

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 2018 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information		
For calendar plan year 2018 or fiscal plan year beginning <u>01/01/2018</u> and ending <u>12/31/2018</u>			
A	This return/report is for:	☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)	
	☐ a single-employer plan ☒ a DFE (specify) <u>M</u>		
B	This return/report is:	☐ the first return/report ☐ the final return/report	
	☐ an amended return/report ☐ a short plan year return/report (less than 12 months)		
C	If the plan is a collectively-bargained plan, check here. ☐		
D	Check box if filing under:	☒ Form 5558 ☐ automatic extension ☐ the DFVC program	
	☐ special extension (enter description)		

Part II	Basic Plan Information—enter all requested information		
1a	Name of plan <u>LMC BENEFIT TRUST FOR COLLECTIVELY BARGAINED EMPLOYEES</u>	1b	Three-digit plan number (PN) ▶ <u>004</u>
		1c	Effective date of plan
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>LOCKHEED MARTIN CORPORATION</u> <u>6801 ROCKLEDGE DRIVE</u> <u>CCT 115</u> <u>BETHESDA, MD 20817</u>	2b	Employer Identification Number (EIN) <u>13-3507980</u>
		2c	Plan Sponsor's telephone number <u>301-548-2384</u>
		2d	Business code (see instructions)

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

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

SIGN HERE			
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	<u>Filed with authorized/valid electronic signature.</u>	<u>10/14/2019</u>	<u>ROBERT MUENINGHOFF</u>
	Signature of DFE	Date	Enter name of individual signing as DFE

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

Form 5500 (2018)
v. 171027

3a Plan administrator's name and address ☒ Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number 																				
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN																				
5 Total number of participants at the beginning of the plan year	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 10%; text-align: center;">5</td> <td style="width: 90%;"></td> </tr> </table>	5																			
5																					
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits..... c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td colspan="2" style="background-color: #cccccc; height: 20px;"></td> </tr> <tr> <td style="width: 10%; text-align: center;">6a(1)</td> <td style="width: 90%;"></td> </tr> <tr> <td style="text-align: center;">6a(2)</td> <td></td> </tr> <tr> <td style="text-align: center;">6b</td> <td></td> </tr> <tr> <td style="text-align: center;">6c</td> <td></td> </tr> <tr> <td style="text-align: center;">6d</td> <td></td> </tr> <tr> <td style="text-align: center;">6e</td> <td></td> </tr> <tr> <td style="text-align: center;">6f</td> <td></td> </tr> <tr> <td style="text-align: center;">6g</td> <td></td> </tr> <tr> <td style="text-align: center;">6h</td> <td></td> </tr> </table>			6a(1)		6a(2)		6b		6c		6d		6e		6f		6g		6h	
6a(1)																					
6a(2)																					
6b																					
6c																					
6d																					
6e																					
6f																					
6g																					
6h																					
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 10%; text-align: center;">7</td> <td style="width: 90%;"></td> </tr> </table>	7																			
7																					
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:																					

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2018 Form M-1 annual report. If the plan was not required to file the 2018 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110
		2018
		This Form is Open to Public Inspection.

For calendar plan year 2018 or fiscal plan year beginning **01/01/2018** and ending **12/31/2018**

A Name of plan LMC BENEFIT TRUST FOR COLLECTIVELY BARGAINED EMPLOYEES	B Three-digit plan number (PN) ►	004
C Plan sponsor's name as shown on line 2a of Form 5500 LOCKHEED MARTIN CORPORATION	D Employer Identification Number (EIN) 13-3507980	

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

- a** Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions)..... ☒ Yes ☐ No
- b** If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
MORGAN STANLEY & CO, INC.	
13-2655998	

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
GOLDMAN SACHS AND CO	200 WEST STREET
	MANHATTAN, NY 10282

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
BANK OF AMERICA CORPORATION	100 NORTH TYRON STREET
	CHARLOTTE, NC 28255

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
CLSA SINGAPORE PTE LTD	80 RAFFLES PLACE NO. 18-01 UOB PLAZA 1
	SINGAPORE, SINGAPORE 048624 SG

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

CORNERSTONE MACRO LLC

1330 SIXTH AVENUE 21ST FLOOR
NEW YORK, NY 10019

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

MERRILL LYNCH INTL LTD. EQUITIES

225 LIBERTY STREET SOUTH TOWER
NEW YORK, NY 10080-0001

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

UBS LIMITED

BROADGATE
LONDON, LONDON EC2M 2QS GB

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

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

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

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

COLUMBIA

13-3180631

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGEMENT	65573	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

NORTHERN TRUST

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21	TRUSTEE/ADMINISTRATION	55941	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

HEDGESERV

05-4766021

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	ADMINISTRATION	36000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

PINEBRIDGE

06-1078320

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGEMENT	17673	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

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

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

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE 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 2018 This Form is Open to Public Inspection.
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For calendar plan year 2018 or fiscal plan year beginning **01/01/2018** and ending **12/31/2018**

A Name of plan LMC BENEFIT TRUST FOR COLLECTIVELY BARGAINED EMPLOYEES	B Three-digit plan number (PN)	004
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 LOCKHEED MARTIN CORPORATION	D Employer Identification Number (EIN) 13-3507980	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE: NT COMMON AGGREGATE BOND INDEX FUND		
b Name of sponsor of entity listed in (a): NORTHERN TRUST GLOBAL INVESTMENTS		
c EIN-PN 27-6124985-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 125966208

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

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

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

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

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

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

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

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

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

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

a Plan name LMC GROUP INS FOR RETIRED EES**b** Name of plan sponsor LOCKHEED MARTIN CORPORATION**c** EIN-PN 52-1893632-591**a** Plan name LMC GROUP INS FOR RET COMMERCIAL EE**b** Name of plan sponsor LOCKHEED MARTIN CORPORATION**c** EIN-PN 52-1893632-592**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110
		2018
		This Form is Open to Public Inspection

For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018	
A Name of plan LMC BENEFIT TRUST FOR COLLECTIVELY BARGAINED EMPLOYEES	B Three-digit plan number (PN) ► 004
C Plan sponsor's name as shown on line 2a of Form 5500 LOCKHEED MARTIN CORPORATION	D Employer Identification Number (EIN) 13-3507980

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

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	14619463	5187839
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other.....	1b(3)	2808379	3209591
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)	4975111	3473455
(2) U.S. Government securities	1c(2)	540513	2536198
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	8680740	4504952
(B) All other.....	1c(3)(B)	75113385	70323508
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	179886	142926
(B) Common.....	1c(4)(B)	67770740	42334988
(5) Partnership/joint venture interests	1c(5)	28940626	28608152
(6) Real estate (other than employer real property).....	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans.....	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	38391405	125966208
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities.....	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	475166301	338286513
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	1251224	681941

1d Employer-related investments:

		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	718437773	625256271

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	2899656	2187738
k Total liabilities (add all amounts in lines 1g through 1j)	1k	2899656	2187738

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	715538117	623068533
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Part II Income and Expense Statement

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

Income

		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)		
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	191975	
(B) U.S. Government securities	2b(1)(B)	37916	
(C) Corporate debt instruments	2b(1)(C)	3480920	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	16847	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		3727658
(2) Dividends: (A) Preferred stock	2b(2)(A)	3587	
(B) Common stock	2b(2)(B)	1570082	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	8685053	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		10258722
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	87179099	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	97817379	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		-10638280
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-12855072	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		-12855072

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		-7673873
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds).....	2b(10)		-25118097
c Other income.....	2c		14351
d Total income. Add all income amounts in column (b) and enter total	2d		-42284591

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)		
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3).....	2e(4)		0
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses: (1) Professional fees.....	2i(1)	55988	
(2) Contract administrator fees.....	2i(2)	0	
(3) Investment advisory and management fees.....	2i(3)	83245	
(4) Other	2i(4)	-419146	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		-279913
j Total expenses. Add all expense amounts in column (b) and enter total	2j		-279913

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-42004678
l Transfers of assets:			
(1) To this plan.....	2l(1)		273960415
(2) From this plan.....	2l(2)		324425321

Part III Accountant's Opinion

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

	Yes	No	Amount
4a			
4b		X	

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

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year?..... ☐ Yes ☐ No
 If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)

5c If the plan is a defined benefit plan, is it covered under the PBGC insurance program (See ERISA section 4021.)? ☐ Yes ☐ No ☐ Not determined
 If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year _____. (See instructions.)

◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
MFB NTGI MFB NTGI-QM COMMON DAILY RUSSELL 1000 INDEX - NON LENDING CUSIP: COB9989E9	3,178,402.750	14 Mar 18	25.2810			0.00	80,353,200.00	80,353,200.00	0.00
Value of Interest in Registered Investment Companies									
United States - USD									
MFB NORTHERN INSTL FDS GOVT PORTFOLIO CUSIP: 665278404	-87,000,000.000	15 Mar 18		1.0000		0.00	87,000,000.00	87,000,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 715,538,116.03

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 02 JUL 2018 USD / GBP EX RATE 1.3125 WITH NORTHERN TRUST	-40,314.490	2 Jul 18				0.00	-52,912.77	-52,912.77	0.00
FX DEAL TRANSACTED ON 02 JUL 2018 USD / GBP EX RATE 1.3125 WITH NORTHERN TRUST	-109,842.180	2 Jul 18				0.00	-144,167.86	-144,167.86	0.00
FX DEAL TRANSACTED ON 02 JUL 2018 USD / GBP EX RATE 1.3125 WITH NORTHERN TRUST	-123,841.860	2 Jul 18				0.00	-162,542.44	-162,542.44	0.00
FX DEAL TRANSACTED ON 02 JUL 2018 USD / GBP EX RATE 1.3125 WITH NORTHERN TRUST	-91,472.770	2 Jul 18				0.00	-120,058.01	-120,058.01	0.00
FX DEAL TRANSACTED ON 10 APR 2018 GBP / USD EX RATE 0.7052186 WITH NORTHERN	111,503.460	10 Apr 18				0.00	158,111.91	158,111.91	0.00
FX DEAL TRANSACTED ON 10 APR 2018 GBP / USD EX RATE 0.7052186 WITH NORTHERN	137,943.670	10 Apr 18				0.00	195,604.12	195,604.12	0.00
FX DEAL TRANSACTED ON 10 APR 2018 USD / GBP EX RATE 1.418 WITH NORTHERN TRUST	-110,238.530	10 Apr 18				0.00	-156,318.24	-156,318.24	0.00
FX DEAL TRANSACTED ON 10 APR 2018 USD / GBP EX RATE 1.418 WITH NORTHERN TRUST	-133,884.050	10 Apr 18				0.00	-189,847.58	-189,847.58	0.00
FX DEAL TRANSACTED ON 11 MAY 2018 GBP / USD EX RATE 0.7377352 WITH NORTHERN	110,166.210	11 May 18				0.00	149,330.30	149,330.30	0.00
FX DEAL TRANSACTED ON 12 MAR 2018 USD / GBP EX RATE 1.3908 WITH NORTHERN TRUST	-157,454.780	12 Mar 18				0.00	-218,988.11	-218,988.11	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 USD / GBP EX RATE 1.356 WITH NORTHERN TRUST	-126,715.480	14 May 18				0.00	-171,826.19	-171,826.19	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 USD / GBP EX RATE 1.356 WITH NORTHERN TRUST	-82,904.490	14 May 18				0.00	-112,418.49	-112,418.49	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 USD / GBP EX RATE 1.356 WITH NORTHERN TRUST	-8,791.790	14 May 18				0.00	-11,921.67	-11,921.67	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 715,538,116.03

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 14 MAY 2018 USD / GBP EX RATE 1.356 WITH NORTHERN TRUST	-132,878.500	14 May 18				0.00	-180,183.25	-180,183.25	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 USD / GBP EX RATE 1.356 WITH NORTHERN TRUST	-132,258.730	14 May 18				0.00	-179,342.84	-179,342.84	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 USD / GBP EX RATE 1.356 WITH NORTHERN TRUST	-136,609.960	14 May 18				0.00	-185,243.11	-185,243.11	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 USD / GBP EX RATE 1.356 WITH NORTHERN TRUST	-131,912.460	14 May 18				0.00	-178,873.30	-178,873.30	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 USD / GBP EX RATE 1.356 WITH NORTHERN TRUST	-73,835.800	14 May 18				0.00	-100,121.34	-100,121.34	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 USD / GBP EX RATE 1.356 WITH NORTHERN TRUST	-56,851.170	14 May 18				0.00	-77,090.19	-77,090.19	0.00
FX DEAL TRANSACTED ON 18 JUN 2018 USD / GBP EX RATE 1.3239 WITH NORTHERN TRUST	-136,414.650	18 Jun 18				0.00	-180,599.36	-180,599.36	0.00
FX DEAL TRANSACTED ON 18 JUN 2018 USD / GBP EX RATE 1.3239 WITH NORTHERN TRUST	-128,796.200	18 Jun 18				0.00	-170,513.29	-170,513.29	0.00
FX DEAL TRANSACTED ON 19 JUN 2018 USD / GBP EX RATE 1.3159 WITH NORTHERN TRUST	-133,639.330	19 Jun 18				0.00	-175,855.99	-175,855.99	0.00
FX DEAL TRANSACTED ON 19 JUN 2018 USD / GBP EX RATE 1.3159 WITH NORTHERN TRUST	-118,143.030	19 Jun 18				0.00	-155,464.41	-155,464.41	0.00
FX DEAL TRANSACTED ON 19 OCT 2018 USD / GBP EX RATE 1.3038 WITH NORTHERN TRUST	-36,377.390	19 Oct 18				0.00	-47,428.84	-47,428.84	0.00
FX DEAL TRANSACTED ON 19 OCT 2018 USD / GBP EX RATE 1.3038 WITH NORTHERN TRUST	-40,956.520	19 Oct 18				0.00	-53,399.11	-53,399.11	0.00
FX DEAL TRANSACTED ON 19 OCT 2018 USD / GBP EX RATE 1.3038 WITH NORTHERN TRUST	-52,843.730	19 Oct 18				0.00	-68,897.66	-68,897.66	0.00
FX DEAL TRANSACTED ON 19 OCT 2018 USD / GBP EX RATE 1.3038 WITH NORTHERN TRUST	-55,479.370	19 Oct 18				0.00	-72,334.00	-72,334.00	0.00
FX DEAL TRANSACTED ON 19 OCT 2018 USD / GBP EX RATE 1.3038 WITH NORTHERN TRUST	-39,317.420	19 Oct 18				0.00	-51,262.05	-51,262.05	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 715,538,116.03

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 20 DEC 2018 GBP / USD EX.RATE 0.7910141 WITH NORTHERN	856,878.750	20 Dec 18				0.00	1,083,266.12	1,083,351.82	85.70
FX DEAL TRANSACTED ON 21 SEP 2018 USD / GBP EX.RATE 1.306 WITH NORTHERN TRUST	-38,850.800	21 Sep 18				0.00	-50,739.14	-50,739.14	0.00
FX DEAL TRANSACTED ON 21 SEP 2018 USD / GBP EX.RATE 1.306 WITH NORTHERN TRUST	-23,223.620	21 Sep 18				0.00	-30,330.05	-30,330.05	0.00
FX DEAL TRANSACTED ON 22 MAY 2018 GBP / USD EX.RATE 0.744103 WITH NORTHERN TRUST	60,052.120	22 May 18				0.00	80,704.04	80,704.04	0.00
FX DEAL TRANSACTED ON 24 DEC 2018 USD / GBP EX.RATE 1.2672 WITH NORTHERN TRUST	-394,259.620	24 Dec 18				0.00	-499,605.79	-499,645.25	-39.46
FX DEAL TRANSACTED ON 26 MAR 2018 GBP / USD EX.RATE 0.7028395 WITH NORTHERN	205,956.680	26 Mar 18				0.00	293,035.16	293,035.16	0.00
FX DEAL TRANSACTED ON 26 MAR 2018 USD / GBP EX.RATE 1.4228 WITH NORTHERN TRUST	-211,601.220	26 Mar 18				0.00	-301,066.22	-301,066.22	0.00
FX DEAL TRANSACTED ON 29 JUN 2018 USD / GBP EX.RATE 1.3141 WITH NORTHERN TRUST	-205,513.620	29 Jun 18				0.00	-270,065.45	-270,065.45	0.00
FX DEAL TRANSACTED ON 30 MAY 2018 USD / GBP EX.RATE 1.3272 WITH NORTHERN TRUST	-181,444.210	30 May 18				0.00	-240,812.76	-240,812.76	0.00
FX DEAL TRANSACTED ON 30 MAY 2018 USD / GBP EX.RATE 1.3272 WITH NORTHERN TRUST	-117,227.940	30 May 18				0.00	-155,584.92	-155,584.92	0.00
Danish krone - DKK									
FX DEAL TRANSACTED ON 22 OCT 2018 USD / DKK EX.RATE 0.1539598 WITH NORTHERN	-421,812.380	22 Oct 18				0.00	-64,942.17	-64,942.17	0.00
Euro - EUR									
FX DEAL TRANSACTED ON 01 MAY 2018 USD / EUR EX.RATE 1.199 WITH NORTHERN TRUST	-82,877.700	1 May 18				0.00	-99,370.36	-99,370.36	0.00
FX DEAL TRANSACTED ON 02 FEB 2018 USD / EUR EX.RATE 1.2435 WITH NORTHERN TRUST	-118.180	2 Feb 18				0.00	-146.96	-146.96	-0.02

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 715,538,116.03

Northern Trust - Dol

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 02 JUL 2018 USD / EUR EX RATE 1.1615 WITH NORTHERN TRUST	-138,719.010	2 Jul 18				0.00	-161,122.13	-161,122.13	0.00
FX DEAL TRANSACTED ON 04 APR 2018 USD / EUR EX RATE 1.2279 WITH NORTHERN TRUST	-1,596.420	4 Apr 18				0.00	-1,960.24	-1,963.44	-3.20
FX DEAL TRANSACTED ON 04 APR 2018 USD / EUR EX RATE 1.2279 WITH NORTHERN TRUST	-1,186.200	4 Apr 18				0.00	-1,456.53	-1,458.91	-2.38
FX DEAL TRANSACTED ON 05 FEB 2018 USD / EUR EX RATE 1.2402 WITH NORTHERN TRUST	-224.000	5 Feb 18				0.00	-277.80	-278.21	-0.41
FX DEAL TRANSACTED ON 06 SEP 2018 USD / EUR EX RATE 1.1618 WITH NORTHERN TRUST	-4,490.170	6 Sep 18				0.00	-5,216.68	-5,222.74	-6.06
FX DEAL TRANSACTED ON 06 SEP 2018 USD / EUR EX RATE 1.1618 WITH NORTHERN TRUST	-2,428.850	6 Sep 18				0.00	-2,821.84	-2,825.12	-3.28
FX DEAL TRANSACTED ON 07 MAY 2018 USD / EUR EX RATE 1.1916 WITH NORTHERN TRUST	-15,899.100	7 May 18				0.00	-18,945.37	-18,942.98	2.39
FX DEAL TRANSACTED ON 09 JUL 2018 USD / EUR EX RATE 1.1742 WITH NORTHERN TRUST	-641,392.330	9 Jul 18				0.00	-753,122.87	-754,245.39	-1,122.52
FX DEAL TRANSACTED ON 10 JUL 2018 EUR / USD EX RATE 0.8532423 WITH NORTHERN	4,620.570	10 Jul 18				0.00	5,415.31	5,433.56	18.25
FX DEAL TRANSACTED ON 11 MAY 2018 USD / EUR EX RATE 1.1944 WITH NORTHERN TRUST	-121,994.730	11 May 18				0.00	-145,710.51	-145,710.51	0.00
FX DEAL TRANSACTED ON 11 MAY 2018 USD / EUR EX RATE 1.1944 WITH NORTHERN TRUST	-313,731.280	11 May 18				0.00	-374,720.64	-374,720.64	0.00
FX DEAL TRANSACTED ON 11 OCT 2018 USD / EUR EX RATE 1.1574 WITH NORTHERN TRUST	-80,582.570	11 Oct 18				0.00	-93,266.27	-93,266.27	0.00
FX DEAL TRANSACTED ON 12 MAR 2018 EUR / USD EX RATE 0.8103728 WITH NORTHERN	177,154.770	12 Mar 18				0.00	218,608.99	218,608.99	0.00
FX DEAL TRANSACTED ON 13 APR 2018 USD / EUR EX RATE 1.233 WITH NORTHERN TRUST	-158.400	13 Apr 18				0.00	-195.31	-195.26	0.05
FX DEAL TRANSACTED ON 13 APR 2018 USD / EUR EX RATE 1.233 WITH NORTHERN TRUST	-895.960	13 Apr 18				0.00	-1,104.72	-1,104.45	0.27

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 715,538,116.03

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 14 MAR 2018 USD / EUR EX.RATE 1.2362 WITH NORTHERN TRUST	-1,003,440	14 Mar 18				0.00	-1,240.45	-1,240.20	0.25
FX DEAL TRANSACTED ON 14 MAR 2018 USD / EUR EX.RATE 1.2362 WITH NORTHERN TRUST	-636,000	14 Mar 18				0.00	-786.22	-786.06	0.16
FX DEAL TRANSACTED ON 14 MAY 2018 USD / EUR EX.RATE 1.1939 WITH NORTHERN TRUST	-716,630	14 May 18				0.00	-855.58	-857.70	-2.12
FX DEAL TRANSACTED ON 14 MAY 2018 USD / EUR EX.RATE 1.1939 WITH NORTHERN TRUST	-3,329,240	14 May 18				0.00	-3,974.78	-3,984.60	-9.82
FX DEAL TRANSACTED ON 14 MAY 2018 USD / EUR EX.RATE 1.1939 WITH NORTHERN TRUST	-870,190	14 May 18				0.00	-1,038.92	-1,041.49	-2.57
FX DEAL TRANSACTED ON 14 MAY 2018 USD / EUR EX.RATE 1.1939 WITH NORTHERN TRUST	-233,590	14 May 18				0.00	-278.88	-279.57	-0.69
FX DEAL TRANSACTED ON 14 MAY 2018 USD / EUR EX.RATE 1.1939 WITH NORTHERN TRUST	-3,316,270	14 May 18				0.00	-3,959.29	-3,969.08	-9.79
FX DEAL TRANSACTED ON 14 MAY 2018 USD / EUR EX.RATE 1.1939 WITH NORTHERN TRUST	-210,890	14 May 18				0.00	-251.78	-252.40	-0.62
FX DEAL TRANSACTED ON 14 MAY 2018 USD / EUR EX.RATE 1.1939 WITH NORTHERN TRUST	-157,990	14 May 18				0.00	-188.62	-189.09	-0.47
FX DEAL TRANSACTED ON 14 MAY 2018 USD / EUR EX.RATE 1.1939 WITH NORTHERN TRUST	-1,425,060	14 May 18				0.00	-1,701.38	-1,705.58	-4.20
FX DEAL TRANSACTED ON 14 MAY 2018 USD / EUR EX.RATE 1.1939 WITH NORTHERN TRUST	-3,414,780	14 May 18				0.00	-4,076.91	-4,086.98	-10.07
FX DEAL TRANSACTED ON 14 MAY 2018 USD / EUR EX.RATE 1.1939 WITH NORTHERN TRUST	-3,086,890	14 May 18				0.00	-3,685.44	-3,694.55	-9.11
FX DEAL TRANSACTED ON 14 MAY 2018 USD / EUR EX.RATE 1.1939 WITH NORTHERN TRUST	-4,156,430	14 May 18				0.00	-4,962.36	-4,974.62	-12.26
FX DEAL TRANSACTED ON 14 MAY 2018 USD / EUR EX.RATE 1.1939 WITH NORTHERN TRUST	-348,080	14 May 18				0.00	-415.57	-416.60	-1.03
FX DEAL TRANSACTED ON 14 MAY 2018 USD / EUR EX.RATE 1.1939 WITH NORTHERN TRUST	-2,243,720	14 May 18				0.00	-2,678.78	-2,685.40	-6.62

