

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	OMB Nos. 1210-0110 1210-0089 <div style="text-align: center; font-size: 1.5em; font-weight: bold;">2017</div> This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2017 or fiscal plan year beginning <u>01/01/2017</u> and ending <u>12/31/2017</u>	
A This return/report is for:	<input type="checkbox"/> a multiemployer plan <input type="checkbox"/> a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.) <input checked="" type="checkbox"/> a single-employer plan <input type="checkbox"/> a DFE (specify) _____
B This return/report is:	<input type="checkbox"/> the first return/report <input type="checkbox"/> the final return/report <input type="checkbox"/> an amended return/report <input type="checkbox"/> a short plan year return/report (less than 12 months)
C If the plan is a collectively-bargained plan, check here.	<input type="checkbox"/>
D Check box if filing under:	<input checked="" type="checkbox"/> Form 5558 <input type="checkbox"/> automatic extension <input type="checkbox"/> the DFVC program <input type="checkbox"/> special extension (enter description)

Part II	Basic Plan Information—enter all requested information				
1a Name of plan THE GATES GROUP RETIREMENT PLAN	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 80%;">1b Three-digit plan number (PN) ▶</td> <td style="width: 20%; text-align: center;">333</td> </tr> <tr> <td colspan="2">1c Effective date of plan 10/01/1964</td> </tr> </table>	1b Three-digit plan number (PN) ▶	333	1c Effective date of plan 10/01/1964	
1b Three-digit plan number (PN) ▶	333				
1c Effective date of plan 10/01/1964					
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) GATES CORPORATION 1144 15th Street Suite 1400 DENVER CO 80202	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td>2b Employer Identification Number (EIN) 84-0857401</td> </tr> <tr> <td>2c Plan Sponsor's telephone number 303-744-5042</td> </tr> <tr> <td>2d Business code (see instructions) 326200</td> </tr> <tr> <td style="height: 30px;"></td> </tr> </table>	2b Employer Identification Number (EIN) 84-0857401	2c Plan Sponsor's telephone number 303-744-5042	2d Business code (see instructions) 326200	
2b Employer Identification Number (EIN) 84-0857401					
2c Plan Sponsor's telephone number 303-744-5042					
2d Business code (see instructions) 326200					

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

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

SIGN HERE		10/08/2018	Mark Klingenmeier
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

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

Form 5500 (2017)
v. 170203

3a Plan administrator's name and address <input type="checkbox"/> Same as Plan Sponsor Gates Retirement Board 1144 15th Street, Suite 1400 DENVER CO 80202	3b Administrator's EIN 84-0857401 3c Administrator's telephone number 303-744-5599
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN
5 Total number of participants at the beginning of the plan year	5 7,683
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits..... c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	6a(1) 433 6a(2) 408 6b 1,149 6c 1,084 6d 2,641 6e 233 6f 2,874 6g 6h 0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1A 1B 1C 1D 3H b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:	

9a Plan funding arrangement (check all that apply) (1) <input checked="" type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input checked="" type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) <input checked="" type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input checked="" type="checkbox"/> Trust (4) <input type="checkbox"/> 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)** ☒ 3 **A** (Insurance Information)
- (4)** ☒ **C** (Service Provider Information)
- (5)** ☒ **D** (DFE/Participating Plan Information)
- (6)** ☐ **G** (Financial Transaction Schedules)

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2017 Form M-1 annual report. If the plan was not required to file the 2017 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 A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2017 This Form is Open to Public Inspection
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For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017	
A Name of plan THE GATES GROUP RETIREMENT PLAN	B Three-digit plan number (PN) ▶ 333
C Plan sponsor's name as shown on line 2a of Form 5500 GATES CORPORATION	D Employer Identification Number (EIN) 84-0857401

Part I	Information Concerning Insurance Contract Coverage, Fees, and Commissions Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.
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1 Coverage Information:

(a) Name of insurance carrier PRINCIPAL LIFE INSURANCE COMPANY
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(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
42-0127290	61271	336130	0	01/01/2017	12/31/2017

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).
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(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
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(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4 Current value of plan's interest under this contract in the general account at year end **4** 4,107,086**5** Current value of plan's interest under this contract in separate accounts at year end **5****6** Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier **6b****c** Premiums due but unpaid at the end of the year **6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. **6d**
Specify nature of costs ▶**e** Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity(3) ☐ other (specify) ▶**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)**a** Type of contract: (1) ☐ deposit administration (2) ☒ immediate participation guarantee(3) ☐ guaranteed investment (4) ☐ other ▶**b** Balance at the end of the previous year **7b** 3,934,088**c** Additions: (1) Contributions deposited during the year **7c(1)**
(2) Dividends and credits **7c(2)**
(3) Interest credited during the year **7c(3)** 134,884
(4) Transferred from separate account **7c(4)**
(5) Other (specify below) **7c(5)**
▶(6) Total additions **7c(6)** 134,884**d** Total of balance and additions (add lines **7b** and **7c(6)**) **7d** 4,068,972**e** Deductions:(1) Disbursed from fund to pay benefits or purchase annuities during year **7e(1)** 50,459(2) Administration charge made by carrier **7e(2)** 11,014(3) Transferred to separate account **7e(3)**(4) Other (specify below) **7e(4)**
▶(5) Total deductions **7e(5)** 61,473**f** Balance at the end of the current year (subtract line **7e(5)** from line **7d**) **7f** 4,007,499

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)
 b ☐ Dental
 c ☐ Vision
 d ☐ Life insurance
e ☐ Temporary disability (accident and sickness)
 f ☐ Long-term disability
 g ☐ Supplemental unemployment
 h ☐ Prescription drug
i ☐ Stop loss (large deductible)
 j ☐ HMO contract
 k ☐ PPO contract
 l ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received.....	9a(1)		
(2) Increase (decrease) in amount due but unpaid.....	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3)).....		9a(4)	0
b Benefit charges (1) Claims paid.....	9b(1)		
(2) Increase (decrease) in claim reserves.....	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	0
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees.....	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses.....	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies.....	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention.....		9c(1)(H)	0
(2) Dividends or retroactive rate refunds. (These amounts were <input type="checkbox"/> paid in cash, or <input type="checkbox"/> credited.).....		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves.....		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).).....		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.....	10b	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2017 This Form is Open to Public Inspection
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For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017	
A Name of plan THE GATES GROUP RETIREMENT PLAN	B Three-digit plan number (PN) ▶ 333
C Plan sponsor's name as shown on line 2a of Form 5500 GATES CORPORATION	D Employer Identification Number (EIN) 84-0857401

Part I	Information Concerning Insurance Contract Coverage, Fees, and Commissions Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.
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1 Coverage Information:

(a) Name of insurance carrier Metropolitan life Insurance Company

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
13-5581829	65978	GAC163A	0	01/01/2017	12/31/2017

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).
(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4 Current value of plan's interest under this contract in the general account at year end **4** 8,621**5** Current value of plan's interest under this contract in separate accounts at year end **5****6** Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier **6b****c** Premiums due but unpaid at the end of the year **6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. **6d**
Specify nature of costs ▶**e** Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity(3) ☐ other (specify) ▶**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)**a** Type of contract: (1) ☐ deposit administration (2) ☒ immediate participation guarantee(3) ☐ guaranteed investment (4) ☐ other ▶**b** Balance at the end of the previous year **7b** 8,548**c** Additions: (1) Contributions deposited during the year **7c(1)**
(2) Dividends and credits **7c(2)**
(3) Interest credited during the year **7c(3)** 73
(4) Transferred from separate account **7c(4)** 221,277
(5) Other (specify below) **7c(5)**
▶(6) Total additions **7c(6)** 221,350**d** Total of balance and additions (add lines **7b** and **7c(6)**) **7d** 229,898**e** Deductions:(1) Disbursed from fund to pay benefits or purchase annuities during year **7e(1)** 213,437(2) Administration charge made by carrier **7e(2)** 7,840(3) Transferred to separate account **7e(3)**(4) Other (specify below) **7e(4)**
▶(5) Total deductions **7e(5)** 221,277**f** Balance at the end of the current year (subtract line **7e(5)** from line **7d**) **7f** 8,621

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)
 b ☐ Dental
 c ☐ Vision
 d ☐ Life insurance
e ☐ Temporary disability (accident and sickness)
 f ☐ Long-term disability
 g ☐ Supplemental unemployment
 h ☐ Prescription drug
i ☐ Stop loss (large deductible)
 j ☐ HMO contract
 k ☐ PPO contract
 l ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received.....	9a(1)		
(2) Increase (decrease) in amount due but unpaid.....	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3)).....		9a(4)	0
b Benefit charges (1) Claims paid.....	9b(1)		
(2) Increase (decrease) in claim reserves.....	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	0
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees.....	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses.....	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies.....	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention.....		9c(1)(H)	0
(2) Dividends or retroactive rate refunds. (These amounts were <input type="checkbox"/> paid in cash, or <input type="checkbox"/> credited.).....		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves.....		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).).....		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.....	10b	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2017 This Form is Open to Public Inspection
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For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017	
A Name of plan THE GATES GROUP RETIREMENT PLAN	B Three-digit plan number (PN) ▶ 333
C Plan sponsor's name as shown on line 2a of Form 5500 GATES CORPORATION	D Employer Identification Number (EIN) 84-0857401

Part I	Information Concerning Insurance Contract Coverage, Fees, and Commissions Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.
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1 Coverage Information:

(a) Name of insurance carrier The Prudential Insurance Company of America

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
22-1211670	68241	GA-48078	4,267	09/28/2017	12/31/2017

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).
--

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
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(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4 Current value of plan's interest under this contract in the general account at year end	4	
5 Current value of plan's interest under this contract in separate accounts at year end	5	

6 Contracts With Allocated Funds:**a** State the basis of premium rates ▶ See Attached

b Premiums paid to carrier.....	6b	152,177,174
c Premiums due but unpaid at the end of the year.....	6c	-1,236,426
d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. Specify nature of costs ▶	6d	

e Type of contract: (1) ☐ individual policies (2) ☒ group deferred annuity
(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee
(3) ☐ guaranteed investment (4) ☐ other ▶

b Balance at the end of the previous year.....	7b	
c Additions: (1) Contributions deposited during the year	7c(1)	
(2) Dividends and credits	7c(2)	
(3) Interest credited during the year	7c(3)	
(4) Transferred from separate account.....	7c(4)	
(5) Other (specify below)	7c(5)	
▶		
(6) Total additions.....	7c(6)	0
d Total of balance and additions (add lines 7b and 7c(6))	7d	0
e Deductions:		
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	
(2) Administration charge made by carrier	7e(2)	
(3) Transferred to separate account.....	7e(3)	
(4) Other (specify below)	7e(4)	
▶		
(5) Total deductions.....	7e(5)	0
f Balance at the end of the current year (subtract line 7e(5) from line 7d)	7f	0

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)
b ☐ Dental
c ☐ Vision
d ☐ Life insurance
e ☐ Temporary disability (accident and sickness)
f ☐ Long-term disability
g ☐ Supplemental unemployment
h ☐ Prescription drug
i ☐ Stop loss (large deductible)
j ☐ HMO contract
k ☐ PPO contract
l ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received.....	9a(1)			
(2) Increase (decrease) in amount due but unpaid.....	9a(2)			
(3) Increase (decrease) in unearned premium reserve	9a(3)			
(4) Earned ((1) + (2) - (3)).....		9a(4)		0
b Benefit charges (1) Claims paid.....	9b(1)			
(2) Increase (decrease) in claim reserves.....	9b(2)			
(3) Incurred claims (add (1) and (2))		9b(3)		0
(4) Claims charged		9b(4)		
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	9c(1)(A)			
(B) Administrative service or other fees.....	9c(1)(B)			
(C) Other specific acquisition costs	9c(1)(C)			
(D) Other expenses.....	9c(1)(D)			
(E) Taxes	9c(1)(E)			
(F) Charges for risks or other contingencies.....	9c(1)(F)			
(G) Other retention charges	9c(1)(G)			
(H) Total retention.....		9c(1)(H)	0	
(2) Dividends or retroactive rate refunds. (These amounts were <input type="checkbox"/> paid in cash, or <input type="checkbox"/> credited.).....		9c(2)		
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)		
(2) Claim reserves		9d(2)		
(3) Other reserves.....		9d(3)		
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).).....		9e		

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.....	10b	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

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
		2017
		This Form is Open to Public Inspection.
For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017		
A Name of plan THE GATES GROUP RETIREMENT PLAN		B Three-digit plan number (PN) ▶ 333
C Plan sponsor's name as shown on line 2a of Form 5500 GATES CORPORATION		D Employer Identification Number (EIN) 84-0857401

Part I	Service Provider Information (see instructions)
---------------	--

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

(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)

NISA Investment Advisors

48-1140940

(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	NONE	641,124	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

Towers Watson Delaware, Inc.

53-0181291

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 17	NONE	520,321	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

Northern Trust Company

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 28	NONE	160,411	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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)

Anton Collins Mitchell LLP

01-0724563

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	NONE	30,202	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

Metropolitan Life Insurance Company

13-5581829

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 23	NONE	26,980	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

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

Conduent Incorporated

81-2983623

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	14,926	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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)

PRINCIPAL LIFE INSURANCE CO

42-0127290

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 23	NONE	11,014	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

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

Independent Insurance Analyst LLC
17 August Road

Simsbury

CT

06070

(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?
23	NONE	7,500	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(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 <input type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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.	

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 <div style="text-align: center; font-size: 1.2em;">2017</div> This Form is Open to Public Inspection.
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For calendar plan year 2017 or fiscal plan year beginning <u>01/01/2017</u> and ending <u>12/31/2017</u>		
A Name of plan THE GATES GROUP RETIREMENT PLAN	B Three-digit plan number (PN) ►	333
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 GATES CORPORATION	D Employer Identification Number (EIN) 84-0857401	

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)
---------------	--

a Name of MTIA, CCT, PSA, or 103-12 IE: METLIFE CORE LAGB		
b Name of sponsor of entity listed in (a): MET LIFE		
c EIN-PN 13-5581829 377	d Entity code P	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1,956,473
a Name of MTIA, CCT, PSA, or 103-12 IE: NTGI COLLECTIVE SHORT TERM INV FUND		
b Name of sponsor of entity listed in (a): NORTHERN TRUST		
c EIN-PN 36-6036794 001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1,089,586
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

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

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

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	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 2017 This Form is Open to Public Inspection
For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017		
A Name of plan THE GATES GROUP RETIREMENT PLAN		B Three-digit plan number (PN) 333
C Plan sponsor's name as shown on line 2a of Form 5500 GATES CORPORATION		D Employer Identification Number (EIN) 84-0857401

Part I Asset and Liability Statement			
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	2,495,512	1,361,146
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other.....	1b(3)	7,835,371	3,878,614
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)		
(2) U.S. Government securities	1c(2)	11,040,632	6,277,733
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	29,272,946	18,131,563
(B) All other.....	1c(3)(B)	320,234,693	191,129,986
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common.....	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property).....	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans.....	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	1,415,604	1,089,586
(10) Value of interest in pooled separate accounts	1c(10)	0	0
(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)		
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	4,039,118	4,115,707
(15) Other.....	1c(15)	41,594,364	28,121,442

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	417,928,240	254,105,777

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h	266,957	281,441
i Acquisition indebtedness	1i		
j Other liabilities	1j	4,229,892	1,223,717
k Total liabilities (add all amounts in lines 1g through 1j)	1k	4,496,849	1,505,158

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	413,431,391	252,600,619
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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)	52,921	
(B) U.S. Government securities	2b(1)(B)	108,334	
(C) Corporate debt instruments	2b(1)(C)	11,197,901	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	1,813,696	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		13,172,852
(2) Dividends:			
(A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
(D) Total dividends. Add lines 2b(2)(A), (B), and (C)	2b(2)(D)		0
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets:			
(A) Aggregate proceeds	2b(4)(A)	849,452,158	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	842,151,367	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		7,300,791
(5) Unrealized appreciation (depreciation) of assets:			
(A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	11,367,687	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		11,367,687

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		0
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		81,764
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		
c Other income	2c		3,105
d Total income. Add all income amounts in column (b) and enter total	2d		31,926,199

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	39,329,383	
(2) To insurance carriers for the provision of benefits	2e(2)	150,940,748	
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		190,270,131
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)	558,023	
(2) Contract administrator fees	2i(2)	37,994	
(3) Investment advisory and management fees	2i(3)	816,461	
(4) Other	2i(4)	1,074,362	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		2,486,840
j Total expenses. Add all expense amounts in column (b) and enter total	2j		192,756,971

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-160,830,772
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

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

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

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

(1) Name: ANTON COLLINS MITCHELL LLP

(2) EIN: 01-0724563

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

	Yes	No	Amount
4a		X	
4b		X	

	Yes	No	Amount
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)		X	
e Was this plan covered by a fidelity bond?	X		500,000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		X	
l Has the plan failed to provide any benefit when due under the plan?		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			

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

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 4062506. (See instructions.)

SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Retirement Plan Information This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2017 This Form is Open to Public Inspection.
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For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

A Name of plan THE GATES GROUP RETIREMENT PLAN	B Three-digit plan number (PN) ▶ 333
C Plan sponsor's name as shown on line 2a of Form 5500 GATES CORPORATION	D Employer Identification Number (EIN) 84-0857401

Part I	Distributions
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All references to distributions relate only to payments of benefits during the plan year.

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions	1	0
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): 36-1561860		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.		
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year	3	4,533

Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)
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4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)?	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input checked="" type="checkbox"/> N/A
If the plan is a defined benefit plan, go to line 8.			
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.			
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)	6a		
b Enter the amount contributed by the employer to the plan for this plan year	6b		
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount)	6c		
If you completed line 6c, skip lines 8 and 9.			
7 Will the minimum funding amount reported on line 6c be met by the funding deadline?	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> N/A
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change?	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input checked="" type="checkbox"/> N/A

Part III	Amendments
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9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box.....	<input type="checkbox"/> Increase	<input type="checkbox"/> Decrease	<input type="checkbox"/> Both	<input checked="" type="checkbox"/> No
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Part IV	ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.
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10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?	<input type="checkbox"/> Yes	<input type="checkbox"/> No
11 a Does the ESOP hold any preferred stock?	<input type="checkbox"/> Yes	<input type="checkbox"/> No
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.)	<input type="checkbox"/> Yes	<input type="checkbox"/> No
12 Does the ESOP hold any stock that is not readily tradable on an established securities market?	<input type="checkbox"/> Yes	<input type="checkbox"/> No

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

Schedule R (Form 5500) 2017
v. 170203

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a	Name of contributing employer		
b	EIN	c	Dollar amount contributed by employer
d	Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box <input type="checkbox"/> and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month Day Year 		
e	Contribution rate information (If more than one rate applies, check this box <input type="checkbox"/> and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)		
	(1) Contribution rate (in dollars and cents) 		
	(2) Base unit measure: <input type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify): 		

a	Name of contributing employer		
b	EIN	c	Dollar amount contributed by employer
d	Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box <input type="checkbox"/> and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month Day Year 		
e	Contribution rate information (If more than one rate applies, check this box <input type="checkbox"/> and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)		
	(1) Contribution rate (in dollars and cents) 		
	(2) Base unit measure: <input type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify): 		

a	Name of contributing employer		
b	EIN	c	Dollar amount contributed by employer
d	Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box <input type="checkbox"/> and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month Day Year 		
e	Contribution rate information (If more than one rate applies, check this box <input type="checkbox"/> and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)		
	(1) Contribution rate (in dollars and cents) 		
	(2) Base unit measure: <input type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify): 		

a	Name of contributing employer		
b	EIN	c	Dollar amount contributed by employer
d	Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box <input type="checkbox"/> and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month Day Year 		
e	Contribution rate information (If more than one rate applies, check this box <input type="checkbox"/> and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)		
	(1) Contribution rate (in dollars and cents) 		
	(2) Base unit measure: <input type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify): 		

a	Name of contributing employer		
b	EIN	c	Dollar amount contributed by employer
d	Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box <input type="checkbox"/> and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month Day Year 		
e	Contribution rate information (If more than one rate applies, check this box <input type="checkbox"/> and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)		
	(1) Contribution rate (in dollars and cents) 		
	(2) Base unit measure: <input type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify): 		

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

a The current year

b The plan year immediately preceding the current plan year

c The second preceding plan year

14a**14b****14c**

- 15** Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

a The corresponding number for the plan year immediately preceding the current plan year

b The corresponding number for the second preceding plan year

15a**15b**

- 16** Information with respect to any employers who withdrew from the plan during the preceding plan year:

a Enter the number of employers who withdrew during the preceding plan year

b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers

16a**16b**

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

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

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

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

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

Stock: 0.5% Investment-Grade Debt: 96.2% High-Yield Debt: 3.0% Real Estate: 0.0% Other: 0.3%

- b** Provide the average duration of the combined investment-grade and high-yield debt:

☐ 0-3 years ☐ 3-6 years ☒ 6-9 years ☐ 9-12 years ☐ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more

- c** What duration measure was used to calculate line 19(b)?

☒ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify):

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2017 This Form is Open to Public Inspection
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For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan THE GATES GROUP RETIREMENT PLAN	B Three-digit plan number (PN) ▶ 333
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF GATES CORPORATION	D Employer Identification Number (EIN) 84-0857401
E Type of plan: <input checked="" type="checkbox"/> Single <input type="checkbox"/> Multiple-A <input type="checkbox"/> Multiple-B	F Prior year plan size: <input type="checkbox"/> 100 or fewer <input type="checkbox"/> 101-500 <input checked="" type="checkbox"/> More than 500

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2017			
2 Assets:			
a Market value.....	2a	413,601,866	
b Actuarial value	2b	410,374,228	
3 Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	5,774	325,536,917	325,536,917
b For terminated vested participants	1,476	34,028,600	34,028,600
c For active participants	443	14,004,734	14,703,322
d Total	7,693	373,570,251	374,268,839
4 If the plan is in at-risk status, check the box and complete lines (a) and (b)..... <input type="checkbox"/>			
a Funding target disregarding prescribed at-risk assumptions.....	4a		
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor.....	4b		
5 Effective interest rate.....	5	5.70%	
6 Target normal cost	6	1,544,541	

Statement by Enrolled Actuary

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

SIGN HERE	09/25/2018
Signature of actuary	Date
Thomas M. Gieck	1707245
Type or print name of actuary	Most recent enrollment number
TOWERS WATSON DELAWARE INC.	303-391-1200
Firm name	Telephone number (including area code)
555 17TH STREET, SUITE 2050	
DENVER CO 80202	
Address of the firm	

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

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

Schedule SB (Form 5500) 2017

Part II Beginning of Year Carryover and Prefunding Balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year).....	30,646,134	0
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9 Amount remaining (line 7 minus line 8).....	30,646,134	0
10 Interest on line 9 using prior year's actual return of <u>8.85%</u>	2,712,183	0
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year).....		0
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.90%</u>		0
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c Total available at beginning of current plan year to add to prefunding balance		0
d Portion of (c) to be added to prefunding balance.....		
12 Other reductions in balances due to elections or deemed elections		
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12).....	33,358,317	0

Part III Funding Percentages

14 Funding target attainment percentage	14	100.73%
15 Adjusted funding target attainment percentage.....	15	109.64%
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	110.24%
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.	17	%

Part IV Contributions and Liquidity Shortfalls**18** Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
Totals ▶			18(b)	0	18(c) 0

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

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

20 Quarterly contributions and liquidity shortfalls:

- a** Did the plan have a "funding shortfall" for the prior year?..... ☐ Yes ☒ No
- b** If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☐ Yes ☐ No
- c** If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:				
a Segment rates:	1st segment: 4.16 %	2nd segment: 5.72 %	3rd segment: 6.48 %	<input type="checkbox"/> N/A, full yield curve used
b Applicable month (enter code).....				21b 4
22 Weighted average retirement age				22 62
23 Mortality table(s) (see instructions) <input type="checkbox"/> Prescribed - combined <input checked="" type="checkbox"/> Prescribed - separate <input type="checkbox"/> Substitute				

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	27

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6)	31a	1,544,541	
b Excess assets, if applicable, but not greater than line 31a	31b	1,544,541	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	0	0	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33).....	34	0	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement.....			0
36 Additional cash requirement (line 34 minus line 35).....	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....	37	0	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b		
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37).....	39	0	
40 Unpaid minimum required contributions for all years	40	0	

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

41 If an election was made to use PRA 2010 funding relief for this plan:			
a Schedule elected	<input type="checkbox"/> 2 plus 7 years <input type="checkbox"/> 15 years		
b Eligible plan year(s) for which the election in line 41a was made	<input type="checkbox"/> 2008 <input type="checkbox"/> 2009 <input type="checkbox"/> 2010 <input type="checkbox"/> 2011		
42 Amount of acceleration adjustment	42		
43 Excess installment acceleration amount to be carried over to future plan years	43		

**Application for Extension of Time
To File Certain Employee Plan Returns**

► For Privacy Act and Paperwork Reduction Act Notice, see instructions.
► Information about Form 5558 and its instructions is at www.irs.gov/form5558

OMB No. 1545-0212

File With IRS Only**Part I Identification**

A Name of filer, plan administrator, or plan sponsor (see instructions) GATES CORPORATION Number, street, and room or suite no. (If a P.O. box, see instructions) 1144 15th Street Suite 1400 City or town, state, and ZIP code DENVER, CO 80202	B Filer's identifying number (see instructions) Employer identification number (EIN) (9 digits XX-XXXXXXX) 84-0857401 Social security number (SSN) (9 digits XXX-XX-XXXX)														
C Plan name THE GATES GROUP RETIREMENT PLAN	<table border="1"><thead><tr><th colspan="3">Plan number</th><th colspan="3">Plan year ending—</th></tr><tr><th></th><th>MM</th><th>DD</th><th>YYYY</th></tr></thead><tbody><tr><td>3 3 3</td><td>12</td><td>31</td><td>2017</td></tr></tbody></table>	Plan number			Plan year ending—				MM	DD	YYYY	3 3 3	12	31	2017
Plan number			Plan year ending—												
	MM	DD	YYYY												
3 3 3	12	31	2017												

Part II Extension of Time To File Form 5500 Series, and/or Form 8955-SSA

1 ☐ Check this box if you are requesting an extension of time on line 2 to file the first Form 5500 series return/report for the plan listed in Part 1, C above.

2 I request an extension of time until **10 / 15 / 2018** to file Form 5500 series (see instructions).

Note. A signature IS NOT required if you are requesting an extension to file Form 5500 series.

3 I request an extension of time until **10 / 15 / 2018** to file Form 8955-SSA (see instructions).

Note. A signature IS NOT required if you are requesting an extension to file Form 8955-SSA.

The application is **automatically approved** to the date shown on line 2 and/or line 3 (above) if: **(a)** the Form 5558 is filed on or before the normal due date of Form 5500 series, and/or Form 8955-SSA for which this extension is requested, and **(b)** the date on line 2 and/or line 3 (above) is not later than the 15th day of the third month after the normal due date.

Part III Extension of Time To File Form 5330 (see instructions)

4 I request an extension of time until ____ / ____ / ____ to file Form 5330.

You may be approved for up to a 6 month extension to file Form 5330, after the normal due date of Form 5330.

a Enter the Code section(s) imposing the tax ►

a

b Enter the payment amount attached ►

b

c For excise taxes under section 4980 or 4980F of the Code, enter the reversion/amendment date ►

c

5 **State in detail why you need the extension:**

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Under penalties of perjury, I declare that to the best of my knowledge and belief, the statements made on this form are true, correct, and complete, and that I am authorized to prepare this application.

Signature ►

Date ►



The Gates Group Retirement Plan

Financial Statements and Supplemental
Schedules

As of and for the Years Ended December 31,
2017 and 2016

The Gates Group Retirement Plan

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Supplemental Schedules:

Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Held at End of Year) as of December 31, 2017	Appendix A
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Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year) for the Year Ended December 31, 2017	Appendix B
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Form 5500, Schedule H, Part IV, Line 4j - Schedule of Reportable Transactions for the Year Ended December 31, 2017	Appendix C
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NOTE: All other schedules required by Section 2520.103-10 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 have been omitted because they are not applicable.



Independent Auditor's Report

To the Plan Administrator of
The Gates Group Retirement Plan
Denver, Colorado

Report on the Financial Statements

We were engaged to audit the accompanying financial statements of The Gates Group Retirement Plan (the Plan), which comprise the statements of net assets available for benefits as of December 31, 2017 and 2016, and the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

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

Auditor's Responsibility

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

Basis for Disclaimer of Opinion

As permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, the plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information summarized in Note 5, which was certified by The Northern Trust Company, the trustee of the Plan, and Principal Life Insurance Company, the custodian of the unallocated insurance contract, except for comparing such information with the related information included in the financial statements. We have been informed by the plan administrator that the trustee and custodian hold the Plan's investment assets and execute investment transactions. The plan administrator has obtained certifications from the trustee and custodian as of December 31, 2017 and 2016, and for the years then ended, that the information provided to the plan administrator by the trustee and custodian is complete and accurate.



Disclaimer of Opinion

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

Other Matter

The supplemental Schedules of Assets (Held at End of Year) as of December 31, 2017, Assets (Acquired and Disposed of within the Plan Year) for the year ended December 31, 2017, and Reportable Transactions for the year ended December 31, 2017 are required by the Department of Labor's (DOL) Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 and are presented for the purpose of additional analysis and are not a required part of the financial statements. Because of the significance of the matter described in the *Basis for Disclaimer of Opinion* paragraph, we do not express an opinion on these supplemental schedules.

Emphasis of Matter – Group Annuity Purchase

As discussed in Note 1 to the financial statements, the Plan approved a group annuity purchase for certain individuals, which occurred during the year ended December 31, 2017. Our opinion is not modified with respect to this matter.

Report on Form and Content in Compliance With DOL Rules and Regulations

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

Anton Collins Mitchell LLP

Denver, Colorado
October 2, 2018

The Gates Group Retirement Plan

Statements of Net Assets Available for Benefits

<i>As of December 31,</i>	2017	2016
Assets:		
Cash	\$ 1,361,146	\$ 2,495,512
Investments, at fair value	248,866,017	407,597,357
Receivables:		
Accrued interest receivable	2,547,372	4,226,649
Pending trade sales receivable	94,816	3,608,722
Receivable due from group annuity purchase	1,236,426	-
Total receivables	3,878,614	7,835,371
Total assets	254,105,777	417,928,240
Liabilities:		
Accrued administrative expenses	(281,441)	(266,957)
Pending trade purchases payable	(1,223,717)	(4,229,892)
Total liabilities	(1,505,158)	(4,496,849)
Net assets available for benefits	\$ 252,600,619	\$ 413,431,391

See accompanying independent auditor's report and notes to financial statements.

The Gates Group Retirement Plan

Statements of Changes in Net Assets Available for Benefits

<i>For the Years Ended December 31,</i>	2017	2016
Additions to net assets attributed to:		
Net investment income:		
Net appreciation in fair value of investments	\$ 18,753,347	\$ 18,548,934
Interest income from investments	13,172,852	17,371,556
Net investment income	31,926,199	35,920,490
Total additions	31,926,199	35,920,490
Deduction from net assets attributed to:		
Benefits paid to participants	(39,329,383)	(42,425,880)
Administrative expenses and investment management fees	(2,486,840)	(2,674,193)
Total deductions	(41,816,223)	(45,100,073)
Net decrease prior to group annuity purchase	(9,890,024)	(9,179,583)
Group annuity purchase (Note 1), net of refund	(150,940,748)	-
Net assets available for benefits, beginning of year	413,431,391	422,610,974
Net assets available for benefits, end of year	\$ 252,600,619	\$ 413,431,391

See accompanying independent auditor's report and notes to financial statements.

The Gates Group Retirement Plan

Notes to Financial Statements

1. DESCRIPTION OF THE PLAN

The following description of The Gates Group Retirement Plan (the “Plan”) provides only general information. Participants and all others should refer to the Plan document and its underlying sub-documents, as described below, for a more complete description of the Plan’s provisions.

General

The Gates Corporation (the “Company”) maintains a non-contributory defined benefit retirement plan covering substantially all employees hired before January 1, 1990, in the domestic operations of the Company and certain subsidiaries. The Plan is an amalgamation of multiple plans within the Gates Automotive Group. The benefits, rights and features of each merged plan have been retained and are detailed in the individual sub-documents relating to specific employee groups covered.

Effective July 3, 2014, the Gates Corporation was acquired by The Blackstone Group L.P (“Blackstone”), through its investment vehicle Omaha Topco Limited (“Omaha”).

Effective September 25, 2017, Gates Industrial Corporation (“Gates Industrial”), a public limited company, was organized under the laws of England and Wales. Gates Industrial became the financial reporting entity following the completion of its initial public offering (“IPO”), as further discussed within Note 13, *Subsequent Events*. Prior to the completion of the IPO, Blackstone undertook certain reorganization transactions so that Gates Industrial would indirectly own all equity interests in Omaha, including the Company.

The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (“ERISA”).

Group Annuity Purchase

During 2017, the Plan entered into a group annuity purchase contract with an insurance company. On September 28, 2017 the Plan paid the insurance company \$152,177,174 for the purchase of annuities for 4,267 plan participants. In April 2018, as part of the final review of the contract, the insurance company refunded the Plan \$1,236,426. This amount has been recorded as a receivable due from group annuity purchase on the statements of net assets available for benefits. The accumulated benefit obligation associated with the group annuity purchase totaled approximately \$154 million. Upon execution of the contract, the insurance company assumed the liability, and guarantees the benefits that are due under this Plan. Funds under this contract that have been allocated and applied to purchase these annuities are excluded from the Plans net assets as of December 31, 2017.

The Gates Group Retirement Plan

Notes to Financial Statements

Trustee and Administration of the Plan

The Gates Industrial & Automotive Defined Benefit Master Retirement Trust (the “Trust”) Agreement governs the assets of the Plan from the Company. The Plan is the only participating plan in the Trust.

The Gates Retirement Board (the “Plan Administrator” or “Retirement Board”) is the administrator of the Plan. The Plan Administrator has full power, authority and responsibility to control and manage the operations and administration of the Plan. The Retirement Board determines the appropriateness of the Plan’s investments and monitors investment performance. The Northern Trust Company (“Northern Trust” or “Trustee”) was appointed by the Retirement Board as the trustee of the Plan.

The Plan also has investments with Principal Life Insurance Company (“Principal” or “Custodian”) through a guaranteed annuity contract, which is not held by the Trust.

Multiple Plan Provisions

The Plan is an amalgamation of several benefit formulas and merged plans, all of which are closed to new plan members and summarized below:

- Document 1 covered members of the Denver Machining Center of the Company and was closed to new members effective July 1, 2008. Additionally, benefits were frozen for current plan members effective August 13, 2008 in accordance with negotiations with the collective bargaining members;
- Document 2 covers salaried and non-union members of the Company and was closed to new members in 1990. Effective September 30, 2009, Appendix J and K of Document 2 ceased benefit accruals, freezing final average pay and credited service. However, the Core Balance (as defined by the Plan document) in the Gates Matchmaker Plan will continue to be credited with investment income and the 3% Basic Contributions (as defined by the Plan document) and, in accordance with the terms of the Plan, continue to be applied as an offset to the benefit payable by the Plan;
- Document 3 provides benefits to certain collective bargaining unit members of the Company in accordance with good faith negotiations. Future service accruals for members of the Elizabethtown Polyflex location were frozen as of December 31, 2009 and all non-vested active members of this group were provided 100% vesting as of that date. Effective April 10, 2011, accruals for collectively bargained employees represented by Galesburg Local #685, United Steelworkers of America, under Document 3 are frozen pursuant to the collective bargaining agreement;
- Document 4 covers salaried and non-union members at certain locations of the Company and is closed to new members. Effective January 1, 1989 the provisions of Document 4 were merged into Document 2 (now referred to as Appendix K members);

The Gates Group Retirement Plan

Notes to Financial Statements

- Document 5 is a closed and frozen benefit for the former employees of Camel Tire Care Products. The Pension Plan of Hourly Employees of Camel Tire Care Products was merged into the Plan on December 31, 2000;
- Document 6 is a closed and frozen benefit for the former employees of Schrader Automotive. The Schrader Inc. Employees' Pension Plan was merged into the Plan on December 31, 2000;
- Document 7, formerly known as the Stant Retirement Plan for Salaried Employees, was merged into the Plan effective January 1, 2002. Document 7 provides benefits to salaried and non-union hourly employees of Stant Corporation and Trico Corporation, companies, previously within the controlled group of businesses. Effective December 31, 2002, Document 7 was closed to new members. Effective September 30, 2009, Document 7 ceased benefit accruals, freezing final average pay and credited service. However, the Core Balance (as defined in the Plan document) in the Gates Matchmaker Plan (formerly in the Tomkins Automotive 401(k) Plan (f/k/a the Stant 401(k) Plan), will continue to be credited with investment income and the 3% Basic Contributions (as defined by the Plan document) and, in accordance with the terms of the Plan, will continue to be applied as an offset to the benefit payable by the Plan;
- Document 8, formerly known as the Epicor Industries Inc. Hourly Employees Pension Plan (the "Epicor Plan"), was closed to new members effective March 1, 2003 and benefits were frozen effective February 28, 2003. The Epicor Plan was merged into the Plan on January 1, 2002;
- Document 9, formerly known as The Stant Cash Accumulation Retirement Plan (the "Stant Plan"), was established January 1, 2003. The Stant Plan covers salaried and non-union hourly employees at Stant Corporation and Trico Corporation. Effective September 30, 2009, Document 9 ceased benefit accruals with no further contribution credits. Interest credits will continue to be applied in accordance with the terms of Document 9;
- Document 10, formerly known as the Trico Hourly Pension Plan (the "Trico Plan") effectively became frozen in 2004 following the closure of the facility in Buffalo, NY between June 2003 and March 2004 in which all plan members were employed. The Trico Plan was merged into the Plan on January 1, 2006;
- Document 11, formerly known as the FEDCO Automotive Components Company Bargaining Unit Pension Plan (the "FEDCO Plan") was closed to new members effective December 28, 2002 and benefits were frozen after May 2003. There are no active employees within the FEDCO Plan and all plan members are either in pay status or have a deferred vested benefit. The FEDCO Plan was merged into the Plan on December 31, 2009.

The Gates Group Retirement Plan

Notes to Financial Statements

Effective September 30, 2009, the Plan was amended to incorporate the following: (1) all plan participants actively employed as of September 30, 2009 are considered fully vested, unless a collective bargaining agreement specifies another date, and (2) active Plan members will continue to earn continuous service under the Plan for purposes of determining early retirement eligibility.

The corporate entities associated with Document 5 thru 11 are no longer part of the Gates Controlled Group. Gates Corporation is the single legal entity in Plan. The former entities have been sold prior to 2016 although the pension benefit obligations remain with Gates.

Effective January 1, 2012, the Plan document was amended and restated for the following: (1) to incorporate amendments adopted since the last restatement and (2) to add a lump sum distribution option under each sub-document, effective April 1, 2012.

Effective, January 1, 2016, the Plan document was amended and restated for the following: (1) to incorporate amendments adopted since the last restatement and (2) to reflect the legal requirements contained in the 2015 Cumulative List of Changes in Plan Qualification Requirements as issued by the Internal Revenue Service (the “IRS”) in Notice 2015-84.

Effective August 1, 2017, the Plan was amended to include an automatic distribution feature for terminated participants who have not elected a form of distribution, described as follows:

- (1) If the present value of the participants pension determined as of his or her annuity starting date does not exceed \$1,000, such present value will be distributed to the participant as soon as reasonably possible following the participant’s termination of employment, without consent of the participant or participant’s spouse, in a lump sum payment of equivalent actuarial value, and
- (2) If the present value of the participant’s pension determined as of his or her annuity starting date exceeds \$1,000 but does not exceed \$5,000, the Plan administrator will direct that such amount be paid, in the name of the participant, to an individual retirement account designed by the Plan administrator.

Eligibility

Each employee, as described above, was eligible to enter the Plan upon meeting the eligibility requirements as specified in each of the individual underlying sub-documents noted above. All benefit formulas in the Plan are closed: therefore, there were no newly eligible plan members during the years ended December 31, 2017 or 2016.

The Gates Group Retirement Plan

Notes to Financial Statements

Pension Benefits and Vesting

Beginning in 1985, the Plan was amended into a “floor offset” arrangement so that, where applicable, the pension benefits otherwise payable under the terms of the Plan is offset by an amount of equivalent actuarial value of the member’s hypothetical account balance under the separate terms of The Gates Matchmaker Plan (a defined contribution plan sponsored by the Company). Some of the benefit formulas are a target benefit formula. Monthly benefits and forms of benefits available depend on the location of employment. Certain early retirement options and death benefits are also available.

Information about the Plan document, the vesting and benefit provisions, and the Pension Benefit Guaranty Corporation’s (“PBGC’s”) benefit guarantee is contained in separate summary plan descriptions (“SPDs”) for each group of covered employees and former employees. Copies of these SPDs are available from the Company.

Forfeitures

Non-vested amounts attributable to terminated participants that have been forfeited shall be used to reduce the contributions due from the Company.

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting

The accompanying financial statements have been prepared using the accrual basis of accounting.

Use of Estimates

The preparation of financial statements in accordance with accounting principles generally accepted in the United States of America (“GAAP”) requires plan management to make estimates and assumptions that affect the accompanying reported amounts of assets, liabilities, and changes therein; disclosure of contingent assets and liabilities; and the actuarial present value of accumulated plan benefits at the date of the financial statements, and changes therein. Actual results could differ from those estimates and such differences could be material.

In addition, the Plan holds a limited amount of investments for which fair values have been estimated by the Trustee and Retirement Board in absence of immediately determinable values. The information used to value these assets was the most current at the time of the valuation, and differences from the estimated value will be reported in future periods. See Note 7, *Fair Value Measurements and Disclosures*, for further disclosure regarding investment valuation and fair value measurements.

The Gates Group Retirement Plan

Notes to Financial Statements

Investment Valuation and Income Recognition

The Retirement Board adheres to the Gates Industrial and Automotive Defined Benefit Trust Statement of Investment Policy (the “Investment Policy”), which is periodically reviewed and updated. Investments are managed under agreements by which the investment managers have been given the authority to make individual investment decisions within the guidelines stated in the Investment Policy.

The Plan’s investments are reported at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. The Retirement Board determines the Plan’s valuation policies utilizing information provided by its investment advisors, Trustee and Custodian. As of December 31, 2017 and 2016 all assets were held in the Trust or held by the Custodian. The Plan is the 100% beneficial owner of the Trust. See Note 7, *Fair Value Measurements and Disclosures*, for a discussion of fair value measurements.

The unallocated insurance contract held by Principal is shown at fair value as determined and certified by Principal based on the contractual agreement and includes consideration of contractual interest rates, current interest rates and duration of the contract.

Interest and dividend income (including capital gain distributions) is recorded when earned or on the ex-dividend date, respectively. Net appreciation (depreciation) in the fair value of investments represents the realized and unrealized gains and losses on the investments. Purchases and sales are recorded on a trade-date basis.

Minimum Balance Requirements on Insurance Company Investments

The Trust invests in insurance company pooled separate accounts and insurance company general accounts pursuant to certain guaranteed annuity contracts with various insurance companies. These contracts contain certain minimum balance requirements and certain restrictions on termination of the contracts. The minimum balance requirement was met as of December 31, 2017 and 2016.

Administrative Expenses and Investment Management Fees

The Plan’s operating, investment, and administrative expenses are generally paid as provided for in the Plan document. Expenses for trustee, investment management, actuarial, auditing, and legal fees are charged to the Plan. Other administrative functions are performed by employees of the Company or its subsidiaries at no cost to the Plan. All other costs not paid by the Plan are paid by the Company and are excluded from these financial statements.

Payment of Benefits

Benefit payments to participants are recorded upon distribution.

The Gates Group Retirement Plan

Notes to Financial Statements

3. FUNDING POLICY

The Company's policy is to make contributions to meet the minimum funding requirements under Internal Revenue Code ("IRC") 412. The Company was not required to make any contributions to meet the minimum funding requirement for the 2017 or 2016 plan years.

4. ACCUMULATED PLAN BENEFITS

Accumulated plan benefits are those estimated future periodic payments, including lump-sum distributions that are attributable under the Plan's provisions to service rendered by employees to the valuation date. Accumulated plan benefits include benefits expected to be paid to employees or their beneficiaries upon retirement, death, disability, or termination. Benefits payable under all circumstances noted above are included in the computation of the actuarial present value of accumulated plan benefits to the extent they are deemed attributable to employee service rendered to the various freeze dates or the valuation date.

The actuarial present value of accumulated plan benefits is determined by an independent actuary and is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money (through discounts for interest) and the probability of benefit payments (by means of decrements such as for death, disability, withdrawal, or retirement) between the valuation date and the expected date of payment. The effect of any Plan amendments on accumulated plan benefits is recognized during the year in which such amendments were adopted.

The significant assumptions used in the actuarial valuation as of December 31, 2016 are as follows:

Retirement age	In general age 65, however, rates vary by age and groups.
Mortality	<i>Non-annuitants:</i> RP-2014 "Employees" sex-distinct tables without collar adjustments, using Scale MP-2016 with generational projection. <i>Annuitants:</i> RP-2014 "Healthy Annuitants" sex-distinct tables without collar adjustments, using Scale MP-2016 with generational projection.
Form of payment	50% of participants are assumed to elect the normal form of payment and 50% of participants are assumed to elect the lump sum option. For single lump sum or annuity, based on groups.
Lump sum conversion factor	As required by IRC 430, lump sum benefits are valued using "annuity substitution", so that the interest rates assumed are effectively the same as described for the discount rate.
Discount rate	4.00% per annum, compounded annually. The basis chosen was selected by the plan sponsor from among choices prescribed by law, all of which are based on observed market date over certain periods of time.

The Gates Group Retirement Plan

Notes to Financial Statements

The foregoing actuarial assumptions are based on the presumption that the Plan will continue. If the Plan were to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits.

The actuarial present value of accumulated plan benefits as determined by the actuary as of December 31, 2016 is as follows:

Vested benefits:	
Participants currently receiving benefits	\$ 384,675,950
Other vested benefits	60,121,063
Total vested benefits	444,797,013
Nonvested benefits	743,706
Total actuarial present value of accumulated plan benefits	\$ 445,540,719

The changes in the actuarial present value of the Plan's accumulated plan benefits for the year ended December 31, 2016 are as follows:

Actuarial present value of accumulated plan benefits – December 31, 2015	\$ 463,445,774
Increase (decrease) during the year attributed to:	
Benefits accumulated	(755,555)
Actuarial (gain)	(1,183,733)
Benefits paid ^(a)	(42,671,156)
Decrease in discount period	19,309,266
Assumption changes ^(b)	7,396,123
Net decrease	(17,905,055)
Actuarial present value of accumulated plan benefits – December 31, 2016	\$ 445,540,719

(a) Amount does not include re-deposits into the Plan or reimbursements from MetLife.

(b) The assumed discount rate was updated from 4.375% to 4.000% and the mortality scale was updated from MP-2015 to MP-2016.

The Gates Group Retirement Plan

Notes to Financial Statements

5. INFORMATION CERTIFIED BY THE TRUSTEE AND CUSTODIAN

The Plan Administrator has elected the method of compliance permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Accordingly, as permitted under such election and as requested by the Plan Administrator, the following information has been certified by the Trustee and Custodian, and was not subjected to any auditing procedures performed by the Plan's independent auditors, except for comparing such information to the related investment information included in the financial statements and supplemental schedules:

- Cash, investments, pending trades and accrued interest receivables as shown in the accompanying Statements of Net Assets Available for Benefits as of December 31, 2017 and 2016;
- Net appreciation (depreciation) in fair value of investments and interest income from investments, as shown in the accompanying Statements of Changes in Net Assets Available for Benefits for the years ended December 31, 2017 and 2016;
- Investment information included in Notes to Financial Statements;
- Investment information included in the accompanying supplemental schedules as of and for the year ended December 31, 2017.

6. DERIVATIVES

The Plan invests in futures contracts in order to manage market risk and to achieve overall investment portfolio objectives. These contracts involve elements of market risk in excess of amounts recognized in the statement of net assets available for benefits. The credit risk associated with these contracts is minimal because they are traded on an exchange and settled daily.

At December 31, 2017, the Plan had futures contracts to sell approximately \$2 million of U.S. Treasury Bonds and \$7 million of US Treasury Notes and to buy approximately \$3 million of U.S. Treasury Notes. At December 31, 2016, the Plan had futures contracts to sell approximately \$321,000 of U.S. Treasury Bonds and \$7.7 million of US Treasury Notes and to buy approximately \$6 million of U.S. Treasury Notes.

The fair value of the futures contracts in the Statements of Net Assets Available for Benefits at December 31, 2017 and 2016 is zero, because changes in value of the contracts are settled by cash payments daily. Gains (losses) on the futures contracts are included in net (depreciation) appreciation in fair value of investments on the Statements of Changes in Net Assets Available for Benefits. The total earnings for the year ended December 31, 2017 and 2016 were de-minimus.

The Gates Group Retirement Plan

Notes to Financial Statements

7. FAIR VALUE MEASUREMENTS AND DISCLOSURES

Financial Accounting Standards Board (“FASB”) Accounting Standards Codification (“ASC”) Topic 820, *Fair Value Measurements and Disclosures*, provides the framework for measuring fair value. The framework provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. This hierarchy consists of three broad levels. Level 1 inputs are the highest priority and consist of unadjusted quoted prices in active markets the Plan has the ability to access for identical assets and liabilities. Level 2 inputs are inputs other than quoted prices that are observable for the asset or liability, either directly or indirectly (quoted prices in active markets for similar assets and liabilities, quoted prices for identical or similar instruments in markets that are not active and model-derived valuations whose inputs are observable or whose significant value drivers are observable). Level 3 inputs are the lowest priority and are unobservable and significant to the fair value measurement of an asset or liability.

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

The following is a description of the valuation methodologies used for investments measured at fair value. There were no changes in the methodologies used at December 31, 2017 and 2016:

U.S. Government securities, corporate debt instruments, and other bonds: U.S. Government securities, corporate debt instruments, and other bonds are stated at fair value based on multiple pricing services, based on a bid evaluation process using observable, market-based inputs effective the last day of the plan year or last reported sale or bid date if no sale took place on the last business day of the year.

Insurance Company Pooled Separate Accounts (PSAs): PSAs are valued at NAV as determined by the PSA’s designated accountants without further adjustment. Agreements with the insurance company can include provisions containing certain minimum balance requirements. NAV is calculated based on the fair value of the underlying investments, which are generally traded in an active market; however, there is a lack of transparency in pricing. NAV is used as a practical expedient to estimate fair value. This practical expedient would not be used if it is determined to be probable that the Plan will sell the investment for an amount different from the reported NAV. In determining the reasonableness of the methodology, the Retirement Board evaluates a variety of factors including review of existing contracts, economic conditions, industry and market developments, and overall credit ratings of the insurance company.

Common/Collective Trust (CCT): The units of the short-term investment fund are valued at the NAV of the underlying investments, less any liabilities, divided by the outstanding units. NAV is used as a practical expedient to estimate fair value. The investment strategy is to maintain a \$1 unit value. The fund transacted at the \$1 unit value as of the measurement dates.

The Gates Group Retirement Plan

Notes to Financial Statements

Insurance Company General Accounts and Unallocated Insurance Contract: These investments are valued at fair value based on the contractual agreement between the Plan and the insurance company and typically include consideration of contractual interest rates, current interest rates, duration of the contract and credit-worthiness of the contract holder. There can be restrictions on the sale of such investments based on the terms of the contract. In determining the reasonableness of the methodology, the Retirement Board evaluates a variety of factors including review of existing contracts, economic conditions, industry and market developments, and overall credit ratings.

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

The following table sets forth by level, within the fair value hierarchy, the Plan's investments, at fair value as of December 31, 2017 and 2016:

<i>As of December 31, 2017</i>	Level 1	Level 2	Level 3	Total
U.S. Government securities	\$ 6,277,734	\$ -	\$ -	\$ 6,277,734
Corporate debt instruments	-	207,305,077	-	207,305,077
Other bonds	-	28,121,440	-	28,121,440
Insurance company general accounts	-	-	8,621	8,621
Unallocated insurance contracts	-	-	4,107,086	4,107,086
Total assets in the fair value hierarchy	\$ 6,277,734	\$ 235,426,517	\$ 4,115,707	\$ 245,819,958
Investments measured at net asset value ⁽¹⁾				3,046,059
Total investments at fair value				\$ 248,866,017

The Gates Group Retirement Plan

Notes to Financial Statements

<i>As of December 31, 2016</i>	Level 1	Level 2	Level 3	Total
U.S. Government securities	\$ 10,445,212	\$ 595,420	\$ -	\$ 11,040,631
Corporate debt instruments	-	347,398,101	-	347,398,101
Other bonds	-	41,594,365	-	41,594,365
Insurance company general accounts	-	-	8,548	8,548
Unallocated insurance contracts	-	-	4,030,570	4,030,570
Total assets in the fair value hierarchy	\$ 10,445,212	\$ 389,587,886	\$ 4,039,118	\$ 404,072,215
Investments measured at net asset value ⁽¹⁾				3,525,142
Total investments at fair value				\$ 407,597,357

(1) In accordance with Subtopic 820-10, certain investments that were measured at NAV value per share (or its equivalent) as a practical expedient have not been classified in the fair value hierarchy. The fair value amounts presented in this table are intended to permit reconciliation of the fair value hierarchy to the line items presented in the Statements of Net Assets Available for Benefits.

The following tables set forth a summary of changes in the fair value of the Plan's Level 3 investments for the years ended December 31, 2017 and 2016:

	2017	
	Insurance Company General Accounts	Unallocated Insurance Contracts
Fair value, beginning of year	\$ 8,548	\$ 4,030,570
Interest earned	73	134,884
Realized gains ⁽¹⁾	-	-
Unrealized gains (losses), relating to investments still held as of the reporting date ⁽¹⁾	-	3,105
Purchases	-	-
Sales	-	-
Transfer from separate account	221,277	-
Settlements	(221,277)	(61,473)
Fair value, end of year	\$ 8,621	\$ 4,107,086

The Gates Group Retirement Plan

Notes to Financial Statements

	2016	
	Insurance Company General Accounts	Unallocated Insurance Contracts
Fair value, beginning of year	\$ 8,524	\$ 4,009,130
Interest earned	24	137,777
Realized gains ⁽¹⁾	-	-
Unrealized gains (losses), relating to investments still held as of the reporting date ⁽¹⁾	-	(39,971)
Purchases	-	-
Sales	-	-
Transfer from separate account	254,436	-
Settlements	(254,436)	(76,366)
Fair value, end of year	\$ 8,548	\$ 4,030,570

(1) Included in net (depreciation) appreciation in fair value of investments on the Statements of Changes in Net Assets Available for Benefits.

The availability of observable market data is monitored to assess the appropriate classification of financial statements within the fair value hierarchy. Changes in economic conditions or model-based valuation techniques may require the transfer of financial instruments from one fair value level to another. In such instances, the transfer is reported at the beginning of the reporting period. For the years ended December 31, 2017 and 2016, there were no transfers between Levels 1, 2, or 3.

Quantitative Information about Significant Unobservable Inputs Used in Level 3 Fair Value Measurements

The following tables represent the Plan's significant Level 3 financial instruments, the valuation techniques used to measure the fair value of those financial instruments at December 31, 2017 and 2016, and the significant unobservable inputs and the range of values for those inputs:

As of December 31, 2017

Instrument	Fair Value	Principal Valuation Technique	Unobservable Inputs	Range of significant input values
Principal Unallocated Insurance Contract	\$ 4,107,086	Discounted Cash Flows	Discount Rates Durations	34% - 6.10% .5 – 30 years

The Gates Group Retirement Plan

Notes to Financial Statements

As of December 31, 2016

Instrument	Fair Value	Principal Valuation Technique	Unobservable Inputs	Range of significant input values
Principal Unallocated Insurance Contract	\$ 4,030,570	Discounted Cash Flows	Discount Rates Durations	34% - 6.10% .5 – 30 years

Fair Value of Investments that Calculate Net Asset Value as a Practical Expedient

The following tables summarize investments measured at fair value based on NAV per share held in the Trust as of December 31, 2017 and 2016:

As of December 31, 2017

Instrument	Fair Value	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Insurance Company PSA ⁽¹⁾	\$ 1,956,473	None	Daily	1 day
Common/Collective Trust ⁽²⁾	\$ 1,089,586	None	Daily	1 day

As of December 31, 2016

Instrument	Fair Value	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Insurance Company PSA ⁽¹⁾	\$ 2,109,538	None	Daily	1 day
Common/Collective Trust ⁽²⁾	\$ 1,415,604	None	Daily	1 day

(1) The following represents investments in the MetLife Separate Account, a pooled separate account. The investment utilizes Barclays Capital Aggregate Bond as an investment strategy benchmark.

(2) The following represents investments in the Northern Trust Company Collective Short Term Investment Fund. The investment strategy is to maintain a \$1 unit value.

8. PLAN TERMINATION

Although it has not expressed any intention to do so, the Company has the right, under the Plan, in certain circumstances, to discontinue its contributions at any time and to terminate the Plan subject to the provisions set forth in ERISA. In the event the Plan is terminated, the assets of the Plan will be allocated to Plan participants and beneficiaries in accordance with applicable provisions of ERISA and the Plan document. Should unfunded vested benefits exist, such benefits will be provided up to specified limitations as described in ERISA and by the PBGC.

The Gates Group Retirement Plan

Notes to Financial Statements

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

Whether all participants receive their benefits should the Plan terminate at some future time will depend on the sufficiency, at that time, of the Plan's net assets to provide for accumulated plan benefit obligations and may also depend on the financial condition of the plan sponsor and the level of benefits guaranteed by the PBGC.

Additional information regarding the priority of participants' claims to the assets of the Plan upon termination and benefits guaranteed by the PBGC is available from the Plan Administrator.

9. INCOME TAX STATUS

The Plan was amended and restated effective January 1, 2016 and the IRS has determined and informed the Company by a letter dated August 7, 2017, that the Plan is designed in accordance with applicable sections of the IRC. The Plan Administrator and the Company believe that the Plan is designed and is currently being operated in compliance with the applicable requirements of the IRC. Therefore, they believe that the Plan is qualified and the related trust is tax exempt, thus, no provision for income taxes is included in the accompanying financial statements.

GAAP requires plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. The Plan Administrator has analyzed the tax positions taken by the Plan, and has concluded as of December 31, 2017 and 2016, there are no uncertain positions taken or expected to be taken that would require recognition of a liability (or asset) or disclosure in the financial statements. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no IRS audits for any tax periods in progress.

10. RISKS AND UNCERTAINTIES

The Plan invests in various investment securities. Investment securities, in general, are subject to various risks, such as interest rate, credit and overall market volatility risk. Additionally, the value, liquidity and related income of the investment securities are sensitive to changes in the economic conditions and may be adversely affected by shifts in the market's perception of the issuers and changes in interest rates. Certain investments (such as the insurance company pooled separate accounts, common/collective trusts and unallocated insurance contracts) may be less liquid and include restrictions on their sale. Due to the level of risk associated with certain investment securities and the level of uncertainty related to changes in the value of such investment securities, it is possible that changes in the value of investment securities could occur in the near term and that such changes could materially affect the amounts reported in the Statements of Net Assets Available for Benefits and the funded status of the Plan.

The Gates Group Retirement Plan

Notes to Financial Statements

Plan contributions are determined and the actuarial present value of accumulated plan benefits are reported based on certain assumptions pertaining to interest rates, inflation rates and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimations and assumptions process, it is possible that changes in these estimates and assumptions in the near term could impact the amounts reported in the financial statements and accompanying notes and could be material to the Plan's financial statements.

The Pension Protection Act of 2006, as amended by the Worker, Retiree and Employer Recovery Act of 2008, imposes certain benefit restrictions for qualified defined benefit plans that do not meet certain funding thresholds. A plan's funded percentage is referred to as the Adjusted Funding Target Attainment Percentage ("AFTAP"). The 2017 AFTAP for the Plan is 109.64%. Because the Plan's AFTAP equals or exceeds 80.00%, the Plan is not subject to any benefit restrictions.

In May 2018, the Company was notified by the Department of Labor that the Plan was selected for examination of the period from January 1, 2015 to the present. Management has not received a closing letter from the examination, but they are not aware of any matters that would materially impact the Plan's financial statements, footnotes, or supplemental schedules; therefore, the accompanying financial statements and supplemental schedules do not include any adjustments or disclosures that might result from this examination.

11. RELATED PARTY AND EXEMPT PARTY-IN-INTEREST TRANSACTIONS

A short-term investment fund, which is included in the investments within the Trust, is managed by Northern Trust, the Trustee. Certain expenses related to audit, custody, asset management and actuarial services are paid from Plan assets. These transactions qualify as party-in-interest transactions, which are exempt from the prohibited transaction rules.

12. GROUP ANNUITY CONTRACT WITH INSURANCE COMPANY

Effective January 1, 2006, the Trico Plan was merged into this Plan. In addition to their investment in the Plan, the Trico Plan also held an investment with Principal. The Company entered into an immediate participation guarantee Group Annuity Contract ("GAC") with Principal, which is an unallocated insurance contract. The contract balance as of December 31, 2017 and 2016 of \$4,007,499 and \$3,934,088, respectively, consists of amounts held in Principal's general account and is shown on the Statements of Net Assets Available for Benefits at fair value of \$4,107,086 and \$4,030,570, respectively. The contract balance must be maintained at a level sufficient to meet the contract liability or General Asset Floor ("GAF"). The GAF is the present value of the amount required to purchase annuities for benefits remaining unpaid to participants or beneficiaries. The Plan met the GAF as of December 31, 2017 and 2016.

The Gates Group Retirement Plan

Notes to Financial Statements

13. SUBSEQUENT EVENTS

The Plan Administrator has evaluated subsequent events through October 2, 2018, which is the date the financial statements were available to be issued. No events or transactions discovered during this evaluation require recognition or disclosure in the financial statements, other than the event noted below:

On January 4, 2018, Gates Industrial filed a registration statement on Form S-1 with the Securities and Exchange Commission for a proposed initial public offering of its ordinary shares. On January 24, 2018, Gates Industrial announced the pricing of its initial public offering of 38,500,000 of its ordinary shares at a price to the public of \$19.00 per share. Gates Industrial granted the underwriters a 30-day option to purchase up to an additional 5,775,000 ordinary shares. The ordinary shares began trading on the New York Stock Exchange on January 25, 2018 under the symbol “GTES.”

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
USD - United States dollar	-11,015.500	-11,015.50	-11,015.50
USD - United States dollar	0.000	0.00	0.00
Total - all currencies		-11,015.50	-11,015.50
Total Non-Interest Bearing Cash - USD		-11,015.50	-11,015.50
<i>Receivables - Other - USD</i>			
Pending trade sales: United States dollar	0.000	34,693.49	34,693.49
Total - all currencies		34,693.49	34,693.49
Pending trade sales: United States dollar	0.000	60,122.48	60,122.48
Total - all currencies		60,122.48	60,122.48
Total Receivables - Other - USD		94,815.97	94,815.97
<i>Interest Bearing Cash - USD</i>			
USD - United States dollar	1,372,161.740	1,372,161.74	1,372,161.74
Total - all currencies		1,372,161.74	1,372,161.74
Total Interest Bearing Cash - USD		1,372,161.74	1,372,161.74
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES OF AMER TREAS NOTES 2.0% 11-30-2022 SEDOL: BZ56VL5	195,000.000	193,213.22	193,225.11
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 SEDOL: BF53YK6	1,685,000.000	1,676,879.88	1,687,106.25

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial statements

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES TREAS BILLS T BILL 0% 03-22-2018 SEDOL: BD03742	620,000.000	617,876.41	618,156.74
UNITED STATES TREAS BILLS 01-18-2018 UNITED STATES TREAS BILLS SEDOL: BYZ6DL2	2,030,000.000	2,024,494.02	2,028,881.47
UNITED STATES TREAS NTS DTD 2.25% 11-15-2027 SEDOL: BF92XX5	1,685,000.000	1,664,789.83	1,661,238.13
UTD STATES TREAS 1.875% 12-15-2020 SEDOL: BF0CGP7	30,000.000	29,914.45	29,913.27
UTD STATES TREAS 2.125% 11-30-2024 SEDOL: BF2W116	60,000.000	59,109.38	59,212.50
Total United States - USD		6,266,277.19	6,277,733.47
Total U.S. Government Securities		6,266,277.19	6,277,733.47
<i>Corporate Debt Instruments - Preferred</i>			
Australia - USD			
BHP BILLITON FIN 5% DUE 09-30-2043 SEDOL: BFD3PF0	90,000.000	98,512.97	110,344.14
Total Australia - USD		98,512.97	110,344.14
Canada - USD			
TORONTO DOMINION 2.125 DUE 07-02-2019 SEDOL: BNNVP49	140,000.000	140,802.20	139,983.90
Total Canada - USD		140,802.20	139,983.90
Switzerland - USD			
CR SUISSE AG NEW 1.7% DUE 04-27-2018 SEDOL: BYZ5ML2	35,000.000	35,001.75	34,973.96
NOVARTIS CAP CORP 4.4% DUE 05-06-2044 SEDOL: BK1PN26	45,000.000	50,820.30	51,592.91
Total Switzerland - USD		85,822.05	86,566.87

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

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial statements

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United Kingdom - USD			
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 SEDOL: BXQ9DY6	265,000.000	276,166.72	297,958.85
Total United Kingdom - USD		276,166.72	297,958.85
United States - USD			
ACE INA HLDGS INC 2.7% DUE 03-13-2023 SEDOL: B9FGSX4	210,000.000	206,742.41	208,620.72
ACE INA HLDGS INC 3.35% DUE 05-03-2026 SEDOL: BYRZVC4	65,000.000	66,269.45	66,336.21
ACE INA HLDGS INC 4.15% DUE 03-13-2043 SEDOL: B8PNBH3	145,000.000	144,593.71	157,449.41
ACE INA HLDGS INC 4.35% DUE 11-03-2045 SEDOL: BYSRKF5	395,000.000	406,084.78	445,992.53
AETNA INC 2.75% DUE 11-15-2022 SEDOL: B8L7F66	55,000.000	55,176.55	54,467.38
AMERIPRISE FINL 4% DUE 10-15-2023 SEDOL: BDD8L97	90,000.000	89,566.20	95,776.65
BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043 SEDOL: B96WCM8	225,000.000	228,356.61	251,546.85
BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043 SEDOL: B819DG8	50,000.000	50,568.00	57,619.00
BOEING CO 8.75% DUE 08-15-2021 SEDOL: BFNXZW7	105,000.000	138,568.50	127,486.80
BURL NORTHN DEB 5.05 DUE 03-01-2041 SEDOL: B3N60C7	75,000.000	85,668.75	90,481.20
BURL NORTHN SANTA 4.95% DUE 09-15-2041 SEDOL: B61QXW1	100,000.000	112,767.00	118,682.00
BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043 SEDOL: BD00GW4	140,000.000	152,077.34	173,101.74
CAROLINA PWR & LT 4.1 DUE 05-15-2042 SEDOL: B88N0G2	130,000.000	130,625.45	140,788.70
CATERPILLAR INC 4.75% DUE 05-15-2064 SEDOL: BMM1RV4	115,000.000	122,168.76	135,137.31
DUKE ENERGY 3.9% DUE 06-15-2021 SEDOL: B4Q37Q5	95,000.000	105,594.40	99,260.18
DUKE ENERGY 4 DUE 09-30-2042 SEDOL: B8GF9H4	85,000.000	87,548.00	90,687.18

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial statements

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
DUKE ENERGY 4.15% DUE 12-01-2044 SEDOL: BSPCBB4	115,000.000	116,191.40	125,435.68
DUKE ENERGY 4.25% DUE 12-15-2041 SEDOL: B799H27	105,000.000	114,330.30	115,566.89
DUKE ENERGY 4.375% DUE 03-30-2044 SEDOL: BJZD6S6	330,000.000	332,790.89	375,014.97
ELI LILLY & CO 3.95% 05-15-2047 SEDOL: BDVJY26	100,000.000	100,201.81	107,367.00
GEN ELEC CAP CORP 6.15% DUE 08-07-2037 SEDOL: BCZSZ30	195,000.000	250,043.45	257,523.83
GENERAL ELEC CO 4.125% DUE 10-09-2042 SEDOL: B7T4807	280,000.000	279,732.07	293,328.28
GENERAL ELEC CO 4.5% DUE 03-11-2044 SEDOL: BKRVDH7	45,000.000	49,927.95	49,849.65
HOME DEPOT INC 4.2% DUE 04-01-2043 SEDOL: B9N1J94	285,000.000	289,942.34	313,901.57
HOME DEPOT INC 4.4 DUE 03-15-2045 REG SEDOL: BR30BC4	130,000.000	142,724.40	147,220.32
HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035 SEDOL: BG48WF0	150,000.000	170,070.55	189,056.25
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000 SEDOL: B8J5PR3	170,000.000	170,150.65	180,033.06
MEDTRONIC INC 1.5% DUE 03-15-2018 SEDOL: BYZ6550	120,000.000	120,424.80	119,913.60
MEDTRONIC INC 4.625% DUE 03-15-2045 SEDOL: BYMLDL0	465,000.000	507,955.72	541,749.18
MERCK & CO INC 4.15% DUE 05-18-2043 SEDOL: B9D69N3	120,000.000	131,509.20	134,180.28
NEVADA PWR CO 6.65% DUE 04-01-2036 SEDOL: B1G2SS0	205,000.000	272,506.50	284,901.01
NIKE INC 3.375% DUE 11-01-2046 SEDOL: BD5FYV9	80,000.000	77,214.40	77,152.56
NIKE INC 3.875% DUE 11-01-2045 SEDOL: BYQGY18	160,000.000	161,093.32	167,551.04
NORTHERN STS PWR CO MINN 3.6% 09-15-2047 SEDOL: BD72XQ6	170,000.000	169,648.78	172,981.97

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial statements

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
NORTHN STS PWR CO 2.2% DUE 08-15-2020 SEDOL: BYQMN08	200,000.000	201,501.81	199,825.80
NORTHN STS PWR CO 3.4 DUE 08-15-2042 SEDOL: B8KCXG8	65,000.000	56,764.96	64,329.59
NORTHN STS PWR CO 4% DUE 08-15-2045 SEDOL: BYQX516	150,000.000	147,550.50	162,406.80
ONCOR ELEC 7% DUE 09-01-2022 SEDOL: 2364704	320,000.000	398,471.15	378,118.72
ORACLE CORP 2.5% BNDS 10-15-2022 SEDOL: BFNWYD8	65,000.000	65,690.95	64,910.89
ORACLE CORP 2.5% DUE 05-15-2022 SEDOL: BWTM323	280,000.000	280,098.23	280,441.28
ORACLE CORP 4.125% DUE 05-15-2045 SEDOL: BWTM334	200,000.000	204,615.07	215,707.00
ORACLE CORP 4.375% DUE 05-15-2055 SEDOL: BWTM356	165,000.000	166,297.05	184,423.97
ORACLE CORP 5.375 DUE 07-15-2040 SEDOL: B7FNML7	455,000.000	529,272.05	575,268.79
PACIFICORP 6.25% DUE 10-15-2037 SEDOL: B2853J0	70,000.000	92,404.74	95,655.00
PEPSICO INC SR NT 4 DUE 03-05-2042 SEDOL: B9MTLH1	55,000.000	55,535.70	58,302.20
PEPSICO INC 3.45% DUE 10-06-2046 SEDOL: BD3VCR1	335,000.000	332,273.10	324,994.56
PFIZER INC NT 7.2 DUE 03-15-2039 SEDOL: B8MJDB2	365,000.000	515,316.34	559,741.74
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000 SEDOL: B90G0K0	100,000.000	92,479.29	99,728.20
PHILIP MORRIS INTL 4.125% DUE 03-04-2043 SEDOL: B83KB65	25,000.000	23,600.89	25,709.85
PHILIP MORRIS INTL 4.375% DUE 11-15-2041 SEDOL: B6VMZ67	375,000.000	395,334.55	403,535.25
PNC BK NA PITT PA 1.7% DUE 12-07-2018 SEDOL: BD2B614	395,000.000	394,676.10	393,829.62
POTOMAC ELEC PWR 4.15% DUE 03-15-2043 SEDOL: B95XX07	320,000.000	330,658.20	348,904.96

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial statements

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
PPL ELEC UTILS 4.125% DUE 06-15-2044 SEDOL: BN7DSM0	40,000.000	39,963.60	43,663.40
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG SEDOL: BDR0683	415,000.000	423,190.93	448,195.02
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047 SEDOL: BD1DFD6	135,000.000	134,901.45	138,231.23
PUB SVC ELEC GAS FIXED 4.05% DUE 05-01-2045 SEDOL: BXC5W52	140,000.000	139,302.80	147,673.68
PUB SVC ELEC GAS 3.8% DUE 03-01-2046 SEDOL: BYYD0H9	100,000.000	99,786.30	105,192.60
PUBLIC SERVICE CO OF COLORADO 2.25 DUE 09-15-2022 BEO SEDOL: B8889L5	75,000.000	73,530.75	73,823.40
PUBLIC SVC COLORADO 3.8% 06-15-2047 SEDOL: BDFZC71	105,000.000	104,571.60	110,106.99
PUBLIC SVC CO COLO 6.5% DUE 08-01-2038 SEDOL: B3CH1C8	160,000.000	222,156.80	225,757.60
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 1.9% DUE 03-15-2021 SEDOL: BYQ7314	165,000.000	164,739.30	162,489.20
SAN DIEGO GAS & 3.75% DUE 06-01-2047 SEDOL: BF4SP32	85,000.000	84,620.90	89,309.08
SOUTHERN CALIF GAS CO 4.45 DUE 03-15-2044 REG SEDOL: BKR3G25	110,000.000	120,974.70	124,356.98
SOUTHN CAL EDISON 3.9% DUE 12-01-2041 SEDOL: B70Y066	305,000.000	305,506.30	317,045.67
SOUTHN CAL EDISON 5.95% DUE 02-01-2038 SEDOL: B2NSPS7	130,000.000	171,811.90	171,940.34
SOUTHN CAL GAS 3.75 DUE 09-15-2042 SEDOL: B8DRYG7	155,000.000	152,299.90	161,724.68
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038 SEDOL: B2NJ7Z1	372,000.000	477,662.19	481,065.19
TRAVELERS COS INC 3.75% DUE 05-15-2046 SEDOL: BD8BSC3	130,000.000	128,057.51	132,650.96
TRAVELERS COS INC 4% DUE 05-30-2047 SEDOL: BDS6RM1	385,000.000	395,812.10	409,964.56
TRAVELERS COS INC 6.25% DUE 06-15-2037 SEDOL: B8YTZQ9	105,000.000	132,250.72	143,071.01

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial statements

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
U S BK NATL ASSN CINCINNATI 2.8% DUE 01-27-2025 SEDOL: BV9FRX4	140,000.000	138,314.40	139,055.84
UN BK N A SAN FRAN 2.625% DUE 09-26-2018 SEDOL: BF2DHX3	230,000.000	234,013.50	230,781.54
UNION ELECTRIC COMPANY 3.65% DUE 04-15-2045 SEDOL: BYV3C43	35,000.000	34,034.31	35,638.58
UNION PAC CORP 4.05% DUE 03-01-2046 SEDOL: BD31BG3	160,000.000	166,545.21	173,017.92
UNITEDHEALTH GROUP 3.75% 10-15-2047 SEDOL: BYZLN95	345,000.000	342,363.40	351,992.46
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042 SEDOL: BBNBGG4	185,000.000	181,120.55	192,294.92
UNITEDHEALTH GROUP 6.625% DUE 11-15-2037 SEDOL: B2PPW63	303,000.000	393,241.23	430,413.02
VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1	705,000.000	770,471.30	802,240.65
WA GAS LT CO 3.796% DUE 09-15-2046 SEDOL: BDHDQP9	285,000.000	280,804.80	292,465.29
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 SEDOL: B7XGYR8	35,000.000	47,724.25	48,817.16
WELLS FARGO & CO 3% DUE 02-19-2025 SEDOL: BVXL9F4	60,000.000	59,524.20	59,498.94
WELLS FARGO & CO 5.375% DUE 02-07-2035 SEDOL: BG496Q2	80,000.000	91,134.40	97,790.00
WESTAR ENERGY INC 3.1% DUE 04-01-2027 SEDOL: BDZV3V0	355,000.000	353,622.60	356,972.74
WESTAR ENERGY INC 4.125 DUE 03-01-2042 SEDOL: B744PD4	140,000.000	141,110.20	150,189.76
WI PWR & LT CO FIXED 3.05% 10-15-2027 SEDOL: BF032Q3	140,000.000	139,592.60	140,032.90
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL: B91ZLT2	80,000.000	96,379.24	107,251.12
Total United States - USD		16,762,511.06	17,496,709.65
Total Corporate Debt Instruments - Preferred		17,363,815.00	18,131,563.41

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Australia - USD			
BARRICK PD 5.95% DUE 10-15-2039 SEDOL: BG48MX8	100,000.000	94,712.67	124,745.00
PVTPL COMMONWEALTH BANK AUST 3.9% 07-12-2047 SEDOL: BF550C6	180,000.000	179,777.45	184,006.98
Total Australia - USD		274,490.12	308,751.98
Belgium - USD			
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048 SEDOL: BF7MH35	767,000.000	762,335.91	835,559.06
ANHEUSER-BUSCH 3.3% DUE 02-01-2023 SEDOL: BYMLHV8	555,000.000	568,603.35	567,927.62
ANHEUSER-BUSCH 3.65% DUE 02-01-2026 SEDOL: BYMLCJ1	305,000.000	319,262.15	314,753.29
ANHEUSER-BUSCH 4.7% DUE 02-01-2036 SEDOL: BYMLCL3	530,000.000	567,645.37	592,618.97
ANHEUSER-BUSCH 4.9% DUE 02-01-2046 SEDOL: BYMLGZ5	1,335,000.000	1,483,937.26	1,547,250.32
ANHEUSER-BUSCH 4.95% DUE 01-15-2042 SEDOL: BDCMR69	165,000.000	178,206.60	190,990.64
Total Belgium - USD		3,879,990.64	4,049,099.90
Brazil - USD			
VALE OVERSEAS LTD 6.25% DUE 08-10-2026 SEDOL: BD4G7B4	35,000.000	37,922.50	40,547.50
VALE OVERSEAS LTD 6.875% DUE 11-10-2039 SEDOL: B5B54D9	285,000.000	298,387.24	349,481.25
VALE OVERSEAS LTD 6.875% DUE 11-21-2036 SEDOL: B1HMKF0	415,000.000	450,705.79	508,375.00
VALE OVERSEAS LTD 8.25% DUE 01-17-2034 SEDOL: 2317935	60,000.000	77,400.00	79,275.00
VALE S A 5.625% DUE 09-11-2042 SEDOL: B4M6ZX1	340,000.000	339,977.85	372,300.00
Total Brazil - USD		1,204,393.38	1,349,978.75

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
AGRIUM INC 6.125% DUE 01-15-2041 SEDOL: B50L1X7	85,000.000	100,291.22	108,128.08
BANK OF MONTREAL 2.35% 09-11-2022 SEDOL: BF1TQJ1	600,000.000	597,441.91	590,211.60
BARRICK GOLD CORP 5.25% DUE 04-01-2042 SEDOL: B8L1XS6	35,000.000	40,366.55	40,351.50
BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL: B4TYCN7	100,000.000	116,343.68	122,874.60
CDN NAT RES LTD 5.85% DUE 02-01-2035 SEDOL: B04SDS8	260,000.000	306,144.80	304,796.70
CDN PAC RY CO NEW NT 4.45 DUE 03-15-2023 SEDOL: B427B69	70,000.000	75,286.40	74,664.03
CDN PAC RY CO NEW 6.125% DUE 09-15-2115 SEDOL: BF47XY6	35,000.000	39,347.81	46,730.67
ENBRIDGE INC 3.7% 07-15-2027 CUSIP: 29250NAR6	45,000.000	44,988.30	45,189.72
ENBRIDGE INC 4.5% DUE 06-10-2044 SEDOL: BN56J62	70,000.000	71,165.50	72,586.15
GOLDCORP INC NEW 3.7% DUE 03-15-2023 SEDOL: B90SSN5	60,000.000	60,773.40	61,463.16
GOLDCORP INC NEW 5.45% DUE 06-09-2044 SEDOL: BYZ5XW0	40,000.000	39,806.80	46,562.28
METHANEX CORP 5.65% DUE 12-01-2044 CUSIP: 59151KAJ7	255,000.000	248,203.68	264,978.66
PETRO CDA 5.35% DUE 07-15-2033 SEDOL: 2919052	140,000.000	151,146.80	165,223.66
PVTPL AIR CANADA AIR CANADA 2017-1AA PTT3.3% DUE 07-15-2031 BEO CUSIP: 00908PAA5	155,000.000	155,000.00	156,675.40
PVTPL ALIMENTATION COUCHE-TARD INC SR NT4.5% 07-26-2047 CUSIP: 01626PAG1	110,000.000	112,614.70	114,487.34
SUNCOR ENERGY INC 4% DUE 11-15-2047 CUSIP: 867224AB3	315,000.000	313,653.30	322,382.97
SUNCOR ENERGY INC 6.85% DUE 06-01-2039 SEDOL: B39RFF2	175,000.000	240,595.25	243,494.30
SUNCOR ENERGY INC 7.15% DUE 02-01-2032 SEDOL: B9B2M01	90,000.000	93,802.50	120,736.89

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Corporate Debt Instruments - Other			
Canada - USD			
TELUS CORP FIXED 3.7% DUE 09-15-2027 CUSIP: 87971MBF9	215,000.000	214,774.25	219,876.85
TORONTO DOMINION FIXED 1.9% DUE 10-24-2019 CUSIP: 89114QBU1	340,000.000	339,660.00	338,056.90
TORONTO DOMINION 1.8% DUE 07-13-2021 SEDOL: BD3VN89	125,000.000	122,876.25	122,408.38
TRANSALTA CORP 6.5% DUE 03-15-2040 SEDOL: B640X20	260,000.000	269,698.00	258,050.00
Total Canada - USD		3,753,981.10	3,839,929.84
France - USD			
AIRBUS GROUP SE 3.15% DUE 04-10-2027 CUSIP: 009279AA8	155,000.000	156,315.95	155,489.80
ORANGE NT STEP UP 03-01-2031 02-28-2031 SEDOL: B2PPTQ2	220,000.000	316,643.80	330,064.90
PVTPL AIRBUS GROUP 3.95% 04-10-2047 CUSIP: 009279AC4	405,000.000	401,941.44	431,686.26
PVTPL EDF S A NT 6 DUE 01-22-2114 BEO CUSIP: 268317AL8	210,000.000	221,352.60	234,475.92
Total France - USD		1,096,253.79	1,151,716.88
Germany - USD			
DAIMLER FIN N AMER 1.75% DUE 10-30-2019 SEDOL: BYMPXR8	195,000.000	194,723.10	192,648.89
PVTPL DAIMLER FIN NORTH AMER LLC GTD NT 144A 2.3% DUE 01-06-2020 BEO SEDOL: BYYPS04	90,000.000	89,958.60	89,797.14
Total Germany - USD		284,681.70	282,446.03
Hong Kong - USD			
PVTPL AIA GROUP LTD TRANCHE # TR 00769 2.25 DUE 03-11-2019 CUSIP: 00131L2A2	200,000.000	199,268.00	198,845.60
Total Hong Kong - USD		199,268.00	198,845.60

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Corporate Debt Instruments - Other			
Japan - USD			
MITSUBISHI UFJ FINL GROUP INC 2.998% 02-22-2022 SEDOL: BD8BYB4	150,000.000	150,000.00	150,952.95
MITSUBISHI UFJ FIXED 2.665% DUE 07-25-2022 SEDOL: BF0FHK8	350,000.000	350,527.80	346,694.60
MIZUHO CORP BK LTD 1.85% DUE 03-21-2018 CUSIP: 60688QAP0	285,000.000	284,831.70	285,008.55
MIZUHO FINL GROUP 2.273% DUE 09-13-2021 SEDOL: BD5NFG5	120,000.000	118,642.80	117,810.00
SUMITOMO MITSUI BK 1.5% DUE 01-18-2018 SEDOL: BLSPB00	500,000.000	499,509.45	499,920.00
SUMITOMO MITSUI BK 1.75% DUE 01-16-2018 SEDOL: BVB39G3	105,000.000	104,953.80	104,996.85
SUMITOMO MITSUI FINL GROUP INC 2.784% BNDS 07-12-2022 SEDOL: BYXGJR2	520,000.000	523,334.27	517,029.24
SUMITOMO MITSUI FINL GRP 2.778% DUE 10-18-2022 SEDOL: BZ1H048	15,000.000	15,000.00	14,895.42
SUMITOMO MITSUI FIXED 2.058% DUE 07-14-2021 SEDOL: BD1DFG9	220,000.000	219,737.89	215,603.08
Total Japan - USD		2,266,537.71	2,252,910.69
Mexico - USD			
AMER MOVIL S A B DE C V FORMERLY AME GTDSR NT 6.125 DUE 11-01-2037 REG SEDOL: B2R62G4	145,000.000	180,346.79	181,838.85
AMER MOVIL SAB DE CV 6.125% 03-30-2040 SEDOL: B8C3GC6	145,000.000	169,223.52	184,253.10
COCA-COLA FEMSA S A B DE C V 5.25 DUE 11-26-2043 SEDOL: BJ4G4H1	125,000.000	134,163.25	148,078.88
COCA-COLA FEMSA S 3.875% DUE 11-26-2023 SEDOL: BJ4G4J3	80,000.000	78,812.80	83,683.60
FOMENTO ECONOMICO 4.375% DUE 05-10-2043 SEDOL: BFPMGV8	160,000.000	164,644.80	168,500.64
GRUPO TELEVISA S A 5% DUE 05-13-2045 SEDOL: BMJ71M4	50,000.000	50,538.00	51,117.90
PVTPL KIMBERLY CLARK DE MEXICO S A B DE C V NT 144A 3.8% DUE 04-08-2024 BEO SEDOL: BN40J09	90,000.000	90,012.44	91,408.50
Total Mexico - USD		867,741.60	908,881.47

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Corporate Debt Instruments - Other			
Netherlands - USD			
COOPERATIEVE CENTRALE RAIFFEISEN BOERENL2.25 DUE 01-14-2019 CUSIP: 21688AAA0	380,000.000	385,768.40	380,408.50
COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO CUSIP: 21684AAD8	55,000.000	66,933.35	66,193.66
COOPERATIEVE 4.375% DUE 08-04-2025 SEDOL: BYW41H1	55,000.000	54,916.40	58,058.28
DEUTSCHE TELEKOM 9.25% DUE 06-01-2032 SEDOL: 2952767	460,000.000	719,417.00	722,453.92
Total Netherlands - USD		1,227,035.15	1,227,114.36
Norway - USD			
PVTPL DEN NORSKE STATS OLJESELSKAP A S -STATO DEB 144A 6.5 DUE 12-01-2028 SEDOL: 2324601	170,000.000	212,712.50	218,754.64
STATOIL ASA 3.15 DUE 01-23-2022 SEDOL: B6RLN31	195,000.000	201,019.65	199,437.03
STATOIL ASA 5.1 DUE 08-17-2040 SEDOL: B522X65	95,000.000	107,557.46	114,540.84
Total Norway - USD		521,289.61	532,732.51
Peru - USD			
SOUTHN COPPER CORP 5.25% DUE 11-08-2042 SEDOL: B8FM8R9	270,000.000	273,645.18	301,597.83
SOUTHN COPPER CORP 5.875% DUE 04-23-2045 SEDOL: BWXV3J3	460,000.000	530,450.27	555,605.02
SOUTHN COPPER CORP 7.5% DUE 07-27-2035 SEDOL: B8Q7066	20,000.000	27,358.80	27,180.60
SOUTHN COPPER 6.75% DUE 04-16-2040 SEDOL: B806KL4	65,000.000	84,960.00	84,742.58
Total Peru - USD		916,414.25	969,126.03
Spain - USD			
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL: BYWMQF8	665,000.000	704,610.25	754,675.92
Total Spain - USD		704,610.25	754,675.92

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Switzerland - USD			
CR SUISSE GROUP AG 3.574% DUE 01-09-2023 CUSIP: 225401AB4	55,000.000	56,159.95	55,919.11
PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO CUSIP: 90351DAB3	105,000.000	110,394.90	110,192.67
Total Switzerland - USD		166,554.85	166,111.78
United Kingdom - USD			
AON PLC 4.6% DUE 06-14-2044 SEDOL: BN40JL0	205,000.000	197,892.56	223,639.01
ASTRAZENECA PLC 3.375% DUE 11-16-2025 SEDOL: BYQKXG8	40,000.000	39,880.00	40,666.72
ASTRAZENECA PLC 4.375% DUE 11-16-2045 SEDOL: BYQNH9	115,000.000	113,972.88	125,101.83
ASTRAZENECA PLC 4% DUE 09-18-2042 SEDOL: B8C0348	90,000.000	89,560.80	91,145.34
ASTRAZENECA PLC 6.45% DUE 09-15-2037 SEDOL: B7FFL50	85,000.000	113,450.35	115,493.58
B A T CAP CORP 4.54% DUE 08-15-2047 CUSIP: 05526DBE4	515,000.000	524,403.22	542,247.62
BARCLAYS PLC 4.337% DUE 01-10-2028 SEDOL: BD72SC7	225,000.000	232,063.45	232,867.13
BARCLAYS PLC 4.375% DUE 01-12-2026 SEDOL: BD0SY79	45,000.000	46,827.00	46,809.90
BARCLAYS PLC 4.95% DUE 01-10-2047 SEDOL: BD72S38	530,000.000	564,170.91	588,122.45
BP CAP MKTS P L C 2.52% 09-19-2022 SEDOL: BZ9P8F1	585,000.000	585,000.00	582,091.97
BP CAP MKTS P L C 3.279% 09-19-2027 SEDOL: BZ9P8G2	120,000.000	120,000.00	121,474.92
BP CAP MKTS P L C 3.814% DUE 02-10-2024 SEDOL: BJT16F3	65,000.000	66,103.05	68,332.03
HSBC HLDGS PLC 2.95% DUE 05-25-2021 SEDOL: BD0QRN0	85,000.000	86,677.90	85,584.12
HSBC HLDGS PLC 3.9% DUE 05-25-2026 SEDOL: BD0QRM9	165,000.000	171,078.60	171,127.94
HSBC HLDGS PLC 4.041% 03-13-2028 SEDOL: BF243H2	275,000.000	280,442.95	286,588.50

