I, LLC 6,268,254 6,268,254 2,704,759 LEGACY PARTNERS REALTY FUND II, LLC 7,403,282 7,403,282 7,704,759 ROC SENIORS HOUSING FUND LLC 7,403,282 7,403,282 7,749,967 SENIOR HOUSING FUND LLC 7,403,282 7,403,282 7,749,967 SENIOR HOUSING PARTNERS V 5,521,862 7,521,862 8,689,161 THE REALTY ASSOCIATES FUND XI TA FUND X RE 7,521,862 7,521,862 8,689,161 THE REALTY ASSOCIATES FUND XI TORCHLIGHT DEBT OPPORTUNITY FUND (ING) TORCHLIGHT DEBT OPPORTUNITY FUND (ING) 17,319 20,095,000 20,102,983 HARRISON STREET CORE PROPERTY FUND 4,294 44,572,483 74,514,815 REEF AMERICA REIT II 54,773 48,364,735 53,221,981 UBS TRUMBULL PROPERTY FUND 4,294 44,572,483 74,514,815 REEF AMERICA REIT II 54,773 48,364,735 53,221,981 UBS TRUMBULL PROPERTY FUND 54,784 44,572,483 74,514,815 RREEF AMERICA REIT II 54,773 48,364,735 53,221,981 UBS TRUMBULL PROPERTY FUND 54,784 44,572,483 74,514,815 RREEF AMERICA REIT II 54,773 48,364,735 53,221,981 UBS TRUMBULL PROPERTY FUND 54,785 46,636,478 COMMON COLLECTIVE TRUSTS: IRIDIAN VALUE OPPORTUNITY CLASS B CIT \$2,005,000 31,000,000 31,000,000 46,636,478 COMMON COLLECTIVE TRUSTS: IRIDIAN VALUE OPPORTUNITY CLASS B CIT \$2,005,000 7,105,666 | | | | \$ 588,7 | 94,059 | \$ | 631,424,286 | \$ | 681,352,867 | |
| AEW SENIOR HOUSING INVESTORS II CB RICHARD ELLIS STRATEGIC PTINES IV, LP CB ROWTH AND INCOME FUND VIII (LC CB RICHARD STREET V CB RICHARD STREET INCOME FUND CB RICHARD STREET INCOME FUND CB REAL ESTATE INCOME FUND CB RICHARD STREALTY FUND I, LLC CB RICHARD STREALTY FUND II, LLC CB RICHARD STREALTY FUND II, LLC CB RICHARD STREET FUND V CB RICHARD STREET FUND STREET FUND V CB RICHARD STREET FUND V CB RICHARD STREET FUND XI CLARION GABLES MULTI FAMILY TRUST CLARION GABLES MULTI FAMILY TRUST CLARION GABLES MULTI FAMILY TRUST CLARION STREET CORE PROPERTY FUND CLARION STRUBBULL PROPERTIFS CLARION STREET CORE PROPERTY FUND CAMBOLL PROPERTIFY FUND CLARION STREET CORE PROPERTY FUND CLARION STREET CORE PR | | | | # 12.2 | E2 002 | + | 12 252 002 | + | 12 400 976 | |
| CB RICHARD ELLIS STRATEGIC PTNRS IV, LP DRA GROWTH & INC FD VIII DRA GROWTH AND INCOME FUND VIII, LLC B, 168,114 B, 168,114 B, 177,000 BRA GROWTH AND INCOME FUND VIII, LLC B, 168,114 B, 177,000 BRA GROWTH AND INCOME FUND VIII, LLC B, 168,114 B, 177,000 B, 544,224 BETTMAN III B, 7833,587 B, 667,358 BUILT SRAL ESTATE INCOME FUND B, 544,224 BUILT G, 268,254 BUILT G, 275,098 B, 275,099 B, 275,098 B, 275,099 B, 275,098 B, 275,099 B, 275,098 B, 275,099 | | | | | | Þ | | Þ | | |