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 715,538,116.03

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 15 MAY 2018 USD / EUR EX RATE 1.1846 WITH NORTHERN TRUST	-178,180.250	15 May 18				0.00	-211,072.32	-211,072.32	0.00
FX DEAL TRANSACTED ON 15 MAY 2018 USD / EUR EX RATE 1.1846 WITH NORTHERN TRUST	-145,720.950	15 May 18				0.00	-172,621.04	-172,621.04	0.00
FX DEAL TRANSACTED ON 15 MAY 2018 USD / EUR EX RATE 1.1846 WITH NORTHERN TRUST	-143,043.400	15 May 18				0.00	-169,449.21	-169,449.21	0.00
FX DEAL TRANSACTED ON 15 MAY 2018 USD / EUR EX RATE 1.1846 WITH NORTHERN TRUST	-144,777.210	15 May 18				0.00	-171,503.08	-171,503.08	0.00
FX DEAL TRANSACTED ON 15 MAY 2018 USD / EUR EX RATE 1.1846 WITH NORTHERN TRUST	-158.820	15 May 18				0.00	-188.14	-190.08	-1.94
FX DEAL TRANSACTED ON 15 MAY 2018 USD / EUR EX RATE 1.1846 WITH NORTHERN TRUST	-173,603.360	15 May 18				0.00	-205,650.54	-205,650.54	0.00
FX DEAL TRANSACTED ON 15 MAY 2018 USD / EUR EX RATE 1.1846 WITH NORTHERN TRUST	-102,663.870	15 May 18				0.00	-121,615.62	-121,615.62	0.00
FX DEAL TRANSACTED ON 15 MAY 2018 USD / EUR EX RATE 1.1846 WITH NORTHERN TRUST	-144,112.470	15 May 18				0.00	-170,715.63	-170,715.63	0.00
FX DEAL TRANSACTED ON 15 MAY 2018 USD / EUR EX RATE 1.1846 WITH NORTHERN TRUST	-144,087.290	15 May 18				0.00	-170,685.80	-169,828.50	857.30
FX DEAL TRANSACTED ON 15 MAY 2018 USD / EUR EX RATE 1.1846 WITH NORTHERN TRUST	-148,136.160	15 May 18				0.00	-175,482.10	-175,482.10	0.00
FX DEAL TRANSACTED ON 15 MAY 2018 USD / EUR EX RATE 1.1846 WITH NORTHERN TRUST	-156,856.570	15 May 18				0.00	-185,812.29	-184,879.02	933.27
FX DEAL TRANSACTED ON 16 MAR 2018 USD / EUR EX RATE 1.2262 WITH NORTHERN TRUST	-2,722.120	16 Mar 18				0.00	-3,337.86	-3,342.76	-4.90
FX DEAL TRANSACTED ON 16 MAY 2018 USD / EUR EX RATE 1.1799 WITH NORTHERN TRUST	-27,595.740	16 May 18				0.00	-32,560.21	-32,560.21	0.00
FX DEAL TRANSACTED ON 18 DEC 2018 EUR / USD EX RATE 0.8800493 WITH NORTHERN	13,258.360	18 Dec 18				0.00	15,065.47	15,066.14	0.67
FX DEAL TRANSACTED ON 18 DEC 2018 USD / EUR EX RATE 1.1363 WITH NORTHERN TRUST	-13,258.360	18 Dec 18				0.00	-15,065.47	-15,066.14	-0.67

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 715,538,116.03

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Account Name LOCKHEED MARTIN CORP BENEFIT B
Account number LOCKV2

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Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 18 JUN 2018 USD / EUR EX RATE 1.1603 WITH NORTHERN TRUST	-200,044.350	18 Jun 18				0.00	-232,111.46	-232,111.46	0.00
FX DEAL TRANSACTED ON 18 MAY 2018 USD / EUR EX RATE 1.1774 WITH NORTHERN TRUST	-76,397.900	18 May 18				0.00	-89,950.89	-89,950.89	0.00
FX DEAL TRANSACTED ON 18 MAY 2018 USD / EUR EX RATE 1.1774 WITH NORTHERN TRUST	-2,586.470	18 May 18				0.00	-3,045.31	-3,044.28	1.03
FX DEAL TRANSACTED ON 18 MAY 2018 USD / EUR EX RATE 1.1774 WITH NORTHERN TRUST	-74,707.790	18 May 18				0.00	-87,960.95	-87,960.95	0.00
FX DEAL TRANSACTED ON 19 JUN 2018 USD / EUR EX RATE 1.1553 WITH NORTHERN TRUST	-177,113.850	19 Jun 18				0.00	-204,619.63	-204,619.63	0.00
FX DEAL TRANSACTED ON 19 OCT 2018 USD / EUR EX RATE 1.1485 WITH NORTHERN TRUST	-38,921.530	19 Oct 18				0.00	-44,701.38	-44,701.38	0.00
FX DEAL TRANSACTED ON 19 OCT 2018 USD / EUR EX RATE 1.1485 WITH NORTHERN TRUST	-22,416.320	19 Oct 18				0.00	-25,745.14	-25,745.14	0.00
FX DEAL TRANSACTED ON 19 OCT 2018 USD / EUR EX RATE 1.1485 WITH NORTHERN TRUST	-52,551.050	19 Oct 18				0.00	-60,354.88	-60,354.88	0.00
FX DEAL TRANSACTED ON 19 OCT 2018 USD / EUR EX RATE 1.1485 WITH NORTHERN TRUST	-47,293.950	19 Oct 18				0.00	-54,317.10	-54,317.10	0.00
FX DEAL TRANSACTED ON 19 OCT 2018 USD / EUR EX RATE 1.1485 WITH NORTHERN TRUST	-50,339.260	19 Oct 18				0.00	-57,814.64	-57,814.64	0.00
FX DEAL TRANSACTED ON 19 OCT 2018 USD / EUR EX RATE 1.1485 WITH NORTHERN TRUST	-37,403.810	19 Oct 18				0.00	-42,958.28	-42,958.28	0.00
FX DEAL TRANSACTED ON 19 OCT 2018 USD / EUR EX RATE 1.1485 WITH NORTHERN TRUST	-56,920.730	19 Oct 18				0.00	-65,373.46	-65,373.46	0.00
FX DEAL TRANSACTED ON 19 OCT 2018 USD / EUR EX RATE 1.1485 WITH NORTHERN TRUST	-47,624.590	19 Oct 18				0.00	-54,696.84	-54,696.84	0.00
FX DEAL TRANSACTED ON 20 APR 2018 USD / EUR EX RATE 1.228 WITH NORTHERN TRUST	-4,386.000	20 Apr 18				0.00	-5,386.01	-5,423.07	-37.06
FX DEAL TRANSACTED ON 20 AUG 2018 USD / EUR EX RATE 1.1437 WITH NORTHERN TRUST	-78,129.170	20 Aug 18				0.00	-89,356.33	-89,356.33	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 715,538,116.03

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Account number LOCKV2

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Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 20 AUG 2018 USD / EUR EX.RATE 1.1437 WITH NORTHERN TRUST	-133,382.550	20 Aug 18				0.00	-152,549.62	-152,549.62	0.00
FX DEAL TRANSACTED ON 20 AUG 2018 USD / EUR EX.RATE 1.1437 WITH NORTHERN TRUST	-232,783.300	20 Aug 18				0.00	-266,234.26	-266,234.26	0.00
FX DEAL TRANSACTED ON 20 AUG 2018 USD / EUR EX.RATE 1.1437 WITH NORTHERN TRUST	-168,094.340	20 Aug 18				0.00	-192,249.50	-192,249.50	0.00
FX DEAL TRANSACTED ON 20 DEC 2018 EUR / USD EX.RATE 0.8721437 WITH NORTHERN	2,932,997.910	20 Dec 18				0.00	3,362,975.40	3,348,310.64	-14,664.76
FX DEAL TRANSACTED ON 20 JUL 2018 USD / EUR EX.RATE 1.1712 WITH NORTHERN TRUST	-2,563.100	20 Jul 18				0.00	-3,001.90	-3,000.75	1.15
FX DEAL TRANSACTED ON 21 DEC 2018 USD / EUR EX.RATE 1.1357 WITH NORTHERN TRUST	-294,040.440	21 Dec 18				0.00	-333,941.73	-335,426.66	-1,484.93
FX DEAL TRANSACTED ON 21 JUN 2018 USD / EUR EX.RATE 1.1611 WITH NORTHERN TRUST	-169,230.140	21 Jun 18				0.00	-196,493.12	-196,493.12	0.00
FX DEAL TRANSACTED ON 21 NOV 2018 USD / EUR EX.RATE 1.1394 WITH NORTHERN TRUST	-2,604.000	21 Nov 18				0.00	-2,967.00	-2,970.38	-3.38
FX DEAL TRANSACTED ON 21 NOV 2018 USD / EUR EX.RATE 1.1394 WITH NORTHERN TRUST	-1,083.770	21 Nov 18				0.00	-1,234.85	-1,236.26	-1.41
FX DEAL TRANSACTED ON 21 SEP 2018 USD / EUR EX.RATE 1.1736 WITH NORTHERN TRUST	-40,714.640	21 Sep 18				0.00	-47,782.70	-47,782.70	0.00
FX DEAL TRANSACTED ON 21 SEP 2018 USD / EUR EX.RATE 1.1736 WITH NORTHERN TRUST	-43,144.840	21 Sep 18				0.00	-50,634.78	-50,634.78	0.00
FX DEAL TRANSACTED ON 21 SEP 2018 USD / EUR EX.RATE 1.1736 WITH NORTHERN TRUST	-39,393.820	21 Sep 18				0.00	-46,232.59	-46,232.59	0.00
FX DEAL TRANSACTED ON 21 SEP 2018 USD / EUR EX.RATE 1.1736 WITH NORTHERN TRUST	-43,645.470	21 Sep 18				0.00	-51,222.32	-51,222.32	0.00
FX DEAL TRANSACTED ON 21 SEP 2018 USD / EUR EX.RATE 1.1736 WITH NORTHERN TRUST	-25,958.100	21 Sep 18				0.00	-30,464.43	-30,464.43	0.00
FX DEAL TRANSACTED ON 22 MAY 2018 USD / EUR EX.RATE 1.1774 WITH NORTHERN TRUST	-205,322.950	22 May 18				0.00	-241,747.24	-241,747.24	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 715,538,116.03

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 22 OCT 2018 USD / EUR EX RATE 1.1468 WITH NORTHERN TRUST	-243,140.240	22 Oct 18				0.00	-278,833.23	-278,833.23	0.00
FX DEAL TRANSACTED ON 23 APR 2018 USD / EUR EX RATE 1.2202 WITH NORTHERN TRUST	-2,868.800	23 Apr 18				0.00	-3,500.51	-3,505.82	-5.31
FX DEAL TRANSACTED ON 23 MAY 2018 USD / EUR EX RATE 1.1691 WITH NORTHERN TRUST	-18,466.500	23 May 18				0.00	-21,589.19	-21,613.19	-24.00
FX DEAL TRANSACTED ON 23 NOV 2018 USD / EUR EX RATE 1.1343 WITH NORTHERN TRUST	-2,603.340	23 Nov 18				0.00	-2,952.97	-2,953.23	-0.26
FX DEAL TRANSACTED ON 24 APR 2018 USD / EUR EX RATE 1.2235 WITH NORTHERN TRUST	-696.600	24 Apr 18				0.00	-852.29	-850.86	1.43
FX DEAL TRANSACTED ON 25 APR 2018 USD / EUR EX RATE 1.217 WITH NORTHERN TRUST	-1,003.440	25 Apr 18				0.00	-1,221.19	-1,221.44	-0.25
FX DEAL TRANSACTED ON 25 MAY 2018 USD / EUR EX RATE 1.1638 WITH NORTHERN TRUST	-129,023.370	25 May 18				0.00	-150,415.44	-150,415.44	0.00
FX DEAL TRANSACTED ON 26 APR 2018 USD / EUR EX RATE 1.21 WITH NORTHERN TRUST	-912.240	26 Apr 18				0.00	-1,103.81	-1,105.00	-1.19
FX DEAL TRANSACTED ON 26 JUL 2018 USD / EUR EX RATE 1.1643 WITH NORTHERN TRUST	-224.000	26 Jul 18				0.00	-260.80	-261.17	-0.37
FX DEAL TRANSACTED ON 27 FEB 2018 USD / EUR EX RATE 1.2229 WITH NORTHERN TRUST	-219.600	27 Feb 18				0.00	-268.55	-268.77	-0.22
FX DEAL TRANSACTED ON 27 JUL 2018 USD / EUR EX RATE 1.1625 WITH NORTHERN TRUST	-1,641.410	27 Jul 18				0.00	-1,908.14	-1,912.65	-4.51
FX DEAL TRANSACTED ON 27 JUN 2018 USD / EUR EX RATE 1.1552 WITH NORTHERN TRUST	-344.860	27 Jun 18				0.00	-398.38	-399.88	-1.50
FX DEAL TRANSACTED ON 27 MAR 2018 EUR / USD EX RATE 0.8064516 WITH NORTHERN	221,442.100	27 Mar 18				0.00	274,588.20	274,588.20	0.00
FX DEAL TRANSACTED ON 27 MAR 2018 USD / EUR EX RATE 1.24 WITH NORTHERN TRUST	-358,463.500	27 Mar 18				0.00	-444,494.74	-444,494.74	0.00
FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX RATE 1.1697 WITH NORTHERN TRUST	-1,003.440	29 Aug 18				0.00	-1,173.72	-1,173.32	0.40

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 715,538,116.03

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.1697 WITH NORTHERN TRUST	-2,478,070	29 Aug 18				0.00	-2,898.60	-2,897.61	0.99
FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.1697 WITH NORTHERN TRUST	-1,634,430	29 Aug 18				0.00	-1,911.79	-1,911.14	0.65
FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.1697 WITH NORTHERN TRUST	-420,000	29 Aug 18				0.00	-491.27	-491.11	0.16
FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.1697 WITH NORTHERN TRUST	-774,000	29 Aug 18				0.00	-905.35	-905.04	0.31
FX DEAL TRANSACTED ON 29 JUN 2018 USD / EUR EX.RATE 1.1668 WITH NORTHERN TRUST	-34,526,160	29 Jun 18				0.00	-40,285.12	-40,285.12	0.00
FX DEAL TRANSACTED ON 29 JUN 2018 USD / EUR EX.RATE 1.1668 WITH NORTHERN TRUST	-130,350	29 Jun 18				0.00	-152.09	-152.19	-0.10
FX DEAL TRANSACTED ON 29 JUN 2018 USD / EUR EX.RATE 1.1668 WITH NORTHERN TRUST	-158,400	29 Jun 18				0.00	-184.82	-184.94	-0.12
FX DEAL TRANSACTED ON 29 JUN 2018 USD / EUR EX.RATE 1.1668 WITH NORTHERN TRUST	-123,334,060	29 Jun 18				0.00	-143,906.18	-143,906.18	0.00
FX DEAL TRANSACTED ON 30 APR 2018 USD / EUR EX.RATE 1.2072 WITH NORTHERN TRUST	-12,880,000	30 Apr 18				0.00	-15,548.74	-15,442.48	106.26
FX DEAL TRANSACTED ON 30 AUG 2018 USD / EUR EX.RATE 1.1645 WITH NORTHERN TRUST	-325,970	30 Aug 18				0.00	-379.59	-380.00	-0.41
FX DEAL TRANSACTED ON 30 AUG 2018 USD / EUR EX.RATE 1.1645 WITH NORTHERN TRUST	-624,360	30 Aug 18				0.00	-727.07	-727.85	-0.78
FX DEAL TRANSACTED ON 30 AUG 2018 USD / EUR EX.RATE 1.1645 WITH NORTHERN TRUST	-604,160	30 Aug 18				0.00	-703.54	-704.30	-0.76
FX DEAL TRANSACTED ON 30 AUG 2018 USD / EUR EX.RATE 1.1645 WITH NORTHERN TRUST	-62,390	30 Aug 18				0.00	-72.65	-72.73	-0.08
FX DEAL TRANSACTED ON 30 MAY 2018 EUR / USD EX.RATE 0.8613264 WITH NORTHERN	129,404,020	30 May 18				0.00	150,238.07	150,238.07	0.00
FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.161 WITH NORTHERN TRUST	-102,068,570	30 May 18				0.00	-118,501.61	-118,501.61	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 715,538,116.03

◆ 5% Report - Part B

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX RATE 1.161 WITH NORTHERN TRUST	-72,767.190	30 May 18				0.00	-84,482.71	-84,482.71	0.00
FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX RATE 1.161 WITH NORTHERN TRUST	-218,706.450	30 May 18				0.00	-253,918.19	-253,918.19	0.00
FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX RATE 1.161 WITH NORTHERN TRUST	-125,138.010	30 May 18				0.00	-145,285.23	-145,285.23	0.00
FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX RATE 1.161 WITH NORTHERN TRUST	-126,800.020	30 May 18				0.00	-147,214.82	-147,214.82	0.00
FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX RATE 1.161 WITH NORTHERN TRUST	-109,960.610	30 May 18				0.00	-127,664.27	-127,664.27	0.00
FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX RATE 1.161 WITH NORTHERN TRUST	-46,725.560	30 May 18				0.00	-54,248.38	-54,248.38	0.00
FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX RATE 1.161 WITH NORTHERN TRUST	-209,617.340	30 May 18				0.00	-243,365.73	-243,365.73	0.00
FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX RATE 1.1658 WITH NORTHERN TRUST	-261,022.580	30 May 18				0.00	-304,300.12	-304,300.12	0.00
FX DEAL TRANSACTED ON 31 MAY 2018 USD / EUR EX RATE 1.1668 WITH NORTHERN TRUST	-261.430	31 May 18				0.00	-305.04	-305.17	-0.13
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 11 SEP 2018 USD / HKD EX RATE 0.127395 WITH NORTHERN TRUST	-3,753,415.090	11 Sep 18				0.00	-478,166.41	-478,166.41	0.00
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 MAY 2018 JPY / USD EX RATE 109.89 WITH NORTHERN TRUST	19,288,890.000	1 May 18				0.00	175,529.07	175,529.07	0.00
FX DEAL TRANSACTED ON 01 MAY 2018 USD / JPY EX RATE 0.0091 WITH NORTHERN TRUST	-19,191,170.000	1 May 18				0.00	-174,639.82	-174,639.82	0.00
FX DEAL TRANSACTED ON 01 MAY 2018 USD / JPY EX RATE 0.0091 WITH NORTHERN TRUST	-21,869,397.000	1 May 18				0.00	-199,011.71	-199,011.71	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 715,538,116.03