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Corporate Debt Instruments - Other			
United Kingdom - USD			
HSBC HLDGS PLC 4.3% DUE 03-08-2026 SEDOL: BZ57YZ3	290,000.000	308,412.60	308,322.20
HSBC HLDGS PLC 6.5% DUE 09-15-2037 SEDOL: BFN0JF9	360,000.000	475,113.25	473,429.16
HSBC HLDGS PLC 7.625% DUE 05-17-2032 SEDOL: BG5GXL6	65,000.000	83,739.25	88,313.62
NEW ENGLAND PWR CO 3.8% DUE 12-05-2047 SEDOL: BF4BJR3	190,000.000	188,719.40	194,250.30
NIAGARA MOHAWK PWR 4.881% DUE 08-15-2019 SEDOL: B3WM4Z7	140,000.000	146,161.40	145,331.90
PVTPL B A T CAP CORP 3.557% DUE 08-15-2027 BEO CUSIP: 05526DBA2	315,000.000	314,852.26	315,408.56
PVTPL B A T CAP CORP GTD 3.222% DUE 08-15-2024/08-15-2017 CUSIP: 05526DAY1	240,000.000	240,000.00	239,990.40
PVTPL BAT CAPITAL CORP 4.39% DUE 08-15-2037 CUSIP: 05526DBC8	695,000.000	703,575.42	729,821.59
REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025 SEDOL: BZ0PJX5	190,000.000	201,164.40	202,586.74
SANTANDER UK GROUP 2.875% DUE 08-05-2021 SEDOL: BD1F7Q9	95,000.000	95,643.15	94,767.25
SANTANDER UK GROUP 3.823% DUE 11-03-2028 SEDOL: BF5R442	500,000.000	500,000.00	501,160.00
UNILEVER CAP CORP 1.375% DUE 07-28-2021 SEDOL: BYYQNY6	145,000.000	139,842.35	140,074.50
Total United Kingdom - USD		6,628,747.15	6,754,749.28
United States - USD			
\$ GEN CORP NEW 3.875% DUE 04-15-2027 SEDOL: BD1XCZ7	275,000.000	274,796.50	286,799.70
ABBOTT LABS 2.95% DUE 03-15-2025 SEDOL: BXVMBJ1	110,000.000	107,482.10	107,921.33
ABBOTT LABS 3.4% DUE 11-30-2023 SEDOL: BYQH14	180,000.000	182,878.20	183,114.36
ABBOTT LABS 4.75% 04-15-2043 SEDOL: BD6NWW9	335,000.000	335,483.78	371,952.51
ABBOTT LABS 4.75% DUE 11-30-2036 SEDOL: BYVQ5V0	175,000.000	179,588.24	196,630.18

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Corporate Debt Instruments - Other			
United States - USD			
ABBOTT LABS 4.9% DUE 11-30-2046 SEDOL: BYQH58	600,000.000	614,447.69	687,898.20
ABBVIE INC FIXED 4.5% DUE 05-14-2035 SEDOL: BXDZFY1	570,000.000	560,569.77	626,054.94
ABBVIE INC FIXED 4.7% DUE 05-14-2045 SEDOL: BXDZFZ2	190,000.000	206,459.27	213,042.25
ABBVIE INC 3.6% 05-14-2025 SEDOL: BXDZFX0	80,000.000	83,266.82	82,246.08
ABBVIE INC 4.3% DUE 05-14-2036 SEDOL: BYP8MR7	150,000.000	150,270.00	160,729.20
ABBVIE INC 4.4% DUE 11-06-2042 SEDOL: BCZM189	75,000.000	78,841.50	80,410.95
ACE CAP TR II 9.7% DUE 04-01-2030 SEDOL: 2582294	45,000.000	66,937.50	67,725.00
ACE INA HLDGS INC 6.7% DUE 05-15-2036 SEDOL: B14VKK5	40,000.000	52,331.60	56,329.92
ACTAVIS FDG SCS 4.55% DUE 03-15-2035 SEDOL: BWDBND7	270,000.000	267,298.46	285,704.82
ACTAVIS FDG SCS 4.75% DUE 03-15-2045 SEDOL: BWDBNG0	568,000.000	606,066.39	604,667.81
ACTAVIS FDG SCS 4.85% DUE 06-15-2044 SEDOL: BT6T3K4	80,000.000	80,097.88	85,634.00
ACTAVIS FUNDING SCS FIXED 3.8% DUE 03-15-2025 SEDOL: BWDRY10	380,000.000	390,518.40	386,857.86
AETNA INC NEW 4.75% DUE 03-15-2044 SEDOL: BK1KRP2	65,000.000	68,220.68	72,566.59
AFLAC INC 3.625 BDS DUE 06-15-2023 USD1000 REG SEDOL: BBDY113	80,000.000	82,552.80	83,077.04
AGL CAP CORP 4.4% DUE 06-01-2043 SEDOL: B98CZ49	90,000.000	89,656.20	95,733.99
ALABAMA PWR CO 3.75% DUE 03-01-2045 SEDOL: BYZ5H95	175,000.000	173,508.36	179,365.55
ALABAMA PWR CO 3.85% DUE 12-01-2042 SEDOL: B905R28	112,000.000	109,678.24	115,645.82
ALABAMA PWR CO 4.15% DUE 08-15-2044 SEDOL: BQ5C541	95,000.000	106,241.35	102,515.83

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Corporate Debt Instruments - Other			
United States - USD			
ALABAMA PWR CO 4.3% DUE 01-02-2046 SEDOL: BDFY6J8	110,000.000	119,339.00	122,859.33
ALABAMA PWR CO 6.125% DUE 05-15-2038 SEDOL: BG493F0	90,000.000	108,853.20	118,278.81
ALLERGAN INC 3.375% DUE 09-15-2020 SEDOL: B3W6T98	15,000.000	15,372.45	15,282.71
ALLSTATE CORP 4.2% DUE 12-15-2046 SEDOL: BDSFRM8	265,000.000	265,618.27	289,136.20
ALLSTATE CORP 4.5% DUE 06-15-2043 SEDOL: BBG7S30	145,000.000	165,621.90	163,920.33
ALTRIA GROUP INC 3.875% DUE 09-16-2046 SEDOL: BD91617	365,000.000	351,131.84	362,193.52
ALTRIA GROUP INC 4.25% DUE 08-09-2042 SEDOL: B8K84P2	185,000.000	185,567.67	194,153.80
ALTRIA GROUP INC 4.5% DUE 05-02-2043 SEDOL: B7ZKNH1	265,000.000	265,618.41	287,943.70
ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000 SEDOL: BRJ2WM1	80,000.000	93,890.40	97,317.60
AMAZON COM INC 4.25% DUE 08-22-2057 SEDOL: BD5KBM4	195,000.000	193,404.90	212,724.33
AMAZON COM INC 5.2% 12-03-2025 SEDOL: BDG76K7	95,000.000	108,834.42	109,054.68
AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO SEDOL: 2888152	80,000.000	98,602.40	96,512.80
AMEREN ILL CO 3.7% 12-01-2047 SEDOL: BDR0F08	180,000.000	178,707.60	184,179.60
AMERICAN CAMPUS CMNTYS OPER PARTNERSHIP 3.625% 11-15-2027 SEDOL: BF032P2	260,000.000	259,883.70	257,142.34
AMERICAN EXPRESS CREDIT 2.375% DUE 05-26-2020 SEDOL: BYRBP19	310,000.000	314,132.30	309,640.71
AMERICAN INTL GROUP INC 4.125 DUE 02-15-2024 SEDOL: BF5ZVL2	35,000.000	36,192.10	36,981.11
AMERISOURCEBERGEN 3.4% DUE 05-15-2024 SEDOL: BMPQNP2	60,000.000	59,738.40	61,109.46
AMERISOURCEBERGEN 3.45% 12-15-2027 SEDOL: BFD9PD6	80,000.000	79,804.00	79,334.32

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AMERISOURCEBERGEN 4.3% 12-15-2047 SEDOL: BFD9PF8	160,000.000	159,222.40	160,571.36
AMERN EXPRESS CO 4.05% DUE 12-03-2042 SEDOL: B968SP1	125,000.000	127,822.07	132,828.88
AMERN INTL GROUP 3.875% DUE 01-15-2035 SEDOL: BVCN939	170,000.000	157,005.20	170,641.24
AMERN INTL GROUP 3.9% DUE 04-01-2026 SEDOL: BDFXRB4	320,000.000	331,356.35	331,842.56
AMERN INTL GROUP 4.375% DUE 01-15-2055 SEDOL: BVCJNG8	130,000.000	124,562.01	132,409.03
AMERN INTL GROUP 4.7% DUE 07-10-2035 SEDOL: BYMMP95	255,000.000	264,854.82	282,025.67
AMERN INTL GROUP 6.82% DUE 11-15-2037 SEDOL: B8BG541	155,000.000	206,050.80	206,999.09
AMERN INTL GROUP 8.175% DUE 05-15-2068 SEDOL: B606MS1	132,000.000	168,913.00	179,520.00
AMERN WTR CAP CORP 2.95% DUE 09-01-2027 SEDOL: BDF0M09	70,000.000	69,769.70	69,276.27
AMERN WTR CAP CORP 3.75% DUE 09-01-2047 SEDOL: BDF0M54	290,000.000	289,109.70	299,243.17
AMGEN INC 2.2 DUE 05-22-2019 SEDOL: BMPQNG3	380,000.000	386,938.80	380,077.14
AMGEN INC 2.65% DUE 05-11-2022 SEDOL: BDFVJL2	355,000.000	354,240.30	354,044.70
AMGEN INC 4.4% 05-01-2045 CUSIP: 031162BZ2	110,000.000	110,158.67	119,684.29
AMGEN INC 4.663% DUE 06-15-2051 SEDOL: BDRVZ12	91,000.000	85,224.64	101,783.96
AMGEN INC 4.95% DUE 10-01-2041 CUSIP: 031162BE9	335,000.000	357,823.55	388,279.07
AMGEN INC 5.15% DUE 11-15-2041 SEDOL: B76M525	180,000.000	198,292.83	216,019.08
ANADARKO PETE CO 6.2% DUE 03-15-2040 SEDOL: B665LR4	50,000.000	52,360.46	60,627.65
ANADARKO PETE CORP 0% DUE 10-10-2036 SEDOL: BH86FD6	1,550,000.000	578,757.98	664,252.50

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Corporate Debt Instruments - Other			
United States - USD			
ANADARKO PETE CORP 4.5% DUE 07-15-2044 SEDOL: BNYJ9Z1	195,000.000	186,655.86	194,320.23
ANADARKO PETE CORP 5.55% DUE 03-15-2026 SEDOL: BD1DGJ9	70,000.000	78,824.90	78,538.88
ANADARKO PETE CORP 6.45% DUE 09-15-2036 SEDOL: B1FGZM6	150,000.000	163,338.86	183,721.80
ANADARKO PETE CORP 6.6% DUE 03-15-2046 SEDOL: BD5FGB3	170,000.000	214,794.03	218,667.26
ANDEAVOR BNDS 3.8% 04-01-2028 SEDOL: BFWQ3Z6	120,000.000	119,823.60	120,286.80
ANDEAVOR LOGISTICS LP/CORP 5.2% 12-01-2047 SEDOL: BDR0F19	80,000.000	80,596.80	83,436.48
ANDEAVOR 4.5% BNDS 04-01-2048 SEDOL: BFWQ3Y5	95,000.000	93,645.30	96,076.54
ANTHEM INC FIXED 2.5% 11-21-2020 SEDOL: BFMCL3	200,000.000	199,644.00	199,582.40
ANTHEM INC 2.95% 12-01-2022 SEDOL: BFMCL2K2	80,000.000	80,060.80	80,033.52
ANTHEM INC 3.35% DUE 12-01-2024 SEDOL: BFMCL2N5	180,000.000	179,942.40	182,614.14
ANTHEM INC 3.65% 12-01-2027 SEDOL: BFMCL2P7	325,000.000	324,737.75	331,281.60
ANTHEM INC 4.375% 12-01-2047 SEDOL: BFMCL2M4	360,000.000	364,144.50	382,767.12
AON CORP JR SUB DEFFERABLE INT DEB 8.205DUE 01-01-2027 SEDOL: B683Y11	235,000.000	308,978.00	306,675.00
AON CORP SR NT 6.25 DUE 09-30-2040 SEDOL: B6898J5	30,000.000	38,816.70	39,512.07
AON CORP 5% DUE 09-30-2020 SEDOL: B688TQ6	215,000.000	240,139.95	228,953.72
AON PLC 3.875% DUE 12-15-2025 SEDOL: BYZ7348	50,000.000	49,986.00	52,277.35
APACHE CORP FIXED 4.25% DUE 01-15-2044 SEDOL: BLNMSB6	90,000.000	84,303.00	87,189.66
APACHE CORP 4.75% DUE 04-15-2043 SEDOL: B7XL9Z6	490,000.000	495,545.56	503,591.13

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Corporate Debt Instruments - Other			
United States - USD			
APACHE CORP 5.1% DUE 09-01-2040 SEDOL: B58CQJ3	20,000.000	21,263.20	21,307.70
APACHE CORP 7.625 DEB DUE 11-01-2096 BEO SEDOL: B3Y89J2	115,000.000	148,853.70	158,177.90
APPLE INC FIXED 3.75% 11-13-2047 CUSIP: 037833DG2	105,000.000	105,712.37	107,992.71
APPLE INC 2.85% DUE 05-11-2024 SEDOL: BD3N0X9	190,000.000	191,821.13	190,851.20
APPLE INC 3.45% DUE 05-06-2024 SEDOL: BM6NV92	215,000.000	223,079.70	222,959.73
APPLE INC 3.75% DUE 09-12-2047 SEDOL: BF58H35	220,000.000	219,248.19	225,455.78
APPLE INC 3.85% DUE 05-04-2043 CUSIP: 037833AL4	325,000.000	327,904.42	337,661.35
APPLE INC 3.85% DUE 08-04-2046 SEDOL: BDCWWV9	400,000.000	392,962.77	416,867.60
APPLE INC 3% DUE 02-09-2024 SEDOL: BDVPY57	225,000.000	224,901.00	227,855.93
APPLE INC 4.375% DUE 05-13-2045 SEDOL: BXC5WP2	140,000.000	147,554.89	157,719.52
APPLE INC 4.65% DUE 02-23-2046 CUSIP: 037833BX7	515,000.000	565,340.48	603,083.03
ARCH CAP FIN LLC 5.031% DUE 12-15-2046 SEDOL: BD3HC13	145,000.000	156,525.87	168,531.33
ARIZONA PUB SVC CO 2.95% DUE 09-15-2027 ARIZONA PUB SVC CO 2.95% SEDOL: BD5WHY4	265,000.000	264,817.15	261,001.15
ARIZONA PUB SVC CO 3.75% DUE 05-15-2046 SEDOL: BYZJJZ7	150,000.000	149,569.50	154,464.90
ARIZONA PUB SVC CO 4.35% DUE 11-15-2045 SEDOL: BYZR531	270,000.000	294,612.47	301,757.67
ARIZONA PUB SVC CO 4.5% DUE 04-01-2042 SEDOL: B546Q33	140,000.000	150,011.40	157,968.16
ASCENSION HLTH 3.945% DUE 11-15-2046 SEDOL: BYYXY44	305,000.000	309,178.60	322,500.90
ASCENSION HLTH 4.847% DUE 11-15-2053 SEDOL: BBMSWS0	85,000.000	85,000.00	99,143.07

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Corporate Debt Instruments - Other			
United States - USD			
AT&T CORP USD SR NT VAR RATE DUE 11-15-2031BEO SEDOL: B0BF5H6	120,000.000	178,177.20	169,310.88
AT&T INC SR NT 144A ZERO CPN CORP BD DUE11-27-2022 SEDOL: B8KHS02	1,000,000.000	771,250.00	852,973.00
AT&T INC 4.5% DUE 03-09-2048 SEDOL: BD3HCY6	1,138,000.000	1,043,242.32	1,066,284.38
AT&T INC 4.55% DUE 03-09-2049 SEDOL: BD3HCX5	686,000.000	623,834.45	645,648.11
AT&T INC 4.75% DUE 05-15-2046 SEDOL: BX2H2X6	835,000.000	803,369.53	816,669.25
AT&T INC 4.8% DUE 06-15-2044 SEDOL: BN8KPY1	440,000.000	416,069.03	435,195.64
AT&T INC 4.9% DUE 08-14-2037 SEDOL: BDFBR30	500,000.000	499,239.07	506,297.50
AT&T INC 5.15% DUE 02-14-2050 SEDOL: BD9MM78	1,385,000.000	1,385,619.50	1,402,262.64
AT&T INC 5.15% DUE 03-15-2042 SEDOL: BYY3Z96	75,000.000	75,536.17	77,817.68
AT&T INC 5.35% DUE 09-01-2040 SEDOL: B4WPQV3	70,000.000	73,189.90	73,870.58
AT&T WIRELESS SVCS 8.75% DUE 03-01-2031 SEDOL: BG49413	460,000.000	707,051.23	655,016.54
ATMOS ENERGY CORP 3.0% DUE 06-15-2027 SEDOL: BF4SN38	150,000.000	149,587.50	149,248.95
AUTOZONE INC 3.25% DUE 04-15-2025 SEDOL: BWY4YW1	185,000.000	181,677.97	184,293.12
AUTOZONE INC 3.75% DUE 06-01-2027 SEDOL: BYQJKB9	255,000.000	254,987.25	258,802.82
BAKER HUGHES A GE 2.773% DUE 12-15-2022 SEDOL: BFD5LW5	160,000.000	160,000.00	159,799.20
BALT GAS & ELEC CO 6.35% DUE 10-01-2036 SEDOL: B23WTP4	55,000.000	72,100.05	73,301.09
BANK AMER CORP FIXED 3.824% 01-20-2028 SEDOL: BYM4WN4	360,000.000	367,522.90	372,373.20
BANK AMER CORP FLTGT RT 4.244% DUE 04-24-2038 SEDOL: BYWC0C3	620,000.000	629,203.34	672,409.22

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Corporate Debt Instruments - Other			
United States - USD			
BANK AMER CORP 2.369% DUE 07-21-2021 SEDOL: BF8F0W3	280,000.000	280,373.63	279,509.44
BANK AMER CORP 3.248% DUE 10-21-2027 SEDOL: BD5FYQ4	105,000.000	100,008.16	104,193.50
BANK AMER CORP 3.419% DUE 12-20-2028 SEDOL: BFMJBZ1	325,000.000	322,523.50	325,069.88
BANK AMER CORP 5.875% DUE 02-07-2042 SEDOL: B8WR844	100,000.000	132,589.60	132,415.90
BANK AMER CORP 5% DUE 01-21-2044 SEDOL: BJ7B592	170,000.000	187,258.11	205,356.60
BARRICK INTL BK 6.35% DUE 10-15-2036 SEDOL: B4QBSK0	175,000.000	179,870.25	226,383.85
BAXALTA INC 5.25% DUE 06-23-2045 SEDOL: BD4F5R3	290,000.000	322,303.55	337,974.70
BB&T BRH BKG & TR CO GLOBAL BK MEDIUM TERM 1.45% DUE 05-10-2019 SEDOL: BDB2XG2	300,000.000	298,203.00	297,158.70
BED BATH & BEYOND 5.165% DUE 08-01-2044 CUSIP: 075896AC4	310,000.000	279,876.76	272,693.36
BERKSHIRE HATHAWAY 3.5% DUE 02-01-2025 SEDOL: BVRZ8P5	95,000.000	96,251.63	97,947.66
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045 SEDOL: BVXY748	85,000.000	93,894.40	95,024.05
BIOGEN INC 5.2% DUE 09-15-2045 SEDOL: BYNPNY4	175,000.000	200,504.55	207,738.30
BK NEW YORK MELLON FLTG RT 2.661% DUE 05-16-2023 SEDOL: BDFVFK3	240,000.000	240,000.00	239,871.60
BLACK HILLS CORP 4.2% DUE 09-15-2046 SEDOL: BDHDF96	150,000.000	149,182.50	153,112.65
BLUE CROSS BLUE SHIELD M 3.79% 05-01-2025 SEDOL: BX3JD38	240,000.000	239,978.40	240,080.64
BORGWARNER INC 4.375% DUE 03-15-2045 SEDOL: BWC4XV5	275,000.000	270,962.46	283,231.58
BRISTOL MYERS 1.75% DUE 03-01-2019 CUSIP: 110122AV0	205,000.000	205,403.27	204,310.79
BRIXMOR OPER 4.125% DUE 06-15-2026 SEDOL: BD203J8	75,000.000	74,496.00	75,644.55

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Corporate Debt Instruments - Other			
United States - USD			
BRIXMOR OPERATING PARTNERSHIP LP 3.85% NTS 02-01-2025 USD1000 SEDOL: BVDPV49	185,000.000	182,561.70	184,753.77
BUCKEYE PARTNERS L 5.85% DUE 11-15-2043 SEDOL: BGDY29	170,000.000	165,570.40	183,104.79
BUNGE LTD FIN CORP 3.75% DUE 09-25-2027 SEDOL: BD8Q7B0	245,000.000	244,353.20	241,466.86
BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045 SEDOL: BYV3D84	65,000.000	74,441.86	76,152.90
BURL NORTHN SANTA 5.4% DUE 06-01-2041 SEDOL: B4WWNH9	65,000.000	75,248.55	81,812.97
CAP 1 FINL CORP 3.3% DUE 10-30-2024 SEDOL: BD6JBB9	95,000.000	94,723.55	94,501.44
CAP 1 FINL CORP 3.75% DUE 03-09-2027 SEDOL: BDFC7T9	615,000.000	615,561.72	621,562.05
CAP 1 MULTI-ASSET 1.34% DUE 04-15-2022 CUSIP: 14041NFE6	300,000.000	299,997.90	296,949.30
CAP 1 NATL ASSN 1.85% DUE 09-13-2019 SEDOL: BD37K31	430,000.000	430,559.00	425,853.51
CAP 1 NATL ASSN 2.25% DUE 09-13-2021 SEDOL: BD37KH5	35,000.000	34,356.35	34,333.08
CAP 1 NATL ASSN 2.35% DUE 01-31-2020 SEDOL: BD0P6K7	20,000.000	20,034.60	19,939.78
CARDINAL HLTH INC 4.6% DUE 03-15-2043 SEDOL: B7JRXS9	90,000.000	91,742.40	92,667.60
CARDINAL HLTH INC 4.9% DUE 09-15-2045 SEDOL: BYNQPM9	150,000.000	160,386.00	161,227.65
CAROLINA PWR & LT 4.1% DUE 03-15-2043 SEDOL: B8L5GP6	50,000.000	49,720.50	54,303.40
CELGENE CORP FIXED 4.35% DUE 11-15-2047 CUSIP: 151020AW4	405,000.000	405,077.85	420,685.25
CELGENE CORP 3.45% DUE 11-15-2027 SEDOL: BF4TJS8	135,000.000	134,549.10	134,899.43
CELGENE CORP 3.625% DUE 05-15-2024 SEDOL: BMH9J28	225,000.000	234,611.21	231,399.68
CELGENE CORP 3.875% DUE 08-15-2025 CUSIP: 151020AS3	225,000.000	233,840.25	232,894.58

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Corporate Debt Instruments - Other			
United States - USD			
CELGENE CORP 3.95% DUE 10-15-2020 SEDOL: B4P0G93	30,000.000	32,456.42	31,065.45
CELGENE CORP 4.625% DUE 05-15-2044 CUSIP: 151020AM6	215,000.000	220,217.15	229,388.66
CELGENE CORP 5% DUE 08-15-2045 SEDOL: BYQH7V2	175,000.000	193,193.55	198,553.25
CENTERPOINT ENERGY 4.1% DUE 09-01-2047 SEDOL: BF1D1V0	75,000.000	74,562.75	78,804.83
CENTERPOINT ENERGY 5.85 DUE 01-15-2041 SEDOL: B4PFJQ6	195,000.000	213,470.40	248,791.34
CH & DWIGHT INC 3.15% DUE 08-01-2027 SEDOL: BF0CDT0	280,000.000	281,459.74	275,864.12
CH & DWIGHT INC 3.95% DUE 08-01-2047 SEDOL: BF0CDS9	280,000.000	280,318.28	281,009.12
CHARTER 5.375% 05-01-2047 SEDOL: BFF9P78	185,000.000	183,092.65	189,689.57
CHARTER 6.484% DUE 10-23-2045 SEDOL: BYQ7R23	165,000.000	191,700.30	192,378.45
CHASE ISSUANCE TR 1.59% DUE 02-18-2020 SEDOL: BD6C9C5	365,000.000	368,635.74	364,931.38
CHEVRON CORP NEW 1.365% DUE 03-02-2018 SEDOL: BYZZ654	185,000.000	185,416.25	184,876.05
CIGNA CORP 3.875% 10-15-2047 SEDOL: BF58H57	425,000.000	418,271.80	425,507.88
CIN FINL CORP 6.92% DUE 05-15-2028 SEDOL: B07T3M2	70,000.000	81,451.30	90,381.13
CINGULAR WIRELESS 7.125% DUE 12-15-2031 SEDOL: 2011549	230,000.000	297,715.89	292,537.46
CINTAS CORP NO 2 2.9% DUE 04-01-2022 SEDOL: BDC4N67	225,000.000	228,863.25	227,014.65
CINTAS CORP NO 2 3.25% DUE 06-01-2022 SEDOL: B8H3D42	170,000.000	174,100.40	173,480.58
CINTAS CORP NO 2 3.7% DUE 04-01-2027 SEDOL: BD096S7	450,000.000	448,272.00	468,236.25
CISCO SYS INC 1.4% DUE 09-20-2019 CUSIP: 17275RBG6	260,000.000	259,908.87	257,287.68

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Corporate Debt Instruments - Other			
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CISCO SYS INC 2.2 BNDS 09-20-2023 CUSIP: 17275RBH4	115,000.000	110,989.95	112,699.31
CITIBANK CR CARD 1.73% DUE 04-09-2020 SEDOL: BD6CC37	250,000.000	253,095.70	250,000.00
CITIGROUP INC 2.876% DUE 07-24-2023 SEDOL: BF34865	1,545,000.000	1,546,505.38	1,537,258.01
CITIGROUP INC 3.52% 10-27-2028 SEDOL: BYWG4Z6	305,000.000	305,000.00	306,438.99
CITIGROUP INC 3.668% DUE 07-24-2028 SEDOL: BF347Y6	525,000.000	526,404.53	532,638.23
CITIGROUP INC 3.887% DUE 01-10-2028 SEDOL: BDDXTT8	740,000.000	745,852.98	765,960.68
CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL: BDGLCL2	420,000.000	439,012.92	462,987.00
CITIGROUP INC 6.625 DUE 06-15-2032 BEO SEDOL: BG48R11	185,000.000	222,056.99	235,750.68
CITIGROUP INC 6.875% DUE 02-15-2098 SEDOL: 2312093	40,000.000	53,469.90	54,670.20
CITIGROUP INC 6% DUE 10-31-2033 SEDOL: BG48R22	115,000.000	139,638.75	140,342.32
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114 SEDOL: BYT8J72	95,000.000	95,000.00	106,829.50
COACH INC FIXED 4.125% DUE 07-15-2027 SEDOL: BD6F010	30,000.000	29,957.40	30,228.15
COLGATE-PALMOLIVE CO 3.7% DUE 08-01-2047 SEDOL: BF7TQ51	70,000.000	69,522.60	71,600.27
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 SEDOL: BFWQ3V2	266,000.000	271,623.15	274,799.01
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 SEDOL: BFW31L9	1,271,000.000	1,197,829.74	1,301,530.69
COMCAST CORP NEW 3.15% DUE 02-15-2028 SEDOL: BF22PP8	80,000.000	79,821.93	80,255.68
COMCAST CORP NEW 4.049% DUE 11-01-2052 SEDOL: BFWQ3S9	573,000.000	527,925.84	586,309.64
COMCAST CORP NEW 6.5% DUE 11-15-2035 CUSIP: 20030NAK7	100,000.000	131,550.00	135,194.40

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Corporate Debt Instruments - Other			
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COMCAST CORP 4.5 BDS DUE 01-15-2043 REG SEDOL: B97R909	160,000.000	172,783.93	176,794.40
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042 SEDOL: B8DXN80	95,000.000	90,840.65	98,459.43
COMMONWEALTH EDISON CO 3.75% 08-15-2047 SEDOL: BDT5L92	465,000.000	465,082.97	483,201.96
COMWLTH EDISON CO 3.65% DUE 06-15-2046 SEDOL: BYQHP74	100,000.000	102,396.00	101,006.50
COMWLTH EDISON CO 4.6% DUE 08-15-2043 SEDOL: BCZYK44	105,000.000	121,301.25	120,810.69
CONOCOPHILLIPS CO 5.95% DUE 03-15-2046 SEDOL: BZ78LD1	110,000.000	147,558.40	148,171.43
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG SEDOL: BJZD6Q4	320,000.000	319,415.15	364,575.04
CONS EDISON CO N Y 3.875% DUE 06-15-2047 SEDOL: BF4SNR2	120,000.000	119,556.00	125,498.64
CONS EDISON CO N Y 4.3% DUE 12-01-2056 SEDOL: BD3GJ31	130,000.000	127,992.80	141,852.75
CONS EDISON CO N Y 4.5% DUE 12-01-2045 SEDOL: BD60YD5	255,000.000	265,373.80	293,272.44
CONS EDISON CO N Y 4.625% DUE 12-01-2054 SEDOL: BSQC9Q4	135,000.000	133,900.39	154,533.42
CONS EDISON CO N Y 6.75% DUE 04-01-2038 SEDOL: B2QQX95	160,000.000	210,870.40	229,745.44
CONSTELLATION BRANDS INC 2.0% 11-07-2019 SEDOL: BF2DP73	150,000.000	149,790.00	149,028.15
CONSTELLATION BRANDS INC 3.5% DUE 05-09-2027 REG SEDOL: BDGKT85	155,000.000	156,698.80	158,149.60
CONSTELLATION 3.7% DUE 12-06-2026 SEDOL: BDDWHX5	135,000.000	133,046.55	138,811.46
CONSTELLATION 4.5% DUE 05-09-2047 SEDOL: BDGKT74	325,000.000	325,189.49	356,485.35
COSTCO WHSL CORP 3% DUE 05-18-2027 SEDOL: BDFVGN3	415,000.000	411,418.55	415,603.83
CSX CORP 3.95% DUE 05-01-2050 SEDOL: BWX8CF3	165,000.000	160,751.88	164,177.15

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CSX CORP 4.25% DUE 11-01-2066 SEDOL: BD9NGT1	155,000.000	146,749.12	154,873.83
CSX CORP 4.4 DUE 03-01-2043 REG SEDOL: B6Z3ZB1	70,000.000	68,936.41	75,795.23
CVS CAREMARK CORP 5.3 DUE 12-05-2043 SEDOL: BH458J4	210,000.000	244,051.86	244,362.30
CVS HEALTH CORP 2.25% DUE 12-05-2018 SEDOL: BH459S0	115,000.000	114,870.05	115,152.38
CVS HEALTH CORP 2.8% DUE 07-20-2020 SEDOL: BYPZMB2	120,000.000	122,434.80	120,499.92
CVS HEALTH CORP 3.875% DUE 07-20-2025 SEDOL: BYPFB82	315,000.000	329,430.86	324,408.74
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45	530,000.000	596,546.35	607,429.82
DISCOVERY COMMUNICATIONS LLC 2.2% DUE 09-20-2019 SEDOL: BDG75X3	145,000.000	144,943.45	144,330.10
DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047 SEDOL: BDGS7J6	230,000.000	229,721.70	240,055.37
DISNEY WALT CO NEW MEDIUM TERM NTS BOOK TRANCHE # TR 00087 2.45% DUE 03-04-2022 SEDOL: BF04KT5	240,000.000	239,596.80	239,739.60
DOMINION ENERGY GAS HLDGS LLC 4.6% DUE 12-15-2044 SEDOL: BT9Z2H9	205,000.000	205,893.31	225,537.31
DOMINION GAS HLDGS 2.5% DUE 12-15-2019 SEDOL: BT9Z2F7	330,000.000	331,528.42	330,518.43
DOMINION RES INC 4.05% DUE 09-15-2042 SEDOL: B8QB5D0	190,000.000	173,532.70	195,523.11
DOMINION RES INC 4.7% DUE 12-01-2044 SEDOL: BSR9GC9	155,000.000	159,900.54	175,776.98
DOMINION RESOURCES INC 4.9% 08-01-2041 SEDOL: B4XHFS8	80,000.000	80,029.60	92,448.56
DOMTAR CORP 6.75 DUE 02-15-2044 SEDOL: BGP GP87	75,000.000	79,902.26	86,724.23
DOW CHEMICAL CO 4.375% DUE 11-15-2042 SEDOL: BFZDDH6	420,000.000	415,619.75	441,908.04
DR PEPPER SNAPPLE 3.13% DUE 12-15-2023 SEDOL: BYPL1P7	220,000.000	219,916.40	222,018.50

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
DR PEPPER SNAPPLE 4.42% DUE 12-15-2046 SEDOL: BYPL1N5	190,000.000	189,488.32	199,647.44
DR PEPPER SNAPPLE 4.5% DUE 11-15-2045 SEDOL: BF4SN61	305,000.000	320,155.45	327,731.35
DR PEPPER SNAPPLE 7.45% DUE 05-01-2038 SEDOL: B3L5JT6	58,000.000	82,419.74	84,066.36
DU PONT E I DE NEMOURS & CO NT 4.9 DUE 01-15-2041 SEDOL: B45K3P8	175,000.000	198,829.75	199,925.25
DUKE ENERGY FLA 1.731% DUE 09-01-2024 CUSIP: 26444GAB9	205,000.000	204,995.90	200,631.45
DUKE ENERGY FLA 2.858% DUE 03-01-2035 SEDOL: BDH3MC8	125,000.000	124,993.75	116,006.00
DUKE ENERGY FLA 3.112% DUE 09-01-2036 CUSIP: 26444GAE3	160,000.000	159,990.40	151,669.60
DUKE ENERGY OH INC 3.7% DUE 06-15-2046 SEDOL: BYMXHP8	240,000.000	224,308.80	244,007.28
DUKE ENERGY 4.2% DUE 08-15-2045 SEDOL: BYV3CD2	102,000.000	101,228.97	112,491.21
EASTMAN CHEM CO 4.8% DUE 09-01-2042 SEDOL: B9G8B85	55,000.000	58,811.50	60,474.15
EDWARDS 2.875% DUE 10-15-2018 SEDOL: BF4JH73	265,000.000	263,669.70	266,788.75
EL PASO NAT GAS CO 8.375% DUE 06-15-2032 SEDOL: 2787237	315,000.000	443,652.30	413,764.16
EL PASO PIPELN 4.7% DUE 11-01-2042 SEDOL: B82B6J7	280,000.000	240,850.57	271,062.12
EL PASO PIPELN 7.5% DUE 11-15-2040 SEDOL: B3V36S8	80,000.000	102,600.80	102,392.80
ENABLE MIDSTREAM 5% DUE 05-15-2044 SEDOL: BDDVYR5	160,000.000	157,239.74	157,144.32
ENBRIDGE ENERGY 5.5% DUE 09-15-2040 SEDOL: B3N4NM2	90,000.000	94,203.00	98,528.67
ENBRIDGE ENERGY 5.875% DUE 10-15-2025 SEDOL: BYN7R04	20,000.000	19,930.80	22,652.48
ENBRIDGE ENERGY 7.375% DUE 10-15-2045 SEDOL: BZ2ZMT0	55,000.000	54,265.75	73,082.02

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 SEDOL: BYQ24Q1	40,000.000	43,824.80	43,436.68
ENERGY TRANSFER PARTNERS L P 4.2% 04-15-2027 SEDOL: BDHTRN2	50,000.000	49,893.00	49,740.10
ENERGY TRANSFER 5.15% DUE 02-01-2043 SEDOL: B8H38T2	55,000.000	52,446.90	52,082.53
ENERGY TRANSFER 5.95 DUE 10-01-2043 SEDOL: BDWGWZ3	285,000.000	292,479.24	303,020.27
ENERGY TRANSFER 6.05% DUE 06-01-2041 SEDOL: B4LTG94	125,000.000	130,470.00	133,931.50
ENERGY TRANSFER 6.5% DUE 02-01-2042 SEDOL: B5L3ZK7	65,000.000	65,351.12	73,600.48
ENERGY TRANSFER 7.5% DUE 07-01-2038 SEDOL: BG48VF3	50,000.000	62,943.00	61,996.25
ENLINK MIDSTREAM 5.45% DUE 06-01-2047 SEDOL: BDVJS80	565,000.000	570,333.25	597,030.42
ENLINK MIDSTREAM 5.6% DUE 04-01-2044 SEDOL: BSKSC9	45,000.000	46,604.70	47,246.85
ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042 SEDOL: B5LM203	410,000.000	387,762.55	450,230.43
ENTERPRISE PRODS 4.85% DUE 03-15-2044 SEDOL: B9M5X40	125,000.000	123,475.53	136,067.63
ENTERPRISE PRODS 7.55% DUE 04-15-2038 SEDOL: B57FW28	185,000.000	249,106.17	259,100.64
EOG RES INC FIXED 3.9% DUE 04-01-2035 SEDOL: BWCN5Z0	100,000.000	99,571.00	102,067.50
EOG RES INC 4.15% DUE 01-15-2026 SEDOL: BYV01X6	175,000.000	185,468.50	186,252.50
EOG RES INC 5.1% DUE 01-15-2036 SEDOL: BYVNB5	315,000.000	315,360.83	363,823.74
ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047 SEDOL: BF4G280	55,000.000	53,749.30	56,589.56
ERP OPER LTD 4.5% DUE 07-01-2044 SEDOL: BNH7PZ4	180,000.000	183,509.40	197,045.64
ESSEX PORTFOLIO L 3.625% DUE 05-01-2027 SEDOL: BDD9509	135,000.000	134,221.05	135,977.27

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
EXELON CORP 3.95% DUE 06-15-2025 SEDOL: BYT16N6	330,000.000	346,106.33	343,904.22
EXELON CORP 4.45% DUE 04-15-2046 SEDOL: BD073T1	150,000.000	150,066.03	163,008.60
EXELON CORP 5.625% DUE 06-15-2035 SEDOL: B0LK7L8	200,000.000	223,517.29	245,798.60
EXPRESS SCRIPTS 2.6% 11-30-2020 SEDOL: BF2RB44	295,000.000	294,932.15	294,727.42
EXXON MOBIL CORP 4.114% DUE 03-01-2046 SEDOL: BYYD0G8	290,000.000	303,189.23	324,578.44
FED EXPRESS CORP 7.6% DUE 07-01-2097 SEDOL: B4R2H61	140,000.000	190,234.65	209,736.94
FEDEX CORP BOND 5.1 DUE 01-15-2044 SEDOL: BHZFZM5	45,000.000	49,445.03	52,368.30
FEDEX CORP 3.2% DUE 02-01-2025 SEDOL: BV9HFD6	140,000.000	143,668.00	141,783.88
FEDEX CORP 3.875% DUE 08-01-2042 SEDOL: B8DMKV9	105,000.000	93,543.45	104,537.58
FEDEX CORP 4.1% DUE 02-01-2045 SEDOL: BV9HFG9	50,000.000	49,247.00	51,539.20
FEDEX CORP 4.1% DUE 04-15-2043 SEDOL: B8HKM13	280,000.000	265,733.38	286,044.36
FEDEX CORP 4.5% DUE 02-01-2065 SEDOL: BV91N12	295,000.000	283,940.03	297,867.70
FIFTH 3RD BANCORP 2.6% DUE 06-15-2022 SEDOL: BZ3ZZ56	75,000.000	74,979.00	74,563.50
FL PWR & LT CO 3.7% 12-01-2047 SEDOL: BF3RG04	190,000.000	188,497.10	198,038.90
FL PWR & LT CO 5.25% DUE 02-01-2041 SEDOL: B4V3Q52	85,000.000	99,722.00	106,702.03
FLORIDA PWR CORP 3.85% DUE 11-15-2042 SEDOL: B8HN579	60,000.000	57,114.60	62,881.44
FLUOR CORP NEW 3.375% DUE 09-15-2021 SEDOL: B6RR072	100,000.000	105,378.15	102,229.90
FORD CR AUTO OWNER 1.28% DUE 09-15-2019 SEDOL: BYT4S17	90,191.460	90,184.28	90,098.47

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Corporate Debt Instruments - Other			
United States - USD			
FORD MOTOR CREDIT COMPANY LLC 3.664 DUE 09-08-2024 REG SEDOL: BQSC2N6	155,000.000	156,546.90	156,997.80
FORD MTR CO DEL NT 4.75 01-15-2043 SEDOL: B94Q0Z1	725,000.000	719,184.86	735,244.98
FORD MTR CO DEL 4.346% DUE 12-08-2026 SEDOL: BYPL1T1	130,000.000	134,854.20	135,535.79
FORD MTR CO DEL 5.291% DUE 12-08-2046 SEDOL: BYPL1V3	315,000.000	327,197.10	342,785.84
FORD MTR CO DEL 7.45% DUE 07-16-2031 SEDOL: 2445643	165,000.000	207,657.02	215,690.15
FORD MTR CR CO LLC 4.134% DUE 08-04-2025 SEDOL: BYZ5MH8	70,000.000	69,979.00	72,395.26
FORD MTR CR CO LLC FIXED 2.343% DUE 11-02-2020 SEDOL: BF3CKW9	200,000.000	200,000.00	198,102.20
FORD MTR CR CO LLC 3.096% DUE 05-04-2023 SEDOL: BD076V4	80,000.000	78,174.40	79,541.76
FORTIVE CORP 2.35% DUE 06-15-2021 SEDOL: BDG0JX0	110,000.000	109,974.70	109,037.50
FORTIVE CORP 4.3% DUE 06-15-2046 SEDOL: BF1XM51	15,000.000	15,729.60	16,013.87
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042 SEDOL: B78K6L3	190,000.000	195,728.50	202,018.64
GE CAP INTL FDG CO 2.342% DUE 11-15-2020 SEDOL: BYNKFH6	1,030,000.000	1,034,101.75	1,025,250.67
GE CAP INTL FDG CO 4.418% DUE 11-15-2035 SEDOL: BYNWXZ6	2,287,000.000	2,353,951.39	2,475,121.76
GENERAL MTRS CO 4.2% DUE 10-01-2027 SEDOL: BF6NPZ7	320,000.000	319,526.40	331,587.20
GENERAL MTRS CO 5.15% DUE 04-01-2038 SEDOL: BD93QC4	440,000.000	440,259.49	469,107.76
GENERAL MTRS CO 6.25% DUE 10-02-2043 SEDOL: BP8Y7Q3	315,000.000	336,808.99	373,107.74
GENERAL MTRS CO 6.6% DUE 04-01-2036 SEDOL: BYXXXG0	405,000.000	444,782.90	493,447.14
GILEAD SCIENCES 4.5% DUE 02-01-2045 SEDOL: BSNBJW0	205,000.000	208,476.95	227,842.13

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Corporate Debt Instruments - Other			
United States - USD			
GILEAD SCIENCES 4.8% DUE 04-01-2044 SEDOL: BKHDRD3	395,000.000	425,516.36	458,327.98
GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038 SEDOL: BYZKX58	1,335,000.000	1,334,495.97	1,372,903.32
GOLDMAN SACHS GROUP INC 2.908% 06-05-2023 REG SEDOL: BF6Q772	895,000.000	896,792.82	889,049.15
GOLDMAN SACHS GROUP INC 3.272% 09-29-2025 REG SEDOL: BF0KZ43	340,000.000	340,253.20	338,630.15
GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO SEDOL: BBM55R1	35,000.000	44,744.00	45,128.58
GOLDMAN SACHS 2.876% DUE 10-31-2022 SEDOL: BYZKWW8	290,000.000	289,999.00	289,168.86
GOLDMAN SACHS 2.905% DUE 07-24-2023 SEDOL: BZ9NZX2	165,000.000	165,092.11	163,847.81
GOLDMAN SACHS 4.8% DUE 07-08-2044 SEDOL: BP4W4X7	140,000.000	156,904.46	159,677.70
GOLDMAN SACHS 6.125% DUE 02-15-2033 SEDOL: B7M7YX8	190,000.000	225,887.81	242,165.83
GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63	540,000.000	683,189.09	722,867.22
GRAINGER W W INC FIXED 4.6% DUE 06-15-2045 SEDOL: BYZWY62	235,000.000	265,375.17	257,227.24
GRAINGER W W INC 3.75% DUE 05-15-2046 SEDOL: BYP8NF2	150,000.000	149,064.38	144,563.10
GRAINGER W W INC 4.2% DUE 05-15-2047 SEDOL: BYQMTX3	235,000.000	234,168.10	244,097.09
GUARDIAN LIFE INS 4.85% DUE 01-24-2077 SEDOL: BYMXNV6	80,000.000	79,228.00	87,849.92
HALLIBURTON CO 4.75% DUE 08-01-2043 SEDOL: BCR5XW4	50,000.000	52,532.30	54,591.30
HALLIBURTON CO 4.85% DUE 11-15-2035 SEDOL: BYNR6K7	55,000.000	58,296.70	61,701.31
HALLIBURTON CO 5% DUE 11-15-2045 SEDOL: BYNR4N6	365,000.000	393,629.39	419,151.04
HALLIBURTON CO 7.45% DUE 09-15-2039 SEDOL: B63S808	105,000.000	148,200.44	150,148.32

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Corporate Debt Instruments - Other			
United States - USD			
HARTFORD FINL SVCS 6.1% DUE 10-01-2041 SEDOL: BFN0JK4	65,000.000	80,280.20	86,232.32
HESS CORP 5.6% DUE 02-15-2041 SEDOL: B4TV238	145,000.000	140,852.76	156,362.78
HESS CORP 6% DUE 01-15-2040 SEDOL: B55GWZ6	280,000.000	287,711.36	309,415.68
HEWLETT PACKARD CO 6% DUE 09-15-2041 SEDOL: B6YB851	55,000.000	60,150.75	58,812.16
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045 SEDOL: BDCT8F6	210,000.000	219,349.36	222,319.44
HOME DEPOT INC 2.125% DUE 09-15-2026 SEDOL: BD8CP47	105,000.000	98,439.60	98,307.20
HOME DEPOT INC 3.5% DUE 09-15-2056 SEDOL: BD886H5	165,000.000	160,724.04	158,727.53
HOME DEPOT INC 3.9% DUE 06-15-2047 SEDOL: BDGLXQ4	70,000.000	71,096.86	73,822.21
HONDA AUTO 1.04% DUE 02-21-2019 CUSIP: 43813NAC0	91,497.390	91,483.36	91,372.95
HSBC BK USA N A 7 DUE 01-15-2039 SEDOL: BG48WG1	115,000.000	161,246.10	169,919.29
HUMANA INC BNDS 2.9% 12-15-2022 SEDOL: BD491S8	120,000.000	119,796.00	119,801.16
HUMANA INC FIXED 3.95% DUE 03-15-2027 SEDOL: BYZKXV4	205,000.000	214,782.60	212,253.93
HUNTINGTON NATIONAL BANK 2.375% DUE 03-10-2020 BEO SEDOL: BF2NP17	205,000.000	204,987.70	204,687.79
HUNTINGTON NATL BK 2.5% DUE 08-07-2022 SEDOL: BD93QH9	15,000.000	14,908.65	14,795.01
HUNTINGTON 2.3% DUE 01-14-2022 CUSIP: 446150AK0	70,000.000	69,939.12	68,872.79
INTEL CORP 2.875% DUE 05-11-2024 SEDOL: BF3W9T9	75,000.000	74,981.25	75,687.90
INTERNATIONAL PAPER CO 4.35% DUE 08-15-2048 SEDOL: BF037N5	305,000.000	305,388.65	318,431.29
INTL PAPER CO 4.4% DUE 08-15-2047 SEDOL: BYYGTQ0	355,000.000	343,548.51	370,961.16

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Corporate Debt Instruments - Other			
United States - USD			
INTL PAPER CO 4.8% DUE 06-15-2044 SEDOL: BN70J06	150,000.000	161,054.69	164,198.40
INTL PAPER CO 6 DUE 11-15-2041 SEDOL: B6ZWB98	90,000.000	107,833.50	112,650.66
INTL PAPER CO 7.3% DUE 11-15-2039 SEDOL: B3MDYN8	135,000.000	177,215.07	190,173.83
INTST PWR & LT CO 3.25% DUE 12-01-2024 SEDOL: BSQXCH9	195,000.000	196,866.15	197,486.25
INTST PWR & LT CO 3.7% DUE 09-15-2046 SEDOL: BD1LVH6	270,000.000	268,110.00	270,365.31
JERSEY CENT PWR & 7.35% DUE 02-01-2019 SEDOL: B3L9ZX4	75,000.000	95,912.25	78,754.80
JOHN SEVIER COMB CYCLE 4.626 1-15-42 SEDOL: B7KGYQ0	272,096.250	304,905.62	300,168.69
JOHNSON & JOHNSON 3.4% 01-15-2038 SEDOL: BD5W7X3	170,000.000	169,495.10	174,124.71
JOHNSON & JOHNSON 3.5% 01-15-2048 SEDOL: BFN664	215,000.000	219,057.65	219,941.13
JOHNSON & JOHNSON 3.625% DUE 03-03-2037 SEDOL: BF01Z57	460,000.000	458,831.60	485,981.26
JOHNSON & JOHNSON 3.75% DUE 03-03-2047 SEDOL: BF01Z35	235,000.000	236,312.87	250,936.06
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2024 12-28-2016 SEDOL: BDG08Q6	45,000.000	46,967.40	46,639.13
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2044 12-23-2016 SEDOL: BDG08W2	200,000.000	208,782.00	220,297.00
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016 SEDOL: BDG0907	175,000.000	184,543.65	192,772.13
JOHNSON CTLS INTL 4.5% DUE 02-15-2047 SEDOL: BYP53M0	190,000.000	188,308.01	208,731.91
JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048 SEDOL: BF348D2	80,000.000	82,591.49	83,431.04
JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048 SEDOL: BZ7NF45	1,000,000.000	1,012,646.63	1,082,358.00
JPMORGAN CHASE & CO 3.964% DUE 11-15-2048 SEDOL: BD0G1Q1	390,000.000	392,112.50	402,685.53

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Corporate Debt Instruments - Other			
United States - USD			
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040 SEDOL: B9L4NM6	120,000.000	142,733.83	151,125.48
JPMORGAN CHASE & 3.22% DUE 03-01-2025 SEDOL: BD97KY6	1,255,000.000	1,256,490.40	1,264,785.24
JPMORGAN CHASE & 3.882% DUE 07-24-2038 SEDOL: BF348B0	940,000.000	945,262.14	966,289.92
JPMORGAN CHASE & 5.6% DUE 07-15-2041 SEDOL: B6QKFT9	115,000.000	139,858.13	147,924.27
JUNIPER NETWORKS INC 5.95 DUE 03-15-2041 SEDOL: BG48XP7	60,000.000	66,948.60	67,160.22
KELLOGG CO 4.5% DUE 04-01-2046 SEDOL: BD31BB8	135,000.000	133,654.05	143,223.80
KENTUCKY UTILS CO 3.3% DUE 10-01-2025 SEDOL: BYTX3H5	160,000.000	161,671.69	163,788.64
KEYBANK NATL ASSN 1.7% DUE 06-01-2018 SEDOL: BYV3CH6	260,000.000	259,913.92	259,803.18
KIMCO RLTY CORP RT 4.25% DUE 04-01-2045 SEDOL: BWGCKR0	45,000.000	42,119.29	44,806.28
KIMCO RLTY CORP 2.7% DUE 03-01-2024 SEDOL: BZ14XY0	30,000.000	29,846.70	29,046.84
KIMCO RLTY CORP 4.125% DUE 12-01-2046 SEDOL: BDS6CH1	200,000.000	198,648.16	194,919.80
KIMCO RLTY CORP 4.45% 09-01-2047 SEDOL: BF7TVZ6	165,000.000	164,228.22	169,502.03
KINDER MORGAN INC 5.3% DUE 12-01-2034 SEDOL: BSWG9S2	295,000.000	305,828.48	314,695.38
KINDER MORGAN 4.25% DUE 09-01-2024 SEDOL: BV54K58	60,000.000	61,049.40	62,140.80
KRAFT FOODS GROUP 5% DUE 06-04-2042 CUSIP: 50076QAE6	115,000.000	122,736.05	123,397.76
KRAFT FOODS GROUP 6.125% DUE 08-23-2018 SEDOL: B84TKP3	175,000.000	213,855.25	179,526.20
KRAFT FOODS GROUP 6.5% DUE 02-09-2040 SEDOL: B87MC97	30,000.000	36,494.10	38,061.66
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP: 50077LAM8	125,000.000	136,811.25	137,502.25

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
KROGER CO 1.5% DUE 09-30-2019 SEDOL: BDCG028	185,000.000	183,711.45	182,380.22
KROGER CO 2.65% DUE 10-15-2026 SEDOL: BDCG0L7	35,000.000	34,779.49	32,582.94
KROGER CO 3.7% 08-01-2027 SEDOL: BF347Q8	40,000.000	39,976.40	40,503.40
KROGER CO 3.875% DUE 10-15-2046 SEDOL: BYVZCX8	450,000.000	433,257.78	411,972.30
KROGER CO 4.45% DUE 02-01-2047 SEDOL: BYND735	230,000.000	223,341.08	229,652.01
KROGER CO 5 DUE 04-15-2042 REG SEDOL: B6ZH8X6	35,000.000	36,571.50	37,186.28
KROGER CO 5.4% DUE 07-15-2040 SEDOL: B3XL1X0	120,000.000	128,679.60	132,594.60
LEGG MASON INC 5.625 DUE 01-15-2044 REG SEDOL: BJ4H805	65,000.000	66,464.39	72,466.94
LIFE TECHNOLOGIES 5% DUE 01-15-2021 SEDOL: B4XBGR6	80,000.000	89,620.80	84,638.56
LINCOLN NATL CORP 6.15 DUE 04-07-2036 BEO SEDOL: B12B2J0	4,000.000	4,619.80	4,961.90
LOCKHEED MARTIN CORP NT SER B STEP UP 06-01-2040 SEDOL: B3TZ8G8	65,000.000	77,338.30	82,218.11
LOCKHEED MARTIN 3.6% DUE 03-01-2035 SEDOL: BVYVQ29	115,000.000	108,065.50	115,926.44
LOCKHEED MARTIN 3.8% DUE 03-01-2045 SEDOL: BVYPPC4	450,000.000	434,841.49	455,753.70
LOCKHEED MARTIN 4.07% DUE 12-15-2042 SEDOL: BBD6G92	105,000.000	104,663.30	110,537.70
LOWES COS INC 3.7% DUE 04-15-2046 SEDOL: BD0SCD1	120,000.000	115,915.20	120,491.28
LOWES COS INC 4.05% DUE 05-03-2047 SEDOL: BYWC120	380,000.000	379,912.47	404,516.84
LOWES COS INC 4.25% DUE 09-15-2044 SEDOL: BQQLW68	65,000.000	76,131.25	70,846.10
LOWES COS INC 4.375% DUE 09-15-2045 SEDOL: BYMYN08	60,000.000	62,452.20	66,316.20

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
LOWES COS INC 4.65 DUE 04-15-2042 SEDOL: B7B2LT9	130,000.000	137,504.59	148,558.67
LYONDELLBASELL 4.625% DUE 02-26-2055 SEDOL: BXVMC87	60,000.000	56,569.20	63,495.06
LYONDELLBASELL 5.75% DUE 04-15-2024 SEDOL: BLSP7R9	30,000.000	35,103.60	34,190.64
MA ELEC CO 5.9% DUE 11-15-2039 SEDOL: B59HGR5	60,000.000	74,829.60	79,160.10
MA INST TECH 3.885% DUE 07-01-2116 SEDOL: BZB26Q7	310,000.000	310,000.00	304,320.49
MA INST TECH 4.678% DUE 07-01-2114 SEDOL: BM7SF38	175,000.000	175,000.00	204,357.83
MACYS RETAIL HLDGS 5.125% DUE 01-15-2042 SEDOL: B7KGR83	380,000.000	327,286.54	340,559.80
MAGELLAN MIDSTREAM 4.2% DUE 10-03-2047 SEDOL: BF0KZ10	275,000.000	276,289.95	277,285.53
MARATHON OIL CORP 6.6% DUE 10-01-2037 SEDOL: B27ZDL3	125,000.000	143,105.14	156,616.38
MARATHON OIL CORP 6.8% DUE 03-15-2032 SEDOL: BBMT8K7	180,000.000	218,759.40	219,009.96
MARATHON PETE CORP 5.85% DUE 12-15-2045 SEDOL: BZ02G68	150,000.000	149,620.50	172,780.95
MARATHON PETE CORP 5% DUE 09-15-2054 SEDOL: BQSC311	120,000.000	117,313.00	121,530.72
MARATHON PETE CORP 6.5% DUE 03-01-2041 SEDOL: B6W1ZC9	260,000.000	301,343.56	325,870.22
MARATHON PETROLEUM CORP 3.625% DUE 09-15-2024 SEDOL: BQQGYZ6	115,000.000	114,629.62	117,280.34
MARKEL CORP 4.3% 11-01-2047 SEDOL: BF00112	135,000.000	134,360.25	138,658.50
MARSH & MCLENNAN COS INC 4.35% 01-30-2047 SEDOL: BYQ8HY8	115,000.000	115,086.39	127,383.09
MARSH & MCLENNAN 2.75% DUE 01-30-2022 SEDOL: BYQ8J42	300,000.000	299,723.85	300,604.50
MASCO CORP 4.5% DUE 05-15-2047 SEDOL: BDFZC82	80,000.000	79,649.44	81,400.24

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Corporate Debt Instruments - Other			
United States - USD			
MASTERCARD INC 3.8% DUE 11-21-2046 SEDOL: BD6KVZ6	120,000.000	117,993.60	127,547.52
MAXIM INTEGRATED PRODS INC 2.5 DUE 11-15-2018 REG SEDOL: BGLDK54	180,000.000	179,206.20	180,641.52
MAY DEPT STORES CO 6.7% DUE 07-15-2034 SEDOL: BG48Z73	40,000.000	39,724.80	41,866.16
MCDONALD'S CORP 3.625 DUE 05-01-2043 SEDOL: B831BL3	105,000.000	87,296.16	100,881.48
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038 SEDOL: B2Q1JQ9	55,000.000	72,634.65	73,318.36
MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042 SEDOL: B6T0R90	140,000.000	119,651.23	136,669.40
MCDONALDS CORP 4.875% DUE 07-15-2040 SEDOL: B4T8994	155,000.000	163,120.85	178,723.37
MEDTRONIC INC 4.5 DUE 03-15-2042 REG SEDOL: B4M8708	50,000.000	55,096.50	55,875.20
MEM 4.2% DUE 07-01-2055 SEDOL: BVFB1T0	40,000.000	42,078.80	43,246.92
MEMORIAL SLOAN-KETTERING CANCER CTR TAXABLE BD SER 2012A 4.125 7-1-52 SEDOL: B90DSL8	215,000.000	208,593.00	226,501.64
MERRILL LYNCH & CO 6.11% DUE 01-29-2037 SEDOL: B83ZNK8	40,000.000	47,040.80	51,138.20
MERRILL LYNCH & CO 7.75% DUE 05-14-2038 SEDOL: BBMT8T6	70,000.000	103,201.00	104,887.02
** METLIFE INC STEP CPN 4.721% DUE 12-15-2044 SEDOL: BRF1CN3	450,000.000	470,164.23	523,139.85
** METLIFE INC STEP-UP 09-15-2023 SEDOL: BDD9HH0	120,000.000	129,793.20	129,566.28
** METLIFE INC 10.75% DUE 08-01-2069 SEDOL: B3Q5R19	75,000.000	114,196.88	125,437.50
** METLIFE INC 3.6% DUE 04-10-2024 SEDOL: BQ1TDP3	185,000.000	194,305.28	193,541.82
** METLIFE INC 4.05% DUE 03-01-2045 SEDOL: BW9JZD9	75,000.000	77,977.50	78,656.48
** METLIFE INC 4.875% DUE 11-13-2043 SEDOL: BGDXXK74	40,000.000	44,785.84	46,939.04

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Corporate Debt Instruments - Other			
United States - USD			
** METLIFE INC 5.875% DUE 02-06-2041 SEDOL: B4Z51H1	225,000.000	281,529.33	292,516.20
MICROSOFT CORP FIXED 4.5% DUE 02-06-2057 SEDOL: BYP2P81	165,000.000	179,442.78	195,380.46
MICROSOFT CORP 2.375 DUE 05-01-2023 CUSIP: 594918AT1	215,000.000	217,026.77	213,188.84
MICROSOFT CORP 3.5% DUE 11-15-2042 CUSIP: 594918AR5	85,000.000	79,296.23	85,307.53
MICROSOFT CORP 3.7% DUE 08-08-2046 CUSIP: 594918BT0	945,000.000	955,030.93	985,172.90
MICROSOFT CORP 3.75% DUE 02-12-2045 SEDOL: BVWXT40	155,000.000	150,928.73	163,291.73
MICROSOFT CORP 3.75% DUE 05-01-2043 CUSIP: 594918AU8	55,000.000	57,103.75	57,676.85
MICROSOFT CORP 3.95% DUE 08-08-2056 CUSIP: 594918BU7	160,000.000	162,474.67	170,782.72
MICROSOFT CORP 4.1% DUE 02-06-2037 SEDOL: BYP2P70	240,000.000	245,695.69	267,961.68
MICROSOFT CORP 4.45% DUE 11-03-2045 CUSIP: 594918BL7	175,000.000	198,846.05	205,116.98
MICROSOFT CORP 4% DUE 02-12-2055 CUSIP: 594918BE3	1,005,000.000	983,199.85	1,075,178.15
MIDAMERICAN ENERGY 5.95% DUE 05-15-2037 SEDOL: B2374T8	335,000.000	411,751.07	438,889.53
MOLSON COORS 2.1% DUE 07-15-2021 SEDOL: BYT4Q57	370,000.000	371,048.07	362,648.47
MOLSON COORS 4.2% DUE 07-15-2046 SEDOL: BYT4Q46	70,000.000	69,553.91	71,331.61
MONSANTO CO NEW 1.85 DUE 11-15-2018 REG SEDOL: BGCC6S5	150,000.000	149,791.50	149,788.35
MONSANTO CO NEW 2.75% DUE 07-15-2021 SEDOL: BNNVP27	250,000.000	250,255.13	251,118.75
MONSANTO CO NEW 3.6 DUE 07-15-2042 SEDOL: B7XK7B5	75,000.000	69,119.62	68,716.13
MONSANTO CO NEW 4.7% DUE 07-15-2064 SEDOL: BP4W578	545,000.000	494,697.65	568,750.56

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Corporate Debt Instruments - Other			
United States - USD			
MORGAN STANLEY FORMERLY MORGAN STANLEY 3.591% 07-22-2028 SEDOL: BZ9P8W8	770,000.000	772,086.20	777,087.08
MORGAN STANLEY SR NT FLTG DUE 02-14-2020/02-14-2019 REG SEDOL: BZBZ9J0	320,000.000	320,000.00	321,275.52
MORGAN STANLEY 3.971% 07-22-2038 SEDOL: BZ9P947	775,000.000	778,364.70	802,507.85
MORGAN STANLEY 4.375% DUE 01-22-2047 SEDOL: BYM4WR8	555,000.000	569,766.04	608,381.01
MORGAN STANLEY 6.375% DUE 07-24-2042 SEDOL: B98G6S2	65,000.000	86,305.37	90,372.56
MOUNT SINAI HOSP 3.981% BNDS 07-01-2048 SEDOL: BFX4N26	95,000.000	95,000.00	96,098.30
NATIONAL RURAL UTILS COOP FIN CORP COLL TR BD 2.3% DUE 11-01-2020/10-27-2015 CUSIP: 637432NF8	230,000.000	231,066.68	229,779.89
NATL RURAL UTILS 10.375% DUE 11-01-2018 CUSIP: 637432LR4	285,000.000	422,016.60	304,472.34
NEVADA PWR CO 5.375% DUE 09-15-2040 SEDOL: B64G771	75,000.000	83,904.00	93,071.78
NEW YORK & 4.763% DUE 08-01-2116 SEDOL: BD8PHR3	175,000.000	174,989.50	186,315.33
NEWELL BRANDS INC 3.85% DUE 04-01-2023 SEDOL: BD3J3K5	315,000.000	331,477.63	325,949.72
NEWELL BRANDS INC 5.375% DUE 04-01-2036 SEDOL: BD3J3G1	275,000.000	315,476.01	321,856.15
NEWELL BRANDS INC 5.5% DUE 04-01-2046 SEDOL: BD3J3M7	500,000.000	560,357.26	596,138.50
NEWMONT MNG CORP 6.25% DUE 10-01-2039 SEDOL: BG490N7	215,000.000	235,674.55	274,928.24
NISOURCE FIN CORP FIXED 2.65% DUE 11-17-2022 SEDOL: BD5W830	245,000.000	244,691.30	243,151.72
NISOURCE FIN CORP 3.95% DUE 03-30-2048 SEDOL: BD72Q01	230,000.000	229,751.60	235,612.00
NISSAN AUTO 1.05% DUE 10-15-2019 CUSIP: 65477UAC4	94,829.350	94,809.42	94,643.48
NISSAN MTR ACCEP 2.15% DUE 09-28-2020 SEDOL: BDD87W2	200,000.000	199,832.00	198,346.80

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
NOBLE ENERGY INC 4.95% DUE 08-15-2047 SEDOL: BD0NMR0	290,000.000	288,964.70	310,345.82
NOBLE ENERGY INC 5.25% DUE 11-15-2043 SEDOL: BLSP519	70,000.000	73,140.20	77,473.48
NORDSTROM INC 4.75% DUE 05-01-2020 SEDOL: B65FTX7	125,000.000	130,222.50	130,822.00
NORDSTROM INC 4% DUE 03-15-2027 SEDOL: BYXCM71	185,000.000	184,304.40	184,305.70
NORDSTROM INC 5% DUE 01-15-2044 SEDOL: BNF1H8	745,000.000	736,023.75	718,231.41
NORTHROP GRUMMAN 2.08% DUE 10-15-2020 SEDOL: BF15KJ7	425,000.000	423,300.10	421,536.25
NORTHROP GRUMMAN 3.25% DUE 01-15-2028 SEDOL: BF15KF3	580,000.000	580,616.91	580,847.38
NORTHROP GRUMMAN 3.25% DUE 08-01-2023 SEDOL: BB9ZST7	155,000.000	158,512.30	158,168.20
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL: BF15KD1	585,000.000	589,219.43	611,385.84
NORTHROP GRUMMAN 5.05% DUE 11-15-2040 SEDOL: B5WCY73	95,000.000	107,130.55	111,422.84
NORTHWESTERN UNIV 4.643% DUE 12-01-2044 SEDOL: BFWLB79	70,000.000	70,000.00	84,501.76
NORTHWESTN MUT 6.063% DUE 03-30-2040 SEDOL: B58P7W2	70,000.000	87,376.10	93,977.66
NUCOR CORP 5.2% DUE 08-01-2043 SEDOL: BCJ52H0	115,000.000	131,955.06	139,326.30
NYU HOSPS CTR 4.784% DUE 07-01-2044 SEDOL: BD3DYF9	100,000.000	106,612.00	114,269.70
NYU HOSPS CTR 5.75% DUE 07-01-2043 SEDOL: BCJSQG6	45,000.000	45,331.28	58,588.20
O REILLY AUTOMOTIVE INC NEW 3.6% DUE 09-01-2027 CUSIP: 67103HAF4	360,000.000	359,649.30	361,323.36
OCCIDENTAL PETE 4.4% DUE 04-15-2046 SEDOL: BDBFN16	85,000.000	86,430.55	94,091.09
OCHSNER CLINIC 5.897% DUE 05-15-2045 SEDOL: BYNMMF9	125,000.000	125,000.00	163,210.50

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Corporate Debt Instruments - Other			
United States - USD			
OGLETHORPE PWR 4.2% DUE 12-01-2042 SEDOL: B90ZDZ3	250,000.000	242,742.50	250,243.00
OK GAS & ELEC CO FIXED 3.85% DUE 08-15-2047 SEDOL: BYXGKK2	110,000.000	109,650.20	114,506.04
OK GAS & ELEC CO 4.15% DUE 04-01-2047 SEDOL: BYVBMP8	110,000.000	119,009.00	119,681.21
ONCOR ELEC 5.25% DUE 09-30-2040 SEDOL: B3LR312	115,000.000	138,982.10	143,387.52
ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041 SEDOL: B8B7B80	100,000.000	103,249.00	115,581.70
ORACLE CORP 2.95% DUE 11-15-2024 SEDOL: BD390T3	600,000.000	599,052.00	604,299.60
ORACLE CORP 3.8% 11-15-2037 SEDOL: BF4ZFF5	555,000.000	557,597.30	582,067.91
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02	420,000.000	411,591.34	446,884.62
ORACLE CORP 4% 11-15-2047 SEDOL: BD390R1	780,000.000	791,268.01	830,608.74
PAC GAS & ELEC CO 3.75 DUE 08-15-2042 SEDOL: B7MTCC9	345,000.000	342,758.20	332,412.68
PAC GAS & ELEC CO 4.6% DUE 06-15-2043 SEDOL: BBK3XJ5	120,000.000	131,193.60	131,161.44
PAC GAS & ELEC CO 4.75 DUE 02-15-2044 SEDOL: BJZ7ZR0	75,000.000	87,558.75	83,143.43
PAC GAS & ELEC CO 5.4% DUE 01-15-2040 SEDOL: BBMT915	115,000.000	141,747.85	138,706.91
PAC GAS & ELEC CO 5.8% DUE 03-01-2037 SEDOL: B1V4L37	530,000.000	648,383.49	661,394.42
PACIFIC GAS & ELEC CO SR NT 3.75 DUE 02-15-2024 REG SEDOL: BJZ7ZP8	100,000.000	99,901.00	103,673.20
PACIFICORP 5.5% DUE 01-15-2019 SEDOL: B3KWTG7	275,000.000	332,276.01	284,423.98
PACIFICORP 5.75% DUE 04-01-2037 SEDOL: B1V72T9	110,000.000	139,152.20	142,020.56
PECO ENERGY CO FIXED 3.7% 09-15-2047 SEDOL: BYVPKV2	145,000.000	144,453.35	148,847.29

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Corporate Debt Instruments - Other			
United States - USD			
PERRIGO FIN PLC 3.9% DUE 12-15-2024 SEDOL: BDR71C3	25,000.000	25,610.87	25,418.88
PERRIGO FIN PLC 4.9% DUE 12-15-2044 SEDOL: BDR71F6	252,000.000	245,025.71	260,641.33
PFIZER INC 4.125% DUE 12-15-2046 SEDOL: BZ3FFH8	70,000.000	70,712.24	77,709.10
PFIZER INC 5.6% DUE 09-15-2040 SEDOL: BZ4CYN7	65,000.000	81,536.00	84,662.31
PHILIP MORRIS INTL 2.375% DUE 08-17-2022 SEDOL: BF954Z3	280,000.000	280,946.40	275,889.60
PHILLIPS 66 3.75% DUE 03-01-2028 SEDOL: BDZ4H95	130,000.000	129,506.00	130,059.41
PHILLIPS 66 4.65% DUE 11-15-2034 SEDOL: BSPCBQ9	40,000.000	41,246.81	43,826.00
PHILLIPS 66 4.875% DUE 11-15-2044 SEDOL: BSPCC33	110,000.000	115,737.60	125,992.46
PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG SEDOL: B6Y16K2	160,000.000	150,974.40	155,792.64
PLAINS ALL AMERN 3.6% DUE 11-01-2024 SEDOL: BQQCCH2	95,000.000	94,839.28	92,516.42
PLAINS ALL AMERN 4.7 DUE 06-15-2044 CUSIP: 72650RBE1	115,000.000	99,261.48	107,507.98
PLAINS ALL AMERN 6.65% DUE 01-15-2037 SEDOL: B23G0D1	125,000.000	115,733.75	142,729.88
PNC BK N A PITT PA 2.3% DUE 06-01-2020 SEDOL: BYNHY58	310,000.000	312,120.40	309,694.34
PNC BK N A PITT PA 2.4% DUE 10-18-2019 SEDOL: BQXKF14	35,000.000	35,462.00	35,051.66
PNC BK N A PITT PA 2% DUE 05-19-2020 SEDOL: BZ0W3D4	255,000.000	254,711.85	252,923.03
PPL CAP FDG INC 3.95% DUE 03-15-2024 SEDOL: BKKMXH3	105,000.000	109,361.78	109,849.64
PPL CAP FDG INC 5% DUE 03-15-2044 SEDOL: BKRC76	75,000.000	79,827.75	86,902.13
PRESIDENT & 5.625% DUE 10-01-2038 SEDOL: B2NXNY4	65,000.000	86,923.20	87,923.75

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Corporate Debt Instruments - Other			
United States - USD			
PRIVATE EXPT FDG CORP 3.55 01-15-2024 SEDOL: BHZLVL4	80,000.000	79,726.40	84,790.00
PROCTER & GAMBLE 9.36% DUE 01-01-2021 SEDOL: 2704537	357,859.200	458,059.78	396,361.27
PROGRESS ENERGY SR NT 7.05 DUE 03-15-2019 SEDOL: B65YB05	75,000.000	95,153.25	79,176.68
PROGRESS ENERGY 7% DUE 10-30-2031 SEDOL: 2812623	120,000.000	159,728.40	160,354.44
PROGRESSIVE CORP 3.7% DUE 01-26-2045 SEDOL: BVJFCF1	55,000.000	51,601.00	55,451.61
PROGRESSIVE CORP 4.35 DUE 04-25-2044 SEDOL: BLTW5V9	40,000.000	42,990.40	44,463.92
PSEG PWR LLC 8.625% DUE 04-15-2031 SEDOL: 2828374	205,000.000	298,576.35	270,286.35
PUBLIC SVC CO COLO 4.3% DUE 03-15-2044 SEDOL: BJZD6P3	100,000.000	102,537.00	111,421.30
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM NTS 2.3 09-15-2018 SEDOL: BDT7Z63	95,000.000	94,973.40	95,075.72
PUBLIC SVC ENTERPRISE GROUP INC 2.65% 11-15-2022 SEDOL: BZ6F412	225,000.000	224,714.25	223,020.68
PUGET SOUND ENERGY INC 5.76 DUE 07-15-2040 SEDOL: BF339F8	205,000.000	259,852.13	270,298.04
PUGET SOUND ENERGY 5.795% DUE 03-15-2040 SEDOL: B64Y3G6	80,000.000	107,242.40	105,820.32
PUGET SOUND ENERGY 6.724% DUE 06-15-2036 CUSIP: 745332BW5	125,000.000	164,556.25	171,687.38
PVTPL ABBOTT LABS 3.875% 09-15-2025 SEDOL: BD3FM06	135,000.000	138,530.25	139,633.47
PVTPL AEP TRANSMISSION CO LLC SR NT SER D 144A 3.1 DUE 12-01-2026/11-21-2016 BEO SEDOL: BYZN777	120,000.000	119,200.80	120,238.32
PVTPL AEP TRANSMISSION CO LLC SR NT SER H 3.75% 12-01-2047 SEDOL: BDD87Y4	150,000.000	149,638.50	154,264.50
PVTPL AMAZON COM INC 2.8% 08-22-2024 SEDOL: BD5KBL3	120,000.000	119,410.80	119,635.20
PVTPL AMAZON COM INC 3.875% 08-22-2037 SEDOL: BD5KBJ1	525,000.000	527,724.45	557,076.98

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Corporate Debt Instruments - Other			
United States - USD			
PVTPL BAKER HUGHES A GE CO LLC/BAKER HUGHES 144A 4.08 DUE 12-15-2047 SEDOL: BF0CG79	115,000.000	115,000.00	116,962.48
PVTPL BRIGHTHOUSE FINL INC 4.7% 06-22-2047 SEDOL: BF38340	255,000.000	251,662.92	260,134.17
PVTPL CF INDS INC SR SECD NT 144A 4.5% DUE 12-01-2026 BEO SEDOL: BZ124W9	45,000.000	44,723.25	46,908.54
PVTPL DR PEPPER SNAPPLE GROUP INC 3.43% 06-15-2027 SEDOL: BF4SN49	200,000.000	202,729.78	200,328.00
PVTPL ECOLAB INC 3.95% 12-01-2047 SEDOL: BDR0F20	65,000.000	64,660.05	66,443.52
PVTPL ERAC USA FINANCE LLC 4.2% 11-01-2046 SEDOL: BYM4ZC4	135,000.000	134,287.98	132,218.73
PVTPL HALLIBURTON CO DEB 144A 7.6% DUE 08-15-2096 BEO SEDOL: B2QP9M7	215,000.000	311,830.43	305,250.77
PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO SEDOL: B3VJFD4	650,000.000	826,255.62	879,877.05
PVTPL HYUNDAI CAP AMER SR NT 2.55 DUE 02-06-2019 BEO SEDOL: BJT7ZJ8	160,000.000	160,238.40	159,718.72
PVTPL HYUNDAI CAP AMER 1.75% DUE 09-27-2019 SEDOL: BYM7910	140,000.000	137,970.00	137,333.28
PVTPL INTEL CORP INTEL CORP 3.734% 12-08-2047 SEDOL: BD25MX0	190,000.000	192,969.70	197,303.60
PVTPL JOHNSON S C & SON INC SR NT 144A 4.75% DUE 10-15-2046/10-16-2015 BEO SEDOL: BYZDVQ4	95,000.000	109,972.95	111,056.05
PVTPL KEYSpan GAS EAST CORP CORPBOND 5.819% DUE 04-01-2041 BEO SEDOL: B5NKKP6	130,000.000	155,466.07	170,609.92
PVTPL LIBERTY MUT GROUP INC SR NT 6.5 DUE 05-01-2042 BEO SEDOL: B87FCF2	90,000.000	104,134.50	120,095.01
PVTPL MASS MUT LIFE INS CO 5.375 12-1-41 SEDOL: B7C6F10	40,000.000	45,384.00	48,668.76
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO SEDOL: BGMTTQ5	210,000.000	214,528.59	261,444.54
PVTPL MONONGAHELA PWR CO 1ST MTG BD 144A4.1% DUE 04-15-2024/11-27-2013 BEO SEDOL: BGMTTP4	124,000.000	129,917.28	131,440.74
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 5.75% DUE 01-15-2020/03-15-2018 BEO SEDOL: B5NTVF0	310,000.000	350,734.00	327,394.10

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Corporate Debt Instruments - Other			
United States - USD			
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO SEDOL: B5MMVT4	320,000.000	406,599.84	401,874.24
PVTPL PACIFIC GAS & ELEC CO SR NT 3.3% 12-01-2027 SEDOL: BD1KJY6	525,000.000	523,742.40	520,089.15
PVTPL PRUDENTIAL FINL INC 3.935% DUE 12-07-2049 BEO SEDOL: BF4PG63	178,000.000	164,274.62	181,989.16
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 2.8 DUE 10-15-2022 SEDOL: B7V9MC0	40,000.000	39,410.08	39,744.24
PVTPL VERIZON OWNER TR 2017-2 CL A 1.92% 12-20-2021 BEO SEDOL: BF0Z991	565,000.000	564,913.44	561,251.79
REGENCY CTRS L P 3.6% 02-01-2027 SEDOL: BYMXPD2	220,000.000	221,957.00	220,200.64
REGENCY CTRS L P 4.4% DUE 02-01-2047 SEDOL: BYXJZ95	130,000.000	129,655.09	133,967.21
REGENCY ENERGY 4.5 DUE 11-01-2023 SEDOL: BHB23D7	180,000.000	185,549.40	186,109.38
REGENCY ENERGY 5% DUE 10-01-2022 SEDOL: BPC1VJ1	135,000.000	141,312.12	143,906.09
REGIONS BK 2.25% DUE 09-14-2018 SEDOL: BYY91Y1	200,000.000	199,762.00	200,218.00
REGIONS FINL CORP FIXED 2.75% DUE 08-14-2022 SEDOL: BF47T26	35,000.000	34,982.15	34,889.89
REGIONS FINL CORP 3.2% DUE 02-08-2021 SEDOL: BZ6SK57	30,000.000	30,837.00	30,523.80
REPUBLIC N Y CORP 7.2% DUE 07-15-2097 SEDOL: B3D5P18	75,000.000	100,184.80	109,212.53
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035 SEDOL: BZ0W055	65,000.000	69,930.83	77,479.09
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL: BZ0HGG3	145,000.000	175,581.22	181,071.65
ROCKWELL COLLINS 4.35% DUE 04-15-2047 SEDOL: BYVBMG9	45,000.000	44,984.96	48,873.06
ROPER TECHNOLOGIES 2.8% DUE 12-15-2021 SEDOL: BZCD4R6	145,000.000	146,911.10	145,255.49
RPM INTL INC 5.25% DUE 06-01-2045 SEDOL: BYLY8N7	80,000.000	84,985.60	92,153.92

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
RWJ BARNABAS HLTH 3.949% DUE 07-01-2046 CUSIP: 78349AAB9	160,000.000	160,000.00	163,110.08
S CAROLINA ELEC & 4.1% DUE 06-15-2046 SEDOL: BZB1G20	80,000.000	80,504.00	81,287.04
S CAROLINA ELEC & 4.5% DUE 06-01-2064 SEDOL: BMQXLY7	85,000.000	84,097.30	88,150.19
S CAROLINA ELEC & 4.6% DUE 06-15-2043 SEDOL: BBHV6D7	240,000.000	245,627.90	259,270.32
S CAROLINA ELEC & 5.1% DUE 06-01-2065 SEDOL: BY58YK4	200,000.000	207,085.14	228,839.60
SAN DIEGO GAS & 1.914% DUE 02-01-2022 SEDOL: BWBVVS0	106,071.900	106,071.90	103,566.48
SEMPRA ENERGY 6% DUE 10-15-2039 SEDOL: B4T9B57	130,000.000	167,640.20	167,741.60
SHERWIN-WILLIAMS 2.25% DUE 05-15-2020 SEDOL: BDGKT63	370,000.000	368,542.20	368,761.24
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047 SEDOL: BDGKT18	215,000.000	218,572.55	235,068.96
SHIRE ACQUISITIONS 2.4% DUE 09-23-2021 SEDOL: BD1XH63	375,000.000	374,541.59	369,097.88
SHIRE ACQUISITIONS 2.875% DUE 09-23-2023 SEDOL: BD1XH74	185,000.000	179,334.50	181,868.69
SHIRE ACQUISITIONS 3.2% DUE 09-23-2026 SEDOL: BD1XH85	230,000.000	225,174.60	224,883.19
SMUCKER J M CO 3.375% DUE 12-15-2027 SEDOL: BF1Q658	170,000.000	169,942.20	170,226.10
SOUTH CAROLINA ELEC & GAS CO 4.35 DUE 02-01-2042 SEDOL: B6SXB65	155,000.000	158,210.05	161,926.33
SOUTHERN CO 2.95% DUE 07-01-2023 SEDOL: BYT14W1	360,000.000	360,604.91	360,176.40
SOUTHERN CO 4.25% DUE 07-01-2036 SEDOL: BYT1517	260,000.000	267,545.01	273,988.26
SOUTHERN CO 4.4% DUE 07-01-2046 SEDOL: BYT1540	90,000.000	88,998.99	95,847.57
SOUTHERN PWR CO 4.95% DUE 12-15-2046 SEDOL: BZ124X0	70,000.000	68,993.40	76,782.37

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Corporate Debt Instruments - Other			
United States - USD			
SOUTHERN PWR CO 5.25% DUE 07-15-2043 SEDOL: BCB8385	185,000.000	194,088.53	209,165.44
SOUTHN BAPTIST 4.857% DUE 07-15-2045 SEDOL: BYY5G55	170,000.000	170,000.00	195,768.26
SOUTHN CAL EDISON 1.845% DUE 02-01-2022 CUSIP: 842400GF4	318,214.290	318,214.29	315,125.70
SOUTHN CAL EDISON 4.05% DUE 03-15-2042 SEDOL: B7RDY97	80,000.000	76,880.00	85,901.28
SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL: BD9BPH6	70,000.000	75,098.10	75,184.76
SOUTHN CAL EDISON 5.5% DUE 03-15-2040 SEDOL: B65ZDS0	100,000.000	120,363.00	128,068.90
SOUTHN CAL EDISON 6.05% DUE 03-15-2039 SEDOL: B65HYN8	300,000.000	392,586.41	401,820.30
SOUTHN CAL GAS CO 5.125% DUE 11-15-2040 SEDOL: B67TMY9	95,000.000	118,853.55	118,058.59
SOUTHN CO GAS CAP 3.95% DUE 10-01-2046 SEDOL: BD30007	40,000.000	39,525.05	39,715.56
SOUTHWESTN ELEC 3.9% DUE 04-01-2045 SEDOL: BWGCKS1	60,000.000	59,292.88	61,557.42
SPECTRA ENERGY 4.5% DUE 03-15-2045 SEDOL: BWC4XS2	130,000.000	130,861.90	134,046.25
ST PAUL TRAVELERS COS INC FORMERLY ST P ST PAUL TRAVELERS 6.75 06-20-2036 BEO SEDOL: B17M7Y8	90,000.000	117,612.90	127,484.64
STARBUCKS CORP 3.75% 12-01-2047 SEDOL: BF2RBL1	265,000.000	265,841.80	268,584.66
STIFEL FINL CORP 3.5% DUE 12-01-2020 SEDOL: BZ9N888	95,000.000	94,633.30	95,746.70
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047 SEDOL: BD35XM5	155,000.000	154,699.30	156,046.72
SUNOCO LOGISTICS 4.25% DUE 04-01-2024 SEDOL: BL9FK91	85,000.000	87,545.75	86,655.38
SUNOCO LOGISTICS 4.95% DUE 01-15-2043 SEDOL: B8BHLQ8	370,000.000	330,508.49	348,068.62
SUNOCO LOGISTICS 5.3% DUE 04-01-2044 SEDOL: BL9FKB3	65,000.000	65,189.80	64,148.44

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Corporate Debt Instruments - Other			
United States - USD			
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL: BSN4Q84	240,000.000	236,495.46	238,491.12
SUNTRUST BK ATL GA FIXED 2.45% DUE 08-01-2022 SEDOL: BF2X9V5	110,000.000	109,804.20	108,465.28
SUNTRUST BKS INC 2.7% DUE 01-27-2022 SEDOL: BYWFW26	430,000.000	431,979.50	429,984.95
SYNCHRONY FINL 3.95% DUE 12-01-2027 SEDOL: BD2BV19	455,000.000	453,267.75	453,085.82
SYSCO CORP 3.3% DUE 07-15-2026 SEDOL: BYQ4QL6	245,000.000	247,495.52	246,536.64
SYSCO CORP 4.5% DUE 04-01-2046 SEDOL: BYQ4R13	100,000.000	102,883.95	108,793.00
SYSCO CORP 4.85% DUE 10-01-2045 SEDOL: BZ974R1	240,000.000	249,713.22	274,305.84
TARGET CORP FIXED 3.9% DUE 11-15-2047 SEDOL: BYZQN45	235,000.000	232,413.69	239,201.33
TARGET CORP 3.625% DUE 04-15-2046 SEDOL: BD073D5	545,000.000	516,875.47	530,455.04
TEACHERS INS & 4.27% DUE 05-15-2047 SEDOL: BF19248	295,000.000	296,624.50	311,974.60
TEACHERS INS & 6.85% DUE 12-16-2039 SEDOL: B50WZ61	11,000.000	14,730.84	15,541.26
TEXTRON INC 3.65% DUE 03-15-2027 SEDOL: BF01TW2	70,000.000	71,521.80	71,140.72
TEXTRON INC 4% DUE 03-15-2026 SEDOL: BYXVC23	185,000.000	188,903.50	192,969.06
TIME WARNER CABLE 4.5% DUE 09-15-2042 SEDOL: B8N2417	60,000.000	56,071.80	56,292.96
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1	495,000.000	498,698.35	515,932.56
TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL: B66BW80	655,000.000	734,266.50	710,669.11
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20	280,000.000	307,171.90	329,300.72
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8	90,000.000	92,461.72	107,988.93

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Corporate Debt Instruments - Other			
United States - USD			
TIME WARNER CABLE 6.75% DUE 07-01-2018 SEDOL: B83TSX8	150,000.000	172,812.00	153,324.75
TIME WARNER INC 3.875% DUE 01-15-2026 SEDOL: BDCBVZ3	390,000.000	396,077.50	393,719.43
TIME WARNER INC 4.9% DUE 06-15-2042 SEDOL: B82YL79	205,000.000	215,258.20	213,544.81
TOYOTA MTR CR CORP 1.2% DUE 04-06-2018 SEDOL: BYZ1LW4	275,000.000	274,934.00	274,588.05
TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG SEDOL: B96NB24	65,000.000	65,156.65	68,012.82
TRAVELERS COS INC 4.6% DUE 08-01-2043 SEDOL: BCLBGF2	85,000.000	95,868.95	98,136.75
TRCNTNTL GAS PIPE 7.25% DUE 12-01-2026 SEDOL: 2977050	55,000.000	68,992.00	68,607.61
TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026 SEDOL: BYXR3R3	560,000.000	631,150.01	715,774.65
TRINITY HLTH CORP 4.125% DUE 12-01-2045 SEDOL: BVW5515	165,000.000	164,836.65	174,950.99
TUFTS UNIV TAXABLE BD SER 2012A 5.017 DUE 04-15-2112 SEDOL: B7ZWP15	55,000.000	58,070.65	62,858.07
TYSON FOODS INC 4.55% DUE 06-02-2047 SEDOL: BF0P399	135,000.000	134,211.60	147,030.39
UN PAC CORP 3.75 DUE 03-15-2024 SEDOL: BHZLVR0	50,000.000	52,901.00	52,845.55
UNION BANK 2.25 DUE 05-06-2019 REG SEDOL: BMBMJL2	25,000.000	25,134.25	24,967.90
UNION ELEC CO 3.9 DUE 09-15-2042 SEDOL: B759FZ0	380,000.000	368,100.14	403,777.74
UNION PAC CORP 2.75 DUE 04-15-2023 SEDOL: B9LVKK4	120,000.000	121,090.80	120,469.32
UNION PAC CORP 3.35% DUE 08-15-2046 SEDOL: BDG22S2	135,000.000	127,662.75	130,359.24
UNION PAC CORP 4.375% DUE 11-15-2065 SEDOL: BYQGY30	185,000.000	182,803.70	202,029.07
UNION PACIFIC CORP 3.6% DUE 09-15-2037 SEDOL: BYWJV98	155,000.000	154,846.55	160,589.77