| DRA GROWTH & INC FD VIII 9,666,667 9,666,667 9,960,000 DRA GROWTH AND INCOME FUND VIII, LLC 8,168,114 8,168,114 8,777,000 HARRISON STREET V 12,052,942 12,052,942 12,739,224 HEITMAN III 7,833,587 7,833,587 8,667,358 HUH US REAL ESTATE INCOME FUND 9,544,224 9,544,224 10,971,777 LEGACY PARTNERS REALTY FUND I, LLC 6,268,254 6,268,254 2,704,759 LEGACY PARTNERS REALTY FUND II, LLC 4,413,969 4,413,969 50,000 PA REAL ESTATE FUND V 5,275,098 5,275,098 6,115,209 ROC SENIORS HOUSING FUND LLC 7,403,282 7,403,282 7,409,67 SENIOR HOUSING PARTNERS V 5,852,498 5,852,498 6,079,871 TA FUND X RE 7,521,862 7,521,862 8,689,161 THE REALTY ASSOCIATES FUND XI 2,500,000 2,500,000 2,452,509 TORCHLIGHT DEBT OPPORTUNITY FUND (ING) 2,721,671 2,721,671 2,911,358 CLARION GABLES MULTI FAMILY TRUST 17,319 20,095,000 20,102,983 <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></td<> | | | | | | | | | | |
| DRA GROWTH AND INCOME FUND VIII, LLC 8,168,114 8,168,114 8,777,000 HARRISON STREET V 12,052,942 12,052,942 12,739,224 HEITMAN III 7,833,587 7,833,587 8,667,358 HUH US REAL ESTATE INCOME FUND 9,544,224 9,544,224 10,971,777 LEGACY PARTNERS REALTY FUND I, LLC 6,268,254 6,268,254 2,704,759 LEGACY PARTNERS REALTY FUND II, LLC 4,413,969 4,413,969 5,000 PA REAL ESTATE FUND V 5,275,098 5,275,098 6,115,209 ROC SENIORS HOUSING FUND LLC 7,403,282 7,403,282 7,749,967 SENIOR HOUSING PARTNERS V 5,852,498 5,852,498 6,079,871 TA FUND X RE 7,521,862 7,521,862 8,689,161 THE REALTY ASSOCIATES FUND XI 2,500,000 2,500,000 2,452,509 TORCHLIGHT DEBT OPPORTUNITY FUND (ING) 2,721,671 2,721,671 2,721,671 2,911,358 CLARION GABLES MULTI FAMILY TRUST 17,319 20,095,000 20,102,983 HARRISON STREET CORE PROPERTY FUND 4,294 44,572,483 74,514,815< | · | | | | | | | | • | |
| HARRISON STREET V | | | | | | | | | | |
| HEITMAN III | · | | | | | | | | | |
| HUH US REAL ESTATE INCOME FUND LEGACY PARTNERS REALTY FUND I, LLC 6,268,254 6,268,254 6,268,254 2,704,759 LEGACY PARTNERS REALTY FUND II, LLC 4,413,969 A,413,969 A,413,969 A,413,969 A,413,969 A,413,969 A,413,969 A,413,969 B,275,098 ROC SENIORS HOUSING FUND LLC 7,403,282 7,403,282 7,403,282 7,409,967 SENIOR HOUSING PARTNERS V 5,852,498 5,852,498 6,079,871 TA FUND X RE 7,521,862 THE REALTY ASSOCIATES FUND XI CLARION GABLES MULTI FAMILY TRUST 17,319 CLARION GABLES MULTI FAMILY TRUST 17,319 CLARION STREET CORE PROPERTY FUND 23,748 TA FUND X STRIAL TRUST PROPERTIES 10N INDUSTRIAL TRUST PROPERTIES 16,946 MORGAN STANLEY PRIME PROPERTY FUND 4,294 4,4572,483 T,4514,815 REEF AMERICA REIT II 547,773 48,364,735 63,221,981 UBS TRUMBULL PROPERTY FUND 31,000,000 31,000,000 46,636,478 COMMON COLLECTIVE TRUSTS: IRIDIAN VALUE OPPORTUNITY CLASS B CIT 1PMORGAN SPF REIT 23,231 34,251,852 70,156,862 | | | | - | | | | | | |