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 01 MAY 2018 USD / JPY EX.RATE 0.0091 WITH NORTHERN TRUST	-30,482,508,000	1 May 18				0.00	-277,391.10	-277,391.10	0.00
FX DEAL TRANSACTED ON 07 MAY 2018 JPY / USD EX.RATE 109.07 WITH NORTHERN TRUST	19,979,925,000	7 May 18				0.00	183,184.42	183,184.42	0.00
FX DEAL TRANSACTED ON 07 MAY 2018 USD / JPY EX.RATE 0.0091684 WITH NORTHERN	-20,260,064,000	7 May 18				0.00	-185,752.86	-185,752.86	0.00
FX DEAL TRANSACTED ON 09 APR 2018 JPY / USD EX.RATE 106.73 WITH NORTHERN TRUST	19,886,957,000	9 Apr 18				0.00	186,329.59	186,329.59	0.00
FX DEAL TRANSACTED ON 09 APR 2018 USD / JPY EX.RATE 0.0093694 WITH NORTHERN	-18,952,529,000	9 Apr 18				0.00	-177,574.52	-177,574.52	0.00
FX DEAL TRANSACTED ON 17 JUL 2018 USD / JPY EX.RATE 0.0088582 WITH NORTHERN	-25,916,368,000	17 Jul 18				0.00	-229,571.87	-229,571.87	0.00
FX DEAL TRANSACTED ON 18 JUL 2018 JPY / USD EX.RATE 112.83 WITH NORTHERN TRUST	25,916,368,000	18 Jul 18				0.00	229,693.95	229,693.95	0.00
FX DEAL TRANSACTED ON 18 JUL 2018 USD / JPY EX.RATE 0.0088629 WITH NORTHERN	-25,916,368,000	18 Jul 18				0.00	-229,693.95	-229,693.95	0.00
FX DEAL TRANSACTED ON 19 DEC 2018 JPY / USD EX.RATE 112.18 WITH NORTHERN TRUST	16,845,230,000	19 Dec 18				0.00	150,162.51	150,162.51	0.00
FX DEAL TRANSACTED ON 19 DEC 2018 JPY / USD EX.RATE 112.18 WITH NORTHERN TRUST	15,668,467,000	19 Dec 18				0.00	139,672.55	139,672.55	0.00
FX DEAL TRANSACTED ON 19 DEC 2018 JPY / USD EX.RATE 112.18 WITH NORTHERN TRUST	25,210,759,000	19 Dec 18				0.00	224,734.88	224,734.88	0.00
FX DEAL TRANSACTED ON 19 DEC 2018 USD / JPY EX.RATE 0.0089142 WITH NORTHERN	-16,974,500,000	19 Dec 18				0.00	-151,314.85	-151,314.85	0.00
FX DEAL TRANSACTED ON 19 JUN 2018 USD / JPY EX.RATE 0.0090843 WITH NORTHERN	-64,262,399,000	19 Jun 18				0.00	-583,779.06	-583,779.06	0.00
FX DEAL TRANSACTED ON 19 JUN 2018 USD / JPY EX.RATE 0.0090843 WITH NORTHERN	-7,167,944,000	19 Jun 18				0.00	-65,115.77	-65,115.77	0.00
FX DEAL TRANSACTED ON 20 AUG 2018 USD / JPY EX.RATE 0.0090703 WITH NORTHERN	-36,603,865,000	20 Aug 18				0.00	-332,007.85	-332,007.85	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 20 DEC 2018 JPY / USD EX.RATE 111.04 WITH NORTHERN TRUST	16,974,500.000	20 Dec 18				0.00	152,868.34	152,868.34	0.00
FX DEAL TRANSACTED ON 20 DEC 2018 JPY / USD EX.RATE 111.04 WITH NORTHERN TRUST	16,845,230.000	20 Dec 18				0.00	151,704.16	151,704.16	0.00
FX DEAL TRANSACTED ON 20 DEC 2018 JPY / USD EX.RATE 111.04 WITH NORTHERN TRUST	25,210,759.000	20 Dec 18				0.00	227,042.14	227,042.14	0.00
FX DEAL TRANSACTED ON 20 DEC 2018 JPY / USD EX.RATE 111.04 WITH NORTHERN TRUST	15,668,467.000	20 Dec 18				0.00	141,106.51	141,106.51	0.00
FX DEAL TRANSACTED ON 20 DEC 2018 USD / JPY EX.RATE 0.0090058 WITH NORTHERN	-16,974,500.000	20 Dec 18				0.00	-152,868.34	-152,868.34	0.00
FX DEAL TRANSACTED ON 20 DEC 2018 USD / JPY EX.RATE 0.0090058 WITH NORTHERN	-16,845,230.000	20 Dec 18				0.00	-151,704.16	-151,704.16	0.00
FX DEAL TRANSACTED ON 20 DEC 2018 USD / JPY EX.RATE 0.0090058 WITH NORTHERN	-15,668,467.000	20 Dec 18				0.00	-141,106.51	-141,106.51	0.00
FX DEAL TRANSACTED ON 20 DEC 2018 USD / JPY EX.RATE 0.0090058 WITH NORTHERN	-25,210,759.000	20 Dec 18				0.00	-227,042.14	-227,042.14	0.00
FX DEAL TRANSACTED ON 21 MAY 2018 USD / JPY EX.RATE 0.008992 WITH NORTHERN TRUST	-25,207,632.000	21 May 18				0.00	-226,666.95	-226,666.95	0.00
FX DEAL TRANSACTED ON 22 JUN 2018 USD / JPY EX.RATE 0.009095 WITH NORTHERN TRUST	-6,296,322.000	22 Jun 18				0.00	-57,265.32	-57,265.32	0.00
FX DEAL TRANSACTED ON 22 OCT 2018 JPY / USD EX.RATE 112.81 WITH NORTHERN TRUST	46,121,514.000	22 Oct 18				0.00	408,842.43	409,768.68	926.25
FX DEAL TRANSACTED ON 22 OCT 2018 USD / JPY EX.RATE 0.008859 WITH NORTHERN TRUST	-46,121,514.000	22 Oct 18				0.00	-408,588.89	-408,588.89	0.00
FX DEAL TRANSACTED ON 23 JUL 2018 USD / JPY EX.RATE 0.0089694 WITH NORTHERN	-33,230,080.000	23 Jul 18				0.00	-298,054.35	-298,054.35	0.00
FX DEAL TRANSACTED ON 23 JUL 2018 USD / JPY EX.RATE 0.0089694 WITH NORTHERN	-16,370,108.000	23 Jul 18				0.00	-146,830.28	-146,830.28	0.00
FX DEAL TRANSACTED ON 25 OCT 2018 USD / JPY EX.RATE 0.0088763 WITH NORTHERN	-46,121,514.000	25 Oct 18				0.00	-409,386.77	-409,386.77	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 715,538,116.03

Northern Trust - Dol

Generated by Northern Trust from periodic data on 28 Mar 19

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 29 MAY 2018 USD / JPY EX.RATE 0.0091937 WITH NORTHERN	-15,027,425.000	29 May 18				0.00	-138,157.81	-138,157.81	0.00
FX DEAL TRANSACTED ON 29 MAY 2018 USD / JPY EX.RATE 0.0091937 WITH NORTHERN	-13,090,335.000	29 May 18				0.00	-120,348.76	-120,348.76	0.00
Swedish krona - SEK									
FX DEAL TRANSACTED ON 13 JUN 2018 USD / SEK EX.RATE 0.1156564 WITH NORTHERN	-27,200.000	13 Jun 18				0.00	-3,145.85	-3,152.14	-6.29
FX DEAL TRANSACTED ON 20 DEC 2018 SEK / USD EX.RATE 8.978 WITH NORTHERN TRUST	2,446,167.120	20 Dec 18				0.00	272,462.37	272,344.06	-118.31
FX DEAL TRANSACTED ON 22 OCT 2018 USD / SEK EX.RATE 0.111226 WITH NORTHERN TRUST	-360,223.250	22 Oct 18				0.00	-40,066.21	-40,066.21	0.00
FX DEAL TRANSACTED ON 22 OCT 2018 USD / SEK EX.RATE 0.111226 WITH NORTHERN TRUST	-273,454.870	22 Oct 18				0.00	-30,415.30	-30,415.30	0.00
Swiss franc - CHF									
FX DEAL TRANSACTED ON 02 JUL 2018 USD / CHF EX.RATE 1.0050251 WITH NORTHERN	-79,693.440	2 Jul 18				0.00	-80,093.91	-80,093.91	0.00
FX DEAL TRANSACTED ON 09 MAY 2018 USD / CHF EX.RATE 0.9943323 WITH NORTHERN	-3,332.500	9 May 18				0.00	-3,313.61	-3,319.39	-5.78
FX DEAL TRANSACTED ON 10 MAY 2018 USD / CHF EX.RATE 0.9961152 WITH NORTHERN	-13,136.500	10 May 18				0.00	-13,085.47	-13,084.82	0.65
FX DEAL TRANSACTED ON 11 APR 2018 USD / CHF EX.RATE 1.0421009 WITH NORTHERN	-1,092.000	11 Apr 18				0.00	-1,137.97	-1,140.89	-2.92
FX DEAL TRANSACTED ON 15 MAY 2018 USD / CHF EX.RATE 0.9975062 WITH NORTHERN	-176,087.590	15 May 18				0.00	-175,648.47	-175,648.47	0.00
FX DEAL TRANSACTED ON 15 MAY 2018 USD / CHF EX.RATE 0.9975062 WITH NORTHERN	-171,749.210	15 May 18				0.00	-171,320.91	-171,320.91	0.00
FX DEAL TRANSACTED ON 15 MAY 2018 USD / CHF EX.RATE 0.9975062 WITH NORTHERN	-192,798.620	15 May 18				0.00	-192,317.83	-192,317.83	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 715,538,116.03

Northern Trust - Dol

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 18 APR 2018 USD / CHF EX.RATE 1.0330579 WITH NORTHERN	-12,642,000	18 Apr 18				0.00	-13,059.92	-13,071.40	-11.48
FX DEAL TRANSACTED ON 19 OCT 2018 USD / CHF EX.RATE 1.003009 WITH NORTHERN TRUST	-59,548,040	19 Oct 18				0.00	-59,727.22	-59,727.22	0.00
FX DEAL TRANSACTED ON 19 OCT 2018 USD / CHF EX.RATE 1.003009 WITH NORTHERN TRUST	-55,608,460	19 Oct 18				0.00	-55,775.79	-55,775.79	0.00
FX DEAL TRANSACTED ON 19 OCT 2018 USD / CHF EX.RATE 1.003009 WITH NORTHERN TRUST	-46,188,320	19 Oct 18				0.00	-46,327.30	-46,327.30	0.00
FX DEAL TRANSACTED ON 20 DEC 2018 CHF / USD EX.RATE 0.9916 WITH NORTHERN TRUST	2,005,227.100	20 Dec 18				0.00	2,022,213.70	2,018,549.53	-3,664.17
FX DEAL TRANSACTED ON 21 SEP 2018 USD / CHF EX.RATE 1.0422095 WITH NORTHERN	-48,276,440	21 Sep 18				0.00	-50,314.16	-50,314.16	0.00
FX DEAL TRANSACTED ON 21 SEP 2018 USD / CHF EX.RATE 1.0422095 WITH NORTHERN	-48,167,640	21 Sep 18				0.00	-50,200.77	-50,200.77	0.00
FX DEAL TRANSACTED ON 24 DEC 2018 USD / CHF EX.RATE 1.0080645 WITH NORTHERN	-2,637,108,380	24 Dec 18				0.00	-2,658,375.38	-2,665,091.84	-6,716.46
FX DEAL TRANSACTED ON 26 JUN 2018 USD / CHF EX.RATE 1.0081661 WITH NORTHERN	-179,011,530	26 Jun 18				0.00	-180,473.36	-180,473.36	0.00
United States dollar - USD									
FX DEAL TRANSACTED ON 01 MAY 2018 JPY / USD EX.RATE 109.89 WITH NORTHERN TRUST	-175,529,070	1 May 18				0.00	-175,529.07	-175,529.07	0.00
FX DEAL TRANSACTED ON 01 MAY 2018 USD / EUR EX.RATE 1.199 WITH NORTHERN TRUST	99,370,360	1 May 18				0.00	99,370.36	99,370.36	0.00
FX DEAL TRANSACTED ON 01 MAY 2018 USD / JPY EX.RATE 0.0091 WITH NORTHERN TRUST	174,639,820	1 May 18				0.00	174,639.82	174,639.82	0.00
FX DEAL TRANSACTED ON 01 MAY 2018 USD / JPY EX.RATE 0.0091 WITH NORTHERN TRUST	199,011,710	1 May 18				0.00	199,011.71	199,011.71	0.00
FX DEAL TRANSACTED ON 01 MAY 2018 USD / JPY EX.RATE 0.0091 WITH NORTHERN TRUST	277,391,100	1 May 18				0.00	277,391.10	277,391.10	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 715,538,116.03

Northern Trust - Dol

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 02 FEB 2018 USD / EUR EX.RATE 1.2435 WITH NORTHERN TRUST	146,960	2 Feb 18				0.00	146.96	146.96	0.00
FX DEAL TRANSACTED ON 02 JUL 2018 USD / CHF EX.RATE 1.0050251 WITH NORTHERN	80,093.910	2 Jul 18				0.00	80,093.91	80,093.91	0.00
FX DEAL TRANSACTED ON 02 JUL 2018 USD / EUR EX.RATE 1.1615 WITH NORTHERN TRUST	161,122.130	2 Jul 18				0.00	161,122.13	161,122.13	0.00
FX DEAL TRANSACTED ON 02 JUL 2018 USD / GBP EX.RATE 1.3125 WITH NORTHERN TRUST	52,912.770	2 Jul 18				0.00	52,912.77	52,912.77	0.00
FX DEAL TRANSACTED ON 02 JUL 2018 USD / GBP EX.RATE 1.3125 WITH NORTHERN TRUST	144,167.860	2 Jul 18				0.00	144,167.86	144,167.86	0.00
FX DEAL TRANSACTED ON 02 JUL 2018 USD / GBP EX.RATE 1.3125 WITH NORTHERN TRUST	162,542.440	2 Jul 18				0.00	162,542.44	162,542.44	0.00
FX DEAL TRANSACTED ON 02 JUL 2018 USD / GBP EX.RATE 1.3125 WITH NORTHERN TRUST	120,058.010	2 Jul 18				0.00	120,058.01	120,058.01	0.00
FX DEAL TRANSACTED ON 04 APR 2018 USD / EUR EX.RATE 1.2279 WITH NORTHERN TRUST	1,960.240	4 Apr 18				0.00	1,960.24	1,960.24	0.00
FX DEAL TRANSACTED ON 04 APR 2018 USD / EUR EX.RATE 1.2279 WITH NORTHERN TRUST	1,456.530	4 Apr 18				0.00	1,456.53	1,456.53	0.00
FX DEAL TRANSACTED ON 05 FEB 2018 USD / EUR EX.RATE 1.2402 WITH NORTHERN TRUST	277.800	5 Feb 18				0.00	277.80	277.80	0.00
FX DEAL TRANSACTED ON 06 SEP 2018 USD / EUR EX.RATE 1.1618 WITH NORTHERN TRUST	5,216.680	6 Sep 18				0.00	5,216.68	5,216.68	0.00
FX DEAL TRANSACTED ON 06 SEP 2018 USD / EUR EX.RATE 1.1618 WITH NORTHERN TRUST	2,821.840	6 Sep 18				0.00	2,821.84	2,821.84	0.00
FX DEAL TRANSACTED ON 07 MAY 2018 JPY / USD EX.RATE 109.07 WITH NORTHERN TRUST	-183,184.420	7 May 18				0.00	-183,184.42	-183,184.42	0.00
FX DEAL TRANSACTED ON 07 MAY 2018 USD / EUR EX.RATE 1.1916 WITH NORTHERN TRUST	18,945.370	7 May 18				0.00	18,945.37	18,945.37	0.00
FX DEAL TRANSACTED ON 07 MAY 2018 USD / JPY EX.RATE 0.0091684 WITH NORTHERN	185,752.860	7 May 18				0.00	185,752.86	185,752.86	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 715,538,116.03

Northern Trust - Dol

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 09 APR 2018 JPY / USD EX RATE 106.73 WITH NORTHERN TRUST	-186,329.590	9 Apr 18				0.00	-186,329.59	-186,329.59	0.00
FX DEAL TRANSACTED ON 09 APR 2018 USD / JPY EX RATE 0.0093694 WITH NORTHERN	177,574.520	9 Apr 18				0.00	177,574.52	177,574.52	0.00
FX DEAL TRANSACTED ON 09 JUL 2018 USD / EUR EX RATE 1.1742 WITH NORTHERN TRUST	753,122.870	9 Jul 18				0.00	753,122.87	753,122.87	0.00
FX DEAL TRANSACTED ON 09 MAY 2018 USD / CHF EX RATE 0.9943323 WITH NORTHERN	3,313.610	9 May 18				0.00	3,313.61	3,313.61	0.00
FX DEAL TRANSACTED ON 10 APR 2018 GBP / USD EX RATE 0.7052186 WITH NORTHERN	-158,111.910	10 Apr 18				0.00	-158,111.91	-158,111.91	0.00
FX DEAL TRANSACTED ON 10 APR 2018 GBP / USD EX RATE 0.7052186 WITH NORTHERN	-195,604.120	10 Apr 18				0.00	-195,604.12	-195,604.12	0.00
FX DEAL TRANSACTED ON 10 APR 2018 USD / GBP EX RATE 1.418 WITH NORTHERN TRUST	156,318.240	10 Apr 18				0.00	156,318.24	156,318.24	0.00
FX DEAL TRANSACTED ON 10 APR 2018 USD / GBP EX RATE 1.418 WITH NORTHERN TRUST	189,847.580	10 Apr 18				0.00	189,847.58	189,847.58	0.00
FX DEAL TRANSACTED ON 10 JUL 2018 EUR / USD EX RATE 0.8532423 WITH NORTHERN	-5,415.310	10 Jul 18				0.00	-5,415.31	-5,415.31	0.00
FX DEAL TRANSACTED ON 10 MAY 2018 USD / CHF EX RATE 0.9961152 WITH NORTHERN	13,085.470	10 May 18				0.00	13,085.47	13,085.47	0.00
FX DEAL TRANSACTED ON 11 APR 2018 USD / CHF EX RATE 1.0421009 WITH NORTHERN	1,137.970	11 Apr 18				0.00	1,137.97	1,137.97	0.00
FX DEAL TRANSACTED ON 11 MAY 2018 GBP / USD EX RATE 0.7377352 WITH NORTHERN	-149,330.300	11 May 18				0.00	-149,330.30	-149,330.30	0.00
FX DEAL TRANSACTED ON 11 MAY 2018 USD / EUR EX RATE 1.1944 WITH NORTHERN TRUST	145,710.510	11 May 18				0.00	145,710.51	145,710.51	0.00
FX DEAL TRANSACTED ON 11 MAY 2018 USD / EUR EX RATE 1.1944 WITH NORTHERN TRUST	374,720.640	11 May 18				0.00	374,720.64	374,720.64	0.00
FX DEAL TRANSACTED ON 11 OCT 2018 USD / EUR EX RATE 1.1574 WITH NORTHERN TRUST	93,266.270	11 Oct 18				0.00	93,266.27	93,266.27	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 715,538,116.03

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 11 SEP 2018 USD / HKD EX.RATE 0.127395 WITH NORTHERN TRUST	478,166.410	11 Sep 18				0.00	478,166.41	478,166.41	0.00
FX DEAL TRANSACTED ON 12 MAR 2018 EUR / USD EX.RATE 0.8103728 WITH NORTHERN	-218,608.990	12 Mar 18				0.00	-218,608.99	-218,608.99	0.00
FX DEAL TRANSACTED ON 12 MAR 2018 USD / GBP EX.RATE 1.3908 WITH NORTHERN TRUST	218,988.110	12 Mar 18				0.00	218,988.11	218,988.11	0.00
FX DEAL TRANSACTED ON 13 APR 2018 USD / EUR EX.RATE 1.233 WITH NORTHERN TRUST	195.310	13 Apr 18				0.00	195.31	195.31	0.00
FX DEAL TRANSACTED ON 13 APR 2018 USD / EUR EX.RATE 1.233 WITH NORTHERN TRUST	1,104.720	13 Apr 18				0.00	1,104.72	1,104.72	0.00
FX DEAL TRANSACTED ON 13 JUN 2018 USD / SEK EX.RATE 0.1156564 WITH NORTHERN	3,145.850	13 Jun 18				0.00	3,145.85	3,145.85	0.00
FX DEAL TRANSACTED ON 14 MAR 2018 USD / EUR EX.RATE 1.2362 WITH NORTHERN TRUST	1,240.450	14 Mar 18				0.00	1,240.45	1,240.45	0.00
FX DEAL TRANSACTED ON 14 MAR 2018 USD / EUR EX.RATE 1.2362 WITH NORTHERN TRUST	786.220	14 Mar 18				0.00	786.22	786.22	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 USD / EUR EX.RATE 1.1939 WITH NORTHERN TRUST	855.580	14 May 18				0.00	855.58	855.58	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 USD / EUR EX.RATE 1.1939 WITH NORTHERN TRUST	3,974.780	14 May 18				0.00	3,974.78	3,974.78	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 USD / EUR EX.RATE 1.1939 WITH NORTHERN TRUST	278.880	14 May 18				0.00	278.88	278.88	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 USD / EUR EX.RATE 1.1939 WITH NORTHERN TRUST	1,038.920	14 May 18				0.00	1,038.92	1,038.92	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 USD / EUR EX.RATE 1.1939 WITH NORTHERN TRUST	3,959.290	14 May 18				0.00	3,959.29	3,959.29	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 USD / EUR EX.RATE 1.1939 WITH NORTHERN TRUST	251.780	14 May 18				0.00	251.78	251.78	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 USD / EUR EX.RATE 1.1939 WITH NORTHERN TRUST	188.620	14 May 18				0.00	188.62	188.62	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 14 MAY 2018 USD / EUR EX.RATE 1.1939 WITH NORTHERN TRUST	1,701.380	14 May 18				0.00	1,701.38	1,701.38	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 USD / EUR EX.RATE 1.1939 WITH NORTHERN TRUST	4,076.910	14 May 18				0.00	4,076.91	4,076.91	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 USD / EUR EX.RATE 1.1939 WITH NORTHERN TRUST	3,685.440	14 May 18				0.00	3,685.44	3,685.44	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 USD / EUR EX.RATE 1.1939 WITH NORTHERN TRUST	4,962.360	14 May 18				0.00	4,962.36	4,962.36	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 USD / EUR EX.RATE 1.1939 WITH NORTHERN TRUST	415.570	14 May 18				0.00	415.57	415.57	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 USD / EUR EX.RATE 1.1939 WITH NORTHERN TRUST	2,678.780	14 May 18				0.00	2,678.78	2,678.78	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 USD / GBP EX.RATE 1.356 WITH NORTHERN TRUST	112,418.490	14 May 18				0.00	112,418.49	112,418.49	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 USD / GBP EX.RATE 1.356 WITH NORTHERN TRUST	171,826.190	14 May 18				0.00	171,826.19	171,826.19	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 USD / GBP EX.RATE 1.356 WITH NORTHERN TRUST	11,921.670	14 May 18				0.00	11,921.67	11,921.67	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 USD / GBP EX.RATE 1.356 WITH NORTHERN TRUST	180,183.250	14 May 18				0.00	180,183.25	180,183.25	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 USD / GBP EX.RATE 1.356 WITH NORTHERN TRUST	179,342.840	14 May 18				0.00	179,342.84	179,342.84	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 USD / GBP EX.RATE 1.356 WITH NORTHERN TRUST	185,243.110	14 May 18				0.00	185,243.11	185,243.11	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 USD / GBP EX.RATE 1.356 WITH NORTHERN TRUST	178,873.300	14 May 18				0.00	178,873.30	178,873.30	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 USD / GBP EX.RATE 1.356 WITH NORTHERN TRUST	100,121.340	14 May 18				0.00	100,121.34	100,121.34	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 USD / GBP EX.RATE 1.356 WITH NORTHERN TRUST	77,090.190	14 May 18				0.00	77,090.19	77,090.19	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 715,538,116.03