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Corporate Debt Instruments - Other			
United States - USD			
UNIV SOUTHN CAL 3.841% DUE 10-01-2047 SEDOL: BYYHTX0	120,000.000	120,000.00	128,023.80
UTD PARCEL SVC INC 3.75% 11-15-2047 SEDOL: BDRYRR1	765,000.000	775,039.45	789,867.86
UTD TECHNOLOGIES 3.75% DUE 11-01-2046 SEDOL: BZ1JMC6	80,000.000	76,592.00	80,127.44
UTD TECHNOLOGIES 4.5% DUE 06-01-2042 SEDOL: B8J6DZ0	550,000.000	586,113.91	609,600.75
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 SEDOL: B3FD1W3	455,000.000	761,923.91	783,926.33
VA ELEC & PWR CO 3.8% DUE 09-15-2047 SEDOL: BZ0WZD8	155,000.000	155,248.45	160,460.34
VALERO ENERGY CORP 3.4% DUE 09-15-2026 SEDOL: BD5M8B8	95,000.000	93,716.55	95,386.27
VALERO ENERGY CORP 4.9% DUE 03-15-2045 SEDOL: BWBY7W5	135,000.000	127,815.73	153,759.33
VALERO ENERGY 4.375% DUE 12-15-2026 SEDOL: BD4G3C7	90,000.000	89,963.10	94,067.73
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG SEDOL: BSBN5N1	100,000.000	101,820.80	101,903.90
VERIZON 3.85% DUE 11-01-2042 SEDOL: B8HCRP8	175,000.000	148,825.25	158,296.95
VERIZON 4.5% DUE 08-10-2033 SEDOL: BF22PM5	420,000.000	418,815.60	440,508.60
VERIZON 4.672% DUE 03-15-2055 SEDOL: BYM0W21	1,985,000.000	1,835,352.39	1,916,406.34
VERIZON 4.75% DUE 11-01-2041 SEDOL: BBNBGK8	160,000.000	156,456.00	163,112.96
VERIZON 4.812% DUE 03-15-2039 SEDOL: BDFLJN4	1,285,000.000	1,255,931.49	1,344,377.28
VERIZON 5.012% DUE 08-21-2054 SEDOL: BVYRK47	980,000.000	959,580.80	1,003,509.22
VIACOM INC NEW 4.375% DUE 03-15-2043 SEDOL: BCHWWF1	235,000.000	200,738.10	203,436.21
VIACOM INC NEW 5.85% DUE 09-01-2043 CUSIP: 92553PAU6	130,000.000	135,115.50	134,513.21

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Corporate Debt Instruments - Other			
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VIACOM INC SR NT 6.875% DUE 04-30-2036/10-18-2006 CUSIP: 925524AX8	110,000.000	121,832.70	124,812.38
VISA INC 2.75% 09-15-2027 SEDOL: BD5WJ15	375,000.000	372,206.25	369,997.13
VISA INC 3.65% 09-15-2047 SEDOL: BD5WHT9	50,000.000	49,791.50	51,299.00
WA PRIME GROUP L P 5.95% DUE 08-15-2024 SEDOL: BF22PS1	95,000.000	93,543.65	97,084.21
WALGREEN CO 4.4% DUE 09-15-2042 SEDOL: B88JSW2	170,000.000	169,352.95	170,449.14
WALGREENS BOOTS 4.65% DUE 06-01-2046 SEDOL: BYVG9R4	65,000.000	66,461.29	68,474.12
WALMART INC 3.625% DUE 12-15-2047 SEDOL: BZ1DXM5	175,000.000	174,821.15	183,338.23
WELLPOINT INC 4.625 DUE 05-15-2042 SEDOL: B87XCP6	140,000.000	137,670.83	152,531.26
WELLS FARGO & CO FLTG RT 3.584% DUE 05-22-2028 SEDOL: BF3R2P1	140,000.000	140,000.00	142,723.98
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SEDOL: BS9FPF1	640,000.000	671,643.76	697,916.16
WELLS FARGO & CO 2.625% DUE 07-22-2022 SEDOL: BF348C1	390,000.000	390,164.37	387,902.19
WELLS FARGO & CO 4.4% DUE 06-14-2046 SEDOL: BD39X50	250,000.000	251,707.19	263,660.25
WELLS FARGO & CO 4.75% DUE 12-07-2046 SEDOL: BDSFRX9	365,000.000	395,468.89	407,938.24
WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7	450,000.000	463,059.48	509,302.35
WELLS FARGO & CO 5.375% DUE 11-02-2043 SEDOL: BG48MR2	140,000.000	160,329.87	166,710.88
WELLS FARGO & CO 5.606% DUE 01-15-2044 SEDOL: BJTGH7	95,000.000	114,567.01	117,125.03
WELLS FARGO BK N A 2.15% DUE 12-06-2019 SEDOL: BDSFRZ1	595,000.000	596,989.45	594,082.51
WELLS FARGO CAP X 5.95% DUE 12-01-2086 SEDOL: B1JNGS6	95,000.000	106,284.84	107,825.00

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Corporate Debt Instruments - Other			
United States - USD			
WESLEYAN UNIV CONN 4.781% DUE 07-01-2116 SEDOL: BYYH7Z8	65,000.000	65,000.00	69,000.10
WESTAR ENERGY INC 4.25% DUE 12-01-2045 SEDOL: BYP8YX7	85,000.000	91,794.90	93,742.08
WESTERN UN CO 6.2% DUE 11-17-2036 SEDOL: B1QWTS7	205,000.000	210,904.00	226,208.48
WESTLAKE CHEM CORP 3.6% DUE 08-15-2026 SEDOL: BDFZVC9	240,000.000	239,412.50	241,386.00
WESTLAKE CHEM CORP 5% DUE 08-15-2046 SEDOL: BDFZV41	515,000.000	516,997.00	578,513.41
WESTN GAS PARTNERS 5.45% DUE 04-01-2044 SEDOL: BKR265	55,000.000	57,836.35	58,443.72
WESTROCK CO 3% DUE 09-15-2024 SEDOL: BZ06433	140,000.000	139,609.40	138,758.06
WESTVACO CORP DEL 7.95% DUE 02-15-2031 SEDOL: 2721699	100,000.000	123,458.00	140,618.50
WI PUB SVC CORP 3.671% DUE 12-01-2042 SEDOL: B90MCR9	100,000.000	97,358.00	100,293.80
WILLIAM MARSH RICE 3.774% DUE 05-15-2055 SEDOL: BWX1XY8	170,000.000	170,000.00	180,635.20
WILLIAMS PARTNERS 3.75% DUE 06-15-2027 SEDOL: BF6Q7G1	350,000.000	349,821.50	350,727.30
WILLIAMS PARTNERS 4.3% DUE 03-04-2024 SEDOL: BKGRXL6	30,000.000	30,834.90	31,420.62
WILLIAMS PARTNERS 4.9% DUE 01-15-2045 SEDOL: BNKVH91	10,000.000	9,657.70	10,608.72
WILLIAMS PARTNERS 5.4% DUE 03-04-2044 SEDOL: BKGRXP0	330,000.000	279,172.10	370,383.09
1ST REP BK SAN 4.625% DUE 02-13-2047 SEDOL: BYNHPM2	85,000.000	83,671.45	90,904.70
21ST CENTY FOX AMER INC 3.7% DUE 09-15-2024 REG SEDOL: BV8NP80	75,000.000	74,999.25	78,005.33
21ST CENTY FOX 3% DUE 09-15-2022 SEDOL: BVYTWX6	245,000.000	251,924.08	248,581.17
21ST CENTY FOX 6.15% DUE 02-15-2041 SEDOL: BVGH573	180,000.000	212,175.80	238,957.20

** Represents party-in-interest as defined by ERISA

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
21ST CENTY FOX 6.15% DUE 03-01-2037 SEDOL: BWXSBR8	195,000.000	230,599.29	255,380.39
21ST CENTY FOX 6.4% DUE 12-15-2035 SEDOL: BWWYN04	155,000.000	188,095.82	205,987.87
21ST CENTY FOX 6.65% DUE 11-15-2037 SEDOL: BWV6C71	360,000.000	433,568.26	495,145.80
21ST CENTY FOX 7.85% DUE 03-01-2039 SEDOL: BWXSBS9	150,000.000	205,875.00	229,236.30
21ST CENTY FOX 7.9% DUE 12-01-2095 SEDOL: BDHSSN6	65,000.000	89,298.30	100,056.52
Total United States - USD		159,017,743.11	164,426,442.28
Total Corporate Debt Instruments - Other		183,009,732.41	189,173,513.30

Value of Interest in Common/Collective Trusts

United States - USD			
** CF METLIFE SEP ACCT #377 CORE LAGB BR 107 FD CUSIP: 15499VD20	10,684.460	2,019,766.56	1,956,473.14
** COLTV SHORT TERM INVT FD CUSIP: 195998A10	1,089,585.950	1,089,585.95	1,089,585.95
Total United States - USD		3,109,352.51	3,046,059.09
Total Value of Interest in Common/Collective Trusts		3,109,352.51	3,046,059.09

Value of Funds Held in Insurance Company General Accounts

United States - USD			
** GAC METLIFE CONT.#163 RT. N/A MAT N/A CUSIP: 999501AX7	8,620.630	8,620.63	8,620.63
Total United States - USD		8,620.63	8,620.63
Total Value of Funds Held in Insurance Company Gener		8,620.63	8,620.63

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Canada - USD			
B.C. PROV CDA 7.25 BD DUE 09-01-2036 BEO SEDOL: 2108258	105,000.000	148,758.75	164,336.76
HYDRO-QUEBEC 8.5% DEB 1/12/2029 USD1000 8.5% DUE 12-01-2029 REG SEDOL: 2742537	310,000.000	499,543.30	455,123.71
ONTARIO PROV CDA BD 4.4% DUE 04-14-2020 REG CUSIP: 6832348K7	255,000.000	280,581.60	267,079.35
QUEBEC PROV CDA PROVINCE DE QUEBEC GLOBAL NOTE 7.5% DUE 09-15-2029 BEO CUSIP: 748148QR7	415,000.000	620,806.80	590,356.18
Total Canada - USD		1,549,690.45	1,476,896.00
Chile - USD			
REPUBLIC OF CHILE BNDS 3.86% DUE 06-21-2047 REG SEDOL: BDT5NK7	330,000.000	330,739.17	338,910.00
Total Chile - USD		330,739.17	338,910.00
Colombia - USD			
COLOMBIA REP GLOBAL BD 3.875% DUE 04-25-2027/01-25-2027 REG CUSIP: 195325DL6	715,000.000	728,192.50	727,870.00
Total Colombia - USD		728,192.50	727,870.00
Germany - USD			
KREDITANSTALT FUR WIEDERAUFBAU BNDS 1.625% DUE 05-29-2020 REG CUSIP: 500769HK3	1,555,000.000	1,552,733.46	1,537,927.66
Total Germany - USD		1,552,733.46	1,537,927.66
Mexico - USD			
PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG SEDOL: B7GPR51	65,000.000	69,290.00	69,442.10
PETROLEOS MEXICANOS 144A 6.5% DUE 03-13-2027 SEDOL: BYZNB42	105,000.000	109,008.63	114,765.00
PETROLEOS MEXICANOS 6.375% 01-23-2045 CUSIP: 71654QBR2	230,000.000	229,428.33	231,230.50
PETROLEOS MEXICANOS 6.75% DUE 09-21-2047 SEDOL: BD3NBC5	305,000.000	313,873.06	318,374.25

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Mexico - USD			
PETROLEOS 5.625% DUE 01-23-2046 CUSIP: 71654QBX9	940,000.000	854,345.15	869,970.00
PVPTL PETROLEOS MEXICANOS MEDIUM TERM NT 144A S 6.5% 03-13-2027 CUSIP: 71656LBS9	185,000.000	195,150.95	202,205.00
PVTPL PETROLEOS MEXICANOS MEDIUM TERM NTS BOOK 144A 6.75% DUE 09-21-2047 REG CUSIP: 71656LBT7	970,000.000	981,308.56	1,012,534.50
UNITED MEXICAN STS 4.6% DUE 01-23-2046 CUSIP: 91086QBF4	1,040,000.000	1,028,507.74	1,025,440.00
UNITED MEXICAN STS GLOBAL NT 4.6% DUE 02-10-2048 REG CUSIP: 91087BAD2	435,000.000	430,131.41	429,562.50
UNITED MEXICAN STS MEDIUM TERM BOOK 4.125% 01-21-2026 CUSIP: 91086QBG2	110,000.000	119,714.10	114,675.00
UTD MEXICAN STS MEDIUM TERM NTS BOOK TRANCHE # TR 00013 7.5 04-08-2033 REG CUSIP: 91086QAN8	90,000.000	119,025.00	123,120.00
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3	1,015,000.000	1,010,147.75	1,026,165.00
Total Mexico - USD		5,459,930.68	5,537,483.85
Multi-National Agencies Region - USD			
ASIAN DEV BK BD ISIN US045167AY95 5.593%DUE 07-16-2018 BEO CUSIP: 045167AY9	20,000.000	24,408.80	20,404.00
ASIAN DEV BK BD 5.82% DUE 06-16-2028 REG SEDOL: 2274944	295,000.000	383,063.40	371,110.89
INTER-AMERN DEVEL BK BD 4.375 DUE 01-24-2044 BEO CUSIP: 4581X0CE6	75,000.000	74,282.25	91,549.80
Total Multi-National Agencies Region - USD		481,754.45	483,064.69
Panama - USD			
PANAMA REP AMORTIZING GLOBAL BD 6.7% DUE01-26-2036 REG SINKING FUND 01-26-2034 SEDOL: B84Y401	55,000.000	69,987.50	73,205.00
PANAMA REP GLOBAL BD 4.3% DUE 04-29-2053REG SINKING FUND 04-29-2051 CUSIP: 698299BB9	50,000.000	51,150.00	52,200.00
PANAMA REP PANAMA GLOBAL 2029 ISIN US698299AK07 9.375% DUE 04-01-2029 BEO CUSIP: 698299AK0	390,000.000	583,041.32	590,850.00
Total Panama - USD		704,178.82	716,255.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Philippines - USD			
PHILIPPINES REP GLOBAL BD 3.95% DUE 01-20-2040 CUSIP: 718286BZ9	195,000.000	202,836.06	200,733.20
PHILIPPINES REP GLOBAL BD 6.375% DUE 10-23-2034 REG CUSIP: 718286BG1	365,000.000	516,792.70	488,158.67
PHILIPPINES REP GLOBAL BD 9.5 DUE 02-02-2030 SEDOL: B83R9M8	120,000.000	190,980.58	189,582.12
PHILIPPINES REP NT 3.7% DUE 03-01-2041 REG CUSIP: 718286CA3	210,000.000	213,705.07	208,847.10
PHILIPPINES(REPUBLIC OF) 3.7% DUE 02-02-2042 REG CUSIP: 718286CB1	405,000.000	410,349.55	402,235.88
Total Philippines - USD		1,534,663.96	1,489,556.97
Saudi Arabia - USD			
SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM TRANCHE # TR 5 3.625% DUE 03-04-2028 REG CUSIP: 80413TAE9	580,000.000	573,219.80	574,780.00
SAUDI INTERNATIONAL BOND 144A TBOND 4.625% DUE 10-04-2047 REG CUSIP: 80413TAF6	685,000.000	682,110.02	699,593.24
Total Saudi Arabia - USD		1,255,329.82	1,274,373.24
United States - USD			
AMERICAN MUN PWR OHIO INC REV 8.084% 02-15-2050 BEO TAXABLE SEDOL: B52FJL1	275,000.000	420,585.00	468,668.75
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.907% 10-01-2050 BEO TAXABLE SEDOL: B574M81	450,000.000	625,896.60	710,748.00
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE SEDOL: B3YX4F8	80,000.000	123,668.00	126,385.60
CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE SEDOL: B5BGSJ6	607,000.000	838,623.84	910,937.04
CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE SEDOL: B3Y5CW7	287,000.000	418,707.08	458,318.91
CALIFORNIA ST 7.95 03-01-2036 BEO TAXABLE SEDOL: B58KMP5	140,000.000	162,923.60	156,340.80
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 SEDOL: B41WHL2	95,000.000	146,131.67	149,492.95
CHICAGO ILL 5.432% 01-01-2042 BEO TAXABLE SEDOL: BYYWTX5	365,000.000	315,784.14	351,498.65

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<i>Other</i>			
United States - USD			
CHICAGO ILL 7.045% DUE 01-01-2029 REG CUSIP: 167486ZZ5	60,000.000	60,000.00	66,312.00
CHICAGO ILL 7.375% 01-01-2033 BEO TAXABLE SEDOL: BYT3JT9	190,000.000	198,229.50	219,826.20
COMMONWEALTH FING AUTH PA REV 4.144% 06-01-2038 BEO TAXABLE SEDOL: BZBWSF0	80,000.000	80,000.00	84,808.00
DALLAS CNTY TEX HOSP DIST 5.621% 08-15-2044 BEO TAXABLE SEDOL: B3ZT723	185,000.000	230,471.18	230,974.35
DALLAS TEX AREA RAPID TRAN SALES TAX REV5.999% 12-01-2044 BEO TAXABLE SEDOL: B5ZNLZ0	310,000.000	411,129.65	427,750.40
DISTRICT COLUMBIA WTR & SWR AUTH PUB UTITAXABLE-SR LIEN-SER A 4.814 10-01-2114 CUSIP: 254845JZ4	140,000.000	139,854.13	163,654.40
FISCAL YR 2005 SECU CORP N Y SPL OBL B 4.93 DUE 04-01-2020 BEOTAXABLE MUNIBOND CUSIP: 337653AD1	115,000.000	126,121.65	117,617.40
FUT MAR 18 CBT UL T-BONDS CUSIP: 999599GH0	-13.000	-2,168,162.11	-2,179,531.25
FUT MAR 18 CBT UL T-BONDS CUSIP: 999599GH0	13.000	2,168,162.11	2,179,531.25
FUT MAR 18 CBT ULT TNOTE CUSIP: 999599GH0	7.000	938,148.36	934,937.50
FUT MAR 18 CBT ULT TNOTE CUSIP: 999599GH0	-7.000	-938,148.36	-934,937.50
FUT MAR 18 CBT 5Y T-NOTE CUSIP: 999599GH0	-20.000	-2,331,046.82	-2,323,281.25
FUT MAR 18 CBT 5Y T-NOTE CUSIP: 999599GH0	20.000	2,331,046.82	2,323,281.25
FUT MAR 18 US 2YR T-NOTE CUSIP: 999599GH0	7.000	1,500,953.13	1,498,765.63
FUT MAR 18 US 2YR T-NOTE CUSIP: 999599GH0	-7.000	-1,500,953.13	-1,498,765.63
FUT MAR 18 10 YR T-NOTES CUSIP: 999599GH0	43.000	5,362,190.61	5,334,015.63
FUT MAR 18 10 YR T-NOTES CUSIP: 999599GH0	-43.000	-5,362,190.61	-5,334,015.63
HOUSTON TEX 3.961% 03-01-2047 BEO TAXABLE SEDOL: BFN6G34	265,000.000	265,000.00	272,345.80

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C CUSIP: 452151LF8	330,000.000	320,442.62	329,452.20
ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY REV 6.184% 01-01-2034 BEO TAXABLE SEDOL: B4QTD76	70,000.000	85,027.60	90,856.50
IRAQ REP GTD NT 3/A2 2.149% DUE 01-18-2022 REG CUSIP: 462652AD0	215,000.000	215,000.00	213,766.55
JOBSONIO BEVERAGE SYS OHIO STATEWIDE LIQUOR PROFITS REV 4.532% 01-01-2035 BEO SEDOL: B9HL525	305,000.000	314,885.93	341,398.70
LOS ANGELES CALIF UNI SCH DIST 5.75% 07-01-2034 BEO TAXABLE SEDOL: B513PH4	690,000.000	833,965.86	879,881.10
LOS ANGELES CALIF UNI SCH DIST 6.758% DUE 07-01-2034 BEO TAXABLE SEDOL: B63L7C2	195,000.000	274,595.10	269,318.40
METROPOLITAN TRANSN AUTH N Y REV 6.814% 11-15-2040 BEO TAXABLE SEDOL: B669YV1	185,000.000	238,485.35	264,403.85
MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.651% 01-15-2046 BEO TAXABLE SEDOL: BDGNRD5	150,000.000	150,000.00	152,992.50
MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.652% 08-15-2057 BEO TAXABLE CUSIP: 60636APP2	175,000.000	173,827.92	177,861.25
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SEDOL: B4WN3T4	245,000.000	327,848.40	366,012.85
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE SEDOL: B3YD6H4	330,000.000	475,709.30	509,361.60
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.508% 08-01-2037 BEO TAXABLE SEDOL: B4XCYP3	90,000.000	109,418.40	114,502.50
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE SEDOL: B56SPB8	480,000.000	589,709.53	607,881.60
NEW YORK N Y 6.246% 06-01-2035 BEO TAXABLE CUSIP: 64966HYX2	90,000.000	97,187.40	98,055.00
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.6% 03-15-2040 BEO TAXABLE SEDOL: B5999C7	125,000.000	154,551.25	160,468.75
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.628% 03-15-2039 BEO TAXABLE SEDOL: B42KVY6	150,000.000	181,801.50	187,342.50
NEW YORK ST URBAN DEV CORP REV 2.1% 03-15-2022 BEO TAXABLE CUSIP: 6500354S4	290,000.000	289,823.10	288,776.20
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE SEDOL: B40VJC5	145,000.000	161,801.15	177,272.65

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE SEDOL: B3XNKQ2	170,000.000	230,637.47	258,619.30
OHIO ST UNIV GEN RCPTS 3.798% 12-01-2046BEO TAXABLE CUSIP: 677632G88	90,000.000	90,000.00	92,979.00
OREGON ST DEPT TRANSN HWY USER TAX REV 5.834% 11-15-2034 BEO TAXABLE SEDOL: B5YBV22	135,000.000	168,258.29	173,866.50
PORT AUTH N Y & N J 4.81% 10-15-2065 BEOTAXABLE CUSIP: 73358WXQ2	160,000.000	160,000.00	194,907.20
PORT AUTH N Y & N J 5.647 ONE HUNDRED SIXTY(FIFTH) 11-01-40 SEDOL: B3WV4Q5	280,000.000	338,087.06	367,256.40
REGIONAL TRANSN DIST COLO SALES TAX REV 5.844% 11-01-2050 BEO TAXABLE CUSIP: 759136QP2	140,000.000	179,177.49	190,733.20
SALES TAX SECURITIZATION CORP ILL 3.587%01-01-2043 BEO TAXABLE CUSIP: 79467BAR6	295,000.000	294,948.25	294,507.35
SAN ANTONIO TEX ELEC & GAS REV TAXABLE 4.427 DUE 02-01-42 TAXABLE SF02-01-31 SEDOL: B8J90T2	230,000.000	253,427.50	265,666.10
SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX REV 5.911% 04-01-2048 REG SEDOL: B5V2QH8	110,000.000	144,615.23	150,580.10
SAN JOSE CALIF REDEV AGY SUCC AGY TX ALLOCATION 3.375 08-01-2034 BEO TAXABLE SEDOL: BYVZVK8	75,000.000	73,278.00	73,890.00
TEXAS ST 4.681% 04-01-2040 BEO TAXABLE SEDOL: B4R23P2	270,000.000	310,805.95	319,482.90
TEXAS TRANSN COMMN ST HWY FD REV 5.178% 04-01-2030 BEO TAXABLE SEDOL: B52BMP4	280,000.000	340,848.09	336,403.20
UKRAINE AID 1.471% DUE 09-29-2021 REG 1.471% DUE 09-29-2021 REG CUSIP: 903724BL5	400,000.000	400,000.00	389,564.00
UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE SEDOL: B8N3JB5	200,000.000	267,585.74	283,558.00
UNIVERSITY CALIF REVS 4.601% 05-15-2031 BEO TAXABLE SEDOL: BFG2Y91	185,000.000	185,000.00	205,620.10
UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE SEDOL: BYSZTY1	270,000.000	270,000.00	295,215.30
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE SEDOL: B7MQN72	40,000.000	36,814.00	44,649.60
UNIVERSITY VA UNIV REVS 4.179% 09-01-2117 BEO TAXABLE CUSIP: 915217WX7	85,000.000	85,000.00	88,639.70

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
UNIVERSITY VA UNIV REVS 6.2% 09-01-2039 BEO TAXABLE SEDOL: B3XQ2J8	205,000.000	270,219.35	291,946.65
WASHINGTON ST 5.14% 08-01-2040 BEO TAXABLE SEDOL: B5NV5Y3	60,000.000	71,862.00	75,735.00
Total United States - USD		13,727,770.87	14,539,103.55
Total Other		27,324,984.18	28,121,440.96

Other Liabilities

Pending trade purchases: United States dollar	0.000	-17,272.69	-17,272.69
Total - all currencies		-17,272.69	-17,272.69
Pending trade purchases: United States dollar	0.000	-1,189,819.20	-1,189,819.20
Other Payables: United States dollar	0.000	-16,625.51	-16,625.51
Total - all currencies		-1,206,444.71	-1,206,444.71
Total Other Liabilities		-1,223,717.40	-1,223,717.40

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Unallocated Insurance Contract</i>			
United States - USD			
** PRINCIPAL LIFE INSURANCE COMPANY - CREDITING INTEREST RATE OF 2.75% AT DECEMBER 31, 2017	4,107,086.00	4,107,086.00	4,107,086.00
Total United States -		4,107,086.00	4,107,086.00
Total Unallocated Insurance Contract		4,107,086.00	4,107,086.00

TOTAL CASH, INVESTMENTS, AND PENDING TRADE PAYABLES AND RECEIVABLES**249,098,262**

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2017
EIN: 84-0857401
Plan Number 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD1XCZ7	\$ GEN CORP NEW 3.875% DUE 04-15-2027	Acquisitions	495,000.00	-494,633.70	
		Free Delivery	-220,000.00		
C38141GWC4	## DO NOT USE GOLDMAN SACHS 3% DUE 04-26-2022	Acquisitions	930,000.00	-927,024.00	
		Free Delivery	-930,000.00		
C9DU99MMY6	##GOLDMAN SACHS GROUP INC 3.85% 26 JAN 2027 DO NOT USE SEE TNT #471LABB	Acquisitions	2,210,000.00	-2,210,539.60	
		Dispositions	-1,645,000.00		1,675,164.90
		Free Delivery	-565,000.00		
SBYQHX14	ABBOTT LABS 3.4% DUE 11-30-2023	Acquisitions	180,000.00	-182,878.20	
		Dispositions	-460,000.00		470,207.40
SBD6NWW9	ABBOTT LABS 4.75% 04-15-2043	Acquisitions	55,000.00	-60,440.60	
		Free Delivery	-115,000.00		
		Free Receipt	395,000.00		
SBYVQ5V0	ABBOTT LABS 4.75% DUE 11-30-2036	Acquisitions	205,000.00	-212,911.60	
		Dispositions	-550,000.00		593,368.70
		Free Delivery	-70,000.00		
SBYQHX58	ABBOTT LABS 4.9% DUE 11-30-2046	Acquisitions	305,000.00	-329,906.70	
		Dispositions	-1,020,000.00		1,097,687.10
		Free Delivery	-230,000.00		
SBXDZFY1	ABBVIE INC FIXED 4.5% DUE 05-14-2035	Acquisitions	195,000.00	-192,558.60	
		Dispositions	-380,000.00		374,282.80
		Free Delivery	-240,000.00		
SBXDZFZ2	ABBVIE INC FIXED 4.7% DUE 05-14-2045	Acquisitions	665,000.00	-707,293.90	
		Dispositions	-490,000.00		521,820.80
		Free Delivery	-130,000.00		
SBCZM189	ABBVIE INC 4.4% DUE 11-06-2042	Acquisitions	490,000.00	-508,306.00	
		Dispositions	-575,000.00		596,133.95
		Free Delivery	-100,000.00		
SBYP8MQ6	ABBVIE INC 4.45% DUE 05-14-2046				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2582294	ACE CAP TR II 9.7% DUE 04-01-2030	Acquisitions	545,000.00	-530,261.85	
		Dispositions	-1,130,000.00		1,144,898.40
		Free Delivery	-35,000.00		
SBYSRN89	ACE INA HLDGS INC 2.875% DUE 11-03-2022	Acquisitions	65,000.00	-96,687.50	
		Free Delivery	-20,000.00		
SBYSRKF5	ACE INA HLDGS INC 4.35% DUE 11-03-2045	Acquisitions	80,000.00	-81,188.00	
		Dispositions	-80,000.00		80,819.20
SBWDBNG0	ACTAVIS FDG SCS 4.75% DUE 03-15-2045	Acquisitions	105,000.00	-116,597.25	
		Dispositions	-290,000.00		315,993.45
		Free Delivery	-180,000.00		
SBT6T3K4	ACTAVIS FDG SCS 4.85% DUE 06-15-2044	Acquisitions	1,100,000.00	-1,163,712.35	
		Dispositions	-462,000.00		494,561.76
		Free Delivery	-70,000.00		
SB8HSNN6	ACTAVIS INC 3.25% DUE 10-01-2022	Acquisitions	135,000.00	-135,963.90	
		Dispositions	-145,000.00		157,462.75
		Free Delivery	-95,000.00		
SBZ072L0	AERCAP IRELAND CAP/GLOBA 3.5% 05-26-2022	Acquisitions	810,000.00	-814,680.00	
		Dispositions	-810,000.00		832,963.50
SB8L7F66	AETNA INC 2.75% DUE 11-15-2022	Acquisitions	405,000.00	-403,687.80	
		Dispositions	-405,000.00		417,664.35
SBW2V4S0	AGRIUM INC 3.375% DUE 03-15-2025	Acquisitions	265,000.00	-263,854.40	
		Dispositions	-125,000.00		124,227.50
		Free Delivery	-85,000.00		
C009279AA8	AIRBUS GROUP SE 3.15% DUE 04-10-2027	Acquisitions	150,000.00	-151,219.50	
		Dispositions	-55,000.00		55,506.55
		Free Delivery	-95,000.00		
		Acquisitions	405,000.00	-408,438.45	
		Free Delivery	-250,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDY6J8	ALABAMA PWR CO 4.3% DUE 01-02-2046	Acquisitions	155,000.00	-168,159.50	
		Free Delivery	-45,000.00		
SBBG7S30	ALLSTATE CORP 4.5% DUE 06-15-2043	Acquisitions	90,000.00	-97,707.60	
		Free Delivery	-60,000.00		
SBD91617	ALTRIA GROUP INC 3.875% DUE 09-16-2046	Acquisitions	310,000.00	-284,015.80	
		Dispositions	-635,000.00		585,973.80
		Free Delivery	-155,000.00		
SB8K84P2	ALTRIA GROUP INC 4.25% DUE 08-09-2042	Acquisitions	265,000.00	-265,813.15	
		Free Delivery	-80,000.00		
SB7ZKNH1	ALTRIA GROUP INC 4.5% DUE 05-02-2043	Acquisitions	95,000.00	-101,772.55	
		Dispositions	-205,000.00		214,244.20
		Free Delivery	-105,000.00		
SBRJ2WM1	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	Acquisitions	110,000.00	-129,099.30	
		Free Delivery	-30,000.00		
SBD5KBP7	AMAZON COM INC 4.05% DUE 08-22-2047	Acquisitions	95,000.00	-94,297.95	
		Dispositions	-65,000.00		66,487.85
		Free Delivery	-30,000.00		
SBD5KBM4	AMAZON COM INC 4.25% DUE 08-22-2057	Acquisitions	275,000.00	-272,750.50	
		Free Delivery	-80,000.00		
SB8C3GC6	AMER MOVIL SAB DE CV 6.125% 03-30-2040	Acquisitions	90,000.00	-102,488.80	
		Dispositions	-50,000.00		57,784.00
SB82VRK5	AMER MOVIL SAB DE 4.375% DUE 07-16-2042	Acquisitions	80,000.00	-73,972.80	
		Dispositions	-80,000.00		76,836.00
SBD45XT1	AMERICAN EXPRESS CR CORP TRANCHE # TR 00106 1.875% 05-03-2019	Acquisitions	1,545,000.00	-1,547,923.95	
		Dispositions	-1,545,000.00		1,549,638.20
SBF02066	AMERICAN EXPRESS CREDIT MTN 2.2% DUE 03-03-2020	Acquisitions	1,030,000.00	-1,028,928.80	

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SBYRBP19	AMERICAN EXPRESS CREDIT 2.375% DUE 05-26-2020	Dispositions	-1,030,000.00		1,025,334.10
		Acquisitions	810,000.00	-820,797.30	
		Dispositions	-195,000.00		195,551.85
		Free Delivery	-500,000.00		
SBXSSDR4	AMERICAN INTERNATIONAL GROUP INC BNDS 3.75% DUE 07-10-2025 REG	Acquisitions	565,000.00	-557,269.40	
		Dispositions	-335,000.00		344,023.70
		Free Delivery	-230,000.00		
SBF5ZVL2	AMERICAN INTL GROUP INC 4.125 DUE 02-15-2024	Acquisitions	90,000.00	-93,065.40	
		Free Delivery	-55,000.00		
SB52FJL1	AMERICAN MUN PWR OHIO INC REV 8.084% 02-15-2050 BEO TAXABLE	Acquisitions	390,000.00	-596,466.00	
		Free Delivery	-115,000.00		
SB968SP1	AMERN EXPRESS CO 4.05% DUE 12-03-2042	Acquisitions	175,000.00	-178,950.90	
		Free Delivery	-50,000.00		
SBD0B508	AMERN EXPRESS CR 3.3% DUE 05-03-2027	Acquisitions	620,000.00	-614,186.50	
		Dispositions	-620,000.00		622,636.55
SBDZPJT2	AMERN HONDA FIN 2.9% DUE 02-16-2024	Acquisitions	375,000.00	-372,648.75	
		Dispositions	-375,000.00		374,853.75
SBVCN939	AMERN INTL GROUP 3.875% DUE 01-15-2035	Acquisitions	235,000.00	-217,099.60	
		Dispositions	-80,000.00		73,840.00
		Free Delivery	-70,000.00		
SBDFXRB4	AMERN INTL GROUP 3.9% DUE 04-01-2026	Acquisitions	320,000.00	-331,356.35	
		Dispositions	-730,000.00		727,165.90
SBP8G1N4	AMERN INTL GROUP 4.5% DUE 07-16-2044	Acquisitions	455,000.00	-447,656.75	
		Dispositions	-415,000.00		431,528.20
		Free Delivery	-40,000.00		
SBYMMP95	AMERN INTL GROUP 4.7% DUE 07-10-2035	Acquisitions	300,000.00	-315,801.95	
		Dispositions	-135,000.00		141,000.60

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SBDF0M09	AMERN WTR CAP CORP 2.95% DUE 09-01-2027	Free Delivery	-105,000.00		
		Acquisitions	190,000.00	-189,374.90	
SBDF0M54	AMERN WTR CAP CORP 3.75% DUE 09-01-2047	Free Delivery	-120,000.00		
		Acquisitions	410,000.00	-408,741.30	
SBDFVJL2	AMGEN INC 2.65% DUE 05-11-2022	Free Delivery	-120,000.00		
		Acquisitions	930,000.00	-928,009.80	
C031162BZ2	AMGEN INC 4.4% 05-01-2045	Free Delivery	-575,000.00		
		Acquisitions	365,000.00	-365,526.50	
		Dispositions	-150,000.00		157,970.50
		Free Delivery	-105,000.00		
SB76M525	AMGEN INC 5.15% DUE 11-15-2041	Acquisitions	90,000.00	-104,451.30	
		Free Delivery	-35,000.00		
SBNYJ9Z1	ANADARKO PETE CORP 4.5% DUE 07-15-2044	Acquisitions	220,000.00	-210,586.10	
		Free Delivery	-25,000.00		
SBD1DGJ9	ANADARKO PETE CORP 5.55% DUE 03-15-2026	Acquisitions	400,000.00	-446,280.65	
		Dispositions	-215,000.00		241,165.50
		Free Delivery	-115,000.00		
SB1FGZM6	ANADARKO PETE CORP 6.45% DUE 09-15-2036	Acquisitions	50,000.00	-60,822.00	
		Dispositions	-145,000.00		173,570.80
SBD5FGB3	ANADARKO PETE CORP 6.6% DUE 03-15-2046	Free Delivery	-45,000.00		
		Acquisitions	210,000.00	-265,333.80	
SBDR0DX7	ANDEAVOR LOGISTICS LP & TESORO LOGISTICS3.5% DUE 12-01-2022	Dispositions	-40,000.00		50,611.60
		Acquisitions	55,000.00	-54,829.50	
C03350WAC3	ANDEAVOR LOGISTICS LP & TESORO LOGISTICS4.25% 12-01-2027	Dispositions	-55,000.00		55,156.75
		Acquisitions	80,000.00	-79,857.60	
SBDR0F19	ANDEAVOR LOGISTICS LP/CORP 5.2% 12-01-2047	Dispositions	-80,000.00		80,540.00

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SBYMLCJ1	ANHEUSER-BUSCH 3.65% DUE 02-01-2026	Acquisitions	150,000.00	-151,119.00	
		Dispositions	-70,000.00		71,493.10
		Acquisitions	535,000.00	-546,377.10	
		Dispositions	-1,505,000.00		1,544,390.25
SBD0YZ96	ANHEUSER-BUSCH 4.439% DUE 10-06-2048	Free Delivery	-490,000.00		
		Acquisitions	875,000.00	-890,959.70	
SBYMLCL3	ANHEUSER-BUSCH 4.7% DUE 02-01-2036	Dispositions	-421,230.80		436,201.95
		Acquisitions	310,000.00	-326,393.10	
		Dispositions	-1,135,000.00		1,241,501.00
		Free Delivery	-505,000.00		
SBYMLGZ5	ANHEUSER-BUSCH 4.9% DUE 02-01-2046	Acquisitions	1,270,000.00	-1,433,490.20	
		Dispositions	-1,920,000.00		2,100,681.55
SBFMC2N5	ANTHEM INC 3.35% DUE 12-01-2024	Free Delivery	-355,000.00		
		Acquisitions	240,000.00	-239,923.20	
SBFMC2M4	ANTHEM INC 4.375% 12-01-2047	Dispositions	-60,000.00		60,515.40
		Acquisitions	435,000.00	-439,143.75	
SBN40JL0	AON PLC 4.6% DUE 06-14-2044	Dispositions	-75,000.00		77,711.25
		Acquisitions	340,000.00	-327,057.75	
		Dispositions	-65,000.00		70,513.95
		Free Delivery	-115,000.00		
SBXS2QD3	AON PLC 4.75% DUE 05-15-2045	Acquisitions	65,000.00	-65,015.60	
		Dispositions	-130,000.00		129,194.00
SBLNMSB6	APACHE CORP FIXED 4.25% DUE 01-15-2044	Acquisitions	375,000.00	-351,262.50	
		Dispositions	-175,000.00		166,096.90
SB7XL9Z6	APACHE CORP 4.75% DUE 04-15-2043	Free Delivery	-110,000.00		
		Acquisitions	515,000.00	-520,627.70	
SB3Y89J2	APACHE CORP 7.625 DEB DUE 11-01-2096 BEO	Free Delivery	-25,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C037833DG2	APPLE INC FIXED 3.75% 11-13-2047	Acquisitions	165,000.00	-213,572.70	
		Free Delivery	-50,000.00		
SBYM4159	APPLE INC 1.55% DUE 02-08-2019	Acquisitions	240,000.00	-240,576.00	
		Dispositions	-135,000.00		135,939.25
SBD3N0X9	APPLE INC 2.85% DUE 05-11-2024	Acquisitions	580,000.00	-579,559.20	
		Dispositions	-580,000.00		580,342.20
SBF58H24	APPLE INC 2.9% DUE 09-12-2027	Acquisitions	1,285,000.00	-1,297,316.55	
		Dispositions	-780,000.00		786,840.60
		Free Delivery	-315,000.00		
SBD3N0T5	APPLE INC 3.2% DUE 05-11-2027	Acquisitions	355,000.00	-354,602.40	
		Dispositions	-135,000.00		133,263.90
		Free Delivery	-220,000.00		
SBD894X0	APPLE INC 3.35% DUE 02-09-2027	Acquisitions	310,000.00	-311,927.80	
		Dispositions	-225,000.00		226,049.35
		Free Delivery	-85,000.00		
C037833BA7	APPLE INC 3.45% DUE 02-09-2045	Acquisitions	405,000.00	-407,814.75	
		Dispositions	-405,000.00		410,056.90
SBF58H35	APPLE INC 3.75% DUE 09-12-2047	Acquisitions	175,000.00	-159,283.25	
		Dispositions	-770,000.00		698,666.30
C037833AL4	APPLE INC 3.85% DUE 05-04-2043	Acquisitions	385,000.00	-383,331.80	
		Dispositions	-70,000.00		69,450.50
		Free Delivery	-95,000.00		
SBDWCWWV9	APPLE INC 3.85% DUE 08-04-2046	Acquisitions	805,000.00	-803,461.05	
		Dispositions	-325,000.00		323,930.25
		Free Delivery	-155,000.00		
SBDVPY57	APPLE INC 3% DUE 02-09-2024	Acquisitions	520,000.00	-509,525.55	
		Free Delivery	-120,000.00		

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SBDVPX83	APPLE INC 4.25% DUE 02-09-2047	Acquisitions	585,000.00	-584,742.60	
		Free Delivery	-360,000.00		
SBXC5WP2	APPLE INC 4.375% DUE 05-13-2045	Acquisitions	495,000.00	-494,000.10	
		Dispositions	-495,000.00		511,749.25
C037833BX7	APPLE INC 4.65% DUE 02-23-2046	Acquisitions	495,000.00	-511,827.80	
		Dispositions	-290,000.00		317,569.20
		Free Delivery	-65,000.00		
		Acquisitions	1,000,000.00	-1,090,123.60	
		Dispositions	-755,000.00		838,255.75
SBD4H0N0	APPLIED MATLS INC 3.3% DUE 04-01-2027	Free Delivery	-230,000.00		
		Acquisitions	120,000.00	-119,574.00	
SBYVBM05	APPLIED MATLS INC 4.35% DUE 04-01-2047	Dispositions	-120,000.00		121,711.20
		Acquisitions	415,000.00	-414,240.55	
SBD3HC13	ARCH CAP FIN LLC 5.031% DUE 12-15-2046	Dispositions	-415,000.00		429,518.90
		Acquisitions	85,000.00	-96,106.10	
		Dispositions	-200,000.00		226,837.00
		Free Delivery	-25,000.00		
SBD5WHY4	ARIZONA PUB SVC CO 2.95% DUE ARIZONA PUB SVC CO 2.95% 09-15-2027	Acquisitions	495,000.00	-494,658.45	
		Free Delivery	-230,000.00		
SBYZR531	ARIZONA PUB SVC CO 4.35% DUE 11-15-2045	Acquisitions	190,000.00	-198,376.80	
		Free Delivery	-85,000.00		
SBYYXY44	ASCENSION HLTH 3.945% DUE 11-15-2046	Acquisitions	180,000.00	-184,178.60	
		Free Delivery	-50,000.00		
C045167DZ3	ASIAN DEV BK NT 1.625% DUE 05-05-2020 REG	Acquisitions	1,530,000.00	-1,526,572.80	
		Dispositions	-1,530,000.00		1,530,260.10
SBF4SNM7	ASTRAZENECA PLC 2.375% DUE 06-12-2022	Acquisitions	190,000.00	-189,395.80	
		Dispositions	-70,000.00		69,379.10

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SBX2KBD8	AT&T INC 3.4% DUE 05-15-2025	Free Delivery	-120,000.00		
		Acquisitions	270,000.00	-260,393.40	
		Dispositions	-160,000.00		157,200.00
		Free Delivery	-255,000.00		
SBD9MM34	AT&T INC 3.9% DUE 08-14-2027	Acquisitions	930,000.00	-928,391.10	
		Dispositions	-355,000.00		354,179.95
		Free Delivery	-575,000.00		
SBBNC4H4	AT&T INC 4.35% DUE 06-15-2045	Acquisitions	180,000.00	-156,677.40	
		Dispositions	-180,000.00		163,251.00
SBD3HCY6	AT&T INC 4.5% DUE 03-09-2048	Acquisitions	1,060,000.00	-961,662.85	
		Dispositions	-2,125,000.00		1,944,023.20
SBX2KBF0	AT&T INC 4.5% DUE 05-15-2035	Acquisitions	105,000.00	-99,797.25	
		Dispositions	-105,000.00		102,838.05
SBD3HCX5	AT&T INC 4.55% DUE 03-09-2049	Acquisitions	415,000.00	-391,646.00	
		Dispositions	-350,000.00		323,438.30
		Free Delivery	-355,000.00		
SBX2H2X6	AT&T INC 4.75% DUE 05-15-2046	Acquisitions	1,450,000.00	-1,390,408.75	
		Dispositions	-440,000.00		416,538.40
		Free Delivery	-175,000.00		
SBN8KPY1	AT&T INC 4.8% DUE 06-15-2044	Acquisitions	610,000.00	-572,402.40	
		Dispositions	-310,000.00		298,742.30
		Free Delivery	-315,000.00		
SBDfBR30	AT&T INC 4.9% DUE 08-14-2037	Acquisitions	1,050,000.00	-1,048,402.05	
		Dispositions	-290,000.00		291,430.40
		Free Delivery	-260,000.00		
SBD9MM78	AT&T INC 5.15% DUE 02-14-2050	Acquisitions	1,835,000.00	-1,835,556.85	
		Free Delivery	-450,000.00		
SBYY3Z96	AT&T INC 5.15% DUE 03-15-2042				

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SBDCL4L0	AT&T INC 5.25% DUE 03-01-2037	Acquisitions	690,000.00	-688,449.50	
		Dispositions	-595,000.00		607,698.05
		Free Delivery	-20,000.00		
SB4WPQV3	AT&T INC 5.35% DUE 09-01-2040	Acquisitions	485,000.00	-482,715.65	
		Dispositions	-485,000.00		506,377.60
SBDCL4K9	AT&T INC 5.45% DUE 03-01-2047	Acquisitions	640,000.00	-668,467.50	
		Dispositions	-570,000.00		592,922.50
SBB0R3H5	AT&T INC 5.55% DUE 08-15-2041	Acquisitions	1,070,000.00	-1,078,704.15	
		Dispositions	-1,070,000.00		1,111,040.65
SBF4SN38	ATMOS ENERGY CORP 3.0% DUE 06-15-2027	Acquisitions	90,000.00	-97,824.60	
		Dispositions	-65,000.00		69,724.20
		Free Delivery	-25,000.00		
SBWY4YW1	AUTOZONE INC 3.25% DUE 04-15-2025	Acquisitions	390,000.00	-388,927.50	
		Free Delivery	-240,000.00		
SBYQJKB9	AUTOZONE INC 3.75% DUE 06-01-2027	Acquisitions	650,000.00	-638,328.00	
		Dispositions	-60,000.00		59,705.40
		Free Delivery	-405,000.00		
C05526DBE4	B A T CAP CORP 4.54% DUE 08-15-2047	Acquisitions	805,000.00	-804,959.75	
		Dispositions	-445,000.00		451,434.65
		Free Delivery	-105,000.00		
SBYMX8C2	BANK AMER CORP BNDS 4.443% 01-20-2048	Acquisitions	1,110,000.00	-1,123,854.55	
		Dispositions	-440,000.00		450,346.40
		Free Delivery	-155,000.00		
SBYM4WN4	BANK AMER CORP FIXED 3.824% 01-20-2028	Acquisitions	2,370,000.00	-2,389,166.50	
		Dispositions	-2,200,000.00		2,313,645.55
		Free Delivery	-170,000.00		
		Acquisitions	2,565,000.00	-2,592,880.10	
		Dispositions	-1,780,000.00		1,802,415.10

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EIN: 84-0857401
Plan Number 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBF3FXK7	BANK AMER CORP FLTG RT 2.328% DUE 10-01-2021	Free Delivery	-425,000.00		
		Acquisitions	320,000.00	-320,000.00	
		Dispositions	-320,000.00		320,102.40
SBYWC108	BANK AMER CORP FLTG RT 2.881% DUE 04-24-2023	Acquisitions	1,970,000.00	-1,985,310.90	
		Dispositions	-1,970,000.00		1,978,748.15
SBYWC0C3	BANK AMER CORP FLTG RT 4.244% DUE 04-24-2038	Acquisitions	2,085,000.00	-2,112,402.05	
		Dispositions	-1,040,000.00		1,088,760.00
		Free Delivery	-425,000.00		
SBYVQ0T3	BANK AMER CORP VAR RT 3.124% DUE 01-20-2023	Acquisitions	605,000.00	-605,000.00	
		Dispositions	-415,000.00		421,881.25
		Free Delivery	-190,000.00		
SBF8F0W3	BANK AMER CORP 2.369% DUE 07-21-2021	Acquisitions	740,000.00	-740,987.45	
		Free Delivery	-460,000.00		
SBD5FYQ4	BANK AMER CORP 3.248% DUE 10-21-2027	Acquisitions	460,000.00	-438,131.00	
		Dispositions	-1,315,000.00		1,265,155.95
		Free Delivery	-285,000.00		
SBF8F0V2	BANK AMER CORP 3.593% DUE 07-21-2028	Acquisitions	675,000.00	-675,396.10	
		Dispositions	-675,000.00		677,057.25
SBYWC0Y5	BANK AMER CORP 3.705% BNDS 04-24-2028	Acquisitions	345,000.00	-346,558.45	
		Dispositions	-345,000.00		348,027.40
SBYPFX19	BANK AMER CORP 3.875% DUE 08-01-2025	Acquisitions	605,000.00	-615,972.90	
		Dispositions	-605,000.00		624,928.70
SBLBP4H5	BANK AMER CORP 4.875% DUE 04-01-2044	Acquisitions	45,000.00	-51,304.05	
		Dispositions	-30,000.00		34,331.40
		Free Delivery	-15,000.00		
SB8WR844	BANK AMER CORP 5.875% DUE 02-07-2042	Acquisitions	190,000.00	-247,833.70	
		Dispositions	-65,000.00		83,909.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJ7B592	BANK AMER CORP 5% DUE 01-21-2044	Free Delivery	-25,000.00		
		Acquisitions	105,000.00	-120,932.70	
		Dispositions	-635,000.00		723,314.80
		Free Delivery	-75,000.00		
SBF1TQJ1	BANK OF MONTREAL 2.35% 09-11-2022	Acquisitions	945,000.00	-941,474.95	
		Free Delivery	-345,000.00		
SBWDQJG7	BARCLAYS PLC 3.65% DUE 03-16-2025	Acquisitions	355,000.00	-345,687.00	
		Dispositions	-355,000.00		355,490.15
SBD72SB6	BARCLAYS PLC 3.684% DUE 01-10-2023	Acquisitions	610,000.00	-610,000.00	
		Dispositions	-610,000.00		611,674.45
SBD72SC7	BARCLAYS PLC 4.337% DUE 01-10-2028	Acquisitions	280,000.00	-289,334.40	
		Dispositions	-55,000.00		56,762.20
SBD0SY79	BARCLAYS PLC 4.375% DUE 01-12-2026	Acquisitions	325,000.00	-334,408.70	
		Dispositions	-505,000.00		515,935.65
SBDGKSN3	BARCLAYS PLC 4.836% 05-09-2028	Acquisitions	1,135,000.00	-1,145,314.00	
		Dispositions	-1,135,000.00		1,177,539.00
SBD72S38	BARCLAYS PLC 4.95% DUE 01-10-2047	Acquisitions	1,430,000.00	-1,479,539.90	
		Dispositions	-900,000.00		957,081.70
SBD8ZS14	BARCLAYS PLC 5.2% DUE 05-12-2026	Acquisitions	355,000.00	-378,997.05	
		Dispositions	-465,000.00		490,673.25
SBYWR2D3	BARCLAYS PLC 5.25% DUE 08-17-2045	Acquisitions	330,000.00	-374,378.40	
		Dispositions	-330,000.00		380,946.60
SB8L1XS6	BARRICK GOLD CORP 5.25% DUE 04-01-2042	Acquisitions	35,000.00	-40,366.55	
		Dispositions	-115,000.00		125,747.90
SB4TYCN7	BARRICK N AMER FIN 5.7% DUE 05-30-2041	Acquisitions	140,000.00	-162,881.15	
		Free Delivery	-40,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBG48MX8	BARRICK PD 5.95% DUE 10-15-2039	Acquisitions	35,000.00	-43,268.40	
		Dispositions	-295,000.00		347,535.75
		Free Delivery	-40,000.00		
SBDCXG76	BAXTER INTL INC 3.5% DUE 08-15-2046	Acquisitions	120,000.00	-107,340.00	
		Dispositions	-85,000.00		77,522.55
		Free Delivery	-35,000.00		
SB574M81	BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.907% 10-01-2050 BEO TAXABLE	Acquisitions	320,000.00	-450,449.20	
		Dispositions	-100,000.00		146,486.00
		Free Delivery	-190,000.00		
SBDB2XG2	BB&T BRH BKG & TR CO GLOBAL BK MEDIUM TERM 1.45% DUE 05-10-2019	Acquisitions	790,000.00	-785,267.90	
		Free Delivery	-490,000.00		
		Acquisitions	460,000.00	-459,139.80	
C075896AC4	BED BATH & BEYOND 5.165% DUE 08-01-2044	Dispositions	-460,000.00		462,893.40
		Acquisitions	75,000.00	-67,375.50	
		Dispositions	-155,000.00		141,625.05
SB96WCM8	BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043	Free Delivery	-95,000.00		
		Acquisitions	200,000.00	-209,694.95	
		Dispositions	-150,000.00		163,169.25
SBVXY748	BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	Free Delivery	-95,000.00		
		Acquisitions	85,000.00	-93,894.40	
		Dispositions	-485,000.00		522,519.00
SBFD3PF0	BHP BILLITON FIN 5% DUE 09-30-2043	Free Delivery	-45,000.00		
		Acquisitions	220,000.00	-251,351.05	
		Dispositions	-265,000.00		314,178.25
SBYNPNY4	BIOGEN INC 5.2% DUE 09-15-2045	Free Delivery	-35,000.00		
		Acquisitions	345,000.00	-385,066.75	
		Dispositions	-120,000.00		138,463.20
		Free Delivery	-50,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDFVFK3	BK NEW YORK MELLON FLTG RT 2.661% DUE 05-16-2023	Acquisitions	635,000.00	-635,000.00	
		Free Delivery	-395,000.00		
C064255AQ5	BK OF TOKYO 2.7% DUE 09-09-2018	Acquisitions	295,000.00	-296,973.55	
		Dispositions	-295,000.00		296,572.35
SBVZ6WM5	BOEING CO FIXED 3.5% DUE 03-01-2045	Acquisitions	205,000.00	-186,988.70	
		Dispositions	-205,000.00		193,804.95
SBG48P28	BOEING CO 6.125% DUE 02-15-2033	Acquisitions	80,000.00	-105,297.60	
		Dispositions	-80,000.00		107,717.65
SBWC4XV5	BORGWARNER INC 4.375% DUE 03-15-2045	Acquisitions	60,000.00	-60,673.80	
		Dispositions	-325,000.00		325,401.25
		Free Delivery	-140,000.00		
SBZ9P8F1	BP CAP MKTS P L C 2.52% 09-19-2022	Acquisitions	810,000.00	-810,000.00	
		Dispositions	-225,000.00		224,894.25
SBZ9P8G2	BP CAP MKTS P L C 3.279% 09-19-2027	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-90,000.00		90,474.30
		Free Delivery	-90,000.00		
SBDFFCG0	BRANCH BANKING & TRUST 2.1% 01-15-2020	Acquisitions	370,000.00	-369,970.40	
		Dispositions	-370,000.00		372,530.80
SBDT5G42	BRISTOL MYERS 1.6% DUE 02-27-2019	Acquisitions	545,000.00	-544,564.00	
		Dispositions	-545,000.00		544,887.50
C110122AV0	BRISTOL MYERS 1.75% DUE 03-01-2019	Acquisitions	545,000.00	-546,072.10	
		Free Delivery	-340,000.00		
SBDRHC31	BRISTOL MYERS 3.25% DUE 02-27-2027	Acquisitions	605,000.00	-603,632.95	
		Dispositions	-605,000.00		611,600.55
SB8L71C4	BRISTOL MYERS 3.25% DUE 08-01-2042	Acquisitions	345,000.00	-309,585.75	
		Dispositions	-320,000.00		296,406.40

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBVDPV49	BRIXMOR OPERATING PARTNERSHIP LP 3.85% NTS 02-01-2025 USD1000	Free Delivery	-25,000.00		
		Acquisitions	480,000.00	-473,673.60	
SBYXYJW1	BSTN PPTYS LTD 2.75% DUE 10-01-2026	Free Delivery	-295,000.00		
		Acquisitions	230,000.00	-209,610.50	
SBF21KC7	BUNGE LTD FIN CORP FIXED 3% DUE 09-25-2022	Dispositions	-230,000.00		215,063.80
		Acquisitions	150,000.00	-149,814.00	
SBYV3D84	BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045	Dispositions	-150,000.00		150,301.50
		Acquisitions	170,000.00	-194,459.60	
SB3N60C7	BURL NORTHN DEB 5.05 DUE 03-01-2041	Dispositions	-310,000.00		348,337.90
		Free Delivery	-25,000.00		
SB7YGHX4	BURL NORTHN SANTA 4.45% DUE 03-15-2043	Acquisitions	195,000.00	-222,738.75	
		Dispositions	-90,000.00		100,062.90
SB4WWNH9	BURL NORTHN SANTA 5.4% DUE 06-01-2041	Free Delivery	-30,000.00		
		Acquisitions	95,000.00	-99,178.10	
SB787QZ8	BURL NORTHN 4.4 DUE 03-15-2042	Dispositions	-95,000.00		101,166.45
		Acquisitions	90,000.00	-104,190.30	
SBYXD4B2	BURLINGTON NORTHERN SANTA FE LLC 4.125% DEB SNR 06-15-2047 USD	Dispositions	-195,000.00		232,896.30
		Free Delivery	-25,000.00		
C13063DAE8	CALIFORNIA ST FLTG RT 2.193% 04-01-2047 BEO TAXABLE	Acquisitions	255,000.00	-270,968.10	
		Dispositions	-255,000.00		264,053.70
SB5BGSJ6	CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE	Acquisitions	90,000.00	-91,481.40	
		Dispositions	-90,000.00		94,749.30
		Acquisitions	590,000.00	-590,000.00	
		Dispositions	-590,000.00		591,386.50
		Acquisitions	110,000.00	-162,308.30	
		Dispositions	-225,000.00		335,355.75
		Free Delivery	-205,000.00		

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SB3Y5CW7	CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE	Acquisitions	195,000.00	-288,866.90	
		Dispositions	-100,000.00		159,286.00
		Free Delivery	-160,000.00		
SB41WHL2	CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000	Acquisitions	225,000.00	-341,024.00	
		Dispositions	-100,000.00		154,907.00
		Free Delivery	-30,000.00		
SBYXBGQ5	CAP 1 FINL CORP FIXED 3.05% DUE 03-09-2022	Acquisitions	130,000.00	-129,916.80	
		Dispositions	-130,000.00		132,184.00
SBDFVGS8	CAP 1 FINL CORP 2.5% DUE 05-12-2020	Acquisitions	330,000.00	-329,478.60	
		Dispositions	-330,000.00		331,353.60
SBVVJ8T7	CAP 1 FINL CORP 3.2% DUE 02-05-2025	Acquisitions	260,000.00	-251,472.00	
		Dispositions	-260,000.00		257,327.20
SBDFC7T9	CAP 1 FINL CORP 3.75% DUE 03-09-2027	Acquisitions	2,555,000.00	-2,550,299.60	
		Dispositions	-1,270,000.00		1,273,266.20
		Free Delivery	-670,000.00		
SBYYQNX5	CAP 1 FINL CORP 3.75% DUE 07-28-2026	Acquisitions	270,000.00	-261,335.70	
		Dispositions	-495,000.00		487,399.50
SBD37KH5	CAP 1 NATL ASSN 2.25% DUE 09-13-2021	Acquisitions	90,000.00	-88,344.90	
		Dispositions	-55,000.00		54,255.85
SBD0P6K7	CAP 1 NATL ASSN 2.35% DUE 01-31-2020	Acquisitions	50,000.00	-50,086.50	
		Dispositions	-30,000.00		30,068.10
SBPN6731	CAPITAL ONE NA 2.95 DUE 07-23-2021	Acquisitions	340,000.00	-342,911.30	
		Dispositions	-340,000.00		344,987.80
SBZ4DM81	CARDINAL HLTH INC 3.079% DUE 06-15-2024	Acquisitions	490,000.00	-490,000.00	
		Dispositions	-490,000.00		496,242.60
SBMM1RV4	CATERPILLAR INC 4.75% DUE 05-15-2064	Acquisitions	75,000.00	-86,144.25	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYXKMT7	CBS CORP NEW 3.375% DUE 02-15-2028	Dispositions	-145,000.00		165,353.40
		Free Delivery	-45,000.00		
		Acquisitions	425,000.00	-420,469.95	
SBF47XX5	CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	Dispositions	-425,000.00		418,875.75
		Acquisitions	295,000.00	-296,504.60	
SBF47XV3	CDN NAT RES LTD 3.85% DUE 06-01-2027	Dispositions	-295,000.00		302,035.80
		Acquisitions	340,000.00	-338,966.40	
SB7YB643	CDN NAT RES LTD 6.25% DUE 03-15-2038	Dispositions	-340,000.00		342,281.30
		Acquisitions	100,000.00	-117,532.00	
SBF47XY6	CDN PAC RY CO NEW 6.125% DUE 09-15-2115	Dispositions	-100,000.00		117,268.00
		Acquisitions	85,000.00	-110,719.30	
SBF4TJS8	CELGENE CORP 3.45% DUE 11-15-2027	Dispositions	-930,000.00		1,183,035.75
		Free Delivery	-75,000.00		
		Acquisitions	320,000.00	-319,267.90	
C151020AS3	CELGENE CORP 3.875% DUE 08-15-2025	Dispositions	-185,000.00		184,813.15
		Acquisitions	225,000.00	-233,840.25	
C151020AM6	CELGENE CORP 4.625% DUE 05-15-2044	Dispositions	-205,000.00		207,515.35
		Acquisitions	110,000.00	-118,586.60	
SBYQH7V2	CELGENE CORP 5% DUE 08-15-2045	Dispositions	-315,000.00		323,575.20
		Free Delivery	-120,000.00		
		Acquisitions	175,000.00	-193,193.55	
C15135UAL3	CENOVUS ENERGY INC 144A FIXED 4.25% DUE 04-15-2027	Dispositions	-195,000.00		203,453.25
		Acquisitions	325,000.00	-324,944.75	
SBF47067	CENTERPOINT ENERGY 2.5% DUE 09-01-2022	Dispositions	-325,000.00		324,889.50
		Acquisitions	285,000.00	-284,917.35	
SBF1D1V0	CENTERPOINT ENERGY 4.1% DUE 09-01-2047	Dispositions	-285,000.00		285,726.75

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SBF0CDW3	CH & DWIGHT INC 2.45% DUE 08-01-2022	Acquisitions	105,000.00	-104,387.85	
		Free Delivery	-30,000.00		
SBF0CDT0	CH & DWIGHT INC 3.15% DUE 08-01-2027	Acquisitions	515,000.00	-514,371.70	
		Dispositions	-195,000.00		193,814.40
		Free Delivery	-320,000.00		
SBF0CDS9	CH & DWIGHT INC 3.95% DUE 08-01-2047	Acquisitions	400,000.00	-402,085.35	
		Free Delivery	-120,000.00		
SBYQCM12	CHARTER 5.375% DUE 05-01-2047	Acquisitions	550,000.00	-549,314.40	
		Dispositions	-155,000.00		155,700.60
		Free Delivery	-115,000.00		
SBYQ7R23	CHARTER 6.484% DUE 10-23-2045	Acquisitions	510,000.00	-507,239.40	
		Dispositions	-250,000.00		261,659.40
		Free Delivery	-75,000.00		
SBYYWTX5	CHICAGO ILL 5.432% 01-01-2042 BEO TAXABLE	Acquisitions	435,000.00	-505,419.70	
		Dispositions	-440,000.00		506,603.35
		Free Delivery	-70,000.00		
C167486ZZ5	CHICAGO ILL 7.045% DUE 01-01-2029 REG	Acquisitions	335,000.00	-280,542.00	
		Free Delivery	-155,000.00		
SBYT3JT9	CHICAGO ILL 7.375% 01-01-2033 BEO TAXABLE	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-240,000.00		245,505.95
		Free Delivery	-100,000.00		
SBF58H57	CIGNA CORP 3.875% 10-15-2047	Acquisitions	160,000.00	-161,153.25	
		Free Delivery	-80,000.00		
S2011549	CINGULAR WIRELESS 7.125% DUE 12-15-2031	Acquisitions	690,000.00	-680,873.55	
		Dispositions	-105,000.00		105,362.25
		Free Delivery	-160,000.00		
		Acquisitions	450,000.00	-584,239.50	
		Dispositions	-415,000.00		523,174.40

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDC4N67	CINTAS CORP NO 2 2.9% DUE 04-01-2022	Free Delivery	-145,000.00		
		Acquisitions	1,115,000.00	-1,124,529.75	
		Dispositions	-520,000.00		522,756.00
		Free Delivery	-370,000.00		
SBD096S7	CINTAS CORP NO 2 3.7% DUE 04-01-2027	Acquisitions	740,000.00	-737,158.40	
		Dispositions	-100,000.00		100,942.00
		Free Delivery	-190,000.00		
C17275RBH4	CISCO SYS INC 2.2 BNDS 09-20-2023	Acquisitions	420,000.00	-405,354.60	
		Dispositions	-45,000.00		44,052.75
		Free Delivery	-260,000.00		
C17275RBD3	CISCO SYS INC 2.2% DUE 02-28-2021	Acquisitions	320,000.00	-319,814.40	
		Dispositions	-320,000.00		317,404.80
SBF1ZBP0	CITIGROUP INC 2.75% DUE 04-25-2022	Acquisitions	1,030,000.00	-1,028,801.60	
		Dispositions	-1,030,000.00		1,032,028.25
SBF34865	CITIGROUP INC 2.876% DUE 07-24-2023	Acquisitions	2,775,000.00	-2,776,862.95	
		Dispositions	-275,000.00		275,826.55
		Free Delivery	-955,000.00		
SBYP7GJ4	CITIGROUP INC 3.2% DUE 10-21-2026	Acquisitions	860,000.00	-821,192.80	
		Dispositions	-1,525,000.00		1,462,636.25
SBF347Y6	CITIGROUP INC 3.668% DUE 07-24-2028	Acquisitions	1,555,000.00	-1,557,776.30	
		Dispositions	-750,000.00		756,273.00
		Free Delivery	-280,000.00		
SBDDXTT8	CITIGROUP INC 3.887% DUE 01-10-2028	Acquisitions	3,770,000.00	-3,793,571.40	
		Dispositions	-1,785,000.00		1,828,680.20
		Free Delivery	-1,245,000.00		
SBF1ZBM7	CITIGROUP INC 4.281% DUE 04-24-2048	Acquisitions	1,545,000.00	-1,556,729.00	
		Dispositions	-1,425,000.00		1,476,146.90
		Free Delivery	-120,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBY7RB31	CITIGROUP INC 4.45% DUE 09-29-2027	Acquisitions	240,000.00	-244,768.80	
		Dispositions	-240,000.00		245,918.40
SBYTHPH1	CITIGROUP INC 4.65% DUE 07-30-2045	Acquisitions	180,000.00	-190,010.30	
		Dispositions	-503,000.00		525,201.97
		Free Delivery	-20,000.00		
SBDGLCL2	CITIGROUP INC 4.75% DUE 05-18-2046	Acquisitions	950,000.00	-970,752.50	
		Dispositions	-1,070,000.00		1,121,180.95
		Free Delivery	-190,000.00		
SBDC7485	CITIGROUP INC 6.675% DUE 09-13-2043	Acquisitions	60,000.00	-78,676.80	
		Dispositions	-60,000.00		81,159.60
SB8G0DX3	CITIGROUP INC 8.125% DUE 07-15-2039	Acquisitions	440,000.00	-647,889.95	
		Dispositions	-505,000.00		782,762.75
		Free Delivery	-45,000.00		
SBF2MM57	CITIZENS BK MEDIUM 2.2% DUE 05-26-2020	Acquisitions	345,000.00	-344,682.60	
		Dispositions	-345,000.00		344,630.85
SBD6F010	COACH INC FIXED 4.125% DUE 07-15-2027	Acquisitions	250,000.00	-249,645.00	
		Dispositions	-170,000.00		170,960.50
		Free Delivery	-50,000.00		
SBF7TQ51	COLGATE-PALMOLIVE CO 3.7% DUE 08-01-2047	Acquisitions	100,000.00	-99,318.00	
		Free Delivery	-30,000.00		
SBFWQ3V2	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	Acquisitions	100,000.00	-102,024.00	
		Dispositions	-225,000.00		228,307.60
SB614024	COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039	Acquisitions	90,000.00	-125,531.10	
		Free Delivery	-70,000.00		
SBF22PP8	COMCAST CORP NEW 3.15% DUE 02-15-2028	Acquisitions	845,000.00	-843,119.15	
		Dispositions	-240,000.00		237,795.00
		Free Delivery	-525,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C20030NBQ3	COMCAST CORP NEW 4.6% DUE 08-15-2045	Acquisitions	85,000.00	-88,704.30	
		Dispositions	-200,000.00		210,458.35
SBJZXF4	COMCAST CORP NEW 4.75% DUE 03-01-2044	Acquisitions	330,000.00	-365,223.90	
		Dispositions	-390,000.00		429,203.30
		Free Delivery	-70,000.00		
C20030NAK7	COMCAST CORP NEW 6.5% DUE 11-15-2035	Acquisitions	145,000.00	-190,747.50	
		Free Delivery	-45,000.00		
SB2444H6	COMCAST CORP NEW 6.95% DUE 08-15-2037	Acquisitions	275,000.00	-389,267.25	
		Dispositions	-115,000.00		154,663.50
SB97R909	COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	Acquisitions	215,000.00	-218,519.25	
		Dispositions	-300,000.00		312,206.40
		Free Delivery	-65,000.00		
SBDT5L92	COMMONWEALTH EDISON CO 3.75% 08-15-2047	Acquisitions	605,000.00	-605,107.95	
		Free Delivery	-140,000.00		
SBDZVVP0	COMPASS BK 2.875% DUE 06-29-2022	Acquisitions	295,000.00	-294,460.45	
		Dispositions	-295,000.00		293,446.80
SB4T4431	CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG	Acquisitions	310,000.00	-393,913.90	
		Dispositions	-255,000.00		337,059.40
		Free Delivery	-55,000.00		
SBD03ZS2	CONS EDISON CO N Y 3.85% DUE 06-15-2046	Acquisitions	135,000.00	-137,790.45	
		Dispositions	-95,000.00		99,275.00
		Free Delivery	-40,000.00		
SBF4SNR2	CONS EDISON CO N Y 3.875% DUE 06-15-2047	Acquisitions	300,000.00	-298,890.00	
		Dispositions	-130,000.00		133,550.30
		Free Delivery	-50,000.00		
SBD60YD5	CONS EDISON CO N Y 4.5% DUE 12-01-2045	Acquisitions	80,000.00	-90,548.80	
		Free Delivery	-70,000.00		

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SBDZV3Z4	CONSOLIDATED EDISON INC 2.0% 03-15-2020	Acquisitions	200,000.00	-199,934.00	
		Dispositions	-75,000.00		74,898.00
		Free Delivery	-125,000.00		
SBDGKT52	CONSTELLATION BRANDS INC 2.7% 05-09-2022	Acquisitions	220,000.00	-219,520.40	
		Dispositions	-85,000.00		85,194.65
		Free Delivery	-135,000.00		
SBDDWHX5	CONSTELLATION 3.7% DUE 12-06-2026	Acquisitions	360,000.00	-354,790.80	
		Dispositions	-275,000.00		275,676.50
		Free Delivery	-225,000.00		
SBDGKT74	CONSTELLATION 4.5% DUE 05-09-2047	Acquisitions	460,000.00	-460,268.20	
		Free Delivery	-135,000.00		
C21684AAD8	COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	Acquisitions	55,000.00	-66,933.35	
		Dispositions	-135,000.00		148,138.20
C21684AAF3	COOPERATIEVE 3.75% DUE 07-21-2026	Acquisitions	140,000.00	-135,035.60	
		Dispositions	-745,000.00		745,821.05
C21685WCJ4	COOPERATIEVE 5.25% DUE 05-24-2041	Acquisitions	135,000.00	-157,812.30	
		Dispositions	-295,000.00		356,365.25
SBDFVGR7	COSTCO WHSL CORP 2.15% DUE 05-18-2021	Acquisitions	850,000.00	-848,512.50	
		Dispositions	-850,000.00		855,006.50
SBDFVGQ6	COSTCO WHSL CORP 2.3% DUE 05-18-2022	Acquisitions	685,000.00	-688,746.95	
		Dispositions	-685,000.00		687,969.75
SBDFVGN3	COSTCO WHSL CORP 3% DUE 05-18-2027	Acquisitions	585,000.00	-579,951.45	
		Free Delivery	-170,000.00		
SBYZ5ML2	CR SUISSE AG NEW 1.7% DUE 04-27-2018	Acquisitions	95,000.00	-95,004.75	
		Dispositions	-60,000.00		60,027.60
C225401AB4	CR SUISSE GROUP AG 3.574% DUE 01-09-2023	Acquisitions	140,000.00	-142,952.60	

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C225401AC2	CR SUISSE GROUP AG 4.282% DUE 01-09-2028	Dispositions	-85,000.00		86,901.45
		Acquisitions	250,000.00	-250,000.00	
SBYYCFP9	CR SUISSE GROUP 3.75% DUE 03-26-2025	Dispositions	-250,000.00		260,980.00
		Acquisitions	305,000.00	-307,488.80	
SBYMPHS7	CSX CORP 3.8% DUE 11-01-2046	Dispositions	-305,000.00		311,144.80
		Acquisitions	345,000.00	-330,670.70	
SBWX8CF3	CSX CORP 3.95% DUE 05-01-2050	Dispositions	-425,000.00		405,396.20
		Acquisitions	235,000.00	-228,949.65	
SBD9NGT1	CSX CORP 4.25% DUE 11-01-2066	Free Delivery	-70,000.00		
		Acquisitions	290,000.00	-266,259.15	
SBH458J4	CVS CAREMARK CORP 5.3 DUE 12-05-2043	Dispositions	-800,000.00		763,368.35
		Free Delivery	-65,000.00		
SBYPZMB2	CVS HEALTH CORP 2.8% DUE 07-20-2020	Acquisitions	115,000.00	-133,416.10	
		Dispositions	-215,000.00		247,039.30
SBYPFB82	CVS HEALTH CORP 3.875% DUE 07-20-2025	Free Delivery	-40,000.00		
		Acquisitions	320,000.00	-326,492.80	
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045	Free Delivery	-200,000.00		
		Acquisitions	580,000.00	-606,571.10	
SBYYPRY1	DAIMLER FIN N AMER 3.45% DUE 01-06-2027	Dispositions	-125,000.00		128,807.50
		Free Delivery	-140,000.00		
SB3BRLT6	DARDEN RESTAURANTS STEP CPN 6.8% DUE 10-15-2037	Acquisitions	745,000.00	-840,086.40	
		Dispositions	-930,000.00		1,050,583.10
		Free Delivery	-195,000.00		
		Acquisitions	295,000.00	-293,814.10	
		Dispositions	-295,000.00		295,106.95
		Acquisitions	175,000.00	-219,164.75	
		Dispositions	-125,000.00		165,633.00

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SBDGGZS5	DEERE JOHN CAP 1.95% DUE 06-22-2020	Free Delivery	-50,000.00		
		Acquisitions	310,000.00	-309,810.90	
		Dispositions	-310,000.00		310,626.20
SBD93Q02	DIGITAL RLTY TR LP FIXED 3.7% 08-15-2027	Acquisitions	60,000.00	-59,954.40	
		Dispositions	-25,000.00		25,321.00
		Free Delivery	-35,000.00		
SBDG75X3	DISCOVERY COMMUNICATIONS LLC 2.2% DUE 09-20-2019	Acquisitions	385,000.00	-384,849.85	
		Free Delivery	-240,000.00		
		Acquisitions	125,000.00	-124,842.50	
C25470DAQ2	DISCOVERY COMMUNICATIONS LLC 2.95% 03-20-2023	Dispositions	-125,000.00		124,811.25
		Acquisitions	270,000.00	-269,730.00	
		Dispositions	-270,000.00		271,013.40
C25470DAS8	DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017	Acquisitions	450,000.00	-449,455.50	
		Dispositions	-125,000.00		125,450.85
		Free Delivery	-95,000.00		
SBDGS7J6	DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047	Acquisitions	635,000.00	-633,933.20	
		Dispositions	-395,000.00		
		Free Delivery	-395,000.00		
SBF04KT5	DISNEY WALT CO NEW MEDIUM TERM NTS BOOK TRANCHE # TR 00087 2.45% DUE 03-04-2022	Acquisitions	155,000.00	-157,114.20	
		Dispositions	-85,000.00		
		Free Delivery	-85,000.00		
SBT9Z2H9	DOMINION ENERGY GAS HLDGS LLC 4.6% DUE 12-15-2044	Acquisitions	55,000.00	-60,685.35	
		Dispositions	-110,000.00		114,211.90
		Free Delivery	-40,000.00		
SBSR9GC9	DOMINION RES INC 4.7% DUE 12-01-2044	Acquisitions	110,000.00	-122,307.90	
		Dispositions	-215,000.00		238,011.70
		Free Delivery	-30,000.00		
SBGPGP87	DOMTAR CORP 6.75 DUE 02-15-2044	Acquisitions	235,000.00	-245,137.90	
		Dispositions	-175,000.00		
		Free Delivery	-175,000.00		
SBFZDDH6	DOW CHEMICAL CO 4.375% DUE 11-15-2042	Acquisitions	235,000.00	-245,137.90	
		Dispositions	-175,000.00		
		Free Delivery	-175,000.00		

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SBF4SN61	DR PEPPER SNAPPLE 4.5% DUE 11-15-2045	Acquisitions	435,000.00	-456,615.15	
		Free Delivery	-130,000.00		
SB45K3P8	DU PONT E I DE NEMOURS & CO NT 4.9 DUE 01-15-2041	Acquisitions	250,000.00	-284,042.50	
		Free Delivery	-75,000.00		
SBD381P3	DUKE ENERGY CORP 3.75% DUE 09-01-2046	Acquisitions	150,000.00	-143,269.50	
		Dispositions	-150,000.00		145,455.00
SBYYPRT6	DUKE ENERGY FLA 1.85% DUE 01-15-2020	Acquisitions	605,000.00	-604,310.30	
		Dispositions	-605,000.00		605,629.20
SBYMXHP8	DUKE ENERGY OH INC 3.7% DUE 06-15-2046	Acquisitions	340,000.00	-317,770.80	
		Free Delivery	-100,000.00		
SBYV3C76	DUKE ENERGY 3.75% DUE 06-01-2045	Acquisitions	115,000.00	-112,924.25	
		Dispositions	-115,000.00		117,693.30
SBJZD6S6	DUKE ENERGY 4.375% DUE 03-30-2044	Acquisitions	110,000.00	-115,648.50	
		Dispositions	-185,000.00		202,847.70
		Free Delivery	-140,000.00		
SBMNQYY0	EASTMAN CHEM CO 4.65% DUE 10-15-2044	Acquisitions	85,000.00	-86,913.35	
		Dispositions	-85,000.00		89,575.55
SB9G8B85	EASTMAN CHEM CO 4.8% DUE 09-01-2042	Acquisitions	80,000.00	-85,544.00	
		Free Delivery	-25,000.00		
SBDVJY26	ELI LILLY & CO 3.95% 05-15-2047	Acquisitions	430,000.00	-430,867.80	
		Dispositions	-205,000.00		217,623.65
		Free Delivery	-125,000.00		
SB3N4NM2	ENBRIDGE ENERGY 5.5% DUE 09-15-2040	Acquisitions	130,000.00	-136,071.00	
		Free Delivery	-40,000.00		
C29250NAQ8	ENBRIDGE INC 2.9% 07-15-2022	Acquisitions	290,000.00	-289,756.40	
		Dispositions	-110,000.00		110,600.90

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C29250NAR6	ENBRIDGE INC 3.7% 07-15-2027	Free Delivery	-180,000.00		
		Acquisitions	115,000.00	-114,970.10	
SBDHTRM1	ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047	Free Delivery	-70,000.00		
		Acquisitions	360,000.00	-357,838.40	
SBYQ24Q1	ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	Dispositions	-360,000.00		356,674.00
		Acquisitions	40,000.00	-43,824.80	
SBDHTRN2	ENERGY TRANSFER PARTNERS L P 4.2% 04-15-2027	Dispositions	-200,000.00		217,011.40
		Acquisitions	135,000.00	-134,711.10	
SB8H38T2	ENERGY TRANSFER 5.15% DUE 02-01-2043	Free Delivery	-85,000.00		
		Acquisitions	75,000.00	-71,518.50	
SBXVMC65	ENERGY TRANSFER 5.15% DUE 03-15-2045	Free Delivery	-20,000.00		
		Acquisitions	345,000.00	-321,588.40	
SBDVJS80	ENLINK MIDSTREAM 5.45% DUE 06-01-2047	Dispositions	-345,000.00		337,494.90
		Acquisitions	695,000.00	-699,811.55	
SB8D1HN7	ENTERPRISE PRODS 4.45 DUE 02-15-2043	Free Delivery	-130,000.00		
		Acquisitions	175,000.00	-171,785.25	
SBJT1608	ENTERPRISE PRODS 5.1% DUE 02-15-2045	Dispositions	-175,000.00		168,862.75
		Acquisitions	185,000.00	-197,050.90	
SBYV01X6	EOG RES INC 4.15% DUE 01-15-2026	Dispositions	-185,000.00		203,394.55
		Acquisitions	460,000.00	-487,517.20	
SBF4G280	ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047	Free Delivery	-285,000.00		
		Acquisitions	75,000.00	-73,294.50	
SBDD9509	ESSEX PORTFOLIO L 3.625% DUE 05-01-2027	Free Delivery	-20,000.00		
		Acquisitions	350,000.00	-347,980.50	
SBYNHPP5	ESTEE LAUDER COS 4.15% DUE 03-15-2047	Free Delivery	-215,000.00		

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SBD073T1	EXELON CORP 4.45% DUE 04-15-2046	Acquisitions	110,000.00	-109,712.90	
		Dispositions	-110,000.00		110,611.60
SB4R2H61	FED EXPRESS CORP 7.6% DUE 07-01-2097	Acquisitions	260,000.00	-260,114.45	
		Dispositions	-35,000.00		36,728.30
		Free Delivery	-75,000.00		
SB8DKZK7	FEDEX CORP 2.625% DUE 08-01-2022	Acquisitions	225,000.00	-299,188.50	
		Dispositions	-60,000.00		81,780.00
		Free Delivery	-25,000.00		
SBV9HFD6	FEDEX CORP 3.2% DUE 02-01-2025	Acquisitions	1,260,000.00	-1,262,658.60	
		Dispositions	-1,260,000.00		1,282,571.10
SBYYPSH1	FEDEX CORP 3.3% DUE 03-15-2027	Acquisitions	640,000.00	-656,768.00	
		Dispositions	-105,000.00		106,860.60
		Free Delivery	-395,000.00		
SBYYPSG0	FEDEX CORP 4.4% DUE 01-15-2047	Acquisitions	735,000.00	-726,503.40	
		Dispositions	-735,000.00		732,787.65
SBYPJYG3	FEDEX CORP 4.75% DUE 11-15-2045	Acquisitions	95,000.00	-95,263.15	
		Dispositions	-95,000.00		92,784.60
SBZ3ZZ56	FIFTH 3RD BANCORP 2.6% DUE 06-15-2022	Acquisitions	45,000.00	-49,006.80	
		Dispositions	-45,000.00		48,913.65
SBDC3P80	FIRSTENERGY CORP 4.85% 07-15-2047	Acquisitions	560,000.00	-559,843.20	
		Dispositions	-140,000.00		139,370.00
		Free Delivery	-345,000.00		
SBQSC2N6	FORD MOTOR CREDIT COMPANY LLC 3.664 DUE 09-08-2024 REG	Acquisitions	230,000.00	-228,548.70	
		Dispositions	-230,000.00		231,957.20
SB94Q0Z1	FORD MTR CO DEL NT 4.75 01-15-2043	Acquisitions	1,075,000.00	-1,067,700.35	
		Dispositions	-665,000.00		656,787.25
		Free Delivery	-255,000.00		

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SBYPL1T1	FORD MTR CO DEL 4.346% DUE 12-08-2026	Acquisitions	115,000.00	-107,642.30	
		Dispositions	-400,000.00		389,332.00
		Free Delivery	-405,000.00		
SBYPL1V3	FORD MTR CO DEL 5.291% DUE 12-08-2046	Acquisitions	880,000.00	-899,040.60	
		Dispositions	-630,000.00		654,549.30
		Free Delivery	-210,000.00		
S2445643	FORD MTR CO DEL 7.45% DUE 07-16-2031	Acquisitions	310,000.00	-323,287.80	
		Dispositions	-150,000.00		150,057.00
		Free Delivery	-65,000.00		
SBYZ5MH8	FORD MTR CR CO LLC 4.134% DUE 08-04-2025	Acquisitions	195,000.00	-249,319.20	
		Dispositions	-130,000.00		162,721.00
		Free Delivery	-155,000.00		
SBD076V4	FORD MTR CR CO LLC 3.096% DUE 05-04-2023	Acquisitions	180,000.00	-179,946.00	
		Dispositions	-110,000.00		112,995.30
SBDC5N26	FORD MTR CR CO LLC 3.336% DUE 03-18-2021	Acquisitions	215,000.00	-210,093.70	
		Dispositions	-135,000.00		133,968.60
SBD1QZM4	FORD MTR CR CO LLC 3.339% DUE 03-28-2022	Acquisitions	305,000.00	-308,589.85	
		Dispositions	-1,655,000.00		1,674,741.80
SBDDXTB0	FORD MTR CR CO LLC 3.81% DUE 01-09-2024	Acquisitions	560,000.00	-561,042.95	
		Dispositions	-560,000.00		562,416.85
SBF1XM51	FORTIVE CORP 4.3% DUE 06-15-2046	Acquisitions	1,165,000.00	-1,161,808.15	
		Dispositions	-1,165,000.00		1,170,584.15
C999599GH0	FUT DEC 17 CBT ULT TNOTE	Acquisitions	100,000.00	-104,864.00	
		Dispositions	-270,000.00		284,079.90
C999599GH0	FUT DEC 17 CBT ULT TNOTE	Free Delivery	-23.00		
		Free Receipt	10.00		
		Free Delivery	-10.00		