| LEGACY PARTNERS REALTY FUND I, LLC 6,268,254 6,268,254 2,704,759 LEGACY PARTNERS REALTY FUND II, LLC 4,413,969 4,413,969 50,000 PA REAL ESTATE FUND V 5,275,098 5,275,098 6,115,209 ROC SENIORS HOUSING FUND LLC 7,403,282 7,403,282 7,749,967 SENIOR HOUSING PARTNERS V 5,852,498 5,852,498 6,079,871 TA FUND X RE 7,521,862 7,521,862 8,689,161 THE REALTY ASSOCIATES FUND XI 2,500,000 2,500,000 2,500,000 2,500,000 2,500,000 2,500,000 2,452,509 TORCHLIGHT DEBT OPPORTUNITY FUND (ING) 2,721,671 2,721,671 2,721,671 2,911,358 CLARION GABLES MULTI FAMILY TRUST 17,319 20,095,000 20,102,983 HARRISON STREET CORE PROPERTY FUND 23,748 27,731,079 30,050,450 LION INDUSTRIAL TRUST PROPERTIES 16,946 21,351,265 25,863,628 MORGAN STANLEY PRIME PROPERTY FUND 8,270 61,897,517 89,695,876 USAA EAGLE RE 31,000,000 31,000,000 46,636,478 | | | | | | | | | | |
| LEGACY PARTNERS REALTY FUND II, LLC | | | | - | | | | | | |
| PA REAL ESTATE FUND V 5,275,098 5,275,098 6,115,209 ROC SENIORS HOUSING FUND LLC 7,403,282 7,403,282 7,749,967 SENIOR HOUSING PARTNERS V 5,852,498 5,852,498 6,079,871 TA FUND X RE 7,521,862 7,521,862 8,689,161 THE REALTY ASSOCIATES FUND XI 2,500,000 2,500,000 2,452,509 TORCHLIGHT DEBT OPPORTUNITY FUND (ING) 2,721,671 2,721,671 2,911,358 CLARION GABLES MULTI FAMILY TRUST 17,319 20,095,000 20,102,983 HARRISON STREET CORE PROPERTY FUND 23,748 27,731,079 30,050,450 LION INDUSTRIAL TRUST PROPERTIES 16,946 21,351,265 25,863,628 MORGAN STANLEY PRIME PROPERTY FUND 4,294 44,572,483 74,514,815 RREEF AMERICA REIT II 547,773 48,364,735 63,221,981 USAA EAGLE RE 31,000,000 31,000,000 46,636,478 COMMON COLLECTIVE TRUSTS: IRIDIAN VALUE OPPORTUNITY CLASS B CIT \$\$1,2705,140 \$29,999,997 \$28,079,351 JPMORGAN SPF REIT \$2,705,140 \$29,999,997 \$28,079,351 | · | | | | | | | | | |
| ROC SENIORS HOUSING FUND LLC SENIOR HOUSING PARTNERS V 5,852,498 5,852,498 6,079,871 TA FUND X RE 7,521,862 7,521,862 7,521,862 8,689,161 THE REALTY ASSOCIATES FUND XI TORCHLIGHT DEBT OPPORTUNITY FUND (ING) 1,7319 1,721,671 1,7319 20,095,000 2,500,000 2,452,509 TORCHLIGHT DEBT OPPORTUNITY FUND (ING) 2,721,671 2,721 | • | | | | | | | | | |
| TA FUND X RE THE REALTY ASSOCIATES FUND XI THE REALTY ASSOCIATES FUND XI TORCHLIGHT DEBT OPPORTUNITY FUND (ING) TORCHLIGHT DEBT OPPORTUNITY FUND (ING) CLARION GABLES MULTI FAMILY TRUST 17,319 20,095,000 20,102,983 HARRISON STREET CORE PROPERTY FUND 23,748 27,731,079 30,050,450 LION INDUSTRIAL TRUST PROPERTIES 16,946 21,351,265 25,863,628 MORGAN STANLEY PRIME PROPERTY FUND 4,294 44,572,483 74,514,815 RREEF AMERICA REIT II 547,773 48,364,735 63,221,981 UBS TRUMBULL PROPERTY FUND 8,270 USAA EAGLE RE \$148,589,846 \$371,983,575 \$461,997,234 COMMON COLLECTIVE TRUSTS: IRIDIAN VALUE OPPORTUNITY CLASS B CIT \$2,705,140 \$29,999,997 \$28,079,351 JPMORGAN SPF REIT 23,231 34,251,852 70,156,862 | ROC SENIORS HOUSING FUND LLC | | | | | | | | | |