5500 Supplemental Schedules

1 JAN 18 - 31 DEC 18

Account Name LOCKHEED MARTIN CORP BENEFIT B

Account number LOCKV2

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 15 MAY 2018 USD / CHF EX.RATE 0.9975062 WITH NORTHERN	192,317.830	15 May 18				0.00	192,317.83	192,317.83	0.00
FX DEAL TRANSACTED ON 15 MAY 2018 USD / CHF EX.RATE 0.9975062 WITH NORTHERN	171,320.910	15 May 18				0.00	171,320.91	171,320.91	0.00
FX DEAL TRANSACTED ON 15 MAY 2018 USD / CHF EX.RATE 0.9975062 WITH NORTHERN	175,648.470	15 May 18				0.00	175,648.47	175,648.47	0.00
FX DEAL TRANSACTED ON 15 MAY 2018 USD / EUR EX.RATE 1.1846 WITH NORTHERN TRUST	211,072.320	15 May 18				0.00	211,072.32	211,072.32	0.00
FX DEAL TRANSACTED ON 15 MAY 2018 USD / EUR EX.RATE 1.1846 WITH NORTHERN TRUST	172,621.040	15 May 18				0.00	172,621.04	172,621.04	0.00
FX DEAL TRANSACTED ON 15 MAY 2018 USD / EUR EX.RATE 1.1846 WITH NORTHERN TRUST	169,449.210	15 May 18				0.00	169,449.21	169,449.21	0.00
FX DEAL TRANSACTED ON 15 MAY 2018 USD / EUR EX.RATE 1.1846 WITH NORTHERN TRUST	171,503.080	15 May 18				0.00	171,503.08	171,503.08	0.00
FX DEAL TRANSACTED ON 15 MAY 2018 USD / EUR EX.RATE 1.1846 WITH NORTHERN TRUST	188,140	15 May 18				0.00	188.14	188.14	0.00
FX DEAL TRANSACTED ON 15 MAY 2018 USD / EUR EX.RATE 1.1846 WITH NORTHERN TRUST	205,650.540	15 May 18				0.00	205,650.54	205,650.54	0.00
FX DEAL TRANSACTED ON 15 MAY 2018 USD / EUR EX.RATE 1.1846 WITH NORTHERN TRUST	121,615.620	15 May 18				0.00	121,615.62	121,615.62	0.00
FX DEAL TRANSACTED ON 15 MAY 2018 USD / EUR EX.RATE 1.1846 WITH NORTHERN TRUST	170,715.630	15 May 18				0.00	170,715.63	170,715.63	0.00
FX DEAL TRANSACTED ON 15 MAY 2018 USD / EUR EX.RATE 1.1846 WITH NORTHERN TRUST	170,685.800	15 May 18				0.00	170,685.80	170,685.80	0.00
FX DEAL TRANSACTED ON 15 MAY 2018 USD / EUR EX.RATE 1.1846 WITH NORTHERN TRUST	175,482.100	15 May 18				0.00	175,482.10	175,482.10	0.00
FX DEAL TRANSACTED ON 15 MAY 2018 USD / EUR EX.RATE 1.1846 WITH NORTHERN TRUST	185,812.290	15 May 18				0.00	185,812.29	185,812.29	0.00
FX DEAL TRANSACTED ON 16 MAR 2018 USD / EUR EX.RATE 1.2262 WITH NORTHERN TRUST	3,337.860	16 Mar 18				0.00	3,337.86	3,337.86	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 715,538,116.03

Northern Trust - Dol

Generated by Northern Trust from periodic data on 28 Mar 19

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 16 MAY 2018 USD / EUR EX.RATE 1.1799 WITH NORTHERN TRUST	32,560,210	16 May 18				0.00	32,560.21	32,560.21	0.00
FX DEAL TRANSACTED ON 17 JUL 2018 USD / JPY EX.RATE 0.0088582 WITH NORTHERN	229,571,870	17 Jul 18				0.00	229,571.87	229,571.87	0.00
FX DEAL TRANSACTED ON 18 APR 2018 USD / CHF EX.RATE 1.0330579 WITH NORTHERN	13,059,920	18 Apr 18				0.00	13,059.92	13,059.92	0.00
FX DEAL TRANSACTED ON 18 DEC 2018 EUR / USD EX.RATE 0.8800493 WITH NORTHERN	-15,065,470	18 Dec 18				0.00	-15,065.47	-15,065.47	0.00
FX DEAL TRANSACTED ON 18 DEC 2018 USD / EUR EX.RATE 1.1363 WITH NORTHERN TRUST	15,065,470	18 Dec 18				0.00	15,065.47	15,065.47	0.00
FX DEAL TRANSACTED ON 18 JUL 2018 JPY / USD EX.RATE 112.83 WITH NORTHERN TRUST	-229,693,950	18 Jul 18				0.00	-229,693.95	-229,693.95	0.00
FX DEAL TRANSACTED ON 18 JUL 2018 USD / JPY EX.RATE 0.0088629 WITH NORTHERN	229,693,950	18 Jul 18				0.00	229,693.95	229,693.95	0.00
FX DEAL TRANSACTED ON 18 JUN 2018 USD / EUR EX.RATE 1.1603 WITH NORTHERN TRUST	232,111,460	18 Jun 18				0.00	232,111.46	232,111.46	0.00
FX DEAL TRANSACTED ON 18 JUN 2018 USD / GBP EX.RATE 1.3239 WITH NORTHERN TRUST	180,599,360	18 Jun 18				0.00	180,599.36	180,599.36	0.00
FX DEAL TRANSACTED ON 18 JUN 2018 USD / GBP EX.RATE 1.3239 WITH NORTHERN TRUST	170,513,290	18 Jun 18				0.00	170,513.29	170,513.29	0.00
FX DEAL TRANSACTED ON 18 MAY 2018 USD / EUR EX.RATE 1.1774 WITH NORTHERN TRUST	89,950,890	18 May 18				0.00	89,950.89	89,950.89	0.00
FX DEAL TRANSACTED ON 18 MAY 2018 USD / EUR EX.RATE 1.1774 WITH NORTHERN TRUST	3,045,310	18 May 18				0.00	3,045.31	3,045.31	0.00
FX DEAL TRANSACTED ON 18 MAY 2018 USD / EUR EX.RATE 1.1774 WITH NORTHERN TRUST	87,960,950	18 May 18				0.00	87,960.95	87,960.95	0.00
FX DEAL TRANSACTED ON 19 DEC 2018 JPY / USD EX.RATE 112.18 WITH NORTHERN TRUST	-150,162,510	19 Dec 18				0.00	-150,162.51	-150,162.51	0.00
FX DEAL TRANSACTED ON 19 DEC 2018 JPY / USD EX.RATE 112.18 WITH NORTHERN TRUST	-139,672,550	19 Dec 18				0.00	-139,672.55	-139,672.55	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 715,538,116.03

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 19 DEC 2018 JPY / USD EX RATE 1.12.18 WITH NORTHERN TRUST	-224,734.880	19 Dec 18				0.00	-224,734.88	-224,734.88	0.00
FX DEAL TRANSACTED ON 19 DEC 2018 USD / JPY EX RATE 0.0089142 WITH NORTHERN	151,314.850	19 Dec 18				0.00	151,314.85	151,314.85	0.00
FX DEAL TRANSACTED ON 19 JUN 2018 USD / EUR EX RATE 1.1553 WITH NORTHERN TRUST	204,619.630	19 Jun 18				0.00	204,619.63	204,619.63	0.00
FX DEAL TRANSACTED ON 19 JUN 2018 USD / GBP EX RATE 1.3159 WITH NORTHERN TRUST	175,855.990	19 Jun 18				0.00	175,855.99	175,855.99	0.00
FX DEAL TRANSACTED ON 19 JUN 2018 USD / GBP EX RATE 1.3159 WITH NORTHERN TRUST	155,464.410	19 Jun 18				0.00	155,464.41	155,464.41	0.00
FX DEAL TRANSACTED ON 19 JUN 2018 USD / JPY EX RATE 0.0090843 WITH NORTHERN	583,779.060	19 Jun 18				0.00	583,779.06	583,779.06	0.00
FX DEAL TRANSACTED ON 19 JUN 2018 USD / JPY EX RATE 0.0090843 WITH NORTHERN	65,115.770	19 Jun 18				0.00	65,115.77	65,115.77	0.00
FX DEAL TRANSACTED ON 19 OCT 2018 USD / CHF EX RATE 1.003009 WITH NORTHERN TRUST	59,727.220	19 Oct 18				0.00	59,727.22	59,727.22	0.00
FX DEAL TRANSACTED ON 19 OCT 2018 USD / CHF EX RATE 1.003009 WITH NORTHERN TRUST	55,775.790	19 Oct 18				0.00	55,775.79	55,775.79	0.00
FX DEAL TRANSACTED ON 19 OCT 2018 USD / CHF EX RATE 1.003009 WITH NORTHERN TRUST	46,327.300	19 Oct 18				0.00	46,327.30	46,327.30	0.00
FX DEAL TRANSACTED ON 19 OCT 2018 USD / EUR EX RATE 1.1485 WITH NORTHERN TRUST	44,701.380	19 Oct 18				0.00	44,701.38	44,701.38	0.00
FX DEAL TRANSACTED ON 19 OCT 2018 USD / EUR EX RATE 1.1485 WITH NORTHERN TRUST	25,745.140	19 Oct 18				0.00	25,745.14	25,745.14	0.00
FX DEAL TRANSACTED ON 19 OCT 2018 USD / EUR EX RATE 1.1485 WITH NORTHERN TRUST	60,354.880	19 Oct 18				0.00	60,354.88	60,354.88	0.00
FX DEAL TRANSACTED ON 19 OCT 2018 USD / EUR EX RATE 1.1485 WITH NORTHERN TRUST	54,317.100	19 Oct 18				0.00	54,317.10	54,317.10	0.00
FX DEAL TRANSACTED ON 19 OCT 2018 USD / EUR EX RATE 1.1485 WITH NORTHERN TRUST	57,814.640	19 Oct 18				0.00	57,814.64	57,814.64	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 715,538,116.03

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 19 OCT 2018 USD / EUR EX.RATE 1.1485 WITH NORTHERN TRUST	42,958,280	19 Oct 18				0.00	42,958.28	42,958.28	0.00
FX DEAL TRANSACTED ON 19 OCT 2018 USD / EUR EX.RATE 1.1485 WITH NORTHERN TRUST	65,373,460	19 Oct 18				0.00	65,373.46	65,373.46	0.00
FX DEAL TRANSACTED ON 19 OCT 2018 USD / EUR EX.RATE 1.1485 WITH NORTHERN TRUST	54,696,840	19 Oct 18				0.00	54,696.84	54,696.84	0.00
FX DEAL TRANSACTED ON 19 OCT 2018 USD / GBP EX.RATE 1.3038 WITH NORTHERN TRUST	47,428,840	19 Oct 18				0.00	47,428.84	47,428.84	0.00
FX DEAL TRANSACTED ON 19 OCT 2018 USD / GBP EX.RATE 1.3038 WITH NORTHERN TRUST	53,399,110	19 Oct 18				0.00	53,399.11	53,399.11	0.00
FX DEAL TRANSACTED ON 19 OCT 2018 USD / GBP EX.RATE 1.3038 WITH NORTHERN TRUST	68,897,660	19 Oct 18				0.00	68,897.66	68,897.66	0.00
FX DEAL TRANSACTED ON 19 OCT 2018 USD / GBP EX.RATE 1.3038 WITH NORTHERN TRUST	72,334,000	19 Oct 18				0.00	72,334.00	72,334.00	0.00
FX DEAL TRANSACTED ON 19 OCT 2018 USD / GBP EX.RATE 1.3038 WITH NORTHERN TRUST	51,262,050	19 Oct 18				0.00	51,262.05	51,262.05	0.00
FX DEAL TRANSACTED ON 20 APR 2018 USD / EUR EX.RATE 1.228 WITH NORTHERN TRUST	5,386,010	20 Apr 18				0.00	5,386.01	5,386.01	0.00
FX DEAL TRANSACTED ON 20 AUG 2018 USD / EUR EX.RATE 1.1437 WITH NORTHERN TRUST	89,356,330	20 Aug 18				0.00	89,356.33	89,356.33	0.00
FX DEAL TRANSACTED ON 20 AUG 2018 USD / EUR EX.RATE 1.1437 WITH NORTHERN TRUST	152,549,620	20 Aug 18				0.00	152,549.62	152,549.62	0.00
FX DEAL TRANSACTED ON 20 AUG 2018 USD / EUR EX.RATE 1.1437 WITH NORTHERN TRUST	266,234,260	20 Aug 18				0.00	266,234.26	266,234.26	0.00
FX DEAL TRANSACTED ON 20 AUG 2018 USD / EUR EX.RATE 1.1437 WITH NORTHERN TRUST	192,249,500	20 Aug 18				0.00	192,249.50	192,249.50	0.00
FX DEAL TRANSACTED ON 20 AUG 2018 USD / JPY EX.RATE 0.0090703 WITH NORTHERN	332,007,850	20 Aug 18				0.00	332,007.85	332,007.85	0.00
FX DEAL TRANSACTED ON 20 DEC 2018 CHF / USD EX.RATE 0.9916 WITH NORTHERN TRUST	-2,022,213.700	20 Dec 18				0.00	-2,022,213.70	-2,022,213.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 715,538,116.03

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 20 DEC 2018 EUR / USD EX.RATE 0.8721437 WITH NORTHERN	-3,362,975.400	20 Dec 18				0.00	-3,362,975.40	-3,362,975.40	0.00
FX DEAL TRANSACTED ON 20 DEC 2018 GBP / USD EX.RATE 0.7910141 WITH NORTHERN	-1,083,266.120	20 Dec 18				0.00	-1,083,266.12	-1,083,266.12	0.00
FX DEAL TRANSACTED ON 20 DEC 2018 JPY / USD EX.RATE 111.04 WITH NORTHERN TRUST	-152,868.340	20 Dec 18				0.00	-152,868.34	-152,868.34	0.00
FX DEAL TRANSACTED ON 20 DEC 2018 JPY / USD EX.RATE 111.04 WITH NORTHERN TRUST	-151,704.160	20 Dec 18				0.00	-151,704.16	-151,704.16	0.00
FX DEAL TRANSACTED ON 20 DEC 2018 JPY / USD EX.RATE 111.04 WITH NORTHERN TRUST	-227,042.140	20 Dec 18				0.00	-227,042.14	-227,042.14	0.00
FX DEAL TRANSACTED ON 20 DEC 2018 JPY / USD EX.RATE 111.04 WITH NORTHERN TRUST	-141,106.510	20 Dec 18				0.00	-141,106.51	-141,106.51	0.00
FX DEAL TRANSACTED ON 20 DEC 2018 SEK / USD EX.RATE 8.978 WITH NORTHERN TRUST	-272,462.370	20 Dec 18				0.00	-272,462.37	-272,462.37	0.00
FX DEAL TRANSACTED ON 20 DEC 2018 USD / JPY EX.RATE 0.0090058 WITH NORTHERN	152,868.340	20 Dec 18				0.00	152,868.34	152,868.34	0.00
FX DEAL TRANSACTED ON 20 DEC 2018 USD / JPY EX.RATE 0.0090058 WITH NORTHERN	151,704.160	20 Dec 18				0.00	151,704.16	151,704.16	0.00
FX DEAL TRANSACTED ON 20 DEC 2018 USD / JPY EX.RATE 0.0090058 WITH NORTHERN	141,106.510	20 Dec 18				0.00	141,106.51	141,106.51	0.00
FX DEAL TRANSACTED ON 20 DEC 2018 USD / JPY EX.RATE 0.0090058 WITH NORTHERN	227,042.140	20 Dec 18				0.00	227,042.14	227,042.14	0.00
FX DEAL TRANSACTED ON 20 JUL 2018 USD / EUR EX.RATE 1.1712 WITH NORTHERN TRUST	3,001.900	20 Jul 18				0.00	3,001.90	3,001.90	0.00
FX DEAL TRANSACTED ON 21 DEC 2018 USD / EUR EX.RATE 1.1357 WITH NORTHERN TRUST	333,941.730	21 Dec 18				0.00	333,941.73	333,941.73	0.00
FX DEAL TRANSACTED ON 21 JUN 2018 USD / EUR EX.RATE 1.1611 WITH NORTHERN TRUST	196,493.120	21 Jun 18				0.00	196,493.12	196,493.12	0.00
FX DEAL TRANSACTED ON 21 MAY 2018 USD / JPY EX.RATE 0.008992 WITH NORTHERN TRUST	226,666.950	21 May 18				0.00	226,666.95	226,666.95	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 715,538,116.03

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 21 NOV 2018 USD / EUR EX RATE 1.1394 WITH NORTHERN TRUST	2,967,000	21 Nov 18				0.00	2,967.00	2,967.00	0.00
FX DEAL TRANSACTED ON 21 NOV 2018 USD / EUR EX RATE 1.1394 WITH NORTHERN TRUST	1,234,850	21 Nov 18				0.00	1,234.85	1,234.85	0.00
FX DEAL TRANSACTED ON 21 SEP 2018 USD / CHF EX RATE 1.0422095 WITH NORTHERN	50,314,160	21 Sep 18				0.00	50,314.16	50,314.16	0.00
FX DEAL TRANSACTED ON 21 SEP 2018 USD / CHF EX RATE 1.0422095 WITH NORTHERN	50,200,770	21 Sep 18				0.00	50,200.77	50,200.77	0.00
FX DEAL TRANSACTED ON 21 SEP 2018 USD / EUR EX RATE 1.1736 WITH NORTHERN TRUST	47,782,700	21 Sep 18				0.00	47,782.70	47,782.70	0.00
FX DEAL TRANSACTED ON 21 SEP 2018 USD / EUR EX RATE 1.1736 WITH NORTHERN TRUST	50,634,780	21 Sep 18				0.00	50,634.78	50,634.78	0.00
FX DEAL TRANSACTED ON 21 SEP 2018 USD / EUR EX RATE 1.1736 WITH NORTHERN TRUST	46,232,590	21 Sep 18				0.00	46,232.59	46,232.59	0.00
FX DEAL TRANSACTED ON 21 SEP 2018 USD / EUR EX RATE 1.1736 WITH NORTHERN TRUST	51,222,320	21 Sep 18				0.00	51,222.32	51,222.32	0.00
FX DEAL TRANSACTED ON 21 SEP 2018 USD / EUR EX RATE 1.1736 WITH NORTHERN TRUST	30,464,430	21 Sep 18				0.00	30,464.43	30,464.43	0.00
FX DEAL TRANSACTED ON 21 SEP 2018 USD / GBP EX RATE 1.306 WITH NORTHERN TRUST	50,739,140	21 Sep 18				0.00	50,739.14	50,739.14	0.00
FX DEAL TRANSACTED ON 21 SEP 2018 USD / GBP EX RATE 1.306 WITH NORTHERN TRUST	30,330,050	21 Sep 18				0.00	30,330.05	30,330.05	0.00
FX DEAL TRANSACTED ON 22 JUN 2018 USD / JPY EX RATE 0.009095 WITH NORTHERN TRUST	57,265,320	22 Jun 18				0.00	57,265.32	57,265.32	0.00
FX DEAL TRANSACTED ON 22 MAY 2018 GBP / USD EX RATE 0.744103 WITH NORTHERN TRUST	-80,704,040	22 May 18				0.00	-80,704.04	-80,704.04	0.00
FX DEAL TRANSACTED ON 22 MAY 2018 USD / EUR EX RATE 1.1774 WITH NORTHERN TRUST	241,747,240	22 May 18				0.00	241,747.24	241,747.24	0.00
FX DEAL TRANSACTED ON 22 OCT 2018 JPY / USD EX RATE 112.81 WITH NORTHERN TRUST	-408,842,430	22 Oct 18				0.00	-408,842.43	-408,842.43	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 715,538,116.03

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 22 OCT 2018 USD / DKK EX RATE 0.1539598 WITH NORTHERN	64,942.170	22 Oct 18				0.00	64,942.17	64,942.17	0.00
FX DEAL TRANSACTED ON 22 OCT 2018 USD / EUR EX RATE 1.1468 WITH NORTHERN TRUST	278,833.230	22 Oct 18				0.00	278,833.23	278,833.23	0.00
FX DEAL TRANSACTED ON 22 OCT 2018 USD / JPY EX RATE 0.008859 WITH NORTHERN TRUST	408,588.890	22 Oct 18				0.00	408,588.89	408,588.89	0.00
FX DEAL TRANSACTED ON 22 OCT 2018 USD / SEK EX RATE 0.11226 WITH NORTHERN TRUST	40,066.210	22 Oct 18				0.00	40,066.21	40,066.21	0.00
FX DEAL TRANSACTED ON 22 OCT 2018 USD / SEK EX RATE 0.11226 WITH NORTHERN TRUST	30,415.300	22 Oct 18				0.00	30,415.30	30,415.30	0.00
FX DEAL TRANSACTED ON 23 APR 2018 USD / EUR EX RATE 1.2202 WITH NORTHERN TRUST	3,500.510	23 Apr 18				0.00	3,500.51	3,500.51	0.00
FX DEAL TRANSACTED ON 23 JUL 2018 USD / JPY EX RATE 0.0089694 WITH NORTHERN	298,054.350	23 Jul 18				0.00	298,054.35	298,054.35	0.00
FX DEAL TRANSACTED ON 23 JUL 2018 USD / JPY EX RATE 0.0089694 WITH NORTHERN	146,830.280	23 Jul 18				0.00	146,830.28	146,830.28	0.00
FX DEAL TRANSACTED ON 23 MAY 2018 USD / EUR EX RATE 1.1691 WITH NORTHERN TRUST	21,589.190	23 May 18				0.00	21,589.19	21,589.19	0.00
FX DEAL TRANSACTED ON 23 NOV 2018 USD / EUR EX RATE 1.1343 WITH NORTHERN TRUST	2,952.970	23 Nov 18				0.00	2,952.97	2,952.97	0.00
FX DEAL TRANSACTED ON 24 APR 2018 USD / EUR EX RATE 1.2235 WITH NORTHERN TRUST	852.290	24 Apr 18				0.00	852.29	852.29	0.00
FX DEAL TRANSACTED ON 24 DEC 2018 USD / CHF EX RATE 1.0080645 WITH NORTHERN	2,658,375.380	24 Dec 18				0.00	2,658,375.38	2,658,375.38	0.00
FX DEAL TRANSACTED ON 24 DEC 2018 USD / GBP EX RATE 1.2672 WITH NORTHERN TRUST	499,605.790	24 Dec 18				0.00	499,605.79	499,605.79	0.00
FX DEAL TRANSACTED ON 25 APR 2018 USD / EUR EX RATE 1.217 WITH NORTHERN TRUST	1,221.190	25 Apr 18				0.00	1,221.19	1,221.19	0.00
FX DEAL TRANSACTED ON 25 MAY 2018 USD / EUR EX RATE 1.1658 WITH NORTHERN TRUST	150,415.440	25 May 18				0.00	150,415.44	150,415.44	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 715,538,116.03