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The Gates Group Retirement Plan
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For the Year Ended December 31, 2017
EIN: 84-0857401
Plan Number 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUN 17 CBT UL T-BONDS	Free Receipt	23.00		
		Free Delivery	-11.00		
		Free Receipt	7.00		
C999599GH0	FUT JUN 17 CBT UL T-BONDS	Free Delivery	-7.00		
		Free Receipt	11.00		
		Free Delivery	-48.00		
C999599GH0	FUT JUN 17 CBT UL T-NOTE	Free Receipt	20.00		
		Free Delivery	-20.00		
		Free Receipt	48.00		
C999599GH0	FUT JUN 17 CBT UL T-NOTE	Free Delivery	-10.00		
		Free Receipt	20.00		
		Free Delivery	-20.00		
C999599GH0	FUT MAR 17 CBT UL T-NOTE	Free Receipt	10.00		
		Free Delivery	-13.00		
		Free Receipt	19.00		
C999599GH0	FUT SEP 17 CBT UL T-BONDS	Free Delivery	-19.00		
		Free Receipt	13.00		
		Free Delivery	-7.00		
C999599GH0	FUT SEP 17 CBT UL T-NOTE	Free Receipt	47.00		
		Free Delivery	-47.00		
		Free Receipt	7.00		
C999501AX7	GAC METLIFE CONT.#163 RT. N/A MAT N/A	Acquisitions	221,349.37	-221,349.37	
		Dispositions	-221,276.70		221,276.70
SBYNKFH6	GE CAP INTL FDG CO 2.342% DUE 11-15-2020	Acquisitions	2,090,000.00	-2,101,353.45	
		Free Delivery	-1,060,000.00		
SBYNWXZ6	GE CAP INTL FDG CO 4.418% DUE 11-15-2035				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB7XW2Z0	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	Acquisitions	1,745,000.00	-1,891,749.00	
		Dispositions	-2,000,000.00		2,154,744.60
SBCZSZ30	GEN ELEC CAP CORP 6.15% DUE 08-07-2037	Acquisitions	85,000.00	-122,497.95	
		Dispositions	-185,000.00		267,174.10
		Free Delivery	-15,000.00		
SBYZ5MV2	GEN MTRS FINL CO 4% DUE 01-15-2025	Acquisitions	225,000.00	-299,499.75	
		Dispositions	-50,000.00		67,230.00
		Free Delivery	-105,000.00		
SB7T4807	GENERAL ELEC CO 4.125% DUE 10-09-2042	Acquisitions	325,000.00	-330,681.00	
		Dispositions	-700,000.00		705,198.50
SBKRVHN7	GENERAL ELEC CO 4.5% DUE 03-11-2044	Acquisitions	150,000.00	-156,070.50	
		Dispositions	-120,000.00		125,305.20
		Free Delivery	-120,000.00		
SBD5JX25	GENERAL MTRS CO FIXED 4% DUE 04-01-2025	Acquisitions	135,000.00	-148,388.85	
		Dispositions	-215,000.00		239,241.25
SBF6NPZ7	GENERAL MTRS CO 4.2% DUE 10-01-2027	Acquisitions	245,000.00	-242,366.25	
		Dispositions	-245,000.00		247,991.45
SBD93QC4	GENERAL MTRS CO 5.15% DUE 04-01-2038	Acquisitions	1,270,000.00	-1,268,120.40	
		Dispositions	-430,000.00		434,457.50
		Free Delivery	-520,000.00		
SBYXXG0	GENERAL MTRS CO 6.6% DUE 04-01-2036	Acquisitions	620,000.00	-620,365.65	
		Free Delivery	-180,000.00		
SBDVK8Z0	GENERAL MTRS CO 3.95% 04-13-2024	Acquisitions	185,000.00	-220,125.55	
		Dispositions	-225,000.00		258,594.75
		Free Delivery	-140,000.00		
C375558BK8	GILEAD SCIENCES 4.15% DUE 03-01-2047	Acquisitions	1,115,000.00	-1,117,377.25	
		Dispositions	-1,115,000.00		1,135,010.70

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBSNBJW0	GILEAD SCIENCES 4.5% DUE 02-01-2045	Acquisitions	545,000.00	-526,471.95	
		Dispositions	-985,000.00		985,525.50
C375558BD4	GILEAD SCIENCES 4.75% DUE 03-01-2046	Acquisitions	190,000.00	-186,057.50	
		Dispositions	-55,000.00		58,894.55
		Free Delivery	-105,000.00		
SBKHDRD3	GILEAD SCIENCES 4.8% DUE 04-01-2044	Acquisitions	455,000.00	-469,803.15	
		Dispositions	-455,000.00		491,335.95
SB88GFC2	GLAXOSMITHKLINE 6.375% DUE 05-15-2038	Acquisitions	170,000.00	-186,080.30	
		Dispositions	-80,000.00		89,626.40
		Free Delivery	-165,000.00		
SB90SSN5	GOLDCORP INC NEW 3.7% DUE 03-15-2023	Acquisitions	155,000.00	-214,552.55	
		Dispositions	-155,000.00		217,953.25
SBF6Q761	GOLDMAN SACHS FLTG RT 3.691% DUE 06-05-2028	Acquisitions	160,000.00	-162,062.40	
		Free Delivery	-100,000.00		
SBYZKX58	GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038	Acquisitions	910,000.00	-911,097.60	
		Dispositions	-910,000.00		917,016.55
SBF6Q772	GOLDMAN SACHS GROUP INC 2.908% 06-05-2023 REG	Acquisitions	1,635,000.00	-1,634,382.70	
		Dispositions	-300,000.00		308,347.00
SBZ9NZX2	GOLDMAN SACHS 2.905% DUE 07-24-2023	Acquisitions	3,735,000.00	-3,741,163.15	
		Dispositions	-970,000.00		970,663.90
		Free Delivery	-1,870,000.00		
SBDFDPG5	GOLDMAN SACHS 3.85% DUE 01-26-2027	Acquisitions	1,065,000.00	-1,065,594.55	
		Dispositions	-580,000.00		583,168.70
		Free Delivery	-320,000.00		
		Acquisitions	205,000.00	-204,225.10	
		Dispositions	-595,000.00		607,115.15
		Free Delivery	-380,000.00		
		Free Receipt	770,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBZ07986	GOLDMAN SACHS 3% DUE 04-26-2022	Acquisitions	1,595,000.00	-1,590,390.45	
		Dispositions	-2,525,000.00		2,552,979.40
		Free Receipt	930,000.00		
SBYNZDD3	GOLDMAN SACHS 4.75% DUE 10-21-2045	Acquisitions	45,000.00	-46,973.70	
		Dispositions	-45,000.00		48,262.05
SBP4W4X7	GOLDMAN SACHS 4.8% DUE 07-08-2044	Acquisitions	260,000.00	-291,246.50	
		Dispositions	-55,000.00		61,171.00
		Free Delivery	-65,000.00		
SBY58YT3	GOLDMAN SACHS 5.15% DUE 05-22-2045	Acquisitions	85,000.00	-97,903.00	
		Dispositions	-85,000.00		97,898.75
SB9CMD63	GOLDMAN SACHS 6.75% DUE 10-01-2037	Acquisitions	665,000.00	-860,846.30	
		Dispositions	-640,000.00		830,178.50
		Free Delivery	-290,000.00		
SBYZWY62	GRAINGER W W INC FIXED 4.6% DUE 06-15-2045	Acquisitions	170,000.00	-182,105.70	
		Free Delivery	-95,000.00		
SBYP8NF2	GRAINGER W W INC 3.75% DUE 05-15-2046	Acquisitions	100,000.00	-93,837.00	
		Free Delivery	-65,000.00		
SBYQMTX3	GRAINGER W W INC 4.2% DUE 05-15-2047	Acquisitions	330,000.00	-328,831.80	
		Free Delivery	-95,000.00		
SBDFC7X3	GREAT PLAINS ENERGY INC 4.85% DUE 04-01-2047	Acquisitions	495,000.00	-495,998.50	
		Dispositions	-380,000.00		381,781.20
SBMJ71M4	GRUPO TELEVISA S A 5% DUE 05-13-2045	Acquisitions	150,000.00	-151,614.00	
		Dispositions	-410,000.00		377,494.35
SBG494S0	GRUPO TELEVISA S A 6.625% DUE 01-15-2040	Acquisitions	220,000.00	-249,124.20	
		Dispositions	-315,000.00		380,383.90
SBYMXNV6	GUARDIAN LIFE INS 4.85% DUE 01-24-2077	Acquisitions	115,000.00	-113,890.25	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYNR6K7	HALLIBURTON CO 4.85% DUE 11-15-2035	Free Delivery	-35,000.00		
		Acquisitions	195,000.00	-206,688.30	
		Dispositions	-115,000.00		123,513.45
		Free Delivery	-25,000.00		
SBYNR4N6	HALLIBURTON CO 5% DUE 11-15-2045	Acquisitions	245,000.00	-268,674.30	
		Dispositions	-50,000.00		56,761.00
		Free Delivery	-130,000.00		
SB63S808	HALLIBURTON CO 7.45% DUE 09-15-2039	Acquisitions	135,000.00	-190,044.65	
		Free Delivery	-30,000.00		
C423012AG8	HEINEKEN N V 4.35% DUE 03-29-2047	Acquisitions	280,000.00	-277,818.80	
		Dispositions	-280,000.00		285,462.80
SB4TV238	HESS CORP 5.6% DUE 02-15-2041	Acquisitions	115,000.00	-111,582.20	
		Dispositions	-95,000.00		100,219.30
		Free Delivery	-100,000.00		
SB55GWZ6	HESS CORP 6% DUE 01-15-2040	Acquisitions	265,000.00	-278,240.60	
		Dispositions	-65,000.00		69,315.35
		Free Delivery	-105,000.00		
SBDCT8F6	HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045	Acquisitions	200,000.00	-214,853.00	
		Dispositions	-20,000.00		21,063.80
		Free Delivery	-95,000.00		
SBYWPHP4	HIGHWOODS REAL TY LP 3.875% DUE 03-01-2027	Acquisitions	485,000.00	-478,534.95	
		Dispositions	-355,000.00		356,409.35
		Free Delivery	-130,000.00		
SBDH44D6	HOME DEPOT INC 2.8% DUE 09-14-2027	Acquisitions	255,000.00	-254,337.00	
		Dispositions	-95,000.00		93,632.95
		Free Delivery	-160,000.00		
SBDGLXQ4	HOME DEPOT INC 3.9% DUE 06-15-2047	Acquisitions	345,000.00	-346,241.70	
		Dispositions	-205,000.00		209,216.70

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB9N1J94	HOME DEPOT INC 4.2% DUE 04-01-2043	Free Delivery	-70,000.00		
		Acquisitions	225,000.00	-228,001.50	
		Dispositions	-90,000.00		92,902.50
		Free Delivery	-120,000.00		
SBYQF318	HOME DEPOT INC 4.25% DUE 04-01-2046	Acquisitions	160,000.00	-173,137.60	
		Dispositions	-115,000.00		123,568.10
		Free Delivery	-45,000.00		
SBDD8L53	HOME DEPOT INC 4.875 DUE 02-15-2044	Acquisitions	170,000.00	-190,869.20	
		Dispositions	-205,000.00		228,884.55
SB3LQNX1	HOME DEPOT INC 5.4% DUE 09-15-2040	Acquisitions	80,000.00	-95,536.00	
		Dispositions	-230,000.00		276,484.05
		Free Delivery	-25,000.00		
SBG48WG1	HSBC BK USA N A 7 DUE 01-15-2039	Acquisitions	160,000.00	-224,342.40	
		Dispositions	-150,000.00		207,611.70
SBD0QRN0	HSBC HLDGS PLC 2.95% DUE 05-25-2021	Acquisitions	225,000.00	-229,441.50	
		Dispositions	-140,000.00		142,263.80
SBFLZF58	HSBC HLDGS PLC 3.033% DUE 11-22-2023	Acquisitions	275,000.00	-275,000.00	
		Dispositions	-275,000.00		277,103.75
SBF243G1	HSBC HLDGS PLC 3.262% 03-13-2023	Acquisitions	310,000.00	-315,527.30	
		Dispositions	-310,000.00		315,307.20
SBZ57YY2	HSBC HLDGS PLC 3.4% DUE 03-08-2021	Acquisitions	235,000.00	-242,928.90	
		Dispositions	-235,000.00		243,570.45
SBD0QRM9	HSBC HLDGS PLC 3.9% DUE 05-25-2026	Acquisitions	260,000.00	-269,939.40	
		Dispositions	-395,000.00		399,037.05
SBF243H2	HSBC HLDGS PLC 4.041% 03-13-2028	Acquisitions	2,005,000.00	-2,041,663.70	
		Dispositions	-1,315,000.00		1,363,416.95
		Free Delivery	-415,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKS7XY7	HSBC HLDGS PLC 5.25% DUE 03-14-2044	Acquisitions	60,000.00	-70,329.30	
		Dispositions	-60,000.00		71,452.80
SBFN0JF9	HSBC HLDGS PLC 6.5% DUE 09-15-2037	Acquisitions	960,000.00	-1,226,994.35	
		Dispositions	-600,000.00		765,473.15
SBF2NP17	HUNTINGTON NATIONAL BANK 2.375% DUE 03-10-2020 BEO	Acquisitions	535,000.00	-534,967.90	
		Free Delivery	-330,000.00		
SBD93QH9	HUNTINGTON NATL BK 2.5% DUE 08-07-2022	Acquisitions	55,000.00	-54,665.05	
		Dispositions	-40,000.00		39,550.40
C452151LF8	IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C	Acquisitions	0.00	0.00	
		Dispositions	-540,000.00		494,763.65
		Free Delivery	-140,000.00		
		Free Receipt	0.00		
SBDRM6Q7	IN MICH PWR CO 3.75% DUE 07-01-2047	Acquisitions	375,000.00	-372,390.00	
		Dispositions	-300,000.00		297,699.10
		Free Delivery	-75,000.00		
C45528S5S1	INDIANAPOLIS IND LOC PUB IMPT BD BK 6.116% 01-15-2040 BEO TAXABLE	Acquisitions	30,000.00	-37,636.50	
		Dispositions	-385,000.00		490,281.05
SBF3W9T9	INTEL CORP 2.875% DUE 05-11-2024	Acquisitions	195,000.00	-194,951.25	
		Free Delivery	-120,000.00		
SBF3W9R7	INTEL CORP 4.1% DUE 05-11-2047	Acquisitions	260,000.00	-258,489.40	
		Dispositions	-185,000.00		199,890.65
		Free Delivery	-75,000.00		
C459058FZ1	INTERNATIONAL BK FOR RECON & DEV GLOBAL NT 1.875% DUE 04-21-2020 REG	Acquisitions	3,065,000.00	-3,062,333.45	
		Dispositions	-3,065,000.00		3,088,663.85
SBYX7WV0	INTERNATIONAL BK FOR RECON & DEV 2% DUE 01-26-2022 BEO	Acquisitions	2,080,000.00	-2,068,705.60	
		Dispositions	-2,080,000.00		2,065,610.20
SBF037N5	INTERNATIONAL PAPER CO 4.35% DUE 08-15-2048				

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SBN2GX5	INTL BUSINESS 4.7% DUE 02-19-2046	Acquisitions	620,000.00	-620,790.05	
		Dispositions	-165,000.00		166,365.90
		Free Delivery	-150,000.00		
SBYYGTQ0	INTL PAPER CO 4.4% DUE 08-15-2047	Acquisitions	135,000.00	-152,863.20	
		Dispositions	-240,000.00		270,182.20
		Free Delivery	-100,000.00		
SBN70J06	INTL PAPER CO 4.8% DUE 06-15-2044	Acquisitions	330,000.00	-310,051.00	
		Dispositions	-225,000.00		219,412.40
		Free Delivery	-145,000.00		
SBF2NLZ3	JOHN DEERE CAPITAL CORP TRANCHE #00423 2.2% DUE 03-13-2020	Acquisitions	265,000.00	-284,583.65	
		Dispositions	-90,000.00		96,903.90
		Free Delivery	-55,000.00		
SBF01Z57	JOHNSON & JOHNSON 3.625% DUE 03-03-2037	Acquisitions	565,000.00	-564,559.30	
		Dispositions	-565,000.00		571,130.25
SBF01Z35	JOHNSON & JOHNSON 3.75% DUE 03-03-2047	Acquisitions	650,000.00	-648,349.00	
		Free Delivery	-190,000.00		
		Acquisitions	465,000.00	-466,529.05	
SBDG08Q6	JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2024 12-28-2016	Dispositions	-135,000.00		137,636.55
		Free Delivery	-95,000.00		
		Acquisitions	325,000.00	-339,209.00	
SBDG08W2	JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2044 12-23-2016	Dispositions	-80,000.00		83,313.60
		Free Delivery	-200,000.00		
		Acquisitions	285,000.00	-297,514.35	
SBDG0907	JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016	Free Delivery	-85,000.00		
		Acquisitions	160,000.00	-173,913.60	
		Free Delivery	-75,000.00		
SBYP53M0	JOHNSON CTLS INTL 4.5% DUE 02-15-2047	Acquisitions	270,000.00	-267,595.60	
		Free Delivery	-80,000.00		
		Acquisitions			

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBF348D2	JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048	Acquisitions	1,625,000.00	-1,633,660.15	
		Dispositions	-1,370,000.00		1,392,132.15
		Free Delivery	-175,000.00		
SBZ7NF45	JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048	Acquisitions	2,710,000.00	-2,730,032.40	
		Dispositions	-1,160,000.00		1,195,213.10
		Free Delivery	-550,000.00		
SBYZ0Z52	JPMORGAN CHASE & CO NT FIXED/FLTG RATE DUE 05-01-2028/10-25-2017 REG	Acquisitions	1,790,000.00	-1,786,604.50	
		Dispositions	-1,790,000.00		1,788,666.20
SBYZ0Z63	JPMORGAN CHASE & CO 2.776% 04-25-2023	Acquisitions	65,000.00	-65,486.20	
		Dispositions	-25,000.00		25,113.25
		Free Delivery	-40,000.00		
SBD7F8X7	JPMORGAN CHASE & CO 3.782% DUE 02-01-2028 BEO	Acquisitions	5,255,000.00	-5,294,094.95	
		Dispositions	-5,255,000.00		5,346,642.40
SBYZ2G88	JPMORGAN CHASE & 2.4% DUE 06-07-2021	Acquisitions	205,000.00	-202,403.50	
		Dispositions	-205,000.00		203,753.60
SBDHBPY5	JPMORGAN CHASE & 2.95% DUE 10-01-2026	Acquisitions	210,000.00	-201,285.00	
		Dispositions	-1,605,000.00		1,527,145.95
SBYZ2G99	JPMORGAN CHASE & 3.2% DUE 06-15-2026	Acquisitions	250,000.00	-244,492.90	
		Dispositions	-2,130,000.00		2,093,531.00
SBD97KY6	JPMORGAN CHASE & 3.22% DUE 03-01-2025	Acquisitions	3,725,000.00	-3,726,490.40	
		Dispositions	-525,000.00		530,645.85
		Free Delivery	-1,945,000.00		
SBD3J3C7	JPMORGAN CHASE & 3.3% DUE 04-01-2026	Acquisitions	110,000.00	-107,938.60	
		Dispositions	-110,000.00		108,445.70
SBF348B0	JPMORGAN CHASE & 3.882% DUE 07-24-2038	Acquisitions	1,685,000.00	-1,693,794.05	
		Dispositions	-410,000.00		416,276.20
		Free Delivery	-335,000.00		

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For the Year Ended December 31, 2017
EIN: 84-0857401
Plan Number 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB6QKFT9	JPMORGAN CHASE & 5.6% DUE 07-15-2041	Acquisitions	75,000.00	-93,021.75	
		Free Delivery	-15,000.00		
SBYQ4F86	KEYBANK NATL ASSN 2.5% DUE 11-22-2021	Acquisitions	385,000.00	-389,338.95	
		Dispositions	-920,000.00		921,924.10
SBWGCKR0	KIMCO RLTY CORP RT 4.25% DUE 04-01-2045	Acquisitions	60,000.00	-55,965.60	
		Dispositions	-80,000.00		77,001.60
		Free Delivery	-20,000.00		
SBZC0T38	KIMCO RLTY CORP 2.8% DUE 10-01-2026	Acquisitions	180,000.00	-167,715.00	
		Dispositions	-340,000.00		318,738.10
		Free Delivery	-110,000.00		
SBYXD1K0	KIMCO RLTY CORP 3.3% DUE 02-01-2025	Acquisitions	160,000.00	-159,748.80	
		Dispositions	-60,000.00		60,248.40
		Free Delivery	-100,000.00		
SBF7TVZ6	KIMCO RLTY CORP 4.45% 09-01-2047	Acquisitions	215,000.00	-213,994.35	
		Free Delivery	-50,000.00		
SB7W14K7	KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042	Acquisitions	155,000.00	-151,590.00	
		Dispositions	-155,000.00		155,187.55
SBSWG9S2	KINDER MORGAN INC 5.3% DUE 12-01-2034	Acquisitions	215,000.00	-222,727.10	
		Free Delivery	-120,000.00		
SBSXNP73	KINDER MORGAN INC 5.55% DUE 06-01-2045	Acquisitions	550,000.00	-581,857.25	
		Dispositions	-550,000.00		583,511.80
SBV54K58	KINDER MORGAN 4.25% DUE 09-01-2024	Acquisitions	530,000.00	-539,269.70	
		Dispositions	-140,000.00		146,837.60
		Free Delivery	-330,000.00		
C494550BW5	KINDER MORGAN 5.4% DUE 09-01-2044	Acquisitions	100,000.00	-103,141.00	
		Dispositions	-70,000.00		73,036.60
		Free Delivery	-30,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C50076QAE6	KRAFT FOODS GROUP 5% DUE 06-04-2042	Acquisitions	280,000.00	-293,069.50	
		Dispositions	-115,000.00		118,099.25
		Free Delivery	-50,000.00		
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	Acquisitions	565,000.00	-543,575.45	
		Dispositions	-1,110,000.00		1,057,063.65
		Free Delivery	-20,000.00		
SBDCG028	KROGER CO 1.5% DUE 09-30-2019	Acquisitions	90,000.00	-88,758.00	
		Free Delivery	-150,000.00		
SBF347Q8	KROGER CO 3.7% 08-01-2027	Acquisitions	105,000.00	-104,938.05	
		Free Delivery	-65,000.00		
SBYVZCX8	KROGER CO 3.875% DUE 10-15-2046	Acquisitions	135,000.00	-122,246.25	
		Dispositions	-220,000.00		196,799.80
		Free Delivery	-150,000.00		
SBYND735	KROGER CO 4.45% DUE 02-01-2047	Acquisitions	590,000.00	-578,444.70	
		Dispositions	-305,000.00		295,880.65
		Free Delivery	-55,000.00		
SBF34898	KROGER CO 4.65% 01-15-2048	Acquisitions	220,000.00	-216,535.35	
		Dispositions	-155,000.00		151,941.00
		Free Delivery	-65,000.00		
SB6ZH8X6	KROGER CO 5 DUE 04-15-2042	REG			
		Acquisitions	50,000.00	-52,245.00	
SBCF0W80	KROGER CO 5.15% DUE 08-01-2043	Free Delivery	-15,000.00		
		Acquisitions	100,000.00	-108,030.00	
SBDVJY04	LILLY ELI & CO 2.35% DUE 05-15-2022	Dispositions	-100,000.00		106,835.50
		Acquisitions	710,000.00	-708,927.90	
SBW0XTH2	LILLY ELI & CO 3.7% DUE 03-01-2045	Dispositions	-710,000.00		713,734.60
		Acquisitions	80,000.00	-80,310.40	
		Dispositions	-80,000.00		81,806.40

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDGV0S5	LLOYDS BKG GROUP 3% DUE 01-11-2022	Acquisitions	840,000.00	-837,135.60	
		Dispositions	-840,000.00		837,681.60
SBVYPPC4	LOCKHEED MARTIN 3.8% DUE 03-01-2045	Acquisitions	460,000.00	-453,952.55	
		Dispositions	-355,000.00		344,898.85
		Free Delivery	-210,000.00		
SBBD6G92	LOCKHEED MARTIN 4.07% DUE 12-15-2042	Acquisitions	70,000.00	-68,921.30	
		Dispositions	-225,000.00		234,099.85
		Free Delivery	-70,000.00		
SB513PH4	LOS ANGELES CALIF UNI SCH DIST 5.75% 07-01-2034 BEO TAXABLE	Acquisitions	75,000.00	-96,094.50	
		Dispositions	-365,000.00		472,573.55
		Free Delivery	-340,000.00		
SBYP9PL5	LOWES COS INC 2.5% DUE 04-15-2026	Acquisitions	45,000.00	-43,271.10	
		Dispositions	-45,000.00		43,198.65
SBYWPZ50	LOWES COS INC 3.1% DUE 05-03-2027	Acquisitions	330,000.00	-329,491.80	
		Dispositions	-330,000.00		329,043.00
SBYMYMY5	LOWES COS INC 3.375% DUE 09-15-2025	Acquisitions	295,000.00	-305,032.95	
		Dispositions	-295,000.00		304,133.20
SBD0SCD1	LOWES COS INC 3.7% DUE 04-15-2046	Acquisitions	225,000.00	-217,341.00	
		Dispositions	-40,000.00		39,525.60
		Free Delivery	-65,000.00		
SBYWC120	LOWES COS INC 4.05% DUE 05-03-2047	Acquisitions	920,000.00	-917,179.60	
		Dispositions	-335,000.00		343,746.30
		Free Delivery	-205,000.00		
SBYMYN08	LOWES COS INC 4.375% DUE 09-15-2045	Acquisitions	85,000.00	-88,473.95	
		Free Delivery	-25,000.00		
SB7B2LT9	LOWES COS INC 4.65 DUE 04-15-2042	Acquisitions	100,000.00	-106,727.00	
		Dispositions	-70,000.00		78,217.30

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB7142T2	LOWES COS INC 5.125% DUE 11-15-2041	Free Delivery	-80,000.00		
		Acquisitions	60,000.00	-68,314.80	
		Dispositions	-60,000.00		71,816.40
SBXVMC87	LYONDELLBASELL 4.625% DUE 02-26-2055	Acquisitions	85,000.00	-80,139.70	
		Free Delivery	-25,000.00		
SB27ZDL3	MARATHON OIL CORP 6.6% DUE 10-01-2037	Acquisitions	710,000.00	-812,837.20	
		Dispositions	-375,000.00		463,703.15
		Free Delivery	-210,000.00		
SBQQCCJ4	MARATHON PETE CORP 4.75% DUE 09-15-2044	Acquisitions	185,000.00	-171,639.30	
		Dispositions	-165,000.00		160,896.00
		Free Delivery	-20,000.00		
SB6W1ZC9	MARATHON PETE CORP 6.5% DUE 03-01-2041	Acquisitions	95,000.00	-114,684.95	
		Dispositions	-115,000.00		141,875.50
		Free Delivery	-120,000.00		
SBYQ8HY8	MARSH & MCLENNAN COS INC 4.35% 01-30-2047	Acquisitions	390,000.00	-390,293.00	
		Dispositions	-205,000.00		216,875.00
		Free Delivery	-70,000.00		
SBYQ8J42	MARSH & MCLENNAN 2.75% DUE 01-30-2022	Acquisitions	765,000.00	-764,086.80	
		Free Delivery	-465,000.00		
SBDFZCD7	MASCO CORP 3.5% 11-15-2027	Acquisitions	250,000.00	-249,767.50	
		Dispositions	-95,000.00		95,000.00
		Free Delivery	-155,000.00		
SBDFZC82	MASCO CORP 4.5% DUE 05-15-2047	Acquisitions	320,000.00	-318,597.75	
		Dispositions	-210,000.00		210,946.00
		Free Delivery	-30,000.00		
SBY3R500	MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	Acquisitions	150,000.00	-158,617.50	
		Dispositions	-150,000.00		160,782.00
SBDFC7V1	MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRTRANCHE # TR 00122 3.5% DUE 03-01-2027				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB4T8994	MCDONALDS CORP 4.875% DUE 07-15-2040	Acquisitions	1,345,000.00	-1,337,952.20	
		Dispositions	-1,345,000.00		1,362,629.80
SBYWKW98	MCDONALDS CORP 4.875% DUE 12-09-2045	Acquisitions	55,000.00	-61,889.85	
		Free Delivery	-40,000.00		
SBYMLDL0	MEDTRONIC INC 4.625% DUE 03-15-2045	Acquisitions	205,000.00	-221,158.65	
		Dispositions	-205,000.00		231,007.05
		Acquisitions	540,000.00	-596,725.60	
		Dispositions	-70,000.00		79,702.00
SBVG7BT7	MERCK & CO INC NEW FIXED 2.75% DUE 02-10-2025	Free Delivery	-225,000.00		
		Acquisitions	185,000.00	-184,234.10	
SB83ZNK8	MERRILL LYNCH & CO 6.11% DUE 01-29-2037	Dispositions	-185,000.00		184,598.45
		Acquisitions	260,000.00	-305,765.20	
SBBMT8T6	MERRILL LYNCH & CO 7.75% DUE 05-14-2038	Dispositions	-220,000.00		277,041.50
		Acquisitions	100,000.00	-147,430.00	
C59151KAJ7	METHANEX CORP 5.65% DUE 12-01-2044	Dispositions	-170,000.00		239,517.95
		Acquisitions	80,000.00	-72,216.80	
SBRF1CN3	METLIFE INC STEP CPN 4.721% DUE 12-15-2044	Free Delivery	-105,000.00		
		Acquisitions	40,000.00	-45,528.40	
SBDD9HH0	METLIFE INC STEP-UP 09-15-2023	Free Delivery	-170,000.00		
		Acquisitions	120,000.00	-129,793.20	
SBQ1TDP3	METLIFE INC 3.6% DUE 04-10-2024	Dispositions	-555,000.00		612,875.40
		Acquisitions	625,000.00	-657,460.15	
SBW9JZD9	METLIFE INC 4.05% DUE 03-01-2045	Dispositions	-110,000.00		114,988.50
		Free Delivery	-330,000.00		
SBYQ29M2	METLIFE INC 4.6% DUE 05-13-2046	Acquisitions	155,000.00	-159,123.10	
		Dispositions	-205,000.00		201,517.85

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBGDXX74	METLIFE INC 4.875% DUE 11-13-2043	Acquisitions	130,000.00	-143,409.10	
		Dispositions	-110,000.00		124,702.60
		Free Delivery	-20,000.00		
SB4Z51H1	METLIFE INC 5.875% DUE 02-06-2041	Acquisitions	280,000.00	-315,016.20	
		Dispositions	-270,000.00		306,210.50
		Free Delivery	-50,000.00		
SBF2N498	MFRS & TRADERS TR CO BK 2.05% 08-17-2020	Acquisitions	95,000.00	-121,654.15	
		Dispositions	-50,000.00		64,677.00
SBDS6RR6	MFRS & TRADERS TR 2.5% DUE 05-18-2022	Acquisitions	185,000.00	-185,140.60	
		Dispositions	-185,000.00		183,851.15
SBYXQS31	MICROSOFT CORP FIXED 1.85% DUE 02-06-2020	Acquisitions	730,000.00	-729,176.80	
		Dispositions	-280,000.00		280,683.20
		Free Delivery	-450,000.00		
SBYP2PC5	MICROSOFT CORP FIXED 4.25% DUE 02-06-2047	Acquisitions	835,000.00	-835,424.75	
		Dispositions	-835,000.00		838,515.35
SBYP2P81	MICROSOFT CORP FIXED 4.5% DUE 02-06-2057	Acquisitions	585,000.00	-617,012.60	
		Dispositions	-585,000.00		621,803.80
SBYP2NV0	MICROSOFT CORP 2.875% DUE 02-06-2024	Acquisitions	1,790,000.00	-1,854,961.95	
		Dispositions	-1,475,000.00		1,624,708.55
		Free Delivery	-150,000.00		
SBYP2PD6	MICROSOFT CORP 3.3% DUE 02-06-2027	Acquisitions	465,000.00	-461,614.80	
		Dispositions	-465,000.00		466,157.85
C594918BS2	MICROSOFT CORP 3.45% DUE 08-08-2036	Acquisitions	340,000.00	-341,900.60	
		Dispositions	-340,000.00		344,749.80
C594918AR5	MICROSOFT CORP 3.5% DUE 11-15-2042	Acquisitions	260,000.00	-241,789.60	
		Dispositions	-260,000.00		252,181.65
		Acquisitions	245,000.00	-228,559.70	

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C594918BT0	MICROSOFT CORP 3.7% DUE 08-08-2046	Dispositions	-115,000.00		114,944.70
		Free Delivery	-45,000.00		
		Acquisitions	690,000.00	-687,054.45	
		Dispositions	-1,060,000.00		1,022,003.35
SBVWXT40	MICROSOFT CORP 3.75% DUE 02-12-2045	Free Delivery	-340,000.00		
		Acquisitions	320,000.00	-306,497.70	
		Dispositions	-120,000.00		118,164.00
		Free Delivery	-45,000.00		
C594918BU7	MICROSOFT CORP 3.95% DUE 08-08-2056	Acquisitions	330,000.00	-334,552.25	
		Dispositions	-640,000.00		615,023.50
		Acquisitions	1,010,000.00	-1,021,234.30	
		Dispositions	-635,000.00		652,269.80
C594918BL7	MICROSOFT CORP 4.45% DUE 11-03-2045	Free Delivery	-135,000.00		
		Acquisitions	280,000.00	-307,485.35	
		Dispositions	-105,000.00		110,276.25
		Acquisitions	955,000.00	-960,311.45	
C594918BE3	MICROSOFT CORP 4% DUE 02-12-2055	Dispositions	-795,000.00		799,571.60
		Free Delivery	-550,000.00		
		Acquisitions	95,000.00	-96,578.90	
		Dispositions	-95,000.00		103,855.90
C60636APP2	MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.652% 08-15-2057 BEO TAXABLE	Acquisitions	250,000.00	-248,325.60	
		Free Delivery	-75,000.00		
		Acquisitions	860,000.00	-860,000.00	
		Dispositions	-470,000.00		479,780.70
SBD8BYB4	MITSUBISHI UFJ FINL GROUP INC 2.998% 02-22-2022	Free Delivery	-240,000.00		
		Acquisitions	770,000.00	-772,476.60	
		Dispositions	-470,000.00		
		Free Delivery	-420,000.00		
SBF0FHK8	MITSUBISHI UFJ FIXED 2.665% DUE 07-25-2022	Acquisitions	770,000.00	-772,476.60	
		Dispositions	-470,000.00		
		Free Delivery	-240,000.00		
		Free Delivery	-420,000.00		
SBD6R3T5	MITSUBISHI UFJ 2.95% DUE 03-01-2021				

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SBD5NFG5	MIZUHO FINL GROUP 2.273% DUE 09-13-2021	Acquisitions	330,000.00	-334,705.80	
		Dispositions	-125,000.00		126,455.00
		Free Delivery	-205,000.00		
SBYT4Q46	MOLSON COORS 4.2% DUE 07-15-2046	Acquisitions	585,000.00	-578,383.65	
		Dispositions	-465,000.00		458,539.80
SBZ9P8W8	MORGAN STANLEY FORMERLY MORGAN STANLEY 3.591% 07-22-2028	Acquisitions	285,000.00	-272,175.70	
		Dispositions	-455,000.00		448,431.45
		Free Delivery	-55,000.00		
SBZBZ9J0	MORGAN STANLEY SR NT FLTG DUE 02-14-2020/02-14-2019 REG	Acquisitions	2,310,000.00	-2,316,258.60	
		Dispositions	-110,000.00		111,189.60
		Free Delivery	-1,430,000.00		
SBZ08VN8	MORGAN STANLEY 2.75% DUE 05-19-2022	Acquisitions	835,000.00	-835,000.00	
		Free Delivery	-515,000.00		
SBYV6G28	MORGAN STANLEY 3.125% DUE 07-27-2026	Acquisitions	1,360,000.00	-1,357,157.60	
		Dispositions	-1,360,000.00		1,373,432.75
SBYM4WS9	MORGAN STANLEY 3.625% DUE 01-20-2027	Acquisitions	2,195,000.00	-2,085,257.90	
		Dispositions	-2,370,000.00		2,314,339.60
SBDCRXV1	MORGAN STANLEY 3.875% DUE 01-27-2026	Acquisitions	3,445,000.00	-3,406,832.35	
		Dispositions	-3,445,000.00		3,411,951.60
SBZ9P947	MORGAN STANLEY 3.971% 07-22-2038	Acquisitions	125,000.00	-125,181.25	
		Dispositions	-125,000.00		127,201.25
SBVRZ811	MORGAN STANLEY 4.3% DUE 01-27-2045	Acquisitions	1,235,000.00	-1,239,517.75	
		Dispositions	-205,000.00		205,629.00
		Free Delivery	-255,000.00		
SBYM4WR8	MORGAN STANLEY 4.375% DUE 01-22-2047	Acquisitions	220,000.00	-219,416.15	
		Dispositions	-200,000.00		204,596.25
		Free Delivery	-20,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB98G6S2	MORGAN STANLEY 6.375% DUE 07-24-2042	Acquisitions	2,950,000.00	-2,986,918.85	
		Dispositions	-1,995,000.00		2,061,297.90
		Free Delivery	-400,000.00		
SB65K4T3	MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE	Acquisitions	95,000.00	-119,861.55	
		Dispositions	-585,000.00		768,189.90
		Free Delivery	-65,000.00		
SB555Z76	NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040	Acquisitions	215,000.00	-277,171.55	
		Dispositions	-150,000.00		187,993.50
		Free Delivery	-65,000.00		
SB4WN3T4	NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE	Acquisitions	200,000.00	-275,742.00	
		Free Delivery	-85,000.00		
SB4XCYP3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.508% 08-01-2037 BEO TAXABLE	Acquisitions	110,000.00	-153,351.00	
		Free Delivery	-100,000.00		
C6500354S4	NEW YORK ST URBAN DEV CORP REV 2.1% 03-15-2022 BEO TAXABLE	Acquisitions	130,000.00	-158,048.80	
		Free Delivery	-40,000.00		
SBD3J3K5	NEWELL BRANDS INC 3.85% DUE 04-01-2023	Acquisitions	765,000.00	-764,533.35	
		Free Delivery	-475,000.00		
SBD3J3M7	NEWELL BRANDS INC 5.5% DUE 04-01-2046	Acquisitions	145,000.00	-153,072.15	
		Free Delivery	-510,000.00		
SB7J8X60	NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG	Acquisitions	395,000.00	-454,859.55	
		Dispositions	-300,000.00		349,143.60
		Free Delivery	-200,000.00		
SBG490N7	NEWMONT MNG CORP 6.25% DUE 10-01-2039	Acquisitions	80,000.00	-82,527.20	
		Dispositions	-80,000.00		85,859.80
SBD72Q01	NISOURCE FIN CORP 3.95% DUE 03-30-2048	Acquisitions	175,000.00	-209,180.80	
		Dispositions	-195,000.00		238,220.05
		Free Delivery	-55,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD0NMR0	NOBLE ENERGY INC 4.95% DUE 08-15-2047	Acquisitions	405,000.00	-404,562.60	
		Dispositions	-55,000.00		55,354.75
		Free Delivery	-120,000.00		
SBLSP519	NOBLE ENERGY INC 5.25% DUE 11-15-2043	Acquisitions	410,000.00	-408,536.30	
		Free Delivery	-120,000.00		
SBYXCM71	NORDSTROM INC 4% DUE 03-15-2027	Acquisitions	100,000.00	-104,486.00	
		Free Delivery	-30,000.00		
SBNFX1H8	NORDSTROM INC 5% DUE 01-15-2044	Acquisitions	490,000.00	-488,157.60	
		Free Delivery	-305,000.00		
		Acquisitions	650,000.00	-623,977.60	
SB6TW1K5	NORFOLK SOUTHN 4.837% DUE 10-01-2041	Dispositions	-155,000.00		147,448.40
		Free Delivery	-310,000.00		
		Acquisitions	210,000.00	-227,668.00	
SBD72XQ6	NORTHERN STS PWR CO MINN 3.6% 09-15-2047	Dispositions	-210,000.00		234,916.50
		Acquisitions	310,000.00	-308,885.30	
SBVVN4R9	NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045	Dispositions	-80,000.00		81,617.60
		Free Delivery	-60,000.00		
		Acquisitions	140,000.00	-132,703.20	
SBF15KG4	NORTHROP GRUMMAN 2.93% DUE 01-15-2025	Dispositions	-310,000.00		300,052.20
		Acquisitions	120,000.00	-119,490.00	
SBYW4DC0	NORTHROP GRUMMAN 3.2% DUE 02-01-2027	Dispositions	-120,000.00		119,600.40
		Acquisitions	735,000.00	-724,563.00	
SBF15KF3	NORTHROP GRUMMAN 3.25% DUE 01-15-2028	Dispositions	-735,000.00		733,125.75
		Acquisitions	740,000.00	-740,675.55	
SBB9ZST7	NORTHROP GRUMMAN 3.25% DUE 08-01-2023	Dispositions	-160,000.00		160,767.30
		Acquisitions	155,000.00	-158,512.30	
		Dispositions	-1,030,000.00		1,053,834.20

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SB5T1Z14	NORTHROP GRUMMAN 3.5% DUE 03-15-2021	Acquisitions	1,375,000.00	-1,436,636.25	
		Dispositions	-525,000.00		547,055.25
		Free Delivery	-850,000.00		
SBF15KD1	NORTHROP GRUMMAN 4.03% DUE 10-15-2047	Acquisitions	795,000.00	-800,734.10	
		Dispositions	-210,000.00		216,969.90
SBK1PN26	NOVARTIS CAP CORP 4.4% DUE 05-06-2044	Acquisitions	125,000.00	-140,233.10	
		Dispositions	-55,000.00		62,358.45
		Free Delivery	-25,000.00		
SBZBZ9L2	NOVARTIS CAPITAL CORP 1.8% 02-14-2020	Acquisitions	450,000.00	-448,240.50	
		Dispositions	-450,000.00		449,928.00
SBCJ52H0	NUCOR CORP 5.2% DUE 08-01-2043	Acquisitions	160,000.00	-183,589.65	
		Free Delivery	-45,000.00		
		Acquisitions	1,060,000.00	-1,059,327.50	
C67103HAF4	O REILLY AUTOMOTIVE INC NEW 3.6% DUE 09-01-2027	Dispositions	-130,000.00		130,772.20
		Free Delivery	-570,000.00		
		Acquisitions	120,000.00	-122,019.60	
SBDBFN16	OCCIDENTAL PETE 4.4% DUE 04-15-2046	Free Delivery	-35,000.00		
		Acquisitions	155,000.00	-154,507.10	
SBYXGKK2	OK GAS & ELEC CO FIXED 3.85% DUE 08-15-2047	Free Delivery	-45,000.00		
		Acquisitions	115,000.00	-138,982.10	
SB3LR312	ONCOR ELEC 5.25% DUE 09-30-2040	Dispositions	-170,000.00		197,356.40
		Acquisitions	165,000.00	-166,753.95	
SBFNWYD8	ORACLE CORP 2.5% BNDS 10-15-2022	Free Delivery	-100,000.00		
		Acquisitions	1,000,000.00	-948,290.00	
SBY7RCX8	ORACLE CORP 2.65% DUE 07-15-2026	Dispositions	-1,000,000.00		970,657.50
		Acquisitions	660,000.00	-662,202.50	

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SBY7RCZ0	ORACLE CORP 3.85% DUE 07-15-2036	Dispositions	-105,000.00		106,402.80
		Acquisitions	60,000.00	-61,840.80	
SBWTM334	ORACLE CORP 4.125% DUE 05-15-2045	Dispositions	-60,000.00		62,178.60
		Acquisitions	270,000.00	-271,098.60	
SBWTM356	ORACLE CORP 4.375% DUE 05-15-2055	Dispositions	-215,000.00		228,605.40
		Free Delivery	-130,000.00		
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046	Acquisitions	155,000.00	-155,303.80	
		Dispositions	-200,000.00		217,509.05
SBD390R1	ORACLE CORP 4% 11-15-2047	Free Delivery	-150,000.00		
		Acquisitions	275,000.00	-264,902.80	
SB7MTCC9	PAC GAS & ELEC CO 3.75 DUE 08-15-2042	Dispositions	-485,000.00		480,789.90
		Free Delivery	-220,000.00		
SB1V4L37	PAC GAS & ELEC CO 5.8% DUE 03-01-2037	Acquisitions	870,000.00	-880,980.35	
		Dispositions	-90,000.00		92,717.10
SBF1HQP1	PACCAR FINL CORP 1.95% DUE 02-27-2020	Acquisitions	490,000.00	-486,816.00	
		Free Delivery	-145,000.00		
SBYXYH72	PACIFIC GAS & ELEC CO 3.3% DUE 03-15-2027	Acquisitions	150,000.00	-184,036.50	
		Dispositions	-250,000.00		317,660.00
SB2853J0	PACIFICORP 6.25% DUE 10-15-2037	Free Delivery	-210,000.00		
		Acquisitions	565,000.00	-563,983.00	
SBF1GF40	PARKER-HANNIFIN 3.25% DUE 03-01-2027	Dispositions	-565,000.00		566,192.15
		Acquisitions	215,000.00	-215,382.70	
SBF1GF40	PARKER-HANNIFIN 3.25% DUE 03-01-2027	Dispositions	-215,000.00		215,146.20
		Acquisitions	190,000.00	-248,546.60	
SBF1GF40	PARKER-HANNIFIN 3.25% DUE 03-01-2027	Dispositions	-120,000.00		159,813.60
		Free Delivery	-30,000.00		
SBF1GF40	PARKER-HANNIFIN 3.25% DUE 03-01-2027	Acquisitions	310,000.00	-309,708.60	

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SBYVPKV2	PECO ENERGY CO FIXED 3.7% 09-15-2047	Dispositions	-310,000.00		310,074.40
		Acquisitions	205,000.00	-204,227.15	
		Free Delivery	-60,000.00		
SB9MTLH1	PEPSICO INC SR NT 4 DUE 03-05-2042	Acquisitions	80,000.00	-80,779.20	
		Free Delivery	-25,000.00		
SBDR71F6	PERRIGO FIN PLC 4.9% DUE 12-15-2044	Acquisitions	230,000.00	-219,994.00	
		Dispositions	-453,000.00		464,615.05
SB8MJDB2	PFIZER INC NT 7.2 DUE 03-15-2039	Acquisitions	130,000.00	-185,616.60	
		Dispositions	-130,000.00		197,671.50
		Free Delivery	-155,000.00		
SBZ3FFH8	PFIZER INC 4.125% DUE 12-15-2046	Acquisitions	125,000.00	-127,582.50	
		Dispositions	-250,000.00		259,272.40
		Free Delivery	-70,000.00		
SBF954Z3	PHILIP MORRIS INTL 2.375% DUE 08-17-2022	Acquisitions	730,000.00	-732,467.40	
		Free Delivery	-450,000.00		
SBDCJS34	PHILIP MORRIS INTL 2% DUE 02-21-2020	Acquisitions	865,000.00	-859,706.20	
		Dispositions	-330,000.00		330,092.40
		Free Delivery	-535,000.00		
SB83KB65	PHILIP MORRIS INTL 4.125% DUE 03-04-2043	Acquisitions	75,000.00	-71,591.25	
		Dispositions	-280,000.00		270,892.50
		Free Delivery	-10,000.00		
SB6VMZ67	PHILIP MORRIS INTL 4.375% DUE 11-15-2041	Acquisitions	190,000.00	-202,103.00	
		Dispositions	-185,000.00		194,758.75
		Free Delivery	-75,000.00		
C72650RBE1	PLAINS ALL AMERN 4.7 DUE 06-15-2044	Acquisitions	110,000.00	-101,004.20	
		Dispositions	-115,000.00		106,187.55
		Free Delivery	-50,000.00		
SBYNHY58	PNC BK N A PITT PA 2.3% DUE 06-01-2020				

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SBQXKF14	PNC BK N A PITT PA 2.4% DUE 10-18-2019	Acquisitions	810,000.00	-815,540.40	
		Free Delivery	-500,000.00		
SBYV2RV2	PNC BK N A PITT PA 2.45% DUE 11-05-2020	Acquisitions	90,000.00	-91,188.00	
		Dispositions	-55,000.00		55,512.05
SBYT3F80	PNC BK N A PITT PA 2.6% DUE 07-21-2020	Acquisitions	90,000.00	-91,458.00	
		Dispositions	-90,000.00		91,260.90
SBZ0W3D4	PNC BK N A PITT PA 2% DUE 05-19-2020	Acquisitions	810,000.00	-822,312.00	
		Dispositions	-810,000.00		822,595.50
SB537C51	PRESIDENT TAXABLE BD SER 2010C 4.875 DUE10-15-2040	Acquisitions	665,000.00	-664,248.55	
		Free Delivery	-410,000.00		
SBDR0683	PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG	Acquisitions	100,000.00	-118,504.00	
		Dispositions	-100,000.00		119,515.00
SBVJFCF1	PROGRESSIVE CORP 3.7% DUE 01-26-2045	Acquisitions	945,000.00	-959,034.50	
		Dispositions	-395,000.00		415,986.50
SBLTW5V9	PROGRESSIVE CORP 4.35 DUE 04-25-2044	Free Delivery	-135,000.00		
		Acquisitions	80,000.00	-75,056.00	
SBDFZC71	PUBLIC SVC COLORADO 3.8% 06-15-2047	Free Delivery	-25,000.00		
		Acquisitions	60,000.00	-64,485.60	
SBF339F8	PUGET SOUND ENERGY INC 5.76 DUE 07-15-2040	Free Delivery	-20,000.00		
		Acquisitions	150,000.00	-149,388.00	
SBD3FM06	PVTPL ABBOTT LABS 3.875% 09-15-2025	Free Delivery	-45,000.00		
		Acquisitions	140,000.00	-177,517.20	
C009279AC4	PVTPL AIRBUS GROUP 3.95% 04-10-2047	Dispositions	-75,000.00		93,022.50
		Free Delivery	-85,000.00		
		Acquisitions	355,000.00	-364,283.25	
		Free Delivery	-220,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C01626PAJ5	PVTPL ALIMENTATION COUCHE-TARD INC SR NT2.7% DUE 07-26-2022/07-26-2017 BEO	Acquisitions	575,000.00	-570,657.60	
		Free Delivery	-170,000.00		
		Acquisitions	735,000.00	-734,690.85	
		Dispositions	-585,000.00		586,912.00
C01626PAG1	PVTPL ALIMENTATION COUCHE-TARD INC SR NT4.5% 07-26-2047	Free Delivery	-150,000.00		
		Acquisitions	420,000.00	-426,587.00	
		Dispositions	-265,000.00		271,136.25
		Free Delivery	-45,000.00		
SBD5KBL3	PVTPL AMAZON COM INC 2.8% 08-22-2024	Acquisitions	1,260,000.00	-1,256,458.20	
		Dispositions	-1,140,000.00		1,141,928.40
SBD5KB35	PVTPL AMAZON COM INC 3.15% DUE 08-22-2027 BEO	Acquisitions	270,000.00	-273,067.20	
		Dispositions	-200,000.00		201,979.85
		Free Delivery	-70,000.00		
		Acquisitions	660,000.00	-662,901.45	
C05526DBA2	PVTPL B A T CAP CORP 3.557% DUE 08-15-2027 BEO	Free Delivery	-135,000.00		
		Acquisitions	545,000.00	-545,237.75	
C05526DAY1	PVTPL B A T CAP CORP GTD 3.222% DUE 08-15-2024/08-15-2017	Free Delivery	-230,000.00		
		Acquisitions	875,000.00	-875,000.00	
		Dispositions	-95,000.00		95,483.55
		Free Delivery	-540,000.00		
SBRFJY86	PVTPL BAE SYS HLDGS INC GTD NT 144A 3.8%DUE 10-07-2024 BEO	Acquisitions	395,000.00	-407,750.60	
		Dispositions	-150,000.00		156,997.50
		Free Delivery	-245,000.00		
		Acquisitions	1,160,000.00	-1,170,409.10	
C05526DBC8	PVTPL BAT CAPITAL CORP 4.39% DUE 08-15-2037	Dispositions	-310,000.00		313,896.10
		Free Delivery	-155,000.00		
		Acquisitions	435,000.00	-429,477.80	
		Dispositions	-80,000.00		79,987.20

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C15135UAN9	PVTPL CENOVUS ENERGY INC 5.25% DUE 06-15-2037 BEO	Free Delivery	-100,000.00		
		Acquisitions	350,000.00	-349,681.50	
		Dispositions	-350,000.00		342,202.60
C15135UAQ2	PVTPL CENOVUS ENERGY INC 5.4% DUE 06-15-2047 BEO	Acquisitions	320,000.00	-319,657.60	
		Dispositions	-320,000.00		316,226.85
SBZ0WZK5	PVTPL CHARTER COMMUNICATIONS OPER LLC/CHARTE SR SECD NT 4.2% 03-15-2028	Acquisitions	170,000.00	-169,586.90	
		Dispositions	-170,000.00		171,006.40
SBZ0WWY8	PVTPL COMCAST CORP NEW NT 144A 3.969% 11-01-2047	Acquisitions	160,000.00	-158,995.20	
		Dispositions	-161,153.80		158,836.40
		Free Receipt	160,406.60		
SBD6D8Z4	PVTPL COMCAST CORP NEW NT 3.99% 11-01-2049	Acquisitions	60,000.00	-59,964.60	
		Dispositions	-106,765.60		105,620.05
SBF550C6	PVTPL COMMONWEALTH BANK AUST 3.9% 07-12-2047	Acquisitions	230,000.00	-229,592.95	
		Free Delivery	-50,000.00		
C21987BAX6	PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 4.5% 08-01-2047	Acquisitions	105,000.00	-104,178.90	
		Dispositions	-105,000.00		106,961.10
SBYYP04	PVTPL DAIMLER FIN NORTH AMER LLC GTD NT 144A 2.3% DUE 01-06-2020 BEO	Acquisitions	230,000.00	-229,894.20	
		Dispositions	-140,000.00		140,572.60
SBF4SN49	PVTPL DR PEPPER SNAPPLE GROUP INC 3.43% 06-15-2027	Acquisitions	490,000.00	-496,687.95	
		Free Delivery	-290,000.00		
C268317AL8	PVTPL EDF S A NT 6 DUE 01-22-2114 BEO	Acquisitions	120,000.00	-134,094.90	
		Free Delivery	-40,000.00		
SB3VJFD4	PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO	Acquisitions	130,000.00	-170,514.50	
		Dispositions	-150,000.00		192,592.50
		Free Delivery	-270,000.00		
SBYZDVQ4	PVTPL JOHNSON S C & SON INC SR NT 144A 4.75% DUE 10-15-2046/10-16-2015 BEO				
		Acquisitions	205,000.00	-237,310.05	

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SBYQ74T9	PVTPL MONDELEZ INTL HLDGS NETH B V NT 144A 2% DUE 10-28-2021/10-28-2016 BEO	Dispositions	-110,000.00		127,009.80
		Acquisitions	380,000.00	-372,134.00	
		Dispositions	-380,000.00		372,761.00
SB5MMVT4	PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO	Acquisitions	75,000.00	-91,720.50	
		Dispositions	-135,000.00		162,621.00
		Free Delivery	-100,000.00		
SBDFG4W3	PVTPL NISSAN MTR ACCEP CORP NT 2.15% DUE 07-13-2020 BEO	Acquisitions	825,000.00	-824,430.75	
		Dispositions	-315,000.00		315,664.65
		Free Delivery	-510,000.00		
C824348BE5	PVTPL SHERWIN-WILLIAMS CO SR NT 3.95% DUE 01-15-2026 BEO	Dispositions	-340,000.00		359,380.00
		Free Receipt	340,000.00		
C90352JAC7	PVTPL UBS GROUP FDG SWITZ AG SR 4.253% DUE 03-23-2028	Acquisitions	450,000.00	-450,000.00	
		Dispositions	-450,000.00		462,793.20
C90352JAA1	PVTPL UBS GROUP FUNDING (SWITZERLAND) 3.491% 05-23-2023	Acquisitions	645,000.00	-644,987.10	
		Dispositions	-645,000.00		661,654.45
C90351DAB3	PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO	Acquisitions	105,000.00	-110,394.90	
		Dispositions	-75,000.00		76,422.75
SBYPG9V4	PVTPL VERIZON COMMUNICATIONS INC NT 4.812% 03-15-2039	Acquisitions	2,060,000.00	-2,013,399.90	
		Dispositions	-2,298,647.20		2,237,259.88
SBYM4502	PVTPL VERIZON COMMUNICATIONS INC 5.012% 144A 04-15-2049 BEO	Acquisitions	205,000.00	-200,756.50	
		Dispositions	-2,684,385.35		2,622,589.24
		Free Receipt	441,071.10		
SBF0Z991	PVTPL VERIZON OWNER TR 2017-2 CL A 1.92% 12-20-2021 BEO	Acquisitions	690,000.00	-689,894.29	
		Dispositions	-125,000.00		124,711.91
SBF3KVK8	QUALCOMM INC FIXED 1.85% DUE 05-20-2019	Acquisitions	320,000.00	-319,852.80	
		Dispositions	-320,000.00		321,539.20
SBF3KVG4	QUALCOMM INC 2.9% DUE 05-20-2024				

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For the Year Ended December 31, 2017
EIN: 84-0857401
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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBF3KVD1	QUALCOMM INC 4.3% DUE 05-20-2047	Acquisitions	185,000.00	-184,467.20	
		Dispositions	-185,000.00		186,591.00
SBYMXPD2	REGENCY CTRS L P 3.6% 02-01-2027	Acquisitions	295,000.00	-294,952.80	
		Dispositions	-295,000.00		295,957.40
SBYXJZ95	REGENCY CTRS L P 4.4% DUE 02-01-2047	Acquisitions	845,000.00	-849,575.05	
		Dispositions	-305,000.00		305,036.60
SBF47T26	REGIONS FINL CORP FIXED 2.75% DUE 08-14-2022	Free Delivery	-320,000.00		
		Acquisitions	160,000.00	-159,575.50	
SBZ6SK57	REGIONS FINL CORP 3.2% DUE 02-08-2021	Free Delivery	-30,000.00		
		Acquisitions	330,000.00	-329,831.70	
SB3D5P18	REPUBLIC N Y CORP 7.2% DUE 07-15-2097	Dispositions	-90,000.00		89,712.00
		Free Delivery	-205,000.00		
SBYZM730	REPUBLIC SVCS INC FIXED 3.375% 11-15-2027	Acquisitions	280,000.00	-287,812.00	
		Dispositions	-75,000.00		76,485.00
SBZ0PJX5	REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025	Free Delivery	-175,000.00		
		Acquisitions	35,000.00	-49,789.60	
SBZ0HGQ3	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	Dispositions	-65,000.00		85,817.55
		Free Delivery	-20,000.00		
SBDWG3G3	REYNOLDS AMERN INC 6.15% DUE 09-15-2043	Acquisitions	180,000.00	-179,697.60	
		Dispositions	-180,000.00		180,675.00
		Acquisitions	800,000.00	-847,008.00	
		Dispositions	-300,000.00		324,177.00
		Free Delivery	-310,000.00		
		Acquisitions	655,000.00	-785,594.30	
		Dispositions	-1,005,000.00		1,209,310.95
		Free Delivery	-130,000.00		
		Acquisitions	200,000.00	-238,328.00	
		Dispositions	-460,000.00		559,285.80

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYVBMJ2	ROCKWELL COLLINS 2.8% DUE 03-15-2022	Free Delivery	-60,000.00		
		Acquisitions	810,000.00	-809,457.30	
		Dispositions	-810,000.00		816,188.40
SBYVBMD6	ROCKWELL COLLINS 3.5% DUE 03-15-2027	Acquisitions	130,000.00	-132,359.50	
		Dispositions	-130,000.00		132,511.60
SBYVBMG9	ROCKWELL COLLINS 4.35% DUE 04-15-2047	Acquisitions	375,000.00	-374,874.65	
		Dispositions	-240,000.00		251,871.25
		Free Delivery	-90,000.00		
SBZCD4R6	ROPER TECHNOLOGIES 2.8% DUE 12-15-2021	Acquisitions	375,000.00	-379,942.50	
		Free Delivery	-230,000.00		
SBF01Y27	RPM INTL INC 3.75% DUE 03-15-2027	Acquisitions	330,000.00	-329,531.40	
		Dispositions	-330,000.00		333,969.90
SBYLY8N7	RPM INTL INC 5.25% DUE 06-01-2045	Acquisitions	195,000.00	-207,152.40	
		Dispositions	-85,000.00		95,837.50
		Free Delivery	-30,000.00		
SBZB1G20	S CAROLINA ELEC & 4.1% DUE 06-15-2046	Acquisitions	80,000.00	-80,504.00	
		Dispositions	-180,000.00		188,627.40
SBY58YK4	S CAROLINA ELEC & 5.1% DUE 06-01-2065	Acquisitions	165,000.00	-180,043.35	
		Dispositions	-135,000.00		154,330.65
		Free Delivery	-85,000.00		
SBZ4FB57	SABINE PASS LIQUEFACTION LLC 5.0% 03-15-2027	Acquisitions	235,000.00	-249,624.05	
		Dispositions	-165,000.00		175,858.65
		Free Delivery	-70,000.00		
SB8J90T2	SAN ANTONIO TEX ELEC & GAS REV TAXABLE 4.427 DUE 02-01-42 TAXABLE SF02-01-31	Acquisitions	100,000.00	-112,176.00	
		Free Delivery	-55,000.00		
SBF4SP32	SAN DIEGO GAS & 3.75% DUE 06-01-2047	Acquisitions	120,000.00	-119,464.80	
		Free Delivery	-35,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD0SY57	SANTANDER UK GROUP HLDGS PLC 3.125% 01-08-2021	Acquisitions	280,000.00	-284,900.00	
		Dispositions	-280,000.00		286,028.40
SBD1F7Q9	SANTANDER UK GROUP 2.875% DUE 08-05-2021	Acquisitions	250,000.00	-251,692.50	
		Dispositions	-155,000.00		155,677.35
SBYYPN98	SANTANDER UK GROUP 3.571% DUE 01-10-2023	Acquisitions	370,000.00	-370,000.00	
		Dispositions	-370,000.00		379,616.30
SBDZV3Q5	SCHWAB CHARLES 3.2% DUE 03-02-2027	Acquisitions	550,000.00	-549,114.50	
		Dispositions	-550,000.00		547,873.00
SBDGKSR7	SHERWIN-WILLIAMS 2.75% DUE 06-01-2022	Acquisitions	490,000.00	-489,696.20	
		Dispositions	-185,000.00		186,722.35
		Free Delivery	-305,000.00		
SBDGKT18	SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	Acquisitions	655,000.00	-660,225.95	
		Dispositions	-350,000.00		363,289.30
		Free Delivery	-90,000.00		
SBYY8XV9	SHERWIN-WILLIAMS 4.55% DUE 08-01-2045	Acquisitions	80,000.00	-85,247.20	
		Dispositions	-240,000.00		248,967.40
		Free Delivery	-35,000.00		
SBD1XH63	SHIRE ACQUISITIONS 2.4% DUE 09-23-2021	Acquisitions	300,000.00	-297,891.00	
		Free Delivery	-615,000.00		
SBD1XH74	SHIRE ACQUISITIONS 2.875% DUE 09-23-2023	Acquisitions	445,000.00	-424,498.85	
		Dispositions	-200,000.00		193,942.00
		Free Delivery	-305,000.00		
SBD1XH85	SHIRE ACQUISITIONS 3.2% DUE 09-23-2026	Acquisitions	230,000.00	-225,174.60	
		Dispositions	-880,000.00		832,990.95
SB6SXB65	SOUTH CAROLINA ELEC & GAS CO 4.35 DUE 02-01-2042	Acquisitions	240,000.00	-244,970.40	
		Dispositions	-85,000.00		87,551.70
SBYT14W1	SOUTHERN CO 2.95% DUE 07-01-2023				

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SBD9BPH6	SOUTHN CAL EDISON 4% DUE 04-01-2047	Acquisitions	285,000.00	-283,777.35	
		Free Delivery	-585,000.00		
SBD30007	SOUTHN CO GAS CAP 3.95% DUE 10-01-2046	Acquisitions	100,000.00	-107,283.00	
		Free Delivery	-30,000.00		
SB8FM8R9	SOUTHN COPPER CORP 5.25% DUE 11-08-2042	Acquisitions	80,000.00	-78,494.40	
		Dispositions	-185,000.00		180,769.75
		Free Delivery	-25,000.00		
SBWXV3J3	SOUTHN COPPER CORP 5.875% DUE 04-23-2045	Acquisitions	410,000.00	-408,980.55	
		Dispositions	-80,000.00		82,100.00
		Free Delivery	-60,000.00		
SB806KL4	SOUTHN COPPER 6.75% DUE 04-16-2040	Acquisitions	505,000.00	-578,391.80	
		Dispositions	-215,000.00		222,453.05
		Free Delivery	-45,000.00		
SBWGCKS1	SOUTHWESTN ELEC 3.9% DUE 04-01-2045	Acquisitions	210,000.00	-248,327.90	
		Dispositions	-130,000.00		151,212.10
		Free Delivery	-15,000.00		
SB2NJ7Z1	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	Acquisitions	70,000.00	-68,945.80	
		Dispositions	-155,000.00		150,558.70
		Free Delivery	-45,000.00		
SB9J49Y2	ST JUDE MED INC 4.75% DUE 04-15-2043	Acquisitions	325,000.00	-421,402.45	
		Dispositions	-235,000.00		299,514.85
		Free Delivery	-160,000.00		
SBDT74V1	STATE STR CORP FIXED 2.653% DUE 05-15-2023	Acquisitions	225,000.00	-223,749.20	
		Dispositions	-395,000.00		987.50
SBYX7CB0	STATE STR CORP JR SUB DEB FTG RATE DUE 06-01-2077/12-21-2016 REG	Acquisitions	350,000.00	-350,000.00	
		Dispositions	-135,000.00		135,481.95
		Free Delivery	-215,000.00		
		Acquisitions	120,000.00	-105,900.00	

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SBLSP5J7	STATOIL ASA 4.8 DUE 11-08-2043	Dispositions	-210,000.00		193,331.25
		Acquisitions	135,000.00	-147,183.75	
		Dispositions	-95,000.00		110,418.45
		Free Delivery	-40,000.00		
SBYXGJR2	SUMITOMO MITSUI FINL GROUP INC 2.784% BNDS 07-12-2022	Acquisitions	1,085,000.00	-1,092,858.10	
		Free Delivery	-565,000.00		
SBZ1H048	SUMITOMO MITSUI FINL GRP 2.778% DUE 10-18-2022	Acquisitions	105,000.00	-105,000.00	
		Dispositions	-90,000.00		90,108.00
SBDCRBN9	SUMITOMO MITSUI 2.934% DUE 03-09-2021	Acquisitions	640,000.00	-649,043.20	
		Dispositions	-640,000.00		653,139.20
SBD35XP8	SUNOCO LOGISTICS PARTNER 4.0% 10-01-2027	Acquisitions	125,000.00	-124,020.00	
		Dispositions	-125,000.00		123,462.50
SBD35XM5	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	Acquisitions	360,000.00	-359,301.60	
		Dispositions	-205,000.00		207,525.55
SBL9FK91	SUNOCO LOGISTICS 4.25% DUE 04-01-2024	Acquisitions	85,000.00	-87,545.75	
		Dispositions	-560,000.00		567,856.80
SBSN4Q84	SUNOCO LOGISTICS 5.35% DUE 05-15-2045	Acquisitions	145,000.00	-146,950.25	
		Dispositions	-90,000.00		89,267.40
		Free Delivery	-75,000.00		
SBF2X9V5	SUNTRUST BK ATL GA FIXED 2.45% DUE 08-01-2022	Acquisitions	295,000.00	-294,474.90	
		Free Delivery	-185,000.00		
SBYWFW26	SUNTRUST BKS INC 2.7% DUE 01-27-2022	Acquisitions	430,000.00	-431,979.50	
		Dispositions	-115,000.00		115,064.40
SBDD1FC7	SYNCHRONY BK 3% DUE 06-15-2022	Acquisitions	690,000.00	-687,039.90	
		Dispositions	-690,000.00		688,280.30
SBQ15ZK0	SYNCHRONY FINL 4.25 DUE 08-15-2024	Acquisitions	265,000.00	-271,728.35	

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SBDGGZT6	SYSCO CORP 3.25% DUE 07-15-2027	Dispositions	-100,000.00		104,422.00
		Free Delivery	-165,000.00		
		Acquisitions	665,000.00	-662,115.30	
SBYQ4QL6	SYSCO CORP 3.3% DUE 07-15-2026	Dispositions	-610,000.00		608,783.30
		Free Delivery	-55,000.00		
		Acquisitions	540,000.00	-544,951.80	
SBYQ4R13	SYSCO CORP 4.5% DUE 04-01-2046	Dispositions	-380,000.00		375,557.80
		Free Delivery	-400,000.00		
		Acquisitions	175,000.00	-181,362.00	
SBYZQN45	TARGET CORP FIXED 3.9% DUE 11-15-2047	Dispositions	-125,000.00		134,219.10
		Free Delivery	-95,000.00		
		Acquisitions	340,000.00	-336,258.10	
SBD07368	TARGET CORP 2.5% DUE 04-15-2026	Dispositions	-105,000.00		104,155.00
		Acquisitions	125,000.00	-119,010.00	
		Dispositions	-50,000.00		47,926.00
SBNN8175	TARGET CORP 3.5 DUE 07-01-2024 REG	Free Delivery	-75,000.00		
		Acquisitions	175,000.00	-182,901.25	
		Dispositions	-65,000.00		68,238.95
SBD073D5	TARGET CORP 3.625% DUE 04-15-2046	Free Delivery	-110,000.00		
		Acquisitions	830,000.00	-773,388.55	
		Dispositions	-455,000.00		430,399.00
SB9K8J87	TARGET CORP 4% DUE 07-01-2042	Free Delivery	-340,000.00		
		Acquisitions	205,000.00	-205,247.75	
		Dispositions	-205,000.00		207,943.65
SBF2KDG9	TC PIPELINES LP 3.9% DUE 05-25-2027	Acquisitions	525,000.00	-525,000.00	
		Dispositions	-250,000.00		252,045.00
		Free Delivery	-275,000.00		
SBF19248	TEACHERS INS & 4.27% DUE 05-15-2047	Acquisitions	395,000.00	-396,304.50	

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SBYWMQF8	TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	Free Delivery	-100,000.00		
		Acquisitions	875,000.00	-925,065.00	
		Free Delivery	-210,000.00		
SBYWMQD6	TELEFONICA FIXED 4.103% DUE 03-08-2027	Acquisitions	545,000.00	-545,000.00	
		Dispositions	-545,000.00		555,503.40
C87971MBF9	TELUS CORP FIXED 3.7% DUE 09-15-2027	Acquisitions	645,000.00	-644,322.75	
		Dispositions	-115,000.00		118,600.65
		Free Delivery	-315,000.00		
SB78JF35	TEXAS ST 5.517% 04-01-2039 BEO TAXABLE	Acquisitions	95,000.00	-119,790.25	
		Dispositions	-65,000.00		86,090.55
		Free Delivery	-30,000.00		
SBDR5NW1	TEXTRON INC FIXED 3.375% 03-01-2028	Acquisitions	90,000.00	-89,190.90	
		Dispositions	-90,000.00		90,067.50
SBF01TW2	TEXTRON INC 3.65% DUE 03-15-2027	Acquisitions	610,000.00	-610,841.40	
		Dispositions	-540,000.00		533,919.60
SBYXVC23	TEXTRON INC 4% DUE 03-15-2026	Acquisitions	490,000.00	-500,339.00	
		Free Delivery	-305,000.00		
SB441BS1	TIME WARNER CABLE 5.5% DUE 09-01-2041	Acquisitions	310,000.00	-322,613.60	
		Dispositions	-95,000.00		97,552.65
		Free Delivery	-190,000.00		
SB66BW80	TIME WARNER CABLE 5.875% DUE 11-15-2040	Acquisitions	275,000.00	-292,766.00	
		Free Delivery	-270,000.00		
SB3B14R7	TIME WARNER CABLE 7.3% DUE 07-01-2038	Acquisitions	260,000.00	-334,765.60	
		Dispositions	-260,000.00		329,848.65
SBMTS707	TIME WARNER INC FIXED 4.65% DUE 06-01-2044	Acquisitions	245,000.00	-247,950.15	
		Dispositions	-175,000.00		175,821.90
		Free Delivery	-70,000.00		

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SB82YL79	TIME WARNER INC 4.9% DUE 06-15-2042	Acquisitions	290,000.00	-304,511.60	
		Free Delivery	-85,000.00		
C89114QBT4	TORONTO DOMINION BK 1.85% DUE 09-11-2020	Acquisitions	425,000.00	-424,519.75	
		Dispositions	-160,000.00		159,395.20
		Free Delivery	-265,000.00		
SBNNVP49	TORONTO DOMINION 2.125 DUE 07-02-2019	Acquisitions	265,000.00	-266,518.45	
		Dispositions	-125,000.00		125,563.75
SBDDXTP4	TOYOTA MTR CR CORP 2.6% 01-11-2022	Acquisitions	785,000.00	-783,940.25	
		Dispositions	-785,000.00		784,701.70
SBZ0VW90	TOYOTA MTR CR CORP 2.9% DUE 04-17-2024	Acquisitions	520,000.00	-519,740.00	
		Dispositions	-520,000.00		521,341.60
SBD8BSC3	TRAVELERS COS INC 3.75% DUE 05-15-2046	Acquisitions	75,000.00	-72,461.25	
		Free Delivery	-55,000.00		
SBCLBGF2	TRAVELERS COS INC 4.6% DUE 08-01-2043	Acquisitions	120,000.00	-135,344.40	
		Free Delivery	-35,000.00		
SBDS6RM1	TRAVELERS COS INC 4% DUE 05-30-2047	Acquisitions	615,000.00	-628,244.45	
		Dispositions	-130,000.00		135,684.60
		Free Delivery	-100,000.00		
S2977050	TRCNTNTL GAS PIPE 7.25% DUE 12-01-2026	Acquisitions	150,000.00	-188,160.00	
		Free Delivery	-95,000.00		
SBYXR3R3	TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026	Acquisitions	280,000.00	-357,431.20	
		Dispositions	-425,000.00		544,621.50
		Free Delivery	-445,000.00		
SBF0P300	TYSON FOODS INC 3.55% DUE 06-02-2027	Acquisitions	490,000.00	-489,181.70	
		Dispositions	-445,000.00		452,506.70
		Free Delivery	-45,000.00		
SBF0P399	TYSON FOODS INC 4.55% DUE 06-02-2047				

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SBV9FRX4	U S BK NATL ASSN CINCINNATI 2.8% DUE 01-27-2025	Acquisitions	295,000.00	-293,277.20	
		Dispositions	-105,000.00		110,344.50
		Free Delivery	-55,000.00		
SBF29YN0	UDR INC MEDIUM FIXED 3.5% 07-01-2027	Acquisitions	1,085,000.00	-1,071,936.60	
		Dispositions	-1,125,000.00		1,115,487.50
		Free Delivery	-290,000.00		
SBH2LVR0	UN PAC CORP 3.75 DUE 03-15-2024	Acquisitions	235,000.00	-234,445.40	
		Dispositions	-235,000.00		234,787.10
SBDGKT29	UNILEVER CAP CORP FIXED 2.2% DUE 05-05-2022	Acquisitions	125,000.00	-132,252.50	
		Free Delivery	-75,000.00		
SBYYQNY6	UNILEVER CAP CORP 1.375% DUE 07-28-2021	Acquisitions	400,000.00	-399,608.00	
		Dispositions	-400,000.00		396,368.00
SBYPBT20	UNILEVER CAP CORP 1.8% DUE 05-05-2020	Acquisitions	385,000.00	-371,305.55	
		Free Delivery	-240,000.00		
SBYSSD48	UNION PAC CORP FIXED 4% DUE 04-15-2047	Acquisitions	655,000.00	-652,910.55	
		Dispositions	-655,000.00		656,237.95
SB9LVKK4	UNION PAC CORP 2.75 DUE 04-15-2023	Acquisitions	540,000.00	-536,657.80	
		Dispositions	-450,000.00		468,858.75
		Free Delivery	-90,000.00		
SBD31BG3	UNION PAC CORP 4.05% DUE 03-01-2046	Acquisitions	320,000.00	-322,908.80	
		Free Delivery	-200,000.00		
SBYWJV98	UNION PACIFIC CORP 3.6% DUE 09-15-2037	Acquisitions	185,000.00	-192,567.90	
		Free Delivery	-25,000.00		
SBJ7B8W6	UNION PACIFIC CORP 3.646 DUE 02-15-2024 BEO	Acquisitions	370,000.00	-369,633.70	
		Dispositions	-105,000.00		106,312.50
		Free Delivery	-110,000.00		
		Acquisitions	400,000.00	-420,036.00	

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2017
EIN: 84-0857401
Plan Number 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBF2YLL2	UNITED TECHNOLOGIES CORP 2.8% 05-04-2024	Dispositions	-400,000.00		421,967.00
		Acquisitions	160,000.00	-159,667.20	
SBD9GGR8	UNITEDHEALTH GROUP INC 3.375% DUE 04-15-2027 REG	Dispositions	-160,000.00		161,624.00
		Acquisitions	365,000.00	-363,134.85	
SBBNBGG4	UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	Dispositions	-365,000.00		369,279.25
		Acquisitions	260,000.00	-254,547.80	
SB97GZH5	UNITEDHEALTH GROUP 4.25% DUE 03-15-2043	Free Delivery	-75,000.00		
		Acquisitions	140,000.00	-142,655.80	
SB8N3JB5	UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE	Dispositions	-140,000.00		139,400.80
		Acquisitions	120,000.00	-160,231.20	
SBYYHTX0	UNIV SOUTHN CAL 3.841% DUE 10-01-2047	Free Delivery	-60,000.00		
		Acquisitions	170,000.00	-170,000.00	
SBD3DT65	US BANCORP FIXED 3.15% 04-27-2027	Free Delivery	-50,000.00		
		Acquisitions	870,000.00	-869,478.00	
SBYXJZH3	US BANK NA CINCINNATI 2.0% 01-24-2020	Dispositions	-870,000.00		869,625.90
		Acquisitions	900,000.00	-898,101.00	
SBZ1JMC6	UTD TECHNOLOGIES 3.75% DUE 11-01-2046	Dispositions	-900,000.00		897,165.00
		Acquisitions	80,000.00	-76,592.00	
SB8J6DZ0	UTD TECHNOLOGIES 4.5% DUE 06-01-2042	Dispositions	-295,000.00		276,179.00
		Acquisitions	695,000.00	-741,287.95	
SBYW9PH4	VA ELEC & PWR CO 3.5% DUE 03-15-2027	Dispositions	-120,000.00		129,088.80
		Free Delivery	-185,000.00		
SBZ0WZD8	VA ELEC & PWR CO 3.8% DUE 09-15-2047	Acquisitions	170,000.00	-169,843.60	
		Dispositions	-170,000.00		176,553.50
		Acquisitions	200,000.00	-200,048.65	
		Free Delivery	-45,000.00		

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2017
EIN: 84-0857401
Plan Number 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD4G7B4	VALE OVERSEAS LTD 6.25% DUE 08-10-2026	Acquisitions	650,000.00	-703,111.00	
		Dispositions	-780,000.00		869,926.55
		Free Delivery	-135,000.00		
SB5B54D9	VALE OVERSEAS LTD 6.875% DUE 11-10-2039	Acquisitions	465,000.00	-498,255.65	
		Dispositions	-235,000.00		273,139.45
		Free Delivery	-155,000.00		
SB1HMKF0	VALE OVERSEAS LTD 6.875% DUE 11-21-2036	Acquisitions	575,000.00	-642,612.90	
		Dispositions	-180,000.00		212,947.70
		Free Delivery	-180,000.00		
SB4M6ZX1	VALE S A 5.625% DUE 09-11-2042	Acquisitions	520,000.00	-510,232.85	
		Dispositions	-110,000.00		104,940.00
		Free Delivery	-70,000.00		
SBYZKXZ8	VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	Acquisitions	960,000.00	-987,881.90	
		Dispositions	-960,000.00		999,109.80
SBYZNV75	VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027	Acquisitions	1,750,000.00	-1,737,581.20	
		Dispositions	-1,750,000.00		1,804,182.70
SBYRLSF4	VERIZON COMMUNICATIONS 4.522% 09-15-2048	Acquisitions	215,000.00	-196,800.25	
		Dispositions	-425,000.00		400,380.55
SBY7RR33	VERIZON 2.625% DUE 08-15-2026	Acquisitions	930,000.00	-847,378.80	
		Dispositions	-930,000.00		825,914.40
SB8HCRP8	VERIZON 3.85% DUE 11-01-2042	Acquisitions	525,000.00	-453,915.15	
		Dispositions	-280,000.00		237,843.20
		Free Delivery	-70,000.00		
SBF22PM5	VERIZON 4.5% DUE 08-10-2033	Acquisitions	1,420,000.00	-1,415,995.60	
		Dispositions	-275,000.00		282,040.20
		Free Delivery	-725,000.00		
SBYM0W21	VERIZON 4.672% DUE 03-15-2055	Acquisitions	2,310,000.00	-2,109,805.30	

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2017
EIN: 84-0857401
Plan Number 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBBNBGK8	VERIZON 4.75% DUE 11-01-2041	Dispositions	-1,005,000.00		917,458.05
		Free Delivery	-780,000.00		
		Acquisitions	225,000.00	-220,016.25	
SBVYRK47	VERIZON 5.012% DUE 08-21-2054	Free Delivery	-65,000.00		
		Acquisitions	780,000.00	-759,467.60	
SBCHWWF1	VIACOM INC NEW 4.375% DUE 03-15-2043	Dispositions	-2,405,000.00		2,356,644.60
		Acquisitions	430,000.00	-369,323.85	
		Dispositions	-145,000.00		126,106.50
C92553PAZ5	VIACOM INC NEW 4.85% DUE 12-15-2034	Free Delivery	-50,000.00		
		Acquisitions	285,000.00	-273,642.75	
		Dispositions	-360,000.00		342,795.44
C92553PAU6	VIACOM INC NEW 5.85% DUE 09-01-2043	Free Delivery	-145,000.00		
		Acquisitions	380,000.00	-386,688.90	
		Dispositions	-195,000.00		194,465.70
SBD5WJ15	VISA INC 2.75% 09-15-2027	Free Delivery	-55,000.00		
		Acquisitions	715,000.00	-709,673.25	
		Free Delivery	-340,000.00		
SBD5WHT9	VISA INC 3.65% 09-15-2047	Acquisitions	285,000.00	-283,811.55	
		Dispositions	-150,000.00		150,131.50
		Free Delivery	-85,000.00		
SBYPHFN1	VISA INC 4.3% DUE 12-14-2045	Acquisitions	40,000.00	-44,353.60	
		Dispositions	-180,000.00		195,033.25
		Free Delivery	-295,000.00		
SB1SBFX9	VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO	Acquisitions	180,000.00	-201,006.00	
		Dispositions	-180,000.00		204,055.20
SBDFZCC6	VULCAN MATLS CO 4.5% 06-15-2047	Acquisitions	435,000.00	-434,522.70	
		Dispositions	-305,000.00		309,701.65
		Free Delivery	-130,000.00		

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For the Year Ended December 31, 2017
EIN: 84-0857401
Plan Number 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDHDQP9	WA GAS LT CO 3.796% DUE 09-15-2046	Acquisitions	405,000.00	-399,038.40	
		Free Delivery	-120,000.00		
SBF22PS1	WA PRIME GROUP L P 5.95% DUE 08-15-2024	Acquisitions	250,000.00	-246,167.50	
		Free Delivery	-155,000.00		
SB7XGYR8	WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038	Acquisitions	35,000.00	-47,724.25	
		Dispositions	-400,000.00		523,897.65
SB8QB7D4	WALGREEN CO 3.1 BDS 09/15/2022 USD1000	Acquisitions	470,000.00	-481,229.20	
		Dispositions	-470,000.00		480,899.30
SB88JSW2	WALGREEN CO 4.4% DUE 09-15-2042	Acquisitions	290,000.00	-292,018.15	
		Dispositions	-120,000.00		121,420.80
SBSL6VF4	WALGREENS BOOTS FIXED 3.8% DUE 11-18-2024	Acquisitions	350,000.00	-365,445.50	
		Dispositions	-135,000.00		140,175.90
		Free Delivery	-215,000.00		
C931427AC2	WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044	Acquisitions	125,000.00	-132,972.50	
		Dispositions	-200,000.00		207,760.20
		Free Delivery	-35,000.00		
SBSL6W84	WALGREENS BOOTS 4.5% DUE 11-18-2034	Acquisitions	145,000.00	-151,197.30	
		Dispositions	-100,000.00		103,532.00
		Free Delivery	-45,000.00		
SBYVG9R4	WALGREENS BOOTS 4.65% DUE 06-01-2046	Acquisitions	215,000.00	-218,279.05	
		Dispositions	-395,000.00		408,929.95
SBCSCZN9	WELLPOINT INC 5.1% DUE 01-15-2044	Acquisitions	125,000.00	-136,143.75	
		Dispositions	-125,000.00		145,490.00
SBF3R2P1	WELLS FARGO & CO FLTG RT 3.584% DUE 05-22-2028	Acquisitions	2,385,000.00	-2,389,087.35	
		Dispositions	-1,900,000.00		1,929,925.60
		Free Delivery	-345,000.00		
SBS9FPF1	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044				

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2017
EIN: 84-0857401
Plan Number 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYYKPB9	WELLS FARGO & CO 2.1% DUE 07-26-2021	Acquisitions	525,000.00	-550,622.25	
		Dispositions	-105,000.00		110,634.30
		Free Delivery	-250,000.00		
SBYT2BY5	WELLS FARGO & CO 2.5% DUE 03-04-2021	Acquisitions	2,952,000.00	-2,877,275.34	
		Dispositions	-3,172,000.00		3,099,512.13
SBF348C1	WELLS FARGO & CO 2.625% DUE 07-22-2022	Acquisitions	3,668,000.00	-3,659,298.04	
		Dispositions	-5,183,000.00		5,187,702.85
SBYM4WQ7	WELLS FARGO & CO 3.069% DUE 01-24-2023	Acquisitions	1,820,000.00	-1,822,629.60	
		Dispositions	-370,000.00		370,960.00
		Free Delivery	-1,060,000.00		
SBX2H0V0	WELLS FARGO & CO 3.9% DUE 05-01-2045	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		300,147.00
SBVXL9F4	WELLS FARGO & CO 3% DUE 02-19-2025	Acquisitions	750,000.00	-721,451.40	
		Dispositions	-1,300,000.00		1,281,241.85
		Free Delivery	-45,000.00		
SBD39X50	WELLS FARGO & CO 4.4% DUE 06-14-2046	Acquisitions	155,000.00	-153,770.85	
		Free Delivery	-95,000.00		
SBDSFRX9	WELLS FARGO & CO 4.4% DUE 06-14-2046	Acquisitions	230,000.00	-232,573.55	
		Dispositions	-490,000.00		508,448.75
		Free Delivery	-115,000.00		
SBYQ29R7	WELLS FARGO & CO 4.9% DUE 11-17-2045	Acquisitions	950,000.00	-1,000,446.55	
		Dispositions	-1,000,000.00		1,032,167.30
		Free Delivery	-65,000.00		
SBG48MR2	WELLS FARGO & CO 5.375% DUE 11-02-2043	Acquisitions	195,000.00	-215,057.60	
		Dispositions	-280,000.00		304,577.35
		Free Delivery	-230,000.00		
		Acquisitions	545,000.00	-613,235.65	
		Dispositions	-335,000.00		385,120.75

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The Gates Group Retirement Plan
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For the Year Ended December 31, 2017
EIN: 84-0857401
Plan Number 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJTGHH7	WELLS FARGO & CO 5.606% DUE 01-15-2044	Free Delivery	-70,000.00		
		Acquisitions	370,000.00	-446,208.35	
		Dispositions	-165,000.00		200,765.25
		Free Delivery	-110,000.00		
SBDSFRZ1	WELLS FARGO BK N A 2.15% DUE 12-06-2019	Acquisitions	595,000.00	-596,989.45	
		Dispositions	-480,000.00		481,992.00
SB1JNGS6	WELLS FARGO CAP X 5.95% DUE 12-01-2086	Acquisitions	55,000.00	-62,236.35	
		Free Delivery	-40,000.00		
SBDZV3V0	WESTAR ENERGY INC 3.1% DUE 04-01-2027	Acquisitions	735,000.00	-732,148.20	
		Free Delivery	-380,000.00		
SB1QWTS7	WESTERN UN CO 6.2% DUE 11-17-2036	Acquisitions	290,000.00	-298,352.00	
		Free Delivery	-85,000.00		
SBDFZV41	WESTLAKE CHEM CORP 5% DUE 08-15-2046	Acquisitions	185,000.00	-201,641.00	
		Free Delivery	-215,000.00		
SBKRV265	WESTN GAS PARTNERS 5.45% DUE 04-01-2044	Acquisitions	80,000.00	-84,125.60	
		Free Delivery	-25,000.00		
SBZ06433	WESTROCK CO 3% DUE 09-15-2024	Acquisitions	365,000.00	-363,981.65	
		Free Delivery	-225,000.00		
SBYX91L9	WHOLE FOODS MKT 5.2% DUE 12-03-2025	Acquisitions	245,000.00	-280,924.35	
		Dispositions	-95,000.00		95.00
		Free Delivery	-150,000.00		
SBF6Q7G1	WILLIAMS PARTNERS 3.75% DUE 06-15-2027	Acquisitions	640,000.00	-639,673.60	
		Dispositions	-145,000.00		143,236.80
		Free Delivery	-145,000.00		
SBKGRXL6	WILLIAMS PARTNERS 4.3% DUE 03-04-2024	Acquisitions	330,000.00	-339,183.90	
		Dispositions	-250,000.00		264,142.50
		Free Delivery	-50,000.00		

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For the Year Ended December 31, 2017
EIN: 84-0857401
Plan Number 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNKVH91	WILLIAMS PARTNERS 4.9% DUE 01-15-2045	Acquisitions	250,000.00	-241,442.50	
		Dispositions	-165,000.00		173,041.95
		Free Delivery	-75,000.00		
SBW3SWW0	WILLIAMS PARTNERS 5.1% DUE 09-15-2045	Acquisitions	165,000.00	-163,442.40	
		Dispositions	-165,000.00		159,845.40
SBKGRXP0	WILLIAMS PARTNERS 5.4% DUE 03-04-2044	Acquisitions	90,000.00	-95,373.90	
		Dispositions	-155,000.00		160,766.00
		Free Delivery	-140,000.00		
C96950FAK0	WILLIAMS PARTNERS 5.8 DUE 11-15-2043	Acquisitions	240,000.00	-260,492.95	
		Dispositions	-215,000.00		240,928.50
		Free Delivery	-25,000.00		
SB3RZKK8	WILLIAMS PARTNERS 6.3% DUE 04-15-2040	Acquisitions	170,000.00	-186,138.10	
		Dispositions	-340,000.00		390,962.80
SBD20RL8	WILLIS N AMER INC 3.6% DUE 05-15-2024	Acquisitions	300,000.00	-299,742.00	
		Dispositions	-300,000.00		301,350.00
SBF58HB3	ZOETIS INC 3.95% 09-12-2047	Acquisitions	355,000.00	-352,898.40	
		Dispositions	-250,000.00		248,746.20
		Free Delivery	-105,000.00		
SBYNHPM2	1ST REP BK SAN 4.625% DUE 02-13-2047	Acquisitions	325,000.00	-319,920.25	
		Dispositions	-240,000.00		246,865.80
SBVGH573	21ST CENTY FOX 6.15% DUE 02-15-2041	Acquisitions	260,000.00	-309,917.40	
		Dispositions	-110,000.00		136,643.10
		Free Delivery	-120,000.00		
SBWXSBR8	21ST CENTY FOX 6.15% DUE 03-01-2037	Acquisitions	100,000.00	-125,544.00	
		Free Delivery	-80,000.00		
SBDHSSN6	21ST CENTY FOX 7.9% DUE 12-01-2095	Acquisitions	95,000.00	-130,512.90	
		Free Delivery	-30,000.00		