| THE REALTY ASSOCIATES FUND XI 7,500,000 2,500,000 2,500,000 2,452,509 TORCHLIGHT DEBT OPPORTUNITY FUND (ING) 2,721,671 2,721,671 2,911,358 CLARION GABLES MULTI FAMILY TRUST 17,319 20,095,000 20,102,983 HARRISON STREET CORE PROPERTY FUND 23,748 27,731,079 30,050,450 LION INDUSTRIAL TRUST PROPERTIES 16,946 21,351,265 25,863,628 MORGAN STANLEY PRIME PROPERTY FUND 4,294 44,572,483 74,514,815 RREEF AMERICA REIT II 547,773 48,364,735 63,221,981 USAA EAGLE RE 31,000,000 31,000,000 46,636,478 COMMON COLLECTIVE TRUSTS: IRIDIAN VALUE OPPORTUNITY CLASS B CIT \$2,705,140 \$29,999,997 \$28,079,351 JPMORGAN SPF REIT 23,231 34,251,852 70,156,862 | SENIOR HOUSING PARTNERS V | | | 5,8 | 52,498 | | 5,852,498 | | 6,079,871 | |
| TORCHLIGHT DEBT OPPORTUNITY FUND (ING) 2,721,671 2,721,671 2,721,671 2,911,358 CLARION GABLES MULTI FAMILY TRUST 17,319 20,095,000 20,102,983 HARRISON STREET CORE PROPERTY FUND 23,748 27,731,079 30,050,450 LION INDUSTRIAL TRUST PROPERTIES 16,946 21,351,265 25,863,628 MORGAN STANLEY PRIME PROPERTY FUND 4,294 44,572,483 74,514,815 RREEF AMERICA REIT II 547,773 48,364,735 63,221,981 UBS TRUMBULL PROPERTY FUND 8,270 61,897,517 89,695,876 USAA EAGLE RE 31,000,000 31,000,000 46,636,478 COMMON COLLECTIVE TRUSTS: IRIDIAN VALUE OPPORTUNITY CLASS B CIT \$2,705,140 \$29,999,997 \$28,079,351 JPMORGAN SPF REIT 23,231 34,251,852 70,156,862 | TA FUND X RE | | | 7,5 | 21,862 | | 7,521,862 | | 8,689,161 | |
| CLARION GABLES MULTI FAMILY TRUST 17,319 20,095,000 20,102,983 HARRISON STREET CORE PROPERTY FUND 23,748 27,731,079 30,050,450 LION INDUSTRIAL TRUST PROPERTIES 16,946 21,351,265 25,863,628 MORGAN STANLEY PRIME PROPERTY FUND 4,294 44,572,483 74,514,815 RREEF AMERICA REIT II 547,773 48,364,735 63,221,981 UBS TRUMBULL PROPERTY FUND 8,270 61,897,517 89,695,876 USAA EAGLE RE 31,000,000 31,000,000 46,636,478 COMMON COLLECTIVE TRUSTS: IRIDIAN VALUE OPPORTUNITY CLASS B CIT \$2,705,140 \$29,999,997 \$28,079,351 JPMORGAN SPF REIT 23,231 34,251,852 70,156,862 | THE REALTY ASSOCIATES FUND XI | | | 2,5 | 00,000 | | 2,500,000 | | 2,452,509 | |
| HARRISON STREET CORE PROPERTY FUND LION INDUSTRIAL TRUST PROPERTIES LION INDUSTRIAL TRUST PROPERTIES MORGAN STANLEY PRIME PROPERTY FUND 4,294 44,572,483 74,514,815 RREEF AMERICA REIT II 547,773 48,364,735 63,221,981 UBS TRUMBULL PROPERTY FUND 8,270 USAA EAGLE RE 11,000,000 12,000,000 13,000,000 14,6636,478 COMMON COLLECTIVE TRUSTS: IRIDIAN VALUE OPPORTUNITY CLASS B CIT 1,980,695,876 1,997,234 2,705,140 2,999,997 2,8,079,351 1,990,695 2,705,140 2,999,997 3,005,045 2,705,140 2,705,140 3,705,185 2,705,185 2,705,185 2,705,185 2,705,185 2,705,185 2,705,185 | TORCHLIGHT DEBT OPPORTUNITY FUND (ING) | | | 2,7 | 21,671 | | 2,721,671 | | 2,911,358 | |
| LION INDUSTRIAL TRUST PROPERTIES 16,946 21,351,265 25,863,628 MORGAN STANLEY PRIME PROPERTY FUND 4,294 44,572,483 74,514,815 RREEF AMERICA REIT II 547,773 48,364,735 63,221,981 UBS TRUMBULL PROPERTY FUND 8,270 61,897,517 89,695,876 USAA EAGLE RE 31,000,000 31,000,000 46,636,478 COMMON COLLECTIVE TRUSTS: IRIDIAN VALUE OPPORTUNITY CLASS B CIT \$ 2,705,140 \$ 29,999,997 \$ 28,079,351 JPMORGAN SPF REIT 23,231 34,251,852 70,156,862 | CLARION GABLES MULTI FAMILY TRUST | | | | 17,319 | | 20,095,000 | | 20,102,983 | |