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 25 OCT 2018 USD / JPY EX.RATE 0.0088763 WITH NORTHERN	409,386.770	25 Oct 18				0.00	409,386.77	409,386.77	0.00
FX DEAL TRANSACTED ON 26 APR 2018 USD / EUR EX.RATE 1.21 WITH NORTHERN TRUST	1,103.810	26 Apr 18				0.00	1,103.81	1,103.81	0.00
FX DEAL TRANSACTED ON 26 JUL 2018 USD / EUR EX.RATE 1.1643 WITH NORTHERN TRUST	260.800	26 Jul 18				0.00	260.80	260.80	0.00
FX DEAL TRANSACTED ON 26 JUN 2018 USD / CHF EX.RATE 1.0081661 WITH NORTHERN	180,473.360	26 Jun 18				0.00	180,473.36	180,473.36	0.00
FX DEAL TRANSACTED ON 26 MAR 2018 GBP / USD EX.RATE 0.7028395 WITH NORTHERN	-293,035.160	26 Mar 18				0.00	-293,035.16	-293,035.16	0.00
FX DEAL TRANSACTED ON 26 MAR 2018 USD / GBP EX.RATE 1.4228 WITH NORTHERN TRUST	301,066.220	26 Mar 18				0.00	301,066.22	301,066.22	0.00
FX DEAL TRANSACTED ON 27 FEB 2018 USD / EUR EX.RATE 1.2229 WITH NORTHERN TRUST	268.550	27 Feb 18				0.00	268.55	268.55	0.00
FX DEAL TRANSACTED ON 27 JUL 2018 USD / EUR EX.RATE 1.1625 WITH NORTHERN TRUST	1,908.140	27 Jul 18				0.00	1,908.14	1,908.14	0.00
FX DEAL TRANSACTED ON 27 JUN 2018 USD / EUR EX.RATE 1.1552 WITH NORTHERN TRUST	398.380	27 Jun 18				0.00	398.38	398.38	0.00
FX DEAL TRANSACTED ON 27 MAR 2018 EUR / USD EX.RATE 0.8064516 WITH NORTHERN	-274,588.200	27 Mar 18				0.00	-274,588.20	-274,588.20	0.00
FX DEAL TRANSACTED ON 27 MAR 2018 USD / EUR EX.RATE 1.24 WITH NORTHERN TRUST	444,494.740	27 Mar 18				0.00	444,494.74	444,494.74	0.00
FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.1697 WITH NORTHERN TRUST	1,173.720	29 Aug 18				0.00	1,173.72	1,173.72	0.00
FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.1697 WITH NORTHERN TRUST	2,898.600	29 Aug 18				0.00	2,898.60	2,898.60	0.00
FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.1697 WITH NORTHERN TRUST	1,911.790	29 Aug 18				0.00	1,911.79	1,911.79	0.00
FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.1697 WITH NORTHERN TRUST	491.270	29 Aug 18				0.00	491.27	491.27	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 715,538,116.03

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.1697 WITH NORTHERN TRUST	905.350	29 Aug 18				0.00	905.35	905.35	0.00
FX DEAL TRANSACTED ON 29 JUN 2018 USD / EUR EX.RATE 1.1668 WITH NORTHERN TRUST	40,285.120	29 Jun 18				0.00	40,285.12	40,285.12	0.00
FX DEAL TRANSACTED ON 29 JUN 2018 USD / EUR EX.RATE 1.1668 WITH NORTHERN TRUST	152.090	29 Jun 18				0.00	152.09	152.09	0.00
FX DEAL TRANSACTED ON 29 JUN 2018 USD / EUR EX.RATE 1.1668 WITH NORTHERN TRUST	184.820	29 Jun 18				0.00	184.82	184.82	0.00
FX DEAL TRANSACTED ON 29 JUN 2018 USD / EUR EX.RATE 1.1668 WITH NORTHERN TRUST	143,906.180	29 Jun 18				0.00	143,906.18	143,906.18	0.00
FX DEAL TRANSACTED ON 29 JUN 2018 USD / GBP EX.RATE 1.3141 WITH NORTHERN TRUST	270,065.450	29 Jun 18				0.00	270,065.45	270,065.45	0.00
FX DEAL TRANSACTED ON 29 MAY 2018 USD / JPY EX.RATE 0.0091937 WITH NORTHERN	138,157.810	29 May 18				0.00	138,157.81	138,157.81	0.00
FX DEAL TRANSACTED ON 29 MAY 2018 USD / JPY EX.RATE 0.0091937 WITH NORTHERN	120,348.760	29 May 18				0.00	120,348.76	120,348.76	0.00
FX DEAL TRANSACTED ON 30 APR 2018 USD / EUR EX.RATE 1.2072 WITH NORTHERN TRUST	15,548.740	30 Apr 18				0.00	15,548.74	15,548.74	0.00
FX DEAL TRANSACTED ON 30 AUG 2018 USD / EUR EX.RATE 1.1645 WITH NORTHERN TRUST	379.590	30 Aug 18				0.00	379.59	379.59	0.00
FX DEAL TRANSACTED ON 30 AUG 2018 USD / EUR EX.RATE 1.1645 WITH NORTHERN TRUST	727.070	30 Aug 18				0.00	727.07	727.07	0.00
FX DEAL TRANSACTED ON 30 AUG 2018 USD / EUR EX.RATE 1.1645 WITH NORTHERN TRUST	703.540	30 Aug 18				0.00	703.54	703.54	0.00
FX DEAL TRANSACTED ON 30 AUG 2018 USD / EUR EX.RATE 1.1645 WITH NORTHERN TRUST	72.650	30 Aug 18				0.00	72.65	72.65	0.00
FX DEAL TRANSACTED ON 30 MAY 2018 EUR / USD EX.RATE 0.8613264 WITH NORTHERN	-150,238.070	30 May 18				0.00	-150,238.07	-150,238.07	0.00
FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.161 WITH NORTHERN TRUST	118,501.610	30 May 18				0.00	118,501.61	118,501.61	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 715,538,116.03

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX RATE 1.161 WITH NORTHERN TRUST	84,482.710	30 May 18				0.00	84,482.71	84,482.71	0.00
FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX RATE 1.161 WITH NORTHERN TRUST	253,918.190	30 May 18				0.00	253,918.19	253,918.19	0.00
FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX RATE 1.161 WITH NORTHERN TRUST	145,285.230	30 May 18				0.00	145,285.23	145,285.23	0.00
FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX RATE 1.161 WITH NORTHERN TRUST	147,214.820	30 May 18				0.00	147,214.82	147,214.82	0.00
FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX RATE 1.161 WITH NORTHERN TRUST	127,664.270	30 May 18				0.00	127,664.27	127,664.27	0.00
FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX RATE 1.161 WITH NORTHERN TRUST	54,248.380	30 May 18				0.00	54,248.38	54,248.38	0.00
FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX RATE 1.161 WITH NORTHERN TRUST	243,365.730	30 May 18				0.00	243,365.73	243,365.73	0.00
FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX RATE 1.1658 WITH NORTHERN TRUST	304,300.120	30 May 18				0.00	304,300.12	304,300.12	0.00
FX DEAL TRANSACTED ON 30 MAY 2018 USD / GBP EX RATE 1.3272 WITH NORTHERN TRUST	240,812.760	30 May 18				0.00	240,812.76	240,812.76	0.00
FX DEAL TRANSACTED ON 30 MAY 2018 USD / GBP EX RATE 1.3272 WITH NORTHERN TRUST	155,584.920	30 May 18				0.00	155,584.92	155,584.92	0.00
FX DEAL TRANSACTED ON 31 MAY 2018 USD / EUR EX RATE 1.1668 WITH NORTHERN TRUST	305.040	31 May 18				0.00	305.04	305.04	0.00
Total NORTHERN TRUST COMPANY, CHICAGO			.000.00				-25,073.56		-25,073.56

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 715,538,116.03

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	— Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
MFB NORTHERN INSTL FDS GOVT PORTFOLIO CUSIP: 665278404	Total acquisitions	47	87,122,684.23			0.00	87,122,684.23	87,122,684.23
	Total dispositions	36		197,482,884.45		0.00	197,482,884.45	197,482,884.45
MFB NTGI MFB NTGI-QM COMMON DAILY RUSSELL 1000 INDEX - NON LENDING CUSIP: COB9989E9	Total acquisitions	14	101,802,861.38			0.00	101,802,861.38	101,802,861.38
	Total dispositions	5		15,802,314.18		0.00	15,944,823.97	15,802,314.18

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 715,538,116.03

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 715,538,116.03

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
AUD - Australian dollar	3,108.240	3,108.24	3,108.24
CAD - Canadian dollar	5,138.830	5,138.83	5,138.83
CHF - Swiss franc	98,159.220	98,159.22	98,159.22
EUR - Euro	27,328.760	27,328.76	27,328.76
GBP - British pound sterling	15,350.230	15,350.23	15,350.23
ILS - New Israeli shekel	-0.050	-0.05	-0.05
JPY - Japanese yen	8,527.540	8,527.54	8,527.54
NZD - New Zealand dollar	7,013.320	7,013.32	7,013.32
SEK - Swedish krona	0.000	0.00	0.00
USD - United States dollar	5,023,213.040	5,023,213.04	5,023,213.04
Total - all currencies		5,187,839.13	5,187,839.13
Total Non-Interest Bearing Cash - USD		5,187,839.13	5,187,839.13

Receivables - Other - USD

Pending trade sales: United States dollar	0.000	1,815,994.54	1,815,994.54
Total - all currencies		1,815,994.54	1,815,994.54
Total Receivables - Other - USD		1,815,994.54	1,815,994.54

Interest Bearing Cash - USD

USD - United States dollar	3,473,454.460	3,473,454.46	3,473,454.46
Total - all currencies		3,473,454.46	3,473,454.46
Total Interest Bearing Cash - USD		3,473,454.46	3,473,454.46

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028 SEDOL: BGRW840	0.000	0.00	0.00
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 SEDOL: BD59D47	670,400.000	648,832.11	683,126.87
UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG SEDOL: BYQLTX0	350,000.000	379,503.91	382,826.15
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 SEDOL: BF53YK6	369,000.000	352,510.31	349,468.83
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 SEDOL: BFZLON7	489,000.000	462,001.41	486,688.50
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048 SEDOL: BG0D0F5	637,500.000	604,570.81	634,088.10
Total United States - USD		2,447,418.55	2,536,198.45
Total U.S. Government Securities		2,447,418.55	2,536,198.45

Corporate Debt Instruments - Preferred

Canada - USD			
CANADIAN NATL RAILWAY 4.45% DUE 01-20-2049 SEDOL: BGPMC28	79,000.000	78,988.94	83,638.80
Total Canada - USD		78,988.94	83,638.80
Netherlands - USD			
SHELL INTL FIN B V 3.625% DUE 08-21-2042 SEDOL: B7C01S1	14,000.000	12,955.46	12,690.87
Total Netherlands - USD		12,955.46	12,690.87
United Kingdom - USD			
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 SEDOL: BXQ9DY6	384,000.000	404,971.82	393,752.06
Total United Kingdom - USD		404,971.82	393,752.06

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
BURL NORTHN SANTA 3.9% DUE 08-01-2046 SEDOL: BYP8NL8	204,000.000	195,939.88	192,325.90
BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048 SEDOL: BFMN5B7	80,000.000	79,534.60	77,097.92
CONSUMERS ENERGY 3.95% DUE 07-15-2047 SEDOL: BDCJP11	92,000.000	93,446.56	89,680.86
DELMARVA PWR & LT CO 4.15% DUE 05-15-2045 SEDOL: BWWC535	105,000.000	107,758.40	102,458.27
DTE ELEC CO 4.05% 05-15-2048 SEDOL: BG0DD90	126,000.000	125,404.68	124,853.15
DUKE ENERGY 3.75% DUE 06-01-2045 SEDOL: BYV3C76	129,000.000	123,193.69	118,883.43
ENERGY LOUISIANA LLC 4.2% 09-01-2048 SEDOL: BFZJ0C8	70,000.000	69,885.34	69,087.90
HOME DEPOT INC 4.4 DUE 03-15-2045 REG SEDOL: BR30BC4	133,000.000	141,851.18	133,954.14
MEDTRONIC INC 4.625% DUE 03-15-2045 SEDOL: BYMLDL0	322,000.000	342,247.78	337,598.32
ONE GAS INC 4.5% DUE 11-01-2048 SEDOL: BGL8899	119,000.000	117,705.28	122,492.41
PACIFICORP 4.125% DUE 01-15-2049 SEDOL: BF2WX10	121,000.000	120,666.92	119,074.53
PEPSICO INC 3.45% DUE 10-06-2046 SEDOL: BD3VCR1	302,000.000	279,368.95	288,031.35
PROGRESSIVE CORP 4.2% DUE 03-15-2048 SEDOL: BG0TSR0	173,000.000	171,994.79	171,150.63
PRUDENTIAL FINL INC MEDIUM TERM NTS 00015 5.7 DUE 121436 SEDOL: B1L6KD6	164,000.000	196,686.88	185,501.71
PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG SEDOL: BMNQZ70	585,000.000	613,227.59	585,721.89
SIMON PPTY GROUP L 4.25% DUE 10-01-2044 SEDOL: BQR7XM8	111,000.000	115,357.15	106,540.46
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043 SEDOL: BF6DYS3	269,000.000	284,012.22	269,832.02
UNITEDHEALTH GROUP 3.75% 10-15-2047 SEDOL: BYZLN95	709,000.000	704,895.66	648,854.82

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047 SEDOL: BD9GGT0	209,000.000	208,990.39	207,180.45
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL: B91ZLT2	34,000.000	42,400.35	40,775.01
3M CO 3.875% DUE 06-15-2044 SEDOL: BN7DSL9	45,000.000	45,134.23	43,775.46
Total United States - USD		4,179,702.52	4,014,870.63
Total Corporate Debt Instruments - Preferred		4,676,618.74	4,504,952.36

Corporate Debt Instruments - Other

Belgium - USD			
ANHEUSER-BUSCH 4.6% DUE 04-15-2048 SEDOL: BDZ78X5	53,000.000	52,415.03	47,501.78
PVTPL ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH 4.7% 02-01-2036 SEDOL: BGT0Q04	90,000.000	94,382.34	83,465.82
PVTPL ANHEUSER-BUSCH COS LLC/ANHEUSER-BUSCH 4.9% 02-01-2046 SEDOL: BGT0PJ6	1,905,000.000	2,019,758.24	1,766,668.43
Total Belgium - USD		2,166,555.61	1,897,636.03
Canada - USD			
CANADIAN NATL RY CO 3.65% 02-03-2048 CUSIP: 136375CP5	100,000.000	98,974.00	92,486.60
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047 SEDOL: BF47XX5	300,000.000	303,861.24	289,152.90
CDN PAC RY CO NEW 6.125% DUE 09-15-2115 SEDOL: BF47XY6	39,000.000	47,391.54	45,358.48
CENOVUS ENERGY INC FIXED 4.25% DUE 04-15-2027 SEDOL: BFN16L7	45,000.000	43,858.00	40,986.99
CENOVUS ENERGY INC 4.45% DUE 09-15-2042 SEDOL: B7189W6	10,000.000	8,442.81	7,819.57
CENOVUS ENERGY INC 5.2% DUE 09-15-2043 SEDOL: BCZYKC2	266,000.000	254,348.84	235,188.95
CENOVUS ENERGY INC 5.4% 06-15-2047 SEDOL: BFN16J5	54,000.000	56,078.95	46,497.08

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Canada - USD			
EMERA US FIN LP 4.75% DUE 06-15-2046 SEDOL: BYMVD32	596,000.000	615,909.91	573,051.02
ENBRIDGE INC FIXED 5.5% DUE 07-15-2077 CUSIP: 29250NAS4	100,000.000	99,070.00	84,670.50
KINROSS GOLD CORP FIXED 4.5% DUE 07-15-2027 CUSIP: 496902AQ0	44,000.000	43,628.20	38,005.00
SUNCOR ENERGY INC 5.95 DUE12-01-2034 BEO SEDOL: B01YRG5	35,000.000	41,229.58	38,957.56
TRANSCANADA TR FLTG RT 5.3% DUE 03-15-2077 CUSIP: 89356BAC2	44,000.000	43,597.28	37,977.50
Total Canada - USD		1,656,390.35	1,530,152.15
France - USD			
EDF S A 4.75% DUE 10-13-2035 SEDOL: BYXW12	15,000.000	15,597.93	14,130.53
Total France - USD		15,597.93	14,130.53
Italy - USD			
PVPTL INTESA SANPAOLO S P A 3.875% 01-12-2028 CUSIP: 46115HBD8	200,000.000	174,054.00	170,807.60
PVTPL ENEL FIN INTL N V BNDS 3.5% DUE 04-06-2028 BEO CUSIP: 29278GAF5	210,000.000	196,812.00	180,028.80
PVTPL UNICREDIT SPA 5.861% 06-19-2032 CUSIP: 904678AF6	200,000.000	210,734.00	175,552.80
TELECOM ITALIA CAP 7.721% DUE 06-04-2038 SEDOL: B39NQJ1	118,000.000	140,244.62	117,189.34
Total Italy - USD		721,844.62	643,578.54
Mexico - USD			
PETROLEOS MEXICANOS FIXED 6.5% DUE 01-23-2029 CUSIP: 71654QCP5	27,000.000	26,987.58	25,177.50
Total Mexico - USD		26,987.58	25,177.50

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Netherlands - USD			
DELHAIZE GROUP SA 5.7 DUE 10-01-2040 SEDOL: B5T60J2	19,000.000	22,004.16	20,557.70
PVTPL NXP B V/NXP FDG LLC SR NT 144A 5.55% DUE 12-01-2028 BEC CUSIP: 62947QAY4	61,000.000	61,141.67	62,392.63
SHELL INTL FIN B V 4% DUE 05-10-2046 SEDOL: BDB2XM8	223,000.000	218,857.62	215,342.85
Total Netherlands - USD		302,003.45	298,293.18
Spain - USD			
TELEFONICA EMISIONES S A U 4.895% 03-06-2048 SEDOL: BDF0CD2	205,000.000	205,000.00	180,936.90
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL: BYWMQF8	185,000.000	193,004.95	169,348.63
Total Spain - USD		398,004.95	350,285.53
Switzerland - USD			
GLENCORE FDG LLC 4% DUE 03-27-2027 SEDOL: BYQ47H9	79,000.000	71,957.15	71,967.26
Total Switzerland - USD		71,957.15	71,967.26
United Kingdom - USD			
ASTRAZENECA PLC 4.375% 08-17-2048 SEDOL: BDTYM18	121,000.000	119,549.32	114,851.63
B A T CAP CORP 4.54% 08-15-2047 CUSIP: 05526DBF1	288,000.000	296,975.00	229,262.40
CNH INDL N V FIXED 3.85% DUE 11-15-2027 SEDOL: BD2BR88	79,000.000	77,879.37	71,855.79
NEW ENGLAND PWR CO 3.8% DUE 12-05-2047 SEDOL: BF4BJR3	235,000.000	231,968.94	216,496.57
NVENT FINANCE S A R L 4.55% DUE 04-15-2028 CUSIP: 67078AAD5	45,000.000	44,851.61	44,089.34
VODAFONE GROUP PLC 4.375% DUE 02-19-2043 SEDOL: BB0RG21	40,000.000	41,067.70	34,038.24
VODAFONE GROUP PLC 5.25% DUE 05-30-2048 SEDOL: BFM1P22	336,000.000	333,661.57	315,448.90

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
Total United Kingdom - USD		1,145,953.51	1,026,042.87
United States - USD			
ABBOTT LABS 4.9% DUE 11-30-2046 SEDOL: BYQHXS8	265,000.000	272,290.15	278,176.86
ABBVIE INC 4.875% DUE 11-14-2048 SEDOL: BGQW2K5	709,000.000	693,922.23	661,493.46
ACTAVIS FDG SCS 4.55% DUE 03-15-2035 SEDOL: BWDND7	65,000.000	66,938.49	61,658.87
AEP TEX INC FIXED 3.8% DUE 10-01-2047 SEDOL: BFXQYR4	93,000.000	91,930.50	83,830.76
AETNA INC NEW 3.875% DUE 08-15-2047 SEDOL: BDF0M43	133,000.000	125,765.50	112,602.59
ALLERGAN FDG SCS 4.85% DUE 06-15-2044 SEDOL: BT6T3K4	230,000.000	218,396.50	217,161.86
AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO SEDOL: 2888152	102,000.000	117,977.80	108,207.72
AMEREN ILL CO 4.5% 03-15-2049 SEDOL: BZ1DTC7	69,000.000	68,935.83	72,959.15
AMERN INTL GROUP 4.5% DUE 07-16-2044 SEDOL: BP8G1N4	235,000.000	221,832.70	209,720.82
AMERN TOWER CORP 3.55% DUE 07-15-2027 SEDOL: BYVSWO6	125,000.000	124,805.40	117,263.88
AMGEN INC 4.663% DUE 06-15-2051 SEDOL: BDRVZ12	597,000.000	565,068.72	562,486.24
AMGEN INC 5.15% DUE 11-15-2041 SEDOL: B76M525	59,000.000	64,528.06	60,778.91
ANADARKO PETE CORP 6.45% DUE 09-15-2036 SEDOL: B1FGZM6	106,000.000	124,629.22	114,479.58
ANDEAVOR LOGISTICS LP/CORP 5.2% 12-01-2047 SEDOL: BDR0F19	78,000.000	78,772.77	70,222.00
ANTHEM INC 4.65% DUE 08-15-2044 SEDOL: BR17WNS	220,000.000	225,370.20	211,572.24
APACHE CORP 4.75% DUE 04-15-2043 SEDOL: B7XL9Z6	190,000.000	188,209.11	162,974.40
APPALACHIAN PWR CO 4.4% DUE 05-15-2044 SEDOL: BMJ71T1	404,000.000	404,544.45	390,167.44

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
APPLE INC 3.45% DUE 02-09-2045 CUSIP: 037833BA7	696,000.000	637,642.55	616,289.90
APPLE INC 4.65% DUE 02-23-2046 CUSIP: 037833BX7	141,000.000	151,304.40	149,253.86
APPLIED MATLS INC 4.35% DUE 04-01-2047 SEDOL: BYVBMCS	79,000.000	77,222.50	77,237.43
AT&T INC FIXED 4.9% DUE 08-15-2037 SEDOL: BHOHNC6	160,000.000	158,616.21	149,182.24
AT&T INC 4.35% DUE 06-15-2045 SEDOL: BENC4H4	1,325,000.000	1,173,141.75	1,119,713.77
AT&T INC 4.5% DUE 03-09-2048 SEDOL: BD3HCY6	272,000.000	242,932.16	232,752.30
AT&T INC 4.5% DUE 05-15-2035 SEDOL: BX2KBF0	38,000.000	36,075.00	34,116.48
AT&T INC 4.75% DUE 05-15-2046 SEDOL: BX2H2X6	139,000.000	132,021.81	123,417.27
AT&T INC 5.45% DUE 03-01-2047 SEDOL: BDCL4K9	452,000.000	469,117.76	441,467.04
AT&T INC 5.7% DUE 03-01-2057 SEDOL: BDCL4M1	81,000.000	86,315.19	79,704.41
ATHENE HLDG LTD 4.125% DUE 01-12-2028 SEDOL: BFW28L5	98,000.000	96,246.84	89,019.28
AVERY DENNISON 4.875% DUE 12-06-2028 SEDOL: BGLBS32	97,000.000	96,515.00	97,856.41
BAE SYS HLDGS INC 4.75% DUE 10-07-2044 SEDOL: BRJG7B7	186,000.000	195,978.33	186,761.48
BALT GAS & ELEC CO 3.5% DUE 08-15-2046 SEDOL: BD3BW60	50,000.000	45,754.58	44,371.55
BANK AMER CORP FLTG RT 4.244% DUE 04-24-2038 SEDOL: BYWC0C3	147,000.000	148,484.22	139,840.51
BANK AMER CORP 3.419% 12-20-2028 SEDOL: BF50RK8	230,000.000	217,639.80	214,854.50
BANK AMER CORP 3.946% DUE 01-23-2049 SEDOL: BD49X71	505,000.000	505,000.00	449,808.55
BASIN ELEC PWR 4.75% DUE 04-26-2047 SEDOL: BG4T6H3	82,000.000	81,835.99	82,985.97