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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
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THERE ARE NO REPORTABLE TRANSACTIONS

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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
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THERE ARE NO REPORTABLE TRANSACTIONS

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price Disposition Price		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
** COLTV SHORT TERM INVT FD CUSIP: 195998A10	Total acquisitions	66	11,083,247.67			0.00	11,083,247.67	11,083,247.67
	Total dispositions	81		11,409,266.08		0.00	11,409,266.08	11,409,266.08
UNITED STATES OF AMER TREAS BD 2.375% 5-15-2027 SEDOL: BF0T9Y8	Total acquisitions	128	36,010,778.80			0.00	36,010,778.80	36,010,778.80
	Total dispositions	100		35,994,510.53		0.00	36,010,778.80	35,994,510.53
UNITED STATES OF AMER TREAS NOTES 1.875% 01-31-2022 REG SEDOL: BDFFCZ9	Total acquisitions	20	12,168,846.09			0.00	12,168,846.09	12,168,846.09
	Total dispositions	16		12,169,208.22		0.00	12,168,846.09	12,169,208.22
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 SEDOL: BF53YK6	Total acquisitions	141	11,231,293.89			0.00	11,231,293.89	11,231,293.89
	Total dispositions	61		9,571,561.56		0.00	9,554,414.01	9,571,561.56
UNITED STATES TREAS BDS 2.25% DUE 08-15-2027 SEDOL: BF53YJ5	Total acquisitions	112	16,863,182.25			0.00	16,863,182.25	16,863,182.25
	Total dispositions	64		16,416,871.24		0.00	16,437,403.10	16,416,871.24
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046 SEDOL: BZ56WJ0	Total acquisitions	133	14,100,153.26			0.00	14,100,153.26	14,100,153.26
	Total dispositions	79		15,174,115.31		0.00	15,132,288.00	15,174,115.31
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046 SEDOL: BZ1BP67	Total acquisitions	281	34,063,050.33			0.00	34,063,050.33	34,063,050.33
	Total dispositions	206		34,040,060.72		0.00	34,063,050.33	34,040,060.72
UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG SEDOL: BDRJ2Q0	Total acquisitions	274	35,475,012.97			0.00	35,475,012.97	35,475,012.97
	Total dispositions	183		35,542,493.59		0.00	35,475,012.97	35,542,493.59
UNITED STATES TREAS NTS TREASURY NOTE 2% DUE 12-31-2021 REG SEDOL: BDG08Z5	Total acquisitions	31	13,010,913.69			0.00	13,010,913.69	13,010,913.69
	Total dispositions	19		13,019,593.77		0.00	13,010,913.69	13,019,593.77

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price Disposition Price		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE 11-15-2026 REG SEDOL: BYYRSN3	Total acquisitions	78	16,591,383.85			0.00	16,591,383.85	16,591.383.85
	Total dispositions	50		19,506,767.37		0.00	19,517,365.53	19,506.767.37
UNITED STATES TREAS 2.25% DUE 02-15-2027 REG SEDOL: BYPG9T2	Total acquisitions	146	35,816,827.91			0.00	35,816,827.91	35,816.827.91
	Total dispositions	96		35,797,666.28		0.00	35,816,827.91	35,797.666.28
UTD STATES TREAS 3% DUE 05-15-2047 SEDOL: BF0T9Z9	Total acquisitions	314	32,064,612.05			0.00	32,064,612.05	32,064.612.05
	Total dispositions	274		32,055,782.16		0.00	32,044,010.87	32,055.782.16

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial statements

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

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial statements

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
USD - United States dollar	-11,015.500	-11,015.50	-11,015.50
USD - United States dollar	0.000	0.00	0.00
Total - all currencies		-11,015.50	-11,015.50
Total Non-Interest Bearing Cash - USD		-11,015.50	-11,015.50
<i>Receivables - Other - USD</i>			
Pending trade sales: United States dollar	0.000	34,693.49	34,693.49
Total - all currencies		34,693.49	34,693.49
Pending trade sales: United States dollar	0.000	60,122.48	60,122.48
Total - all currencies		60,122.48	60,122.48
Total Receivables - Other - USD		94,815.97	94,815.97
<i>Interest Bearing Cash - USD</i>			
USD - United States dollar	1,372,161.740	1,372,161.74	1,372,161.74
Total - all currencies		1,372,161.74	1,372,161.74
Total Interest Bearing Cash - USD		1,372,161.74	1,372,161.74
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES OF AMER TREAS NOTES 2.0% 11-30-2022 SEDOL: BZ56VL5	195,000.000	193,213.22	193,225.11
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 SEDOL: BF53YK6	1,685,000.000	1,676,879.88	1,687,106.25

** Represents party-in-interest as defined by ERISA

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES TREAS BILLS T BILL 0% 03-22-2018 SEDOL: BD03742	620,000.000	617,876.41	618,156.74
UNITED STATES TREAS BILLS 01-18-2018 UNITED STATES TREAS BILLS SEDOL: BYZ6DL2	2,030,000.000	2,024,494.02	2,028,881.47
UNITED STATES TREAS NTS DTD 2.25% 11-15-2027 SEDOL: BF92XX5	1,685,000.000	1,664,789.83	1,661,238.13
UTD STATES TREAS 1.875% 12-15-2020 SEDOL: BF0CGP7	30,000.000	29,914.45	29,913.27
UTD STATES TREAS 2.125% 11-30-2024 SEDOL: BF2W116	60,000.000	59,109.38	59,212.50
Total United States - USD		6,266,277.19	6,277,733.47
Total U.S. Government Securities		6,266,277.19	6,277,733.47
<i>Corporate Debt Instruments - Preferred</i>			
Australia - USD			
BHP BILLITON FIN 5% DUE 09-30-2043 SEDOL: BFD3PF0	90,000.000	98,512.97	110,344.14
Total Australia - USD		98,512.97	110,344.14
Canada - USD			
TORONTO DOMINION 2.125 DUE 07-02-2019 SEDOL: BNNVP49	140,000.000	140,802.20	139,983.90
Total Canada - USD		140,802.20	139,983.90
Switzerland - USD			
CR SUISSE AG NEW 1.7% DUE 04-27-2018 SEDOL: BYZ5ML2	35,000.000	35,001.75	34,973.96
NOVARTIS CAP CORP 4.4% DUE 05-06-2044 SEDOL: BK1PN26	45,000.000	50,820.30	51,592.91
Total Switzerland - USD		85,822.05	86,566.87

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

** Represents party-in-interest as defined by ERISA

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United Kingdom - USD			
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 SEDOL: BXQ9DY6	265,000.000	276,166.72	297,958.85
Total United Kingdom - USD		276,166.72	297,958.85
United States - USD			
ACE INA HLDGS INC 2.7% DUE 03-13-2023 SEDOL: B9FGSX4	210,000.000	206,742.41	208,620.72
ACE INA HLDGS INC 3.35% DUE 05-03-2026 SEDOL: BYRZVC4	65,000.000	66,269.45	66,336.21
ACE INA HLDGS INC 4.15% DUE 03-13-2043 SEDOL: B8PNBH3	145,000.000	144,593.71	157,449.41
ACE INA HLDGS INC 4.35% DUE 11-03-2045 SEDOL: BYSRKF5	395,000.000	406,084.78	445,992.53
AETNA INC 2.75% DUE 11-15-2022 SEDOL: B8L7F66	55,000.000	55,176.55	54,467.38
AMERIPRISE FINL 4% DUE 10-15-2023 SEDOL: BDD8L97	90,000.000	89,566.20	95,776.65
BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043 SEDOL: B96WCM8	225,000.000	228,356.61	251,546.85
BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043 SEDOL: B819DG8	50,000.000	50,568.00	57,619.00
BOEING CO 8.75% DUE 08-15-2021 SEDOL: BFNXZW7	105,000.000	138,568.50	127,486.80
BURL NORTHN DEB 5.05 DUE 03-01-2041 SEDOL: B3N60C7	75,000.000	85,668.75	90,481.20
BURL NORTHN SANTA 4.95% DUE 09-15-2041 SEDOL: B61QXW1	100,000.000	112,767.00	118,682.00
BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043 SEDOL: BD00GW4	140,000.000	152,077.34	173,101.74
CAROLINA PWR & LT 4.1 DUE 05-15-2042 SEDOL: B88N0G2	130,000.000	130,625.45	140,788.70
CATERPILLAR INC 4.75% DUE 05-15-2064 SEDOL: BMM1RV4	115,000.000	122,168.76	135,137.31
DUKE ENERGY 3.9% DUE 06-15-2021 SEDOL: B4Q37Q5	95,000.000	105,594.40	99,260.18
DUKE ENERGY 4 DUE 09-30-2042 SEDOL: B8GF9H4	85,000.000	87,548.00	90,687.18

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
DUKE ENERGY 4.15% DUE 12-01-2044 SEDOL: BSPCBB4	115,000.000	116,191.40	125,435.68
DUKE ENERGY 4.25% DUE 12-15-2041 SEDOL: B799H27	105,000.000	114,330.30	115,566.89
DUKE ENERGY 4.375% DUE 03-30-2044 SEDOL: BJZD6S6	330,000.000	332,790.89	375,014.97
ELI LILLY & CO 3.95% 05-15-2047 SEDOL: BDVJY26	100,000.000	100,201.81	107,367.00
GEN ELEC CAP CORP 6.15% DUE 08-07-2037 SEDOL: BCZSZ30	195,000.000	250,043.45	257,523.83
GENERAL ELEC CO 4.125% DUE 10-09-2042 SEDOL: B7T4807	280,000.000	279,732.07	293,328.28
GENERAL ELEC CO 4.5% DUE 03-11-2044 SEDOL: BKRVDH7	45,000.000	49,927.95	49,849.65
HOME DEPOT INC 4.2% DUE 04-01-2043 SEDOL: B9N1J94	285,000.000	289,942.34	313,901.57
HOME DEPOT INC 4.4 DUE 03-15-2045 REG SEDOL: BR30BC4	130,000.000	142,724.40	147,220.32
HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035 SEDOL: BG48WF0	150,000.000	170,070.55	189,056.25
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000 SEDOL: B8J5PR3	170,000.000	170,150.65	180,033.06
MEDTRONIC INC 1.5% DUE 03-15-2018 SEDOL: BYZ6550	120,000.000	120,424.80	119,913.60
MEDTRONIC INC 4.625% DUE 03-15-2045 SEDOL: BYMLDL0	465,000.000	507,955.72	541,749.18
MERCK & CO INC 4.15% DUE 05-18-2043 SEDOL: B9D69N3	120,000.000	131,509.20	134,180.28
NEVADA PWR CO 6.65% DUE 04-01-2036 SEDOL: B1G2SS0	205,000.000	272,506.50	284,901.01
NIKE INC 3.375% DUE 11-01-2046 SEDOL: BD5FYV9	80,000.000	77,214.40	77,152.56
NIKE INC 3.875% DUE 11-01-2045 SEDOL: BYQGY18	160,000.000	161,093.32	167,551.04
NORTHERN STS PWR CO MINN 3.6% 09-15-2047 SEDOL: BD72XQ6	170,000.000	169,648.78	172,981.97

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
NORTHN STS PWR CO 2.2% DUE 08-15-2020 SEDOL: BYQMN08	200,000.000	201,501.81	199,825.80
NORTHN STS PWR CO 3.4 DUE 08-15-2042 SEDOL: B8KCXG8	65,000.000	56,764.96	64,329.59
NORTHN STS PWR CO 4% DUE 08-15-2045 SEDOL: BYQX516	150,000.000	147,550.50	162,406.80
ONCOR ELEC 7% DUE 09-01-2022 SEDOL: 2364704	320,000.000	398,471.15	378,118.72
ORACLE CORP 2.5% BNDS 10-15-2022 SEDOL: BFNWYD8	65,000.000	65,690.95	64,910.89
ORACLE CORP 2.5% DUE 05-15-2022 SEDOL: BWTM323	280,000.000	280,098.23	280,441.28
ORACLE CORP 4.125% DUE 05-15-2045 SEDOL: BWTM334	200,000.000	204,615.07	215,707.00
ORACLE CORP 4.375% DUE 05-15-2055 SEDOL: BWTM356	165,000.000	166,297.05	184,423.97
ORACLE CORP 5.375 DUE 07-15-2040 SEDOL: B7FNML7	455,000.000	529,272.05	575,268.79
PACIFICORP 6.25% DUE 10-15-2037 SEDOL: B2853J0	70,000.000	92,404.74	95,655.00
PEPSICO INC SR NT 4 DUE 03-05-2042 SEDOL: B9MTLH1	55,000.000	55,535.70	58,302.20
PEPSICO INC 3.45% DUE 10-06-2046 SEDOL: BD3VCR1	335,000.000	332,273.10	324,994.56
PFIZER INC NT 7.2 DUE 03-15-2039 SEDOL: B8MJDB2	365,000.000	515,316.34	559,741.74
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000 SEDOL: B90G0K0	100,000.000	92,479.29	99,728.20
PHILIP MORRIS INTL 4.125% DUE 03-04-2043 SEDOL: B83KB65	25,000.000	23,600.89	25,709.85
PHILIP MORRIS INTL 4.375% DUE 11-15-2041 SEDOL: B6VMZ67	375,000.000	395,334.55	403,535.25
PNC BK NA PITT PA 1.7% DUE 12-07-2018 SEDOL: BD2B614	395,000.000	394,676.10	393,829.62
POTOMAC ELEC PWR 4.15% DUE 03-15-2043 SEDOL: B95XX07	320,000.000	330,658.20	348,904.96

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
PPL ELEC UTILS 4.125% DUE 06-15-2044 SEDOL: BN7DSM0	40,000.000	39,963.60	43,663.40
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG SEDOL: BDR0683	415,000.000	423,190.93	448,195.02
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047 SEDOL: BD1DFD6	135,000.000	134,901.45	138,231.23
PUB SVC ELEC GAS FIXED 4.05% DUE 05-01-2045 SEDOL: BXC5W52	140,000.000	139,302.80	147,673.68
PUB SVC ELEC GAS 3.8% DUE 03-01-2046 SEDOL: BYYD0H9	100,000.000	99,786.30	105,192.60
PUBLIC SERVICE CO OF COLORADO 2.25 DUE 09-15-2022 BEO SEDOL: B8889L5	75,000.000	73,530.75	73,823.40
PUBLIC SVC COLORADO 3.8% 06-15-2047 SEDOL: BDFZC71	105,000.000	104,571.60	110,106.99
PUBLIC SVC CO COLO 6.5% DUE 08-01-2038 SEDOL: B3CH1C8	160,000.000	222,156.80	225,757.60
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 1.9% DUE 03-15-2021 SEDOL: BYQ7314	165,000.000	164,739.30	162,489.20
SAN DIEGO GAS & 3.75% DUE 06-01-2047 SEDOL: BF4SP32	85,000.000	84,620.90	89,309.08
SOUTHERN CALIF GAS CO 4.45 DUE 03-15-2044 REG SEDOL: BKR3G25	110,000.000	120,974.70	124,356.98
SOUTHN CAL EDISON 3.9% DUE 12-01-2041 SEDOL: B70Y066	305,000.000	305,506.30	317,045.67
SOUTHN CAL EDISON 5.95% DUE 02-01-2038 SEDOL: B2NSPS7	130,000.000	171,811.90	171,940.34
SOUTHN CAL GAS 3.75 DUE 09-15-2042 SEDOL: B8DRYG7	155,000.000	152,299.90	161,724.68
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038 SEDOL: B2NJ7Z1	372,000.000	477,662.19	481,065.19
TRAVELERS COS INC 3.75% DUE 05-15-2046 SEDOL: BD8BSC3	130,000.000	128,057.51	132,650.96
TRAVELERS COS INC 4% DUE 05-30-2047 SEDOL: BDS6RM1	385,000.000	395,812.10	409,964.56
TRAVELERS COS INC 6.25% DUE 06-15-2037 SEDOL: B8YTZQ9	105,000.000	132,250.72	143,071.01

** Represents party-in-interest as defined by ERISA

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
U S BK NATL ASSN CINCINNATI 2.8% DUE 01-27-2025 SEDOL: BV9FRX4	140,000.000	138,314.40	139,055.84
UN BK N A SAN FRAN 2.625% DUE 09-26-2018 SEDOL: BF2DHX3	230,000.000	234,013.50	230,781.54
UNION ELECTRIC COMPANY 3.65% DUE 04-15-2045 SEDOL: BYV3C43	35,000.000	34,034.31	35,638.58
UNION PAC CORP 4.05% DUE 03-01-2046 SEDOL: BD31BG3	160,000.000	166,545.21	173,017.92
UNITEDHEALTH GROUP 3.75% 10-15-2047 SEDOL: BYZLN95	345,000.000	342,363.40	351,992.46
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042 SEDOL: BBNBGG4	185,000.000	181,120.55	192,294.92
UNITEDHEALTH GROUP 6.625% DUE 11-15-2037 SEDOL: B2PPW63	303,000.000	393,241.23	430,413.02
VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1	705,000.000	770,471.30	802,240.65
WA GAS LT CO 3.796% DUE 09-15-2046 SEDOL: BDHDQP9	285,000.000	280,804.80	292,465.29
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 SEDOL: B7XGYR8	35,000.000	47,724.25	48,817.16
WELLS FARGO & CO 3% DUE 02-19-2025 SEDOL: BVXL9F4	60,000.000	59,524.20	59,498.94
WELLS FARGO & CO 5.375% DUE 02-07-2035 SEDOL: BG496Q2	80,000.000	91,134.40	97,790.00
WESTAR ENERGY INC 3.1% DUE 04-01-2027 SEDOL: BDZV3V0	355,000.000	353,622.60	356,972.74
WESTAR ENERGY INC 4.125 DUE 03-01-2042 SEDOL: B744PD4	140,000.000	141,110.20	150,189.76
WI PWR & LT CO FIXED 3.05% 10-15-2027 SEDOL: BF032Q3	140,000.000	139,592.60	140,032.90
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL: B91ZLT2	80,000.000	96,379.24	107,251.12
Total United States - USD		16,762,511.06	17,496,709.65
Total Corporate Debt Instruments - Preferred		17,363,815.00	18,131,563.41

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Australia - USD			
BARRICK PD 5.95% DUE 10-15-2039 SEDOL: BG48MX8	100,000.000	94,712.67	124,745.00
PVTPL COMMONWEALTH BANK AUST 3.9% 07-12-2047 SEDOL: BF550C6	180,000.000	179,777.45	184,006.98
Total Australia - USD		274,490.12	308,751.98
Belgium - USD			
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048 SEDOL: BF7MH35	767,000.000	762,335.91	835,559.06
ANHEUSER-BUSCH 3.3% DUE 02-01-2023 SEDOL: BYMLHV8	555,000.000	568,603.35	567,927.62
ANHEUSER-BUSCH 3.65% DUE 02-01-2026 SEDOL: BYMLCJ1	305,000.000	319,262.15	314,753.29
ANHEUSER-BUSCH 4.7% DUE 02-01-2036 SEDOL: BYMLCL3	530,000.000	567,645.37	592,618.97
ANHEUSER-BUSCH 4.9% DUE 02-01-2046 SEDOL: BYMLGZ5	1,335,000.000	1,483,937.26	1,547,250.32
ANHEUSER-BUSCH 4.95% DUE 01-15-2042 SEDOL: BDCMR69	165,000.000	178,206.60	190,990.64
Total Belgium - USD		3,879,990.64	4,049,099.90
Brazil - USD			
VALE OVERSEAS LTD 6.25% DUE 08-10-2026 SEDOL: BD4G7B4	35,000.000	37,922.50	40,547.50
VALE OVERSEAS LTD 6.875% DUE 11-10-2039 SEDOL: B5B54D9	285,000.000	298,387.24	349,481.25
VALE OVERSEAS LTD 6.875% DUE 11-21-2036 SEDOL: B1HMKF0	415,000.000	450,705.79	508,375.00
VALE OVERSEAS LTD 8.25% DUE 01-17-2034 SEDOL: 2317935	60,000.000	77,400.00	79,275.00
VALE S A 5.625% DUE 09-11-2042 SEDOL: B4M6ZX1	340,000.000	339,977.85	372,300.00
Total Brazil - USD		1,204,393.38	1,349,978.75

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
AGRIUM INC 6.125% DUE 01-15-2041 SEDOL: B50L1X7	85,000.000	100,291.22	108,128.08
BANK OF MONTREAL 2.35% 09-11-2022 SEDOL: BF1TQJ1	600,000.000	597,441.91	590,211.60
BARRICK GOLD CORP 5.25% DUE 04-01-2042 SEDOL: B8L1XS6	35,000.000	40,366.55	40,351.50
BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL: B4TYCN7	100,000.000	116,343.68	122,874.60
CDN NAT RES LTD 5.85% DUE 02-01-2035 SEDOL: B04SDS8	260,000.000	306,144.80	304,796.70
CDN PAC RY CO NEW NT 4.45 DUE 03-15-2023 SEDOL: B427B69	70,000.000	75,286.40	74,664.03
CDN PAC RY CO NEW 6.125% DUE 09-15-2115 SEDOL: BF47XY6	35,000.000	39,347.81	46,730.67
ENBRIDGE INC 3.7% 07-15-2027 CUSIP: 29250NAR6	45,000.000	44,988.30	45,189.72
ENBRIDGE INC 4.5% DUE 06-10-2044 SEDOL: BN56J62	70,000.000	71,165.50	72,586.15
GOLDCORP INC NEW 3.7% DUE 03-15-2023 SEDOL: B90SSN5	60,000.000	60,773.40	61,463.16
GOLDCORP INC NEW 5.45% DUE 06-09-2044 SEDOL: BYZ5XW0	40,000.000	39,806.80	46,562.28
METHANEX CORP 5.65% DUE 12-01-2044 CUSIP: 59151KAJ7	255,000.000	248,203.68	264,978.66
PETRO CDA 5.35% DUE 07-15-2033 SEDOL: 2919052	140,000.000	151,146.80	165,223.66
PVTPL AIR CANADA AIR CANADA 2017-1AA PTT3.3% DUE 07-15-2031 BEO CUSIP: 00908PAA5	155,000.000	155,000.00	156,675.40
PVTPL ALIMENTATION COUCHE-TARD INC SR NT4.5% 07-26-2047 CUSIP: 01626PAG1	110,000.000	112,614.70	114,487.34
SUNCOR ENERGY INC 4% DUE 11-15-2047 CUSIP: 867224AB3	315,000.000	313,653.30	322,382.97
SUNCOR ENERGY INC 6.85% DUE 06-01-2039 SEDOL: B39RFF2	175,000.000	240,595.25	243,494.30
SUNCOR ENERGY INC 7.15% DUE 02-01-2032 SEDOL: B9B2M01	90,000.000	93,802.50	120,736.89

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
TELUS CORP FIXED 3.7% DUE 09-15-2027 CUSIP: 87971MBF9	215,000.000	214,774.25	219,876.85
TORONTO DOMINION FIXED 1.9% DUE 10-24-2019 CUSIP: 89114QBU1	340,000.000	339,660.00	338,056.90
TORONTO DOMINION 1.8% DUE 07-13-2021 SEDOL: BD3VN89	125,000.000	122,876.25	122,408.38
TRANSALTA CORP 6.5% DUE 03-15-2040 SEDOL: B640X20	260,000.000	269,698.00	258,050.00
Total Canada - USD		3,753,981.10	3,839,929.84
France - USD			
AIRBUS GROUP SE 3.15% DUE 04-10-2027 CUSIP: 009279AA8	155,000.000	156,315.95	155,489.80
ORANGE NT STEP UP 03-01-2031 02-28-2031 SEDOL: B2PPTQ2	220,000.000	316,643.80	330,064.90
PVTPL AIRBUS GROUP 3.95% 04-10-2047 CUSIP: 009279AC4	405,000.000	401,941.44	431,686.26
PVTPL EDF S A NT 6 DUE 01-22-2114 BEO CUSIP: 268317AL8	210,000.000	221,352.60	234,475.92
Total France - USD		1,096,253.79	1,151,716.88
Germany - USD			
DAIMLER FIN N AMER 1.75% DUE 10-30-2019 SEDOL: BYMPXR8	195,000.000	194,723.10	192,648.89
PVTPL DAIMLER FIN NORTH AMER LLC GTD NT 144A 2.3% DUE 01-06-2020 BEO SEDOL: BYYPS04	90,000.000	89,958.60	89,797.14
Total Germany - USD		284,681.70	282,446.03
Hong Kong - USD			
PVTPL AIA GROUP LTD TRANCHE # TR 00769 2.25 DUE 03-11-2019 CUSIP: 00131L2A2	200,000.000	199,268.00	198,845.60
Total Hong Kong - USD		199,268.00	198,845.60

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Japan - USD			
MITSUBISHI UFJ FINL GROUP INC 2.998% 02-22-2022 SEDOL: BD8BYB4	150,000.000	150,000.00	150,952.95
MITSUBISHI UFJ FIXED 2.665% DUE 07-25-2022 SEDOL: BF0FHK8	350,000.000	350,527.80	346,694.60
MIZUHO CORP BK LTD 1.85% DUE 03-21-2018 CUSIP: 60688QAP0	285,000.000	284,831.70	285,008.55
MIZUHO FINL GROUP 2.273% DUE 09-13-2021 SEDOL: BD5NFG5	120,000.000	118,642.80	117,810.00
SUMITOMO MITSUI BK 1.5% DUE 01-18-2018 SEDOL: BLSPB00	500,000.000	499,509.45	499,920.00
SUMITOMO MITSUI BK 1.75% DUE 01-16-2018 SEDOL: BVB39G3	105,000.000	104,953.80	104,996.85
SUMITOMO MITSUI FINL GROUP INC 2.784% BNDS 07-12-2022 SEDOL: BYXGJR2	520,000.000	523,334.27	517,029.24
SUMITOMO MITSUI FINL GRP 2.778% DUE 10-18-2022 SEDOL: BZ1H048	15,000.000	15,000.00	14,895.42
SUMITOMO MITSUI FIXED 2.058% DUE 07-14-2021 SEDOL: BD1DFG9	220,000.000	219,737.89	215,603.08
Total Japan - USD		2,266,537.71	2,252,910.69
Mexico - USD			
AMER MOVIL S A B DE C V FORMERLY AME GTDSR NT 6.125 DUE 11-01-2037 REG SEDOL: B2R62G4	145,000.000	180,346.79	181,838.85
AMER MOVIL SAB DE CV 6.125% 03-30-2040 SEDOL: B8C3GC6	145,000.000	169,223.52	184,253.10
COCA-COLA FEMSA S A B DE C V 5.25 DUE 11-26-2043 SEDOL: BJ4G4H1	125,000.000	134,163.25	148,078.88
COCA-COLA FEMSA S 3.875% DUE 11-26-2023 SEDOL: BJ4G4J3	80,000.000	78,812.80	83,683.60
FOMENTO ECONOMICO 4.375% DUE 05-10-2043 SEDOL: BFPMGV8	160,000.000	164,644.80	168,500.64
GRUPO TELEVISA S A 5% DUE 05-13-2045 SEDOL: BMJ71M4	50,000.000	50,538.00	51,117.90
PVTPL KIMBERLY CLARK DE MEXICO S A B DE C V NT 144A 3.8% DUE 04-08-2024 BEO SEDOL: BN40J09	90,000.000	90,012.44	91,408.50
Total Mexico - USD		867,741.60	908,881.47

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Netherlands - USD			
COOPERATIEVE CENTRALE RAIFFEISEN BOERENL2.25 DUE 01-14-2019 CUSIP: 21688AAA0	380,000.000	385,768.40	380,408.50
COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO CUSIP: 21684AAD8	55,000.000	66,933.35	66,193.66
COOPERATIEVE 4.375% DUE 08-04-2025 SEDOL: BYW41H1	55,000.000	54,916.40	58,058.28
DEUTSCHE TELEKOM 9.25% DUE 06-01-2032 SEDOL: 2952767	460,000.000	719,417.00	722,453.92
Total Netherlands - USD		1,227,035.15	1,227,114.36
Norway - USD			
PVTPL DEN NORSKE STATS OLJESELSKAP A S -STATO DEB 144A 6.5 DUE 12-01-2028 SEDOL: 2324601	170,000.000	212,712.50	218,754.64
STATOIL ASA 3.15 DUE 01-23-2022 SEDOL: B6RLN31	195,000.000	201,019.65	199,437.03
STATOIL ASA 5.1 DUE 08-17-2040 SEDOL: B522X65	95,000.000	107,557.46	114,540.84
Total Norway - USD		521,289.61	532,732.51
Peru - USD			
SOUTHN COPPER CORP 5.25% DUE 11-08-2042 SEDOL: B8FM8R9	270,000.000	273,645.18	301,597.83
SOUTHN COPPER CORP 5.875% DUE 04-23-2045 SEDOL: BWXV3J3	460,000.000	530,450.27	555,605.02
SOUTHN COPPER CORP 7.5% DUE 07-27-2035 SEDOL: B8Q7066	20,000.000	27,358.80	27,180.60
SOUTHN COPPER 6.75% DUE 04-16-2040 SEDOL: B806KL4	65,000.000	84,960.00	84,742.58
Total Peru - USD		916,414.25	969,126.03
Spain - USD			
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL: BYWMQF8	665,000.000	704,610.25	754,675.92
Total Spain - USD		704,610.25	754,675.92

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Switzerland - USD			
CR SUISSE GROUP AG 3.574% DUE 01-09-2023 CUSIP: 225401AB4	55,000.000	56,159.95	55,919.11
PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO CUSIP: 90351DAB3	105,000.000	110,394.90	110,192.67
Total Switzerland - USD		166,554.85	166,111.78
United Kingdom - USD			
AON PLC 4.6% DUE 06-14-2044 SEDOL: BN40JL0	205,000.000	197,892.56	223,639.01
ASTRAZENECA PLC 3.375% DUE 11-16-2025 SEDOL: BYQKXG8	40,000.000	39,880.00	40,666.72
ASTRAZENECA PLC 4.375% DUE 11-16-2045 SEDOL: BYQNH9	115,000.000	113,972.88	125,101.83
ASTRAZENECA PLC 4% DUE 09-18-2042 SEDOL: B8C0348	90,000.000	89,560.80	91,145.34
ASTRAZENECA PLC 6.45% DUE 09-15-2037 SEDOL: B7FFL50	85,000.000	113,450.35	115,493.58
B A T CAP CORP 4.54% DUE 08-15-2047 CUSIP: 05526DBE4	515,000.000	524,403.22	542,247.62
BARCLAYS PLC 4.337% DUE 01-10-2028 SEDOL: BD72SC7	225,000.000	232,063.45	232,867.13
BARCLAYS PLC 4.375% DUE 01-12-2026 SEDOL: BD0SY79	45,000.000	46,827.00	46,809.90
BARCLAYS PLC 4.95% DUE 01-10-2047 SEDOL: BD72S38	530,000.000	564,170.91	588,122.45
BP CAP MKTS P L C 2.52% 09-19-2022 SEDOL: BZ9P8F1	585,000.000	585,000.00	582,091.97
BP CAP MKTS P L C 3.279% 09-19-2027 SEDOL: BZ9P8G2	120,000.000	120,000.00	121,474.92
BP CAP MKTS P L C 3.814% DUE 02-10-2024 SEDOL: BJT16F3	65,000.000	66,103.05	68,332.03
HSBC HLDGS PLC 2.95% DUE 05-25-2021 SEDOL: BD0QRN0	85,000.000	86,677.90	85,584.12
HSBC HLDGS PLC 3.9% DUE 05-25-2026 SEDOL: BD0QRM9	165,000.000	171,078.60	171,127.94
HSBC HLDGS PLC 4.041% 03-13-2028 SEDOL: BF243H2	275,000.000	280,442.95	286,588.50

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Corporate Debt Instruments - Other			
United Kingdom - USD			
HSBC HLDGS PLC 4.3% DUE 03-08-2026 SEDOL: BZ57YZ3	290,000.000	308,412.60	308,322.20
HSBC HLDGS PLC 6.5% DUE 09-15-2037 SEDOL: BFN0JF9	360,000.000	475,113.25	473,429.16
HSBC HLDGS PLC 7.625% DUE 05-17-2032 SEDOL: BG5GXL6	65,000.000	83,739.25	88,313.62
NEW ENGLAND PWR CO 3.8% DUE 12-05-2047 SEDOL: BF4BJR3	190,000.000	188,719.40	194,250.30
NIAGARA MOHAWK PWR 4.881% DUE 08-15-2019 SEDOL: B3WM4Z7	140,000.000	146,161.40	145,331.90
PVTPL B A T CAP CORP 3.557% DUE 08-15-2027 BEO CUSIP: 05526DBA2	315,000.000	314,852.26	315,408.56
PVTPL B A T CAP CORP GTD 3.222% DUE 08-15-2024/08-15-2017 CUSIP: 05526DAY1	240,000.000	240,000.00	239,990.40
PVTPL BAT CAPITAL CORP 4.39% DUE 08-15-2037 CUSIP: 05526DBC8	695,000.000	703,575.42	729,821.59
REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025 SEDOL: BZ0PJX5	190,000.000	201,164.40	202,586.74
SANTANDER UK GROUP 2.875% DUE 08-05-2021 SEDOL: BD1F7Q9	95,000.000	95,643.15	94,767.25
SANTANDER UK GROUP 3.823% DUE 11-03-2028 SEDOL: BF5R442	500,000.000	500,000.00	501,160.00
UNILEVER CAP CORP 1.375% DUE 07-28-2021 SEDOL: BYYQNY6	145,000.000	139,842.35	140,074.50
Total United Kingdom - USD		6,628,747.15	6,754,749.28
United States - USD			
\$ GEN CORP NEW 3.875% DUE 04-15-2027 SEDOL: BD1XCZ7	275,000.000	274,796.50	286,799.70
ABBOTT LABS 2.95% DUE 03-15-2025 SEDOL: BXVMBJ1	110,000.000	107,482.10	107,921.33
ABBOTT LABS 3.4% DUE 11-30-2023 SEDOL: BYQH14	180,000.000	182,878.20	183,114.36
ABBOTT LABS 4.75% 04-15-2043 SEDOL: BD6NWW9	335,000.000	335,483.78	371,952.51
ABBOTT LABS 4.75% DUE 11-30-2036 SEDOL: BYVQ5V0	175,000.000	179,588.24	196,630.18

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ABBOTT LABS 4.9% DUE 11-30-2046 SEDOL: BYQH58	600,000.000	614,447.69	687,898.20
ABBVIE INC FIXED 4.5% DUE 05-14-2035 SEDOL: BXDZFY1	570,000.000	560,569.77	626,054.94
ABBVIE INC FIXED 4.7% DUE 05-14-2045 SEDOL: BXDZFZ2	190,000.000	206,459.27	213,042.25
ABBVIE INC 3.6% 05-14-2025 SEDOL: BXDZFX0	80,000.000	83,266.82	82,246.08
ABBVIE INC 4.3% DUE 05-14-2036 SEDOL: BYP8MR7	150,000.000	150,270.00	160,729.20
ABBVIE INC 4.4% DUE 11-06-2042 SEDOL: BCZM189	75,000.000	78,841.50	80,410.95
ACE CAP TR II 9.7% DUE 04-01-2030 SEDOL: 2582294	45,000.000	66,937.50	67,725.00
ACE INA HLDGS INC 6.7% DUE 05-15-2036 SEDOL: B14VKK5	40,000.000	52,331.60	56,329.92
ACTAVIS FDG SCS 4.55% DUE 03-15-2035 SEDOL: BWDBND7	270,000.000	267,298.46	285,704.82
ACTAVIS FDG SCS 4.75% DUE 03-15-2045 SEDOL: BWDBNG0	568,000.000	606,066.39	604,667.81
ACTAVIS FDG SCS 4.85% DUE 06-15-2044 SEDOL: BT6T3K4	80,000.000	80,097.88	85,634.00
ACTAVIS FUNDING SCS FIXED 3.8% DUE 03-15-2025 SEDOL: BWDRY10	380,000.000	390,518.40	386,857.86
AETNA INC NEW 4.75% DUE 03-15-2044 SEDOL: BK1KRP2	65,000.000	68,220.68	72,566.59
AFLAC INC 3.625 BDS DUE 06-15-2023 USD1000 REG SEDOL: BBDY113	80,000.000	82,552.80	83,077.04
AGL CAP CORP 4.4% DUE 06-01-2043 SEDOL: B98CZ49	90,000.000	89,656.20	95,733.99
ALABAMA PWR CO 3.75% DUE 03-01-2045 SEDOL: BYZ5H95	175,000.000	173,508.36	179,365.55
ALABAMA PWR CO 3.85% DUE 12-01-2042 SEDOL: B905R28	112,000.000	109,678.24	115,645.82
ALABAMA PWR CO 4.15% DUE 08-15-2044 SEDOL: BQ5C541	95,000.000	106,241.35	102,515.83

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Corporate Debt Instruments - Other			
United States - USD			
ALABAMA PWR CO 4.3% DUE 01-02-2046 SEDOL: BDFY6J8	110,000.000	119,339.00	122,859.33
ALABAMA PWR CO 6.125% DUE 05-15-2038 SEDOL: BG493F0	90,000.000	108,853.20	118,278.81
ALLERGAN INC 3.375% DUE 09-15-2020 SEDOL: B3W6T98	15,000.000	15,372.45	15,282.71
ALLSTATE CORP 4.2% DUE 12-15-2046 SEDOL: BDSFRM8	265,000.000	265,618.27	289,136.20
ALLSTATE CORP 4.5% DUE 06-15-2043 SEDOL: BBG7S30	145,000.000	165,621.90	163,920.33
ALTRIA GROUP INC 3.875% DUE 09-16-2046 SEDOL: BD91617	365,000.000	351,131.84	362,193.52
ALTRIA GROUP INC 4.25% DUE 08-09-2042 SEDOL: B8K84P2	185,000.000	185,567.67	194,153.80
ALTRIA GROUP INC 4.5% DUE 05-02-2043 SEDOL: B7ZKNH1	265,000.000	265,618.41	287,943.70
ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000 SEDOL: BRJ2WM1	80,000.000	93,890.40	97,317.60
AMAZON COM INC 4.25% DUE 08-22-2057 SEDOL: BD5KBM4	195,000.000	193,404.90	212,724.33
AMAZON COM INC 5.2% 12-03-2025 SEDOL: BDG76K7	95,000.000	108,834.42	109,054.68
AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO SEDOL: 2888152	80,000.000	98,602.40	96,512.80
AMEREN ILL CO 3.7% 12-01-2047 SEDOL: BDR0F08	180,000.000	178,707.60	184,179.60
AMERICAN CAMPUS CMNTYS OPER PARTNERSHIP 3.625% 11-15-2027 SEDOL: BF032P2	260,000.000	259,883.70	257,142.34
AMERICAN EXPRESS CREDIT 2.375% DUE 05-26-2020 SEDOL: BYRBP19	310,000.000	314,132.30	309,640.71
AMERICAN INTL GROUP INC 4.125 DUE 02-15-2024 SEDOL: BF5ZVL2	35,000.000	36,192.10	36,981.11
AMERISOURCEBERGEN 3.4% DUE 05-15-2024 SEDOL: BMPQNP2	60,000.000	59,738.40	61,109.46
AMERISOURCEBERGEN 3.45% 12-15-2027 SEDOL: BFD9PD6	80,000.000	79,804.00	79,334.32

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AMERISOURCEBERGEN 4.3% 12-15-2047 SEDOL: BFD9PF8	160,000.000	159,222.40	160,571.36
AMERN EXPRESS CO 4.05% DUE 12-03-2042 SEDOL: B968SP1	125,000.000	127,822.07	132,828.88
AMERN INTL GROUP 3.875% DUE 01-15-2035 SEDOL: BVCN939	170,000.000	157,005.20	170,641.24
AMERN INTL GROUP 3.9% DUE 04-01-2026 SEDOL: BDFXRB4	320,000.000	331,356.35	331,842.56
AMERN INTL GROUP 4.375% DUE 01-15-2055 SEDOL: BVCJNG8	130,000.000	124,562.01	132,409.03
AMERN INTL GROUP 4.7% DUE 07-10-2035 SEDOL: BYMMP95	255,000.000	264,854.82	282,025.67
AMERN INTL GROUP 6.82% DUE 11-15-2037 SEDOL: B8BG541	155,000.000	206,050.80	206,999.09
AMERN INTL GROUP 8.175% DUE 05-15-2068 SEDOL: B606MS1	132,000.000	168,913.00	179,520.00
AMERN WTR CAP CORP 2.95% DUE 09-01-2027 SEDOL: BDF0M09	70,000.000	69,769.70	69,276.27
AMERN WTR CAP CORP 3.75% DUE 09-01-2047 SEDOL: BDF0M54	290,000.000	289,109.70	299,243.17
AMGEN INC 2.2 DUE 05-22-2019 SEDOL: BMPQNG3	380,000.000	386,938.80	380,077.14
AMGEN INC 2.65% DUE 05-11-2022 SEDOL: BDFVJL2	355,000.000	354,240.30	354,044.70
AMGEN INC 4.4% 05-01-2045 CUSIP: 031162BZ2	110,000.000	110,158.67	119,684.29
AMGEN INC 4.663% DUE 06-15-2051 SEDOL: BDRVZ12	91,000.000	85,224.64	101,783.96
AMGEN INC 4.95% DUE 10-01-2041 CUSIP: 031162BE9	335,000.000	357,823.55	388,279.07
AMGEN INC 5.15% DUE 11-15-2041 SEDOL: B76M525	180,000.000	198,292.83	216,019.08
ANADARKO PETE CO 6.2% DUE 03-15-2040 SEDOL: B665LR4	50,000.000	52,360.46	60,627.65
ANADARKO PETE CORP 0% DUE 10-10-2036 SEDOL: BH86FD6	1,550,000.000	578,757.98	664,252.50

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ANADARKO PETE CORP 4.5% DUE 07-15-2044 SEDOL: BNYJ9Z1	195,000.000	186,655.86	194,320.23
ANADARKO PETE CORP 5.55% DUE 03-15-2026 SEDOL: BD1DGJ9	70,000.000	78,824.90	78,538.88
ANADARKO PETE CORP 6.45% DUE 09-15-2036 SEDOL: B1FGZM6	150,000.000	163,338.86	183,721.80
ANADARKO PETE CORP 6.6% DUE 03-15-2046 SEDOL: BD5FGB3	170,000.000	214,794.03	218,667.26
ANDEAVOR BNDS 3.8% 04-01-2028 SEDOL: BFWQ3Z6	120,000.000	119,823.60	120,286.80
ANDEAVOR LOGISTICS LP/CORP 5.2% 12-01-2047 SEDOL: BDR0F19	80,000.000	80,596.80	83,436.48
ANDEAVOR 4.5% BNDS 04-01-2048 SEDOL: BFWQ3Y5	95,000.000	93,645.30	96,076.54
ANTHEM INC FIXED 2.5% 11-21-2020 SEDOL: BFMCL3	200,000.000	199,644.00	199,582.40
ANTHEM INC 2.95% 12-01-2022 SEDOL: BFMCL2K2	80,000.000	80,060.80	80,033.52
ANTHEM INC 3.35% DUE 12-01-2024 SEDOL: BFMCL2N5	180,000.000	179,942.40	182,614.14
ANTHEM INC 3.65% 12-01-2027 SEDOL: BFMCL2P7	325,000.000	324,737.75	331,281.60
ANTHEM INC 4.375% 12-01-2047 SEDOL: BFMCL2M4	360,000.000	364,144.50	382,767.12
AON CORP JR SUB DEFFERABLE INT DEB 8.205DUE 01-01-2027 SEDOL: B683Y11	235,000.000	308,978.00	306,675.00
AON CORP SR NT 6.25 DUE 09-30-2040 SEDOL: B6898J5	30,000.000	38,816.70	39,512.07
AON CORP 5% DUE 09-30-2020 SEDOL: B688TQ6	215,000.000	240,139.95	228,953.72
AON PLC 3.875% DUE 12-15-2025 SEDOL: BYZ7348	50,000.000	49,986.00	52,277.35
APACHE CORP FIXED 4.25% DUE 01-15-2044 SEDOL: BLNMSB6	90,000.000	84,303.00	87,189.66
APACHE CORP 4.75% DUE 04-15-2043 SEDOL: B7XL9Z6	490,000.000	495,545.56	503,591.13

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Corporate Debt Instruments - Other			
United States - USD			
APACHE CORP 5.1% DUE 09-01-2040 SEDOL: B58CQJ3	20,000.000	21,263.20	21,307.70
APACHE CORP 7.625 DEB DUE 11-01-2096 BEO SEDOL: B3Y89J2	115,000.000	148,853.70	158,177.90
APPLE INC FIXED 3.75% 11-13-2047 CUSIP: 037833DG2	105,000.000	105,712.37	107,992.71
APPLE INC 2.85% DUE 05-11-2024 SEDOL: BD3N0X9	190,000.000	191,821.13	190,851.20
APPLE INC 3.45% DUE 05-06-2024 SEDOL: BM6NV92	215,000.000	223,079.70	222,959.73
APPLE INC 3.75% DUE 09-12-2047 SEDOL: BF58H35	220,000.000	219,248.19	225,455.78
APPLE INC 3.85% DUE 05-04-2043 CUSIP: 037833AL4	325,000.000	327,904.42	337,661.35
APPLE INC 3.85% DUE 08-04-2046 SEDOL: BDCWWV9	400,000.000	392,962.77	416,867.60
APPLE INC 3% DUE 02-09-2024 SEDOL: BDVPY57	225,000.000	224,901.00	227,855.93
APPLE INC 4.375% DUE 05-13-2045 SEDOL: BXC5WP2	140,000.000	147,554.89	157,719.52
APPLE INC 4.65% DUE 02-23-2046 CUSIP: 037833BX7	515,000.000	565,340.48	603,083.03
ARCH CAP FIN LLC 5.031% DUE 12-15-2046 SEDOL: BD3HC13	145,000.000	156,525.87	168,531.33
ARIZONA PUB SVC CO 2.95% DUE 09-15-2027 ARIZONA PUB SVC CO 2.95% SEDOL: BD5WHY4	265,000.000	264,817.15	261,001.15
ARIZONA PUB SVC CO 3.75% DUE 05-15-2046 SEDOL: BYZJJZ7	150,000.000	149,569.50	154,464.90
ARIZONA PUB SVC CO 4.35% DUE 11-15-2045 SEDOL: BYZR531	270,000.000	294,612.47	301,757.67
ARIZONA PUB SVC CO 4.5% DUE 04-01-2042 SEDOL: B546Q33	140,000.000	150,011.40	157,968.16
ASCENSION HLTH 3.945% DUE 11-15-2046 SEDOL: BYYXY44	305,000.000	309,178.60	322,500.90
ASCENSION HLTH 4.847% DUE 11-15-2053 SEDOL: BBMSWS0	85,000.000	85,000.00	99,143.07

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Corporate Debt Instruments - Other			
United States - USD			
AT&T CORP USD SR NT VAR RATE DUE 11-15-2031BEO SEDOL: B0BFSH6	120,000.000	178,177.20	169,310.88
AT&T INC SR NT 144A ZERO CPN CORP BD DUE11-27-2022 SEDOL: B8KHS02	1,000,000.000	771,250.00	852,973.00
AT&T INC 4.5% DUE 03-09-2048 SEDOL: BD3HCY6	1,138,000.000	1,043,242.32	1,066,284.38
AT&T INC 4.55% DUE 03-09-2049 SEDOL: BD3HCX5	686,000.000	623,834.45	645,648.11
AT&T INC 4.75% DUE 05-15-2046 SEDOL: BX2H2X6	835,000.000	803,369.53	816,669.25
AT&T INC 4.8% DUE 06-15-2044 SEDOL: BN8KPY1	440,000.000	416,069.03	435,195.64
AT&T INC 4.9% DUE 08-14-2037 SEDOL: BDFBR30	500,000.000	499,239.07	506,297.50
AT&T INC 5.15% DUE 02-14-2050 SEDOL: BD9MM78	1,385,000.000	1,385,619.50	1,402,262.64
AT&T INC 5.15% DUE 03-15-2042 SEDOL: BYY3Z96	75,000.000	75,536.17	77,817.68
AT&T INC 5.35% DUE 09-01-2040 SEDOL: B4WPQV3	70,000.000	73,189.90	73,870.58
AT&T WIRELESS SVCS 8.75% DUE 03-01-2031 SEDOL: BG49413	460,000.000	707,051.23	655,016.54
ATMOS ENERGY CORP 3.0% DUE 06-15-2027 SEDOL: BF4SN38	150,000.000	149,587.50	149,248.95
AUTOZONE INC 3.25% DUE 04-15-2025 SEDOL: BWY4YW1	185,000.000	181,677.97	184,293.12
AUTOZONE INC 3.75% DUE 06-01-2027 SEDOL: BYQJKB9	255,000.000	254,987.25	258,802.82
BAKER HUGHES A GE 2.773% DUE 12-15-2022 SEDOL: BFD5LW5	160,000.000	160,000.00	159,799.20
BALT GAS & ELEC CO 6.35% DUE 10-01-2036 SEDOL: B23WTP4	55,000.000	72,100.05	73,301.09
BANK AMER CORP FIXED 3.824% 01-20-2028 SEDOL: BYM4WN4	360,000.000	367,522.90	372,373.20
BANK AMER CORP FLTG RT 4.244% DUE 04-24-2038 SEDOL: BYWC0C3	620,000.000	629,203.34	672,409.22

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BANK AMER CORP 2.369% DUE 07-21-2021 SEDOL: BF8F0W3	280,000.000	280,373.63	279,509.44
BANK AMER CORP 3.248% DUE 10-21-2027 SEDOL: BD5FYQ4	105,000.000	100,008.16	104,193.50
BANK AMER CORP 3.419% DUE 12-20-2028 SEDOL: BFMJBZ1	325,000.000	322,523.50	325,069.88
BANK AMER CORP 5.875% DUE 02-07-2042 SEDOL: B8WR844	100,000.000	132,589.60	132,415.90
BANK AMER CORP 5% DUE 01-21-2044 SEDOL: BJ7B592	170,000.000	187,258.11	205,356.60
BARRICK INTL BK 6.35% DUE 10-15-2036 SEDOL: B4QBSK0	175,000.000	179,870.25	226,383.85
BAXALTA INC 5.25% DUE 06-23-2045 SEDOL: BD4F5R3	290,000.000	322,303.55	337,974.70
BB&T BRH BKG & TR CO GLOBAL BK MEDIUM TERM 1.45% DUE 05-10-2019 SEDOL: BDB2XG2	300,000.000	298,203.00	297,158.70
BED BATH & BEYOND 5.165% DUE 08-01-2044 CUSIP: 075896AC4	310,000.000	279,876.76	272,693.36
BERKSHIRE HATHAWAY 3.5% DUE 02-01-2025 SEDOL: BVRZ8P5	95,000.000	96,251.63	97,947.66
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045 SEDOL: BVXY748	85,000.000	93,894.40	95,024.05
BIOGEN INC 5.2% DUE 09-15-2045 SEDOL: BYNPY4	175,000.000	200,504.55	207,738.30
BK NEW YORK MELLON FLTG RT 2.661% DUE 05-16-2023 SEDOL: BDFVFK3	240,000.000	240,000.00	239,871.60
BLACK HILLS CORP 4.2% DUE 09-15-2046 SEDOL: BDHDF96	150,000.000	149,182.50	153,112.65
BLUE CROSS BLUE SHIELD M 3.79% 05-01-2025 SEDOL: BX3JD38	240,000.000	239,978.40	240,080.64
BORGWARNER INC 4.375% DUE 03-15-2045 SEDOL: BWC4XV5	275,000.000	270,962.46	283,231.58
BRISTOL MYERS 1.75% DUE 03-01-2019 CUSIP: 110122AV0	205,000.000	205,403.27	204,310.79
BRIXMOR OPER 4.125% DUE 06-15-2026 SEDOL: BD203J8	75,000.000	74,496.00	75,644.55

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Corporate Debt Instruments - Other			
United States - USD			
BRIXMOR OPERATING PARTNERSHIP LP 3.85% NTS 02-01-2025 USD1000 SEDOL: BVDPV49	185,000.000	182,561.70	184,753.77
BUCKEYE PARTNERS L 5.85% DUE 11-15-2043 SEDOL: BGDY29	170,000.000	165,570.40	183,104.79
BUNGE LTD FIN CORP 3.75% DUE 09-25-2027 SEDOL: BD8Q7B0	245,000.000	244,353.20	241,466.86
BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045 SEDOL: BYV3D84	65,000.000	74,441.86	76,152.90
BURL NORTHN SANTA 5.4% DUE 06-01-2041 SEDOL: B4WWNH9	65,000.000	75,248.55	81,812.97
CAP 1 FINL CORP 3.3% DUE 10-30-2024 SEDOL: BD6JBB9	95,000.000	94,723.55	94,501.44
CAP 1 FINL CORP 3.75% DUE 03-09-2027 SEDOL: BDFC7T9	615,000.000	615,561.72	621,562.05
CAP 1 MULTI-ASSET 1.34% DUE 04-15-2022 CUSIP: 14041NFE6	300,000.000	299,997.90	296,949.30
CAP 1 NATL ASSN 1.85% DUE 09-13-2019 SEDOL: BD37K31	430,000.000	430,559.00	425,853.51
CAP 1 NATL ASSN 2.25% DUE 09-13-2021 SEDOL: BD37KH5	35,000.000	34,356.35	34,333.08
CAP 1 NATL ASSN 2.35% DUE 01-31-2020 SEDOL: BD0P6K7	20,000.000	20,034.60	19,939.78
CARDINAL HLTH INC 4.6% DUE 03-15-2043 SEDOL: B7JRXS9	90,000.000	91,742.40	92,667.60
CARDINAL HLTH INC 4.9% DUE 09-15-2045 SEDOL: BYNQPM9	150,000.000	160,386.00	161,227.65
CAROLINA PWR & LT 4.1% DUE 03-15-2043 SEDOL: B8L5GP6	50,000.000	49,720.50	54,303.40
CELGENE CORP FIXED 4.35% DUE 11-15-2047 CUSIP: 151020AW4	405,000.000	405,077.85	420,685.25
CELGENE CORP 3.45% DUE 11-15-2027 SEDOL: BF4TJS8	135,000.000	134,549.10	134,899.43
CELGENE CORP 3.625% DUE 05-15-2024 SEDOL: BMH9J28	225,000.000	234,611.21	231,399.68
CELGENE CORP 3.875% DUE 08-15-2025 CUSIP: 151020AS3	225,000.000	233,840.25	232,894.58

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Corporate Debt Instruments - Other			
United States - USD			
CELGENE CORP 3.95% DUE 10-15-2020 SEDOL: B4P0G93	30,000.000	32,456.42	31,065.45
CELGENE CORP 4.625% DUE 05-15-2044 CUSIP: 151020AM6	215,000.000	220,217.15	229,388.66
CELGENE CORP 5% DUE 08-15-2045 SEDOL: BYQH7V2	175,000.000	193,193.55	198,553.25
CENTERPOINT ENERGY 4.1% DUE 09-01-2047 SEDOL: BF1D1V0	75,000.000	74,562.75	78,804.83
CENTERPOINT ENERGY 5.85 DUE 01-15-2041 SEDOL: B4PFJQ6	195,000.000	213,470.40	248,791.34
CH & DWIGHT INC 3.15% DUE 08-01-2027 SEDOL: BF0CDT0	280,000.000	281,459.74	275,864.12
CH & DWIGHT INC 3.95% DUE 08-01-2047 SEDOL: BF0CDS9	280,000.000	280,318.28	281,009.12
CHARTER 5.375% 05-01-2047 SEDOL: BFF9P78	185,000.000	183,092.65	189,689.57
CHARTER 6.484% DUE 10-23-2045 SEDOL: BYQ7R23	165,000.000	191,700.30	192,378.45
CHASE ISSUANCE TR 1.59% DUE 02-18-2020 SEDOL: BD6C9C5	365,000.000	368,635.74	364,931.38
CHEVRON CORP NEW 1.365% DUE 03-02-2018 SEDOL: BYZZ654	185,000.000	185,416.25	184,876.05
CIGNA CORP 3.875% 10-15-2047 SEDOL: BF58H57	425,000.000	418,271.80	425,507.88
CIN FINL CORP 6.92% DUE 05-15-2028 SEDOL: B07T3M2	70,000.000	81,451.30	90,381.13
CINGULAR WIRELESS 7.125% DUE 12-15-2031 SEDOL: 2011549	230,000.000	297,715.89	292,537.46
CINTAS CORP NO 2 2.9% DUE 04-01-2022 SEDOL: BDC4N67	225,000.000	228,863.25	227,014.65
CINTAS CORP NO 2 3.25% DUE 06-01-2022 SEDOL: B8H3D42	170,000.000	174,100.40	173,480.58
CINTAS CORP NO 2 3.7% DUE 04-01-2027 SEDOL: BD096S7	450,000.000	448,272.00	468,236.25
CISCO SYS INC 1.4% DUE 09-20-2019 CUSIP: 17275RBG6	260,000.000	259,908.87	257,287.68

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Corporate Debt Instruments - Other			
United States - USD			
CISCO SYS INC 2.2 BNDS 09-20-2023 CUSIP: 17275RBH4	115,000.000	110,989.95	112,699.31
CITIBANK CR CARD 1.73% DUE 04-09-2020 SEDOL: BD6CC37	250,000.000	253,095.70	250,000.00
CITIGROUP INC 2.876% DUE 07-24-2023 SEDOL: BF34865	1,545,000.000	1,546,505.38	1,537,258.01
CITIGROUP INC 3.52% 10-27-2028 SEDOL: BYWG4Z6	305,000.000	305,000.00	306,438.99
CITIGROUP INC 3.668% DUE 07-24-2028 SEDOL: BF347Y6	525,000.000	526,404.53	532,638.23
CITIGROUP INC 3.887% DUE 01-10-2028 SEDOL: BDDXTT8	740,000.000	745,852.98	765,960.68
CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL: BDGLCL2	420,000.000	439,012.92	462,987.00
CITIGROUP INC 6.625 DUE 06-15-2032 BEO SEDOL: BG48R11	185,000.000	222,056.99	235,750.68
CITIGROUP INC 6.875% DUE 02-15-2098 SEDOL: 2312093	40,000.000	53,469.90	54,670.20
CITIGROUP INC 6% DUE 10-31-2033 SEDOL: BG48R22	115,000.000	139,638.75	140,342.32
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114 SEDOL: BYT8J72	95,000.000	95,000.00	106,829.50
COACH INC FIXED 4.125% DUE 07-15-2027 SEDOL: BD6F010	30,000.000	29,957.40	30,228.15
COLGATE-PALMOLIVE CO 3.7% DUE 08-01-2047 SEDOL: BF7TQ51	70,000.000	69,522.60	71,600.27
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 SEDOL: BFWQ3V2	266,000.000	271,623.15	274,799.01
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 SEDOL: BFW31L9	1,271,000.000	1,197,829.74	1,301,530.69
COMCAST CORP NEW 3.15% DUE 02-15-2028 SEDOL: BF22PP8	80,000.000	79,821.93	80,255.68
COMCAST CORP NEW 4.049% DUE 11-01-2052 SEDOL: BFWQ3S9	573,000.000	527,925.84	586,309.64
COMCAST CORP NEW 6.5% DUE 11-15-2035 CUSIP: 20030NAK7	100,000.000	131,550.00	135,194.40

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Corporate Debt Instruments - Other			
United States - USD			
COMCAST CORP 4.5 BDS DUE 01-15-2043 REG SEDOL: B97R909	160,000.000	172,783.93	176,794.40
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042 SEDOL: B8DXN80	95,000.000	90,840.65	98,459.43
COMMONWEALTH EDISON CO 3.75% 08-15-2047 SEDOL: BDT5L92	465,000.000	465,082.97	483,201.96
COMWLTH EDISON CO 3.65% DUE 06-15-2046 SEDOL: BYQHP74	100,000.000	102,396.00	101,006.50
COMWLTH EDISON CO 4.6% DUE 08-15-2043 SEDOL: BCZYK44	105,000.000	121,301.25	120,810.69
CONOCOPHILLIPS CO 5.95% DUE 03-15-2046 SEDOL: BZ78LD1	110,000.000	147,558.40	148,171.43
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG SEDOL: BJZD6Q4	320,000.000	319,415.15	364,575.04
CONS EDISON CO N Y 3.875% DUE 06-15-2047 SEDOL: BF4SNR2	120,000.000	119,556.00	125,498.64
CONS EDISON CO N Y 4.3% DUE 12-01-2056 SEDOL: BD3GJ31	130,000.000	127,992.80	141,852.75
CONS EDISON CO N Y 4.5% DUE 12-01-2045 SEDOL: BD60YD5	255,000.000	265,373.80	293,272.44
CONS EDISON CO N Y 4.625% DUE 12-01-2054 SEDOL: BSQC9Q4	135,000.000	133,900.39	154,533.42
CONS EDISON CO N Y 6.75% DUE 04-01-2038 SEDOL: B2QQX95	160,000.000	210,870.40	229,745.44
CONSTELLATION BRANDS INC 2.0% 11-07-2019 SEDOL: BF2DP73	150,000.000	149,790.00	149,028.15
CONSTELLATION BRANDS INC 3.5% DUE 05-09-2027 REG SEDOL: BDGKT85	155,000.000	156,698.80	158,149.60
CONSTELLATION 3.7% DUE 12-06-2026 SEDOL: BDDWHX5	135,000.000	133,046.55	138,811.46
CONSTELLATION 4.5% DUE 05-09-2047 SEDOL: BDGKT74	325,000.000	325,189.49	356,485.35
COSTCO WHSL CORP 3% DUE 05-18-2027 SEDOL: BDFVGN3	415,000.000	411,418.55	415,603.83
CSX CORP 3.95% DUE 05-01-2050 SEDOL: BWX8CF3	165,000.000	160,751.88	164,177.15

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Corporate Debt Instruments - Other			
United States - USD			
CSX CORP 4.25% DUE 11-01-2066 SEDOL: BD9NGT1	155,000.000	146,749.12	154,873.83
CSX CORP 4.4 DUE 03-01-2043 REG SEDOL: B6Z3ZB1	70,000.000	68,936.41	75,795.23
CVS CAREMARK CORP 5.3 DUE 12-05-2043 SEDOL: BH458J4	210,000.000	244,051.86	244,362.30
CVS HEALTH CORP 2.25% DUE 12-05-2018 SEDOL: BH459S0	115,000.000	114,870.05	115,152.38
CVS HEALTH CORP 2.8% DUE 07-20-2020 SEDOL: BYPZMB2	120,000.000	122,434.80	120,499.92
CVS HEALTH CORP 3.875% DUE 07-20-2025 SEDOL: BYPFB82	315,000.000	329,430.86	324,408.74
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45	530,000.000	596,546.35	607,429.82
DISCOVERY COMMUNICATIONS LLC 2.2% DUE 09-20-2019 SEDOL: BDG75X3	145,000.000	144,943.45	144,330.10
DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047 SEDOL: BDGS7J6	230,000.000	229,721.70	240,055.37
DISNEY WALT CO NEW MEDIUM TERM NTS BOOK TRANCHE # TR 00087 2.45% DUE 03-04-2022 SEDOL: BF04KT5	240,000.000	239,596.80	239,739.60
DOMINION ENERGY GAS HLDGS LLC 4.6% DUE 12-15-2044 SEDOL: BT9Z2H9	205,000.000	205,893.31	225,537.31
DOMINION GAS HLDGS 2.5% DUE 12-15-2019 SEDOL: BT9Z2F7	330,000.000	331,528.42	330,518.43
DOMINION RES INC 4.05% DUE 09-15-2042 SEDOL: B8QB5D0	190,000.000	173,532.70	195,523.11
DOMINION RES INC 4.7% DUE 12-01-2044 SEDOL: BSR9GC9	155,000.000	159,900.54	175,776.98
DOMINION RESOURCES INC 4.9% 08-01-2041 SEDOL: B4XHFS8	80,000.000	80,029.60	92,448.56
DOMTAR CORP 6.75 DUE 02-15-2044 SEDOL: BGP GP87	75,000.000	79,902.26	86,724.23
DOW CHEMICAL CO 4.375% DUE 11-15-2042 SEDOL: BFZDDH6	420,000.000	415,619.75	441,908.04
DR PEPPER SNAPPLE 3.13% DUE 12-15-2023 SEDOL: BYPL1P7	220,000.000	219,916.40	222,018.50

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Corporate Debt Instruments - Other			
United States - USD			
DR PEPPER SNAPPLE 4.42% DUE 12-15-2046 SEDOL: BYPL1N5	190,000.000	189,488.32	199,647.44
DR PEPPER SNAPPLE 4.5% DUE 11-15-2045 SEDOL: BF4SN61	305,000.000	320,155.45	327,731.35
DR PEPPER SNAPPLE 7.45% DUE 05-01-2038 SEDOL: B3L5JT6	58,000.000	82,419.74	84,066.36
DU PONT E I DE NEMOURS & CO NT 4.9 DUE 01-15-2041 SEDOL: B45K3P8	175,000.000	198,829.75	199,925.25
DUKE ENERGY FLA 1.731% DUE 09-01-2024 CUSIP: 26444GAB9	205,000.000	204,995.90	200,631.45
DUKE ENERGY FLA 2.858% DUE 03-01-2035 SEDOL: BDH3MC8	125,000.000	124,993.75	116,006.00
DUKE ENERGY FLA 3.112% DUE 09-01-2036 CUSIP: 26444GAE3	160,000.000	159,990.40	151,669.60
DUKE ENERGY OH INC 3.7% DUE 06-15-2046 SEDOL: BYMXHP8	240,000.000	224,308.80	244,007.28
DUKE ENERGY 4.2% DUE 08-15-2045 SEDOL: BYV3CD2	102,000.000	101,228.97	112,491.21
EASTMAN CHEM CO 4.8% DUE 09-01-2042 SEDOL: B9G8B85	55,000.000	58,811.50	60,474.15
EDWARDS 2.875% DUE 10-15-2018 SEDOL: BF4JH73	265,000.000	263,669.70	266,788.75
EL PASO NAT GAS CO 8.375% DUE 06-15-2032 SEDOL: 2787237	315,000.000	443,652.30	413,764.16
EL PASO PIPELN 4.7% DUE 11-01-2042 SEDOL: B82B6J7	280,000.000	240,850.57	271,062.12
EL PASO PIPELN 7.5% DUE 11-15-2040 SEDOL: B3V36S8	80,000.000	102,600.80	102,392.80
ENABLE MIDSTREAM 5% DUE 05-15-2044 SEDOL: BDDVYR5	160,000.000	157,239.74	157,144.32
ENBRIDGE ENERGY 5.5% DUE 09-15-2040 SEDOL: B3N4NM2	90,000.000	94,203.00	98,528.67
ENBRIDGE ENERGY 5.875% DUE 10-15-2025 SEDOL: BYN7R04	20,000.000	19,930.80	22,652.48
ENBRIDGE ENERGY 7.375% DUE 10-15-2045 SEDOL: BZ2ZMT0	55,000.000	54,265.75	73,082.02

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Corporate Debt Instruments - Other			
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ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 SEDOL: BYQ24Q1	40,000.000	43,824.80	43,436.68
ENERGY TRANSFER PARTNERS L P 4.2% 04-15-2027 SEDOL: BDHTRN2	50,000.000	49,893.00	49,740.10
ENERGY TRANSFER 5.15% DUE 02-01-2043 SEDOL: B8H38T2	55,000.000	52,446.90	52,082.53
ENERGY TRANSFER 5.95 DUE 10-01-2043 SEDOL: BDWGWZ3	285,000.000	292,479.24	303,020.27
ENERGY TRANSFER 6.05% DUE 06-01-2041 SEDOL: B4LTG94	125,000.000	130,470.00	133,931.50
ENERGY TRANSFER 6.5% DUE 02-01-2042 SEDOL: B5L3ZK7	65,000.000	65,351.12	73,600.48
ENERGY TRANSFER 7.5% DUE 07-01-2038 SEDOL: BG48VF3	50,000.000	62,943.00	61,996.25
ENLINK MIDSTREAM 5.45% DUE 06-01-2047 SEDOL: BDVJS80	565,000.000	570,333.25	597,030.42
ENLINK MIDSTREAM 5.6% DUE 04-01-2044 SEDOL: BKSKSC9	45,000.000	46,604.70	47,246.85
ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042 SEDOL: B5LM203	410,000.000	387,762.55	450,230.43
ENTERPRISE PRODS 4.85% DUE 03-15-2044 SEDOL: B9M5X40	125,000.000	123,475.53	136,067.63
ENTERPRISE PRODS 7.55% DUE 04-15-2038 SEDOL: B57FW28	185,000.000	249,106.17	259,100.64
EOG RES INC FIXED 3.9% DUE 04-01-2035 SEDOL: BWCN5Z0	100,000.000	99,571.00	102,067.50
EOG RES INC 4.15% DUE 01-15-2026 SEDOL: BYV01X6	175,000.000	185,468.50	186,252.50
EOG RES INC 5.1% DUE 01-15-2036 SEDOL: BYVNB5	315,000.000	315,360.83	363,823.74
ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047 SEDOL: BF4G280	55,000.000	53,749.30	56,589.56
ERP OPER LTD 4.5% DUE 07-01-2044 SEDOL: BNH7PZ4	180,000.000	183,509.40	197,045.64
ESSEX PORTFOLIO L 3.625% DUE 05-01-2027 SEDOL: BDD9509	135,000.000	134,221.05	135,977.27

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Corporate Debt Instruments - Other			
United States - USD			
EXELON CORP 3.95% DUE 06-15-2025 SEDOL: BYT16N6	330,000.000	346,106.33	343,904.22
EXELON CORP 4.45% DUE 04-15-2046 SEDOL: BD073T1	150,000.000	150,066.03	163,008.60
EXELON CORP 5.625% DUE 06-15-2035 SEDOL: B0LK7L8	200,000.000	223,517.29	245,798.60
EXPRESS SCRIPTS 2.6% 11-30-2020 SEDOL: BF2RB44	295,000.000	294,932.15	294,727.42
EXXON MOBIL CORP 4.114% DUE 03-01-2046 SEDOL: BYYD0G8	290,000.000	303,189.23	324,578.44
FED EXPRESS CORP 7.6% DUE 07-01-2097 SEDOL: B4R2H61	140,000.000	190,234.65	209,736.94
FEDEX CORP BOND 5.1 DUE 01-15-2044 SEDOL: BHZFZM5	45,000.000	49,445.03	52,368.30
FEDEX CORP 3.2% DUE 02-01-2025 SEDOL: BV9HFD6	140,000.000	143,668.00	141,783.88
FEDEX CORP 3.875% DUE 08-01-2042 SEDOL: B8DMKV9	105,000.000	93,543.45	104,537.58
FEDEX CORP 4.1% DUE 02-01-2045 SEDOL: BV9HFG9	50,000.000	49,247.00	51,539.20
FEDEX CORP 4.1% DUE 04-15-2043 SEDOL: B8HKM13	280,000.000	265,733.38	286,044.36
FEDEX CORP 4.5% DUE 02-01-2065 SEDOL: BV91N12	295,000.000	283,940.03	297,867.70
FIFTH 3RD BANCORP 2.6% DUE 06-15-2022 SEDOL: BZ3ZZ56	75,000.000	74,979.00	74,563.50
FL PWR & LT CO 3.7% 12-01-2047 SEDOL: BF3RG04	190,000.000	188,497.10	198,038.90
FL PWR & LT CO 5.25% DUE 02-01-2041 SEDOL: B4V3Q52	85,000.000	99,722.00	106,702.03
FLORIDA PWR CORP 3.85% DUE 11-15-2042 SEDOL: B8HN579	60,000.000	57,114.60	62,881.44
FLUOR CORP NEW 3.375% DUE 09-15-2021 SEDOL: B6RR072	100,000.000	105,378.15	102,229.90
FORD CR AUTO OWNER 1.28% DUE 09-15-2019 SEDOL: BYT4S17	90,191.460	90,184.28	90,098.47

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
FORD MOTOR CREDIT COMPANY LLC 3.664 DUE 09-08-2024 REG SEDOL: BQSC2N6	155,000.000	156,546.90	156,997.80
FORD MTR CO DEL NT 4.75 01-15-2043 SEDOL: B94Q0Z1	725,000.000	719,184.86	735,244.98
FORD MTR CO DEL 4.346% DUE 12-08-2026 SEDOL: BYPL1T1	130,000.000	134,854.20	135,535.79
FORD MTR CO DEL 5.291% DUE 12-08-2046 SEDOL: BYPL1V3	315,000.000	327,197.10	342,785.84
FORD MTR CO DEL 7.45% DUE 07-16-2031 SEDOL: 2445643	165,000.000	207,657.02	215,690.15
FORD MTR CR CO LLC 4.134% DUE 08-04-2025 SEDOL: BYZ5MH8	70,000.000	69,979.00	72,395.26
FORD MTR CR CO LLC FIXED 2.343% DUE 11-02-2020 SEDOL: BF3CKW9	200,000.000	200,000.00	198,102.20
FORD MTR CR CO LLC 3.096% DUE 05-04-2023 SEDOL: BD076V4	80,000.000	78,174.40	79,541.76
FORTIVE CORP 2.35% DUE 06-15-2021 SEDOL: BDG0JX0	110,000.000	109,974.70	109,037.50
FORTIVE CORP 4.3% DUE 06-15-2046 SEDOL: BF1XM51	15,000.000	15,729.60	16,013.87
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042 SEDOL: B78K6L3	190,000.000	195,728.50	202,018.64
GE CAP INTL FDG CO 2.342% DUE 11-15-2020 SEDOL: BYNKFH6	1,030,000.000	1,034,101.75	1,025,250.67
GE CAP INTL FDG CO 4.418% DUE 11-15-2035 SEDOL: BYNWXZ6	2,287,000.000	2,353,951.39	2,475,121.76
GENERAL MTRS CO 4.2% DUE 10-01-2027 SEDOL: BF6NPZ7	320,000.000	319,526.40	331,587.20
GENERAL MTRS CO 5.15% DUE 04-01-2038 SEDOL: BD93QC4	440,000.000	440,259.49	469,107.76
GENERAL MTRS CO 6.25% DUE 10-02-2043 SEDOL: BP8Y7Q3	315,000.000	336,808.99	373,107.74
GENERAL MTRS CO 6.6% DUE 04-01-2036 SEDOL: BYXXXG0	405,000.000	444,782.90	493,447.14
GILEAD SCIENCES 4.5% DUE 02-01-2045 SEDOL: BSNBJW0	205,000.000	208,476.95	227,842.13

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Corporate Debt Instruments - Other			
United States - USD			
GILEAD SCIENCES 4.8% DUE 04-01-2044 SEDOL: BKHDRD3	395,000.000	425,516.36	458,327.98
GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038 SEDOL: BYZKX58	1,335,000.000	1,334,495.97	1,372,903.32
GOLDMAN SACHS GROUP INC 2.908% 06-05-2023 REG SEDOL: BF6Q772	895,000.000	896,792.82	889,049.15
GOLDMAN SACHS GROUP INC 3.272% 09-29-2025 REG SEDOL: BF0KZ43	340,000.000	340,253.20	338,630.15
GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO SEDOL: BBM55R1	35,000.000	44,744.00	45,128.58
GOLDMAN SACHS 2.876% DUE 10-31-2022 SEDOL: BYZKWW8	290,000.000	289,999.00	289,168.86
GOLDMAN SACHS 2.905% DUE 07-24-2023 SEDOL: BZ9NZX2	165,000.000	165,092.11	163,847.81
GOLDMAN SACHS 4.8% DUE 07-08-2044 SEDOL: BP4W4X7	140,000.000	156,904.46	159,677.70
GOLDMAN SACHS 6.125% DUE 02-15-2033 SEDOL: B7M7YX8	190,000.000	225,887.81	242,165.83
GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63	540,000.000	683,189.09	722,867.22
GRAINGER W W INC FIXED 4.6% DUE 06-15-2045 SEDOL: BYZWY62	235,000.000	265,375.17	257,227.24
GRAINGER W W INC 3.75% DUE 05-15-2046 SEDOL: BYP8NF2	150,000.000	149,064.38	144,563.10
GRAINGER W W INC 4.2% DUE 05-15-2047 SEDOL: BYQMTX3	235,000.000	234,168.10	244,097.09
GUARDIAN LIFE INS 4.85% DUE 01-24-2077 SEDOL: BYMXNV6	80,000.000	79,228.00	87,849.92
HALLIBURTON CO 4.75% DUE 08-01-2043 SEDOL: BCR5XW4	50,000.000	52,532.30	54,591.30
HALLIBURTON CO 4.85% DUE 11-15-2035 SEDOL: BYNR6K7	55,000.000	58,296.70	61,701.31
HALLIBURTON CO 5% DUE 11-15-2045 SEDOL: BYNR4N6	365,000.000	393,629.39	419,151.04
HALLIBURTON CO 7.45% DUE 09-15-2039 SEDOL: B63S808	105,000.000	148,200.44	150,148.32

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Corporate Debt Instruments - Other			
United States - USD			
HARTFORD FINL SVCS 6.1% DUE 10-01-2041 SEDOL: BFN0JK4	65,000.000	80,280.20	86,232.32
HESS CORP 5.6% DUE 02-15-2041 SEDOL: B4TV238	145,000.000	140,852.76	156,362.78
HESS CORP 6% DUE 01-15-2040 SEDOL: B55GWZ6	280,000.000	287,711.36	309,415.68
HEWLETT PACKARD CO 6% DUE 09-15-2041 SEDOL: B6YB851	55,000.000	60,150.75	58,812.16
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045 SEDOL: BDCT8F6	210,000.000	219,349.36	222,319.44
HOME DEPOT INC 2.125% DUE 09-15-2026 SEDOL: BD8CP47	105,000.000	98,439.60	98,307.20
HOME DEPOT INC 3.5% DUE 09-15-2056 SEDOL: BD886H5	165,000.000	160,724.04	158,727.53
HOME DEPOT INC 3.9% DUE 06-15-2047 SEDOL: BDGLXQ4	70,000.000	71,096.86	73,822.21
HONDA AUTO 1.04% DUE 02-21-2019 CUSIP: 43813NAC0	91,497.390	91,483.36	91,372.95
HSBC BK USA N A 7 DUE 01-15-2039 SEDOL: BG48WG1	115,000.000	161,246.10	169,919.29
HUMANA INC BNDS 2.9% 12-15-2022 SEDOL: BD491S8	120,000.000	119,796.00	119,801.16
HUMANA INC FIXED 3.95% DUE 03-15-2027 SEDOL: BYZKXV4	205,000.000	214,782.60	212,253.93
HUNTINGTON NATIONAL BANK 2.375% DUE 03-10-2020 BEO SEDOL: BF2NP17	205,000.000	204,987.70	204,687.79
HUNTINGTON NATL BK 2.5% DUE 08-07-2022 SEDOL: BD93QH9	15,000.000	14,908.65	14,795.01
HUNTINGTON 2.3% DUE 01-14-2022 CUSIP: 446150AK0	70,000.000	69,939.12	68,872.79
INTEL CORP 2.875% DUE 05-11-2024 SEDOL: BF3W9T9	75,000.000	74,981.25	75,687.90
INTERNATIONAL PAPER CO 4.35% DUE 08-15-2048 SEDOL: BF037N5	305,000.000	305,388.65	318,431.29
INTL PAPER CO 4.4% DUE 08-15-2047 SEDOL: BYYGTQ0	355,000.000	343,548.51	370,961.16

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Corporate Debt Instruments - Other			
United States - USD			
INTL PAPER CO 4.8% DUE 06-15-2044 SEDOL: BN70J06	150,000.000	161,054.69	164,198.40
INTL PAPER CO 6 DUE 11-15-2041 SEDOL: B6ZWB98	90,000.000	107,833.50	112,650.66
INTL PAPER CO 7.3% DUE 11-15-2039 SEDOL: B3MDYN8	135,000.000	177,215.07	190,173.83
INTST PWR & LT CO 3.25% DUE 12-01-2024 SEDOL: BSQXCH9	195,000.000	196,866.15	197,486.25
INTST PWR & LT CO 3.7% DUE 09-15-2046 SEDOL: BD1LVH6	270,000.000	268,110.00	270,365.31
JERSEY CENT PWR & 7.35% DUE 02-01-2019 SEDOL: B3L9ZX4	75,000.000	95,912.25	78,754.80
JOHN SEVIER COMB CYCLE 4.626 1-15-42 SEDOL: B7KGYQ0	272,096.250	304,905.62	300,168.69
JOHNSON & JOHNSON 3.4% 01-15-2038 SEDOL: BD5W7X3	170,000.000	169,495.10	174,124.71
JOHNSON & JOHNSON 3.5% 01-15-2048 SEDOL: BFN664	215,000.000	219,057.65	219,941.13
JOHNSON & JOHNSON 3.625% DUE 03-03-2037 SEDOL: BF01Z57	460,000.000	458,831.60	485,981.26
JOHNSON & JOHNSON 3.75% DUE 03-03-2047 SEDOL: BF01Z35	235,000.000	236,312.87	250,936.06
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2024 12-28-2016 SEDOL: BDG08Q6	45,000.000	46,967.40	46,639.13
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2044 12-23-2016 SEDOL: BDG08W2	200,000.000	208,782.00	220,297.00
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016 SEDOL: BDG0907	175,000.000	184,543.65	192,772.13
JOHNSON CTLS INTL 4.5% DUE 02-15-2047 SEDOL: BYP53M0	190,000.000	188,308.01	208,731.91
JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048 SEDOL: BF348D2	80,000.000	82,591.49	83,431.04
JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048 SEDOL: BZ7NF45	1,000,000.000	1,012,646.63	1,082,358.00
JPMORGAN CHASE & CO 3.964% DUE 11-15-2048 SEDOL: BD0G1Q1	390,000.000	392,112.50	402,685.53

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Corporate Debt Instruments - Other			
United States - USD			
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040 SEDOL: B9L4NM6	120,000.000	142,733.83	151,125.48
JPMORGAN CHASE & 3.22% DUE 03-01-2025 SEDOL: BD97KY6	1,255,000.000	1,256,490.40	1,264,785.24
JPMORGAN CHASE & 3.882% DUE 07-24-2038 SEDOL: BF348B0	940,000.000	945,262.14	966,289.92
JPMORGAN CHASE & 5.6% DUE 07-15-2041 SEDOL: B6QKFT9	115,000.000	139,858.13	147,924.27
JUNIPER NETWORKS INC 5.95 DUE 03-15-2041 SEDOL: BG48XP7	60,000.000	66,948.60	67,160.22
KELLOGG CO 4.5% DUE 04-01-2046 SEDOL: BD31BB8	135,000.000	133,654.05	143,223.80
KENTUCKY UTILS CO 3.3% DUE 10-01-2025 SEDOL: BYTX3H5	160,000.000	161,671.69	163,788.64
KEYBANK NATL ASSN 1.7% DUE 06-01-2018 SEDOL: BYV3CH6	260,000.000	259,913.92	259,803.18
KIMCO RLTY CORP RT 4.25% DUE 04-01-2045 SEDOL: BWGCKR0	45,000.000	42,119.29	44,806.28
KIMCO RLTY CORP 2.7% DUE 03-01-2024 SEDOL: BZ14XY0	30,000.000	29,846.70	29,046.84
KIMCO RLTY CORP 4.125% DUE 12-01-2046 SEDOL: BDS6CH1	200,000.000	198,648.16	194,919.80
KIMCO RLTY CORP 4.45% 09-01-2047 SEDOL: BF7TVZ6	165,000.000	164,228.22	169,502.03
KINDER MORGAN INC 5.3% DUE 12-01-2034 SEDOL: BSWG9S2	295,000.000	305,828.48	314,695.38
KINDER MORGAN 4.25% DUE 09-01-2024 SEDOL: BV54K58	60,000.000	61,049.40	62,140.80
KRAFT FOODS GROUP 5% DUE 06-04-2042 CUSIP: 50076QAE6	115,000.000	122,736.05	123,397.76
KRAFT FOODS GROUP 6.125% DUE 08-23-2018 SEDOL: B84TKP3	175,000.000	213,855.25	179,526.20
KRAFT FOODS GROUP 6.5% DUE 02-09-2040 SEDOL: B87MC97	30,000.000	36,494.10	38,061.66
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP: 50077LAM8	125,000.000	136,811.25	137,502.25

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Corporate Debt Instruments - Other			
United States - USD			
KROGER CO 1.5% DUE 09-30-2019 SEDOL: BDCG028	185,000.000	183,711.45	182,380.22
KROGER CO 2.65% DUE 10-15-2026 SEDOL: BDCG0L7	35,000.000	34,779.49	32,582.94
KROGER CO 3.7% 08-01-2027 SEDOL: BF347Q8	40,000.000	39,976.40	40,503.40
KROGER CO 3.875% DUE 10-15-2046 SEDOL: BYVZCX8	450,000.000	433,257.78	411,972.30
KROGER CO 4.45% DUE 02-01-2047 SEDOL: BYND735	230,000.000	223,341.08	229,652.01
KROGER CO 5 DUE 04-15-2042 REG SEDOL: B6ZH8X6	35,000.000	36,571.50	37,186.28
KROGER CO 5.4% DUE 07-15-2040 SEDOL: B3XL1X0	120,000.000	128,679.60	132,594.60
LEGG MASON INC 5.625 DUE 01-15-2044 REG SEDOL: BJ4H805	65,000.000	66,464.39	72,466.94
LIFE TECHNOLOGIES 5% DUE 01-15-2021 SEDOL: B4XBGR6	80,000.000	89,620.80	84,638.56
LINCOLN NATL CORP 6.15 DUE 04-07-2036 BEO SEDOL: B12B2J0	4,000.000	4,619.80	4,961.90
LOCKHEED MARTIN CORP NT SER B STEP UP 06-01-2040 SEDOL: B3TZ8G8	65,000.000	77,338.30	82,218.11
LOCKHEED MARTIN 3.6% DUE 03-01-2035 SEDOL: BVYVQ29	115,000.000	108,065.50	115,926.44
LOCKHEED MARTIN 3.8% DUE 03-01-2045 SEDOL: BVYPPC4	450,000.000	434,841.49	455,753.70
LOCKHEED MARTIN 4.07% DUE 12-15-2042 SEDOL: BBD6G92	105,000.000	104,663.30	110,537.70
LOWES COS INC 3.7% DUE 04-15-2046 SEDOL: BD0SCD1	120,000.000	115,915.20	120,491.28
LOWES COS INC 4.05% DUE 05-03-2047 SEDOL: BYWC120	380,000.000	379,912.47	404,516.84
LOWES COS INC 4.25% DUE 09-15-2044 SEDOL: BQQLW68	65,000.000	76,131.25	70,846.10
LOWES COS INC 4.375% DUE 09-15-2045 SEDOL: BYMYN08	60,000.000	62,452.20	66,316.20

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Corporate Debt Instruments - Other			
United States - USD			
LOWES COS INC 4.65 DUE 04-15-2042 SEDOL: B7B2LT9	130,000.000	137,504.59	148,558.67
LYONDELLBASELL 4.625% DUE 02-26-2055 SEDOL: BXVMC87	60,000.000	56,569.20	63,495.06
LYONDELLBASELL 5.75% DUE 04-15-2024 SEDOL: BLSP7R9	30,000.000	35,103.60	34,190.64
MA ELEC CO 5.9% DUE 11-15-2039 SEDOL: B59HGR5	60,000.000	74,829.60	79,160.10
MA INST TECH 3.885% DUE 07-01-2116 SEDOL: BZB26Q7	310,000.000	310,000.00	304,320.49
MA INST TECH 4.678% DUE 07-01-2114 SEDOL: BM7SF38	175,000.000	175,000.00	204,357.83
MACYS RETAIL HLDGS 5.125% DUE 01-15-2042 SEDOL: B7KGR83	380,000.000	327,286.54	340,559.80
MAGELLAN MIDSTREAM 4.2% DUE 10-03-2047 SEDOL: BF0KZ10	275,000.000	276,289.95	277,285.53
MARATHON OIL CORP 6.6% DUE 10-01-2037 SEDOL: B27ZDL3	125,000.000	143,105.14	156,616.38
MARATHON OIL CORP 6.8% DUE 03-15-2032 SEDOL: BBMT8K7	180,000.000	218,759.40	219,009.96
MARATHON PETE CORP 5.85% DUE 12-15-2045 SEDOL: BZ02G68	150,000.000	149,620.50	172,780.95
MARATHON PETE CORP 5% DUE 09-15-2054 SEDOL: BQSC311	120,000.000	117,313.00	121,530.72
MARATHON PETE CORP 6.5% DUE 03-01-2041 SEDOL: B6W1ZC9	260,000.000	301,343.56	325,870.22
MARATHON PETROLEUM CORP 3.625% DUE 09-15-2024 SEDOL: BQQGYZ6	115,000.000	114,629.62	117,280.34
MARKEL CORP 4.3% 11-01-2047 SEDOL: BF00112	135,000.000	134,360.25	138,658.50
MARSH & MCLENNAN COS INC 4.35% 01-30-2047 SEDOL: BYQ8HY8	115,000.000	115,086.39	127,383.09
MARSH & MCLENNAN 2.75% DUE 01-30-2022 SEDOL: BYQ8J42	300,000.000	299,723.85	300,604.50
MASCO CORP 4.5% DUE 05-15-2047 SEDOL: BDFZC82	80,000.000	79,649.44	81,400.24