| MORGAN STANLEY PRIME PROPERTY FUND 4,294 44,572,483 74,514,815 RREEF AMERICA REIT II 547,773 48,364,735 63,221,981 UBS TRUMBULL PROPERTY FUND 8,270 61,897,517 89,695,876 USAA EAGLE RE 31,000,000 31,000,000 46,636,478 COMMON COLLECTIVE TRUSTS: IRIDIAN VALUE OPPORTUNITY CLASS B CIT \$2,705,140 \$29,999,997 \$28,079,351 JPMORGAN SPF REIT 23,231 34,251,852 70,156,862 | HARRISON STREET CORE PROPERTY FUND | | | | 23,748 | | | | 30,050,450 | |
| RREEF AMERICA REIT II UBS TRUMBULL PROPERTY FUND USAA EAGLE RE \$1,000,000 \$1,000,000 \$46,636,478 \$461,997,234 \$10,000,000 \$1,000, | | | | | 16,946 | | | | 25,863,628 | |
| UBS TRUMBULL PROPERTY FUND USAA EAGLE RE \$1,000,000 \$1,000,000 \$1,000,000 \$1,000,000 \$46,636,478 \$148,589,846 \$371,983,575 \$461,997,234 COMMON COLLECTIVE TRUSTS: IRIDIAN VALUE OPPORTUNITY CLASS B CIT JPMORGAN SPF REIT \$2,705,140 \$29,999,997 \$28,079,351 \$2,705,140 \$23,231 \$34,251,852 \$70,156,862 | | | | | | | | | | |
| USAA EAGLE RE 31,000,000 31,000,000 46,636,478 \$148,589,846 \$371,983,575 \$461,997,234 COMMON COLLECTIVE TRUSTS: IRIDIAN VALUE OPPORTUNITY CLASS B CIT \$2,705,140 \$29,999,997 \$28,079,351 JPMORGAN SPF REIT \$23,231 34,251,852 70,156,862 | | | | 5 | | | | | | |
| \$148,589,846 \$ 371,983,575 \$ 461,997,234 COMMON COLLECTIVE TRUSTS: IRIDIAN VALUE OPPORTUNITY CLASS B CIT \$ 2,705,140 \$ 29,999,997 \$ 28,079,351 JPMORGAN SPF REIT \$ 23,231 34,251,852 70,156,862 | | | | 24.0 | | | | | | |
| COMMON COLLECTIVE TRUSTS: IRIDIAN VALUE OPPORTUNITY CLASS B CIT \$ 2,705,140 \$ 29,999,997 \$ 28,079,351 JPMORGAN SPF REIT \$ 23,231 34,251,852 70,156,862 | USAA EAGLE RE | | | 31,0 | 00,000 | _ | 31,000,000 | _ | 46,636,478 | |
| IRIDIAN VALUE OPPORTUNITY CLASS B CIT \$ 2,705,140 \$ 29,999,997 \$ 28,079,351 JPMORGAN SPF REIT 23,231 34,251,852 70,156,862 | | | | \$148,5 | 89,846 | \$ | 371,983,575 | <u>\$</u> | 461,997,234 | |
| JPMORGAN SPF REIT 23,231 34,251,852 70,156,862 | COMMON COLLECTIVE TRUSTS: | | | | | | | | | |
| | IRIDIAN VALUE OPPORTUNITY CLASS B CIT | | | \$ 2,7 | 05,140 | \$ | 29,999,997 | \$ | 28,079,351 | |
| JPMORGAN SSPF REIT | | | | | | | | | | |
| | JPMORGAN SSPF REIT | | | | 15,584 | | 22,532,024 | _ | 40,952,893 | |

- 71 - (Continued)

Employer ID No: 87-0440163

Plan No: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2016

| | (c) Description of Investment, Including: | | | | | | | | |
|--|---|------------|---------------|----|---------------|-------------|----------------------|--|--|
| (b) Identity of Issuer, Borrower, (a) Lessor, or Similar Party | Coupon Rate Maturity Date | | Par or Shares | | (d) Cost | | (e) Current Value | | |
| | | | \$ 2,743,955 | \$ | 86,783,873 | \$ | 139,189,106 | | |