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BAXALTA INC 5.25% DUE 06-23-2045 SEDOL: BD4F9R3	101,000.000	110,432.38	102,375.42
BAXTER INTL INC 3.5% DUE 08-15-2046 SEDOL: BDCXG76	65,000.000	54,060.50	53,666.86
BECTON DICKINSON & 3.7% DUE 06-06-2027 SEDOL: BD3VQC4	960,000.000	916,742.40	908,004.48
BRIGHTHOUSE FINL 4.7% DUE 06-22-2047 SEDOL: BD6TZ17	497,000.000	461,642.83	370,090.05
BROADCOM CORP / 3.5% 01-15-2028 SEDOL: BFX1781	125,000.000	124,943.75	108,300.88
BROADCOM CORP/ CAYMAN FI 3.875% 01-15-2027 SEDOL: BDR1BT6	469,000.000	470,270.73	420,742.25
BSTN PPTYs LTD 4.5% DUE 12-01-2028 SEDOL: BGKYSR6	99,000.000	98,644.59	101,222.35
C.H. ROBINSON 4.2% DUE 04-15-2028 SEDOL: BZ19JM5	6,000.000	5,893.20	6,016.84
CAP 1 FINL CORP 3.8% DUE 01-31-2028 SEDOL: BFXS0V6	615,000.000	587,109.00	568,360.25
CARDINAL HLTH INC 4.368% DUE 06-15-2047 SEDOL: BZ4DMG9	448,000.000	436,218.49	381,508.74
CARDINAL HLTH INC 4.6% DUE 03-15-2043 SEDOL: B7JRXS9	156,000.000	153,868.05	135,183.36
CELGENE CORP 4.55% 02-20-2048 CUSIP: 151020AZ7	353,000.000	342,047.63	305,908.04
CHARTER FIXED 5.75% DUE 04-01-2048 SEDOL: BFY3BX9	41,000.000	40,854.04	38,393.18
CHARTER 5.375% DUE 04-01-2038 SEDOL: BFY3CF8	44,000.000	43,900.22	40,965.01
CHARTER 5.375% 05-01-2047 SEDOL: BFF9P78	505,000.000	498,049.25	457,615.35
CHARTER 6.384% DUE 10-23-2035 SEDOL: BZ06JT4	96,000.000	108,320.65	98,538.91
CITIGROUP INC 4.65% DUE 07-23-2048 SEDOL: BFM1H37	555,000.000	555,963.46	542,410.38
CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL: BDGLCL2	73,000.000	77,602.24	67,485.51

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CITIGROUP INC 5.3 DUE 05-06-2044 SEDOL: BMH4H85	168,000.000	176,158.58	167,426.28
CITIGROUP INC 6% DUE 10-31-2033 SEDOL: BG48R22	34,000.000	39,058.03	37,307.15
CMS ENERGY CORP SR NT 4.7 03-31-2043 SEDOL: B94P0F8	612,000.000	612,329.45	620,065.55
CMS ENERGY CORP 4.875 DUE 03-01-2044 SEDOL: BK1Q341	110,000.000	115,269.00	114,822.51
CNA FINL CORP 4.5% DUE 03-01-2026 SEDOL: BYNNSC1	673,000.000	711,773.71	678,497.74
COLUMBIA PIPELN 5.8% DUE 06-01-2045 SEDOL: BD723V1	106,000.000	123,677.64	113,663.06
COMCAST CORP NEW 3.2% DUE 07-15-2036 SEDOL: BDFL075	10,000.000	8,963.70	8,602.06
COMCAST CORP NEW 3.9% DUE 03-01-2038 SEDOL: BFY1N04	19,000.000	18,907.85	17,588.40
COMCAST CORP NEW 4.049% DUE 11-01-2052 SEDOL: BFWQ3S9	354,000.000	332,591.81	317,710.75
COMCAST CORP NEW 4.2% DUE 08-15-2034 SEDOL: BPYD9Q8	196,000.000	200,270.60	188,982.81
COMCAST CORP NEW 4.6% CUSIP: 20030NCL3 10-15-2038	210,000.000	209,267.40	212,053.38
COMCAST CORP NEW 4% DUE 08-15-2047 SEDOL: BF22PR0	240,000.000	223,542.44	216,000.00
COMCAST CORP 4.7% 10-15-2048 SEDOL: BGV15K8	263,000.000	262,784.34	265,861.70
CONAGRA BRANDS INC 5.4% SEDOL: BFWSC66 11-01-2048	369,000.000	355,100.10	339,838.30
CONCHO RES INC 4.85% DUE 08-15-2048 SEDOL: BFW3329	126,000.000	125,932.33	120,560.45
CONNECTICUT LIGHT & POWER 4.15% DUE 06-01-2045 SEDOL: BXS2QG6	150,000.000	155,118.00	149,588.10
CONOCOPHILLIPS CO 4.3% DUE 11-15-2044 SEDOL: BSL17W8	240,000.000	228,581.19	236,070.00
CONS EDISON CO N Y 3.85% DUE 06-15-2046 SEDOL: BD03ZS2	462,000.000	467,505.11	422,988.26

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CONS EDISON CO N Y 4.5% DUE 05-15-2058 SEDOL: BFZYKL2	121,000.000	120,461.63	116,584.35
CONSUMERS ENERGY 4.35% DUE 04-15-2049 SEDOL: BGYTGD9	48,000.000	47,816.64	49,851.79
CORNING INC 4.375% 11-15-2057 SEDOL: BF8QCP3	123,000.000	121,008.33	103,234.02
CSX CORP 3.95% DUE 05-01-2050 SEDOL: BWX8CF3	541,000.000	524,238.53	474,714.52
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	182,000.000	181,578.80	174,402.59
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	1,074,000.000	1,087,117.05	1,044,583.14
DEFAULTED PAC GAS & ELEC CO FIXED 3.95% DUE 12-01-2047 SEDOL: BD24YZ3	100,000.000	99,564.00	75,110.20
DEFAULTED PACIFIC GAS & ELEC CO 0.0% 03-15-2027 SEDOL: BYXYH72	50,000.000	45,186.13	41,160.45
DEFAULTED PACIFIC GAS & ELEC CO 0.0% 12-31-2040 SEDOL: BYWFCM6	73,000.000	65,256.16	55,055.65
DIAMOND 1 FIN CORP 8.1% DUE 07-15-2036 SEDOL: BD96MJ2	98,000.000	122,166.38	106,511.20
DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047 SEDOL: BDGS7J6	316,000.000	310,414.99	290,416.01
DISCOVERY COMMUNICATIONS 4.95 DUE 05-15-2042 SEDOL: B8BC5S3	83,000.000	76,850.61	73,503.97
DOMINION RES INC 5.25% DUE 08-01-2033 SEDOL: 2972884	33,000.000	36,455.64	35,344.35
DOMTAR CORP 6.75 DUE 02-15-2044 SEDOL: BGFGP87	110,000.000	116,768.93	111,524.60
DOW CHEM CO 4.8% DUE 11-30-2028 SEDOL: BH31XD2	60,000.000	59,938.80	61,047.90
DOW CHEMICAL CO 4.375% DUE 11-15-2042 SEDOL: BFZDDH6	335,000.000	332,921.40	293,977.91
DOWDUPONT INC 4.725% DUE 11-15-2028 SEDOL: BGL9DM0	88,000.000	88,000.00	90,851.38
DOWDUPONT INC 5.319% DUE 11-15-2038 SEDOL: BGYGSM3	226,000.000	230,077.04	232,708.58

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
DOWDUPONT INC 5.419% DUE 11-15-2048 SEDOL: BGL9DS6	85,000,000	89,414.05	88,310.16
DTE ENERGY CO 2.85% DUE 10-01-2026 SEDOL: BDGL944	1,330,000,000	1,315,874.79	1,218,741.51
DUKE ENERGY CORP 3.75% DUE 09-01-2046 SEDOL: BD381P3	1,375,000,000	1,273,509.55	1,188,761.75
DUKE ENERGY 3.95% DUE 11-15-2028 SEDOL: BZ1DTD8	70,000,000	69,741.70	71,814.33
EL PASO ENERGY CORP MEDIUM TERM NTS 8-1-31 SEDOL: 2788650	109,000,000	137,228.21	130,585.05
EL PASO PIPELN 4.7% DUE 11-01-2042 SEDOL: B82B6J7	135,000,000	120,958.34	117,496.85
ENABLE MIDSTREAM 4.95% DUE 05-15-2028 SEDOL: BFZYK67	57,000,000	56,550.84	53,957.34
ENERGY TRANSFER 4.9% DUE 03-15-2035 SEDOL: BWBXR55	23,000,000	21,986.98	20,589.39
ENERGY TRANSFER 5.15% DUE 02-01-2043 SEDOL: B8H38T2	38,000,000	35,682.06	32,930.04
ENERGY TRANSFER 5.15% DUE 03-15-2045 SEDOL: BXVMC65	57,000,000	55,749.03	49,310.76
ENERGY TRANSFER 6.05% DUE 06-01-2041 SEDOL: B4LTG94	38,000,000	40,544.44	36,310.60
ENLINK MIDSTREAM PARTNERS LP 6.0% DUE 12-30-2049 SEDOL: BF97ND0	47,000,000	47,000.00	34,163.92
ENTERPRISE PRODS FIXED 5.25% DUE 08-16-2077 SEDOL: BF47Q58	39,000,000	38,769.60	32,456.74
ENTERPRISE PRODS FLTG RT 4.875% DUE 08-16-2077 SEDOL: BDF0M65	44,000,000	43,846.00	36,427.56
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048 SEDOL: BFY1ZL9	489,000,000	479,118.29	433,439.82
ENTERPRISE PRODS 4.85% DUE 03-15-2044 SEDOL: B9M5X40	17,000,000	17,202.51	16,483.69
ENTERPRISE PRODS 5.1% DUE 02-15-2045 SEDOL: BJT1608	173,000,000	176,682.13	173,627.64
EPR PPTYS 4.95% DUE 04-15-2028 SEDOL: BFNSMR6	25,000,000	24,720.91	24,737.70

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ERP OPER LTD 4.15% DUE 12-01-2028 SEDOL: BHLR8B5	46,000,000	45,917.66	46,873.22
FEDEX CORP 4.55% DUE 04-01-2046 SEDOL: BD9Y0B4	773,000,000	772,788.88	702,557.28
FIRSTENERGY CORP 4.85% 07-15-2047 SEDOL: BDC3P80	202,000,000	203,780.60	201,679.02
FIRSTENERGY CORP 7.375% DUE 11-15-2031 SEDOL: 2819486	171,000,000	226,798.78	216,066.88
FL PWR & LT CO 3.95% 03-01-2048 SEDOL: BG1V081	120,000,000	119,230.12	117,197.04
FORD MTR CO DEL 5.291% DUE 12-08-2046 SEDOL: BYPL1V3	520,000,000	510,560.43	426,910.12
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042 SEDOL: B78K6L3	71,000,000	68,899.49	65,403.50
GE CAP INTL FDG CO 4.418% DUE 11-15-2035 SEDOL: BYNWXZ6	1,511,000,000	1,340,058.83	1,265,563.74
GENERAL MLS INC 4.7% DUE 04-17-2048 SEDOL: BFY3D44	100,000,000	92,513.77	91,518.80
GILEAD SCIENCES 4.15% DUE 03-01-2047 CUSIP: 375558BK8	430,000,000	410,390.21	396,090.63
GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038 SEDOL: BYZKX58	100,000,000	98,958.62	88,000.60
GOLDMAN SACHS GROUP INC 4.223% 05-01-2029 SEDOL: BFXTLV6	225,000,000	216,747.80	216,537.30
GOLDMAN SACHS 4.8% DUE 07-08-2044 SEDOL: BP4W4X7	1,046,000,000	1,060,849.88	996,135.08
GOLDMAN SACHS 6.125% DUE 02-15-2033 SEDOL: B7M7YX8	2,000,000	2,364.90	2,279.15
GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63	105,000,000	129,144.50	118,574.82
HALLIBURTON CO 5% DUE 11-15-2045 SEDOL: BYNR4N6	165,000,000	164,858.10	162,003.11
HARRIS CORP DEL 4.4% DUE 06-15-2028 SEDOL: BYWFTW5	42,000,000	42,143.64	41,809.74
HARRIS CORP DEL 5.054% DUE 04-27-2045 SEDOL: BX1DFF8	79,000,000	81,448.21	81,265.17

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
HESS CORP 5.6% DUE 02-15-2041 SEDOL: B4TV238	291,000.000	279,605.36	256,059.92
HESS CORP 6% DUE 01-15-2040 SEDOL: B55GWZ6	94,000.000	98,086.58	86,161.53
HEWLETT PACKARD ENTERPRISE CO NT STEP UP10-15-2035 12-23-2016 SEDOL: BD3GB68	73,000.000	76,918.44	70,385.36
HOME DEPOT INC 3.9% DUE 06-15-2047 SEDOL: BDGLXQ4	198,000.000	203,730.12	186,801.32
HOME DEPOT INC 4.5% DUE 12-06-2048 SEDOL: BHQFF46	100,000.000	100,672.68	103,239.00
IN MICH PWR CO 3.75% DUE 07-01-2047 SEDOL: BDRM6Q7	345,000.000	342,874.70	314,838.03
INGERSOLL-RAND 4.3% DUE 02-21-2048 SEDOL: BF2J270	121,000.000	118,105.20	112,917.44
INTEL CORP 4.1% DUE 05-11-2047 SEDOL: BF3W9R7	259,000.000	262,115.86	248,594.93
INTERPUBLIC GROUP COS INC 5.4% SEDOL: BF5HW37	81,000.000	80,592.47	76,707.16
INTL BUSINESS 4.7% DUE 02-19-2046 SEDOL: BYN2GX5	110,000.000	109,329.00	109,824.99
JEFFERIES GROUP 4.15% DUE 01-23-2030 SEDOL: BD1DDP4	48,000.000	47,056.78	41,160.53
JOHNSON & JOHNSON 3.4% 01-15-2038 SEDOL: BD5W7X3	194,000.000	194,325.51	180,581.99
JOHNSON & JOHNSON 3.5% 01-15-2048 SEDOL: BFXCNB9	257,000.000	252,433.11	235,107.97
JPMORGAN CHASE & CO BNDS 3.897% SEDOL: BDRJGF7	773,000.000	763,155.57	677,973.56
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040 SEDOL: B9L4NM6	193,000.000	226,635.23	213,777.80
JPMORGAN CHASE & FLTGT RT 4.452% DUE SEDOL: BH31X98	680,000.000	680,170.80	691,658.60
JPMORGAN CHASE & FLTGT RT 6.125% DUE SEDOL: BKM46K1	61,000.000	64,666.50	60,542.50
JPMORGAN CHASE & 3.882% DUE 07-24-2038 SEDOL: BF348B0	133,000.000	131,877.15	120,789.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
KANSAS CITY SOUTHN 4.7% DUE 05-01-2048 SEDOL: BG0DD4	121,000.000	118,498.53	118,163.40
KELLOGG CO 4.5% DUE 04-01-2046 SEDOL: BD31BB8	150,000.000	154,159.50	139,145.85
KIMBERLY CLARK 3.2% DUE 07-30-2046 SEDOL: BD1R679	53,000.000	46,556.57	46,162.74
KIMCO RLTY CORP RT 4.25% DUE 04-01-2045 SEDOL: BWGCKR0	30,000.000	27,096.60	26,552.49
KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043 SEDOL: B83Z569	711,000.000	640,941.28	645,170.64
KINDER MORGAN INC 5.05% DUE 02-15-2046 SEDOL: BW39342	210,000.000	205,456.35	191,758.77
KINDER MORGAN INC 5.55% DUE 06-01-2045 SEDOL: BSXNP73	90,000.000	95,242.30	89,133.21
KINDER MORGAN 6.95% DUE 01-15-2038 SEDOL: B1Z54W6	32,000.000	37,325.12	35,691.17
KIRBY CORP 4.2% 03-01-2028 SEDOL: BG04LM2	55,000.000	54,839.35	53,789.29
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2	942,000.000	843,834.58	776,044.09
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP: 50077LAM8	53,000.000	55,014.61	48,430.50
KROGER CO 4.45% DUE 02-01-2047 SEDOL: BYND735	463,000.000	441,542.95	405,654.21
LAB CORP AMER 4.7% DUE 02-01-2045 SEDOL: BVJDNV8	121,000.000	118,463.48	112,644.35
LOWES COS INC 4.05% DUE 05-03-2047 SEDOL: BYWC120	370,000.000	357,071.80	319,047.67
LYB INTL FIN B V 4.875% DUE 03-15-2044 SEDOL: BK3NZG6	292,000.000	300,641.54	265,165.49
L3 TECHNOLOGIES 4.4% DUE 06-15-2028 SEDOL: BFXQND1	42,000.000	41,944.98	41,990.68
MAPLE ESCR 5.085% DUE 05-25-2048 SEDOL: BFM2HB8	79,000.000	75,383.38	75,125.13
MARATHON OIL CORP 6.6% DUE 10-01-2037 SEDOL: B27ZDL3	151,000.000	181,807.56	169,240.20

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
MASTERCARD INC 3.8% DUE 11-21-2046 SEDOL: BD6KVZ6	115,000.000	111,280.55	111,073.56
MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048 SEDOL: BF8QNS3	601,000.000	599,111.35	571,721.09
MCKESSON CORP NEW FIXED 3.95% DUE 02-16-2028 SEDOL: BFWZ8C5	105,000.000	104,973.75	100,713.17
MERRILL LYNCH & CO 6.11% DUE 01-29-2037 SEDOL: B83ZNK8	285,000.000	332,596.15	313,225.55
METLIFE INC 4.05% DUE 03-01-2045 SEDOL: BW9JZD9	453,000.000	440,714.06	422,253.53
MICROSOFT CORP 3.7% DUE 08-08-2046 CUSIP: 594918BT0	624,000.000	609,368.29	597,781.39
MICROSOFT CORP 3.95% DUE 08-08-2056 CUSIP: 594918BU7	226,000.000	232,916.53	220,502.55
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044 SEDOL: BL9FK80	162,000.000	171,073.12	166,901.47
MISSISSIPPI PWR CO 3.95% DUE 03-30-2028 SEDOL: BFNXJ0	370,000.000	369,739.24	365,137.09
MOLSON COORS 4.2% DUE 07-15-2046 SEDOL: BYT4Q46	445,000.000	430,060.45	369,707.34
MORGAN STANLEY 3.971% 07-22-2038 SEDOL: BZ9P947	211,000.000	204,316.56	192,275.86
MORGAN STANLEY 4.375% DUE 01-22-2047 SEDOL: BYM4WR8	480,000.000	500,154.50	454,291.20
MPLX LP FIXED 4.125% DUE 03-01-2027 SEDOL: BDFC186	35,000.000	33,522.30	33,323.99
MPLX LP 4.7% 04-15-2048 SEDOL: BYZGJY7	540,000.000	526,008.85	468,992.71
MYLAN N V FIXED 5.25% DUE 06-15-2046 CUSIP: 62854AAP9	55,000.000	57,918.30	46,345.64
NATL RURAL UTILS 5.25% DUE 04-20-2046 SEDOL: BDGN0W5	94,000.000	97,601.90	92,963.74
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043 SEDOL: B7W15J3	521,000.000	506,602.28	502,207.53
NISOURCE FIN CORP 4.375% 05-15-2047 SEDOL: BD20RG3	519,000.000	505,289.84	482,822.59

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
NISOURCE FIN CORP 5.25% DUE 02-15-2043 SEDOL: B846RN1	236,000.000	244,177.82	242,317.25
NISOURCE FIN CORP 5.65% DUE 02-01-2045 SEDOL: BFGCJ4	70,000.000	82,257.70	76,209.35
NOBLE ENERGY INC 5.25% DUE 11-15-2043 SEDOL: BLSP519	304,000.000	312,583.44	269,839.82
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052 SEDOL: BGDLC5	170,000.000	170,275.40	151,824.62
NORFOLK SOUTHN 5.1% DUE 08-01-2118 SEDOL: BD5H1Q9	124,000.000	123,675.32	121,671.90
NORTHN STS PWR CO 4.125% DUE 05-15-2044 SEDOL: BMM2784	150,000.000	149,563.50	151,413.60
NORTROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL: BF15KD1	555,000.000	542,807.42	504,778.05
OGLETHORPE PWR 5.05% DUE 10-01-2048 SEDOL: BF5HCH1	138,000.000	137,036.76	138,935.36
OK GAS & ELEC CO FIXED 3.85% DUE 08-15-2047 SEDOL: BYXGKK2	86,000.000	85,726.52	79,338.87
ORACLE CORP 3.85% DUE 07-15-2036 SEDOL: BY7RC20	129,000.000	126,324.23	121,838.44
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02	582,000.000	588,734.37	543,055.47
OWENS CORNING NEW 4.3% DUE 07-15-2047 SEDOL: BF1X5B8	117,000.000	113,392.48	88,107.67
PACIFIC GAS & ELEC CO INDEFAULTED 0.0% 12-31-2040 SEDOL: BJZ7ZR0	592,000.000	589,558.98	486,069.89
PFIZER INC 4.2% SEDOL: BYZFHM8	270,000.000	269,997.30	273,946.59
PLAINS ALL AMERN 4.7 DUE 06-15-2044 CUSIP: 72650RBE1	523,000.000	461,460.17	448,771.13
PPL CAP FDG INC 3.1% DUE 05-15-2026 SEDOL: BDDQWQ5	374,000.000	360,142.23	350,553.94
PPL CAP FDG INC 4% DUE 09-15-2047 SEDOL: BD6JXP7	63,000.000	61,632.60	56,144.66
PPL ELEC UTILS 4.15% DUE 10-01-2045 SEDOL: BYWWQ92	26,000.000	26,620.98	26,068.98