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Corporate Debt Instruments - Other			
United States - USD			
MASTERCARD INC 3.8% DUE 11-21-2046 SEDOL: BD6KVZ6	120,000.000	117,993.60	127,547.52
MAXIM INTEGRATED PRODS INC 2.5 DUE 11-15-2018 REG SEDOL: BGLDK54	180,000.000	179,206.20	180,641.52
MAY DEPT STORES CO 6.7% DUE 07-15-2034 SEDOL: BG48Z73	40,000.000	39,724.80	41,866.16
MCDONALD'S CORP 3.625 DUE 05-01-2043 SEDOL: B831BL3	105,000.000	87,296.16	100,881.48
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038 SEDOL: B2Q1JQ9	55,000.000	72,634.65	73,318.36
MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042 SEDOL: B6T0R90	140,000.000	119,651.23	136,669.40
MCDONALDS CORP 4.875% DUE 07-15-2040 SEDOL: B4T8994	155,000.000	163,120.85	178,723.37
MEDTRONIC INC 4.5 DUE 03-15-2042 REG SEDOL: B4M8708	50,000.000	55,096.50	55,875.20
MEM 4.2% DUE 07-01-2055 SEDOL: BVFB1T0	40,000.000	42,078.80	43,246.92
MEMORIAL SLOAN-KETTERING CANCER CTR TAXABLE BD SER 2012A 4.125 7-1-52 SEDOL: B90DSL8	215,000.000	208,593.00	226,501.64
MERRILL LYNCH & CO 6.11% DUE 01-29-2037 SEDOL: B83ZNK8	40,000.000	47,040.80	51,138.20
MERRILL LYNCH & CO 7.75% DUE 05-14-2038 SEDOL: BBMT8T6	70,000.000	103,201.00	104,887.02
** METLIFE INC STEP CPN 4.721% DUE 12-15-2044 SEDOL: BRF1CN3	450,000.000	470,164.23	523,139.85
** METLIFE INC STEP-UP 09-15-2023 SEDOL: BDD9HH0	120,000.000	129,793.20	129,566.28
** METLIFE INC 10.75% DUE 08-01-2069 SEDOL: B3Q5R19	75,000.000	114,196.88	125,437.50
** METLIFE INC 3.6% DUE 04-10-2024 SEDOL: BQ1TDP3	185,000.000	194,305.28	193,541.82
** METLIFE INC 4.05% DUE 03-01-2045 SEDOL: BW9JZD9	75,000.000	77,977.50	78,656.48
** METLIFE INC 4.875% DUE 11-13-2043 SEDOL: BGDXXK74	40,000.000	44,785.84	46,939.04

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Corporate Debt Instruments - Other			
United States - USD			
** METLIFE INC 5.875% DUE 02-06-2041 SEDOL: B4Z51H1	225,000.000	281,529.33	292,516.20
MICROSOFT CORP FIXED 4.5% DUE 02-06-2057 SEDOL: BYP2P81	165,000.000	179,442.78	195,380.46
MICROSOFT CORP 2.375 DUE 05-01-2023 CUSIP: 594918AT1	215,000.000	217,026.77	213,188.84
MICROSOFT CORP 3.5% DUE 11-15-2042 CUSIP: 594918AR5	85,000.000	79,296.23	85,307.53
MICROSOFT CORP 3.7% DUE 08-08-2046 CUSIP: 594918BT0	945,000.000	955,030.93	985,172.90
MICROSOFT CORP 3.75% DUE 02-12-2045 SEDOL: BVWXT40	155,000.000	150,928.73	163,291.73
MICROSOFT CORP 3.75% DUE 05-01-2043 CUSIP: 594918AU8	55,000.000	57,103.75	57,676.85
MICROSOFT CORP 3.95% DUE 08-08-2056 CUSIP: 594918BU7	160,000.000	162,474.67	170,782.72
MICROSOFT CORP 4.1% DUE 02-06-2037 SEDOL: BYP2P70	240,000.000	245,695.69	267,961.68
MICROSOFT CORP 4.45% DUE 11-03-2045 CUSIP: 594918BL7	175,000.000	198,846.05	205,116.98
MICROSOFT CORP 4% DUE 02-12-2055 CUSIP: 594918BE3	1,005,000.000	983,199.85	1,075,178.15
MIDAMERICAN ENERGY 5.95% DUE 05-15-2037 SEDOL: B2374T8	335,000.000	411,751.07	438,889.53
MOLSON COORS 2.1% DUE 07-15-2021 SEDOL: BYT4Q57	370,000.000	371,048.07	362,648.47
MOLSON COORS 4.2% DUE 07-15-2046 SEDOL: BYT4Q46	70,000.000	69,553.91	71,331.61
MONSANTO CO NEW 1.85 DUE 11-15-2018 REG SEDOL: BGCC6S5	150,000.000	149,791.50	149,788.35
MONSANTO CO NEW 2.75% DUE 07-15-2021 SEDOL: BNNVP27	250,000.000	250,255.13	251,118.75
MONSANTO CO NEW 3.6 DUE 07-15-2042 SEDOL: B7XK7B5	75,000.000	69,119.62	68,716.13
MONSANTO CO NEW 4.7% DUE 07-15-2064 SEDOL: BP4W578	545,000.000	494,697.65	568,750.56

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
MORGAN STANLEY FORMERLY MORGAN STANLEY 3.591% 07-22-2028 SEDOL: BZ9P8W8	770,000.000	772,086.20	777,087.08
MORGAN STANLEY SR NT FLTG DUE 02-14-2020/02-14-2019 REG SEDOL: BZBZ9J0	320,000.000	320,000.00	321,275.52
MORGAN STANLEY 3.971% 07-22-2038 SEDOL: BZ9P947	775,000.000	778,364.70	802,507.85
MORGAN STANLEY 4.375% DUE 01-22-2047 SEDOL: BYM4WR8	555,000.000	569,766.04	608,381.01
MORGAN STANLEY 6.375% DUE 07-24-2042 SEDOL: B98G6S2	65,000.000	86,305.37	90,372.56
MOUNT SINAI HOSP 3.981% BNDS 07-01-2048 SEDOL: BFX4N26	95,000.000	95,000.00	96,098.30
NATIONAL RURAL UTILS COOP FIN CORP COLL TR BD 2.3% DUE 11-01-2020/10-27-2015 CUSIP: 637432NF8	230,000.000	231,066.68	229,779.89
NATL RURAL UTILS 10.375% DUE 11-01-2018 CUSIP: 637432LR4	285,000.000	422,016.60	304,472.34
NEVADA PWR CO 5.375% DUE 09-15-2040 SEDOL: B64G771	75,000.000	83,904.00	93,071.78
NEW YORK & 4.763% DUE 08-01-2116 SEDOL: BD8PHR3	175,000.000	174,989.50	186,315.33
NEWELL BRANDS INC 3.85% DUE 04-01-2023 SEDOL: BD3J3K5	315,000.000	331,477.63	325,949.72
NEWELL BRANDS INC 5.375% DUE 04-01-2036 SEDOL: BD3J3G1	275,000.000	315,476.01	321,856.15
NEWELL BRANDS INC 5.5% DUE 04-01-2046 SEDOL: BD3J3M7	500,000.000	560,357.26	596,138.50
NEWMONT MNG CORP 6.25% DUE 10-01-2039 SEDOL: BG490N7	215,000.000	235,674.55	274,928.24
NISOURCE FIN CORP FIXED 2.65% DUE 11-17-2022 SEDOL: BD5W830	245,000.000	244,691.30	243,151.72
NISOURCE FIN CORP 3.95% DUE 03-30-2048 SEDOL: BD72Q01	230,000.000	229,751.60	235,612.00
NISSAN AUTO 1.05% DUE 10-15-2019 CUSIP: 65477UAC4	94,829.350	94,809.42	94,643.48
NISSAN MTR ACCEP 2.15% DUE 09-28-2020 SEDOL: BDD87W2	200,000.000	199,832.00	198,346.80

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
NOBLE ENERGY INC 4.95% DUE 08-15-2047 SEDOL: BD0NMR0	290,000.000	288,964.70	310,345.82
NOBLE ENERGY INC 5.25% DUE 11-15-2043 SEDOL: BLSP519	70,000.000	73,140.20	77,473.48
NORDSTROM INC 4.75% DUE 05-01-2020 SEDOL: B65FTX7	125,000.000	130,222.50	130,822.00
NORDSTROM INC 4% DUE 03-15-2027 SEDOL: BYXCM71	185,000.000	184,304.40	184,305.70
NORDSTROM INC 5% DUE 01-15-2044 SEDOL: BNF1H8	745,000.000	736,023.75	718,231.41
NORTHROP GRUMMAN 2.08% DUE 10-15-2020 SEDOL: BF15KJ7	425,000.000	423,300.10	421,536.25
NORTHROP GRUMMAN 3.25% DUE 01-15-2028 SEDOL: BF15KF3	580,000.000	580,616.91	580,847.38
NORTHROP GRUMMAN 3.25% DUE 08-01-2023 SEDOL: BB9ZST7	155,000.000	158,512.30	158,168.20
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL: BF15KD1	585,000.000	589,219.43	611,385.84
NORTHROP GRUMMAN 5.05% DUE 11-15-2040 SEDOL: B5WCY73	95,000.000	107,130.55	111,422.84
NORTHWESTERN UNIV 4.643% DUE 12-01-2044 SEDOL: BFWLB79	70,000.000	70,000.00	84,501.76
NORTHWESTN MUT 6.063% DUE 03-30-2040 SEDOL: B58P7W2	70,000.000	87,376.10	93,977.66
NUCOR CORP 5.2% DUE 08-01-2043 SEDOL: BCJ52H0	115,000.000	131,955.06	139,326.30
NYU HOSPS CTR 4.784% DUE 07-01-2044 SEDOL: BD3DYF9	100,000.000	106,612.00	114,269.70
NYU HOSPS CTR 5.75% DUE 07-01-2043 SEDOL: BCJSQG6	45,000.000	45,331.28	58,588.20
O REILLY AUTOMOTIVE INC NEW 3.6% DUE 09-01-2027 CUSIP: 67103HAF4	360,000.000	359,649.30	361,323.36
OCCIDENTAL PETE 4.4% DUE 04-15-2046 SEDOL: BDBFN16	85,000.000	86,430.55	94,091.09
OCHSNER CLINIC 5.897% DUE 05-15-2045 SEDOL: BYNMMF9	125,000.000	125,000.00	163,210.50

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Corporate Debt Instruments - Other			
United States - USD			
OGLETHORPE PWR 4.2% DUE 12-01-2042 SEDOL: B90ZDZ3	250,000.000	242,742.50	250,243.00
OK GAS & ELEC CO FIXED 3.85% DUE 08-15-2047 SEDOL: BYXGKK2	110,000.000	109,650.20	114,506.04
OK GAS & ELEC CO 4.15% DUE 04-01-2047 SEDOL: BYVBMP8	110,000.000	119,009.00	119,681.21
ONCOR ELEC 5.25% DUE 09-30-2040 SEDOL: B3LR312	115,000.000	138,982.10	143,387.52
ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041 SEDOL: B8B7B80	100,000.000	103,249.00	115,581.70
ORACLE CORP 2.95% DUE 11-15-2024 SEDOL: BD390T3	600,000.000	599,052.00	604,299.60
ORACLE CORP 3.8% 11-15-2037 SEDOL: BF4ZFF5	555,000.000	557,597.30	582,067.91
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02	420,000.000	411,591.34	446,884.62
ORACLE CORP 4% 11-15-2047 SEDOL: BD390R1	780,000.000	791,268.01	830,608.74
PAC GAS & ELEC CO 3.75 DUE 08-15-2042 SEDOL: B7MTCC9	345,000.000	342,758.20	332,412.68
PAC GAS & ELEC CO 4.6% DUE 06-15-2043 SEDOL: BBK3XJ5	120,000.000	131,193.60	131,161.44
PAC GAS & ELEC CO 4.75 DUE 02-15-2044 SEDOL: BJZ7ZR0	75,000.000	87,558.75	83,143.43
PAC GAS & ELEC CO 5.4% DUE 01-15-2040 SEDOL: BBMT915	115,000.000	141,747.85	138,706.91
PAC GAS & ELEC CO 5.8% DUE 03-01-2037 SEDOL: B1V4L37	530,000.000	648,383.49	661,394.42
PACIFIC GAS & ELEC CO SR NT 3.75 DUE 02-15-2024 REG SEDOL: BJZ7ZP8	100,000.000	99,901.00	103,673.20
PACIFICORP 5.5% DUE 01-15-2019 SEDOL: B3KWTG7	275,000.000	332,276.01	284,423.98
PACIFICORP 5.75% DUE 04-01-2037 SEDOL: B1V72T9	110,000.000	139,152.20	142,020.56
PECO ENERGY CO FIXED 3.7% 09-15-2047 SEDOL: BYVPKV2	145,000.000	144,453.35	148,847.29

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PERRIGO FIN PLC 3.9% DUE 12-15-2024 SEDOL: BDR71C3	25,000.000	25,610.87	25,418.88
PERRIGO FIN PLC 4.9% DUE 12-15-2044 SEDOL: BDR71F6	252,000.000	245,025.71	260,641.33
PFIZER INC 4.125% DUE 12-15-2046 SEDOL: BZ3FFH8	70,000.000	70,712.24	77,709.10
PFIZER INC 5.6% DUE 09-15-2040 SEDOL: BZ4CYN7	65,000.000	81,536.00	84,662.31
PHILIP MORRIS INTL 2.375% DUE 08-17-2022 SEDOL: BF954Z3	280,000.000	280,946.40	275,889.60
PHILLIPS 66 3.75% DUE 03-01-2028 SEDOL: BDZ4H95	130,000.000	129,506.00	130,059.41
PHILLIPS 66 4.65% DUE 11-15-2034 SEDOL: BSPCBQ9	40,000.000	41,246.81	43,826.00
PHILLIPS 66 4.875% DUE 11-15-2044 SEDOL: BSPCC33	110,000.000	115,737.60	125,992.46
PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG SEDOL: B6Y16K2	160,000.000	150,974.40	155,792.64
PLAINS ALL AMERN 3.6% DUE 11-01-2024 SEDOL: BQQCCH2	95,000.000	94,839.28	92,516.42
PLAINS ALL AMERN 4.7 DUE 06-15-2044 CUSIP: 72650RBE1	115,000.000	99,261.48	107,507.98
PLAINS ALL AMERN 6.65% DUE 01-15-2037 SEDOL: B23G0D1	125,000.000	115,733.75	142,729.88
PNC BK N A PITT PA 2.3% DUE 06-01-2020 SEDOL: BYNHY58	310,000.000	312,120.40	309,694.34
PNC BK N A PITT PA 2.4% DUE 10-18-2019 SEDOL: BQXKF14	35,000.000	35,462.00	35,051.66
PNC BK N A PITT PA 2% DUE 05-19-2020 SEDOL: BZ0W3D4	255,000.000	254,711.85	252,923.03
PPL CAP FDG INC 3.95% DUE 03-15-2024 SEDOL: BKKMXH3	105,000.000	109,361.78	109,849.64
PPL CAP FDG INC 5% DUE 03-15-2044 SEDOL: BKRC76	75,000.000	79,827.75	86,902.13
PRESIDENT & 5.625% DUE 10-01-2038 SEDOL: B2NXNY4	65,000.000	86,923.20	87,923.75

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PRIVATE EXPT FDG CORP 3.55 01-15-2024 SEDOL: BHZLVL4	80,000.000	79,726.40	84,790.00
PROCTER & GAMBLE 9.36% DUE 01-01-2021 SEDOL: 2704537	357,859.200	458,059.78	396,361.27
PROGRESS ENERGY SR NT 7.05 DUE 03-15-2019 SEDOL: B65YB05	75,000.000	95,153.25	79,176.68
PROGRESS ENERGY 7% DUE 10-30-2031 SEDOL: 2812623	120,000.000	159,728.40	160,354.44
PROGRESSIVE CORP 3.7% DUE 01-26-2045 SEDOL: BVJFCF1	55,000.000	51,601.00	55,451.61
PROGRESSIVE CORP 4.35 DUE 04-25-2044 SEDOL: BLTW5V9	40,000.000	42,990.40	44,463.92
PSEG PWR LLC 8.625% DUE 04-15-2031 SEDOL: 2828374	205,000.000	298,576.35	270,286.35
PUBLIC SVC CO COLO 4.3% DUE 03-15-2044 SEDOL: BJZD6P3	100,000.000	102,537.00	111,421.30
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM NTS 2.3 09-15-2018 SEDOL: BDT7Z63	95,000.000	94,973.40	95,075.72
PUBLIC SVC ENTERPRISE GROUP INC 2.65% 11-15-2022 SEDOL: BZ6F412	225,000.000	224,714.25	223,020.68
PUGET SOUND ENERGY INC 5.76 DUE 07-15-2040 SEDOL: BF339F8	205,000.000	259,852.13	270,298.04
PUGET SOUND ENERGY 5.795% DUE 03-15-2040 SEDOL: B64Y3G6	80,000.000	107,242.40	105,820.32
PUGET SOUND ENERGY 6.724% DUE 06-15-2036 CUSIP: 745332BW5	125,000.000	164,556.25	171,687.38
PVTPL ABBOTT LABS 3.875% 09-15-2025 SEDOL: BD3FM06	135,000.000	138,530.25	139,633.47
PVTPL AEP TRANSMISSION CO LLC SR NT SER D 144A 3.1 DUE 12-01-2026/11-21-2016 BEO SEDOL: BYZN777	120,000.000	119,200.80	120,238.32
PVTPL AEP TRANSMISSION CO LLC SR NT SER H 3.75% 12-01-2047 SEDOL: BDD87Y4	150,000.000	149,638.50	154,264.50
PVTPL AMAZON COM INC 2.8% 08-22-2024 SEDOL: BD5KBL3	120,000.000	119,410.80	119,635.20
PVTPL AMAZON COM INC 3.875% 08-22-2037 SEDOL: BD5KBJ1	525,000.000	527,724.45	557,076.98

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Corporate Debt Instruments - Other			
United States - USD			
PVTPL BAKER HUGHES A GE CO LLC/BAKER HUGHES 144A 4.08 DUE 12-15-2047 SEDOL: BF0CG79	115,000.000	115,000.00	116,962.48
PVTPL BRIGHTHOUSE FINL INC 4.7% 06-22-2047 SEDOL: BF38340	255,000.000	251,662.92	260,134.17
PVTPL CF INDS INC SR SECD NT 144A 4.5% DUE 12-01-2026 BEO SEDOL: BZ124W9	45,000.000	44,723.25	46,908.54
PVTPL DR PEPPER SNAPPLE GROUP INC 3.43% 06-15-2027 SEDOL: BF4SN49	200,000.000	202,729.78	200,328.00
PVTPL ECOLAB INC 3.95% 12-01-2047 SEDOL: BDR0F20	65,000.000	64,660.05	66,443.52
PVTPL ERAC USA FINANCE LLC 4.2% 11-01-2046 SEDOL: BYM4ZC4	135,000.000	134,287.98	132,218.73
PVTPL HALLIBURTON CO DEB 144A 7.6% DUE 08-15-2096 BEO SEDOL: B2QP9M7	215,000.000	311,830.43	305,250.77
PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO SEDOL: B3VJFD4	650,000.000	826,255.62	879,877.05
PVTPL HYUNDAI CAP AMER SR NT 2.55 DUE 02-06-2019 BEO SEDOL: BJT7ZJ8	160,000.000	160,238.40	159,718.72
PVTPL HYUNDAI CAP AMER 1.75% DUE 09-27-2019 SEDOL: BYM7910	140,000.000	137,970.00	137,333.28
PVTPL INTEL CORP INTEL CORP 3.734% 12-08-2047 SEDOL: BD25MX0	190,000.000	192,969.70	197,303.60
PVTPL JOHNSON S C & SON INC SR NT 144A 4.75% DUE 10-15-2046/10-16-2015 BEO SEDOL: BYZDVQ4	95,000.000	109,972.95	111,056.05
PVTPL KEYSpan GAS EAST CORP CORPBOND 5.819% DUE 04-01-2041 BEO SEDOL: B5NKKP6	130,000.000	155,466.07	170,609.92
PVTPL LIBERTY MUT GROUP INC SR NT 6.5 DUE 05-01-2042 BEO SEDOL: B87FCF2	90,000.000	104,134.50	120,095.01
PVTPL MASS MUT LIFE INS CO 5.375 12-1-41 SEDOL: B7C6F10	40,000.000	45,384.00	48,668.76
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO SEDOL: BGMTTQ5	210,000.000	214,528.59	261,444.54
PVTPL MONONGAHELA PWR CO 1ST MTG BD 144A4.1% DUE 04-15-2024/11-27-2013 BEO SEDOL: BGMTTP4	124,000.000	129,917.28	131,440.74
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 5.75% DUE 01-15-2020/03-15-2018 BEO SEDOL: B5NTVF0	310,000.000	350,734.00	327,394.10

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Corporate Debt Instruments - Other			
United States - USD			
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO SEDOL: B5MMVT4	320,000.000	406,599.84	401,874.24
PVTPL PACIFIC GAS & ELEC CO SR NT 3.3% 12-01-2027 SEDOL: BD1KJY6	525,000.000	523,742.40	520,089.15
PVTPL PRUDENTIAL FINL INC 3.935% DUE 12-07-2049 BEO SEDOL: BF4PG63	178,000.000	164,274.62	181,989.16
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 2.8 DUE 10-15-2022 SEDOL: B7V9MC0	40,000.000	39,410.08	39,744.24
PVTPL VERIZON OWNER TR 2017-2 CL A 1.92% 12-20-2021 BEO SEDOL: BF0Z991	565,000.000	564,913.44	561,251.79
REGENCY CTRS L P 3.6% 02-01-2027 SEDOL: BYMXPD2	220,000.000	221,957.00	220,200.64
REGENCY CTRS L P 4.4% DUE 02-01-2047 SEDOL: BYXJZ95	130,000.000	129,655.09	133,967.21
REGENCY ENERGY 4.5 DUE 11-01-2023 SEDOL: BHB23D7	180,000.000	185,549.40	186,109.38
REGENCY ENERGY 5% DUE 10-01-2022 SEDOL: BPC1VJ1	135,000.000	141,312.12	143,906.09
REGIONS BK 2.25% DUE 09-14-2018 SEDOL: BYY91Y1	200,000.000	199,762.00	200,218.00
REGIONS FINL CORP FIXED 2.75% DUE 08-14-2022 SEDOL: BF47T26	35,000.000	34,982.15	34,889.89
REGIONS FINL CORP 3.2% DUE 02-08-2021 SEDOL: BZ6SK57	30,000.000	30,837.00	30,523.80
REPUBLIC N Y CORP 7.2% DUE 07-15-2097 SEDOL: B3D5P18	75,000.000	100,184.80	109,212.53
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035 SEDOL: BZ0W055	65,000.000	69,930.83	77,479.09
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL: BZ0HGG3	145,000.000	175,581.22	181,071.65
ROCKWELL COLLINS 4.35% DUE 04-15-2047 SEDOL: BYVBMG9	45,000.000	44,984.96	48,873.06
ROPER TECHNOLOGIES 2.8% DUE 12-15-2021 SEDOL: BZCD4R6	145,000.000	146,911.10	145,255.49
RPM INTL INC 5.25% DUE 06-01-2045 SEDOL: BYLY8N7	80,000.000	84,985.60	92,153.92

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Corporate Debt Instruments - Other			
United States - USD			
RWJ BARNABAS HLTH 3.949% DUE 07-01-2046 CUSIP: 78349AAB9	160,000.000	160,000.00	163,110.08
S CAROLINA ELEC & 4.1% DUE 06-15-2046 SEDOL: BZB1G20	80,000.000	80,504.00	81,287.04
S CAROLINA ELEC & 4.5% DUE 06-01-2064 SEDOL: BMQXLY7	85,000.000	84,097.30	88,150.19
S CAROLINA ELEC & 4.6% DUE 06-15-2043 SEDOL: BBHV6D7	240,000.000	245,627.90	259,270.32
S CAROLINA ELEC & 5.1% DUE 06-01-2065 SEDOL: BY58YK4	200,000.000	207,085.14	228,839.60
SAN DIEGO GAS & 1.914% DUE 02-01-2022 SEDOL: BWBVVS0	106,071.900	106,071.90	103,566.48
SEMPRA ENERGY 6% DUE 10-15-2039 SEDOL: B4T9B57	130,000.000	167,640.20	167,741.60
SHERWIN-WILLIAMS 2.25% DUE 05-15-2020 SEDOL: BDGKT63	370,000.000	368,542.20	368,761.24
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047 SEDOL: BDGKT18	215,000.000	218,572.55	235,068.96
SHIRE ACQUISITIONS 2.4% DUE 09-23-2021 SEDOL: BD1XH63	375,000.000	374,541.59	369,097.88
SHIRE ACQUISITIONS 2.875% DUE 09-23-2023 SEDOL: BD1XH74	185,000.000	179,334.50	181,868.69
SHIRE ACQUISITIONS 3.2% DUE 09-23-2026 SEDOL: BD1XH85	230,000.000	225,174.60	224,883.19
SMUCKER J M CO 3.375% DUE 12-15-2027 SEDOL: BF1Q658	170,000.000	169,942.20	170,226.10
SOUTH CAROLINA ELEC & GAS CO 4.35 DUE 02-01-2042 SEDOL: B6SXB65	155,000.000	158,210.05	161,926.33
SOUTHERN CO 2.95% DUE 07-01-2023 SEDOL: BYT14W1	360,000.000	360,604.91	360,176.40
SOUTHERN CO 4.25% DUE 07-01-2036 SEDOL: BYT1517	260,000.000	267,545.01	273,988.26
SOUTHERN CO 4.4% DUE 07-01-2046 SEDOL: BYT1540	90,000.000	88,998.99	95,847.57
SOUTHERN PWR CO 4.95% DUE 12-15-2046 SEDOL: BZ124X0	70,000.000	68,993.40	76,782.37

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
SOUTHERN PWR CO 5.25% DUE 07-15-2043 SEDOL: BCB8385	185,000.000	194,088.53	209,165.44
SOUTHN BAPTIST 4.857% DUE 07-15-2045 SEDOL: BYY5G55	170,000.000	170,000.00	195,768.26
SOUTHN CAL EDISON 1.845% DUE 02-01-2022 CUSIP: 842400GF4	318,214.290	318,214.29	315,125.70
SOUTHN CAL EDISON 4.05% DUE 03-15-2042 SEDOL: B7RDY97	80,000.000	76,880.00	85,901.28
SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL: BD9BPH6	70,000.000	75,098.10	75,184.76
SOUTHN CAL EDISON 5.5% DUE 03-15-2040 SEDOL: B65ZDS0	100,000.000	120,363.00	128,068.90
SOUTHN CAL EDISON 6.05% DUE 03-15-2039 SEDOL: B65HYN8	300,000.000	392,586.41	401,820.30
SOUTHN CAL GAS CO 5.125% DUE 11-15-2040 SEDOL: B67TMY9	95,000.000	118,853.55	118,058.59
SOUTHN CO GAS CAP 3.95% DUE 10-01-2046 SEDOL: BD30007	40,000.000	39,525.05	39,715.56
SOUTHWESTN ELEC 3.9% DUE 04-01-2045 SEDOL: BWGCKS1	60,000.000	59,292.88	61,557.42
SPECTRA ENERGY 4.5% DUE 03-15-2045 SEDOL: BWC4XS2	130,000.000	130,861.90	134,046.25
ST PAUL TRAVELERS COS INC FORMERLY ST P ST PAUL TRAVELERS 6.75 06-20-2036 BEO SEDOL: B17M7Y8	90,000.000	117,612.90	127,484.64
STARBUCKS CORP 3.75% 12-01-2047 SEDOL: BF2RBL1	265,000.000	265,841.80	268,584.66
STIFEL FINL CORP 3.5% DUE 12-01-2020 SEDOL: BZ9N888	95,000.000	94,633.30	95,746.70
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047 SEDOL: BD35XM5	155,000.000	154,699.30	156,046.72
SUNOCO LOGISTICS 4.25% DUE 04-01-2024 SEDOL: BL9FK91	85,000.000	87,545.75	86,655.38
SUNOCO LOGISTICS 4.95% DUE 01-15-2043 SEDOL: B8BHLQ8	370,000.000	330,508.49	348,068.62
SUNOCO LOGISTICS 5.3% DUE 04-01-2044 SEDOL: BL9FKB3	65,000.000	65,189.80	64,148.44

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL: BSN4Q84	240,000.000	236,495.46	238,491.12
SUNTRUST BK ATL GA FIXED 2.45% DUE 08-01-2022 SEDOL: BF2X9V5	110,000.000	109,804.20	108,465.28
SUNTRUST BKS INC 2.7% DUE 01-27-2022 SEDOL: BYWFW26	430,000.000	431,979.50	429,984.95
SYNCHRONY FINL 3.95% DUE 12-01-2027 SEDOL: BD2BV19	455,000.000	453,267.75	453,085.82
SYSCO CORP 3.3% DUE 07-15-2026 SEDOL: BYQ4QL6	245,000.000	247,495.52	246,536.64
SYSCO CORP 4.5% DUE 04-01-2046 SEDOL: BYQ4R13	100,000.000	102,883.95	108,793.00
SYSCO CORP 4.85% DUE 10-01-2045 SEDOL: BZ974R1	240,000.000	249,713.22	274,305.84
TARGET CORP FIXED 3.9% DUE 11-15-2047 SEDOL: BYZQN45	235,000.000	232,413.69	239,201.33
TARGET CORP 3.625% DUE 04-15-2046 SEDOL: BD073D5	545,000.000	516,875.47	530,455.04
TEACHERS INS & 4.27% DUE 05-15-2047 SEDOL: BF19248	295,000.000	296,624.50	311,974.60
TEACHERS INS & 6.85% DUE 12-16-2039 SEDOL: B50WZ61	11,000.000	14,730.84	15,541.26
TEXTRON INC 3.65% DUE 03-15-2027 SEDOL: BF01TW2	70,000.000	71,521.80	71,140.72
TEXTRON INC 4% DUE 03-15-2026 SEDOL: BYXVC23	185,000.000	188,903.50	192,969.06
TIME WARNER CABLE 4.5% DUE 09-15-2042 SEDOL: B8N2417	60,000.000	56,071.80	56,292.96
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1	495,000.000	498,698.35	515,932.56
TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL: B66BW80	655,000.000	734,266.50	710,669.11
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20	280,000.000	307,171.90	329,300.72
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8	90,000.000	92,461.72	107,988.93

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
TIME WARNER CABLE 6.75% DUE 07-01-2018 SEDOL: B83TSX8	150,000.000	172,812.00	153,324.75
TIME WARNER INC 3.875% DUE 01-15-2026 SEDOL: BDCBVZ3	390,000.000	396,077.50	393,719.43
TIME WARNER INC 4.9% DUE 06-15-2042 SEDOL: B82YL79	205,000.000	215,258.20	213,544.81
TOYOTA MTR CR CORP 1.2% DUE 04-06-2018 SEDOL: BYZ1LW4	275,000.000	274,934.00	274,588.05
TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG SEDOL: B96NB24	65,000.000	65,156.65	68,012.82
TRAVELERS COS INC 4.6% DUE 08-01-2043 SEDOL: BCLBGF2	85,000.000	95,868.95	98,136.75
TRCNTNTL GAS PIPE 7.25% DUE 12-01-2026 SEDOL: 2977050	55,000.000	68,992.00	68,607.61
TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026 SEDOL: BYXR3R3	560,000.000	631,150.01	715,774.65
TRINITY HLTH CORP 4.125% DUE 12-01-2045 SEDOL: BVW5515	165,000.000	164,836.65	174,950.99
TUFTS UNIV TAXABLE BD SER 2012A 5.017 DUE 04-15-2112 SEDOL: B7ZWP15	55,000.000	58,070.65	62,858.07
TYSON FOODS INC 4.55% DUE 06-02-2047 SEDOL: BF0P399	135,000.000	134,211.60	147,030.39
UN PAC CORP 3.75 DUE 03-15-2024 SEDOL: BHZLVR0	50,000.000	52,901.00	52,845.55
UNION BANK 2.25 DUE 05-06-2019 REG SEDOL: BMBMJL2	25,000.000	25,134.25	24,967.90
UNION ELEC CO 3.9 DUE 09-15-2042 SEDOL: B759FZ0	380,000.000	368,100.14	403,777.74
UNION PAC CORP 2.75 DUE 04-15-2023 SEDOL: B9LVKK4	120,000.000	121,090.80	120,469.32
UNION PAC CORP 3.35% DUE 08-15-2046 SEDOL: BDG22S2	135,000.000	127,662.75	130,359.24
UNION PAC CORP 4.375% DUE 11-15-2065 SEDOL: BYQGY30	185,000.000	182,803.70	202,029.07
UNION PACIFIC CORP 3.6% DUE 09-15-2037 SEDOL: BYWJV98	155,000.000	154,846.55	160,589.77

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
UNIV SOUTHN CAL 3.841% DUE 10-01-2047 SEDOL: BYYHTX0	120,000.000	120,000.00	128,023.80
UTD PARCEL SVC INC 3.75% 11-15-2047 SEDOL: BDRYRR1	765,000.000	775,039.45	789,867.86
UTD TECHNOLOGIES 3.75% DUE 11-01-2046 SEDOL: BZ1JMC6	80,000.000	76,592.00	80,127.44
UTD TECHNOLOGIES 4.5% DUE 06-01-2042 SEDOL: B8J6DZ0	550,000.000	586,113.91	609,600.75
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 SEDOL: B3FD1W3	455,000.000	761,923.91	783,926.33
VA ELEC & PWR CO 3.8% DUE 09-15-2047 SEDOL: BZ0WZD8	155,000.000	155,248.45	160,460.34
VALERO ENERGY CORP 3.4% DUE 09-15-2026 SEDOL: BD5M8B8	95,000.000	93,716.55	95,386.27
VALERO ENERGY CORP 4.9% DUE 03-15-2045 SEDOL: BWBY7W5	135,000.000	127,815.73	153,759.33
VALERO ENERGY 4.375% DUE 12-15-2026 SEDOL: BD4G3C7	90,000.000	89,963.10	94,067.73
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG SEDOL: BSBN5N1	100,000.000	101,820.80	101,903.90
VERIZON 3.85% DUE 11-01-2042 SEDOL: B8HCRP8	175,000.000	148,825.25	158,296.95
VERIZON 4.5% DUE 08-10-2033 SEDOL: BF22PM5	420,000.000	418,815.60	440,508.60
VERIZON 4.672% DUE 03-15-2055 SEDOL: BYM0W21	1,985,000.000	1,835,352.39	1,916,406.34
VERIZON 4.75% DUE 11-01-2041 SEDOL: BBNBGK8	160,000.000	156,456.00	163,112.96
VERIZON 4.812% DUE 03-15-2039 SEDOL: BDFLJN4	1,285,000.000	1,255,931.49	1,344,377.28
VERIZON 5.012% DUE 08-21-2054 SEDOL: BVYRK47	980,000.000	959,580.80	1,003,509.22
VIACOM INC NEW 4.375% DUE 03-15-2043 SEDOL: BCHWWF1	235,000.000	200,738.10	203,436.21
VIACOM INC NEW 5.85% DUE 09-01-2043 CUSIP: 92553PAU6	130,000.000	135,115.50	134,513.21

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
VIACOM INC SR NT 6.875% DUE 04-30-2036/10-18-2006 CUSIP: 925524AX8	110,000.000	121,832.70	124,812.38
VISA INC 2.75% 09-15-2027 SEDOL: BD5WJ15	375,000.000	372,206.25	369,997.13
VISA INC 3.65% 09-15-2047 SEDOL: BD5WHT9	50,000.000	49,791.50	51,299.00
WA PRIME GROUP L P 5.95% DUE 08-15-2024 SEDOL: BF22PS1	95,000.000	93,543.65	97,084.21
WALGREEN CO 4.4% DUE 09-15-2042 SEDOL: B88JSW2	170,000.000	169,352.95	170,449.14
WALGREENS BOOTS 4.65% DUE 06-01-2046 SEDOL: BYVG9R4	65,000.000	66,461.29	68,474.12
WALMART INC 3.625% DUE 12-15-2047 SEDOL: BZ1DXM5	175,000.000	174,821.15	183,338.23
WELLPOINT INC 4.625 DUE 05-15-2042 SEDOL: B87XCP6	140,000.000	137,670.83	152,531.26
WELLS FARGO & CO FLTG RT 3.584% DUE 05-22-2028 SEDOL: BF3R2P1	140,000.000	140,000.00	142,723.98
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SEDOL: BS9FPF1	640,000.000	671,643.76	697,916.16
WELLS FARGO & CO 2.625% DUE 07-22-2022 SEDOL: BF348C1	390,000.000	390,164.37	387,902.19
WELLS FARGO & CO 4.4% DUE 06-14-2046 SEDOL: BD39X50	250,000.000	251,707.19	263,660.25
WELLS FARGO & CO 4.75% DUE 12-07-2046 SEDOL: BDSFRX9	365,000.000	395,468.89	407,938.24
WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7	450,000.000	463,059.48	509,302.35
WELLS FARGO & CO 5.375% DUE 11-02-2043 SEDOL: BG48MR2	140,000.000	160,329.87	166,710.88
WELLS FARGO & CO 5.606% DUE 01-15-2044 SEDOL: BJTGH7	95,000.000	114,567.01	117,125.03
WELLS FARGO BK N A 2.15% DUE 12-06-2019 SEDOL: BDSFRZ1	595,000.000	596,989.45	594,082.51
WELLS FARGO CAP X 5.95% DUE 12-01-2086 SEDOL: B1JNGS6	95,000.000	106,284.84	107,825.00

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Corporate Debt Instruments - Other			
United States - USD			
WESLEYAN UNIV CONN 4.781% DUE 07-01-2116 SEDOL: BYYH7Z8	65,000.000	65,000.00	69,000.10
WESTAR ENERGY INC 4.25% DUE 12-01-2045 SEDOL: BYP8YX7	85,000.000	91,794.90	93,742.08
WESTERN UN CO 6.2% DUE 11-17-2036 SEDOL: B1QWTS7	205,000.000	210,904.00	226,208.48
WESTLAKE CHEM CORP 3.6% DUE 08-15-2026 SEDOL: BDFZVC9	240,000.000	239,412.50	241,386.00
WESTLAKE CHEM CORP 5% DUE 08-15-2046 SEDOL: BDFZV41	515,000.000	516,997.00	578,513.41
WESTN GAS PARTNERS 5.45% DUE 04-01-2044 SEDOL: BKR265	55,000.000	57,836.35	58,443.72
WESTROCK CO 3% DUE 09-15-2024 SEDOL: BZ06433	140,000.000	139,609.40	138,758.06
WESTVACO CORP DEL 7.95% DUE 02-15-2031 SEDOL: 2721699	100,000.000	123,458.00	140,618.50
WI PUB SVC CORP 3.671% DUE 12-01-2042 SEDOL: B90MCR9	100,000.000	97,358.00	100,293.80
WILLIAM MARSH RICE 3.774% DUE 05-15-2055 SEDOL: BWX1XY8	170,000.000	170,000.00	180,635.20
WILLIAMS PARTNERS 3.75% DUE 06-15-2027 SEDOL: BF6Q7G1	350,000.000	349,821.50	350,727.30
WILLIAMS PARTNERS 4.3% DUE 03-04-2024 SEDOL: BKGRXL6	30,000.000	30,834.90	31,420.62
WILLIAMS PARTNERS 4.9% DUE 01-15-2045 SEDOL: BNKVH91	10,000.000	9,657.70	10,608.72
WILLIAMS PARTNERS 5.4% DUE 03-04-2044 SEDOL: BKGRXP0	330,000.000	279,172.10	370,383.09
1ST REP BK SAN 4.625% DUE 02-13-2047 SEDOL: BYNHPM2	85,000.000	83,671.45	90,904.70
21ST CENTY FOX AMER INC 3.7% DUE 09-15-2024 REG SEDOL: BV8NP80	75,000.000	74,999.25	78,005.33
21ST CENTY FOX 3% DUE 09-15-2022 SEDOL: BVYTWX6	245,000.000	251,924.08	248,581.17
21ST CENTY FOX 6.15% DUE 02-15-2041 SEDOL: BVGH573	180,000.000	212,175.80	238,957.20

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
21ST CENTY FOX 6.15% DUE 03-01-2037 SEDOL: BWXSBR8	195,000.000	230,599.29	255,380.39
21ST CENTY FOX 6.4% DUE 12-15-2035 SEDOL: BWWYN04	155,000.000	188,095.82	205,987.87
21ST CENTY FOX 6.65% DUE 11-15-2037 SEDOL: BWV6C71	360,000.000	433,568.26	495,145.80
21ST CENTY FOX 7.85% DUE 03-01-2039 SEDOL: BWXSBS9	150,000.000	205,875.00	229,236.30
21ST CENTY FOX 7.9% DUE 12-01-2095 SEDOL: BDHSSN6	65,000.000	89,298.30	100,056.52
Total United States - USD		159,017,743.11	164,426,442.28
Total Corporate Debt Instruments - Other		183,009,732.41	189,173,513.30

Value of Interest in Common/Collective Trusts

United States - USD			
** CF METLIFE SEP ACCT #377 CORE LAGB BR 107 FD CUSIP: 15499VD20	10,684.460	2,019,766.56	1,956,473.14
** COLTV SHORT TERM INVT FD CUSIP: 195998AI0	1,089,585.950	1,089,585.95	1,089,585.95
Total United States - USD		3,109,352.51	3,046,059.09
Total Value of Interest in Common/Collective Trusts		3,109,352.51	3,046,059.09

Value of Funds Held in Insurance Company General Accounts

United States - USD			
** GAC METLIFE CONT.#163 RT. N/A MAT N/A CUSIP: 999501AX7	8,620.630	8,620.63	8,620.63
Total United States - USD		8,620.63	8,620.63
Total Value of Funds Held in Insurance Company Gener		8,620.63	8,620.63

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<i>Other</i>			
Canada - USD			
B.C. PROV CDA 7.25 BD DUE 09-01-2036 BEO SEDOL: 2108258	105,000.000	148,758.75	164,336.76
HYDRO-QUEBEC 8.5% DEB 1/12/2029 USD1000 8.5% DUE 12-01-2029 REG SEDOL: 2742537	310,000.000	499,543.30	455,123.71
ONTARIO PROV CDA BD 4.4% DUE 04-14-2020 REG CUSIP: 6832348K7	255,000.000	280,581.60	267,079.35
QUEBEC PROV CDA PROVINCE DE QUEBEC GLOBAL NOTE 7.5% DUE 09-15-2029 BEO CUSIP: 748148QR7	415,000.000	620,806.80	590,356.18
Total Canada - USD		1,549,690.45	1,476,896.00
Chile - USD			
REPUBLIC OF CHILE BNDS 3.86% DUE 06-21-2047 REG SEDOL: BDT5NK7	330,000.000	330,739.17	338,910.00
Total Chile - USD		330,739.17	338,910.00
Colombia - USD			
COLOMBIA REP GLOBAL BD 3.875% DUE 04-25-2027/01-25-2027 REG CUSIP: 195325DL6	715,000.000	728,192.50	727,870.00
Total Colombia - USD		728,192.50	727,870.00
Germany - USD			
KREDITANSTALT FUR WIEDERAUFBAU BNDS 1.625% DUE 05-29-2020 REG CUSIP: 500769HK3	1,555,000.000	1,552,733.46	1,537,927.66
Total Germany - USD		1,552,733.46	1,537,927.66
Mexico - USD			
PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG SEDOL: B7GPR51	65,000.000	69,290.00	69,442.10
PETROLEOS MEXICANOS 144A 6.5% DUE 03-13-2027 SEDOL: BYZNB42	105,000.000	109,008.63	114,765.00
PETROLEOS MEXICANOS 6.375% 01-23-2045 CUSIP: 71654QBR2	230,000.000	229,428.33	231,230.50
PETROLEOS MEXICANOS 6.75% DUE 09-21-2047 SEDOL: BD3NBC5	305,000.000	313,873.06	318,374.25

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<i>Other</i>			
Mexico - USD			
PETROLEOS 5.625% DUE 01-23-2046 CUSIP: 71654QBX9	940,000.000	854,345.15	869,970.00
PVPTL PETROLEOS MEXICANOS MEDIUM TERM NT 144A S 6.5% 03-13-2027 CUSIP: 71656LBS9	185,000.000	195,150.95	202,205.00
PVTPL PETROLEOS MEXICANOS MEDIUM TERM NTS BOOK 144A 6.75% DUE 09-21-2047 REG CUSIP: 71656LBT7	970,000.000	981,308.56	1,012,534.50
UNITED MEXICAN STS 4.6% DUE 01-23-2046 CUSIP: 91086QBF4	1,040,000.000	1,028,507.74	1,025,440.00
UNITED MEXICAN STS GLOBAL NT 4.6% DUE 02-10-2048 REG CUSIP: 91087BAD2	435,000.000	430,131.41	429,562.50
UNITED MEXICAN STS MEDIUM TERM BOOK 4.125% 01-21-2026 CUSIP: 91086QBG2	110,000.000	119,714.10	114,675.00
UTD MEXICAN STS MEDIUM TERM NTS BOOK TRANCHE # TR 00013 7.5 04-08-2033 REG CUSIP: 91086QAN8	90,000.000	119,025.00	123,120.00
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3	1,015,000.000	1,010,147.75	1,026,165.00
Total Mexico - USD		5,459,930.68	5,537,483.85
Multi-National Agencies Region - USD			
ASIAN DEV BK BD ISIN US045167AY95 5.593%DUE 07-16-2018 BEO CUSIP: 045167AY9	20,000.000	24,408.80	20,404.00
ASIAN DEV BK BD 5.82% DUE 06-16-2028 REG SEDOL: 2274944	295,000.000	383,063.40	371,110.89
INTER-AMERN DEVEL BK BD 4.375 DUE 01-24-2044 BEO CUSIP: 4581X0CE6	75,000.000	74,282.25	91,549.80
Total Multi-National Agencies Region - USD		481,754.45	483,064.69
Panama - USD			
PANAMA REP AMORTIZING GLOBAL BD 6.7% DUE01-26-2036 REG SINKING FUND 01-26-2034 SEDOL: B84Y401	55,000.000	69,987.50	73,205.00
PANAMA REP GLOBAL BD 4.3% DUE 04-29-2053REG SINKING FUND 04-29-2051 CUSIP: 698299BB9	50,000.000	51,150.00	52,200.00
PANAMA REP PANAMA GLOBAL 2029 ISIN US698299AK07 9.375% DUE 04-01-2029 BEO CUSIP: 698299AK0	390,000.000	583,041.32	590,850.00
Total Panama - USD		704,178.82	716,255.00

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<i>Other</i>			
Philippines - USD			
PHILIPPINES REP GLOBAL BD 3.95% DUE 01-20-2040 CUSIP: 718286BZ9	195,000.000	202,836.06	200,733.20
PHILIPPINES REP GLOBAL BD 6.375% DUE 10-23-2034 REG CUSIP: 718286BG1	365,000.000	516,792.70	488,158.67
PHILIPPINES REP GLOBAL BD 9.5 DUE 02-02-2030 SEDOL: B83R9M8	120,000.000	190,980.58	189,582.12
PHILIPPINES REP NT 3.7% DUE 03-01-2041 REG CUSIP: 718286CA3	210,000.000	213,705.07	208,847.10
PHILIPPINES(REPUBLIC OF) 3.7% DUE 02-02-2042 REG CUSIP: 718286CB1	405,000.000	410,349.55	402,235.88
Total Philippines - USD		1,534,663.96	1,489,556.97
Saudi Arabia - USD			
SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM TRANCHE # TR 5 3.625% DUE 03-04-2028 REG CUSIP: 80413TAE9	580,000.000	573,219.80	574,780.00
SAUDI INTERNATIONAL BOND 144A TBOND 4.625% DUE 10-04-2047 REG CUSIP: 80413TAF6	685,000.000	682,110.02	699,593.24
Total Saudi Arabia - USD		1,255,329.82	1,274,373.24
United States - USD			
AMERICAN MUN PWR OHIO INC REV 8.084% 02-15-2050 BEO TAXABLE SEDOL: B52FJL1	275,000.000	420,585.00	468,668.75
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.907% 10-01-2050 BEO TAXABLE SEDOL: B574M81	450,000.000	625,896.60	710,748.00
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE SEDOL: B3YX4F8	80,000.000	123,668.00	126,385.60
CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE SEDOL: B5BGSJ6	607,000.000	838,623.84	910,937.04
CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE SEDOL: B3Y5CW7	287,000.000	418,707.08	458,318.91
CALIFORNIA ST 7.95 03-01-2036 BEO TAXABLE SEDOL: B58KMP5	140,000.000	162,923.60	156,340.80
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 SEDOL: B41WHL2	95,000.000	146,131.67	149,492.95
CHICAGO ILL 5.432% 01-01-2042 BEO TAXABLE SEDOL: BYYWTX5	365,000.000	315,784.14	351,498.65

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<i>Other</i>			
United States - USD			
CHICAGO ILL 7.045% DUE 01-01-2029 REG CUSIP: 167486ZZ5	60,000.000	60,000.00	66,312.00
CHICAGO ILL 7.375% 01-01-2033 BEO TAXABLE SEDOL: BYT3JT9	190,000.000	198,229.50	219,826.20
COMMONWEALTH FING AUTH PA REV 4.144% 06-01-2038 BEO TAXABLE SEDOL: BZBWSF0	80,000.000	80,000.00	84,808.00
DALLAS CNTY TEX HOSP DIST 5.621% 08-15-2044 BEO TAXABLE SEDOL: B3ZT723	185,000.000	230,471.18	230,974.35
DALLAS TEX AREA RAPID TRAN SALES TAX REV5.999% 12-01-2044 BEO TAXABLE SEDOL: B5ZNLZ0	310,000.000	411,129.65	427,750.40
DISTRICT COLUMBIA WTR & SWR AUTH PUB UTITAXABLE-SR LIEN-SER A 4.814 10-01-2114 CUSIP: 254845JZ4	140,000.000	139,854.13	163,654.40
FISCAL YR 2005 SECU CORP N Y SPL OBL B 4.93 DUE 04-01-2020 BEOTAXABLE MUNIBOND CUSIP: 337653AD1	115,000.000	126,121.65	117,617.40
FUT MAR 18 CBT UL T-BONDS CUSIP: 999599GH0	-13.000	-2,168,162.11	-2,179,531.25
FUT MAR 18 CBT UL T-BONDS CUSIP: 999599GH0	13.000	2,168,162.11	2,179,531.25
FUT MAR 18 CBT ULT TNOTE CUSIP: 999599GH0	7.000	938,148.36	934,937.50
FUT MAR 18 CBT ULT TNOTE CUSIP: 999599GH0	-7.000	-938,148.36	-934,937.50
FUT MAR 18 CBT 5Y T-NOTE CUSIP: 999599GH0	-20.000	-2,331,046.82	-2,323,281.25
FUT MAR 18 CBT 5Y T-NOTE CUSIP: 999599GH0	20.000	2,331,046.82	2,323,281.25
FUT MAR 18 US 2YR T-NOTE CUSIP: 999599GH0	7.000	1,500,953.13	1,498,765.63
FUT MAR 18 US 2YR T-NOTE CUSIP: 999599GH0	-7.000	-1,500,953.13	-1,498,765.63
FUT MAR 18 10 YR T-NOTES CUSIP: 999599GH0	43.000	5,362,190.61	5,334,015.63
FUT MAR 18 10 YR T-NOTES CUSIP: 999599GH0	-43.000	-5,362,190.61	-5,334,015.63
HOUSTON TEX 3.961% 03-01-2047 BEO TAXABLE SEDOL: BFN6G34	265,000.000	265,000.00	272,345.80

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C CUSIP: 452151LF8	330,000.000	320,442.62	329,452.20
ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY REV 6.184% 01-01-2034 BEO TAXABLE SEDOL: B4QTD76	70,000.000	85,027.60	90,856.50
IRAQ REP GTD NT 3/A2 2.149% DUE 01-18-2022 REG CUSIP: 462652AD0	215,000.000	215,000.00	213,766.55
JOBSONIO BEVERAGE SYS OHIO STATEWIDE LIQUOR PROFITS REV 4.532% 01-01-2035 BEO SEDOL: B9HL525	305,000.000	314,885.93	341,398.70
LOS ANGELES CALIF UNI SCH DIST 5.75% 07-01-2034 BEO TAXABLE SEDOL: B513PH4	690,000.000	833,965.86	879,881.10
LOS ANGELES CALIF UNI SCH DIST 6.758% DUE 07-01-2034 BEO TAXABLE SEDOL: B63L7C2	195,000.000	274,595.10	269,318.40
METROPOLITAN TRANSN AUTH N Y REV 6.814% 11-15-2040 BEO TAXABLE SEDOL: B669YV1	185,000.000	238,485.35	264,403.85
MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.651% 01-15-2046 BEO TAXABLE SEDOL: BDGNRD5	150,000.000	150,000.00	152,992.50
MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.652% 08-15-2057 BEO TAXABLE CUSIP: 60636APP2	175,000.000	173,827.92	177,861.25
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SEDOL: B4WN3T4	245,000.000	327,848.40	366,012.85
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE SEDOL: B3YD6H4	330,000.000	475,709.30	509,361.60
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.508% 08-01-2037 BEO TAXABLE SEDOL: B4XCYP3	90,000.000	109,418.40	114,502.50
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE SEDOL: B56SPB8	480,000.000	589,709.53	607,881.60
NEW YORK N Y 6.246% 06-01-2035 BEO TAXABLE CUSIP: 64966HYX2	90,000.000	97,187.40	98,055.00
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.6% 03-15-2040 BEO TAXABLE SEDOL: B5999C7	125,000.000	154,551.25	160,468.75
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.628% 03-15-2039 BEO TAXABLE SEDOL: B42KVY6	150,000.000	181,801.50	187,342.50
NEW YORK ST URBAN DEV CORP REV 2.1% 03-15-2022 BEO TAXABLE CUSIP: 6500354S4	290,000.000	289,823.10	288,776.20
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE SEDOL: B40VJC5	145,000.000	161,801.15	177,272.65

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE SEDOL: B3XNKQ2	170,000.000	230,637.47	258,619.30
OHIO ST UNIV GEN RCPTS 3.798% 12-01-2046BEO TAXABLE CUSIP: 677632G88	90,000.000	90,000.00	92,979.00
OREGON ST DEPT TRANSN HWY USER TAX REV 5.834% 11-15-2034 BEO TAXABLE SEDOL: B5YBV22	135,000.000	168,258.29	173,866.50
PORT AUTH N Y & N J 4.81% 10-15-2065 BEOTAXABLE CUSIP: 73358WXQ2	160,000.000	160,000.00	194,907.20
PORT AUTH N Y & N J 5.647 ONE HUNDRED SIXTY(FIFTH) 11-01-40 SEDOL: B3WV4Q5	280,000.000	338,087.06	367,256.40
REGIONAL TRANSN DIST COLO SALES TAX REV 5.844% 11-01-2050 BEO TAXABLE CUSIP: 759136QP2	140,000.000	179,177.49	190,733.20
SALES TAX SECURITIZATION CORP ILL 3.587%01-01-2043 BEO TAXABLE CUSIP: 79467BAR6	295,000.000	294,948.25	294,507.35
SAN ANTONIO TEX ELEC & GAS REV TAXABLE 4.427 DUE 02-01-42 TAXABLE SF02-01-31 SEDOL: B8J90T2	230,000.000	253,427.50	265,666.10
SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX REV 5.911% 04-01-2048 REG SEDOL: B5V2QH8	110,000.000	144,615.23	150,580.10
SAN JOSE CALIF REDEV AGY SUCC AGY TX ALLOCATION 3.375 08-01-2034 BEO TAXABLE SEDOL: BYVZVK8	75,000.000	73,278.00	73,890.00
TEXAS ST 4.681% 04-01-2040 BEO TAXABLE SEDOL: B4R23P2	270,000.000	310,805.95	319,482.90
TEXAS TRANSN COMMN ST HWY FD REV 5.178% 04-01-2030 BEO TAXABLE SEDOL: B52BMP4	280,000.000	340,848.09	336,403.20
UKRAINE AID 1.471% DUE 09-29-2021 REG 1.471% DUE 09-29-2021 REG CUSIP: 903724BL5	400,000.000	400,000.00	389,564.00
UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE SEDOL: B8N3JB5	200,000.000	267,585.74	283,558.00
UNIVERSITY CALIF REVS 4.601% 05-15-2031 BEO TAXABLE SEDOL: BFG2Y91	185,000.000	185,000.00	205,620.10
UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE SEDOL: BYSZTY1	270,000.000	270,000.00	295,215.30
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE SEDOL: B7MQN72	40,000.000	36,814.00	44,649.60
UNIVERSITY VA UNIV REVS 4.179% 09-01-2117 BEO TAXABLE CUSIP: 915217WX7	85,000.000	85,000.00	88,639.70

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
UNIVERSITY VA UNIV REVS 6.2% 09-01-2039 BEO TAXABLE SEDOL: B3XQ2J8	205,000.000	270,219.35	291,946.65
WASHINGTON ST 5.14% 08-01-2040 BEO TAXABLE SEDOL: B5NV5Y3	60,000.000	71,862.00	75,735.00
Total United States - USD		13,727,770.87	14,539,103.55
Total Other		27,324,984.18	28,121,440.96

Other Liabilities

Pending trade purchases: United States dollar	0.000	-17,272.69	-17,272.69
Total - all currencies		-17,272.69	-17,272.69
Pending trade purchases: United States dollar	0.000	-1,189,819.20	-1,189,819.20
Other Payables: United States dollar	0.000	-16,625.51	-16,625.51
Total - all currencies		-1,206,444.71	-1,206,444.71
Total Other Liabilities		-1,223,717.40	-1,223,717.40

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Unallocated Insurance Contract</i>			
United States - USD			
** PRINCIPAL LIFE INSURANCE COMPANY - CREDITING INTEREST RATE OF 2.75% AT DECEMBER 31, 2017	4,107,086.00	4,107,086.00	4,107,086.00
Total United States -		4,107,086.00	4,107,086.00
Total Unallocated Insurance Contract		4,107,086.00	4,107,086.00

TOTAL CASH, INVESTMENTS, AND PENDING TRADE PAYABLES AND RECEIVABLES**249,098,262**

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2017
EIN: 84-0857401
Plan Number 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD1XCZ7	\$ GEN CORP NEW 3.875% DUE 04-15-2027	Acquisitions	495,000.00	-494,633.70	
		Free Delivery	-220,000.00		
C38141GWC4	## DO NOT USE GOLDMAN SACHS 3% DUE 04-26-2022	Acquisitions	930,000.00	-927,024.00	
		Free Delivery	-930,000.00		
C9DU99MMY6	##GOLDMAN SACHS GROUP INC 3.85% 26 JAN 2027 DO NOT USE SEE TNT #471LABB	Acquisitions	2,210,000.00	-2,210,539.60	
		Dispositions	-1,645,000.00		1,675,164.90
		Free Delivery	-565,000.00		
SBYQHX14	ABBOTT LABS 3.4% DUE 11-30-2023	Acquisitions	180,000.00	-182,878.20	
		Dispositions	-460,000.00		470,207.40
SBD6NWW9	ABBOTT LABS 4.75% 04-15-2043	Acquisitions	55,000.00	-60,440.60	
		Free Delivery	-115,000.00		
		Free Receipt	395,000.00		
SBYVQ5V0	ABBOTT LABS 4.75% DUE 11-30-2036	Acquisitions	205,000.00	-212,911.60	
		Dispositions	-550,000.00		593,368.70
		Free Delivery	-70,000.00		
SBYQHX58	ABBOTT LABS 4.9% DUE 11-30-2046	Acquisitions	305,000.00	-329,906.70	
		Dispositions	-1,020,000.00		1,097,687.10
		Free Delivery	-230,000.00		
SBXDZFY1	ABBVIE INC FIXED 4.5% DUE 05-14-2035	Acquisitions	195,000.00	-192,558.60	
		Dispositions	-380,000.00		374,282.80
		Free Delivery	-240,000.00		
SBXDZFZ2	ABBVIE INC FIXED 4.7% DUE 05-14-2045	Acquisitions	665,000.00	-707,293.90	
		Dispositions	-490,000.00		521,820.80
		Free Delivery	-130,000.00		
SBCZM189	ABBVIE INC 4.4% DUE 11-06-2042	Acquisitions	490,000.00	-508,306.00	
		Dispositions	-575,000.00		596,133.95
		Free Delivery	-100,000.00		
SBYP8MQ6	ABBVIE INC 4.45% DUE 05-14-2046				

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For the Year Ended December 31, 2017
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Plan Number 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2582294	ACE CAP TR II 9.7% DUE 04-01-2030	Acquisitions	545,000.00	-530,261.85	
		Dispositions	-1,130,000.00		1,144,898.40
		Free Delivery	-35,000.00		
SBYSRN89	ACE INA HLDGS INC 2.875% DUE 11-03-2022	Acquisitions	65,000.00	-96,687.50	
		Free Delivery	-20,000.00		
SBYSRKF5	ACE INA HLDGS INC 4.35% DUE 11-03-2045	Acquisitions	80,000.00	-81,188.00	
		Dispositions	-80,000.00		80,819.20
SBWDBNG0	ACTAVIS FDG SCS 4.75% DUE 03-15-2045	Acquisitions	105,000.00	-116,597.25	
		Dispositions	-290,000.00		315,993.45
		Free Delivery	-180,000.00		
SBT6T3K4	ACTAVIS FDG SCS 4.85% DUE 06-15-2044	Acquisitions	1,100,000.00	-1,163,712.35	
		Dispositions	-462,000.00		494,561.76
		Free Delivery	-70,000.00		
SB8HSNN6	ACTAVIS INC 3.25% DUE 10-01-2022	Acquisitions	135,000.00	-135,963.90	
		Dispositions	-145,000.00		157,462.75
		Free Delivery	-95,000.00		
SBZ072L0	AERCAP IRELAND CAP/GLOBA 3.5% 05-26-2022	Acquisitions	810,000.00	-814,680.00	
		Dispositions	-810,000.00		832,963.50
SB8L7F66	AETNA INC 2.75% DUE 11-15-2022	Acquisitions	405,000.00	-403,687.80	
		Dispositions	-405,000.00		417,664.35
SBW2V4S0	AGRIUM INC 3.375% DUE 03-15-2025	Acquisitions	265,000.00	-263,854.40	
		Dispositions	-125,000.00		124,227.50
		Free Delivery	-85,000.00		
C009279AA8	AIRBUS GROUP SE 3.15% DUE 04-10-2027	Acquisitions	150,000.00	-151,219.50	
		Dispositions	-55,000.00		55,506.55
		Free Delivery	-95,000.00		
		Acquisitions	405,000.00	-408,438.45	
		Free Delivery	-250,000.00		

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For the Year Ended December 31, 2017
EIN: 84-0857401
Plan Number 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDY6J8	ALABAMA PWR CO 4.3% DUE 01-02-2046	Acquisitions	155,000.00	-168,159.50	
		Free Delivery	-45,000.00		
SBBG7S30	ALLSTATE CORP 4.5% DUE 06-15-2043	Acquisitions	90,000.00	-97,707.60	
		Free Delivery	-60,000.00		
SBD91617	ALTRIA GROUP INC 3.875% DUE 09-16-2046	Acquisitions	310,000.00	-284,015.80	
		Dispositions	-635,000.00		585,973.80
		Free Delivery	-155,000.00		
SB8K84P2	ALTRIA GROUP INC 4.25% DUE 08-09-2042	Acquisitions	265,000.00	-265,813.15	
		Free Delivery	-80,000.00		
SB7ZKNH1	ALTRIA GROUP INC 4.5% DUE 05-02-2043	Acquisitions	95,000.00	-101,772.55	
		Dispositions	-205,000.00		214,244.20
		Free Delivery	-105,000.00		
SBRJ2WM1	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	Acquisitions	110,000.00	-129,099.30	
		Free Delivery	-30,000.00		
SBD5KBP7	AMAZON COM INC 4.05% DUE 08-22-2047	Acquisitions	95,000.00	-94,297.95	
		Dispositions	-65,000.00		66,487.85
		Free Delivery	-30,000.00		
SBD5KBM4	AMAZON COM INC 4.25% DUE 08-22-2057	Acquisitions	275,000.00	-272,750.50	
		Free Delivery	-80,000.00		
SB8C3GC6	AMER MOVIL SAB DE CV 6.125% 03-30-2040	Acquisitions	90,000.00	-102,488.80	
		Dispositions	-50,000.00		57,784.00
SB82VRK5	AMER MOVIL SAB DE 4.375% DUE 07-16-2042	Acquisitions	80,000.00	-73,972.80	
		Dispositions	-80,000.00		76,836.00
SBD45XT1	AMERICAN EXPRESS CR CORP TRANCHE # TR 00106 1.875% 05-03-2019	Acquisitions	1,545,000.00	-1,547,923.95	
		Dispositions	-1,545,000.00		1,549,638.20
SBF02066	AMERICAN EXPRESS CREDIT MTN 2.2% DUE 03-03-2020	Acquisitions	1,030,000.00	-1,028,928.80	

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For the Year Ended December 31, 2017
EIN: 84-0857401
Plan Number 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYRBP19	AMERICAN EXPRESS CREDIT 2.375% DUE 05-26-2020	Dispositions	-1,030,000.00		1,025,334.10
		Acquisitions	810,000.00	-820,797.30	
		Dispositions	-195,000.00		195,551.85
		Free Delivery	-500,000.00		
SBXSSDR4	AMERICAN INTERNATIONAL GROUP INC BNDS 3.75% DUE 07-10-2025 REG	Acquisitions	565,000.00	-557,269.40	
		Dispositions	-335,000.00		344,023.70
		Free Delivery	-230,000.00		
SBF5ZVL2	AMERICAN INTL GROUP INC 4.125 DUE 02-15-2024	Acquisitions	90,000.00	-93,065.40	
		Free Delivery	-55,000.00		
SB52FJL1	AMERICAN MUN PWR OHIO INC REV 8.084% 02-15-2050 BEO TAXABLE	Acquisitions	390,000.00	-596,466.00	
		Free Delivery	-115,000.00		
SB968SP1	AMERN EXPRESS CO 4.05% DUE 12-03-2042	Acquisitions	175,000.00	-178,950.90	
		Free Delivery	-50,000.00		
SBD0B508	AMERN EXPRESS CR 3.3% DUE 05-03-2027	Acquisitions	620,000.00	-614,186.50	
		Dispositions	-620,000.00		622,636.55
SBDZPJT2	AMERN HONDA FIN 2.9% DUE 02-16-2024	Acquisitions	375,000.00	-372,648.75	
		Dispositions	-375,000.00		374,853.75
SBVCN939	AMERN INTL GROUP 3.875% DUE 01-15-2035	Acquisitions	235,000.00	-217,099.60	
		Dispositions	-80,000.00		73,840.00
		Free Delivery	-70,000.00		
SBDFXRB4	AMERN INTL GROUP 3.9% DUE 04-01-2026	Acquisitions	320,000.00	-331,356.35	
		Dispositions	-730,000.00		727,165.90
SBP8G1N4	AMERN INTL GROUP 4.5% DUE 07-16-2044	Acquisitions	455,000.00	-447,656.75	
		Dispositions	-415,000.00		431,528.20
		Free Delivery	-40,000.00		
SBYMMP95	AMERN INTL GROUP 4.7% DUE 07-10-2035	Acquisitions	300,000.00	-315,801.95	
		Dispositions	-135,000.00		141,000.60

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2017
EIN: 84-0857401
Plan Number 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDF0M09	AMERN WTR CAP CORP 2.95% DUE 09-01-2027	Free Delivery	-105,000.00		
		Acquisitions	190,000.00	-189,374.90	
SBDF0M54	AMERN WTR CAP CORP 3.75% DUE 09-01-2047	Free Delivery	-120,000.00		
		Acquisitions	410,000.00	-408,741.30	
SBDFVJL2	AMGEN INC 2.65% DUE 05-11-2022	Free Delivery	-120,000.00		
		Acquisitions	930,000.00	-928,009.80	
C031162BZ2	AMGEN INC 4.4% 05-01-2045	Free Delivery	-575,000.00		
		Acquisitions	365,000.00	-365,526.50	
		Dispositions	-150,000.00		157,970.50
		Free Delivery	-105,000.00		
SB76M525	AMGEN INC 5.15% DUE 11-15-2041	Acquisitions	90,000.00	-104,451.30	
		Free Delivery	-35,000.00		
SBNYJ9Z1	ANADARKO PETE CORP 4.5% DUE 07-15-2044	Acquisitions	220,000.00	-210,586.10	
		Free Delivery	-25,000.00		
SBD1DGJ9	ANADARKO PETE CORP 5.55% DUE 03-15-2026	Acquisitions	400,000.00	-446,280.65	
		Dispositions	-215,000.00		241,165.50
		Free Delivery	-115,000.00		
SB1FGZM6	ANADARKO PETE CORP 6.45% DUE 09-15-2036	Acquisitions	50,000.00	-60,822.00	
		Dispositions	-145,000.00		173,570.80
SBD5FGB3	ANADARKO PETE CORP 6.6% DUE 03-15-2046	Free Delivery	-45,000.00		
		Acquisitions	210,000.00	-265,333.80	
SBDR0DX7	ANDEAVOR LOGISTICS LP & TESORO LOGISTICS3.5% DUE 12-01-2022	Dispositions	-40,000.00		50,611.60
		Acquisitions	55,000.00	-54,829.50	
C03350WAC3	ANDEAVOR LOGISTICS LP & TESORO LOGISTICS4.25% 12-01-2027	Dispositions	-55,000.00		55,156.75
		Acquisitions	80,000.00	-79,857.60	
SBDR0F19	ANDEAVOR LOGISTICS LP/CORP 5.2% 12-01-2047	Dispositions	-80,000.00		80,540.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYMLCJ1	ANHEUSER-BUSCH 3.65% DUE 02-01-2026	Acquisitions	150,000.00	-151,119.00	
		Dispositions	-70,000.00		71,493.10
		Acquisitions	535,000.00	-546,377.10	
		Dispositions	-1,505,000.00		1,544,390.25
SBD0YZ96	ANHEUSER-BUSCH 4.439% DUE 10-06-2048	Free Delivery	-490,000.00		
		Acquisitions	875,000.00	-890,959.70	
SBYMLCL3	ANHEUSER-BUSCH 4.7% DUE 02-01-2036	Dispositions	-421,230.80		436,201.95
		Acquisitions	310,000.00	-326,393.10	
		Dispositions	-1,135,000.00		1,241,501.00
		Free Delivery	-505,000.00		
SBYMLGZ5	ANHEUSER-BUSCH 4.9% DUE 02-01-2046	Acquisitions	1,270,000.00	-1,433,490.20	
		Dispositions	-1,920,000.00		2,100,681.55
SBFMC2N5	ANTHEM INC 3.35% DUE 12-01-2024	Free Delivery	-355,000.00		
		Acquisitions	240,000.00	-239,923.20	
SBFMC2M4	ANTHEM INC 4.375% 12-01-2047	Dispositions	-60,000.00		60,515.40
		Acquisitions	435,000.00	-439,143.75	
SBN40JL0	AON PLC 4.6% DUE 06-14-2044	Dispositions	-75,000.00		77,711.25
		Acquisitions	340,000.00	-327,057.75	
		Dispositions	-65,000.00		70,513.95
		Free Delivery	-115,000.00		
SBXS2QD3	AON PLC 4.75% DUE 05-15-2045	Acquisitions	65,000.00	-65,015.60	
		Dispositions	-130,000.00		129,194.00
SBLNMSB6	APACHE CORP FIXED 4.25% DUE 01-15-2044	Acquisitions	375,000.00	-351,262.50	
		Dispositions	-175,000.00		166,096.90
SB7XL9Z6	APACHE CORP 4.75% DUE 04-15-2043	Free Delivery	-110,000.00		
		Acquisitions	515,000.00	-520,627.70	
SB3Y89J2	APACHE CORP 7.625 DEB DUE 11-01-2096 BEO	Free Delivery	-25,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C037833DG2	APPLE INC FIXED 3.75% 11-13-2047	Acquisitions	165,000.00	-213,572.70	
		Free Delivery	-50,000.00		
SBYM4159	APPLE INC 1.55% DUE 02-08-2019	Acquisitions	240,000.00	-240,576.00	
		Dispositions	-135,000.00		135,939.25
SBD3N0X9	APPLE INC 2.85% DUE 05-11-2024	Acquisitions	580,000.00	-579,559.20	
		Dispositions	-580,000.00		580,342.20
SBF58H24	APPLE INC 2.9% DUE 09-12-2027	Acquisitions	1,285,000.00	-1,297,316.55	
		Dispositions	-780,000.00		786,840.60
		Free Delivery	-315,000.00		
SBD3N0T5	APPLE INC 3.2% DUE 05-11-2027	Acquisitions	355,000.00	-354,602.40	
		Dispositions	-135,000.00		133,263.90
		Free Delivery	-220,000.00		
SBD894X0	APPLE INC 3.35% DUE 02-09-2027	Acquisitions	310,000.00	-311,927.80	
		Dispositions	-225,000.00		226,049.35
		Free Delivery	-85,000.00		
C037833BA7	APPLE INC 3.45% DUE 02-09-2045	Acquisitions	405,000.00	-407,814.75	
		Dispositions	-405,000.00		410,056.90
SBF58H35	APPLE INC 3.75% DUE 09-12-2047	Acquisitions	175,000.00	-159,283.25	
		Dispositions	-770,000.00		698,666.30
C037833AL4	APPLE INC 3.85% DUE 05-04-2043	Acquisitions	385,000.00	-383,331.80	
		Dispositions	-70,000.00		69,450.50
		Free Delivery	-95,000.00		
SBDWCVV9	APPLE INC 3.85% DUE 08-04-2046	Acquisitions	805,000.00	-803,461.05	
		Dispositions	-325,000.00		323,930.25
		Free Delivery	-155,000.00		
SBDVPY57	APPLE INC 3% DUE 02-09-2024	Acquisitions	520,000.00	-509,525.55	
		Free Delivery	-120,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDVPX83	APPLE INC 4.25% DUE 02-09-2047	Acquisitions	585,000.00	-584,742.60	
		Free Delivery	-360,000.00		
SBXC5WP2	APPLE INC 4.375% DUE 05-13-2045	Acquisitions	495,000.00	-494,000.10	
		Dispositions	-495,000.00		511,749.25
C037833BX7	APPLE INC 4.65% DUE 02-23-2046	Acquisitions	495,000.00	-511,827.80	
		Dispositions	-290,000.00		317,569.20
		Free Delivery	-65,000.00		
		Acquisitions	1,000,000.00	-1,090,123.60	
		Dispositions	-755,000.00		838,255.75
SBD4H0N0	APPLIED MATLS INC 3.3% DUE 04-01-2027	Free Delivery	-230,000.00		
		Acquisitions	120,000.00	-119,574.00	
SBYVBM05	APPLIED MATLS INC 4.35% DUE 04-01-2047	Dispositions	-120,000.00		121,711.20
		Acquisitions	415,000.00	-414,240.55	
SBD3HC13	ARCH CAP FIN LLC 5.031% DUE 12-15-2046	Dispositions	-415,000.00		429,518.90
		Acquisitions	85,000.00	-96,106.10	
		Dispositions	-200,000.00		226,837.00
		Free Delivery	-25,000.00		
SBD5WHY4	ARIZONA PUB SVC CO 2.95% DUE ARIZONA PUB SVC CO 2.95% 09-15-2027	Acquisitions	495,000.00	-494,658.45	
		Free Delivery	-230,000.00		
SBYZR531	ARIZONA PUB SVC CO 4.35% DUE 11-15-2045	Acquisitions	190,000.00	-198,376.80	
		Free Delivery	-85,000.00		
SBYYXY44	ASCENSION HLTH 3.945% DUE 11-15-2046	Acquisitions	180,000.00	-184,178.60	
		Free Delivery	-50,000.00		
C045167DZ3	ASIAN DEV BK NT 1.625% DUE 05-05-2020 REG	Acquisitions	1,530,000.00	-1,526,572.80	
		Dispositions	-1,530,000.00		1,530,260.10
SBF4SNM7	ASTRAZENECA PLC 2.375% DUE 06-12-2022	Acquisitions	190,000.00	-189,395.80	
		Dispositions	-70,000.00		69,379.10

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBX2KBD8	AT&T INC 3.4% DUE 05-15-2025	Free Delivery	-120,000.00		
		Acquisitions	270,000.00	-260,393.40	
		Dispositions	-160,000.00		157,200.00
		Free Delivery	-255,000.00		
SBD9MM34	AT&T INC 3.9% DUE 08-14-2027	Acquisitions	930,000.00	-928,391.10	
		Dispositions	-355,000.00		354,179.95
		Free Delivery	-575,000.00		
SBBNC4H4	AT&T INC 4.35% DUE 06-15-2045	Acquisitions	180,000.00	-156,677.40	
		Dispositions	-180,000.00		163,251.00
SBD3HCY6	AT&T INC 4.5% DUE 03-09-2048	Acquisitions	1,060,000.00	-961,662.85	
		Dispositions	-2,125,000.00		1,944,023.20
SBX2KBF0	AT&T INC 4.5% DUE 05-15-2035	Acquisitions	105,000.00	-99,797.25	
		Dispositions	-105,000.00		102,838.05
SBD3HCX5	AT&T INC 4.55% DUE 03-09-2049	Acquisitions	415,000.00	-391,646.00	
		Dispositions	-350,000.00		323,438.30
		Free Delivery	-355,000.00		
SBX2H2X6	AT&T INC 4.75% DUE 05-15-2046	Acquisitions	1,450,000.00	-1,390,408.75	
		Dispositions	-440,000.00		416,538.40
		Free Delivery	-175,000.00		
SBN8KPY1	AT&T INC 4.8% DUE 06-15-2044	Acquisitions	610,000.00	-572,402.40	
		Dispositions	-310,000.00		298,742.30
		Free Delivery	-315,000.00		
SBDfBR30	AT&T INC 4.9% DUE 08-14-2037	Acquisitions	1,050,000.00	-1,048,402.05	
		Dispositions	-290,000.00		291,430.40
		Free Delivery	-260,000.00		
SBD9MM78	AT&T INC 5.15% DUE 02-14-2050	Acquisitions	1,835,000.00	-1,835,556.85	
		Free Delivery	-450,000.00		
SBYY3Z96	AT&T INC 5.15% DUE 03-15-2042				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDCL4L0	AT&T INC 5.25% DUE 03-01-2037	Acquisitions	690,000.00	-688,449.50	
		Dispositions	-595,000.00		607,698.05
		Free Delivery	-20,000.00		
SB4WPQV3	AT&T INC 5.35% DUE 09-01-2040	Acquisitions	485,000.00	-482,715.65	
		Dispositions	-485,000.00		506,377.60
SBDCL4K9	AT&T INC 5.45% DUE 03-01-2047	Acquisitions	640,000.00	-668,467.50	
		Dispositions	-570,000.00		592,922.50
SBB0R3H5	AT&T INC 5.55% DUE 08-15-2041	Acquisitions	1,070,000.00	-1,078,704.15	
		Dispositions	-1,070,000.00		1,111,040.65
SBF4SN38	ATMOS ENERGY CORP 3.0% DUE 06-15-2027	Acquisitions	90,000.00	-97,824.60	
		Dispositions	-65,000.00		69,724.20
		Free Delivery	-25,000.00		
SBWY4YW1	AUTOZONE INC 3.25% DUE 04-15-2025	Acquisitions	390,000.00	-388,927.50	
		Free Delivery	-240,000.00		
SBYQJKB9	AUTOZONE INC 3.75% DUE 06-01-2027	Acquisitions	650,000.00	-638,328.00	
		Dispositions	-60,000.00		59,705.40
		Free Delivery	-405,000.00		
C05526DBE4	B A T CAP CORP 4.54% DUE 08-15-2047	Acquisitions	805,000.00	-804,959.75	
		Dispositions	-445,000.00		451,434.65
		Free Delivery	-105,000.00		
SBYMX8C2	BANK AMER CORP BNDS 4.443% 01-20-2048	Acquisitions	1,110,000.00	-1,123,854.55	
		Dispositions	-440,000.00		450,346.40
		Free Delivery	-155,000.00		
SBYM4WN4	BANK AMER CORP FIXED 3.824% 01-20-2028	Acquisitions	2,370,000.00	-2,389,166.50	
		Dispositions	-2,200,000.00		2,313,645.55
		Free Delivery	-170,000.00		
		Acquisitions	2,565,000.00	-2,592,880.10	
		Dispositions	-1,780,000.00		1,802,415.10

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBF3FXK7	BANK AMER CORP FLTG RT 2.328% DUE 10-01-2021	Free Delivery	-425,000.00		
		Acquisitions	320,000.00	-320,000.00	
		Dispositions	-320,000.00		320,102.40
SBYWC108	BANK AMER CORP FLTG RT 2.881% DUE 04-24-2023	Acquisitions	1,970,000.00	-1,985,310.90	
		Dispositions	-1,970,000.00		1,978,748.15
SBYWC0C3	BANK AMER CORP FLTG RT 4.244% DUE 04-24-2038	Acquisitions	2,085,000.00	-2,112,402.05	
		Dispositions	-1,040,000.00		1,088,760.00
		Free Delivery	-425,000.00		
SBYVQ0T3	BANK AMER CORP VAR RT 3.124% DUE 01-20-2023	Acquisitions	605,000.00	-605,000.00	
		Dispositions	-415,000.00		421,881.25
		Free Delivery	-190,000.00		
SBF8F0W3	BANK AMER CORP 2.369% DUE 07-21-2021	Acquisitions	740,000.00	-740,987.45	
		Free Delivery	-460,000.00		
SBD5FYQ4	BANK AMER CORP 3.248% DUE 10-21-2027	Acquisitions	460,000.00	-438,131.00	
		Dispositions	-1,315,000.00		1,265,155.95
		Free Delivery	-285,000.00		
SBF8F0V2	BANK AMER CORP 3.593% DUE 07-21-2028	Acquisitions	675,000.00	-675,396.10	
		Dispositions	-675,000.00		677,057.25
SBYWC0Y5	BANK AMER CORP 3.705% BNDS 04-24-2028	Acquisitions	345,000.00	-346,558.45	
		Dispositions	-345,000.00		348,027.40
SBYPFX19	BANK AMER CORP 3.875% DUE 08-01-2025	Acquisitions	605,000.00	-615,972.90	
		Dispositions	-605,000.00		624,928.70
SBLBP4H5	BANK AMER CORP 4.875% DUE 04-01-2044	Acquisitions	45,000.00	-51,304.05	
		Dispositions	-30,000.00		34,331.40
		Free Delivery	-15,000.00		
SB8WR844	BANK AMER CORP 5.875% DUE 02-07-2042	Acquisitions	190,000.00	-247,833.70	
		Dispositions	-65,000.00		83,909.15

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SBJ7B592	BANK AMER CORP 5% DUE 01-21-2044	Free Delivery	-25,000.00		
		Acquisitions	105,000.00	-120,932.70	
		Dispositions	-635,000.00		723,314.80
		Free Delivery	-75,000.00		
SBF1TQJ1	BANK OF MONTREAL 2.35% 09-11-2022	Acquisitions	945,000.00	-941,474.95	
		Free Delivery	-345,000.00		
SBWDQJG7	BARCLAYS PLC 3.65% DUE 03-16-2025	Acquisitions	355,000.00	-345,687.00	
		Dispositions	-355,000.00		355,490.15
SBD72SB6	BARCLAYS PLC 3.684% DUE 01-10-2023	Acquisitions	610,000.00	-610,000.00	
		Dispositions	-610,000.00		611,674.45
SBD72SC7	BARCLAYS PLC 4.337% DUE 01-10-2028	Acquisitions	280,000.00	-289,334.40	
		Dispositions	-55,000.00		56,762.20
SBD0SY79	BARCLAYS PLC 4.375% DUE 01-12-2026	Acquisitions	325,000.00	-334,408.70	
		Dispositions	-505,000.00		515,935.65
SBDGKSN3	BARCLAYS PLC 4.836% 05-09-2028	Acquisitions	1,135,000.00	-1,145,314.00	
		Dispositions	-1,135,000.00		1,177,539.00
SBD72S38	BARCLAYS PLC 4.95% DUE 01-10-2047	Acquisitions	1,430,000.00	-1,479,539.90	
		Dispositions	-900,000.00		957,081.70
SBD8ZS14	BARCLAYS PLC 5.2% DUE 05-12-2026	Acquisitions	355,000.00	-378,997.05	
		Dispositions	-465,000.00		490,673.25
SBYWR2D3	BARCLAYS PLC 5.25% DUE 08-17-2045	Acquisitions	330,000.00	-374,378.40	
		Dispositions	-330,000.00		380,946.60
SB8L1XS6	BARRICK GOLD CORP 5.25% DUE 04-01-2042	Acquisitions	35,000.00	-40,366.55	
		Dispositions	-115,000.00		125,747.90
SB4TYCN7	BARRICK N AMER FIN 5.7% DUE 05-30-2041	Acquisitions	140,000.00	-162,881.15	
		Free Delivery	-40,000.00		

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SBG48MX8	BARRICK PD 5.95% DUE 10-15-2039	Acquisitions	35,000.00	-43,268.40	
		Dispositions	-295,000.00		347,535.75
		Free Delivery	-40,000.00		
SBDCXG76	BAXTER INTL INC 3.5% DUE 08-15-2046	Acquisitions	120,000.00	-107,340.00	
		Dispositions	-85,000.00		77,522.55
		Free Delivery	-35,000.00		
SB574M81	BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.907% 10-01-2050 BEO TAXABLE	Acquisitions	320,000.00	-450,449.20	
		Dispositions	-100,000.00		146,486.00
		Free Delivery	-190,000.00		
SBDB2XG2	BB&T BRH BKG & TR CO GLOBAL BK MEDIUM TERM 1.45% DUE 05-10-2019	Acquisitions	790,000.00	-785,267.90	
		Free Delivery	-490,000.00		
		Acquisitions	460,000.00	-459,139.80	
C075896AC4	BED BATH & BEYOND 5.165% DUE 08-01-2044	Dispositions	-460,000.00		462,893.40
		Acquisitions	75,000.00	-67,375.50	
		Dispositions	-155,000.00		141,625.05
SB96WCM8	BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043	Free Delivery	-95,000.00		
		Acquisitions	200,000.00	-209,694.95	
		Dispositions	-150,000.00		163,169.25
SBVXY748	BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	Free Delivery	-95,000.00		
		Acquisitions	85,000.00	-93,894.40	
		Dispositions	-485,000.00		522,519.00
SBFD3PF0	BHP BILLITON FIN 5% DUE 09-30-2043	Free Delivery	-45,000.00		
		Acquisitions	220,000.00	-251,351.05	
		Dispositions	-265,000.00		314,178.25
SBYNPNY4	BIOGEN INC 5.2% DUE 09-15-2045	Free Delivery	-35,000.00		
		Acquisitions	345,000.00	-385,066.75	
		Dispositions	-120,000.00		138,463.20
		Free Delivery	-50,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDFVFK3	BK NEW YORK MELLON FLTG RT 2.661% DUE 05-16-2023	Acquisitions	635,000.00	-635,000.00	
		Free Delivery	-395,000.00		
C064255AQ5	BK OF TOKYO 2.7% DUE 09-09-2018	Acquisitions	295,000.00	-296,973.55	
		Dispositions	-295,000.00		296,572.35
SBVZ6WM5	BOEING CO FIXED 3.5% DUE 03-01-2045	Acquisitions	205,000.00	-186,988.70	
		Dispositions	-205,000.00		193,804.95
SBG48P28	BOEING CO 6.125% DUE 02-15-2033	Acquisitions	80,000.00	-105,297.60	
		Dispositions	-80,000.00		107,717.65
SBWC4XV5	BORGWARNER INC 4.375% DUE 03-15-2045	Acquisitions	60,000.00	-60,673.80	
		Dispositions	-325,000.00		325,401.25
		Free Delivery	-140,000.00		
SBZ9P8F1	BP CAP MKTS P L C 2.52% 09-19-2022	Acquisitions	810,000.00	-810,000.00	
		Dispositions	-225,000.00		224,894.25
SBZ9P8G2	BP CAP MKTS P L C 3.279% 09-19-2027	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-90,000.00		90,474.30
		Free Delivery	-90,000.00		
SBDFFCG0	BRANCH BANKING & TRUST 2.1% 01-15-2020	Acquisitions	370,000.00	-369,970.40	
		Dispositions	-370,000.00		372,530.80
SBDT5G42	BRISTOL MYERS 1.6% DUE 02-27-2019	Acquisitions	545,000.00	-544,564.00	
		Dispositions	-545,000.00		544,887.50
C110122AV0	BRISTOL MYERS 1.75% DUE 03-01-2019	Acquisitions	545,000.00	-546,072.10	
		Free Delivery	-340,000.00		
SBDRHC31	BRISTOL MYERS 3.25% DUE 02-27-2027	Acquisitions	605,000.00	-603,632.95	
		Dispositions	-605,000.00		611,600.55
SB8L71C4	BRISTOL MYERS 3.25% DUE 08-01-2042	Acquisitions	345,000.00	-309,585.75	
		Dispositions	-320,000.00		296,406.40