| POOLED SEPARATE ACCOUNTS: | | | | | | | | | |
| PRISA II REIT RET | | | \$ 1,919 | \$ | 38,366,979 | \$ | 62,187,963 | | |
| PRISA REIT | | | 1,668 | | 46,042,515 | | 93,174,418 | | |
| | | | \$ 3,587 | \$ | 84,409,494 | \$ | 155,362,381 | | |
| CO-MINGLED FUNDS: | | | | | | | | | |
| PACIFIC BANK LOAN CO-MINGLED FUND | | | \$100,504,223 | \$ | 100,675,985 | \$ | 110,921,788 | | |
| | | | | | | | | | |
| | | | \$100,504,223 | \$ | 100,675,985 | \$ | 110,921,788 | | |
| REGISTERED INVESTMENT COMPANIES: | | | | | | | | | |
| WILLIAM BLAIR EMR MRK GRW CL INST MF | | | \$ 7,358,444 | \$ | 99,681,893 | \$ | 82,267,409 | | |
| DFA U.S. SMALL CAP VAL CL INST MF | | | 1,093,110 | | 25,387,843 | | 40,871,397 | | |
| DFA WLD EX US VAL;I | | | 7,076,186 | | 73,904,069 | | 73,733,862 | | |
| DELAWARE PLD:HI YLD BOND | | | 3,301,887 | | 25,821,616 | | 24,863,210 | | |
| GRANDEUR PEAK INTL OP CL INSTI MF | | | 23,030,213 | | 58,923,669 | | 71,393,660 | | |
| REGISTERED INVESTMENT COMPANIES (Continued): | | | | | | | | | |
| FRONTIER FUNDS, INC. | - % | | \$ 4,070,341 | \$ | 62,655,670 | \$ | 62,398,320 | | |
| GMO:QUALITY;III | | | 2,722,286 | | 57,273,687 | | 55,779,634 | | |
| GOLDMAN SACHS ACTVBETA US LRG ETF | | | 1,132,174 | | 49,950,498 | | 50,223,239 | | |
| ADVISORY RSRCH MLP ENRGY INFTR CL MF | | | 13,860,077 | | 173,427,197 | | 135,551,556 | | |
| ISHARES IBOXX HIGH YIELD BOND ETF | | | 488,292 | | 45,184,410 | | 42,261,673 | | |
| PIMCO FUNDS TTL RETURN CL INST MF | | | 13,260,775 | | 141,597,473 | | 133,005,574 | | |
| SPDR BLMBRG BRCLY HGH YLD BND ETF | | | 1,380,866 | | 56,955,256 | | 50,332,566 | | |
| OPPENHEIMER STEELPTH MLP ALP CL Y MF | | | 7,358,021 | | 79,669,101 | | 70,563,423 | | |
| VANGUARD HGH YLD CORPORATE CL ADM MF | | | 5,559,154 | | 32,033,563 | | 32,409,869 | | |
| VANGUARD INTR-TRM INV GRD CL ADM MF | | | 35,741,891 | | 353,238,741 | | 344,551,825 | | |
| VAN SHORT TERM INV GRADE INST CL MF | | | 11,770,775 | | 126,147,970 | | 125,123,334 | | |
| VANGUARD GRO IDX;INST | | | 2,175,925 | | 73,134,497 | | 124,702,280 | | |
| | | | \$141,380,418 | \$ | 1,534,987,153 | <u>\$ 1</u> | ,520,032,829 | | |
| OTHER INVESTMENTS: | | | | | | | | | |
| HERCULES INCORPORATED | | | \$ 1,565 | \$ | - | \$ | 6,908 | | |
| GENERAL MOTORS EQY WARRANT | | 7/10/2019 | 54,410 | | 850,789 | • | 932,043 | | |
| LEAP WIRELESS INTERNATIONAL RIGHTS | | | 2,741 | | | | • | | |
| SAFEWAY CASA LAY CVR | | | 5,159 | | | | | | |
| SAFEWAY INC CVR | | | 5,159 | | | | | | |
| SEARS HOLDINGS EQY WARRANT | | 12/15/2019 | 23,266 | | 61,475 | | 82,594 | | |
| FNMA TBA | | | 4,970,000 | | , | | (13,978) | | |
| FNMA TBA | | | 4,889,000 | | | | (6,875) | | |
| | | | \$ 9,951,300 | \$ | 912,265 | \$ | 1,000,692 | | |

- 72 - (Continued)