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PRUDENTIAL FINL INC 3.935% DUE 12-07-2049 SEDOL: BFFZCSL2	47,000.000	46,646.17	42,017.01
PRUDENTIAL FINL INC 4.5% DUE 09-15-2047 SEDOL: BYWJV76	34,000.000	33,638.75	29,070.00
PRUDENTIAL FINL INC 5.625% BNDS 06-15-2043 CUSIP: 744320AM4	38,000.000	40,738.21	37,214.54
PRUDENTIAL FINL 3.905% DUE 12-07-2047 SEDOL: BG0KDC4	73,000.000	69,635.18	65,231.34
PUBLIC SVC CO COLO 3.7% DUE 06-15-2028 SEDOL: BFW5330	82,000.000	81,878.57	83,001.88
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048 CUSIP: 744448CQ2	57,000.000	56,896.03	56,056.02
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048 SEDOL: BG1ZYW5	109,000.000	109,000.00	109,007.52
PVPTL HALFMOON PARENT INC 4.9% 12-15-2048 SEDOL: BZ0X393	659,000.000	657,706.20	644,763.63
PVTPX AXA EQUITABLE 5% DUE 04-20-2048 SEDOL: BFFZHQ9	24,000.000	23,929.68	21,288.77
PVTPX BACARDI LTD GTD NT 5.15% 05-15-2038 CUSIP: 067316AG4	687,000.000	657,119.58	631,070.64
PVTPX ERAC USA FINANCE LLC 4.2% 11-01-2046 SEDOL: BYM4ZC4	274,000.000	259,488.31	244,316.76
PVTPX GUARDIAN LIFE INS CO AMER SURPLUS NT 144A 4.875% DUE 06-19-2064 SEDOL: BNGK4Y6	340,000.000	340,758.43	341,287.24
PVTPX HALFMOON PARENT INC NT 144A 4.8% DUE 08-15-2038/09-17-2018 SEDOL: BZ0X3D7	69,000.000	68,940.78	67,765.94
PVTPX LIBERTY MUT GROUP INC GTD SR NT 4.85 DUE 08-01-2044 SEDOL: BPY9D97	285,000.000	282,974.53	276,747.54
PVTPX MARATHON PETE CORP 4.5% DUE 04-01-2048 SEDOL: BGV6398	79,000.000	66,861.65	66,310.63
PVTPX MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077 SEDOL: BYXK3K5	275,000.000	287,567.85	274,233.85
PVTPX MASSACHUSETTS ELEC CO SR NT 144A 4.004% DUE 08-15-2046/08-05-2016 SEDOL: BD1FCR5	126,000.000	122,557.02	118,560.08
PVTPX NATIONWIDE FINL SVCS INC SR NT 144A 5.3% DUE 11-18-2044 SEDOL: BSPL230	65,000.000	71,065.22	68,629.60

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTP L NESTLE HLDGS INC 3.9% SEDOL: BGQJJS0	151,000.000	149,385.81	146,456.71
PVTP L ONCOR ELEC DELIVERY CO LLC 4.1% DUE 11-15-2048 SEDOL: BFXHNF8	121,000.000	120,934.34	120,838.71
PVTP L TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6	315,000.000	320,407.60	326,630.12
QUALCOMM INC 4.3% DUE 05-20-2047 SEDOL: BF3KVD1	216,000.000	210,087.96	191,841.05
REGIONS FINL CORP 7.375% DUE 12-10-2037 SEDOL: B29VJL1	171,000.000	219,799.19	215,833.81
ROPER TECHNOLOGIES INC 4.2% SEDOL: BGLFKF0	136,000.000	135,859.10	134,645.03
RPM INTL INC 4.25% DUE 01-15-2048 SEDOL: BFDSN40	114,000.000	111,926.57	97,044.10
S CAROLINA ELEC & 5.1% DUE 06-01-2065 SEDOL: BY58YK4	111,000.000	119,650.13	114,121.99
SEMPRA ENERGY 3.25% SEDOL: BD6DZZ3	20,000.000	19,934.32	18,374.88
SEMPRA ENERGY 3.4% SEDOL: BFWJFQ0	225,000.000	213,495.75	205,582.28
SEMPRA ENERGY 3.55% DUE 06-15-2024 SEDOL: BR1HR18	595,000.000	597,853.63	583,272.55
SOUTH CAROLINA ELEC & GAS CO 4.35 DUE 02-01-2042 SEDOL: B6SXB65	35,000.000	33,304.31	34,502.44
SOUTHERN CALIF EDISON CO 4.125% SEDOL: BFMZDC0	185,000.000	177,873.35	175,147.64
SOUTHERN CO 4.4% DUE 07-01-2046 SEDOL: BYT1540	803,000.000	793,633.86	738,327.19
SOUTHN CAL GAS CO 4.125% DUE 06-01-2048 SEDOL: BF10906	126,000.000	125,562.84	125,141.18
SOUTHWESTN PUB SVC 4.5% DUE 08-15-2041 SEDOL: B6T90Z4	114,000.000	122,829.30	115,579.24
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047 SEDOL: BD35XM5	392,000.000	400,419.88	355,232.75
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL: BSN4Q84	50,000.000	48,892.70	44,256.75

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
SYSICO CORP FIXED 4.45% DUE 03-15-2048 SEDOL: BF28W66	129,000.000	127,490.44	122,443.70
SYSICO CORP 4.5% DUE 04-01-2046 SEDOL: BYQ4R13	129,000.000	128,557.53	121,868.88
TARGET CORP FIXED 3.9% DUE 11-15-2047 SEDOL: BYZQN45	55,000.000	54,776.15	50,422.96
TARGET CORP 3.625% DUE 04-15-2046 SEDOL: BD073D5	335,000.000	305,048.21	293,330.02
TEACHERS INS & 4.27% DUE 05-15-2047 SEDOL: BF19248	307,000.000	300,725.51	293,837.38
TIME WARNER CABLE 4.5% DUE 09-15-2042 SEDOL: B8N2417	381,000.000	345,195.99	306,287.04
TIME WARNER INC FIXED 4.85% DUE 07-15-2045 SEDOL: BYYTH32	73,000.000	71,056.01	65,500.71
TIME WARNER INC NEW 5.35 DUE 12-15-2043 REG SEDOL: BHC8PP0	325,000.000	345,788.01	313,262.30
TOLL BROS FIN CORP 4.35% DUE 02-15-2028 SEDOL: BFMTXH7	52,000.000	51,384.05	44,460.00
TRAVELERS COS INC 4% DUE 05-30-2047 SEDOL: BDS6RM1	190,000.000	189,175.40	182,382.14
TRIMBLE INC 4.9% DUE 06-15-2028 SEDOL: BF4L962	146,000.000	146,190.26	143,755.25
TUCSON ELEC PWR CO 4.85% DUE 12-01-2048 SEDOL: BGSQHL1	46,000.000	45,826.58	47,846.26
TYSON FOODS INC 4.55% DUE 06-02-2047 SEDOL: BF0P399	145,000.000	140,425.55	127,053.35
UDR INC 4.4% DUE 01-26-2029 SEDOL: BF1BCP5	68,000.000	68,084.49	68,585.00
UDR INC 3.5% 01-15-2028 SEDOL: BFD9PG9	26,000.000	24,341.72	24,624.08
UNION PAC CORP 3.799% DUE 10-01-2051 SEDOL: BDCWS88	491,000.000	466,520.89	416,448.03
UNION PAC CORP 4.5% 09-10-2048 SEDOL: BYZGKF5	52,000.000	51,897.56	51,274.39
UNION PAC CORP 4.8% 09-10-2058 CUSIP: 907818EX2	200,000.000	203,022.44	199,019.80

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
UNIT PACIFIC CORP 3.6% DUE 09-15-2037 SEDOL: BYWJV98	76,000,000	74,787.12	67,923.25
UNITED TECHNOLOGIES CORP 4.125% 11-16-2028 SEDOL: BYVN9F3	60,000,000	59,083.80	59,442.06
UNITED TECHNOLOGIES CORP 4.15% 05-15-2045 SEDOL: BWTZ6W3	61,000,000	61,158.59	54,553.89
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG SEDOL: BHHK982	53,000,000	52,782.70	54,554.70
UTD PARCEL SVC INC 3.75% 11-15-2047 SEDOL: BDRYRR1	424,000,000	425,777.76	382,864.79
UTD TECHNOLOGIES 4.5% DUE 06-01-2042 SEDOL: B8J6DZ0	189,000,000	193,025.70	178,556.05
UTD TECHNOLOGIES 4.625% DUE 11-16-2048 SEDOL: BYVN9P3	330,000,000	335,081.10	318,676.71
VERIZON COMMUNICATIONS BND5 5.25% DUE 03-16-2037 REG SEDOL: BYZKXZ8	548,000,000	573,436.30	570,833.52
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG SEDOL: BSBN5N1	75,000,000	71,206.41	72,284.40
VERIZON 4.672% DUE 03-15-2055 SEDOL: BYM0W21	1,416,000,000	1,298,843.20	1,300,311.38
VIACOM INC NEW 5.85% DUE 09-01-2043 CUSIP: 92553PAU6	109,000,000	118,965.47	106,909.38
VISA INC 3.65% 09-15-2047 SEDOL: BD5WHT9	63,000,000	62,314.93	59,308.26
VOYA FINL INC 4.8% DUE 06-15-2046 SEDOL: BZBZ053	390,000,000	392,018.47	371,469.54
WALMART INC 3.625% DUE 12-15-2047 SEDOL: BYZLMX2	390,000,000	390,183.30	359,036.34
WALMART INC 4.05% DUE 06-29-2048 REG SEDOL: BG08Q52	271,000,000	267,826.24	269,650.15
WASTE MANAGEMENT INC 3.9% DUE 03-01-2035 SEDOL: BYYS556	141,000,000	141,349.78	136,853.90
WELLS FARGO & CO FLT G RT 3.584% DUE 05-22-2028 SEDOL: BF3R2P1	408,000,000	398,986.34	391,711.01
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SEDOL: BS9FPF1	877,000,000	908,196.06	825,610.43

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
WELLS FARGO & CO 4.75% DUE 12-07-2046 SEDOL: BDSFRX9	20,000.000	20,509.75	19,257.00
WELLS FARGO CAP X 5.95% DUE 12-01-2086 SEDOL: B1JNGS6	82,000.000	88,546.40	84,665.00
WESTN GAS PARTNERS 5.5% DUE 08-15-2048 SEDOL: BFX84M5	336,000.000	324,949.66	299,122.66
WI ENERGY CORP 3.55% DUE 06-15-2025 SEDOL: BYZWY06	150,000.000	149,974.50	148,456.80
WILLIAMS COS INC 5.75% DUE 06-24-2044 SEDOL: BNJZZV2	59,000.000	61,873.29	59,296.71
WILLIAMS PARTNERS 5.1% DUE 09-15-2045 SEDOL: BW3SWW0	725,000.000	705,775.60	669,839.10
WILLIAMS PARTNERS 5.4% DUE 03-04-2044 SEDOL: BKGRXP0	145,000.000	151,962.52	138,203.27
WILLIS NORTH AMERICA INC 5.05% 09-15-2048 SEDOL: BGLRQG9	48,000.000	47,864.06	46,112.30
XCEL ENERGY INC 3.35% DUE 12-01-2026 SEDOL: BYW4D97	520,000.000	521,474.65	504,502.44
XCEL ENERGY INC 4.8% DUE 09-15-2041 SEDOL: B5ZZ7P8	280,000.000	300,059.55	284,955.44
XLIT LTD 5.5% DUE 03-31-2045 SEDOL: BWT6938	51,000.000	54,167.28	52,736.24
21ST CENTY FOX AMER INC 4.75% DUE 09-15-2044 REG SEDOL: BVB30J3	451,000.000	447,782.62	480,274.41
3M CO FIXED 3.625% 10-15-2047 SEDOL: BD6NK92	140,000.000	140,943.17	131,316.22
Total United States - USD		68,170,064.01	64,466,243.90
Total Corporate Debt Instruments - Other		74,675,359.16	70,323,507.49

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Preferred</i>			
Germany - EUR			
VOLKSWAGEN AG NON VTG PRF NPV SEDOL: 5497168	900.000	139,196.20	142,925.76
Total Germany - EUR		139,196.20	142,925.76
Total Corporate Stock - Preferred		139,196.20	142,925.76
<i>Corporate Stock - Common</i>			
Belgium - EUR			
ANHEUSER-BUSCH INB NPV SEDOL: BYYHL23	2,600.000	272,997.46	171,495.37
Total Belgium - EUR		272,997.46	171,495.37
Canada - CAD			
ENBRIDGE INC COM NPV SEDOL: 2466149	8.000	388.28	248.41
PEMBINA PIPELINE CORPORATION COMMON SEDOL: B4PT2P8	9.000	296.26	266.94
Total Canada - CAD		684.54	515.35
Denmark - DKK			
NOVO-NORDISK AS DKK0.2 SERIES'B' SEDOL: BHC8X90	10,170.000	363,776.80	464,103.28
Total Denmark - DKK		363,776.80	464,103.28
France - EUR			
AIR LIQUIDE(L') EUR5.50 SEDOL: B1YXBJ7	3,663.000	389,649.38	454,119.04
AIRBUS SE EUR1 SEDOL: 4012250	3,440.000	236,586.11	330,167.34
AXA EUR2.29 SEDOL: 7088429	12,540.000	312,562.56	270,331.35
BNP PARIBAS EUR2 SEDOL: 7309681	4,435.000	245,210.49	200,133.14

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
France - EUR			
CIE DE ST-GOBAIN EUR4 SEDOL: 7380482	6,400.000	241,737.60	213,375.82
DANONE EUR0.25 SEDOL: B1Y9TB3	5,450.000	354,390.74	383,217.62
KERING SEDOL: 5505072	640.000	224,680.75	301,133.16
L'OREAL EUR0.20 SEDOL: 4057808	1,305.000	235,756.96	300,152.34
LVMH MOET HENNESSY LOUIS VUITTON SE EUR0.30 SEDOL: 4061412	1,830.000	409,891.31	540,145.26
SANOFI EUR2 SEDOL: 5671735	7,700.000	636,442.61	665,978.64
SCHNEIDER ELECTRIC EUR4.00 SEDOL: 4834108	6,410.000	429,903.15	437,603.78
SOCIETE GENERALE EUR1.25 SEDOL: 5966516	4,235.000	159,583.24	134,683.31
STMICROELECTRONICS EUR1.04 SEDOL: 5962332	10,100.000	139,917.04	144,149.51
TOTAL EUR2.5 SEDOL: B15C557	12,800.000	650,788.50	675,720.57
TOTAL SA COUPON OPTIONNEL JANV 2019 EUR SEDOL: BGKB8R7	12,800.000	0.00	0.00
VINCI EUR2.50 SEDOL: B1XH026	3,600.000	290,781.82	296,386.80
VIVENDI SA EUR5.50 SEDOL: 4834777	7,310.000	137,734.75	177,824.76
Total France - EUR		5,095,617.01	5,525,122.44
Germany - EUR			
ALLIANZ SE NPV(REGD)(VINKULIERT) SEDOL: 5231485	1,950.000	328,240.85	390,412.03
BASEF - ORD SHS COMSTK SEDOL: 5086577	5,380.000	469,128.66	371,468.90
BAYER AG NPV (REGD) SEDOL: 5069211	4,640.000	497,972.43	321,223.34
BAYERISCHE MOTOREN WERKE A G COM SEDOL: 5756029	3,000.000	267,751.25	242,462.13

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Germany - EUR			
DAIMLER AG ORD NPV(REGD) SEDOL: 5529027	7,650.000	515,120.16	401,487.44
DEUTSCHE BANK AG NPV(REGD) SEDOL: 5750355	7,700.000	67,106.02	61,325.31
DEUTSCHE POST AG NPV(REGD) SEDOL: 4617859	6,700.000	211,523.50	183,129.21
DEUTSCHE TELEKOM NPV(REGD) SEDOL: 5842359	28,410.000	465,065.53	481,307.55
E.ON SE NPV SEDOL: 4942904	51,000.000	432,961.41	502,959.73
LINDE AG NPV SEDOL: 5740817	1,555.000	289,318.60	344,409.68
MUENCHENER RUECKVE NPV(REGD) SEDOL: 5294121	940.000	186,950.62	204,757.61
SAP SE SEDOL: 4846288	7,200.000	662,102.17	715,493.04
SIEMENS AG NPV(REGD) SEDOL: 5727973	5,200.000	623,303.09	578,863.75
Total Germany - EUR		5,016,544.29	4,799,299.72
Hong Kong - HKD			
AIA GROUP LTD NPV SEDOL: B4TX8S1	45,790.000	276,633.25	380,152.89
Total Hong Kong - HKD		276,633.25	380,152.89
Italy - EUR			
ASSIC GENERALI SPA EUR1 SEDOL: 4056719	4,650.000	75,565.93	77,608.46
ENEL SPA EUR1 SEDOL: 7144569	22,450.000	97,807.66	129,447.80
ENI SPA EUR1 SEDOL: 7145056	14,190.000	230,992.44	223,010.42
INTESA SANPAOLO NPV SEDOL: 4076836	79,000.000	178,565.88	175,181.11
TELECOM ITALIA SPA NPV SEDOL: 7634394	58,000.000	59,580.66	32,044.10

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Italy - EUR			
UNICREDIT SPA NPV SEDOL: BYMXPS7	11,700.000	141,241.17	132,330.82
Total Italy - EUR		783,753.74	769,622.71
Japan - JPY			
ASTELLAS PHARMA NPV SEDOL: 6985383	18,000.000	229,772.32	229,932.10
CHUGAI PHARMACY CO. LTD NPV SEDOL: 6196408	3,500.000	185,668.54	203,527.32
DAI-ICHI LIFE HOLD NPV SEDOL: B601QS4	13,770.000	241,168.02	215,621.02
EAST JAPAN RAILWAY CO NPV SEDOL: 6298542	6,100.000	563,913.17	539,917.97
FANUC CORP NPV SEDOL: 6356934	780.000	140,795.76	118,512.51
HONDA MOTOR CO NPV SEDOL: 6435145	16,900.000	534,430.31	445,855.63
KAO CORP NPV SEDOL: 6483809	8,200.000	390,060.84	609,422.59
KDDI CORP NPV SEDOL: 6248990	15,200.000	403,074.95	363,530.97
KEYENCE CORP NPV SEDOL: 6490995	850.000	371,224.89	431,372.19
mitsubishi UFJ FIN NPV SEDOL: 6335171	29,000.000	151,704.16	142,178.37
NINTENDO CO LTD NPV SEDOL: 6639550	500.000	141,106.51	133,459.42
PANASONIC CORP SEDOL: 6572707	7,000.000	80,410.46	63,201.93
SEVEN & I HOLDINGS NPV SEDOL: B0FSSD6	11,600.000	459,512.43	505,699.31
SHIN-ETSU CHEMICAL NPV SEDOL: 6804585	4,300.000	356,070.05	334,546.78
SOFTBANK GROUP CORP SEDOL: 6770620	3,730.000	292,378.17	248,349.36
SOMPO HOLDINGS INC SEDOL: B62G7K6	1,240.000	43,801.99	42,179.10

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Japan - JPY			
SONY CORP NPV SEDOL: 6821506	7,650.000	231,463.16	371,361.25
SUMITOMO MITSUI FINANCIAL GROUP NPV SEDOL: 6563024	9,270.000	366,010.73	307,972.02
TAKEDA PHARMACEUTICAL CO NPV SEDOL: 6870445	3,700.000	201,400.76	124,946.45
TOKIO MARINE HOLDINGS INC NPV SEDOL: 6513126	2,840.000	119,405.44	135,535.16
TOYOTA MOTOR CORP NPV SEDOL: 6900643	12,860.000	772,325.81	750,865.06
Total Japan - JPY		6,275,698.47	6,317,986.51
Netherlands - EUR			
ASML HOLDING NV EUR0.09 SEDOL: B929F46	2,550.000	344,076.35	399,825.88
ING GROEP N.V. EUR0.01 SEDOL: BZ57390	38,340.000	506,287.17	412,424.99
KONINKLIJKE DSM NV EUR1.50 SEDOL: B0HZL93	42.000	2,085.93	3,430.00
KONINKLIJKE PHILIP EUR0.20 SEDOL: 5986622	7,300.000	261,961.21	258,110.71
UNILEVER NV CVA EUR0.16 SEDOL: B12T3J1	15,360.000	631,563.99	832,637.57
Total Netherlands - EUR		1,745,974.65	1,906,429.15
Singapore - SGD			
DBS GROUP HLDGS NPV SEDOL: 6175203	20,000.000	268,407.23	347,615.55
OVERSEA-CHINESE BANKING CORPORATION SEDOL: B0F9V20	38,700.000	251,367.08	319,708.00
Total Singapore - SGD		519,774.31	667,323.55
Spain - EUR			
BANCO SANTANDER EURO.50(REGD) SEDOL: 5705946	73,600.000	337,703.56	334,271.71

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<i>Corporate Stock - Common</i>			
Spain - EUR			
BBVA(BILB-VIZ-ARG) EUR0.49 SEDOL: 5501906	35,100.000	187,496.42	185,997.43
IBERDROLA SA EUR0.75 SEDOL: B288C92	20,148.000	118,355.93	161,639.90
INDITEX (IND.DE DISENO TEXTIL SA) SEDOL: BP9DL90	8,690.000	289,486.41	222,024.32
TELEFONICA SA EUR1 SEDOL: 5732524	28,000.000	279,506.29	234,908.19
Total Spain - EUR		1,212,548.61	1,138,841.55
Sweden - SEK			
ATLAS COPCO AB SER'ANPV SEDOL: BD97BN2	9,000.000	208,876.02	213,685.10
HENNES & MAURITZ SER'BNPV SEDOL: 5687431	4,730.000	128,972.75	67,232.65
SANDVIK AB NPV SEDOL: B1VQ252	14,800.000	200,751.37	210,919.43
Total Sweden - SEK		538,600.14	491,837.18
Switzerland - CHF			
ABB LTD CHF0.12 (REGD) SEDOL: 7108899	18,600.000	387,504.91	352,735.85
CREDIT SUISSE AG CHF0.04(REGD) SEDOL: 7171589	26,830.000	350,596.53	293,937.92
JULIUS BAER GRUPPE SEDOL: B4R2R50	5,800.000	225,221.07	205,982.96
NESTLE SA CHF0.10(REGD) SEDOL: 7123870	12,250.000	888,729.62	991,631.16
NOVARTIS AG CHF0.50 (REGD) SEDOL: 7103065	10,760.000	765,441.04	917,296.00
RICHEMONT(CIE FIN) CHF1 (REGD) SEDOL: BCRWZ18	4,900.000	371,985.17	313,146.68
ROCHE HLDGS AG GENIUSSCHEINE NPV SEDOL: 7110388	3,840.000	885,631.75	948,119.29
UBS GROUP CHF0.10 (REGD) SEDOL: BRJL176	32,210.000	458,569.99	399,766.03