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBVDPV49	BRIXMOR OPERATING PARTNERSHIP LP 3.85% NTS 02-01-2025 USD1000	Free Delivery	-25,000.00		
		Acquisitions	480,000.00	-473,673.60	
SBYXYJW1	BSTN PPTYS LTD 2.75% DUE 10-01-2026	Free Delivery	-295,000.00		
		Acquisitions	230,000.00	-209,610.50	
SBF21KC7	BUNGE LTD FIN CORP FIXED 3% DUE 09-25-2022	Dispositions	-230,000.00		215,063.80
		Acquisitions	150,000.00	-149,814.00	
SBYV3D84	BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045	Dispositions	-150,000.00		150,301.50
		Acquisitions	170,000.00	-194,459.60	
SB3N60C7	BURL NORTHN DEB 5.05 DUE 03-01-2041	Dispositions	-310,000.00		348,337.90
		Free Delivery	-25,000.00		
SB7YGHX4	BURL NORTHN SANTA 4.45% DUE 03-15-2043	Acquisitions	195,000.00	-222,738.75	
		Dispositions	-90,000.00		100,062.90
SB4WWNH9	BURL NORTHN SANTA 5.4% DUE 06-01-2041	Free Delivery	-30,000.00		
		Acquisitions	95,000.00	-99,178.10	
SB787QZ8	BURL NORTHN 4.4 DUE 03-15-2042	Dispositions	-95,000.00		101,166.45
		Acquisitions	90,000.00	-104,190.30	
SBYXD4B2	BURLINGTON NORTHERN SANTA FE LLC 4.125% DEB SNR 06-15-2047 USD	Dispositions	-195,000.00		232,896.30
		Free Delivery	-25,000.00		
C13063DAE8	CALIFORNIA ST FLTG RT 2.193% 04-01-2047 BEO TAXABLE	Acquisitions	255,000.00	-270,968.10	
		Dispositions	-255,000.00		264,053.70
SB5BGSJ6	CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE	Acquisitions	90,000.00	-91,481.40	
		Dispositions	-90,000.00		94,749.30
SB5BGSJ6	CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE	Acquisitions	590,000.00	-590,000.00	
		Dispositions	-590,000.00		591,386.50
SB5BGSJ6	CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE	Acquisitions	110,000.00	-162,308.30	
		Dispositions	-225,000.00		335,355.75
		Free Delivery	-205,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB3Y5CW7	CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE	Acquisitions	195,000.00	-288,866.90	
		Dispositions	-100,000.00		159,286.00
		Free Delivery	-160,000.00		
SB41WHL2	CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000	Acquisitions	225,000.00	-341,024.00	
		Dispositions	-100,000.00		154,907.00
		Free Delivery	-30,000.00		
SBYXBGQ5	CAP 1 FINL CORP FIXED 3.05% DUE 03-09-2022	Acquisitions	130,000.00	-129,916.80	
		Dispositions	-130,000.00		132,184.00
SBDFVGS8	CAP 1 FINL CORP 2.5% DUE 05-12-2020	Acquisitions	330,000.00	-329,478.60	
		Dispositions	-330,000.00		331,353.60
SBVVJ8T7	CAP 1 FINL CORP 3.2% DUE 02-05-2025	Acquisitions	260,000.00	-251,472.00	
		Dispositions	-260,000.00		257,327.20
SBDFC7T9	CAP 1 FINL CORP 3.75% DUE 03-09-2027	Acquisitions	2,555,000.00	-2,550,299.60	
		Dispositions	-1,270,000.00		1,273,266.20
		Free Delivery	-670,000.00		
SBYYQNX5	CAP 1 FINL CORP 3.75% DUE 07-28-2026	Acquisitions	270,000.00	-261,335.70	
		Dispositions	-495,000.00		487,399.50
SBD37KH5	CAP 1 NATL ASSN 2.25% DUE 09-13-2021	Acquisitions	90,000.00	-88,344.90	
		Dispositions	-55,000.00		54,255.85
SBD0P6K7	CAP 1 NATL ASSN 2.35% DUE 01-31-2020	Acquisitions	50,000.00	-50,086.50	
		Dispositions	-30,000.00		30,068.10
SBPN6731	CAPITAL ONE NA 2.95 DUE 07-23-2021	Acquisitions	340,000.00	-342,911.30	
		Dispositions	-340,000.00		344,987.80
SBZ4DM81	CARDINAL HLTH INC 3.079% DUE 06-15-2024	Acquisitions	490,000.00	-490,000.00	
		Dispositions	-490,000.00		496,242.60
SBMM1RV4	CATERPILLAR INC 4.75% DUE 05-15-2064	Acquisitions	75,000.00	-86,144.25	

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SBYXKMT7	CBS CORP NEW 3.375% DUE 02-15-2028	Dispositions	-145,000.00		165,353.40
		Free Delivery	-45,000.00		
		Acquisitions	425,000.00	-420,469.95	
SBF47XX5	CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	Dispositions	-425,000.00		418,875.75
		Acquisitions	295,000.00	-296,504.60	
SBF47XV3	CDN NAT RES LTD 3.85% DUE 06-01-2027	Dispositions	-295,000.00		302,035.80
		Acquisitions	340,000.00	-338,966.40	
SB7YB643	CDN NAT RES LTD 6.25% DUE 03-15-2038	Dispositions	-340,000.00		342,281.30
		Acquisitions	100,000.00	-117,532.00	
SBF47XY6	CDN PAC RY CO NEW 6.125% DUE 09-15-2115	Dispositions	-100,000.00		117,268.00
		Acquisitions	85,000.00	-110,719.30	
SBF4TJS8	CELGENE CORP 3.45% DUE 11-15-2027	Dispositions	-930,000.00		1,183,035.75
		Free Delivery	-75,000.00		
		Acquisitions	320,000.00	-319,267.90	
C151020AS3	CELGENE CORP 3.875% DUE 08-15-2025	Dispositions	-185,000.00		184,813.15
		Acquisitions	225,000.00	-233,840.25	
C151020AM6	CELGENE CORP 4.625% DUE 05-15-2044	Dispositions	-205,000.00		207,515.35
		Acquisitions	110,000.00	-118,586.60	
SBYQH7V2	CELGENE CORP 5% DUE 08-15-2045	Dispositions	-315,000.00		323,575.20
		Free Delivery	-120,000.00		
		Acquisitions	175,000.00	-193,193.55	
C15135UAL3	CENOVUS ENERGY INC 144A FIXED 4.25% DUE 04-15-2027	Dispositions	-195,000.00		203,453.25
		Acquisitions	325,000.00	-324,944.75	
SBF47067	CENTERPOINT ENERGY 2.5% DUE 09-01-2022	Dispositions	-325,000.00		324,889.50
		Acquisitions	285,000.00	-284,917.35	
SBF1D1V0	CENTERPOINT ENERGY 4.1% DUE 09-01-2047	Dispositions	-285,000.00		285,726.75

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SBF0CDW3	CH & DWIGHT INC 2.45% DUE 08-01-2022	Acquisitions	105,000.00	-104,387.85	
		Free Delivery	-30,000.00		
SBF0CDT0	CH & DWIGHT INC 3.15% DUE 08-01-2027	Acquisitions	515,000.00	-514,371.70	
		Dispositions	-195,000.00		193,814.40
		Free Delivery	-320,000.00		
SBF0CDS9	CH & DWIGHT INC 3.95% DUE 08-01-2047	Acquisitions	400,000.00	-402,085.35	
		Free Delivery	-120,000.00		
SBYQCM12	CHARTER 5.375% DUE 05-01-2047	Acquisitions	550,000.00	-549,314.40	
		Dispositions	-155,000.00		155,700.60
		Free Delivery	-115,000.00		
SBYQ7R23	CHARTER 6.484% DUE 10-23-2045	Acquisitions	510,000.00	-507,239.40	
		Dispositions	-250,000.00		261,659.40
		Free Delivery	-75,000.00		
SBYYWTX5	CHICAGO ILL 5.432% 01-01-2042 BEO TAXABLE	Acquisitions	435,000.00	-505,419.70	
		Dispositions	-440,000.00		506,603.35
		Free Delivery	-70,000.00		
C167486ZZ5	CHICAGO ILL 7.045% DUE 01-01-2029 REG	Acquisitions	335,000.00	-280,542.00	
		Free Delivery	-155,000.00		
SBYT3JT9	CHICAGO ILL 7.375% 01-01-2033 BEO TAXABLE	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-240,000.00		245,505.95
		Free Delivery	-100,000.00		
SBF58H57	CIGNA CORP 3.875% 10-15-2047	Acquisitions	160,000.00	-161,153.25	
		Free Delivery	-80,000.00		
S2011549	CINGULAR WIRELESS 7.125% DUE 12-15-2031	Acquisitions	690,000.00	-680,873.55	
		Dispositions	-105,000.00		105,362.25
		Free Delivery	-160,000.00		
		Acquisitions	450,000.00	-584,239.50	
		Dispositions	-415,000.00		523,174.40

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDC4N67	CINTAS CORP NO 2 2.9% DUE 04-01-2022	Free Delivery	-145,000.00		
		Acquisitions	1,115,000.00	-1,124,529.75	
		Dispositions	-520,000.00		522,756.00
		Free Delivery	-370,000.00		
SBD096S7	CINTAS CORP NO 2 3.7% DUE 04-01-2027	Acquisitions	740,000.00	-737,158.40	
		Dispositions	-100,000.00		100,942.00
		Free Delivery	-190,000.00		
		Acquisitions	420,000.00	-405,354.60	
C17275RBH4	CISCO SYS INC 2.2 BNDS 09-20-2023	Dispositions	-45,000.00		44,052.75
		Free Delivery	-260,000.00		
		Acquisitions	320,000.00	-319,814.40	
		Dispositions	-320,000.00		317,404.80
SBF1ZBP0	CITIGROUP INC 2.75% DUE 04-25-2022	Acquisitions	1,030,000.00	-1,028,801.60	
		Dispositions	-1,030,000.00		1,032,028.25
SBF34865	CITIGROUP INC 2.876% DUE 07-24-2023	Acquisitions	2,775,000.00	-2,776,862.95	
		Dispositions	-275,000.00		275,826.55
		Free Delivery	-955,000.00		
		Acquisitions	860,000.00	-821,192.80	
SBYP7GJ4	CITIGROUP INC 3.2% DUE 10-21-2026	Dispositions	-1,525,000.00		1,462,636.25
		Acquisitions	1,555,000.00	-1,557,776.30	
		Dispositions	-750,000.00		756,273.00
		Free Delivery	-280,000.00		
SBDDXTT8	CITIGROUP INC 3.887% DUE 01-10-2028	Acquisitions	3,770,000.00	-3,793,571.40	
		Dispositions	-1,785,000.00		1,828,680.20
		Free Delivery	-1,245,000.00		
		Acquisitions	1,545,000.00	-1,556,729.00	
SBF1ZBM7	CITIGROUP INC 4.281% DUE 04-24-2048	Dispositions	-1,425,000.00		1,476,146.90
		Free Delivery	-120,000.00		
		Acquisitions			

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBY7RB31	CITIGROUP INC 4.45% DUE 09-29-2027	Acquisitions	240,000.00	-244,768.80	
		Dispositions	-240,000.00		245,918.40
SBYTHPH1	CITIGROUP INC 4.65% DUE 07-30-2045	Acquisitions	180,000.00	-190,010.30	
		Dispositions	-503,000.00		525,201.97
		Free Delivery	-20,000.00		
SBDGLCL2	CITIGROUP INC 4.75% DUE 05-18-2046	Acquisitions	950,000.00	-970,752.50	
		Dispositions	-1,070,000.00		1,121,180.95
		Free Delivery	-190,000.00		
SBDC7485	CITIGROUP INC 6.675% DUE 09-13-2043	Acquisitions	60,000.00	-78,676.80	
		Dispositions	-60,000.00		81,159.60
SB8G0DX3	CITIGROUP INC 8.125% DUE 07-15-2039	Acquisitions	440,000.00	-647,889.95	
		Dispositions	-505,000.00		782,762.75
		Free Delivery	-45,000.00		
SBF2MM57	CITIZENS BK MEDIUM 2.2% DUE 05-26-2020	Acquisitions	345,000.00	-344,682.60	
		Dispositions	-345,000.00		344,630.85
SBD6F010	COACH INC FIXED 4.125% DUE 07-15-2027	Acquisitions	250,000.00	-249,645.00	
		Dispositions	-170,000.00		170,960.50
		Free Delivery	-50,000.00		
SBF7TQ51	COLGATE-PALMOLIVE CO 3.7% DUE 08-01-2047	Acquisitions	100,000.00	-99,318.00	
		Free Delivery	-30,000.00		
SBFWQ3V2	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	Acquisitions	100,000.00	-102,024.00	
		Dispositions	-225,000.00		228,307.60
SB614024	COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039	Acquisitions	90,000.00	-125,531.10	
		Free Delivery	-70,000.00		
SBF22PP8	COMCAST CORP NEW 3.15% DUE 02-15-2028	Acquisitions	845,000.00	-843,119.15	
		Dispositions	-240,000.00		237,795.00
		Free Delivery	-525,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C20030NBQ3	COMCAST CORP NEW 4.6% DUE 08-15-2045	Acquisitions	85,000.00	-88,704.30	
		Dispositions	-200,000.00		210,458.35
SBJZXTF4	COMCAST CORP NEW 4.75% DUE 03-01-2044	Acquisitions	330,000.00	-365,223.90	
		Dispositions	-390,000.00		429,203.30
		Free Delivery	-70,000.00		
C20030NAK7	COMCAST CORP NEW 6.5% DUE 11-15-2035	Acquisitions	145,000.00	-190,747.50	
		Free Delivery	-45,000.00		
SB2444H6	COMCAST CORP NEW 6.95% DUE 08-15-2037	Acquisitions	275,000.00	-389,267.25	
		Dispositions	-115,000.00		154,663.50
SB97R909	COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	Acquisitions	215,000.00	-218,519.25	
		Dispositions	-300,000.00		312,206.40
		Free Delivery	-65,000.00		
SBDT5L92	COMMONWEALTH EDISON CO 3.75% 08-15-2047	Acquisitions	605,000.00	-605,107.95	
		Free Delivery	-140,000.00		
SBDZVVP0	COMPASS BK 2.875% DUE 06-29-2022	Acquisitions	295,000.00	-294,460.45	
		Dispositions	-295,000.00		293,446.80
SB4T4431	CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG	Acquisitions	310,000.00	-393,913.90	
		Dispositions	-255,000.00		337,059.40
		Free Delivery	-55,000.00		
SBD03ZS2	CONS EDISON CO N Y 3.85% DUE 06-15-2046	Acquisitions	135,000.00	-137,790.45	
		Dispositions	-95,000.00		99,275.00
		Free Delivery	-40,000.00		
SBF4SNR2	CONS EDISON CO N Y 3.875% DUE 06-15-2047	Acquisitions	300,000.00	-298,890.00	
		Dispositions	-130,000.00		133,550.30
		Free Delivery	-50,000.00		
SBD60YD5	CONS EDISON CO N Y 4.5% DUE 12-01-2045	Acquisitions	80,000.00	-90,548.80	
		Free Delivery	-70,000.00		

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SBDZV3Z4	CONSOLIDATED EDISON INC 2.0% 03-15-2020	Acquisitions	200,000.00	-199,934.00	
		Dispositions	-75,000.00		74,898.00
		Free Delivery	-125,000.00		
SBDGKT52	CONSTELLATION BRANDS INC 2.7% 05-09-2022	Acquisitions	220,000.00	-219,520.40	
		Dispositions	-85,000.00		85,194.65
		Free Delivery	-135,000.00		
SBDDWHX5	CONSTELLATION 3.7% DUE 12-06-2026	Acquisitions	360,000.00	-354,790.80	
		Dispositions	-275,000.00		275,676.50
		Free Delivery	-225,000.00		
SBDGKT74	CONSTELLATION 4.5% DUE 05-09-2047	Acquisitions	460,000.00	-460,268.20	
		Free Delivery	-135,000.00		
C21684AAD8	COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	Acquisitions	55,000.00	-66,933.35	
		Dispositions	-135,000.00		148,138.20
C21684AAF3	COOPERATIEVE 3.75% DUE 07-21-2026	Acquisitions	140,000.00	-135,035.60	
		Dispositions	-745,000.00		745,821.05
C21685WCJ4	COOPERATIEVE 5.25% DUE 05-24-2041	Acquisitions	135,000.00	-157,812.30	
		Dispositions	-295,000.00		356,365.25
SBDFVGR7	COSTCO WHSL CORP 2.15% DUE 05-18-2021	Acquisitions	850,000.00	-848,512.50	
		Dispositions	-850,000.00		855,006.50
SBDFVGQ6	COSTCO WHSL CORP 2.3% DUE 05-18-2022	Acquisitions	685,000.00	-688,746.95	
		Dispositions	-685,000.00		687,969.75
SBDFVGN3	COSTCO WHSL CORP 3% DUE 05-18-2027	Acquisitions	585,000.00	-579,951.45	
		Free Delivery	-170,000.00		
SBYZ5ML2	CR SUISSE AG NEW 1.7% DUE 04-27-2018	Acquisitions	95,000.00	-95,004.75	
		Dispositions	-60,000.00		60,027.60
C225401AB4	CR SUISSE GROUP AG 3.574% DUE 01-09-2023	Acquisitions	140,000.00	-142,952.60	

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Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2017
EIN: 84-0857401
Plan Number 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C225401AC2	CR SUISSE GROUP AG 4.282% DUE 01-09-2028	Dispositions	-85,000.00		86,901.45
		Acquisitions	250,000.00	-250,000.00	
SBYYCFP9	CR SUISSE GROUP 3.75% DUE 03-26-2025	Dispositions	-250,000.00		260,980.00
		Acquisitions	305,000.00	-307,488.80	
SBYMPHS7	CSX CORP 3.8% DUE 11-01-2046	Dispositions	-305,000.00		311,144.80
		Acquisitions	345,000.00	-330,670.70	
SBWX8CF3	CSX CORP 3.95% DUE 05-01-2050	Dispositions	-425,000.00		405,396.20
		Acquisitions	235,000.00	-228,949.65	
SBD9NGT1	CSX CORP 4.25% DUE 11-01-2066	Free Delivery	-70,000.00		
		Acquisitions	290,000.00	-266,259.15	
SBH458J4	CVS CAREMARK CORP 5.3 DUE 12-05-2043	Dispositions	-800,000.00		763,368.35
		Free Delivery	-65,000.00		
SBYPZMB2	CVS HEALTH CORP 2.8% DUE 07-20-2020	Acquisitions	115,000.00	-133,416.10	
		Dispositions	-215,000.00		247,039.30
SBYPFB82	CVS HEALTH CORP 3.875% DUE 07-20-2025	Free Delivery	-40,000.00		
		Acquisitions	320,000.00	-326,492.80	
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045	Free Delivery	-200,000.00		
		Acquisitions	580,000.00	-606,571.10	
SBYYPRY1	DAIMLER FIN N AMER 3.45% DUE 01-06-2027	Dispositions	-125,000.00		128,807.50
		Free Delivery	-140,000.00		
SB3BRLT6	DARDEN RESTAURANTS STEP CPN 6.8% DUE 10-15-2037	Acquisitions	745,000.00	-840,086.40	
		Dispositions	-930,000.00		1,050,583.10
		Free Delivery	-195,000.00		
		Acquisitions	295,000.00	-293,814.10	
		Dispositions	-295,000.00		295,106.95
		Acquisitions	175,000.00	-219,164.75	
		Dispositions	-125,000.00		165,633.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDGGZS5	DEERE JOHN CAP 1.95% DUE 06-22-2020	Free Delivery	-50,000.00		
		Acquisitions	310,000.00	-309,810.90	
		Dispositions	-310,000.00		310,626.20
SBD93Q02	DIGITAL RLTY TR LP FIXED 3.7% 08-15-2027	Acquisitions	60,000.00	-59,954.40	
		Dispositions	-25,000.00		25,321.00
		Free Delivery	-35,000.00		
SBDG75X3	DISCOVERY COMMUNICATIONS LLC 2.2% DUE 09-20-2019	Acquisitions	385,000.00	-384,849.85	
		Free Delivery	-240,000.00		
		Acquisitions	125,000.00	-124,842.50	
C25470DAQ2	DISCOVERY COMMUNICATIONS LLC 2.95% 03-20-2023	Dispositions	-125,000.00		124,811.25
		Acquisitions	270,000.00	-269,730.00	
		Dispositions	-270,000.00		271,013.40
C25470DAS8	DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017	Acquisitions	450,000.00	-449,455.50	
		Dispositions	-125,000.00		125,450.85
		Free Delivery	-95,000.00		
SBDGS7J6	DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047	Acquisitions	635,000.00	-633,933.20	
		Dispositions	-395,000.00		
		Free Delivery	-395,000.00		
SBF04KT5	DISNEY WALT CO NEW MEDIUM TERM NTS BOOK TRANCHE # TR 00087 2.45% DUE 03-04-2022	Acquisitions	155,000.00	-157,114.20	
		Dispositions	-85,000.00		
		Free Delivery	-85,000.00		
SBT9Z2H9	DOMINION ENERGY GAS HLDGS LLC 4.6% DUE 12-15-2044	Acquisitions	55,000.00	-60,685.35	
		Dispositions	-110,000.00		114,211.90
		Free Delivery	-40,000.00		
SBSR9GC9	DOMINION RES INC 4.7% DUE 12-01-2044	Acquisitions	110,000.00	-122,307.90	
		Dispositions	-215,000.00		238,011.70
		Free Delivery	-30,000.00		
SBGPGP87	DOMTAR CORP 6.75 DUE 02-15-2044	Acquisitions	235,000.00	-245,137.90	
		Dispositions	-175,000.00		
		Free Delivery	-175,000.00		
SBFZDDH6	DOW CHEMICAL CO 4.375% DUE 11-15-2042	Acquisitions	235,000.00	-245,137.90	
		Dispositions	-175,000.00		
		Free Delivery	-175,000.00		

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Plan Number 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBF4SN61	DR PEPPER SNAPPLE 4.5% DUE 11-15-2045	Acquisitions	435,000.00	-456,615.15	
		Free Delivery	-130,000.00		
SB45K3P8	DU PONT E I DE NEMOURS & CO NT 4.9 DUE 01-15-2041	Acquisitions	250,000.00	-284,042.50	
		Free Delivery	-75,000.00		
SBD381P3	DUKE ENERGY CORP 3.75% DUE 09-01-2046	Acquisitions	150,000.00	-143,269.50	
		Dispositions	-150,000.00		145,455.00
SBYYPT6	DUKE ENERGY FLA 1.85% DUE 01-15-2020	Acquisitions	605,000.00	-604,310.30	
		Dispositions	-605,000.00		605,629.20
SBYMXHP8	DUKE ENERGY OH INC 3.7% DUE 06-15-2046	Acquisitions	340,000.00	-317,770.80	
		Free Delivery	-100,000.00		
SBYV3C76	DUKE ENERGY 3.75% DUE 06-01-2045	Acquisitions	115,000.00	-112,924.25	
		Dispositions	-115,000.00		117,693.30
SBJZD6S6	DUKE ENERGY 4.375% DUE 03-30-2044	Acquisitions	110,000.00	-115,648.50	
		Dispositions	-185,000.00		202,847.70
		Free Delivery	-140,000.00		
SBMNQYY0	EASTMAN CHEM CO 4.65% DUE 10-15-2044	Acquisitions	85,000.00	-86,913.35	
		Dispositions	-85,000.00		89,575.55
SB9G8B85	EASTMAN CHEM CO 4.8% DUE 09-01-2042	Acquisitions	80,000.00	-85,544.00	
		Free Delivery	-25,000.00		
SBDVJY26	ELI LILLY & CO 3.95% 05-15-2047	Acquisitions	430,000.00	-430,867.80	
		Dispositions	-205,000.00		217,623.65
		Free Delivery	-125,000.00		
SB3N4NM2	ENBRIDGE ENERGY 5.5% DUE 09-15-2040	Acquisitions	130,000.00	-136,071.00	
		Free Delivery	-40,000.00		
C29250NAQ8	ENBRIDGE INC 2.9% 07-15-2022	Acquisitions	290,000.00	-289,756.40	
		Dispositions	-110,000.00		110,600.90

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C29250NAR6	ENBRIDGE INC 3.7% 07-15-2027	Free Delivery	-180,000.00		
		Acquisitions	115,000.00	-114,970.10	
SBDHTRM1	ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047	Free Delivery	-70,000.00		
		Acquisitions	360,000.00	-357,838.40	
SBYQ24Q1	ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	Dispositions	-360,000.00		356,674.00
		Acquisitions	40,000.00	-43,824.80	
SBDHTRN2	ENERGY TRANSFER PARTNERS L P 4.2% 04-15-2027	Dispositions	-200,000.00		217,011.40
		Acquisitions	135,000.00	-134,711.10	
SB8H38T2	ENERGY TRANSFER 5.15% DUE 02-01-2043	Free Delivery	-85,000.00		
		Acquisitions	75,000.00	-71,518.50	
SBXVMC65	ENERGY TRANSFER 5.15% DUE 03-15-2045	Free Delivery	-20,000.00		
		Acquisitions	345,000.00	-321,588.40	
SBDVJS80	ENLINK MIDSTREAM 5.45% DUE 06-01-2047	Dispositions	-345,000.00		337,494.90
		Acquisitions	695,000.00	-699,811.55	
SB8D1HN7	ENTERPRISE PRODS 4.45 DUE 02-15-2043	Free Delivery	-130,000.00		
		Acquisitions	175,000.00	-171,785.25	
SBJT1608	ENTERPRISE PRODS 5.1% DUE 02-15-2045	Dispositions	-175,000.00		168,862.75
		Acquisitions	185,000.00	-197,050.90	
SBYV01X6	EOG RES INC 4.15% DUE 01-15-2026	Dispositions	-185,000.00		203,394.55
		Acquisitions	460,000.00	-487,517.20	
SBF4G280	ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047	Free Delivery	-285,000.00		
		Acquisitions	75,000.00	-73,294.50	
SBDD9509	ESSEX PORTFOLIO L 3.625% DUE 05-01-2027	Free Delivery	-20,000.00		
		Acquisitions	350,000.00	-347,980.50	
SBYNHPP5	ESTEE LAUDER COS 4.15% DUE 03-15-2047	Free Delivery	-215,000.00		

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SBD073T1	EXELON CORP 4.45% DUE 04-15-2046	Acquisitions	110,000.00	-109,712.90	
		Dispositions	-110,000.00		110,611.60
SB4R2H61	FED EXPRESS CORP 7.6% DUE 07-01-2097	Acquisitions	260,000.00	-260,114.45	
		Dispositions	-35,000.00		36,728.30
		Free Delivery	-75,000.00		
SB8DKZK7	FEDEX CORP 2.625% DUE 08-01-2022	Acquisitions	225,000.00	-299,188.50	
		Dispositions	-60,000.00		81,780.00
		Free Delivery	-25,000.00		
SBV9HFD6	FEDEX CORP 3.2% DUE 02-01-2025	Acquisitions	1,260,000.00	-1,262,658.60	
		Dispositions	-1,260,000.00		1,282,571.10
SBYYP SH1	FEDEX CORP 3.3% DUE 03-15-2027	Acquisitions	640,000.00	-656,768.00	
		Dispositions	-105,000.00		106,860.60
		Free Delivery	-395,000.00		
SBYYP SG0	FEDEX CORP 4.4% DUE 01-15-2047	Acquisitions	735,000.00	-726,503.40	
		Dispositions	-735,000.00		732,787.65
SBYPJYG3	FEDEX CORP 4.75% DUE 11-15-2045	Acquisitions	95,000.00	-95,263.15	
		Dispositions	-95,000.00		92,784.60
SBZ3ZZ56	FIFTH 3RD BANCORP 2.6% DUE 06-15-2022	Acquisitions	45,000.00	-49,006.80	
		Dispositions	-45,000.00		48,913.65
SBDC3P80	FIRSTENERGY CORP 4.85% 07-15-2047	Acquisitions	560,000.00	-559,843.20	
		Dispositions	-140,000.00		139,370.00
		Free Delivery	-345,000.00		
SBQSC2N6	FORD MOTOR CREDIT COMPANY LLC 3.664 DUE 09-08-2024 REG	Acquisitions	230,000.00	-228,548.70	
		Dispositions	-230,000.00		231,957.20
SB94Q0Z1	FORD MTR CO DEL NT 4.75 01-15-2043	Acquisitions	1,075,000.00	-1,067,700.35	
		Dispositions	-665,000.00		656,787.25
		Free Delivery	-255,000.00		

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SBYPL1T1	FORD MTR CO DEL 4.346% DUE 12-08-2026	Acquisitions	115,000.00	-107,642.30	
		Dispositions	-400,000.00		389,332.00
		Free Delivery	-405,000.00		
SBYPL1V3	FORD MTR CO DEL 5.291% DUE 12-08-2046	Acquisitions	880,000.00	-899,040.60	
		Dispositions	-630,000.00		654,549.30
		Free Delivery	-210,000.00		
S2445643	FORD MTR CO DEL 7.45% DUE 07-16-2031	Acquisitions	310,000.00	-323,287.80	
		Dispositions	-150,000.00		150,057.00
		Free Delivery	-65,000.00		
SBYZ5MH8	FORD MTR CR CO LLC 4.134% DUE 08-04-2025	Acquisitions	195,000.00	-249,319.20	
		Dispositions	-130,000.00		162,721.00
		Free Delivery	-155,000.00		
SBD076V4	FORD MTR CR CO LLC 3.096% DUE 05-04-2023	Acquisitions	180,000.00	-179,946.00	
		Dispositions	-110,000.00		112,995.30
SBDC5N26	FORD MTR CR CO LLC 3.336% DUE 03-18-2021	Acquisitions	215,000.00	-210,093.70	
		Dispositions	-135,000.00		133,968.60
SBD1QZM4	FORD MTR CR CO LLC 3.339% DUE 03-28-2022	Acquisitions	305,000.00	-308,589.85	
		Dispositions	-1,655,000.00		1,674,741.80
SBDDXTB0	FORD MTR CR CO LLC 3.81% DUE 01-09-2024	Acquisitions	560,000.00	-561,042.95	
		Dispositions	-560,000.00		562,416.85
SBF1XM51	FORTIVE CORP 4.3% DUE 06-15-2046	Acquisitions	1,165,000.00	-1,161,808.15	
		Dispositions	-1,165,000.00		1,170,584.15
C999599GH0	FUT DEC 17 CBT ULT TNOTE	Acquisitions	100,000.00	-104,864.00	
		Dispositions	-270,000.00		284,079.90
C999599GH0	FUT DEC 17 CBT ULT TNOTE	Free Delivery	-23.00		
		Free Receipt	10.00		
		Free Delivery	-10.00		

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C999599GH0	FUT JUN 17 CBT UL T-BONDS	Free Receipt	23.00		
		Free Delivery	-11.00		
		Free Receipt	7.00		
C999599GH0	FUT JUN 17 CBT UL T-BONDS	Free Delivery	-7.00		
		Free Receipt	11.00		
		Free Delivery	-48.00		
C999599GH0	FUT JUN 17 CBT UL T-NOTE	Free Receipt	20.00		
		Free Delivery	-20.00		
		Free Receipt	48.00		
C999599GH0	FUT JUN 17 CBT UL T-NOTE	Free Delivery	-10.00		
		Free Receipt	20.00		
		Free Delivery	-20.00		
C999599GH0	FUT MAR 17 CBT UL T-NOTE	Free Receipt	10.00		
		Free Delivery	-13.00		
		Free Receipt	19.00		
C999599GH0	FUT SEP 17 CBT UL T-BONDS	Free Delivery	-19.00		
		Free Receipt	13.00		
		Free Delivery	-7.00		
C999599GH0	FUT SEP 17 CBT UL T-NOTE	Free Receipt	47.00		
		Free Delivery	-47.00		
		Free Receipt	7.00		
C999501AX7	GAC METLIFE CONT.#163 RT. N/A MAT N/A	Acquisitions	221,349.37	-221,349.37	
		Dispositions	-221,276.70		221,276.70
SBYNKFH6	GE CAP INTL FDG CO 2.342% DUE 11-15-2020	Acquisitions	2,090,000.00	-2,101,353.45	
		Free Delivery	-1,060,000.00		
SBYNWXZ6	GE CAP INTL FDG CO 4.418% DUE 11-15-2035				

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SB7XW2Z0	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	Acquisitions	1,745,000.00	-1,891,749.00	
		Dispositions	-2,000,000.00		2,154,744.60
SBCZSZ30	GEN ELEC CAP CORP 6.15% DUE 08-07-2037	Acquisitions	85,000.00	-122,497.95	
		Dispositions	-185,000.00		267,174.10
		Free Delivery	-15,000.00		
SBYZ5MV2	GEN MTRS FINL CO 4% DUE 01-15-2025	Acquisitions	225,000.00	-299,499.75	
		Dispositions	-50,000.00		67,230.00
		Free Delivery	-105,000.00		
SB7T4807	GENERAL ELEC CO 4.125% DUE 10-09-2042	Acquisitions	325,000.00	-330,681.00	
		Dispositions	-700,000.00		705,198.50
SBKRVHN7	GENERAL ELEC CO 4.5% DUE 03-11-2044	Acquisitions	150,000.00	-156,070.50	
		Dispositions	-120,000.00		125,305.20
		Free Delivery	-120,000.00		
SBD5JX25	GENERAL MTRS CO FIXED 4% DUE 04-01-2025	Acquisitions	135,000.00	-148,388.85	
		Dispositions	-215,000.00		239,241.25
SBF6NPZ7	GENERAL MTRS CO 4.2% DUE 10-01-2027	Acquisitions	245,000.00	-242,366.25	
		Dispositions	-245,000.00		247,991.45
SBD93QC4	GENERAL MTRS CO 5.15% DUE 04-01-2038	Acquisitions	1,270,000.00	-1,268,120.40	
		Dispositions	-430,000.00		434,457.50
		Free Delivery	-520,000.00		
SBYXXG0	GENERAL MTRS CO 6.6% DUE 04-01-2036	Acquisitions	620,000.00	-620,365.65	
		Free Delivery	-180,000.00		
SBDVK8Z0	GENERAL MTRS CO 3.95% 04-13-2024	Acquisitions	185,000.00	-220,125.55	
		Dispositions	-225,000.00		258,594.75
		Free Delivery	-140,000.00		
C375558BK8	GILEAD SCIENCES 4.15% DUE 03-01-2047	Acquisitions	1,115,000.00	-1,117,377.25	
		Dispositions	-1,115,000.00		1,135,010.70

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SBSNB JW0	GILEAD SCIENCES 4.5% DUE 02-01-2045	Acquisitions	545,000.00	-526,471.95	
		Dispositions	-985,000.00		985,525.50
C375558BD4	GILEAD SCIENCES 4.75% DUE 03-01-2046	Acquisitions	190,000.00	-186,057.50	
		Dispositions	-55,000.00		58,894.55
		Free Delivery	-105,000.00		
SBKHDRD3	GILEAD SCIENCES 4.8% DUE 04-01-2044	Acquisitions	455,000.00	-469,803.15	
		Dispositions	-455,000.00		491,335.95
SB88GFC2	GLAXOSMITHKLINE 6.375% DUE 05-15-2038	Acquisitions	170,000.00	-186,080.30	
		Dispositions	-80,000.00		89,626.40
		Free Delivery	-165,000.00		
SB90SSN5	GOLDCORP INC NEW 3.7% DUE 03-15-2023	Acquisitions	155,000.00	-214,552.55	
		Dispositions	-155,000.00		217,953.25
SBF6Q761	GOLDMAN SACHS FLTG RT 3.691% DUE 06-05-2028	Acquisitions	160,000.00	-162,062.40	
		Free Delivery	-100,000.00		
SBYZKX58	GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038	Acquisitions	910,000.00	-911,097.60	
		Dispositions	-910,000.00		917,016.55
SBF6Q772	GOLDMAN SACHS GROUP INC 2.908% 06-05-2023 REG	Acquisitions	1,635,000.00	-1,634,382.70	
		Dispositions	-300,000.00		308,347.00
SBZ9NZX2	GOLDMAN SACHS 2.905% DUE 07-24-2023	Acquisitions	3,735,000.00	-3,741,163.15	
		Dispositions	-970,000.00		970,663.90
		Free Delivery	-1,870,000.00		
SBDFDPG5	GOLDMAN SACHS 3.85% DUE 01-26-2027	Acquisitions	1,065,000.00	-1,065,594.55	
		Dispositions	-580,000.00		583,168.70
		Free Delivery	-320,000.00		
		Acquisitions	205,000.00	-204,225.10	
		Dispositions	-595,000.00		607,115.15
		Free Delivery	-380,000.00		
		Free Receipt	770,000.00		

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SBZ07986	GOLDMAN SACHS 3% DUE 04-26-2022	Acquisitions	1,595,000.00	-1,590,390.45	
		Dispositions	-2,525,000.00		2,552,979.40
		Free Receipt	930,000.00		
SBYNZDD3	GOLDMAN SACHS 4.75% DUE 10-21-2045	Acquisitions	45,000.00	-46,973.70	
		Dispositions	-45,000.00		48,262.05
SBP4W4X7	GOLDMAN SACHS 4.8% DUE 07-08-2044	Acquisitions	260,000.00	-291,246.50	
		Dispositions	-55,000.00		61,171.00
		Free Delivery	-65,000.00		
SBY58YT3	GOLDMAN SACHS 5.15% DUE 05-22-2045	Acquisitions	85,000.00	-97,903.00	
		Dispositions	-85,000.00		97,898.75
SB9CMD63	GOLDMAN SACHS 6.75% DUE 10-01-2037	Acquisitions	665,000.00	-860,846.30	
		Dispositions	-640,000.00		830,178.50
		Free Delivery	-290,000.00		
SBYZWY62	GRAINGER W W INC FIXED 4.6% DUE 06-15-2045	Acquisitions	170,000.00	-182,105.70	
		Free Delivery	-95,000.00		
SBYP8NF2	GRAINGER W W INC 3.75% DUE 05-15-2046	Acquisitions	100,000.00	-93,837.00	
		Free Delivery	-65,000.00		
SBYQMTX3	GRAINGER W W INC 4.2% DUE 05-15-2047	Acquisitions	330,000.00	-328,831.80	
		Free Delivery	-95,000.00		
SBDFC7X3	GREAT PLAINS ENERGY INC 4.85% DUE 04-01-2047	Acquisitions	495,000.00	-495,998.50	
		Dispositions	-380,000.00		381,781.20
SBMJ71M4	GRUPO TELEVISA S A 5% DUE 05-13-2045	Acquisitions	150,000.00	-151,614.00	
		Dispositions	-410,000.00		377,494.35
SBG494S0	GRUPO TELEVISA S A 6.625% DUE 01-15-2040	Acquisitions	220,000.00	-249,124.20	
		Dispositions	-315,000.00		380,383.90
SBYMXNV6	GUARDIAN LIFE INS 4.85% DUE 01-24-2077	Acquisitions	115,000.00	-113,890.25	

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For the Year Ended December 31, 2017
EIN: 84-0857401
Plan Number 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYNR6K7	HALLIBURTON CO 4.85% DUE 11-15-2035	Free Delivery	-35,000.00		
		Acquisitions	195,000.00	-206,688.30	
		Dispositions	-115,000.00		123,513.45
		Free Delivery	-25,000.00		
SBYNR4N6	HALLIBURTON CO 5% DUE 11-15-2045	Acquisitions	245,000.00	-268,674.30	
		Dispositions	-50,000.00		56,761.00
		Free Delivery	-130,000.00		
SB63S808	HALLIBURTON CO 7.45% DUE 09-15-2039	Acquisitions	135,000.00	-190,044.65	
		Free Delivery	-30,000.00		
C423012AG8	HEINEKEN N V 4.35% DUE 03-29-2047	Acquisitions	280,000.00	-277,818.80	
		Dispositions	-280,000.00		285,462.80
SB4TV238	HESS CORP 5.6% DUE 02-15-2041	Acquisitions	115,000.00	-111,582.20	
		Dispositions	-95,000.00		100,219.30
		Free Delivery	-100,000.00		
SB55GWZ6	HESS CORP 6% DUE 01-15-2040	Acquisitions	265,000.00	-278,240.60	
		Dispositions	-65,000.00		69,315.35
		Free Delivery	-105,000.00		
SBDCT8F6	HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045	Acquisitions	200,000.00	-214,853.00	
		Dispositions	-20,000.00		21,063.80
		Free Delivery	-95,000.00		
SBYWPHP4	HIGHWOODS REAL TY LP 3.875% DUE 03-01-2027	Acquisitions	485,000.00	-478,534.95	
		Dispositions	-355,000.00		356,409.35
		Free Delivery	-130,000.00		
SBDH44D6	HOME DEPOT INC 2.8% DUE 09-14-2027	Acquisitions	255,000.00	-254,337.00	
		Dispositions	-95,000.00		93,632.95
		Free Delivery	-160,000.00		
SBDGLXQ4	HOME DEPOT INC 3.9% DUE 06-15-2047	Acquisitions	345,000.00	-346,241.70	
		Dispositions	-205,000.00		209,216.70

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB9N1J94	HOME DEPOT INC 4.2% DUE 04-01-2043	Free Delivery	-70,000.00		
		Acquisitions	225,000.00	-228,001.50	
		Dispositions	-90,000.00		92,902.50
		Free Delivery	-120,000.00		
SBYQF318	HOME DEPOT INC 4.25% DUE 04-01-2046	Acquisitions	160,000.00	-173,137.60	
		Dispositions	-115,000.00		123,568.10
		Free Delivery	-45,000.00		
SBDD8L53	HOME DEPOT INC 4.875 DUE 02-15-2044	Acquisitions	170,000.00	-190,869.20	
		Dispositions	-205,000.00		228,884.55
SB3LQNX1	HOME DEPOT INC 5.4% DUE 09-15-2040	Acquisitions	80,000.00	-95,536.00	
		Dispositions	-230,000.00		276,484.05
		Free Delivery	-25,000.00		
SBG48WG1	HSBC BK USA N A 7 DUE 01-15-2039	Acquisitions	160,000.00	-224,342.40	
		Dispositions	-150,000.00		207,611.70
SBD0QRN0	HSBC HLDGS PLC 2.95% DUE 05-25-2021	Acquisitions	225,000.00	-229,441.50	
		Dispositions	-140,000.00		142,263.80
SBFLZF58	HSBC HLDGS PLC 3.033% DUE 11-22-2023	Acquisitions	275,000.00	-275,000.00	
		Dispositions	-275,000.00		277,103.75
SBF243G1	HSBC HLDGS PLC 3.262% 03-13-2023	Acquisitions	310,000.00	-315,527.30	
		Dispositions	-310,000.00		315,307.20
SBZ57YY2	HSBC HLDGS PLC 3.4% DUE 03-08-2021	Acquisitions	235,000.00	-242,928.90	
		Dispositions	-235,000.00		243,570.45
SBD0QRM9	HSBC HLDGS PLC 3.9% DUE 05-25-2026	Acquisitions	260,000.00	-269,939.40	
		Dispositions	-395,000.00		399,037.05
SBF243H2	HSBC HLDGS PLC 4.041% 03-13-2028	Acquisitions	2,005,000.00	-2,041,663.70	
		Dispositions	-1,315,000.00		1,363,416.95
		Free Delivery	-415,000.00		

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SBKS7XY7	HSBC HLDGS PLC 5.25% DUE 03-14-2044	Acquisitions	60,000.00	-70,329.30	
		Dispositions	-60,000.00		71,452.80
SBFN0JF9	HSBC HLDGS PLC 6.5% DUE 09-15-2037	Acquisitions	960,000.00	-1,226,994.35	
		Dispositions	-600,000.00		765,473.15
SBF2NP17	HUNTINGTON NATIONAL BANK 2.375% DUE 03-10-2020 BEO	Acquisitions	535,000.00	-534,967.90	
		Free Delivery	-330,000.00		
SBD93QH9	HUNTINGTON NATL BK 2.5% DUE 08-07-2022	Acquisitions	55,000.00	-54,665.05	
		Dispositions	-40,000.00		39,550.40
C452151LF8	IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C	Acquisitions	0.00	0.00	
		Dispositions	-540,000.00		494,763.65
		Free Delivery	-140,000.00		
		Free Receipt	0.00		
SBDRM6Q7	IN MICH PWR CO 3.75% DUE 07-01-2047	Acquisitions	375,000.00	-372,390.00	
		Dispositions	-300,000.00		297,699.10
		Free Delivery	-75,000.00		
C45528S5S1	INDIANAPOLIS IND LOC PUB IMPT BD BK 6.116% 01-15-2040 BEO TAXABLE	Acquisitions	30,000.00	-37,636.50	
		Dispositions	-385,000.00		490,281.05
SBF3W9T9	INTEL CORP 2.875% DUE 05-11-2024	Acquisitions	195,000.00	-194,951.25	
		Free Delivery	-120,000.00		
SBF3W9R7	INTEL CORP 4.1% DUE 05-11-2047	Acquisitions	260,000.00	-258,489.40	
		Dispositions	-185,000.00		199,890.65
		Free Delivery	-75,000.00		
C459058FZ1	INTERNATIONAL BK FOR RECON & DEV GLOBAL NT 1.875% DUE 04-21-2020 REG	Acquisitions	3,065,000.00	-3,062,333.45	
		Dispositions	-3,065,000.00		3,088,663.85
SBYX7WV0	INTERNATIONAL BK FOR RECON & DEV 2% DUE 01-26-2022 BEO	Acquisitions	2,080,000.00	-2,068,705.60	
		Dispositions	-2,080,000.00		2,065,610.20
SBF037N5	INTERNATIONAL PAPER CO 4.35% DUE 08-15-2048				

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SBN2GX5	INTL BUSINESS 4.7% DUE 02-19-2046	Acquisitions	620,000.00	-620,790.05	
		Dispositions	-165,000.00		166,365.90
		Free Delivery	-150,000.00		
SBYYGTQ0	INTL PAPER CO 4.4% DUE 08-15-2047	Acquisitions	135,000.00	-152,863.20	
		Dispositions	-240,000.00		270,182.20
		Free Delivery	-100,000.00		
SBN70J06	INTL PAPER CO 4.8% DUE 06-15-2044	Acquisitions	330,000.00	-310,051.00	
		Dispositions	-225,000.00		219,412.40
		Free Delivery	-145,000.00		
SBN2NLZ3	JOHN DEERE CAPITAL CORP TRANCHE #00423 2.2% DUE 03-13-2020	Acquisitions	265,000.00	-284,583.65	
		Dispositions	-90,000.00		96,903.90
		Free Delivery	-55,000.00		
SBN01Z57	JOHNSON & JOHNSON 3.625% DUE 03-03-2037	Acquisitions	565,000.00	-564,559.30	
		Dispositions	-565,000.00		571,130.25
SBN01Z35	JOHNSON & JOHNSON 3.75% DUE 03-03-2047	Acquisitions	650,000.00	-648,349.00	
		Free Delivery	-190,000.00		
		Acquisitions	465,000.00	-466,529.05	
SBDG08Q6	JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2024 12-28-2016	Dispositions	-135,000.00		137,636.55
		Free Delivery	-95,000.00		
		Acquisitions	325,000.00	-339,209.00	
SBDG08W2	JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2044 12-23-2016	Dispositions	-80,000.00		83,313.60
		Free Delivery	-200,000.00		
		Acquisitions	285,000.00	-297,514.35	
SBDG0907	JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016	Free Delivery	-85,000.00		
		Acquisitions	160,000.00	-173,913.60	
SBYP53M0	JOHNSON CTLS INTL 4.5% DUE 02-15-2047	Free Delivery	-75,000.00		
		Acquisitions	270,000.00	-267,595.60	
		Free Delivery	-80,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBF348D2	JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048	Acquisitions	1,625,000.00	-1,633,660.15	
		Dispositions	-1,370,000.00		1,392,132.15
		Free Delivery	-175,000.00		
SBZ7NF45	JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048	Acquisitions	2,710,000.00	-2,730,032.40	
		Dispositions	-1,160,000.00		1,195,213.10
		Free Delivery	-550,000.00		
SBYZ0Z52	JPMORGAN CHASE & CO NT FIXED/FLTG RATE DUE 05-01-2028/10-25-2017 REG	Acquisitions	1,790,000.00	-1,786,604.50	
		Dispositions	-1,790,000.00		1,788,666.20
SBYZ0Z63	JPMORGAN CHASE & CO 2.776% 04-25-2023	Acquisitions	65,000.00	-65,486.20	
		Dispositions	-25,000.00		25,113.25
		Free Delivery	-40,000.00		
SBD7F8X7	JPMORGAN CHASE & CO 3.782% DUE 02-01-2028 BEO	Acquisitions	5,255,000.00	-5,294,094.95	
		Dispositions	-5,255,000.00		5,346,642.40
SBYZ2G88	JPMORGAN CHASE & 2.4% DUE 06-07-2021	Acquisitions	205,000.00	-202,403.50	
		Dispositions	-205,000.00		203,753.60
SBDHBPY5	JPMORGAN CHASE & 2.95% DUE 10-01-2026	Acquisitions	210,000.00	-201,285.00	
		Dispositions	-1,605,000.00		1,527,145.95
SBYZ2G99	JPMORGAN CHASE & 3.2% DUE 06-15-2026	Acquisitions	250,000.00	-244,492.90	
		Dispositions	-2,130,000.00		2,093,531.00
SBD97KY6	JPMORGAN CHASE & 3.22% DUE 03-01-2025	Acquisitions	3,725,000.00	-3,726,490.40	
		Dispositions	-525,000.00		530,645.85
		Free Delivery	-1,945,000.00		
SBD3J3C7	JPMORGAN CHASE & 3.3% DUE 04-01-2026	Acquisitions	110,000.00	-107,938.60	
		Dispositions	-110,000.00		108,445.70
SBF348B0	JPMORGAN CHASE & 3.882% DUE 07-24-2038	Acquisitions	1,685,000.00	-1,693,794.05	
		Dispositions	-410,000.00		416,276.20
		Free Delivery	-335,000.00		

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SB6QKFT9	JPMORGAN CHASE & 5.6% DUE 07-15-2041	Acquisitions	75,000.00	-93,021.75	
		Free Delivery	-15,000.00		
SBYQ4F86	KEYBANK NATL ASSN 2.5% DUE 11-22-2021	Acquisitions	385,000.00	-389,338.95	
		Dispositions	-920,000.00		921,924.10
SBWGCKR0	KIMCO RLTY CORP RT 4.25% DUE 04-01-2045	Acquisitions	60,000.00	-55,965.60	
		Dispositions	-80,000.00		77,001.60
		Free Delivery	-20,000.00		
SBZC0T38	KIMCO RLTY CORP 2.8% DUE 10-01-2026	Acquisitions	180,000.00	-167,715.00	
		Dispositions	-340,000.00		318,738.10
		Free Delivery	-110,000.00		
SBYXD1K0	KIMCO RLTY CORP 3.3% DUE 02-01-2025	Acquisitions	160,000.00	-159,748.80	
		Dispositions	-60,000.00		60,248.40
		Free Delivery	-100,000.00		
SBF7TVZ6	KIMCO RLTY CORP 4.45% 09-01-2047	Acquisitions	215,000.00	-213,994.35	
		Free Delivery	-50,000.00		
SB7W14K7	KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042	Acquisitions	155,000.00	-151,590.00	
		Dispositions	-155,000.00		155,187.55
SBSWG9S2	KINDER MORGAN INC 5.3% DUE 12-01-2034	Acquisitions	215,000.00	-222,727.10	
		Free Delivery	-120,000.00		
SBSXNP73	KINDER MORGAN INC 5.55% DUE 06-01-2045	Acquisitions	550,000.00	-581,857.25	
		Dispositions	-550,000.00		583,511.80
SBV54K58	KINDER MORGAN 4.25% DUE 09-01-2024	Acquisitions	530,000.00	-539,269.70	
		Dispositions	-140,000.00		146,837.60
		Free Delivery	-330,000.00		
C494550BW5	KINDER MORGAN 5.4% DUE 09-01-2044	Acquisitions	100,000.00	-103,141.00	
		Dispositions	-70,000.00		73,036.60
		Free Delivery	-30,000.00		

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C50076QAE6	KRAFT FOODS GROUP 5% DUE 06-04-2042	Acquisitions	280,000.00	-293,069.50	
		Dispositions	-115,000.00		118,099.25
		Free Delivery	-50,000.00		
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	Acquisitions	565,000.00	-543,575.45	
		Dispositions	-1,110,000.00		1,057,063.65
		Free Delivery	-20,000.00		
SBDCG028	KROGER CO 1.5% DUE 09-30-2019	Acquisitions	90,000.00	-88,758.00	
		Free Delivery	-150,000.00		
SBF347Q8	KROGER CO 3.7% 08-01-2027	Acquisitions	105,000.00	-104,938.05	
		Free Delivery	-65,000.00		
SBYVZCX8	KROGER CO 3.875% DUE 10-15-2046	Acquisitions	135,000.00	-122,246.25	
		Dispositions	-220,000.00		196,799.80
		Free Delivery	-150,000.00		
SBYND735	KROGER CO 4.45% DUE 02-01-2047	Acquisitions	590,000.00	-578,444.70	
		Dispositions	-305,000.00		295,880.65
		Free Delivery	-55,000.00		
SBF34898	KROGER CO 4.65% 01-15-2048	Acquisitions	220,000.00	-216,535.35	
		Dispositions	-155,000.00		151,941.00
		Free Delivery	-65,000.00		
SB6ZH8X6	KROGER CO 5 DUE 04-15-2042	REG			
		Acquisitions	50,000.00	-52,245.00	
SBCF0W80	KROGER CO 5.15% DUE 08-01-2043	Free Delivery	-15,000.00		
		Acquisitions	100,000.00	-108,030.00	
SBDVJY04	LILLY ELI & CO 2.35% DUE 05-15-2022	Dispositions	-100,000.00		106,835.50
		Acquisitions	710,000.00	-708,927.90	
SBW0XTH2	LILLY ELI & CO 3.7% DUE 03-01-2045	Dispositions	-710,000.00		713,734.60
		Acquisitions	80,000.00	-80,310.40	
		Dispositions	-80,000.00		81,806.40

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SBDGV0S5	LLOYDS BKG GROUP 3% DUE 01-11-2022	Acquisitions	840,000.00	-837,135.60	
		Dispositions	-840,000.00		837,681.60
SBVYPPC4	LOCKHEED MARTIN 3.8% DUE 03-01-2045	Acquisitions	460,000.00	-453,952.55	
		Dispositions	-355,000.00		344,898.85
		Free Delivery	-210,000.00		
SBBD6G92	LOCKHEED MARTIN 4.07% DUE 12-15-2042	Acquisitions	70,000.00	-68,921.30	
		Dispositions	-225,000.00		234,099.85
		Free Delivery	-70,000.00		
SB513PH4	LOS ANGELES CALIF UNI SCH DIST 5.75% 07-01-2034 BEO TAXABLE	Acquisitions	75,000.00	-96,094.50	
		Dispositions	-365,000.00		472,573.55
		Free Delivery	-340,000.00		
SBYP9PL5	LOWES COS INC 2.5% DUE 04-15-2026	Acquisitions	45,000.00	-43,271.10	
		Dispositions	-45,000.00		43,198.65
SBYWPZ50	LOWES COS INC 3.1% DUE 05-03-2027	Acquisitions	330,000.00	-329,491.80	
		Dispositions	-330,000.00		329,043.00
SBYMYMY5	LOWES COS INC 3.375% DUE 09-15-2025	Acquisitions	295,000.00	-305,032.95	
		Dispositions	-295,000.00		304,133.20
SBD0SCD1	LOWES COS INC 3.7% DUE 04-15-2046	Acquisitions	225,000.00	-217,341.00	
		Dispositions	-40,000.00		39,525.60
		Free Delivery	-65,000.00		
SBYWC120	LOWES COS INC 4.05% DUE 05-03-2047	Acquisitions	920,000.00	-917,179.60	
		Dispositions	-335,000.00		343,746.30
		Free Delivery	-205,000.00		
SBYMYN08	LOWES COS INC 4.375% DUE 09-15-2045	Acquisitions	85,000.00	-88,473.95	
		Free Delivery	-25,000.00		
SB7B2LT9	LOWES COS INC 4.65 DUE 04-15-2042	Acquisitions	100,000.00	-106,727.00	
		Dispositions	-70,000.00		78,217.30

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB7142T2	LOWES COS INC 5.125% DUE 11-15-2041	Free Delivery	-80,000.00		
		Acquisitions	60,000.00	-68,314.80	
		Dispositions	-60,000.00		71,816.40
SBXVMC87	LYONDELLBASELL 4.625% DUE 02-26-2055	Acquisitions	85,000.00	-80,139.70	
		Free Delivery	-25,000.00		
SB27ZDL3	MARATHON OIL CORP 6.6% DUE 10-01-2037	Acquisitions	710,000.00	-812,837.20	
		Dispositions	-375,000.00		463,703.15
		Free Delivery	-210,000.00		
SBQQCCJ4	MARATHON PETE CORP 4.75% DUE 09-15-2044	Acquisitions	185,000.00	-171,639.30	
		Dispositions	-165,000.00		160,896.00
		Free Delivery	-20,000.00		
SB6W1ZC9	MARATHON PETE CORP 6.5% DUE 03-01-2041	Acquisitions	95,000.00	-114,684.95	
		Dispositions	-115,000.00		141,875.50
		Free Delivery	-120,000.00		
SBYQ8HY8	MARSH & MCLENNAN COS INC 4.35% 01-30-2047	Acquisitions	390,000.00	-390,293.00	
		Dispositions	-205,000.00		216,875.00
		Free Delivery	-70,000.00		
SBYQ8J42	MARSH & MCLENNAN 2.75% DUE 01-30-2022	Acquisitions	765,000.00	-764,086.80	
		Free Delivery	-465,000.00		
SBDFZCD7	MASCO CORP 3.5% 11-15-2027	Acquisitions	250,000.00	-249,767.50	
		Dispositions	-95,000.00		95,000.00
		Free Delivery	-155,000.00		
SBDFZC82	MASCO CORP 4.5% DUE 05-15-2047	Acquisitions	320,000.00	-318,597.75	
		Dispositions	-210,000.00		210,946.00
		Free Delivery	-30,000.00		
SBY3R500	MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	Acquisitions	150,000.00	-158,617.50	
		Dispositions	-150,000.00		160,782.00
SBDFC7V1	MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRTRANCHE # TR 00122 3.5% DUE 03-01-2027				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB4T8994	MCDONALDS CORP 4.875% DUE 07-15-2040	Acquisitions	1,345,000.00	-1,337,952.20	
		Dispositions	-1,345,000.00		1,362,629.80
SBYWKW98	MCDONALDS CORP 4.875% DUE 12-09-2045	Acquisitions	55,000.00	-61,889.85	
		Free Delivery	-40,000.00		
SBYMLDL0	MEDTRONIC INC 4.625% DUE 03-15-2045	Acquisitions	205,000.00	-221,158.65	
		Dispositions	-205,000.00		231,007.05
SBVG7BT7	MERCK & CO INC NEW FIXED 2.75% DUE 02-10-2025	Acquisitions	540,000.00	-596,725.60	
		Dispositions	-70,000.00		79,702.00
		Free Delivery	-225,000.00		
SB83ZNK8	MERRILL LYNCH & CO 6.11% DUE 01-29-2037	Acquisitions	185,000.00	-184,234.10	
		Dispositions	-185,000.00		184,598.45
SBBMT8T6	MERRILL LYNCH & CO 7.75% DUE 05-14-2038	Acquisitions	260,000.00	-305,765.20	
		Dispositions	-220,000.00		277,041.50
C59151KAJ7	METHANEX CORP 5.65% DUE 12-01-2044	Acquisitions	100,000.00	-147,430.00	
		Dispositions	-170,000.00		239,517.95
SBRF1CN3	METLIFE INC STEP CPN 4.721% DUE 12-15-2044	Acquisitions	80,000.00	-72,216.80	
		Free Delivery	-105,000.00		
SBDD9HH0	METLIFE INC STEP-UP 09-15-2023	Acquisitions	40,000.00	-45,528.40	
		Free Delivery	-170,000.00		
SBQ1TDP3	METLIFE INC 3.6% DUE 04-10-2024	Acquisitions	120,000.00	-129,793.20	
		Dispositions	-555,000.00		612,875.40
SBW9JZD9	METLIFE INC 4.05% DUE 03-01-2045	Acquisitions	625,000.00	-657,460.15	
		Dispositions	-110,000.00		114,988.50
		Free Delivery	-330,000.00		
SBYQ29M2	METLIFE INC 4.6% DUE 05-13-2046	Acquisitions	155,000.00	-159,123.10	
		Dispositions	-205,000.00		201,517.85

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBGDXX74	METLIFE INC 4.875% DUE 11-13-2043	Acquisitions	130,000.00	-143,409.10	
		Dispositions	-110,000.00		124,702.60
		Free Delivery	-20,000.00		
SB4Z51H1	METLIFE INC 5.875% DUE 02-06-2041	Acquisitions	280,000.00	-315,016.20	
		Dispositions	-270,000.00		306,210.50
		Free Delivery	-50,000.00		
SBF2N498	MFRS & TRADERS TR CO BK 2.05% 08-17-2020	Acquisitions	95,000.00	-121,654.15	
		Dispositions	-50,000.00		64,677.00
SBDS6RR6	MFRS & TRADERS TR 2.5% DUE 05-18-2022	Acquisitions	185,000.00	-185,140.60	
		Dispositions	-185,000.00		183,851.15
SBYXQS31	MICROSOFT CORP FIXED 1.85% DUE 02-06-2020	Acquisitions	730,000.00	-729,176.80	
		Dispositions	-280,000.00		280,683.20
		Free Delivery	-450,000.00		
SBYP2PC5	MICROSOFT CORP FIXED 4.25% DUE 02-06-2047	Acquisitions	835,000.00	-835,424.75	
		Dispositions	-835,000.00		838,515.35
SBYP2P81	MICROSOFT CORP FIXED 4.5% DUE 02-06-2057	Acquisitions	585,000.00	-617,012.60	
		Dispositions	-585,000.00		621,803.80
SBYP2NV0	MICROSOFT CORP 2.875% DUE 02-06-2024	Acquisitions	1,790,000.00	-1,854,961.95	
		Dispositions	-1,475,000.00		1,624,708.55
		Free Delivery	-150,000.00		
SBYP2PD6	MICROSOFT CORP 3.3% DUE 02-06-2027	Acquisitions	465,000.00	-461,614.80	
		Dispositions	-465,000.00		466,157.85
C594918BS2	MICROSOFT CORP 3.45% DUE 08-08-2036	Acquisitions	340,000.00	-341,900.60	
		Dispositions	-340,000.00		344,749.80
C594918AR5	MICROSOFT CORP 3.5% DUE 11-15-2042	Acquisitions	260,000.00	-241,789.60	
		Dispositions	-260,000.00		252,181.65
		Acquisitions	245,000.00	-228,559.70	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C594918BT0	MICROSOFT CORP 3.7% DUE 08-08-2046	Dispositions	-115,000.00		114,944.70
		Free Delivery	-45,000.00		
		Acquisitions	690,000.00	-687,054.45	
		Dispositions	-1,060,000.00		1,022,003.35
SBVWXT40	MICROSOFT CORP 3.75% DUE 02-12-2045	Free Delivery	-340,000.00		
		Acquisitions	320,000.00	-306,497.70	
		Dispositions	-120,000.00		118,164.00
		Free Delivery	-45,000.00		
C594918BU7	MICROSOFT CORP 3.95% DUE 08-08-2056	Acquisitions	330,000.00	-334,552.25	
		Dispositions	-640,000.00		615,023.50
SBYP2P70	MICROSOFT CORP 4.1% DUE 02-06-2037	Acquisitions	1,010,000.00	-1,021,234.30	
		Dispositions	-635,000.00		652,269.80
		Free Delivery	-135,000.00		
		Acquisitions	280,000.00	-307,485.35	
C594918BL7	MICROSOFT CORP 4.45% DUE 11-03-2045	Dispositions	-105,000.00		110,276.25
		Acquisitions	955,000.00	-960,311.45	
		Dispositions	-795,000.00		799,571.60
		Free Delivery	-550,000.00		
SBZ4C9B0	MIDAMERICAN ENERGY CO 4.25% 05-01-2046	Acquisitions	95,000.00	-96,578.90	
		Dispositions	-95,000.00		103,855.90
C60636APP2	MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.652% 08-15-2057 BEO TAXABLE	Acquisitions	250,000.00	-248,325.60	
		Free Delivery	-75,000.00		
SBD8BYB4	MITSUBISHI UFJ FINL GROUP INC 2.998% 02-22-2022	Acquisitions	860,000.00	-860,000.00	
		Dispositions	-470,000.00		479,780.70
		Free Delivery	-240,000.00		
		Acquisitions	770,000.00	-772,476.60	
SBF0FHK8	MITSUBISHI UFJ FIXED 2.665% DUE 07-25-2022	Free Delivery	-420,000.00		
SBD6R3T5	MITSUBISHI UFJ 2.95% DUE 03-01-2021				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD5NFG5	MIZUHO FINL GROUP 2.273% DUE 09-13-2021	Acquisitions	330,000.00	-334,705.80	
		Dispositions	-125,000.00		126,455.00
		Free Delivery	-205,000.00		
SBYT4Q46	MOLSON COORS 4.2% DUE 07-15-2046	Acquisitions	585,000.00	-578,383.65	
		Dispositions	-465,000.00		458,539.80
SBZ9P8W8	MORGAN STANLEY FORMERLY MORGAN STANLEY 3.591% 07-22-2028	Acquisitions	285,000.00	-272,175.70	
		Dispositions	-455,000.00		448,431.45
		Free Delivery	-55,000.00		
SBZBZ9J0	MORGAN STANLEY SR NT FLTG DUE 02-14-2020/02-14-2019 REG	Acquisitions	2,310,000.00	-2,316,258.60	
		Dispositions	-110,000.00		111,189.60
		Free Delivery	-1,430,000.00		
SBZ08VN8	MORGAN STANLEY 2.75% DUE 05-19-2022	Acquisitions	835,000.00	-835,000.00	
		Free Delivery	-515,000.00		
SBYV6G28	MORGAN STANLEY 3.125% DUE 07-27-2026	Acquisitions	1,360,000.00	-1,357,157.60	
		Dispositions	-1,360,000.00		1,373,432.75
SBYM4WS9	MORGAN STANLEY 3.625% DUE 01-20-2027	Acquisitions	2,195,000.00	-2,085,257.90	
		Dispositions	-2,370,000.00		2,314,339.60
SBDCRXV1	MORGAN STANLEY 3.875% DUE 01-27-2026	Acquisitions	3,445,000.00	-3,406,832.35	
		Dispositions	-3,445,000.00		3,411,951.60
SBZ9P947	MORGAN STANLEY 3.971% 07-22-2038	Acquisitions	125,000.00	-125,181.25	
		Dispositions	-125,000.00		127,201.25
SBVRZ811	MORGAN STANLEY 4.3% DUE 01-27-2045	Acquisitions	1,235,000.00	-1,239,517.75	
		Dispositions	-205,000.00		205,629.00
		Free Delivery	-255,000.00		
SBYM4WR8	MORGAN STANLEY 4.375% DUE 01-22-2047	Acquisitions	220,000.00	-219,416.15	
		Dispositions	-200,000.00		204,596.25
		Free Delivery	-20,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB98G6S2	MORGAN STANLEY 6.375% DUE 07-24-2042	Acquisitions	2,950,000.00	-2,986,918.85	
		Dispositions	-1,995,000.00		2,061,297.90
		Free Delivery	-400,000.00		
SB65K4T3	MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE	Acquisitions	95,000.00	-119,861.55	
		Dispositions	-585,000.00		768,189.90
		Free Delivery	-65,000.00		
SB555Z76	NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040	Acquisitions	215,000.00	-277,171.55	
		Dispositions	-150,000.00		187,993.50
		Free Delivery	-65,000.00		
SB4WN3T4	NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE	Acquisitions	200,000.00	-275,742.00	
		Free Delivery	-85,000.00		
SB4XCYP3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.508% 08-01-2037 BEO TAXABLE	Acquisitions	110,000.00	-153,351.00	
		Free Delivery	-100,000.00		
C6500354S4	NEW YORK ST URBAN DEV CORP REV 2.1% 03-15-2022 BEO TAXABLE	Acquisitions	130,000.00	-158,048.80	
		Free Delivery	-40,000.00		
SBD3J3K5	NEWELL BRANDS INC 3.85% DUE 04-01-2023	Acquisitions	765,000.00	-764,533.35	
		Free Delivery	-475,000.00		
SBD3J3M7	NEWELL BRANDS INC 5.5% DUE 04-01-2046	Acquisitions	145,000.00	-153,072.15	
		Free Delivery	-510,000.00		
SB7J8X60	NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG	Acquisitions	395,000.00	-454,859.55	
		Dispositions	-300,000.00		349,143.60
		Free Delivery	-200,000.00		
SBG490N7	NEWMONT MNG CORP 6.25% DUE 10-01-2039	Acquisitions	80,000.00	-82,527.20	
		Dispositions	-80,000.00		85,859.80
SBD72Q01	NISOURCE FIN CORP 3.95% DUE 03-30-2048	Acquisitions	175,000.00	-209,180.80	
		Dispositions	-195,000.00		238,220.05
		Free Delivery	-55,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD0NMR0	NOBLE ENERGY INC 4.95% DUE 08-15-2047	Acquisitions	405,000.00	-404,562.60	
		Dispositions	-55,000.00		55,354.75
		Free Delivery	-120,000.00		
SBLSP519	NOBLE ENERGY INC 5.25% DUE 11-15-2043	Acquisitions	410,000.00	-408,536.30	
		Free Delivery	-120,000.00		
SBYXCM71	NORDSTROM INC 4% DUE 03-15-2027	Acquisitions	100,000.00	-104,486.00	
		Free Delivery	-30,000.00		
SBNFX1H8	NORDSTROM INC 5% DUE 01-15-2044	Acquisitions	490,000.00	-488,157.60	
		Free Delivery	-305,000.00		
		Acquisitions	650,000.00	-623,977.60	
SB6TW1K5	NORFOLK SOUTHN 4.837% DUE 10-01-2041	Dispositions	-155,000.00		147,448.40
		Free Delivery	-310,000.00		
		Acquisitions	210,000.00	-227,668.00	
SBD72XQ6	NORTHERN STS PWR CO MINN 3.6% 09-15-2047	Dispositions	-210,000.00		234,916.50
		Acquisitions	310,000.00	-308,885.30	
SBVVN4R9	NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045	Dispositions	-80,000.00		81,617.60
		Free Delivery	-60,000.00		
		Acquisitions	140,000.00	-132,703.20	
SBF15KG4	NORTHROP GRUMMAN 2.93% DUE 01-15-2025	Dispositions	-310,000.00		300,052.20
		Acquisitions	120,000.00	-119,490.00	
SBYW4DC0	NORTHROP GRUMMAN 3.2% DUE 02-01-2027	Dispositions	-120,000.00		119,600.40
		Acquisitions	735,000.00	-724,563.00	
SBF15KF3	NORTHROP GRUMMAN 3.25% DUE 01-15-2028	Dispositions	-735,000.00		733,125.75
		Acquisitions	740,000.00	-740,675.55	
SBB9ZST7	NORTHROP GRUMMAN 3.25% DUE 08-01-2023	Dispositions	-160,000.00		160,767.30
		Acquisitions	155,000.00	-158,512.30	
		Dispositions	-1,030,000.00		1,053,834.20

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SB5T1Z14	NORTHROP GRUMMAN 3.5% DUE 03-15-2021	Acquisitions	1,375,000.00	-1,436,636.25	
		Dispositions	-525,000.00		547,055.25
		Free Delivery	-850,000.00		
SBF15KD1	NORTHROP GRUMMAN 4.03% DUE 10-15-2047	Acquisitions	795,000.00	-800,734.10	
		Dispositions	-210,000.00		216,969.90
SBK1PN26	NOVARTIS CAP CORP 4.4% DUE 05-06-2044	Acquisitions	125,000.00	-140,233.10	
		Dispositions	-55,000.00		62,358.45
		Free Delivery	-25,000.00		
SBZBZ9L2	NOVARTIS CAPITAL CORP 1.8% 02-14-2020	Acquisitions	450,000.00	-448,240.50	
		Dispositions	-450,000.00		449,928.00
SBCJ52H0	NUCOR CORP 5.2% DUE 08-01-2043	Acquisitions	160,000.00	-183,589.65	
		Free Delivery	-45,000.00		
		Acquisitions	1,060,000.00	-1,059,327.50	
C67103HAF4	O REILLY AUTOMOTIVE INC NEW 3.6% DUE 09-01-2027	Dispositions	-130,000.00		130,772.20
		Free Delivery	-570,000.00		
		Acquisitions	120,000.00	-122,019.60	
SBDBFN16	OCCIDENTAL PETE 4.4% DUE 04-15-2046	Free Delivery	-35,000.00		
		Acquisitions	155,000.00	-154,507.10	
SBYXGKK2	OK GAS & ELEC CO FIXED 3.85% DUE 08-15-2047	Free Delivery	-45,000.00		
		Acquisitions	115,000.00	-138,982.10	
SB3LR312	ONCOR ELEC 5.25% DUE 09-30-2040	Dispositions	-170,000.00		197,356.40
		Acquisitions	165,000.00	-166,753.95	
SBFNWYD8	ORACLE CORP 2.5% BNDS 10-15-2022	Free Delivery	-100,000.00		
		Acquisitions	1,000,000.00	-948,290.00	
SBY7RCX8	ORACLE CORP 2.65% DUE 07-15-2026	Dispositions	-1,000,000.00		970,657.50
		Acquisitions	660,000.00	-662,202.50	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBY7RCZ0	ORACLE CORP 3.85% DUE 07-15-2036	Dispositions	-105,000.00		106,402.80
		Acquisitions	60,000.00	-61,840.80	
SBWTM334	ORACLE CORP 4.125% DUE 05-15-2045	Dispositions	-60,000.00		62,178.60
		Acquisitions	270,000.00	-271,098.60	
SBWTM356	ORACLE CORP 4.375% DUE 05-15-2055	Dispositions	-215,000.00		228,605.40
		Free Delivery	-130,000.00		
		Acquisitions	155,000.00	-155,303.80	
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046	Dispositions	-200,000.00		217,509.05
		Free Delivery	-150,000.00		
		Acquisitions	275,000.00	-264,902.80	
SBD390R1	ORACLE CORP 4% 11-15-2047	Dispositions	-485,000.00		480,789.90
		Free Delivery	-220,000.00		
		Acquisitions	870,000.00	-880,980.35	
SB7MTCC9	PAC GAS & ELEC CO 3.75 DUE 08-15-2042	Dispositions	-90,000.00		92,717.10
		Acquisitions	490,000.00	-486,816.00	
SB1V4L37	PAC GAS & ELEC CO 5.8% DUE 03-01-2037	Free Delivery	-145,000.00		
		Acquisitions	150,000.00	-184,036.50	
SBF1HQP1	PACCAR FINL CORP 1.95% DUE 02-27-2020	Dispositions	-250,000.00		317,660.00
		Free Delivery	-210,000.00		
		Acquisitions	565,000.00	-563,983.00	
SBYXYH72	PACIFIC GAS & ELEC CO 3.3% DUE 03-15-2027	Dispositions	-565,000.00		566,192.15
		Acquisitions	215,000.00	-215,382.70	
SB2853J0	PACIFICORP 6.25% DUE 10-15-2037	Dispositions	-215,000.00		215,146.20
		Acquisitions	190,000.00	-248,546.60	
SBF1GF40	PARKER-HANNIFIN 3.25% DUE 03-01-2027	Dispositions	-120,000.00		159,813.60
		Free Delivery	-30,000.00		
		Acquisitions	310,000.00	-309,708.60	

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2017
EIN: 84-0857401
Plan Number 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYVPKV2	PECO ENERGY CO FIXED 3.7% 09-15-2047	Dispositions	-310,000.00		310,074.40
		Acquisitions	205,000.00	-204,227.15	
		Free Delivery	-60,000.00		
SB9MTLH1	PEPSICO INC SR NT 4 DUE 03-05-2042	Acquisitions	80,000.00	-80,779.20	
		Free Delivery	-25,000.00		
SBDR71F6	PERRIGO FIN PLC 4.9% DUE 12-15-2044	Acquisitions	230,000.00	-219,994.00	
		Dispositions	-453,000.00		464,615.05
SB8MJDB2	PFIZER INC NT 7.2 DUE 03-15-2039	Acquisitions	130,000.00	-185,616.60	
		Dispositions	-130,000.00		197,671.50
		Free Delivery	-155,000.00		
SBZ3FFH8	PFIZER INC 4.125% DUE 12-15-2046	Acquisitions	125,000.00	-127,582.50	
		Dispositions	-250,000.00		259,272.40
		Free Delivery	-70,000.00		
SBF954Z3	PHILIP MORRIS INTL 2.375% DUE 08-17-2022	Acquisitions	730,000.00	-732,467.40	
		Free Delivery	-450,000.00		
SBDCJS34	PHILIP MORRIS INTL 2% DUE 02-21-2020	Acquisitions	865,000.00	-859,706.20	
		Dispositions	-330,000.00		330,092.40
		Free Delivery	-535,000.00		
SB83KB65	PHILIP MORRIS INTL 4.125% DUE 03-04-2043	Acquisitions	75,000.00	-71,591.25	
		Dispositions	-280,000.00		270,892.50
		Free Delivery	-10,000.00		
SB6VMZ67	PHILIP MORRIS INTL 4.375% DUE 11-15-2041	Acquisitions	190,000.00	-202,103.00	
		Dispositions	-185,000.00		194,758.75
		Free Delivery	-75,000.00		
C72650RBE1	PLAINS ALL AMERN 4.7 DUE 06-15-2044	Acquisitions	110,000.00	-101,004.20	
		Dispositions	-115,000.00		106,187.55
		Free Delivery	-50,000.00		
SBYNHY58	PNC BK N A PITT PA 2.3% DUE 06-01-2020				

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The Gates Group Retirement Plan
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For the Year Ended December 31, 2017
EIN: 84-0857401
Plan Number 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQXKF14	PNC BK N A PITT PA 2.4% DUE 10-18-2019	Acquisitions	810,000.00	-815,540.40	
		Free Delivery	-500,000.00		
SBYV2RV2	PNC BK N A PITT PA 2.45% DUE 11-05-2020	Acquisitions	90,000.00	-91,188.00	
		Dispositions	-55,000.00		55,512.05
SBYT3F80	PNC BK N A PITT PA 2.6% DUE 07-21-2020	Acquisitions	90,000.00	-91,458.00	
		Dispositions	-90,000.00		91,260.90
SBZ0W3D4	PNC BK N A PITT PA 2% DUE 05-19-2020	Acquisitions	810,000.00	-822,312.00	
		Dispositions	-810,000.00		822,595.50
SB537C51	PRESIDENT TAXABLE BD SER 2010C 4.875 DUE10-15-2040	Acquisitions	665,000.00	-664,248.55	
		Free Delivery	-410,000.00		
SBDR0683	PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG	Acquisitions	100,000.00	-118,504.00	
		Dispositions	-100,000.00		119,515.00
SBVJFCF1	PROGRESSIVE CORP 3.7% DUE 01-26-2045	Acquisitions	945,000.00	-959,034.50	
		Dispositions	-395,000.00		415,986.50
SBLTW5V9	PROGRESSIVE CORP 4.35 DUE 04-25-2044	Free Delivery	-135,000.00		
		Acquisitions	80,000.00	-75,056.00	
SBDFZC71	PUBLIC SVC COLORADO 3.8% 06-15-2047	Free Delivery	-25,000.00		
		Acquisitions	60,000.00	-64,485.60	
SBF339F8	PUGET SOUND ENERGY INC 5.76 DUE 07-15-2040	Free Delivery	-20,000.00		
		Acquisitions	150,000.00	-149,388.00	
SBD3FM06	PVTPL ABBOTT LABS 3.875% 09-15-2025	Free Delivery	-45,000.00		
		Acquisitions	140,000.00	-177,517.20	
C009279AC4	PVTPL AIRBUS GROUP 3.95% 04-10-2047	Dispositions	-75,000.00		93,022.50
		Free Delivery	-85,000.00		
		Acquisitions	355,000.00	-364,283.25	
		Free Delivery	-220,000.00		

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For the Year Ended December 31, 2017
EIN: 84-0857401
Plan Number 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C01626PAJ5	PVTPL ALIMENTATION COUCHE-TARD INC SR NT2.7% DUE 07-26-2022/07-26-2017 BEO	Acquisitions	575,000.00	-570,657.60	
		Free Delivery	-170,000.00		
		Acquisitions	735,000.00	-734,690.85	
		Dispositions	-585,000.00		586,912.00
C01626PAG1	PVTPL ALIMENTATION COUCHE-TARD INC SR NT4.5% 07-26-2047	Free Delivery	-150,000.00		
		Acquisitions	420,000.00	-426,587.00	
		Dispositions	-265,000.00		271,136.25
		Free Delivery	-45,000.00		
SBD5KBL3	PVTPL AMAZON COM INC 2.8% 08-22-2024	Acquisitions	1,260,000.00	-1,256,458.20	
		Dispositions	-1,140,000.00		1,141,928.40
SBD5KB35	PVTPL AMAZON COM INC 3.15% DUE 08-22-2027 BEO	Acquisitions	270,000.00	-273,067.20	
		Dispositions	-200,000.00		201,979.85
		Free Delivery	-70,000.00		
		Acquisitions	660,000.00	-662,901.45	
C05526DBA2	PVTPL B A T CAP CORP 3.557% DUE 08-15-2027 BEO	Free Delivery	-135,000.00		
		Acquisitions	545,000.00	-545,237.75	
C05526DAY1	PVTPL B A T CAP CORP GTD 3.222% DUE 08-15-2024/08-15-2017	Free Delivery	-230,000.00		
		Acquisitions	875,000.00	-875,000.00	
		Dispositions	-95,000.00		95,483.55
		Free Delivery	-540,000.00		
SBRFJY86	PVTPL BAE SYS HLDGS INC GTD NT 144A 3.8%DUE 10-07-2024 BEO	Acquisitions	395,000.00	-407,750.60	
		Dispositions	-150,000.00		156,997.50
		Free Delivery	-245,000.00		
		Acquisitions	1,160,000.00	-1,170,409.10	
C05526DBC8	PVTPL BAT CAPITAL CORP 4.39% DUE 08-15-2037	Dispositions	-310,000.00		313,896.10
		Free Delivery	-155,000.00		
		Acquisitions	435,000.00	-429,477.80	
		Dispositions	-80,000.00		79,987.20

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EIN: 84-0857401
Plan Number 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C15135UAN9	PVTPL CENOVUS ENERGY INC 5.25% DUE 06-15-2037 BEO	Free Delivery	-100,000.00		
		Acquisitions	350,000.00	-349,681.50	
		Dispositions	-350,000.00		342,202.60
C15135UAQ2	PVTPL CENOVUS ENERGY INC 5.4% DUE 06-15-2047 BEO	Acquisitions	320,000.00	-319,657.60	
		Dispositions	-320,000.00		316,226.85
SBZ0WZK5	PVTPL CHARTER COMMUNICATIONS OPER LLC/CHARTE SR SECD NT 4.2% 03-15-2028	Acquisitions	170,000.00	-169,586.90	
		Dispositions	-170,000.00		171,006.40
SBZ0WWY8	PVTPL COMCAST CORP NEW NT 144A 3.969% 11-01-2047	Acquisitions	160,000.00	-158,995.20	
		Dispositions	-161,153.80		158,836.40
		Free Receipt	160,406.60		
SBD6D8Z4	PVTPL COMCAST CORP NEW NT 3.99% 11-01-2049	Acquisitions	60,000.00	-59,964.60	
		Dispositions	-106,765.60		105,620.05
SBF550C6	PVTPL COMMONWEALTH BANK AUST 3.9% 07-12-2047	Acquisitions	230,000.00	-229,592.95	
		Free Delivery	-50,000.00		
C21987BAX6	PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 4.5% 08-01-2047	Acquisitions	105,000.00	-104,178.90	
		Dispositions	-105,000.00		106,961.10
SBYYP04	PVTPL DAIMLER FIN NORTH AMER LLC GTD NT 144A 2.3% DUE 01-06-2020 BEO	Acquisitions	230,000.00	-229,894.20	
		Dispositions	-140,000.00		140,572.60
SBF4SN49	PVTPL DR PEPPER SNAPPLE GROUP INC 3.43% 06-15-2027	Acquisitions	490,000.00	-496,687.95	
		Free Delivery	-290,000.00		
C268317AL8	PVTPL EDF S A NT 6 DUE 01-22-2114 BEO	Acquisitions	120,000.00	-134,094.90	
		Free Delivery	-40,000.00		
SB3VJFD4	PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO	Acquisitions	130,000.00	-170,514.50	
		Dispositions	-150,000.00		192,592.50
		Free Delivery	-270,000.00		
SBYZDVQ4	PVTPL JOHNSON S C & SON INC SR NT 144A 4.75% DUE 10-15-2046/10-16-2015 BEO				
		Acquisitions	205,000.00	-237,310.05	

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For the Year Ended December 31, 2017
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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYQ74T9	PVTPL MONDELEZ INTL HLDGS NETH B V NT 144A 2% DUE 10-28-2021/10-28-2016 BEO	Dispositions	-110,000.00		127,009.80
		Acquisitions	380,000.00	-372,134.00	
SB5MMVT4	PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO	Dispositions	-380,000.00		372,761.00
		Acquisitions	75,000.00	-91,720.50	
SBDFG4W3	PVTPL NISSAN MTR ACCEP CORP NT 2.15% DUE 07-13-2020 BEO	Dispositions	-135,000.00		162,621.00
		Free Delivery	-100,000.00		
C824348BE5	PVTPL SHERWIN-WILLIAMS CO SR NT 3.95% DUE 01-15-2026 BEO	Acquisitions	825,000.00	-824,430.75	
		Dispositions	-315,000.00		315,664.65
C90352JAC7	PVTPL UBS GROUP FDG SWITZ AG SR 4.253% DUE 03-23-2028	Free Delivery	-510,000.00		
		Dispositions	-340,000.00		359,380.00
C90352JAA1	PVTPL UBS GROUP FUNDING (SWITZERLAND) 3.491% 05-23-2023	Free Receipt	340,000.00		
		Acquisitions	450,000.00	-450,000.00	
C90351DAB3	PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO	Dispositions	-450,000.00		462,793.20
		Acquisitions	645,000.00	-644,987.10	
SBYPG9V4	PVTPL VERIZON COMMUNICATIONS INC NT 4.812% 03-15-2039	Dispositions	-645,000.00		661,654.45
		Acquisitions	105,000.00	-110,394.90	
SBYM4502	PVTPL VERIZON COMMUNICATIONS INC 5.012% 144A 04-15-2049 BEO	Dispositions	-75,000.00		76,422.75
		Acquisitions	2,060,000.00	-2,013,399.90	
SBF0Z991	PVTPL VERIZON OWNER TR 2017-2 CL A 1.92% 12-20-2021 BEO	Dispositions	-2,298,647.20		2,237,259.88
		Acquisitions	205,000.00	-200,756.50	
SBF3KVK8	QUALCOMM INC FIXED 1.85% DUE 05-20-2019	Dispositions	-2,684,385.35		2,622,589.24
		Free Receipt	441,071.10		
SBF3KVG4	QUALCOMM INC 2.9% DUE 05-20-2024	Acquisitions	690,000.00	-689,894.29	
		Dispositions	-125,000.00		124,711.91
SBF3KVG4	QUALCOMM INC 2.9% DUE 05-20-2024	Acquisitions	320,000.00	-319,852.80	
		Dispositions	-320,000.00		321,539.20

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Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2017
EIN: 84-0857401
Plan Number 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBF3KVD1	QUALCOMM INC 4.3% DUE 05-20-2047	Acquisitions	185,000.00	-184,467.20	
		Dispositions	-185,000.00		186,591.00
SBYMXPD2	REGENCY CTRS L P 3.6% 02-01-2027	Acquisitions	295,000.00	-294,952.80	
		Dispositions	-295,000.00		295,957.40
SBYXJZ95	REGENCY CTRS L P 4.4% DUE 02-01-2047	Acquisitions	845,000.00	-849,575.05	
		Dispositions	-305,000.00		305,036.60
SBF47T26	REGIONS FINL CORP FIXED 2.75% DUE 08-14-2022	Free Delivery	-320,000.00		
		Acquisitions	160,000.00	-159,575.50	
SBZ6SK57	REGIONS FINL CORP 3.2% DUE 02-08-2021	Free Delivery	-30,000.00		
		Acquisitions	330,000.00	-329,831.70	
SB3D5P18	REPUBLIC N Y CORP 7.2% DUE 07-15-2097	Dispositions	-90,000.00		89,712.00
		Free Delivery	-205,000.00		
SBYZM730	REPUBLIC SVCS INC FIXED 3.375% 11-15-2027	Acquisitions	280,000.00	-287,812.00	
		Dispositions	-75,000.00		76,485.00
SBZ0PJX5	REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025	Free Delivery	-175,000.00		
		Acquisitions	35,000.00	-49,789.60	
SBZ0HGQ3	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	Dispositions	-65,000.00		85,817.55
		Free Delivery	-20,000.00		
SBDWGXG3	REYNOLDS AMERN INC 6.15% DUE 09-15-2043	Acquisitions	180,000.00	-179,697.60	
		Dispositions	-180,000.00		180,675.00
		Acquisitions	800,000.00	-847,008.00	
		Dispositions	-300,000.00		324,177.00
		Free Delivery	-310,000.00		
		Acquisitions	655,000.00	-785,594.30	
		Dispositions	-1,005,000.00		1,209,310.95
		Free Delivery	-130,000.00		
		Acquisitions	200,000.00	-238,328.00	
		Dispositions	-460,000.00		559,285.80

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EIN: 84-0857401
Plan Number 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYVBMJ2	ROCKWELL COLLINS 2.8% DUE 03-15-2022	Free Delivery	-60,000.00		
		Acquisitions	810,000.00	-809,457.30	
		Dispositions	-810,000.00		816,188.40
SBYVBMD6	ROCKWELL COLLINS 3.5% DUE 03-15-2027	Acquisitions	130,000.00	-132,359.50	
		Dispositions	-130,000.00		132,511.60
SBYVBMG9	ROCKWELL COLLINS 4.35% DUE 04-15-2047	Acquisitions	375,000.00	-374,874.65	
		Dispositions	-240,000.00		251,871.25
		Free Delivery	-90,000.00		
SBZCD4R6	ROPER TECHNOLOGIES 2.8% DUE 12-15-2021	Acquisitions	375,000.00	-379,942.50	
		Free Delivery	-230,000.00		
SBF01Y27	RPM INTL INC 3.75% DUE 03-15-2027	Acquisitions	330,000.00	-329,531.40	
		Dispositions	-330,000.00		333,969.90
SBYLY8N7	RPM INTL INC 5.25% DUE 06-01-2045	Acquisitions	195,000.00	-207,152.40	
		Dispositions	-85,000.00		95,837.50
		Free Delivery	-30,000.00		
SBZB1G20	S CAROLINA ELEC & 4.1% DUE 06-15-2046	Acquisitions	80,000.00	-80,504.00	
		Dispositions	-180,000.00		188,627.40
SBY58YK4	S CAROLINA ELEC & 5.1% DUE 06-01-2065	Acquisitions	165,000.00	-180,043.35	
		Dispositions	-135,000.00		154,330.65
		Free Delivery	-85,000.00		
SBZ4FB57	SABINE PASS LIQUEFACTION LLC 5.0% 03-15-2027	Acquisitions	235,000.00	-249,624.05	
		Dispositions	-165,000.00		175,858.65
		Free Delivery	-70,000.00		
SB8J90T2	SAN ANTONIO TEX ELEC & GAS REV TAXABLE 4.427 DUE 02-01-42 TAXABLE SF02-01-31	Acquisitions	100,000.00	-112,176.00	
		Free Delivery	-55,000.00		
SBF4SP32	SAN DIEGO GAS & 3.75% DUE 06-01-2047	Acquisitions	120,000.00	-119,464.80	
		Free Delivery	-35,000.00		