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Switzerland - CHF			
ZURICH INSURANCE GROUP AG SEDOL: 5983816	CHF0.10 780.000	208,620.53	231,911.14
Total Switzerland - CHF		4,542,300.61	4,654,527.03
United Kingdom - GBP			
ASTRAZENECA ORD USD0.25 SEDOL: 0989529	5,100.000	299,670.28	381,472.53
AVIVA ORD GBP0.25 SEDOL: 0216238	16,000.000	101,350.88	76,517.90
BAE SYSTEMS ORD GBP0.025 SEDOL: 0263494	24,000.000	178,525.47	140,360.92
BARCLAYS PLC ORD GBP0.25 SEDOL: 3134865	131,040.000	375,057.00	251,206.69
BHP GROUP PLC ORD USD0.50 SEDOL: BH0P3Z9	24,390.000	482,223.32	513,038.28
BP ORD USD0.25 SEDOL: 0798059	105,506.000	652,701.43	666,420.19
BRITISH AMERICAN TOBACCO ORD GBP0.25 SEDOL: 0287580	14,025.000	835,500.03	446,556.05
BT GROUP ORD GBP0.05 SEDOL: 3091357	26,000.000	121,398.88	78,843.49
COMPASS GROUP ORD GBP0.1105 SEDOL: BD6K457	8,653.000	195,613.32	181,837.62
DIAGEO ORD PLC SEDOL: 0237400	18,920.000	501,965.77	673,497.58
GLAXOSMITHKLINE ORD GBP0.25 SEDOL: 0925288	25,810.000	497,268.02	490,181.59
HSBC HLDGS ORD USD0.50(UK REG) SEDOL: 0540528	84,100.000	716,899.23	692,893.11
IMPERIAL BRANDS PLC GBP0.10 SEDOL: 0454492	6,025.000	265,185.88	182,397.69
LEGAL & GENERAL GP ORD GBP0.025 SEDOL: 0560399	25,000.000	89,550.39	73,550.41
LLOYDS BANKING GP ORD GBP0.1 SEDOL: 0870612	421,350.000	342,227.33	278,243.39
NATIONAL GRID ORD GBP0.12431289 SEDOL: BDR05C0	54,261.000	673,372.41	528,114.29

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United Kingdom - GBP			
PRUDENTIAL GBP0.05 SEDOL: 0709954	11,500.000	236,136.34	205,342.55
RECKITT BENCK GRP ORD GBP0.10 SEDOL: B24CGK7	3,870.000	328,489.58	296,370.70
RIO TINTO ORD GBP0.10 SEDOL: 0718875	11,030.000	498,794.73	523,983.29
ROYAL BK SCOT GRP ORD GBP1 SEDOL: B7T7721	37,000.000	135,603.41	102,115.98
ROYAL DUTCH SHELL 'A' SHS EURO.07 (GBP) SEDOL: B03MLX2	38,396.000	1,052,693.99	1,128,394.05
STANDARD CHARTERED PLC SEDOL: 0408284	18,550.000	161,716.36	143,948.85
VODAFONE GROUP ORD USD0.2095238 SEDOL: BH4HKS3	268,790.000	684,200.77	523,424.07
WPP PLC ORD GBP0.10 SEDOL: B8KF9B4	9,000.000	208,473.60	97,040.69
Total United Kingdom - GBP		9,634,618.42	8,675,751.91
United Kingdom - USD			
ADR GW PHARMACEUTICALS PLC ADS SEDOL: B94RPL5	900.000	103,047.48	87,651.00
Total United Kingdom - USD		103,047.48	87,651.00
United States - USD			
ALPHABET INC CAPITAL STOCK USD0.001 CL A SEDOL: BYVY8G0	790.000	830,074.94	825,518.40
AMAZON.COM INC COM SEDOL: 2000019	600.000	1,108,978.30	901,182.00
AMERICAN EXPRESS CO SEDOL: 2026082	2,500.000	223,339.13	238,300.00
APPLE INC COM STK SEDOL: 2046251	1,270.000	160,186.65	200,329.80
AT&T INC COM SEDOL: 2831811	1,650.000	68,276.13	47,091.00
AXIS CAPITAL HOLDINGS LTD COM USD0.0125 SEDOL: 2677606	2,200.000	127,104.67	113,608.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
BB&T CORP COM SEDOL: 2830904	1,500,000	70,923.45	64,980.00
BOSTON SCIENTIFIC CORP COM SEDOL: 2113434	8,000,000	284,768.60	282,720.00
CHUBB LTD ORD CHF24.15 SEDOL: B3BQMIF6	1,600,000	216,910.54	206,688.00
COMERICA INC COM SEDOL: 2212870	1,900,000	153,804.43	130,511.00
EDWARDS LIFESCIENCES CORP COM SEDOL: 2567116	1,700,000	264,919.24	260,389.00
EXXON MOBIL CORP COM SEDOL: 2326618	1,000,000	86,437.00	68,190.00
GOLDMAN SACHS GROUP INC COM SEDOL: 2407966	400,000	77,291.50	66,820.00
ILLUMINA INC COM SEDOL: 2613990	1,250,000	388,684.44	374,912.50
INDEPENDENT BK GROUP INC COM SEDOL: B9M9ZZ7	2,600,000	161,176.00	119,002.00
JAZZ PHARMACEUTICALS PLC COM USD0.0001 SEDOL: B4Q5ZN4	500,000	76,685.85	61,980.00
JOHNSON & JOHNSON COM USD1 SEDOL: 2475833	2,020,000	264,413.33	260,681.00
MASTERCARD INC CL A SEDOL: B121557	400,000	86,521.72	75,460.00
MICROSOFT CORP COM SEDOL: 2588173	2,100,000	139,376.25	213,297.00
MORGAN STANLEY COM STK USD0.01 SEDOL: 2262314	1,800,000	77,624.54	71,370.00
OLD NATL BANCORP IND COM SEDOL: 2658441	8,300,000	161,630.15	127,820.00
SUMMIT MATLS INC CL A CL A SEDOL: BW9JPS4	11,600,000	148,263.08	143,840.00
SVB FINANCIAL GROUP COMMON STOCK SEDOL: 2808053	700,000	144,363.94	132,944.00
TX CAP BANCSHARES INC COM SEDOL: 2977209	3,900,000	218,608.39	199,251.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
U S CONCRETE INC COMMON STOCK SEDOL: B4M8043	4,400,000	155,532.30	155,232.00
UNITEDHEALTH GROUP INC COM SEDOL: 2917766	450,000	117,980.64	112,104.00
US BANCORP SEDOL: 2736035	3,500,000	179,095.55	159,950.00
VERIZON COMMUNICATIONS COM SEDOL: 2090571	8,400,000	441,749.61	472,248.00
VISA INC COM CL A STK SEDOL: B2PZN04	1,500,000	150,223.35	197,910.00
Total United States - USD		6,584,943.72	6,284,328.70
Total Corporate Stock - Common		42,967,513.50	42,334,988.34

Partnership/Joint Venture Interests

Global Region - USD			
COLUMBIA INSTITUTIONAL HIGH YIELD FIXED INCOME PRIVATE FUND, LLC CUSIP: 992FQ4993	28,000,000.000	28,000,000.00	28,608,151.60
Total Global Region - USD		28,000,000.00	28,608,151.60
Total Partnership/Joint Venture Interests		28,000,000.00	28,608,151.60

Value of Interest in Common/Collective Trusts

United States - USD			
MFB NTGI COMMON DAILY RUSSELL 2000 LENDING CUSIP: 785994153	39,662.740	7,633,886.35	6,537,212.81
MFB NTGI MFB NTGI-QM COMMON DAILY - NON LENDING CUSIP: COB9989E9	3,398,923.330	85,847,341.51	77,927,115.19
NTGLQM COMMON DAILY AGGREGATE BOND NON-LENDING CUSIP: 222999EO8	401,826.830	42,739,322.31	41,501,880.48
Total United States - USD		136,220,550.17	125,966,208.48
Total Value of Interest in Common/Collective Trusts		136,220,550.17	125,966,208.48

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Registered Investment Companies</i>			
Australia - USD			
MFC ISHARES INC MSCI AUSTRALIA ETF SEDOL: 2373658	164,760.000	3,485,576.79	3,171,630.00
Total Australia - USD		3,485,576.79	3,171,630.00
Canada - USD			
MFC ISHARES INC MSCI CDA ETF SEDOL: 2373681	241,745.000	6,534,365.62	5,792,210.20
Total Canada - USD		6,534,365.62	5,792,210.20
Emerging Markets Region - USD			
MFC ISHARES INC CORE MSCI EMERGING MKTS ET SEDOL: B8NDCB6	976,659.000	47,187,652.67	46,049,471.85
MFC ISHARES TR MSCI EMERGING MKTS INDEX FD ETF SEDOL: 2582409	78,000.000	3,080,610.00	3,046,680.00
Total Emerging Markets Region - USD		50,268,262.67	49,096,151.85
Europe Region - USD			
MFC VANGUARD FTSE EUROPE EFT SEDOL: B06HML9	48,000.000	2,446,032.51	2,333,760.00
Total Europe Region - USD		2,446,032.51	2,333,760.00
Europe, Australia, and Far East Region - USD			
MFC ISHARES TR MSCI EAFE VALUE INDEX FD SEDOL: B0DNDG2	72,584.000	3,662,391.54	3,282,248.48
Total Europe, Australia, and Far East Region - USD		3,662,391.54	3,282,248.48
International Region - USD			
MFC ISHARES TR MSCI EAFE GROWTH ETF SEDOL: B0DNFK0	65,130.000	4,592,645.68	4,498,529.10
MFC ISHARES TR MSCI EAFE SMALL CAP ETF SEDOL: B29YQH5	73,695.000	4,489,090.00	3,818,874.90
Total International Region - USD		9,081,735.68	8,317,404.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Registered Investment Companies</i>			
Japan - USD			
MFC ISHARES INC MSCI JAPAN SEDOL: BDR7G84	116,560.000	6,175,360.78	5,908,426.40
Total Japan - USD		6,175,360.78	5,908,426.40
United States - CHF			
Swiss franc	0.000	0.00	0.00
Total United States - CHF		63,280,516.58	63,280,516.58
United States - DKK			
Danish krone	0.000	0.00	0.00
United States - EUR			
Euro	0.000	0.00	0.00
United States - JPY			
Japanese yen	0.000	0.00	0.00
United States - USD			
MFC ISHARES TR RUSSELL 2000 ETF SEDOL: 2622059	17,262.000	2,588,005.75	2,311,381.80
MFC ISHARES TR S&P MIDCAP 400 GROWTH ETFGROWTH INDEX FD SEDOL: 2775975	15,701.000	3,082,577.45	3,002,502.23
MFC ISHARES TR S&P MIDCAP 400 VALUE ETF SEDOL: 2689720	24,246.000	3,758,517.39	3,354,191.64
MFC ISHARES TR S&P 500 GROWTH ETF SEDOL: 2615082	39,900.000	5,595,093.81	6,011,733.00
MFC ISHARES TR S&P 500 VALUE ETF SEDOL: 2670520	67,897.000	7,367,035.19	6,867,102.58
MFC REAL ESTATE SELECT SECT SPDR SEDOL: BYZ68Y9	87,600.000	2,799,758.01	2,715,600.00
MFC SECTOR SPDR TR SHS BEN INT-HLTH CARE SEDOL: 2371823	139,555.000	10,164,355.83	12,072,903.05
MFC SELECT SECTOR SPDR TR CNSMR DISCRETIONARY COM SEDOL: 2424341	81,070.000	7,133,809.07	8,026,740.70

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Registered Investment Companies</i>			
United States - USD			
MFC SELECT SECTOR SPDR TR COMMUNICATION SERVC SELECT SECTOR SPDR FD SEDOL: BFXHC51	184,000.000	8,888,917.00	7,595,520.00
MFC SELECT SECTOR SPDR TR CONSUMER STAPLES SEDOL: 2369389	125,530.000	6,544,739.06	6,374,413.40
MFC SELECT SECTOR SPDR TR ENERGY SEDOL: 2402466	76,665.000	5,627,335.78	4,396,737.75
MFC SELECT SECTOR SPDR TR FINANCIAL SEDOL: 2364038	429,740.000	10,750,047.13	10,236,406.80
MFC SELECT SECTOR SPDR TR SHS BEN INT-MATERIALS SEDOL: 2436841	40,040.000	2,081,479.41	2,022,820.80
MFC SELECT SECTOR SPDR TR TECHNOLOGY SEDOL: 2369709	280,610.000	16,487,148.37	17,392,207.80
MFC SELECT SECTOR SPDR TR UTILS SEDOL: 2371812	53,455.000	2,607,415.24	2,828,838.60
MFC SPDR S&P 500 ETF TRUST SEDOL: 2840215	2,500.000	633,690.30	624,800.00
MFC SPDR SER TR BLOOMBERG BARCLAYS TREASETF SEDOL: B1Y9HY2	1,010,000.000	35,079,050.00	35,390,400.00
MFO NEUBERGER BERMAN INCOME FDS NEW HIGHINCOME BD FD CL R6 SEDOL: B94JF33	3,049,414.358	27,201,602.72	24,486,797.29
MFO VANGUARD FXD INC SECS FD INC SECS FD INSTL SHS SEDOL: 2219644	3,336,526.590	35,150,655.45	33,265,170.10
SELECT SECTOR SPDR TR INDL SEDOL: 2502139	126,190.000	8,117,717.43	8,127,897.90
Total United States - USD		201,658,950.39	197,104,165.44
MFB NORTHERN INSTL FDS GOVT PORTFOLIO	63,280,516.580	63,280,516.58	63,280,516.58
Total Value of Interest in Registered Investment Com		346,593,192.56	338,286,512.95
<i>Other</i>			
Hong Kong - HKD			
HANG SENG INV MGT HANG SENG CHINA ENT IDX ETF SEDOL: 6724092	31,820.000	400,519.33	416,173.50
Total Hong Kong - HKD		400,519.33	416,173.50

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Northern Trust - Dol

Generated by Northern Trust from periodic data on 28 Mar 19

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Mexico - USD			
PETROLEOS MEXICANOS 6.75% DUE 09-21-2047 SEDOL: BD3NBC5	56,000.000	54,939.57	46,305.84
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3	127,000.000	122,678.20	115,443.00
Total Mexico - USD		177,617.77	161,748.84
Multi-National Agencies Region - USD			
INTER-AMERN DEVEL BK BD 4.375 DUE 01-24-2044 BEO CUSIP: 4581X0CE6	88,000.000	105,163.43	104,018.82
Total Multi-National Agencies Region - USD		105,163.43	104,018.82
United Kingdom - USD			
FUT 20 MAR 19 LME ALUM US CUSIP: 999599GH0	-33.000	-1,627,043.75	-1,524,600.00
FUT 20 MAR 19 LME ALUM US CUSIP: 999599GH0	33.000	1,627,043.75	1,524,600.00
FUT 20 MAR 19 LME NICKEL US CUSIP: 999599GH0	-15.000	-1,043,694.00	-961,335.38
FUT 20 MAR 19 LME NICKEL US CUSIP: 999599GH0	15.000	1,043,694.00	961,335.38
FUT 20 MAR 19 LME ZINC US CUSIP: 999599GH0	18.000	1,119,056.25	1,111,725.00
FUT 20 MAR 19 LME ZINC US CUSIP: 999599GH0	-18.000	-1,119,056.25	-1,111,725.00
Total United Kingdom - USD		0.00	0.00
United States - USD			
FUT APR 19 CME CATTLE CUSIP: 999599GH0	-37.000	-1,838,800.00	-1,868,500.00
FUT APR 19 CME CATTLE CUSIP: 999599GH0	37.000	1,838,800.00	1,868,500.00
FUT APR 19 CME LEAN HOGS CUSIP: 999599GH0	30.000	858,750.00	804,900.00
FUT APR 19 CME LEAN HOGS CUSIP: 999599GH0	-30.000	-858,750.00	-804,900.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
FUT APR 19 CMX GOLD CUSIP: 999599GH0	-37.000	-4,644,000.00	-4,764,490.00
FUT APR 19 CMX GOLD CUSIP: 999599GH0	37.000	4,644,000.00	4,764,490.00
FUT MAR 19 CBT BEAN MEAL CUSIP: 999599GH0	38.000	1,184,250.00	1,177,620.00
FUT MAR 19 CBT BEAN MEAL CUSIP: 999599GH0	-38.000	-1,184,250.00	-1,177,620.00
FUT MAR 19 CBT BEAN OIL CUSIP: 999599GH0	-55.000	-936,186.00	-922,740.96
FUT MAR 19 CBT BEAN OIL CUSIP: 999599GH0	55.000	936,186.00	922,740.96
FUT MAR 19 CBT CORN CUSIP: 999599GH0	-141.000	-2,665,024.12	-2,643,750.00
FUT MAR 19 CBT CORN CUSIP: 999599GH0	141.000	2,665,024.12	2,643,750.00
FUT MAR 19 CBT SOYBEANS CUSIP: 999599GH0	-50.000	-2,239,312.50	-2,237,500.00
FUT MAR 19 CBT SOYBEANS CUSIP: 999599GH0	50.000	2,239,312.50	2,237,500.00
FUT MAR 19 CBT UL T-BONDS CUSIP: 999599GH0	-37.000	-5,644,161.47	-5,944,281.25
FUT MAR 19 CBT UL T-BONDS CUSIP: 999599GH0	37.000	5,644,161.47	5,944,281.25
FUT MAR 19 CBT ULT TNOTE CUSIP: 999599GH0	-2.000	-251,734.49	-260,156.25
FUT MAR 19 CBT ULT TNOTE CUSIP: 999599GH0	2.000	251,734.49	260,156.25
FUT MAR 19 CBT WHEAT CUSIP: 999599GH0	-61.000	-1,633,137.50	-1,534,912.50
FUT MAR 19 CBT WHEAT CUSIP: 999599GH0	61.000	1,633,137.50	1,534,912.50
FUT MAR 19 CBT 5Y T-NOTE CUSIP: 999599GH0	-4.000	-451,281.25	-458,750.00
FUT MAR 19 CBT 5Y T-NOTE CUSIP: 999599GH0	4.000	451,281.25	458,750.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
FUT MAR 19 CMX HG COPPER CUSIP: 999599GH0	36.000	2,527,325.00	2,367,900.00
FUT MAR 19 CMX HG COPPER CUSIP: 999599GH0	-36.000	-2,527,325.00	-2,367,900.00
FUT MAR 19 CMX SILVER CUSIP: 999599GH0	17.000	1,240,790.00	1,320,900.00
FUT MAR 19 CMX SILVER CUSIP: 999599GH0	-17.000	-1,240,790.00	-1,320,900.00
FUT MAR 19 CSC COFFEE 'C' CUSIP: 999599GH0	-22.000	-954,273.91	-842,368.42
FUT MAR 19 CSC COFFEE 'C' CUSIP: 999599GH0	22.000	954,273.91	842,368.42
FUT MAR 19 CSC SUGAR 11 CUSIP: 999599GH0	-85.000	-1,109,662.91	-1,148,932.58
FUT MAR 19 CSC SUGAR 11 CUSIP: 999599GH0	85.000	1,109,662.91	1,148,932.58
FUT MAR 19 HEATING OIL CUSIP: 999599GH0	-17.000	-1,529,110.80	-1,192,785.71
FUT MAR 19 HEATING OIL CUSIP: 999599GH0	17.000	1,529,110.80	1,192,785.71
FUT MAR 19 ICEUS COTTON 2 CUSIP: 999599GH0	15.000	584,425.00	541,500.00
FUT MAR 19 ICEUS COTTON 2 CUSIP: 999599GH0	-15.000	-584,425.00	-541,500.00
FUT MAR 19 KCBT RED WHEAT CUSIP: 999599GH0	-24.000	-652,584.00	-586,500.00
FUT MAR 19 KCBT RED WHEAT CUSIP: 999599GH0	24.000	652,584.00	586,500.00
FUT MAR 19 NYM HH NAT GAS CUSIP: 999599GH0	-119.000	-4,798,793.64	-3,392,690.00
FUT MAR 19 NYM HH NAT GAS CUSIP: 999599GH0	119.000	4,798,793.64	3,392,690.00
FUT MAR 19 NYM LT CRUDE CUSIP: 999599GH0	48.000	2,919,720.00	2,194,560.00
FUT MAR 19 NYM LT CRUDE CUSIP: 999599GH0	-48.000	-2,919,720.00	-2,194,560.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
FUT MAR 19 NYM RBOB GAS CUSIP: 999599GH0	-20.000	-1,386,134.40	-1,102,521.01
FUT MAR 19 NYM RBOB GAS CUSIP: 999599GH0	20.000	1,386,134.40	1,102,521.01
FUT MAR 19 U.S. T-BONDS CUSIP: 999599GH0	62.000	8,677,109.23	9,052,000.00
FUT MAR 19 U.S. T-BONDS CUSIP: 999599GH0	-62.000	-8,677,109.23	-9,052,000.00
FUT MAR 19 10 YR T-NOTES CUSIP: 999599GH0	-34.000	-4,067,260.35	-4,148,531.25
FUT MAR 19 10 YR T-NOTES CUSIP: 999599GH0	34.000	4,067,260.35	4,148,531.25
FUT MAY 19 NYM BRENT LD CUSIP: 999599GH0	-46.000	-2,818,730.00	-2,498,260.00
FUT MAY 19 NYM BRENT LD CUSIP: 999599GH0	46.000	2,818,730.00	2,498,260.00
Total United States - USD		0.00	0.00
CAD - Canadian dollar	0.000	0.00	0.00
CHF - Swiss franc	0.000	0.00	0.00
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
GBP - British pound sterling	0.000	0.00	0.00
JPY - Japanese yen	0.000	0.00	0.00
USD - United States dollar	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		683,300.53	681,941.16

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
Pending trade purchases: United States dollar	0.000	-2,187,737.97	-2,187,737.97
Total - all currencies		-2,187,737.97	-2,187,737.97
Total Other Liabilities		-2,187,737.97	-2,187,737.97
Total		644,692,699.57	621,674,936.75

** All or a portion of this security participates in Securities Lending.