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EIN: 84-0857401
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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD0SY57	SANTANDER UK GROUP HLDGS PLC 3.125% 01-08-2021	Acquisitions	280,000.00	-284,900.00	
		Dispositions	-280,000.00		286,028.40
SBD1F7Q9	SANTANDER UK GROUP 2.875% DUE 08-05-2021	Acquisitions	250,000.00	-251,692.50	
		Dispositions	-155,000.00		155,677.35
SBYYPN98	SANTANDER UK GROUP 3.571% DUE 01-10-2023	Acquisitions	370,000.00	-370,000.00	
		Dispositions	-370,000.00		379,616.30
SBDZV3Q5	SCHWAB CHARLES 3.2% DUE 03-02-2027	Acquisitions	550,000.00	-549,114.50	
		Dispositions	-550,000.00		547,873.00
SBDGKSR7	SHERWIN-WILLIAMS 2.75% DUE 06-01-2022	Acquisitions	490,000.00	-489,696.20	
		Dispositions	-185,000.00		186,722.35
		Free Delivery	-305,000.00		
SBDGKT18	SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	Acquisitions	655,000.00	-660,225.95	
		Dispositions	-350,000.00		363,289.30
		Free Delivery	-90,000.00		
SBYY8XV9	SHERWIN-WILLIAMS 4.55% DUE 08-01-2045	Acquisitions	80,000.00	-85,247.20	
		Dispositions	-240,000.00		248,967.40
		Free Delivery	-35,000.00		
SBD1XH63	SHIRE ACQUISITIONS 2.4% DUE 09-23-2021	Acquisitions	300,000.00	-297,891.00	
		Free Delivery	-615,000.00		
SBD1XH74	SHIRE ACQUISITIONS 2.875% DUE 09-23-2023	Acquisitions	445,000.00	-424,498.85	
		Dispositions	-200,000.00		193,942.00
		Free Delivery	-305,000.00		
SBD1XH85	SHIRE ACQUISITIONS 3.2% DUE 09-23-2026	Acquisitions	230,000.00	-225,174.60	
		Dispositions	-880,000.00		832,990.95
SB6SXB65	SOUTH CAROLINA ELEC & GAS CO 4.35 DUE 02-01-2042	Acquisitions	240,000.00	-244,970.40	
		Dispositions	-85,000.00		87,551.70
SBYT14W1	SOUTHERN CO 2.95% DUE 07-01-2023				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD9BPH6	SOUTHN CAL EDISON 4% DUE 04-01-2047	Acquisitions	285,000.00	-283,777.35	
		Free Delivery	-585,000.00		
SBD30007	SOUTHN CO GAS CAP 3.95% DUE 10-01-2046	Acquisitions	100,000.00	-107,283.00	
		Free Delivery	-30,000.00		
SB8FM8R9	SOUTHN COPPER CORP 5.25% DUE 11-08-2042	Acquisitions	80,000.00	-78,494.40	
		Dispositions	-185,000.00		180,769.75
		Free Delivery	-25,000.00		
SBWXV3J3	SOUTHN COPPER CORP 5.875% DUE 04-23-2045	Acquisitions	410,000.00	-408,980.55	
		Dispositions	-80,000.00		82,100.00
		Free Delivery	-60,000.00		
SB806KL4	SOUTHN COPPER 6.75% DUE 04-16-2040	Acquisitions	505,000.00	-578,391.80	
		Dispositions	-215,000.00		222,453.05
		Free Delivery	-45,000.00		
SBWGCKS1	SOUTHWESTN ELEC 3.9% DUE 04-01-2045	Acquisitions	210,000.00	-248,327.90	
		Dispositions	-130,000.00		151,212.10
		Free Delivery	-15,000.00		
SB2NJ7Z1	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	Acquisitions	70,000.00	-68,945.80	
		Dispositions	-155,000.00		150,558.70
		Free Delivery	-45,000.00		
SB9J49Y2	ST JUDE MED INC 4.75% DUE 04-15-2043	Acquisitions	325,000.00	-421,402.45	
		Dispositions	-235,000.00		299,514.85
		Free Delivery	-160,000.00		
SBDT74V1	STATE STR CORP FIXED 2.653% DUE 05-15-2023	Acquisitions	225,000.00	-223,749.20	
		Dispositions	-395,000.00		987.50
SBYX7CB0	STATE STR CORP JR SUB DEB FTG RATE DUE 06-01-2077/12-21-2016 REG	Acquisitions	350,000.00	-350,000.00	
		Dispositions	-135,000.00		135,481.95
		Free Delivery	-215,000.00		
		Acquisitions	120,000.00	-105,900.00	

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2017
EIN: 84-0857401
Plan Number 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLSP5J7	STATOIL ASA 4.8 DUE 11-08-2043	Dispositions	-210,000.00		193,331.25
		Acquisitions	135,000.00	-147,183.75	
		Dispositions	-95,000.00		110,418.45
		Free Delivery	-40,000.00		
SBYXGJR2	SUMITOMO MITSUI FINL GROUP INC 2.784% BNDS 07-12-2022	Acquisitions	1,085,000.00	-1,092,858.10	
		Free Delivery	-565,000.00		
SBZ1H048	SUMITOMO MITSUI FINL GRP 2.778% DUE 10-18-2022	Acquisitions	105,000.00	-105,000.00	
		Dispositions	-90,000.00		90,108.00
SBDCRBN9	SUMITOMO MITSUI 2.934% DUE 03-09-2021	Acquisitions	640,000.00	-649,043.20	
		Dispositions	-640,000.00		653,139.20
SBD35XP8	SUNOCO LOGISTICS PARTNER 4.0% 10-01-2027	Acquisitions	125,000.00	-124,020.00	
		Dispositions	-125,000.00		123,462.50
SBD35XM5	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	Acquisitions	360,000.00	-359,301.60	
		Dispositions	-205,000.00		207,525.55
SBL9FK91	SUNOCO LOGISTICS 4.25% DUE 04-01-2024	Acquisitions	85,000.00	-87,545.75	
		Dispositions	-560,000.00		567,856.80
SBSN4Q84	SUNOCO LOGISTICS 5.35% DUE 05-15-2045	Acquisitions	145,000.00	-146,950.25	
		Dispositions	-90,000.00		89,267.40
		Free Delivery	-75,000.00		
SBF2X9V5	SUNTRUST BK ATL GA FIXED 2.45% DUE 08-01-2022	Acquisitions	295,000.00	-294,474.90	
		Free Delivery	-185,000.00		
SBYWFW26	SUNTRUST BKS INC 2.7% DUE 01-27-2022	Acquisitions	430,000.00	-431,979.50	
		Dispositions	-115,000.00		115,064.40
SBDD1FC7	SYNCHRONY BK 3% DUE 06-15-2022	Acquisitions	690,000.00	-687,039.90	
		Dispositions	-690,000.00		688,280.30
SBQ15ZK0	SYNCHRONY FINL 4.25 DUE 08-15-2024	Acquisitions	265,000.00	-271,728.35	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDGGZT6	SYSCO CORP 3.25% DUE 07-15-2027	Dispositions	-100,000.00		104,422.00
		Free Delivery	-165,000.00		
		Acquisitions	665,000.00	-662,115.30	
SBYQ4QL6	SYSCO CORP 3.3% DUE 07-15-2026	Dispositions	-610,000.00		608,783.30
		Free Delivery	-55,000.00		
		Acquisitions	540,000.00	-544,951.80	
SBYQ4R13	SYSCO CORP 4.5% DUE 04-01-2046	Dispositions	-380,000.00		375,557.80
		Free Delivery	-400,000.00		
		Acquisitions	175,000.00	-181,362.00	
SBYZQN45	TARGET CORP FIXED 3.9% DUE 11-15-2047	Dispositions	-125,000.00		134,219.10
		Free Delivery	-95,000.00		
		Acquisitions	340,000.00	-336,258.10	
SBD07368	TARGET CORP 2.5% DUE 04-15-2026	Dispositions	-105,000.00		104,155.00
		Acquisitions	125,000.00	-119,010.00	
		Dispositions	-50,000.00		47,926.00
SBNN8175	TARGET CORP 3.5 DUE 07-01-2024 REG	Free Delivery	-75,000.00		
		Acquisitions	175,000.00	-182,901.25	
		Dispositions	-65,000.00		68,238.95
SBD073D5	TARGET CORP 3.625% DUE 04-15-2046	Free Delivery	-110,000.00		
		Acquisitions	830,000.00	-773,388.55	
		Dispositions	-455,000.00		430,399.00
SB9K8J87	TARGET CORP 4% DUE 07-01-2042	Free Delivery	-340,000.00		
		Acquisitions	205,000.00	-205,247.75	
		Dispositions	-205,000.00		207,943.65
SBF2KDG9	TC PIPELINES LP 3.9% DUE 05-25-2027	Acquisitions	525,000.00	-525,000.00	
		Dispositions	-250,000.00		252,045.00
		Free Delivery	-275,000.00		
SBF19248	TEACHERS INS & 4.27% DUE 05-15-2047	Acquisitions	395,000.00	-396,304.50	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYWMQF8	TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	Free Delivery	-100,000.00		
		Acquisitions	875,000.00	-925,065.00	
		Free Delivery	-210,000.00		
SBYWMQD6	TELEFONICA FIXED 4.103% DUE 03-08-2027	Acquisitions	545,000.00	-545,000.00	
		Dispositions	-545,000.00		555,503.40
C87971MBF9	TELUS CORP FIXED 3.7% DUE 09-15-2027	Acquisitions	645,000.00	-644,322.75	
		Dispositions	-115,000.00		118,600.65
		Free Delivery	-315,000.00		
SB78JF35	TEXAS ST 5.517% 04-01-2039 BEO TAXABLE	Acquisitions	95,000.00	-119,790.25	
		Dispositions	-65,000.00		86,090.55
		Free Delivery	-30,000.00		
SBDR5NW1	TEXTRON INC FIXED 3.375% 03-01-2028	Acquisitions	90,000.00	-89,190.90	
		Dispositions	-90,000.00		90,067.50
SBF01TW2	TEXTRON INC 3.65% DUE 03-15-2027	Acquisitions	610,000.00	-610,841.40	
		Dispositions	-540,000.00		533,919.60
SBYXVC23	TEXTRON INC 4% DUE 03-15-2026	Acquisitions	490,000.00	-500,339.00	
		Free Delivery	-305,000.00		
SB441BS1	TIME WARNER CABLE 5.5% DUE 09-01-2041	Acquisitions	310,000.00	-322,613.60	
		Dispositions	-95,000.00		97,552.65
		Free Delivery	-190,000.00		
SB66BW80	TIME WARNER CABLE 5.875% DUE 11-15-2040	Acquisitions	275,000.00	-292,766.00	
		Free Delivery	-270,000.00		
SB3B14R7	TIME WARNER CABLE 7.3% DUE 07-01-2038	Acquisitions	260,000.00	-334,765.60	
		Dispositions	-260,000.00		329,848.65
SBMTS707	TIME WARNER INC FIXED 4.65% DUE 06-01-2044	Acquisitions	245,000.00	-247,950.15	
		Dispositions	-175,000.00		175,821.90
		Free Delivery	-70,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB82YL79	TIME WARNER INC 4.9% DUE 06-15-2042	Acquisitions	290,000.00	-304,511.60	
		Free Delivery	-85,000.00		
C89114QBT4	TORONTO DOMINION BK 1.85% DUE 09-11-2020	Acquisitions	425,000.00	-424,519.75	
		Dispositions	-160,000.00		159,395.20
		Free Delivery	-265,000.00		
SBNNVP49	TORONTO DOMINION 2.125 DUE 07-02-2019	Acquisitions	265,000.00	-266,518.45	
		Dispositions	-125,000.00		125,563.75
SBDDXTP4	TOYOTA MTR CR CORP 2.6% 01-11-2022	Acquisitions	785,000.00	-783,940.25	
		Dispositions	-785,000.00		784,701.70
SBZ0VW90	TOYOTA MTR CR CORP 2.9% DUE 04-17-2024	Acquisitions	520,000.00	-519,740.00	
		Dispositions	-520,000.00		521,341.60
SBD8BSC3	TRAVELERS COS INC 3.75% DUE 05-15-2046	Acquisitions	75,000.00	-72,461.25	
		Free Delivery	-55,000.00		
SBCLBGF2	TRAVELERS COS INC 4.6% DUE 08-01-2043	Acquisitions	120,000.00	-135,344.40	
		Free Delivery	-35,000.00		
SBDS6RM1	TRAVELERS COS INC 4% DUE 05-30-2047	Acquisitions	615,000.00	-628,244.45	
		Dispositions	-130,000.00		135,684.60
		Free Delivery	-100,000.00		
S2977050	TRCNTNTL GAS PIPE 7.25% DUE 12-01-2026	Acquisitions	150,000.00	-188,160.00	
		Free Delivery	-95,000.00		
SBYXR3R3	TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026	Acquisitions	280,000.00	-357,431.20	
		Dispositions	-425,000.00		544,621.50
		Free Delivery	-445,000.00		
SBF0P300	TYSON FOODS INC 3.55% DUE 06-02-2027	Acquisitions	490,000.00	-489,181.70	
		Dispositions	-445,000.00		452,506.70
		Free Delivery	-45,000.00		
SBF0P399	TYSON FOODS INC 4.55% DUE 06-02-2047				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBV9FRX4	U S BK NATL ASSN CINCINNATI 2.8% DUE 01-27-2025	Acquisitions	295,000.00	-293,277.20	
		Dispositions	-105,000.00		110,344.50
		Free Delivery	-55,000.00		
SBF29YN0	UDR INC MEDIUM FIXED 3.5% 07-01-2027	Acquisitions	1,085,000.00	-1,071,936.60	
		Dispositions	-1,125,000.00		1,115,487.50
		Free Delivery	-290,000.00		
SBH2LVR0	UN PAC CORP 3.75 DUE 03-15-2024	Acquisitions	235,000.00	-234,445.40	
		Dispositions	-235,000.00		234,787.10
SBDGKT29	UNILEVER CAP CORP FIXED 2.2% DUE 05-05-2022	Acquisitions	125,000.00	-132,252.50	
		Free Delivery	-75,000.00		
SBYYQNY6	UNILEVER CAP CORP 1.375% DUE 07-28-2021	Acquisitions	400,000.00	-399,608.00	
		Dispositions	-400,000.00		396,368.00
SBYPBT20	UNILEVER CAP CORP 1.8% DUE 05-05-2020	Acquisitions	385,000.00	-371,305.55	
		Free Delivery	-240,000.00		
SBYSSD48	UNION PAC CORP FIXED 4% DUE 04-15-2047	Acquisitions	655,000.00	-652,910.55	
		Dispositions	-655,000.00		656,237.95
SB9LVKK4	UNION PAC CORP 2.75 DUE 04-15-2023	Acquisitions	540,000.00	-536,657.80	
		Dispositions	-450,000.00		468,858.75
		Free Delivery	-90,000.00		
SBD31BG3	UNION PAC CORP 4.05% DUE 03-01-2046	Acquisitions	320,000.00	-322,908.80	
		Free Delivery	-200,000.00		
SBYWJV98	UNION PACIFIC CORP 3.6% DUE 09-15-2037	Acquisitions	185,000.00	-192,567.90	
		Free Delivery	-25,000.00		
SBJ7B8W6	UNION PACIFIC CORP 3.646 DUE 02-15-2024 BEO	Acquisitions	370,000.00	-369,633.70	
		Dispositions	-105,000.00		106,312.50
		Free Delivery	-110,000.00		
		Acquisitions	400,000.00	-420,036.00	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBF2YLL2	UNITED TECHNOLOGIES CORP 2.8% 05-04-2024	Dispositions	-400,000.00		421,967.00
		Acquisitions	160,000.00	-159,667.20	
SBD9GGR8	UNITEDHEALTH GROUP INC 3.375% DUE 04-15-2027 REG	Dispositions	-160,000.00		161,624.00
		Acquisitions	365,000.00	-363,134.85	
SBBNBGG4	UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	Dispositions	-365,000.00		369,279.25
		Acquisitions	260,000.00	-254,547.80	
SB97GZH5	UNITEDHEALTH GROUP 4.25% DUE 03-15-2043	Free Delivery	-75,000.00		
		Acquisitions	140,000.00	-142,655.80	
SB8N3JB5	UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE	Dispositions	-140,000.00		139,400.80
		Acquisitions	120,000.00	-160,231.20	
SBYYHTX0	UNIV SOUTHN CAL 3.841% DUE 10-01-2047	Free Delivery	-60,000.00		
		Acquisitions	170,000.00	-170,000.00	
SBD3DT65	US BANCORP FIXED 3.15% 04-27-2027	Free Delivery	-50,000.00		
		Acquisitions	870,000.00	-869,478.00	
SBYXJZH3	US BANK NA CINCINNATI 2.0% 01-24-2020	Dispositions	-870,000.00		869,625.90
		Acquisitions	900,000.00	-898,101.00	
SBZ1JMC6	UTD TECHNOLOGIES 3.75% DUE 11-01-2046	Dispositions	-900,000.00		897,165.00
		Acquisitions	80,000.00	-76,592.00	
SB8J6DZ0	UTD TECHNOLOGIES 4.5% DUE 06-01-2042	Dispositions	-295,000.00		276,179.00
		Acquisitions	695,000.00	-741,287.95	
SBYW9PH4	VA ELEC & PWR CO 3.5% DUE 03-15-2027	Dispositions	-120,000.00		129,088.80
		Free Delivery	-185,000.00		
SBZ0WZD8	VA ELEC & PWR CO 3.8% DUE 09-15-2047	Acquisitions	170,000.00	-169,843.60	
		Dispositions	-170,000.00		176,553.50
		Acquisitions	200,000.00	-200,048.65	
		Free Delivery	-45,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD4G7B4	VALE OVERSEAS LTD 6.25% DUE 08-10-2026	Acquisitions	650,000.00	-703,111.00	
		Dispositions	-780,000.00		869,926.55
		Free Delivery	-135,000.00		
SB5B54D9	VALE OVERSEAS LTD 6.875% DUE 11-10-2039	Acquisitions	465,000.00	-498,255.65	
		Dispositions	-235,000.00		273,139.45
		Free Delivery	-155,000.00		
SB1HMKF0	VALE OVERSEAS LTD 6.875% DUE 11-21-2036	Acquisitions	575,000.00	-642,612.90	
		Dispositions	-180,000.00		212,947.70
		Free Delivery	-180,000.00		
SB4M6ZX1	VALE S A 5.625% DUE 09-11-2042	Acquisitions	520,000.00	-510,232.85	
		Dispositions	-110,000.00		104,940.00
		Free Delivery	-70,000.00		
SBYZKXZ8	VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	Acquisitions	960,000.00	-987,881.90	
		Dispositions	-960,000.00		999,109.80
SBYZNV75	VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027	Acquisitions	1,750,000.00	-1,737,581.20	
		Dispositions	-1,750,000.00		1,804,182.70
SBYRLSF4	VERIZON COMMUNICATIONS 4.522% 09-15-2048	Acquisitions	215,000.00	-196,800.25	
		Dispositions	-425,000.00		400,380.55
SBY7RR33	VERIZON 2.625% DUE 08-15-2026	Acquisitions	930,000.00	-847,378.80	
		Dispositions	-930,000.00		825,914.40
SB8HCRP8	VERIZON 3.85% DUE 11-01-2042	Acquisitions	525,000.00	-453,915.15	
		Dispositions	-280,000.00		237,843.20
		Free Delivery	-70,000.00		
SBF22PM5	VERIZON 4.5% DUE 08-10-2033	Acquisitions	1,420,000.00	-1,415,995.60	
		Dispositions	-275,000.00		282,040.20
		Free Delivery	-725,000.00		
SBYM0W21	VERIZON 4.672% DUE 03-15-2055	Acquisitions	2,310,000.00	-2,109,805.30	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBBNBGK8	VERIZON 4.75% DUE 11-01-2041	Dispositions	-1,005,000.00		917,458.05
		Free Delivery	-780,000.00		
		Acquisitions	225,000.00	-220,016.25	
SBVYRK47	VERIZON 5.012% DUE 08-21-2054	Free Delivery	-65,000.00		
		Acquisitions	780,000.00	-759,467.60	
		Dispositions	-2,405,000.00		2,356,644.60
SBCHWWF1	VIACOM INC NEW 4.375% DUE 03-15-2043	Acquisitions	430,000.00	-369,323.85	
		Dispositions	-145,000.00		126,106.50
		Free Delivery	-50,000.00		
C92553PAZ5	VIACOM INC NEW 4.85% DUE 12-15-2034	Acquisitions	285,000.00	-273,642.75	
		Dispositions	-360,000.00		342,795.44
		Free Delivery	-145,000.00		
C92553PAU6	VIACOM INC NEW 5.85% DUE 09-01-2043	Acquisitions	380,000.00	-386,688.90	
		Dispositions	-195,000.00		194,465.70
		Free Delivery	-55,000.00		
SBD5WJ15	VISA INC 2.75% 09-15-2027	Acquisitions	715,000.00	-709,673.25	
		Free Delivery	-340,000.00		
		Acquisitions	285,000.00	-283,811.55	
SBD5WHT9	VISA INC 3.65% 09-15-2047	Dispositions	-150,000.00		150,131.50
		Free Delivery	-85,000.00		
		Acquisitions	40,000.00	-44,353.60	
SBYPHFN1	VISA INC 4.3% DUE 12-14-2045	Dispositions	-180,000.00		195,033.25
		Free Delivery	-295,000.00		
		Acquisitions	180,000.00	-201,006.00	
SB1SBFX9	VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO	Dispositions	-180,000.00		204,055.20
		Acquisitions	435,000.00	-434,522.70	
		Dispositions	-305,000.00		309,701.65
SBDFZCC6	VULCAN MATLS CO 4.5% 06-15-2047	Free Delivery	-130,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDHDQP9	WA GAS LT CO 3.796% DUE 09-15-2046	Acquisitions	405,000.00	-399,038.40	
		Free Delivery	-120,000.00		
SBF22PS1	WA PRIME GROUP L P 5.95% DUE 08-15-2024	Acquisitions	250,000.00	-246,167.50	
		Free Delivery	-155,000.00		
SB7XGYR8	WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038	Acquisitions	35,000.00	-47,724.25	
		Dispositions	-400,000.00		523,897.65
SB8QB7D4	WALGREEN CO 3.1 BDS 09/15/2022 USD1000	Acquisitions	470,000.00	-481,229.20	
		Dispositions	-470,000.00		480,899.30
SB88JSW2	WALGREEN CO 4.4% DUE 09-15-2042	Acquisitions	290,000.00	-292,018.15	
		Dispositions	-120,000.00		121,420.80
SBSL6VF4	WALGREENS BOOTS FIXED 3.8% DUE 11-18-2024	Acquisitions	350,000.00	-365,445.50	
		Dispositions	-135,000.00		140,175.90
		Free Delivery	-215,000.00		
C931427AC2	WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044	Acquisitions	125,000.00	-132,972.50	
		Dispositions	-200,000.00		207,760.20
		Free Delivery	-35,000.00		
SBSL6W84	WALGREENS BOOTS 4.5% DUE 11-18-2034	Acquisitions	145,000.00	-151,197.30	
		Dispositions	-100,000.00		103,532.00
		Free Delivery	-45,000.00		
SBYVG9R4	WALGREENS BOOTS 4.65% DUE 06-01-2046	Acquisitions	215,000.00	-218,279.05	
		Dispositions	-395,000.00		408,929.95
SBCSCZN9	WELLPOINT INC 5.1% DUE 01-15-2044	Acquisitions	125,000.00	-136,143.75	
		Dispositions	-125,000.00		145,490.00
SBF3R2P1	WELLS FARGO & CO FLTG RT 3.584% DUE 05-22-2028	Acquisitions	2,385,000.00	-2,389,087.35	
		Dispositions	-1,900,000.00		1,929,925.60
		Free Delivery	-345,000.00		
SBS9FPF1	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044				

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial statements

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2017
EIN: 84-0857401
Plan Number 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYYKPB9	WELLS FARGO & CO 2.1% DUE 07-26-2021	Acquisitions	525,000.00	-550,622.25	
		Dispositions	-105,000.00		110,634.30
		Free Delivery	-250,000.00		
SBYT2BY5	WELLS FARGO & CO 2.5% DUE 03-04-2021	Acquisitions	2,952,000.00	-2,877,275.34	
		Dispositions	-3,172,000.00		3,099,512.13
SBF348C1	WELLS FARGO & CO 2.625% DUE 07-22-2022	Acquisitions	3,668,000.00	-3,659,298.04	
		Dispositions	-5,183,000.00		5,187,702.85
SBYM4WQ7	WELLS FARGO & CO 3.069% DUE 01-24-2023	Acquisitions	1,820,000.00	-1,822,629.60	
		Dispositions	-370,000.00		370,960.00
		Free Delivery	-1,060,000.00		
SBX2H0V0	WELLS FARGO & CO 3.9% DUE 05-01-2045	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		300,147.00
SBVXL9F4	WELLS FARGO & CO 3% DUE 02-19-2025	Acquisitions	750,000.00	-721,451.40	
		Dispositions	-1,300,000.00		1,281,241.85
		Free Delivery	-45,000.00		
SBD39X50	WELLS FARGO & CO 4.4% DUE 06-14-2046	Acquisitions	155,000.00	-153,770.85	
		Free Delivery	-95,000.00		
SBDSFRX9	WELLS FARGO & CO 4.4% DUE 06-14-2046	Acquisitions	230,000.00	-232,573.55	
		Dispositions	-490,000.00		508,448.75
		Free Delivery	-115,000.00		
SBYQ29R7	WELLS FARGO & CO 4.9% DUE 11-17-2045	Acquisitions	950,000.00	-1,000,446.55	
		Dispositions	-1,000,000.00		1,032,167.30
		Free Delivery	-65,000.00		
SBG48MR2	WELLS FARGO & CO 5.375% DUE 11-02-2043	Acquisitions	195,000.00	-215,057.60	
		Dispositions	-280,000.00		304,577.35
		Free Delivery	-230,000.00		
		Acquisitions	545,000.00	-613,235.65	
		Dispositions	-335,000.00		385,120.75

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2017
EIN: 84-0857401
Plan Number 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJTGH7	WELLS FARGO & CO 5.606% DUE 01-15-2044	Free Delivery	-70,000.00		
		Acquisitions	370,000.00	-446,208.35	
		Dispositions	-165,000.00		200,765.25
		Free Delivery	-110,000.00		
SBDSFRZ1	WELLS FARGO BK N A 2.15% DUE 12-06-2019	Acquisitions	595,000.00	-596,989.45	
		Dispositions	-480,000.00		481,992.00
SB1JNGS6	WELLS FARGO CAP X 5.95% DUE 12-01-2086	Acquisitions	55,000.00	-62,236.35	
		Free Delivery	-40,000.00		
SBDZV3V0	WESTAR ENERGY INC 3.1% DUE 04-01-2027	Acquisitions	735,000.00	-732,148.20	
		Free Delivery	-380,000.00		
SB1QWTS7	WESTERN UN CO 6.2% DUE 11-17-2036	Acquisitions	290,000.00	-298,352.00	
		Free Delivery	-85,000.00		
SBDFZV41	WESTLAKE CHEM CORP 5% DUE 08-15-2046	Acquisitions	185,000.00	-201,641.00	
		Free Delivery	-215,000.00		
SBKRV265	WESTN GAS PARTNERS 5.45% DUE 04-01-2044	Acquisitions	80,000.00	-84,125.60	
		Free Delivery	-25,000.00		
SBZ06433	WESTROCK CO 3% DUE 09-15-2024	Acquisitions	365,000.00	-363,981.65	
		Free Delivery	-225,000.00		
SBYX91L9	WHOLE FOODS MKT 5.2% DUE 12-03-2025	Acquisitions	245,000.00	-280,924.35	
		Dispositions	-95,000.00		95.00
		Free Delivery	-150,000.00		
SBF6Q7G1	WILLIAMS PARTNERS 3.75% DUE 06-15-2027	Acquisitions	640,000.00	-639,673.60	
		Dispositions	-145,000.00		143,236.80
		Free Delivery	-145,000.00		
SBKGRXL6	WILLIAMS PARTNERS 4.3% DUE 03-04-2024	Acquisitions	330,000.00	-339,183.90	
		Dispositions	-250,000.00		264,142.50
		Free Delivery	-50,000.00		

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2017
EIN: 84-0857401
Plan Number 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNKVH91	WILLIAMS PARTNERS 4.9% DUE 01-15-2045	Acquisitions	250,000.00	-241,442.50	
		Dispositions	-165,000.00		173,041.95
		Free Delivery	-75,000.00		
SBW3SWW0	WILLIAMS PARTNERS 5.1% DUE 09-15-2045	Acquisitions	165,000.00	-163,442.40	
		Dispositions	-165,000.00		159,845.40
SBKGRXP0	WILLIAMS PARTNERS 5.4% DUE 03-04-2044	Acquisitions	90,000.00	-95,373.90	
		Dispositions	-155,000.00		160,766.00
		Free Delivery	-140,000.00		
C96950FAK0	WILLIAMS PARTNERS 5.8 DUE 11-15-2043	Acquisitions	240,000.00	-260,492.95	
		Dispositions	-215,000.00		240,928.50
		Free Delivery	-25,000.00		
SB3RZKK8	WILLIAMS PARTNERS 6.3% DUE 04-15-2040	Acquisitions	170,000.00	-186,138.10	
		Dispositions	-340,000.00		390,962.80
SBD20RL8	WILLIS N AMER INC 3.6% DUE 05-15-2024	Acquisitions	300,000.00	-299,742.00	
		Dispositions	-300,000.00		301,350.00
SBF58HB3	ZOETIS INC 3.95% 09-12-2047	Acquisitions	355,000.00	-352,898.40	
		Dispositions	-250,000.00		248,746.20
		Free Delivery	-105,000.00		
SBYNHPM2	1ST REP BK SAN 4.625% DUE 02-13-2047	Acquisitions	325,000.00	-319,920.25	
		Dispositions	-240,000.00		246,865.80
SBVGH573	21ST CENTY FOX 6.15% DUE 02-15-2041	Acquisitions	260,000.00	-309,917.40	
		Dispositions	-110,000.00		136,643.10
		Free Delivery	-120,000.00		
SBWXSBR8	21ST CENTY FOX 6.15% DUE 03-01-2037	Acquisitions	100,000.00	-125,544.00	
		Free Delivery	-80,000.00		
SBDHSSN6	21ST CENTY FOX 7.9% DUE 12-01-2095	Acquisitions	95,000.00	-130,512.90	
		Free Delivery	-30,000.00		

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial statements

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
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THERE ARE NO REPORTABLE TRANSACTIONS

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial statements

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
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THERE ARE NO REPORTABLE TRANSACTIONS

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial statements

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price Disposition Price		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
COLTV SHORT TERM INVT FD CUSIP: 195998A10	Total acquisitions	66	11,083,247.67			0.00	11,083,247.67	11,083,247.67
	Total dispositions	81		11,409,266.08		0.00	11,409,266.08	11,409,266.08
UNITED STATES OF AMER TREAS BD 2.375% 5-15-2027 SEDOL: BF0T9Y8	Total acquisitions	128	36,010,778.80			0.00	36,010,778.80	36,010,778.80
	Total dispositions	100		35,994,510.53		0.00	36,010,778.80	35,994,510.53
UNITED STATES OF AMER TREAS NOTES 1.875% 01-31-2022 REG SEDOL: BDFFCZ9	Total acquisitions	20	12,168,846.09			0.00	12,168,846.09	12,168,846.09
	Total dispositions	16		12,169,208.22		0.00	12,168,846.09	12,169,208.22
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 SEDOL: BF53YK6	Total acquisitions	141	11,231,293.89			0.00	11,231,293.89	11,231,293.89
	Total dispositions	61		9,571,561.56		0.00	9,554,414.01	9,571,561.56
UNITED STATES TREAS BDS 2.25% DUE 08-15-2027 SEDOL: BF53YJ5	Total acquisitions	112	16,863,182.25			0.00	16,863,182.25	16,863,182.25
	Total dispositions	64		16,416,871.24		0.00	16,437,403.10	16,416,871.24
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046 SEDOL: BZ56WJ0	Total acquisitions	133	14,100,153.26			0.00	14,100,153.26	14,100,153.26
	Total dispositions	79		15,174,115.31		0.00	15,132,288.00	15,174,115.31
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046 SEDOL: BZ1BP67	Total acquisitions	281	34,063,050.33			0.00	34,063,050.33	34,063,050.33
	Total dispositions	206		34,040,060.72		0.00	34,063,050.33	34,040,060.72
UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG SEDOL: BDRJ2Q0	Total acquisitions	274	35,475,012.97			0.00	35,475,012.97	35,475,012.97
	Total dispositions	183		35,542,493.59		0.00	35,475,012.97	35,542,493.59
UNITED STATES TREAS NTS TREASURY NOTE 2% DUE 12-31-2021 REG SEDOL: BDG08Z5	Total acquisitions	31	13,010,913.69			0.00	13,010,913.69	13,010,913.69
	Total dispositions	19		13,019,593.77		0.00	13,010,913.69	13,019,593.77

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial statements

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price Disposition Price		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE 11-15-2026 REG SEDOL: BYYRSN3	Total acquisitions	78	16,591,383.85			0.00	16,591,383.85	16,591.383.85
	Total dispositions	50		19,506,767.37		0.00	19,517,365.53	19,506.767.37
UNITED STATES TREAS 2.25% DUE 02-15-2027 REG SEDOL: BYPG9T2	Total acquisitions	146	35,816,827.91			0.00	35,816,827.91	35,816.827.91
	Total dispositions	96		35,797,666.28		0.00	35,816,827.91	35,797.666.28
UTD STATES TREAS 3% DUE 05-15-2047 SEDOL: BF0T9Z9	Total acquisitions	314	32,064,612.05			0.00	32,064,612.05	32,064.612.05
	Total dispositions	274		32,055,782.16		0.00	32,044,010.87	32,055.782.16

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial statements

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

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial statements

SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2017 This Form is Open to Public Inspection
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For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

► **Round off amounts to nearest dollar.**

► **Caution:** A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan The Gates Group Retirement Plan	B Three-digit plan number (PN) ►	333
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF Gates Corporation	D Employer Identification Number (EIN) 84-0857401	
E Type of plan: <input checked="" type="checkbox"/> Single <input type="checkbox"/> Multiple-A <input type="checkbox"/> Multiple-B		
F Prior year plan size: <input type="checkbox"/> 100 or fewer <input type="checkbox"/> 101-500 <input checked="" type="checkbox"/> More than 500		

Part I Basic Information			
1 Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2017</u>			
2 Assets:			
a Market value.....	2a	413,601,866	
b Actuarial value	2b	410,374,228	
3 Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	5,774	325,536,917	325,536,917
b For terminated vested participants	1,476	34,028,600	34,028,600
c For active participants	443	14,004,734	14,703,322
d Total	7,693	373,570,251	374,268,839
4 If the plan is in at-risk status, check the box and complete lines (a) and (b) <input type="checkbox"/>			
a Funding target disregarding prescribed at-risk assumptions	4a		
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b		
5 Effective interest rate	5	5.70%	
6 Target normal cost	6	1,544,541	

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

SIGN HERE	 Thomas M. Gieck Signature of actuary	<u>9/25/18</u> Date 1707245 Most recent enrollment number 303-391-1200 Telephone number (including area code)
Thomas M. Gieck Type or print name of actuary		
Towers Watson Delaware Inc. Firm name		
555 17th Street, Suite 2050 Denver CO 80202 Address of the firm		

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

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:				
a Segment rates:	1st segment: 4.16 %	2nd segment: 5.72 %	3rd segment: 6.48 %	<input type="checkbox"/> N/A, full yield curve used
b Applicable month (enter code).....				21b 4
22 Weighted average retirement age				22 62
23 Mortality table(s) (see instructions) <input type="checkbox"/> Prescribed - combined <input checked="" type="checkbox"/> Prescribed - separate <input type="checkbox"/> Substitute				

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment.....	27

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6).....	31a	1,544,541	
b Excess assets, if applicable, but not greater than line 31a	31b	1,544,541	
32 Amortization installments:			
a Net shortfall amortization installment	Outstanding Balance	Installment	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)....	34	0	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement.....	0	0	0
36 Additional cash requirement (line 34 minus line 35).....	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....	37	0	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37).....	39	0	
40 Unpaid minimum required contributions for all years	40	0	

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

41 If an election was made to use PRA 2010 funding relief for this plan:			
a Schedule elected	<input type="checkbox"/> 2 plus 7 years <input type="checkbox"/> 15 years		
b Eligible plan year(s) for which the election in line 41a was made	<input type="checkbox"/> 2008 <input type="checkbox"/> 2009 <input type="checkbox"/> 2010 <input type="checkbox"/> 2011		
42 Amount of acceleration adjustment	42	0	
43 Excess installment acceleration amount to be carried over to future plan years	43	0	

SCHEDULE SB ATTACHMENTS (cont.)

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

Economic Assumptions

Interest rate basis

- Applicable month September
- Interest rate basis Segment Rates from 4th Month Preceding Valuation Date

Interest rates

	Reflecting Corridors	Not Reflecting Corridors
■ First segment rate	4.16%	1.52%
■ Second segment rate	5.72%	3.80%
■ Third segment rate	6.48%	4.79%
■ Effective interest rate	5.70%	3.83%

Compensation increases

Annual compensation increases are assumed to occur according to the following:

Attained Age	Annual Increase at Attained Age
20	11.68%
25	9.15%
30	7.60%
35	6.69%
40	5.86%
45	5.37%
50	5.12%
55	4.91%
60	4.70%

Gates matchmaker plan account balance investment return 3.00%

Gates matchmaker plan account balance conversion basis (document number 3 only) PBGC deferred interest rate structure (5.00%, 4.25%, 4.00%) and the 1983 Group Annuity Mortality Table, male rates

Plan-related expenses \$1,544,541

Plan Name: The Gates Group Retirement Plan
 EIN / PN: 84-0857401 / 333
 Plan Sponsor: Gates Corporation
 Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

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

Lump sum conversion factor	Lump sums were valued using the substitution of annuity form under Proposed IRC §1.430(d)-1(f)(4) without application of generational mortality and without recognition of the phase-in of IRC §417(e)(3) assumptions.
Future increases in maximum benefits and plan compensation limitations	Accrued benefits projected to be paid in future years are limited to the maximum presently allowed under IRC Section 415. Plan compensation is limited to the maximum presently allowed under IRC Section 401(a)(17). No provision is made for future increases in the maximum annual benefit or compensation limit.

Demographic Assumptions

Inclusion date The valuation date coincident with or next following the date on which the employee becomes a participant.

New or rehired employees It was assumed there will be no new or rehired employees.

Mortality

- **Healthy** Separate rates for non-annuitants (based on RP-2000 “Employees” table without collar or amount adjustments, projected to 2032 using Scale AA and annuitants (based on RP-2000 “Healthy Annuitants” table without collar or amount adjustments, projected to 2024 using Scale AA.

Termination Rates varying by age

Percentage leaving during the year

Attained Age	
20	20.00%
25	20.00%
30	20.00%
35	20.00%
40	10.00%
45	6.25%
50	5.00%
55	2.00%
60	2.00%
65 and over	1.00%

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

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

Disability

Disabilities are assumed to occur according to the following:

Attained Age	Annual Rate Per 1,000 Participants
25	0.60
30	0.75
35	0.97
40	1.28
45	1.87
50	3.15
55	5.70
60	9.50
65	18.00

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

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

Retirement

Retirements are assumed to occur according to the following:

Attained Age	Participants Eligible for Unreduced Retirement	Participants Eligible for Reduced Retirement
50	7.50%	n/a
51	7.50%	n/a
52	7.50%	n/a
53	7.50%	n/a
54	7.50%	n/a
55	7.50%	5.00%
56	10.00%	5.00%
57	10.00%	5.00%
58	15.00%	7.50%
59	15.00%	7.50%
60	25.00%	10.00%
61	25.00%	15.00%
62	25.00%	25.00%
63	25.00%	25.00%
64	25.00%	25.00%
65	25.00%	25.00%
66	35.00%	35.00%
67	35.00%	35.00%
68	35.00%	35.00%
69	35.00%	35.00%
70	100.00%	100.00%

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

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

Benefit commencement date:

- Preretirement death benefit The later of the death of the active participant or the date the participant would have attained age 65
- Deferred vested benefit Age 65 or current age if later
- Disability benefit Upon disablement
- Retirement benefit Active participants under Plan documents 1, 2 and 3 who have reached a minimum age of 55 years and a minimum service of 10 years or a minimum age of 50 years and a minimum service of 30 years are assumed to commence payment on the first of the month coincident or next following termination of employment. Otherwise they are assumed to commence payment on the first of the month coincident or next following the attainment of age 70.

Form of payment

For Document Numbers 1, 2, and 3, 50% of participants are assumed to elect the normal form of payment and 50% of participants are assumed to elect the lump sum option. For single participants, the normal form of payment is the life annuity with an immediate 5-year guaranteed period. For married participants, the normal form of payment is the 50% joint and survivor annuity.

For Document Numbers 5, 6, 8, 10, and 11, 50% of deferred vested participants are assumed to elect a straight-life annuity, while the other 50% are assumed to elect a lump sum.

For Document Number 7, 50% of deferred vested participants are assumed to elect a straight-life annuity with 5 years guaranteed, while the other 50% are assumed to elect a lump sum.

For Document Number 9, participants are assumed to elect a lump sum benefit rather than one of the monthly annuity payment options.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

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

Plan compensation	Plan compensation is eligible earnings provided by the employer for the prior year adjusted by the compensation increase rate (used for the Gates Matchmaker Plan Offset).
Timing of benefit payments	Annuity payments are payable monthly at the beginning of the month and lump sum payments are payable on date of decrement.
Percent married	80% of participants. Used to value pre-retirement surviving spouse benefits and in determining the optional forms expected to be elected at commencement.
Spouse age	Male spouses are assumed to be three years older than female spouses.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

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

Methods

Valuation date	First day of plan year.
Funding target	Present value of accrued benefits as required by regulations under IRC §430.
Target normal cost	Present value of benefits expected to accrue during the plan year plus plan-related expenses expected to be paid from plan assets during the plan year as required by regulations under IRC §430.
Actuarial value of assets	<p>Average of the fair market value of assets on the valuation date and 12 and 24 months preceding the valuation date, adjusted for contributions, benefits, administrative expenses and expected earnings of 4.375% in the prior year, and 3.875% in the second prior year (with such expected earnings limited as described in IRS Notice 2009-22). The average asset value must be within 10% of market value, including discounted contributions receivable (discounted using the effective interest rate for the prior plan year.)</p> <p>The method of computing the actuarial value of assets complies with rules governing the calculation of such values under the Pension Protection Act of 2006 (PPA). These rules produce smoothed values that reflect the underlying market value of plan assets but fluctuate less than the market value. As a result, the actuarial value of assets will be lower than the market value in some years and greater in other years. However, over the long term under PPA's smoothing rules, the method has a significant bias to produce an actuarial value of assets that is below the market value of assets.</p>

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

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

Benefits not valued

All benefits described in the Plan Provisions section of this report were valued based on discussions with the plan sponsor regarding the likelihood that these benefits will be paid. Willis Towers Watson has reviewed the plan provisions with the plan sponsor and, based on that review, is not aware of any significant benefits required to be valued that were not.

The plan pays small benefits (with a present value up to \$5,000 in a single lump sum payment). Such lump sums are not explicitly valued; rather such participants' benefits are valued using the benefit choice assumptions described above.

Sources of Data and Other Information

Gates Corporation furnished participant data as of January 1, 2017. Information on assets, contributions and plan provisions was supplied by the plan sponsor. Data and other information were reviewed for reasonableness and consistency, but no audit was performed. Based on discussions with the plan sponsor, assumptions or estimates were made when data were not available, and the data was adjusted to reflect any significant events that occurred between the date the data was collected and the measurement date. We are not aware of any errors or omissions in the data that would have a significant effect on the results of our calculations.

Assumptions Rationale - Significant Economic Assumptions

Discount rate

The basis chosen was selected by the plan sponsor from among choices prescribed by law, all of which are based on observed market data over certain periods of time.

Gates matchmaker plan hypothetical account balance investment return

The plan credits interest to the Gates Matchmaker Plan Account Balance using actual investment return under the Gates Stable Value Fund of the Gates Matchmaker Plan. Our long term estimate of actual investment return under the Gates Stable Value Fund of the Gates Matchmaker Plan is 3.00%, based on a combination of current conditions, and future economic expectations.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

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

**Gates matchmaker plan
hypothetical account balance
conversion basis**

For Document Number 3, the Gates Matchmaker Plan Offset is determined by converting the Gates Matchmaker Plan Hypothetical Account Balance to an annuity using the 1983 Group Annuity Mortality Table for males and the interest rate which shall be the greater of the PBGC deferred interest rate structure (5.00%, 4.25%, 4.00%) or the deferred interest rate structure published by the PBGC as of the last business day of the second month preceding the last day worked or the last day included in the member's Credited Service, whichever is later.

The assumed annuity conversion rate is a long term estimate of the plan's conversion basis; we believe that the selected assumption does not significantly conflict with what would be reasonable.

Lump sum conversion factor

As required by IRC 430, lump sum benefits are valued using "annuity substitution", so that the interest rates assumed are effectively the same as described above for the discount rate.

Plan-related expenses

As required by regulations, plan-related expenses are calculated by estimating the expenses to be paid from the trust during the coming year (including, for example, expected PBGC premiums and actuarial, accounting, legal, administration and trustee fees to be paid from the trust).

**Assumed return for asset
smoothing**

The assumed return of 4.000% used for asset smoothing is the expected return on assets assumption chosen by the client for the 2017 plan year under U.S. GAAP. Although determining the expected rate of return on plan assets was not within the scope of our work, it is the client's best estimate and we determined that it does not significantly conflict with what would be reasonable based on their asset allocation.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

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

Assumptions Rationale - Significant Demographic Assumptions

Healthy mortality	Assumptions used for funding purposes are as prescribed by IRC §430(h).
Disabled mortality	Assumptions used for funding purposes are as prescribed by IRC §430(h).
Termination	Termination rates were based on an experience study conducted in 2012, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.
Disability	Disability rates were based on an experience study conducted in 2012, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.
Retirement	Retirement rates were based on an experience study conducted in 2012, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.
Benefit commencement date for deferred benefits	Deferred vested participants are assumed to begin benefits based on plan sponsor expectations for the future, with periodic monitoring of gains and losses caused by commencement patterns different than assumed.
Form of payment	Assumed optional form elections are based on the best estimate of future experience.
Percent married	The percentage married assumption is based on expectations for the future.
Spouse age	The spousal age difference assumption is based on expectations for the future.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

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

Source of Prescribed Methods

Funding methods

The methods used for funding purposes as described in Appendix A, including the method of determining plan assets, are “prescribed methods set by law”, as defined in the actuarial standards of practice (ASOPs). These methods are required by IRC §430, or were selected by the plan sponsor from a range of methods permitted by IRC §430.

Changes in Assumptions and Methods

Change in assumptions since prior valuation

The segment interest rates used to calculate the funding target and target normal cost were updated to the current valuation date as required by IRC §430.

The mortality table used to calculate the funding target and target normal cost was updated to include one additional year of projected mortality improvement, as required by IRC §430.

Change in methods since prior valuation

None.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Applies to Document Numbers 1, 2 and 3

Plan Sponsor

Gates Corporation

Effective Date

Last amended and restated effective January 1, 2016.

Participation

Each eligible employee becomes a member after completion of one year of Continuous Service and attainment of age 21. Effective January 1, 1990, any new employee who is not a member of a collective bargaining unit that is eligible for participation in the plan is excluded from the plan. Effective December 31, 2009, all future new members are excluded from the plan.

Retirement Dates

Normal: The first day of the month following the attainment of age 65.

Early: The first day of the month following the attainment of age 55 and the completion of 10 years of Continuous Service or the completion of 30 years of Continuous Service.

Late: The first day of any month subsequent to the Normal Retirement Date.

Continuous Service

For full-time employees, service is credited using the elapsed time method. For part-time employees, service is credited for each year in which the employee works at least 1,000 hours, but always at least equal to Credited Service.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Credited Service

For full-time employees, service is credited using the elapsed time method. For part-time employees, service is credited for each year in which the employee works at least 2,080 hours, and partial years of service are credited on a prorated basis based on a total of 2,080 hours, rounded to the nearest twelfth of a year.

Credited Service was frozen as of August 14, 2008 for members in Document Number 1. Credited Service was frozen as of September 30, 2009 for members in Document Number 2 Appendix J and Appendix K. Credited Service was frozen as of December 31, 2009 for members of the Elizabethtown Polyflex location and April 10, 2011 for members of the Galesburg location in Document Number 3.

Eligible Earnings

For Document Number 2, Eligible Earnings are defined as total cash remuneration paid for services rendered to the Company, including regular pay, task incentive pay, vacation pay, sick leave pay, holiday pay, instructor's pay, funeral leave pay, military reserve training pay, commissions and annual bonuses. No Eligible Earnings after September 30, 2009 will be considered for Target Benefit calculation purposes.

Gates Matchmaker Plan Hypothetical Account Balance

For Document Numbers 2 and 3, the Gates Matchmaker Plan Hypothetical Account Balance as of December 31, 1988 with actual investment return plus the member's Company basic contributions made on and after January 1, 1989 increased with actual investment return between January 1, 1989 and June 30, 1996. Effective July 1, 1996, investment return will be equal to that of the Gates Stable Value Fund of the Gates Matchmaker Plan. The Company basic contribution is currently 3% of applicable earnings.

Gates Matchmaker Plan Offset

For Document Number 2, the Gates Matchmaker Plan Offset is determined by a factor based on age and years of Continuous Service applied to the Gates Matchmaker Plan Hypothetical Account Balance as described in the Plan document.

Plan Name: The Gates Group Retirement Plan
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Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

For Document Number 3, the Gates Matchmaker Plan Offset is determined by converting the Gates Matchmaker Plan Hypothetical Account Balance to an annuity using the 1983 Group Annuity Mortality Table for males and the interest rate which shall be the greater of the PBGC deferred interest rate structure (5.00%, 4.25%, 4.00%) or the deferred interest rate structure published by the PBGC as of the last business day of the second month preceding the last day worked or the last day included in the member's Credited Service, whichever is later.

Target Benefit

For the applicable formulas in Document Numbers 2 and 3, if the Target Benefit is greater than the Gates Matchmaker Plan Offset, the excess of the Target Benefit over the Offset is payable from the Plan.

Retirement Income

Normal

Document Number 1:

A monthly pension equal to \$33.00 multiplied by Credited Service as of August 14, 2008.

Document Number 2:

Appendix J

1 A Target Benefit equal to the greater of (a) or (b):

a The sum of (i), (ii) and (iii):

- i $1/12^{\text{th}}$ of 0.8% multiplied by the Average Eligible Earnings multiplied by Credited Service prior to January 1, 1999.
- ii $1/12^{\text{th}}$ of 0.5% multiplied by the Average Eligible Earnings in excess of \$25,000 multiplied by Credited Service prior to January 1, 1999.
- iii $1/12^{\text{th}}$ of 0.5% multiplied by the Average Eligible Earnings multiplied by Credited Service on and after January 1, 1999 and on and before September 30, 2009.

Average Eligible Earnings are determined to be the average Eligible Earnings during the 60 consecutive months of Continuous Service on and before September 30, 2009

Plan Name: The Gates Group Retirement Plan
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Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

which produce the highest average, limited to the applicable compensation limit, as indexed.

- b \$28.50 multiplied by Credited Service on and before September 30, 2009.
- 2 The monthly benefit payable is calculated as the excess of the Target Benefit over the Gates Matchmaker Plan Offset with the excess, if any, subject to a minimum accrued benefit calculated as of December 31, 1993.

Appendix K

- 1 A Target Benefit equal to $1/12^{\text{th}}$ of 0.6% multiplied by Career Earnings.

Career Earnings are an employee's aggregate Eligible Earnings received from the Company on or after October 1, 1979 and on or before September 30, 2009.
- 2 The monthly benefit payable is calculated as the excess of the Target Benefit over the Gates Matchmaker Plan Offset with the excess, if any, subject to minimum accrued benefits calculated as of December 31, 1984 and as of December 31, 1993.

Document Number 3:

A Denver Print Shop

- 1 A Target Benefit equal to \$19.50 multiplied by Credited Service.
- 2 The monthly benefit payable is calculated as the excess of the Target Benefit over the Gates Matchmaker Plan Offset with the excess, if any subject to a minimum accrued benefit calculated as of March 31, 1989.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

B Galesburg Local #685

Members may make a one-time election of either (1) or (2) below:

- 1 A monthly benefit equal to Credited Service as of April 10, 2011 multiplied by:

All amounts shown in US Dollars

In Service On or After	Monthly Rate
April 1, 2005	30.00
April 1, 2007	31.00
April 1, 2009	32.00

Members who elect this option will not be eligible to participate in the Gates Matchmaker Plan.

- 2 A monthly benefit equal to Credited Service frozen as of March 27, 1999 multiplied by \$24.00. Members who elect this option will be eligible to participate in the Gates Matchmaker Plan.

C Elizabethtown Belt and Hose Local #780

- 1 A Target Benefit equal to \$20.00 multiplied by Credited Service.
- 2 The monthly benefit payable is calculated as the excess of the Target Benefit over the Gates Matchmaker Plan Offset with the excess, if any, subject to a minimum accrued benefit calculated as of March 31, 1992.

D Elizabethtown Polyflex Local #766

- 1 A Target Benefit equal to Credited Service as of December 31, 2009 with each applicable service period multiplied by the rates specified below:

All amounts shown in US Dollars

Monthly Rate	Service Period
15.00	On or before June 30, 1987
16.25	July 1, 1987 - August 31, 1988
17.00	September 1, 1988 - August 31, 1989
17.25	September 1, 1989 - August 31, 1990
18.00	September 1, 1990 - August 31, 1991
19.00	September 1, 1991 - August 31, 1992
20.00	On or after September 1, 1992

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Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

- 2 The monthly benefit payable is calculated as the excess of the Target Benefit over the Gates Matchmaker Plan Offset with the excess, if any, subject to a minimum accrued benefit calculated as of August 13, 1990.

E Los Angeles Distribution Center

A monthly benefit payable equal to Credited Service for the applicable dates multiplied by the rates specified below:

All amounts shown in US Dollars

Monthly Rate	Service Period
13.50	On or before November 16, 1986
14.50	November 17, 1986 - November 30, 1988
15.00	December 1, 1988 - November 30, 1990
15.50	December 1, 1990 - November 30, 1991
16.00	December 1, 1991 - November 30, 1992
16.50	December 1, 1992 - November 30, 1993
17.00	On or after December 1, 1993

Reduced Early

The early retirement benefit is, at the member's option, either a deferred benefit commencing at Normal Retirement Date equal to the normal retirement benefit based on Credited Service at early retirement, or an immediate benefit equal to such deferred benefit, reduced by 0.4% for each complete calendar month by which the annuity commencement date precedes age 62.

Unreduced Early

Except for the Los Angeles Distribution Center, if a member has at least 30 years of Continuous Service, the early retirement benefit is, at the member's option, either a deferred benefit commencing at Normal Retirement Date equal to the normal retirement benefit based on Credited Service at early retirement, or an immediate benefit equal to such deferred benefit, unreduced for early commencement. For members at the Los Angeles Distribution Center, unreduced early retirement benefits require attainment of age 55 and at least 30 years of Continuous Service.

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EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Supplemental Early

For those members retiring with at least 30 years of Continuous Service after age 55 and before age 62, a supplemental early retirement benefit is payable equal to the amount needed to bring the total benefit up to an amount specified by a combination of the member's age and service, varying by the applicable Document. This supplement is payable as a temporary life annuity to age 62 or death, if earlier. Note that members of Appendix K in Document Number 2 are not eligible for a supplement. Also note that this supplement is eliminated for all active members not eligible as of September 30, 2009 (eligibility is age 55 and 30 years of Continuous Service as of that date).

Late

A monthly pension equal to the normal retirement benefit determined as of the member's late retirement date.

Vesting

Eligibility: A member is 100% vested when he has completed at least 5 years of Continuous Service or attained age 65. All members of Document Number 2 who are actively employed as of September 30, 2009 are automatically 100% vested. All members of Document Number 3 (Elizabethtown Polyflex) who are actively employed as of December 31, 2009 are automatically 100% vested. All members of Document Number 3 (Galesburg) who are actively employed as of April 10, 2011 are automatically 100% vested.

Benefit: A monthly retirement income commencing at Normal Retirement Date equal to the accrued retirement income.

A former member of Document Number 1 who is entitled to a vested deferred retirement benefit may elect to receive an immediate retirement benefit as early as age at termination equal to the deferred benefit actuarially reduced for each complete calendar month that the annuity commencement date precedes Normal Retirement Date.

A former member of Document Numbers 2 and 3 who is entitled to a vested deferred retirement benefit and terminated service with at least 10 years of Continuous Service may, on or after his attainment of age 55, elect to receive an immediate retirement benefit equal to the deferred benefit actuarially reduced for each complete calendar month by which the annuity commencement date precedes Normal Retirement Date.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Disability

Disability occurring on or before September 30, 2009 (for Document Number 2), on or before December 31, 2009 (for Elizabethtown Polyflex Document Number 3), and on or before April 10, 2011 (for Galesburg Document Number 3):

Eligibility: Total and permanent disability as determined by the Committee, and after the completion of 10 years of Continuous Service. The member must also qualify for Social Security disability benefits.

Benefit: The disability retirement benefit is equal to the accrued benefit determined using Credited Service and Eligible Earnings as of the date of disability payable immediately, with no reduction for early commencement.

Disability occurring after September 30, 2009 (for Document Number 2), after December 31, 2009 (for Elizabethtown Polyflex Document Number 3), and after April 10, 2011 (for Galesburg Document Number 3):

Active members are not eligible for disability benefits.

Preretirement Surviving Spouse Benefit

Eligibility: A member dies prior to his annuity commencement date, but after the attainment of Normal Retirement Age, completion of at least 5 years of Continuous Service or otherwise eligible for a deferred vested benefit with a surviving spouse.

Benefit: The retirement benefit payable to the spouse is equal to the retirement benefit which would have been payable to such spouse under the plan's joint and 50% survivor benefit if the member had terminated on his date of death, survived until his normal retirement age under the plan, begun receiving a benefit in the form of a qualified joint and survivor annuity and died the next day. The surviving spouse may elect an earlier commencement date, but no earlier than the member's earliest early retirement date.

If the member is covered under Document Number 2, Appendix J and dies while active after (1) the attainment of age 65, (2) the attainment of age 55 and 10 years of Continuous Service, (3) the attainment of age 50 and 20 years of Continuous Service, or (4) has at least 30 years of Continuous Service, no adjustment is made for the joint and survivor option, and the benefit will be paid as a single life annuity with a 5-year guaranteed period.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Single Sum Death Benefit

Eligibility: A member (other than a deferred vested member) covered under Document Number 1, Appendix J of Document Number 2 or Document Number 3 dies after his annuity commencement date, is currently receiving a benefit as of the date of death and is survived by a spouse to whom the member has been married for at least one year.

Benefit: The single lump sum of \$750 for employees of the Los Angeles Distribution Center and \$1,500 for all other covered employees, payable to the surviving spouse.

Form of Payment

Life annuity with an immediate 5-year guaranteed period
50%, 75% or 100% joint and survivor annuity
Lump sum

Changes in Plan Provisions Since Last Actuarial Valuation

There have been no changes in the plan provisions since the last actuarial valuation that would affect current valuation results.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Applies to Document Number 5

Plan Sponsor

Gates Corporation

Effective Date

Last amended and restated effective January 1, 2016.

Participation

Each covered employee of Camel Tire Care Products who is a member of the collective bargaining unit becomes a member immediately upon hire. Effective April 17, 1990, future new members are excluded from the plan.

Retirement Dates

Normal: The first day of the month following the attainment of age 65 and the completion of 5 years of participation in the plan.

Early: The first day of the month following the attainment of age 55 and the completion of 10 years of Continuous Service.

Late: The first day of any month subsequent to the Normal Retirement Date.

Continuous Service

Service is credited on the basis of one year for each calendar year in which the member works at least 1,000 hours and partial years of service are credited on a prorated basis – 1/10th for each 160 hours worked.

Credited Service

Service is credited on the basis of one year for each calendar year in which the member works at least 1,280 hours and partial years of service are credited on a prorated basis based on a total of 1,280 hours.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Credited service accruals were frozen as of April 17, 1990.

Retirement Income

Normal: A monthly pension equal to \$11.00 multiplied by Credited Service.

Early: The early retirement benefit is, at the member's option, either a deferred benefit commencing at Normal Retirement Date equal to the normal retirement benefit based on Credited Service at early retirement, or an immediate benefit equal to such deferred benefit, reduced by 0.4% for each complete calendar month by which the annuity commencement date precedes Normal Retirement Date.

Late: A monthly pension equal to the normal retirement benefit determined as of the member's late retirement date.

Vesting

Eligibility: A member is 100% vested when he has completed at least 5 years of Continuous Service or attainment of Normal Retirement Date while employed.

Benefit: A monthly retirement income commencing at his Normal Retirement Date equal to his accrued retirement income.

A former member who is entitled to a vested deferred retirement benefit and terminated service with 10 or more years of Continuous Service may, on or after his attainment of age 55, elect to receive an immediate retirement benefit equal to the deferred benefit actuarially reduced for each complete calendar month by which the annuity commencement date precedes Normal Retirement Date.

Preretirement Surviving Spouse Benefit

Eligibility: A member dies prior to his annuity commencement date, but after the attainment of Normal Retirement Age or completion of at least 5 years of Continuous Service with a surviving spouse.

Benefit: The retirement benefit payable to the spouse is equal to the retirement benefit which would have been payable to such spouse under the plan's joint and 50% survivor benefit if the member had terminated on his date of death, survived until his normal retirement age under the plan, begun receiving a benefit in the form of a qualified joint and survivor annuity and died the next day. The surviving spouse may elect an earlier commencement date, but no earlier than the member's earliest early retirement date.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Form of Payment

Life annuity

Life annuity with an immediate 5-year or 10-year guaranteed period

50%, 75% or 100% joint and survivor annuity

Lump sum

Changes in Plan Provisions Since Last Actuarial Valuation

There have been no changes in the plan provisions since the last actuarial valuation that would affect current valuation results.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Applies to Document Number 6

Plan Sponsor

Gates Corporation

Effective Date

Last amended and restated effective January 1, 2016.

Participation

Each eligible employee becomes a member after completion of 1,000 hours during either the first twelve months of employment or any succeeding plan year. Effective June 25, 1996, future new members are excluded from the plan.

Retirement Dates

Normal: The first day of the month coinciding with or next following the attainment of age 65 and the completion of 5 years of participation in the plan.

Early: The first day of the month coinciding with or next following the attainment of age 60 and the completion of 10 years of Continuous Service. Hourly employees are also eligible the first day of the month following the attainment of age 62, or age 60 with at least 30 years of Continuous Service.

Late: The first day of any month subsequent to the Normal Retirement Date.

Continuous Service / Credited Service

Service is credited on the basis of one year for each calendar year during which the member worked at least 1,000 hours and partial years of service are credited as follows:

Hours	Year of Service
1 – 380	$\frac{1}{4}$
381 – 760	$\frac{1}{2}$
761 – 999	$\frac{3}{4}$
1,000 +	1

Credited Service accruals were frozen as of September 30, 1996.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Compensation

Total cash remuneration paid prior to September 30, 1996, including pre-tax contributions to any 401(k) or cafeteria plan.

Retirement Income

Normal:

- 1 Salaried Members: A monthly pension $[(a) + (b) - (c)]$ as follows:
 - a 1.0% multiplied by monthly Average Final Compensation multiplied by Credited Service.
 - b 0.25% multiplied by monthly Average Final Compensation in excess of $1/12^{\text{th}}$ of 67.4% of the Social Security wage base (for the calendar year immediately preceding the year of determination), multiplied by the minimum of Credited Service earned after September 30, 1991 and 35 years.
 - c Any Scoville plan deferred vested benefit.

Average Final Compensation is determined to be the average Compensation prior to September 30, 1996 and during the highest 5 consecutive plan years during the longer of either (1) the 15 plan years immediately preceding the employee's retirement or termination; or (2) the plan years from the employee's attainment of age 45 to the employee's retirement or termination.

- 2 Hourly Members: A monthly pension equal to \$6.00 multiplied by Credited Service.

Early: The early retirement benefit is, at the member's option, either a deferred benefit commencing at Normal Retirement Date equal to the normal retirement benefit based on Credited Service at early retirement, or an immediate benefit equal to such deferred benefit, reduced by 0.6% for each complete calendar month by which the annuity commencement date precedes Normal Retirement Date. The early retirement benefit for hourly employees is unreduced at age 62 or at age 60 with at least 30 years of Continuous Service.

Late: A monthly pension equal to the normal retirement benefit determined as of the member's late retirement date.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Vesting

Eligibility: A member is 100% vested when he has completed at least 5 years of Continuous Service or attained Normal Retirement Date while employed. All active members became 100% vested at September 30, 1996.

Benefit: A monthly retirement income commencing at Normal Retirement Date equal to his accrued retirement income.

A former member who is entitled to a vested deferred retirement benefit and terminated service with 10 or more years of Continuous Service may, on or after his attainment of age 60, elect to receive an immediate retirement benefit equal to the deferred benefit reduced by 0.6% for each complete calendar month by which the annuity commencement date precedes Normal Retirement Date.

Preretirement Surviving Spouse Benefit

Eligibility: A member dies prior to his annuity commencement date, but after the attainment of Normal Retirement Age, completion of at least 5 years of Continuous Service or otherwise eligible for a deferred vested benefit with a surviving spouse.

Benefit: The retirement benefit payable to the spouse is equal to the retirement benefit which would have been payable to such spouse under the plan's joint and 50% survivor benefit if the member had terminated on his date of death, survived until his normal retirement age under the plan, begun receiving a benefit in the form of a qualified joint and survivor annuity and died the next day. The surviving spouse may elect an earlier commencement date, but no earlier than the member's earliest early retirement date.

Form of Payment

Life annuity
Life annuity with an immediate 10-year guaranteed period
50%, 75% or 100% joint and survivor annuity
Lump sum

Changes in Plan Provisions Since Last Actuarial Valuation

There have been no changes in the plan provisions since the last actuarial valuation that would affect current valuation results.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Applies to Document Number 7

Plan Sponsor

Gates Corporation

Effective Date

Last amended and restated effective January 1, 2016.

Participation

Each eligible employee becomes a member after completion of one Year of Service and attainment of age 21. Effective January 1, 2003, future new members and rehired employees are excluded from the plan.

Retirement Dates

Normal: The first day of the month coincident with or next following the attainment of age 65.

Early: The first day of the month following the attainment of age 55 and the completion of 10 Years of Service. Former members under the Standard-Thomson Retirement Plan for Salaried Employees are also eligible the first day of the month following the attainment of age 60 and the completion of 5 years of Benefit Accrual Service.

Late: The first day of any month subsequent to the Normal Retirement Date.

Year of Service / Benefit Accrual Service

Service is credited on the basis of one year for each 12 months of service and partial years of service are credited on a prorated basis.

Former members in the Standard-Thomson Retirement Plan for Salaried Employees will receive Years of Service and Benefit Accrual Service credit for service credited under that plan.

Former members in the Trico Pension Plan will receive Years of Service and Benefit Accrual Service credit for service credited under that plan.

Benefit Accrual Service was frozen as of September 30, 2009.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Earnings

Compensation received from the Company for services rendered as an eligible employee, including overtime, bonuses and other non-recurring compensation, limited to the applicable compensation limit as indexed. No Earnings after September 30, 2009 will be considered for Target Benefit calculation purposes.

Covered Compensation

Average of Social Security wage bases for the 35-year period ending with the earlier of the year Social Security full retirement age is attained and 2009.

Tomkins Automotive 401(k) Plan Hypothetical Account Balance

The Tomkins Automotive 401(k) Plan Hypothetical Account Balance is the sum of Company basic contributions made on or after January 1, 2003 plus deemed investment return under the Stable Value Fund of the Tomkins Automotive 401(k) Plan. The Company basic contribution is currently 3% of applicable earnings.

Tomkins Automotive 401(k) Plan Offset

The Tomkins Automotive 401(k) Plan Offset is determined by a factor based on age and Years of Service applied to the Tomkins Automotive 401(k) Plan Hypothetical Account Balance as described in the Plan Document.

Target Benefit

If the Target Benefit is greater than the Tomkins Automotive 401(k) Plan Offset, the excess of the Target Benefit over the Offset is payable from the plan.

Retirement Income

Normal:

- 1 A Target Benefit equal to the sum of (a) and (b):
 - a 1.0% multiplied by Average Eligible Earnings multiplied by years of Benefit Accrual Service as of September 30, 2009.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

- b 0.5% multiplied by Average Eligible Earnings over 1/12th of Covered Compensation multiplied by years of Benefit Accrual Service as of September 30, 2009.

Average Eligible Earnings are determined to be the average of the highest 60 consecutive months of Earnings on or before September 30, 2009.

2 Former Trico Pension Plan members:

A Target Benefit equal to the greater of (a) or (b):

- a The sum of (i) and (ii):
 - i The member's accrued benefit under the TRICO plan as of December 31, 1995 (paid as a 5-year certain and life annuity).
 - ii The member's accrued benefit under this plan, based on years of Benefit Accrual Service on or after January 1, 1996 and prior to September 30, 2009.
- b The member's accrued benefit under the Trico plan as of December 31, 1996.

3 Former members under the Standard Thomson Retirement Plan for Salaried Employees

A Target Benefit equal to the greater of (a) or (b):

- a The excess of (i) over (ii):
 - i The member's accrued benefit under the Standard-Thomson plan as of December 31, 1994.
 - ii The benefit attributable to accumulated employee contributions made under the Standard-Thomson Plan that have been withdrawn on or after January 1, 1995.
- b The sum of (i) and (ii):
 - i The member's accrued benefit under this plan.
 - ii The benefit attributable to the accumulated employee contributions made under the Standard-Thomson plan that have not been withdrawn.

The monthly benefit payable is calculated as the excess of the Target Benefit over the Tomkins Automotive 401(k) Plan Offset with the excess, if any, subject to a minimum accrued benefit calculated as of February 28, 2003.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Early:

The early retirement benefit is, at the member's option, either a deferred benefit commencing at Normal Retirement Date equal to the normal retirement benefit based on Benefit Accrual Service at early retirement, or an immediate benefit equal to such deferred benefit, reduced by 1/3 of 1% for each complete calendar month by which the annuity commencement date precedes Normal Retirement Date.

Former Trico Pension Plan members:

The early retirement benefit is, at the member's option, either a deferred benefit commencing at Normal Retirement Date equal to the normal retirement benefit based on Benefit Accrual Service at early retirement, or an immediate benefit equal to such deferred benefit reduced by 1/3 of 1% for each complete calendar month by which the annuity commencement date precedes Normal Retirement Date, but not less than the member's accrued benefit as of December 31, 1996 under the Trico plan reduced by ½ of 1% for each complete calendar month by which the annuity commencement date precedes age 62.

Former members under the Standard-Thomson Retirement Plan for Salaried Employees:

The early retirement benefit is, at the member's option, either a deferred benefit commencing at Normal Retirement Date equal to the normal retirement benefit based on Benefit Accrual Service at early retirement, or an immediate benefit equal to such deferred benefit reduced by 1/3 of 1% for each complete calendar month by which the annuity commencement date precedes Normal Retirement Date. For those members retiring at or after age 60 with 5 years of Benefit Accrual Service, but less than 10 Years of Service, such deferred benefit is reduced by 5/12 of 1% for each complete calendar month by which the annuity commencement date precedes Normal Retirement Date.

Late:

A monthly pension equal to the normal retirement benefit determined as of the member's late retirement date.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Vesting

Eligibility: A member is 100% vested when he has completed at least 7 Years of Service. Partial vesting occurs according to the following schedule:

3 but less than 4 years	20%
4 but less than 5 years	40%
4 but less than 5 years	60%
6 but less than 7 years	80%

Effective June 29, 2007, employees who were active members and were part of the Trico divestiture are considered 100% vested.

Effective June 18, 2008, employees who were active members and were part of the Stant divestiture are considered 100% vested.

All other members who were actively employed as of September 30, 2009 are automatically 100% vested.

Benefit: A monthly retirement income commencing at Normal Retirement Date equal to accrued retirement income.

A former member who is entitled to a vested deferred retirement benefit and terminated service with 10 or more Years of Service may, on or after his attainment of age 55, elect to receive an immediate retirement benefit equal to the deferred benefit reduced by 3/4 of 1% for each complete calendar month by which the annuity commencement date precedes Normal Retirement Date up to 3 years and 5/12 of 1% for each complete calendar month that the annuity commencement date precedes age 62. Effective July 1, 2007, the 10 Years of Service requirement is eliminated from the preceding sentence.

Former members of the Standard-Thomson plan and Trico plan who are entitled to a vested deferred retirement benefit are also eligible for the early retirement benefits as described under the Early Retirement Income section above.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Preretirement Surviving Spouse Benefit

Eligibility: A member dies prior to his annuity commencement date, but after the attainment of Normal Retirement Age or after attaining a vested right to a benefit with a surviving spouse.

Benefit: The retirement benefit payable to the eligible spouse is equal to the retirement benefit which would have been payable to such spouse under the plan's joint and 50% survivor benefit if the member had terminated on his date of death, survived until his normal retirement age under the plan, begun receiving a benefit in the form of a qualified joint and survivor annuity and died the next day. The spouse may elect an earlier commencement date, but not earlier than the member's earliest early retirement date.

Non-Spousal Death Benefit

Eligibility: A member without a spouse dies before his annuity commencement date, but after attaining age 55 and completing 10 Years of Service.

Benefit: The retirement benefit that would have been payable to the member if the member had retired on the day preceding his death, payable as a monthly annuity of 60 payments.

Form of Payment

Life annuity with an immediate 5-year or 10-year guaranteed period
25%, 50%, 75% or 100% joint and survivor annuity
Social Security leveling income option with leveling to either age 62 or 65
Lump sum

Former members in the Trico plan will never receive less than the December 31, 1996 accrued benefit payable in any form listed above, but using the Trico plan's actuarial basis for conversion that is in effect as of December 31, 1996.

Changes in Plan Provisions Since Last Actuarial Valuation

There have been no changes in the plan provisions since the last actuarial valuation that would affect current valuation results.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Applies to Document Number 8

Plan Sponsor

Gates Corporation

Effective Date

Last amended and restated effective January 1, 2016.

Participation

Each eligible employee becomes a member after completion of one Year of Service. Effective March 1, 2003, future new members are excluded from the plan.

Retirement Dates

Normal: The first day of the month coincident with or next following the attainment of age 65 and the completion of 5 years of participation in the plan.

Early: The first day of the month following the attainment of age 60 and the completion of 10 Years of Service.

Late: The first day of any month subsequent to the Normal Retirement Date.

Years of Service

Service is credited on the basis of one year for each calendar year during which the member worked at least 1,000 hours.

Credited Service

Service is credited on the basis of one year for each calendar year during which the member worked at least 1,700 hours, and one-tenth of a year for each 170 hours during any calendar year the member worked less than 1,700 hours.

No service is credited after February 28, 2003.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Retirement Income

Normal: A monthly pension equal to the appropriate benefit rate listed below multiplied by the minimum of years of Credited Service as of February 28, 2003 and the appropriate service cap:

All Amounts shown in US Dollars.

Facility	Service Cap	Benefit Rate
Granite Falls, MN	28	12.50
Dixon, IL	30	12.00
Eden Prairie, MN	25	9.00
Columbia, MO	25	9.00
St. Augustine, FL	25	10.00
Vanceboro, NC	25	9.00
Spencer, IA	30	16.00

Early: The early retirement benefit is, at the member's option, either a deferred benefit commencing at Normal Retirement Date equal to the normal retirement benefit based on Credited Service at early retirement, or an immediate benefit equal to such deferred benefit, reduced by the appropriate early retirement reduction factor below for each complete calendar month by which the annuity commencement date precedes Normal Retirement Date:

Facility	Early Retirement Reduction Factor
Granite Falls, MN	0.4%
Dixon, IL	0.5%
Eden Prairie, MN	0.6%
Columbia, MO	0.6%
St. Augustine, FL	0.6%
Vanceboro, NC	0.6%
Spencer, IA	0.6%

Late: A monthly pension equal to the normal retirement benefit determined as of the member's late retirement date.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Vesting

Eligibility: A member is 100% vested when he has completed at least 5 Years of Service or attainment of Normal Retirement Date while employed. Active members at various facilities were also 100% vested at the closing of those facilities. Effective February 28, 2003, all active members were 100% vested.

Benefit: A monthly retirement income commencing at Normal Retirement Date equal to accrued retirement income.

A former member who is entitled to a vested deferred retirement benefit and terminated service with 10 or more Years of Service may, on or after attainment of age 60, elect to receive an immediate retirement benefit equal to the deferred benefit reduced using the same reduction factors as listed above under the Early Retirement Income section.

Disability

Eligibility: Total and permanent disability as determined by the Committee, and after the completion of 10 Years of Service.

Benefit: The disability retirement benefit is equal to the accrued benefit determined using years of Credited Service and the appropriate service cap and benefit rate payable immediately, with no reduction for early commencement.

Preretirement Surviving Spouse Benefit

Eligibility: A member dies prior to his annuity commencement date, but after the attainment of normal retirement age, completion of at least 5 Years of Service or eligible for a deferred vested benefit with a surviving spouse.

Benefit: The retirement benefit payable to the spouse is equal to the retirement benefit which would have been payable to such spouse under the plan's joint and 50% survivor benefit if the member had terminated on his date of death, survived until his normal retirement age under the plan, begun receiving a benefit in the form of a qualified joint and survivor annuity and died the next day. The spouse may elect an earlier commencement date, but not earlier than the member's earliest early retirement date.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Form of Payment

Life annuity
Life annuity with an immediate 10-year guarantee period
50%, 75% or 100% joint and survivor annuity
Lump sum

Changes in Plan Provisions Since Last Actuarial Valuation

There have been no changes in the plan provisions since the last actuarial valuation that would affect current valuation results.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Applies to Document Number 9

Plan Sponsor

Gates Corporation

Effective Date

Last amended and restated effective January 1, 2016.

Participation

All salaried employees hired or rehired on or after January 1, 2003 become a member upon the later of the date of hire or the attainment of age 18. Effective September 30, 2009, future new members are excluded from the plan.

Retirement Dates

Normal: The first day of the month coinciding with or next following the attainment of age 65.

Late: The first day of any month subsequent to the Normal Retirement Date.

Year of Service

A year of service is determined using the elapsed time method.

Earnings

Compensation received from the Company for service rendered as an eligible employee including overtime, bonuses and other nonrecurring compensation, limited to the applicable compensation limit as indexed. No Earnings after September 30, 2009 will be considered for pay credit accumulations to the account balance.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Retirement Income

Normal / Late: A member's cash accumulation account balance is a nominal account balance determined as 2% of the member's Earnings credited for each plan year up through September 30, 2009 and interest credited on the account balance for each plan year from the last day of the preceding plan year to the last day of the current plan year using the lesser of the annual rate of interest on 30-year Treasury securities and an annual interest rate of 8%. For a member with an annuity commencement date during the year, interest is credited for the partial year.

A monthly retirement income commencing at Normal/Late Retirement Date equal to the actuarial equivalent of the cash accumulation account balance as of the member's annuity commencement date converted to a life annuity using the IRS Interest Rate and IRS Mortality Table as of such annuity commencement date.

Vesting

Eligibility: A member is 100% vested when he has completed at least 3 Years of Service or attained Normal Retirement Date while employed.

Effective June 29, 2007, employees who were active members and were part of the Trico divestiture are considered 100% vested.

Effective June 18, 2008, employees who were active members and were part of the Stant divestiture are considered 100% vested.

All other employees who were actively employed as of September 30, 2009 are considered 100% vested.

Benefit: A monthly retirement income commencing at Normal Retirement Date equal to the actuarial equivalent of the cash accumulation account balance as of the member's annuity commencement date projected to Normal Retirement Date using the IRS Interest Rate as of such annuity commencement date and converted to a life annuity using the IRS Interest Rate and IRS Mortality Table as of such annuity commencement date.

Preretirement Death Benefit

Eligibility: A member dies prior to his annuity commencement date, but after the attainment of normal retirement age or after attaining a vested right to a benefit.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Benefit: If the member is married, the surviving spouse may choose either (a) a lump sum equal to the cash accumulation account balance as of the annuity commencement date; or (b) the actuarial equivalent of the member's accrued benefit payable as of Normal Retirement Date or date of death if later, determined as of the spouse's annuity commencement date.

If the member is single, the member's beneficiary will receive a lump sum payment of the member's cash accumulation account balance determined as of the annuity commencement date.

Form of Payment

Life annuity

50% or 75% joint and survivor annuity

Lump sum

Changes in Plan Provisions Since Last Actuarial Valuation

There have been no changes in the plan provisions since the last actuarial valuation that would affect current valuation results.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Applies to Document Number 10

Plan Sponsor

Gates Corporation

Effective Date

Last amended and restated effective January 1, 2016.

Participation

First day of the month next following the date of employment. However, due to the plant closure in Buffalo, New York, there are no longer any new employees eligible to participate in this plan.

Retirement Dates

Normal: The first day of the month coinciding with or next following the attainment of age 65.

Early: The first day of the month coinciding with or next following the attainment of age 55 and the completion of 10 Years of Credited Service.

Late: The first day of any month subsequent to the Normal Retirement Date.

Credited Service

Service before September 1, 1976: Service is credited on the elapsed time basis with one year of Credited Service for each year that the member worked.

Service after August 31, 1976 and before June 1, 1979: Service is credited on the basis of one year for each calendar year during which the member worked at least 2,000 hours, and one-tenth of a year for each 200 hours during any calendar year the member worked less than 2,000 hours.

Service after May 31, 1979: Service is credited on the basis of one year for each calendar year during which the member worked at least 1,700 hours, and one-tenth of a year for each 170 hours during any calendar year the member worked less than 1,700 hours.

Credited Service ceased to accrue upon the closure of the Buffalo, New York plant.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Vesting Service

Service before 1976: Service is credited on the elapsed time basis with any fractional year rounded up to a full year.

Service after 1975: Service is credited on the basis of one year for each calendar year during which the member worked at least 1,000 hours. For years in which less than 1,000 hours are worked, the fractional year is rounded up to the next higher one-tenth of a year.

Retirement Income

Normal: A monthly pension equal to Credited Service as of the plant closure date multiplied by the applicable pension rate(s) specified in the Plan document, plus \$11.00.

Early: The early retirement benefit is, at the member's option, either a deferred benefit commencing at Normal Retirement Date equal to the normal retirement benefit based on Credited Service at early retirement, or an immediate benefit equal to such deferred benefit, reduced by 0.5% for each complete calendar month by which the annuity commencement date precedes age 62. The early retirement benefit is unreduced after the member has attained age 55 and has completed at least 30 years of Credited Service.

Late: A monthly pension equal to the normal retirement benefit determined as of the member's late retirement date.

Vesting

Eligibility: A member is 100% vested when he has completed at least 5 years of Vesting Service or attainment of Normal Retirement Date while employed. All members terminated due to the plant closure are considered fully vested.

Benefit: A monthly retirement income commencing at his Normal Retirement Date equal to his accrued retirement income.

A former member who is entitled to a vested deferred retirement benefit and terminated service with 10 or more years of Credited Service may, on or after his attainment of age 55, elect to receive an immediate retirement benefit equal to the deferred benefit reduced by 0.5% for each complete calendar month by which the annuity commencement date precedes age 62.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Preretirement Surviving Spouse Benefit

Eligibility: A member dies prior to his annuity commencement date, but after the attainment of normal retirement age, completion of at least 5 years of Vesting Service or otherwise eligible for a deferred vested benefit with an eligible surviving spouse.

Benefit: The retirement benefit payable to the spouse is equal to the retirement benefit which would have been payable to such spouse under the plan's joint and 50% survivor benefit if the member had terminated on his date of death, survived until his normal retirement age under the plan, begun receiving a benefit in the form of a qualified joint and survivor annuity and died the next day. The surviving spouse may elect an earlier commencement date, but not earlier than the member's earliest early retirement date.

Form of Payment

Life annuity

Life annuity with an immediate 10-year guaranteed period

50%, 75% or 100% joint and survivor annuity

Social Security leveling option with leveling to either age 62 or age 65

Lump sum

Changes in Plan Provisions Since Last Actuarial Valuation

There have been no changes in the plan provisions since the last actuarial valuation that would affect current valuation results.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Applies to Document Number 11

Plan Sponsor

Gates Corporation

Effective Date

Last amended and restated effective January 1, 2016.

Participation

All employees who are members of USWA Local 1753. However, due to the sale of the plant employing all members of this plan, there will be no new entrants to the plan effective December 28, 2002.

Retirement Dates

Normal: First day of the month coincident or next following attainment of age 65.

Early: The first day of any month following the attainment of age 60 and the completion of 15 years of Continuous Service.

Late: The first day of any month subsequent to the Normal Retirement Date.

Continuous Service

Total service prior to termination or retirement. Continuous Service will be the same for vesting and benefit accrual purposes, except that service prior to age 18 will not count toward vesting.

Retirement Income

Normal: For retirements commencing on or after March 1, 2001, a monthly pension of \$15.00 per year of Continuous Service not in excess of 40 years.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Early: The early retirement benefit is, at the member's option, either a deferred benefit commencing at age 65 equal to the normal retirement benefit based on service at early retirement, or an immediate benefit equal to such deferred benefit, reduced by 0.5556% for each month by which the annuity commencement date precedes Normal Retirement Date.

Late: A monthly pension equal to the normal retirement benefit determined as of the member's late retirement date.

Vesting

Eligibility: A member is 100% vested when he has completed at least 5 years of Continuous Service or if he is employed on December 27, 2002.

Benefit: A monthly retirement income commencing at his Normal Retirement Date equal to his accrued retirement income, or after attaining 60, but before 65, actuarially reduced for each month that commencement of payment precedes his Normal Retirement Date.

Pre-Retirement Surviving Spouse Benefit

Eligibility: A vested member dies before his benefit commencement date and has a spouse at time of death.

Benefit: The retirement benefit payable to the spouse is equal to the retirement benefit which would have been payable to such spouse under the Plan's joint and 50% survivor benefit if the member had terminated on his date of death, survived to the earliest date he could have retired, chose a 50% joint and survivor and died the next day.

Form of Payment

Life annuity
50%, 75% or 100% joint and survivor annuity
Lump sum

Changes in Plan Provisions since Last Actuarial Valuation

There have been no changes in the plan provisions since the last actuarial valuation that would affect current valuation results.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26 Schedule of Active Participant Data as of January 1, 2017

Attained Age	Years of Credited Service																			
	Under 1		1 to 4		5 to 9		10 to 14		15 to 19		20 to 24		25 to 29		30 to 34		35 to 39		40 & Over	
	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.
Under 25	0		0		0		0		0		0		0		0		0		0	
25 - 29	0		0		0		0		0		0		0		0		0		0	
30 - 34	0		1		0		0		0		0		0		0		0		0	
35 - 39	0		0		0		2		0		0		0		0		0		0	
40 - 44	0		2		2		4		2		0		0		0		0		0	
45 - 49	0		0		1		7		5		14		0		0		0		0	
50 - 54	0		1		3		5		8		63		31		0		0		0	
55 - 59	1		1		1		2		5		54		55		33		0		0	
60 - 64	0		1		3		5		1		25		34		38		12		0	
65 - 69	1		0		0		0		0		3		6		4		2		1	
70 & Over	0		0		0		0		0		0		2		0		2		0	

Plan Name: The Gates Group Retirement Plan
 EIN / PN: 84-0857401 / 333
 Plan Sponsor: Gates Corporation
 Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22
Description of Weighted Average Retirement Age
as of January 1, 2017

See the attached Statement of Actuarial Assumptions and Methods for retirement rates. The average retirement age for Line 22 was calculated by determining the average age at retirement for those current active participants expected to reach retirement, based on all current decrements assumed.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS

Schedule SB – Statement by Enrolled Actuary

Plan Sponsor	Gates Corporation
EIN/PN	84-0857401/333
Plan Name	The Gates Group Retirement Plan
Valuation Date	January 1, 2017
Enrolled Actuary	Thomas M. Gieck
Enrollment Number	17-07245

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

The actuarial assumptions that are not mandated by IRC § 430 and regulations, represent the enrolled actuary's best estimate of anticipated experience under the plan, subject to the following conditions:

The actuarial valuation, on which the information in this Schedule SB is based, has been prepared in reliance upon the employee and financial data furnished by the plan administrator and the trustee. The enrolled actuary has not made a rigorous check of the accuracy of this information but has accepted it after reviewing it and concluding it is reasonable in relation to similar information furnished in previous years. The amounts of contributions and dates paid shown in Item 18 of Schedule SB were listed in reliance on information provided by the plan administrator and/or trustee.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2017